Holdings

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

As of: *November 30, 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								
		4,122,648.450	Local	1.000000	4,122,648.45	1.000000	4,122,648.45	0.00	0.53
			Base	1.000000	4,122,648.45	1.000000	4,122,648.45	0.00	0.53
US DOLLAR Total									
		4,122,648.450	Local		4,122,648.45		4,122,648.45	0.00	0.53
			Base		4,122,648.45		4,122,648.45	0.00	0.53
CASH Total									
		4,122,648.450	Base		4,122,648.45		4,122,648.45	0.00	0.53
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
85749P9B9	STATE STR INSTL LIQUID RESVS					0.076212	31 Dec 2099		
		7,144,219.610	Local	100.000000	7,144,219.61	100.000000	7,144,219.61	0.00	0.91
			Base	100.000000	7,144,219.61	100.000000	7,144,219.61	0.00	0.91
US DOLLAR Total									
		7,144,219.610	Local		7,144,219.61		7,144,219.61	0.00	0.91
			Base		7,144,219.61		7,144,219.61	0.00	0.91
CASH EQUIVALENT Total									
		7,144,219.610	Base		7,144,219.61		7,144,219.61	0.00	0.91
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
001084102	AGCO CORP COMMON STOCK USD.01								
		40,594.000	Local	38.395415	1,558,623.49	42.190000	1,712,660.86	154,037.37	0.22
			Base	38.395415	1,558,623.49	42.190000	1,712,660.86	154,037.37	0.22

& Issue has redenominated but Local is not converted
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Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00164V103	AMC NETWORKS INC A COMMON STOCK								
		Local	28,112.000	46.300051	1,301,587.04	64.860000	1,823,344.32	521,757.28	0.23
		Base		46.300051	1,301,587.04	64.860000	1,823,344.32	521,757.28	0.23
00184X105	AOL INC COMMON STOCK USD.01								
		Local	37,415.000	21.204187	793,354.66	46.160000	1,727,076.40	933,721.74	0.22
		Base		21.204187	793,354.66	46.160000	1,727,076.40	933,721.74	0.22
002535300	AARON S INC COMMON STOCK USD.5								
		Local	30,608.000	20.527381	628,302.08	28.380000	868,655.04	240,352.96	0.11
		Base		20.527381	628,302.08	28.380000	868,655.04	240,352.96	0.11
002896207	ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01								
		Local	33,942.000	40.209845	1,364,802.55	28.850000	979,226.70	-385,575.85	0.13
		Base		40.209845	1,364,802.55	28.850000	979,226.70	-385,575.85	0.13
004498101	ACI WORLDWIDE INC COMMON STOCK USD.005								
		Local	54,257.000	8.735499	473,961.95	19.450000	1,055,298.65	581,336.70	0.13
		Base		8.735499	473,961.95	19.450000	1,055,298.65	581,336.70	0.13
00508Y102	ACUITY BRANDS INC COMMON STOCK USD.01								
		Local	20,553.000	50.719674	1,042,441.46	138.200000	2,840,424.60	1,797,983.14	0.36
		Base		50.719674	1,042,441.46	138.200000	2,840,424.60	1,797,983.14	0.36
005125109	ACXIOM CORP COMMON STOCK USD.1								
		Local	36,693.000	16.451167	603,642.66	19.030000	698,267.79	94,625.13	0.09
		Base		16.451167	603,642.66	19.030000	698,267.79	94,625.13	0.09
00751Y106	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001								
		Local	34,707.000	46.100199	1,599,999.59	147.080000	5,104,705.56	3,504,705.97	0.65
		Base		46.100199	1,599,999.59	147.080000	5,104,705.56	3,504,705.97	0.65
00766T100	AECOM COMMON STOCK USD.01								
		Local	22,693.000	27.307739	619,694.53	32.010000	726,402.93	106,708.40	0.09
		Base		27.307739	619,694.53	32.010000	726,402.93	106,708.40	0.09
007903107	ADVANCED MICRO DEVICES COMMON STOCK USD.01								
		Local	295,827.000	3.803301	1,125,119.02	2.790000	825,357.33	-299,761.69	0.11
		Base		3.803301	1,125,119.02	2.790000	825,357.33	-299,761.69	0.11

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
007974108	ADVENT SOFTWARE INC COMMON STOCK USD.01								
		Local	21,088.000	20.957233	441,946.14	31.530000	664,904.64	222,958.50	0.08
		Base		20.957233	441,946.14	31.530000	664,904.64	222,958.50	0.08
011659109	ALASKA AIR GROUP INC COMMON STOCK USD.01								
		Local	64,150.000	14.348489	920,455.57	59.030000	3,786,774.50	2,866,318.93	0.48
		Base		14.348489	920,455.57	59.030000	3,786,774.50	2,866,318.93	0.48
012653101	ALBEMARLE CORP COMMON STOCK USD.01								
		Local	37,212.000	40.383266	1,502,742.10	59.040000	2,196,996.48	694,254.38	0.28
		Base		40.383266	1,502,742.10	59.040000	2,196,996.48	694,254.38	0.28
014491104	ALEXANDER + BALDWIN INC COMMON STOCK								
		Local	21,561.000	19.092139	411,645.60	38.080000	821,042.88	409,397.28	0.10
		Base		19.092139	411,645.60	38.080000	821,042.88	409,397.28	0.10
015271109	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01								
		Local	34,124.000	65.098002	2,221,404.23	85.920000	2,931,934.08	710,529.85	0.37
		Base		65.098002	2,221,404.23	85.920000	2,931,934.08	710,529.85	0.37
016255101	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001								
		Local	34,583.000	62.590321	2,164,561.08	56.900000	1,967,772.70	-196,788.38	0.25
		Base		62.590321	2,164,561.08	56.900000	1,967,772.70	-196,788.38	0.25
017175100	ALLEGHANY CORP COMMON STOCK USD1.								
		Local	7,787.000	340.480276	2,651,319.91	456.540000	3,555,076.98	903,757.07	0.45
		Base		340.480276	2,651,319.91	456.540000	3,555,076.98	903,757.07	0.45
018802108	ALLIANT ENERGY CORP COMMON STOCK USD.01								
		Local	52,761.000	33.492884	1,767,118.07	62.870000	3,317,084.07	1,549,966.00	0.42
		Base		33.492884	1,767,118.07	62.870000	3,317,084.07	1,549,966.00	0.42
018804104	ALLIANT TECHSYSTEMS INC COMMON STOCK USD.01								
		Local	15,188.000	75.343386	1,144,315.35	113.680000	1,726,571.84	582,256.49	0.22
		Base		75.343386	1,144,315.35	113.680000	1,726,571.84	582,256.49	0.22
01988P108	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01								
		Local	80,545.000	16.547566	1,332,823.72	12.020000	968,150.90	-364,672.82	0.12
		Base		16.547566	1,332,823.72	12.020000	968,150.90	-364,672.82	0.12

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024835100	AMERICAN CAMPUS COMMUNITIES REIT USD.01								
		Local	49,906.000	41.196230	2,055,939.07	40.000000	1,996,240.00	-59,699.07	0.26
		Base		41.196230	2,055,939.07	40.000000	1,996,240.00	-59,699.07	0.26
02553E106	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01								
		Local	83,225.000	17.821050	1,483,156.88	14.100000	1,173,472.50	-309,684.38	0.15
		Base		17.821050	1,483,156.88	14.100000	1,173,472.50	-309,684.38	0.15
025932104	AMERICAN FINANCIAL GROUP INC COMMON STOCK NPV								
		Local	35,643.000	32.985417	1,175,699.23	60.390000	2,152,480.77	976,781.54	0.28
		Base		32.985417	1,175,699.23	60.390000	2,152,480.77	976,781.54	0.28
035623107	ANN INC COMMON STOCK USD.0068								
		Local	21,756.000	20.153882	438,467.86	36.730000	799,097.88	360,630.02	0.10
		Base		20.153882	438,467.86	36.730000	799,097.88	360,630.02	0.10
03662Q105	ANSYS INC COMMON STOCK USD.01								
		Local	43,763.000	48.528736	2,123,763.08	83.520000	3,655,085.76	1,531,322.68	0.47
		Base		48.528736	2,123,763.08	83.520000	3,655,085.76	1,531,322.68	0.47
037604105	APOLLO EDUCATION GROUP INC COMMON STOCK NPV								
		Local	46,438.000	18.435727	856,118.29	31.220000	1,449,794.36	593,676.07	0.19
		Base		18.435727	856,118.29	31.220000	1,449,794.36	593,676.07	0.19
038336103	APTARGROUP INC COMMON STOCK USD.01								
		Local	30,999.000	43.108849	1,336,331.20	65.250000	2,022,684.75	686,353.55	0.26
		Base		43.108849	1,336,331.20	65.250000	2,022,684.75	686,353.55	0.26
03836W103	AQUA AMERICA INC COMMON STOCK USD.5								
		Local	84,266.000	16.196766	1,364,836.70	26.580000	2,239,790.28	874,953.58	0.29
		Base		16.196766	1,364,836.70	26.580000	2,239,790.28	874,953.58	0.29
04270V106	ARRIS GROUP INC COMMON STOCK USD.01								
		Local	62,645.000	32.054764	2,008,070.68	29.770000	1,864,941.65	-143,129.03	0.24
		Base		32.054764	2,008,070.68	29.770000	1,864,941.65	-143,129.03	0.24
042735100	ARROW ELECTRONICS INC COMMON STOCK USD1.								
		Local	47,008.000	29.963816	1,408,539.06	58.440000	2,747,147.52	1,338,608.46	0.35
		Base		29.963816	1,408,539.06	58.440000	2,747,147.52	1,338,608.46	0.35

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04351G101	ASCENA RETAIL GROUP INC COMMON STOCK USD.01								
		Local	62,278.000	13.174438	820,477.68	13.390000	833,902.42	13,424.74	0.11
		Base		13.174438	820,477.68	13.390000	833,902.42	13,424.74	0.11
044209104	ASHLAND INC COMMON STOCK USD.01								
		Local	34,099.000	41.435952	1,412,924.52	114.050000	3,888,990.95	2,476,066.43	0.50
		Base		41.435952	1,412,924.52	114.050000	3,888,990.95	2,476,066.43	0.50
045487105	ASSOCIATED BANC CORP COMMON STOCK USD.01								
		Local	73,654.000	13.169998	970,023.03	18.480000	1,361,125.92	391,102.89	0.17
		Base		13.169998	970,023.03	18.480000	1,361,125.92	391,102.89	0.17
046265104	ASTORIA FINANCIAL CORP COMMON STOCK USD.01								
		Local	41,667.000	13.485761	561,911.20	13.230000	551,254.41	-10,656.79	0.07
		Base		13.485761	561,911.20	13.230000	551,254.41	-10,656.79	0.07
049513104	ATMEL CORP COMMON STOCK USD.001								
		Local	199,056.000	6.040735	1,202,444.53	7.910000	1,574,532.96	372,088.43	0.20
		Base		6.040735	1,202,444.53	7.910000	1,574,532.96	372,088.43	0.20
049560105	ATMOS ENERGY CORP COMMON STOCK NPV								
		Local	47,728.000	32.516513	1,551,948.15	53.700000	2,562,993.60	1,011,045.45	0.33
		Base		32.516513	1,551,948.15	53.700000	2,562,993.60	1,011,045.45	0.33
050095108	ATWOOD OCEANICS INC COMMON STOCK USD1.								
		Local	28,457.000	30.012366	854,061.89	32.090000	913,185.13	59,123.24	0.12
		Base		30.012366	854,061.89	32.090000	913,185.13	59,123.24	0.12
053807103	AVNET INC COMMON STOCK USD1.								
		Local	65,756.000	28.262595	1,858,435.20	43.790000	2,879,455.24	1,021,020.04	0.37
		Base		28.262595	1,858,435.20	43.790000	2,879,455.24	1,021,020.04	0.37
059692103	BANCORPSOUTH INC COMMON STOCK USD2.5								
		Local	40,657.000	17.236537	700,785.87	21.890000	889,981.73	189,195.86	0.11
		Base		17.236537	700,785.87	21.890000	889,981.73	189,195.86	0.11
062540109	BANK OF HAWAII CORP COMMON STOCK USD.01								
		Local	21,052.000	52.111427	1,097,049.76	57.630000	1,213,226.76	116,177.00	0.16
		Base		52.111427	1,097,049.76	57.630000	1,213,226.76	116,177.00	0.16

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073302101	B/E AEROSPACE INC COMMON STOCK USD.01								
		Local	50,082.000	32.042859	1,604,770.47	77.870000	3,899,885.34	2,295,114.87	0.50
		Base		32.042859	1,604,770.47	77.870000	3,899,885.34	2,295,114.87	0.50
077454106	BELDEN INC COMMON STOCK USD.01								
		Local	20,566.000	78.047310	1,605,120.98	73.030000	1,501,934.98	-103,186.00	0.19
		Base		78.047310	1,605,120.98	73.030000	1,501,934.98	-103,186.00	0.19
084423102	WR BERKLEY CORP COMMON STOCK USD.2								
		Local	48,523.000	25.901270	1,256,807.31	52.240000	2,534,841.52	1,278,034.21	0.32
		Base		25.901270	1,256,807.31	52.240000	2,534,841.52	1,278,034.21	0.32
089302103	BIG LOTS INC COMMON STOCK USD.01								
		Local	26,657.000	34.249739	912,995.28	50.800000	1,354,175.60	441,180.32	0.17
		Base		34.249739	912,995.28	50.800000	1,354,175.60	441,180.32	0.17
090572207	BIO RAD LABORATORIES A COMMON STOCK USD.0001								
		Local	9,748.000	93.716628	913,549.69	118.790000	1,157,964.92	244,415.23	0.15
		Base		93.716628	913,549.69	118.790000	1,157,964.92	244,415.23	0.15
09063H107	BIOMED REALTY TRUST INC REIT USD.01								
		Local	92,810.000	19.428348	1,803,144.99	21.450000	1,990,774.50	187,629.51	0.25
		Base		19.428348	1,803,144.99	21.450000	1,990,774.50	187,629.51	0.25
09073M104	BIO TECHNE CORP COMMON STOCK USD.01								
		Local	17,601.000	70.859444	1,247,197.08	91.610000	1,612,427.61	365,230.53	0.21
		Base		70.859444	1,247,197.08	91.610000	1,612,427.61	365,230.53	0.21
092113109	BLACK HILLS CORP COMMON STOCK USD1.								
		Local	21,231.000	32.310547	685,985.23	54.010000	1,146,686.31	460,701.08	0.15
		Base		32.310547	685,985.23	54.010000	1,146,686.31	460,701.08	0.15
109641100	BRINKER INTERNATIONAL INC COMMON STOCK USD.1								
		Local	30,732.000	19.125258	587,757.42	56.330000	1,731,133.56	1,143,376.14	0.22
		Base		19.125258	587,757.42	56.330000	1,731,133.56	1,143,376.14	0.22
11133T103	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01								
		Local	56,851.000	22.588438	1,284,175.29	45.290000	2,574,781.79	1,290,606.50	0.33
		Base		22.588438	1,284,175.29	45.290000	2,574,781.79	1,290,606.50	0.33

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115236101	BROWN + BROWN INC COMMON STOCK USD.1								
		Local	56,371.000	21.339240	1,202,914.27	32.200000	1,815,146.20	612,231.93	0.23
		Base		21.339240	1,202,914.27	32.200000	1,815,146.20	612,231.93	0.23
117043109	BRUNSWICK CORP COMMON STOCK USD.75								
		Local	44,179.000	22.973422	1,014,942.82	49.680000	2,194,812.72	1,179,869.90	0.28
		Base		22.973422	1,014,942.82	49.680000	2,194,812.72	1,179,869.90	0.28
12503M108	CBOE HOLDINGS INC COMMON STOCK								
		Local	40,526.000	29.168064	1,182,064.97	59.910000	2,427,912.66	1,245,847.69	0.31
		Base		29.168064	1,182,064.97	59.910000	2,427,912.66	1,245,847.69	0.31
12508E101	CDK GLOBAL INC COMMON STOCK USD.01								
		Local	76,241.000	30.574846	2,331,056.80	38.070000	2,902,494.87	571,438.07	0.37
		Base		30.574846	2,331,056.80	38.070000	2,902,494.87	571,438.07	0.37
12561W105	CLECO CORPORATION COMMON STOCK USD1.								
		Local	28,714.000	29.855993	857,284.98	53.730000	1,542,803.22	685,518.24	0.20
		Base		29.855993	857,284.98	53.730000	1,542,803.22	685,518.24	0.20
12646R105	CST BRANDS INC COMMON STOCK USD.01								
		Local	35,967.000	31.021306	1,115,743.30	43.660000	1,570,319.22	454,575.92	0.20
		Base		31.021306	1,115,743.30	43.660000	1,570,319.22	454,575.92	0.20
126804301	CABELA S INC COMMON STOCK USD.01								
		Local	22,643.000	56.327090	1,275,414.31	54.240000	1,228,156.32	-47,257.99	0.16
		Base		56.327090	1,275,414.31	54.240000	1,228,156.32	-47,257.99	0.16
127055101	CABOT CORP COMMON STOCK USD1.								
		Local	30,714.000	29.825075	916,047.36	43.080000	1,323,159.12	407,111.76	0.17
		Base		29.825075	916,047.36	43.080000	1,323,159.12	407,111.76	0.17
127387108	CADENCE DESIGN SYS INC COMMON STOCK USD.01								
		Local	137,944.000	7.992054	1,102,455.93	18.870000	2,603,003.28	1,500,547.35	0.33
		Base		7.992054	1,102,455.93	18.870000	2,603,003.28	1,500,547.35	0.33
133131102	CAMDEN PROPERTY TRUST REIT USD.01								
		Local	40,695.000	43.854537	1,784,660.39	76.680000	3,120,492.60	1,335,832.21	0.40
		Base		43.854537	1,784,660.39	76.680000	3,120,492.60	1,335,832.21	0.40

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140781105	CARBO CERAMICS INC COMMON STOCK USD.01								
		Local	9,340.000	140.256200	1,309,992.91	38.040000	355,293.60	-954,699.31	0.05
		Base		140.256200	1,309,992.91	38.040000	355,293.60	-954,699.31	0.05
142339100	CARLISLE COS INC COMMON STOCK USD1.								
		Local	30,497.000	42.960023	1,310,151.81	89.400000	2,726,431.80	1,416,279.99	0.35
		Base		42.960023	1,310,151.81	89.400000	2,726,431.80	1,416,279.99	0.35
144285103	CARPENTER TECHNOLOGY COMMON STOCK USD5.								
		Local	25,303.000	40.835874	1,033,270.11	50.420000	1,275,777.26	242,507.15	0.16
		Base		40.835874	1,033,270.11	50.420000	1,275,777.26	242,507.15	0.16
146229109	CARTER S INC COMMON STOCK USD.01								
		Local	25,275.000	48.949344	1,237,194.66	83.210000	2,103,132.75	865,938.09	0.27
		Base		48.949344	1,237,194.66	83.210000	2,103,132.75	865,938.09	0.27
149150104	CATHAY GENERAL BANCORP COMMON STOCK USD.01								
		Local	35,240.000	12.523516	441,328.69	25.380000	894,391.20	453,062.51	0.11
		Base		12.523516	441,328.69	25.380000	894,391.20	453,062.51	0.11
15135B101	CENTENE CORP COMMON STOCK USD.001								
		Local	27,863.000	76.535884	2,132,519.33	98.770000	2,752,028.51	619,509.18	0.35
		Base		76.535884	2,132,519.33	98.770000	2,752,028.51	619,509.18	0.35
159864107	CHARLES RIVER LABORATORIES COMMON STOCK USD.01								
		Local	22,200.000	35.823417	795,279.85	64.750000	1,437,450.00	642,170.15	0.18
		Base		35.823417	795,279.85	64.750000	1,437,450.00	642,170.15	0.18
163072101	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01								
		Local	21,912.000	25.380433	556,136.05	48.430000	1,061,198.16	505,062.11	0.14
		Base		25.380433	556,136.05	48.430000	1,061,198.16	505,062.11	0.14
168615102	CHICO S FAS INC COMMON STOCK USD.01								
		Local	72,668.000	10.969145	797,105.85	15.870000	1,153,241.16	356,135.31	0.15
		Base		10.969145	797,105.85	15.870000	1,153,241.16	356,135.31	0.15
171340102	CHURCH + DWIGHT CO INC COMMON STOCK USD1.								
		Local	63,569.000	30.453607	1,935,905.34	76.710000	4,876,377.99	2,940,472.65	0.62
		Base		30.453607	1,935,905.34	76.710000	4,876,377.99	2,940,472.65	0.62

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171779309	CIENA CORP COMMON STOCK USD.01								
		50,683.000	Local	14.539111	736,885.74	16.530000	837,789.99	100,904.25	0.11
			Base	14.539111	736,885.74	16.530000	837,789.99	100,904.25	0.11
17243V102	CINEMARK HOLDINGS INC COMMON STOCK USD.001								
		49,520.000	Local	23.340957	1,155,844.21	36.310000	1,798,071.20	642,226.99	0.23
			Base	23.340957	1,155,844.21	36.310000	1,798,071.20	642,226.99	0.23
178566105	CITY NATIONAL CORP COMMON STOCK USD1.								
		22,763.000	Local	52.707362	1,199,777.67	77.190000	1,757,075.97	557,298.30	0.22
			Base	52.707362	1,199,777.67	77.190000	1,757,075.97	557,298.30	0.22
178787107	CIVEO CORP COMMON STOCK USD.01								
		50,745.000	Local	19.315142	980,146.89	9.420000	478,017.90	-502,128.99	0.06
			Base	19.315142	980,146.89	9.420000	478,017.90	-502,128.99	0.06
179895107	CLARCOR INC COMMON STOCK USD1.								
		23,997.000	Local	49.192405	1,180,470.15	65.890000	1,581,162.33	400,692.18	0.20
			Base	49.192405	1,180,470.15	65.890000	1,581,162.33	400,692.18	0.20
184496107	CLEAN HARBORS INC COMMON STOCK USD.01								
		26,245.000	Local	40.563761	1,064,595.92	46.750000	1,226,953.75	162,357.83	0.16
			Base	40.563761	1,064,595.92	46.750000	1,226,953.75	162,357.83	0.16
18683K101	CLIFFS NATURAL RESOURCES INC COMMON STOCK USD.125								
		72,854.000	Local	18.020820	1,312,888.80	9.120000	664,428.48	-648,460.32	0.08
			Base	18.020820	1,312,888.80	9.120000	664,428.48	-648,460.32	0.08
192422103	COGNEX CORP COMMON STOCK USD.002								
		41,253.000	Local	43.057903	1,776,267.67	40.710000	1,679,409.63	-96,858.04	0.21
			Base	43.057903	1,776,267.67	40.710000	1,679,409.63	-96,858.04	0.21
200525103	COMMERCE BANCSHARES INC COMMON STOCK USD5.								
		39,355.950	Local	30.440508	1,198,015.12	42.820000	1,685,221.78	487,206.66	0.22
			Base	30.440508	1,198,015.12	42.820000	1,685,221.78	487,206.66	0.22
201723103	COMMERCIAL METALS CO COMMON STOCK USD.01								
		56,038.000	Local	14.162639	793,645.99	16.340000	915,660.92	122,014.93	0.12
			Base	14.162639	793,645.99	16.340000	915,660.92	122,014.93	0.12

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203668108	COMMUNITY HEALTH SYSTEMS INC COMMON STOCK USD.01								
		Local	54,809.000	24.902529	1,364,882.69	47.080000	2,580,407.72	1,215,525.03	0.33
		Base		24.902529	1,364,882.69	47.080000	2,580,407.72	1,215,525.03	0.33
204166102	COMMVAULT SYSTEMS INC COMMON STOCK USD.01								
		Local	20,259.000	76.212533	1,543,989.71	47.300000	958,250.70	-585,739.01	0.12
		Base		76.212533	1,543,989.71	47.300000	958,250.70	-585,739.01	0.12
20451N101	COMPASS MINERALS INTERNATION COMMON STOCK USD.01								
		Local	15,964.000	87.355321	1,394,540.34	87.050000	1,389,666.20	-4,874.14	0.18
		Base		87.355321	1,394,540.34	87.050000	1,389,666.20	-4,874.14	0.18
205638109	COMPUWARE CORP COMMON STOCK USD.01								
		Local	104,699.000	8.753524	916,485.16	10.320000	1,080,493.68	164,008.52	0.14
		Base		8.753524	916,485.16	10.320000	1,080,493.68	164,008.52	0.14
205944101	CON WAY INC COMMON STOCK USD.625								
		Local	27,354.000	31.196171	853,340.07	49.540000	1,355,117.16	501,777.09	0.17
		Base		31.196171	853,340.07	49.540000	1,355,117.16	501,777.09	0.17
206708109	CONCUR TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	22,786.000	61.766091	1,407,402.14	128.810000	2,935,064.66	1,527,662.52	0.38
		Base		61.766091	1,407,402.14	128.810000	2,935,064.66	1,527,662.52	0.38
212485106	CONVERGYS CORP COMMON STOCK NPV								
		Local	48,085.000	11.137697	535,556.18	20.850000	1,002,572.25	467,016.07	0.13
		Base		11.137697	535,556.18	20.850000	1,002,572.25	467,016.07	0.13
21249J105	CONVERSANT INC COMMON STOCK USD.001								
		Local	28,647.000	13.478068	386,106.20	35.020000	1,003,217.94	617,111.74	0.13
		Base		13.478068	386,106.20	35.020000	1,003,217.94	617,111.74	0.13
216648402	COOPER COS INC/THE COMMON STOCK USD.1								
		Local	22,963.000	78.887398	1,811,491.32	168.900000	3,878,450.70	2,066,959.38	0.50
		Base		78.887398	1,811,491.32	168.900000	3,878,450.70	2,066,959.38	0.50
217204106	COPART INC COMMON STOCK NPV								
		Local	53,953.000	21.641792	1,167,639.63	36.340000	1,960,652.02	793,012.39	0.25
		Base		21.641792	1,167,639.63	36.340000	1,960,652.02	793,012.39	0.25

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21871D103	CORELOGIC INC COMMON STOCK USD1.								
		43,346.000	Local	17.659848	765,483.78	33.220000	1,439,954.12	674,470.34	0.18
			Base	17.659848	765,483.78	33.220000	1,439,954.12	674,470.34	0.18
21988R102	CORPORATE EXECUTIVE BOARD CO COMMON STOCK USD.01								
		16,043.000	Local	33.075039	530,622.85	73.210000	1,174,508.03	643,885.18	0.15
			Base	33.075039	530,622.85	73.210000	1,174,508.03	643,885.18	0.15
22002T108	CORPORATE OFFICE PROPERTIES REIT USD.01								
		43,983.000	Local	32.388149	1,424,527.96	28.110000	1,236,362.13	-188,165.83	0.16
			Base	32.388149	1,424,527.96	28.110000	1,236,362.13	-188,165.83	0.16
22025Y407	CORRECTIONS CORP OF AMERICA REIT USD.01								
		63,534.000	Local	29.733601	1,889,094.61	36.250000	2,303,107.50	414,012.89	0.29
			Base	29.733601	1,889,094.61	36.250000	2,303,107.50	414,012.89	0.29
222816100	COVANCE INC COMMON STOCK USD.01								
		26,887.000	Local	57.095314	1,535,121.70	102.620000	2,759,143.94	1,224,022.24	0.35
			Base	57.095314	1,535,121.70	102.620000	2,759,143.94	1,224,022.24	0.35
22357R103	COVISINT CORP W/I COMMON STOCK								
		6.000	Local	2.700000	16.20	2.300000	13.80	-2.40	0.00
			Base	2.700000	16.20	2.300000	13.80	-2.40	0.00
224399105	CRANE CO COMMON STOCK USD1.								
		23,564.000	Local	36.425583	858,332.44	59.030000	1,390,982.92	532,650.48	0.18
			Base	36.425583	858,332.44	59.030000	1,390,982.92	532,650.48	0.18
225447101	CREE INC COMMON STOCK USD.00125								
		57,092.000	Local	34.180954	1,951,459.00	36.340000	2,074,723.28	123,264.28	0.27
			Base	34.180954	1,951,459.00	36.340000	2,074,723.28	123,264.28	0.27
229678107	CUBIST PHARMACEUTICALS INC COMMON STOCK USD.001								
		36,019.000	Local	67.035123	2,414,538.09	75.810000	2,730,600.39	316,062.30	0.35
			Base	67.035123	2,414,538.09	75.810000	2,730,600.39	316,062.30	0.35
229899109	CULLEN/FROST BANKERS INC COMMON STOCK USD.01								
		26,056.000	Local	57.562936	1,499,859.86	74.660000	1,945,340.96	445,481.10	0.25
			Base	57.562936	1,499,859.86	74.660000	1,945,340.96	445,481.10	0.25

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232806109	CYPRESS SEMICONDUCTOR CORP COMMON STOCK USD.01								
			69,682.000	Local 17.396560	1,212,227.12	10.600000	738,629.20	-473,597.92	0.09
				Base 17.396560	1,212,227.12	10.600000	738,629.20	-473,597.92	0.09
232820100	CYTEC INDUSTRIES INC COMMON STOCK USD.01								
			34,152.000	Local 25.869245	883,486.46	48.100000	1,642,711.20	759,224.74	0.21
				Base 25.869245	883,486.46	48.100000	1,642,711.20	759,224.74	0.21
233326107	DST SYSTEMS INC COMMON STOCK USD.01								
			14,551.000	Local 50.066111	728,511.98	99.250000	1,444,186.75	715,674.77	0.18
				Base 50.066111	728,511.98	99.250000	1,444,186.75	715,674.77	0.18
242370203	DEAN FOODS CO COMMON STOCK USD.01								
			44,598.000	Local 20.129108	897,717.95	17.050000	760,395.90	-137,322.05	0.10
				Base 20.129108	897,717.95	17.050000	760,395.90	-137,322.05	0.10
243537107	DECKERS OUTDOOR CORP COMMON STOCK USD.01								
			16,470.000	Local 63.653378	1,048,371.14	96.720000	1,592,978.40	544,607.26	0.20
				Base 63.653378	1,048,371.14	96.720000	1,592,978.40	544,607.26	0.20
248019101	DELUXE CORP COMMON STOCK USD1.								
			23,685.000	Local 22.750646	538,849.05	58.450000	1,384,388.25	845,539.20	0.18
				Base 22.750646	538,849.05	58.450000	1,384,388.25	845,539.20	0.18
251893103	DEVRY EDUCATION GROUP INC COMMON STOCK USD.01								
			27,268.000	Local 24.469159	667,225.03	48.860000	1,332,314.48	665,089.45	0.17
				Base 24.469159	667,225.03	48.860000	1,332,314.48	665,089.45	0.17
253393102	DICK S SPORTING GOODS INC COMMON STOCK USD.01								
			47,282.000	Local 31.457502	1,487,373.60	50.610000	2,392,942.02	905,568.42	0.31
				Base 31.457502	1,487,373.60	50.610000	2,392,942.02	905,568.42	0.31
253651103	DIEBOLD INC COMMON STOCK USD1.25								
			30,728.000	Local 29.039111	892,313.79	36.180000	1,111,739.04	219,425.25	0.14
				Base 29.039111	892,313.79	36.180000	1,111,739.04	219,425.25	0.14
25754A201	DOMINO S PIZZA INC COMMON STOCK USD.01								
			26,215.000	Local 60.928599	1,597,243.22	93.850000	2,460,277.75	863,034.53	0.31
				Base 60.928599	1,597,243.22	93.850000	2,460,277.75	863,034.53	0.31

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257559203	DOMTAR CORP COMMON STOCK USD.01								
			30,915.000	Local	50.326332	1,555,838.55	40.700000	1,258,240.50	-297,598.05	0.16
				Base	50.326332	1,555,838.55	40.700000	1,258,240.50	-297,598.05	0.16
257651109	DONALDSON CO INC COMMON STOCK USD5.								
			63,230.000	Local	24.974585	1,579,143.02	39.000000	2,465,970.00	886,826.98	0.32
				Base	24.974585	1,579,143.02	39.000000	2,465,970.00	886,826.98	0.32
257867101	RR DONNELLEY + SONS CO COMMON STOCK USD1.25								
			95,025.000	Local	10.933480	1,038,953.90	16.840000	1,600,221.00	561,267.10	0.20
				Base	10.933480	1,038,953.90	16.840000	1,600,221.00	561,267.10	0.20
26153C103	DREAMWORKS ANIMATION SKG A COMMON STOCK USD.01								
			34,229.000	Local	29.656785	1,015,122.08	23.840000	816,019.36	-199,102.72	0.10
				Base	29.656785	1,015,122.08	23.840000	816,019.36	-199,102.72	0.10
261608103	DRESSER RAND GROUP INC COMMON STOCK USD.01								
			36,439.000	Local	53.393740	1,945,614.50	81.110000	2,955,567.29	1,009,952.79	0.38
				Base	53.393740	1,945,614.50	81.110000	2,955,567.29	1,009,952.79	0.38
262037104	DRIL QUIP INC COMMON STOCK USD.01								
			19,013.000	Local	74.719083	1,420,633.92	79.750000	1,516,286.75	95,652.83	0.19
				Base	74.719083	1,420,633.92	79.750000	1,516,286.75	95,652.83	0.19
264411505	DUKE REALTY CORP REIT USD.01								
			162,257.000	Local	12.429229	2,016,729.40	19.440000	3,154,276.08	1,137,546.68	0.40
				Base	12.429229	2,016,729.40	19.440000	3,154,276.08	1,137,546.68	0.40
26969P108	EAGLE MATERIALS INC COMMON STOCK USD.01								
			23,875.000	Local	69.562167	1,660,796.73	82.390000	1,967,061.25	306,264.52	0.25
				Base	69.562167	1,660,796.73	82.390000	1,967,061.25	306,264.52	0.25
27579R104	EAST WEST BANCORP INC COMMON STOCK USD.001								
			68,196.000	Local	20.943509	1,428,263.51	36.770000	2,507,566.92	1,079,303.41	0.32
				Base	20.943509	1,428,263.51	36.770000	2,507,566.92	1,079,303.41	0.32
278265103	EATON VANCE CORP COMMON STOCK USD.00390625								
			56,471.000	Local	27.112201	1,531,053.13	41.790000	2,359,923.09	828,869.96	0.30
				Base	27.112201	1,531,053.13	41.790000	2,359,923.09	828,869.96	0.30

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29265N108	ENERGEN CORP COMMON STOCK USD.01								
		Local	34,812.000	57.984078	2,018,541.73	59.720000	2,078,972.64	60,430.91	0.27
		Base		57.984078	2,018,541.73	59.720000	2,078,972.64	60,430.91	0.27
29266R108	ENERGIZER HOLDINGS INC COMMON STOCK USD.01								
		Local	29,375.000	58.122090	1,707,336.39	130.020000	3,819,337.50	2,112,001.11	0.49
		Base		58.122090	1,707,336.39	130.020000	3,819,337.50	2,112,001.11	0.49
29444U502	EQUINIX INC COMMON STOCK USD.001								
		Local	26,901.889	117.235187	3,153,847.98	227.170000	6,111,302.12	2,957,454.14	0.78
		Base		117.235187	3,153,847.98	227.170000	6,111,302.12	2,957,454.14	0.78
294752100	EQUITY ONE INC REIT USD.01								
		Local	36,513.000	18.728696	683,840.86	24.230000	884,709.99	200,869.13	0.11
		Base		18.728696	683,840.86	24.230000	884,709.99	200,869.13	0.11
297425100	ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2								
		Local	15,191.000	81.146809	1,232,701.17	118.830000	1,805,146.53	572,445.36	0.23
		Base		81.146809	1,232,701.17	118.830000	1,805,146.53	572,445.36	0.23
30162A108	EXELIS INC COMMON STOCK USD.01								
		Local	89,568.000	10.958223	981,506.16	17.940000	1,606,849.92	625,343.76	0.21
		Base		10.958223	981,506.16	17.940000	1,606,849.92	625,343.76	0.21
30225T102	EXTRA SPACE STORAGE INC REIT USD.01								
		Local	52,420.000	40.994911	2,148,953.21	59.270000	3,106,933.40	957,980.19	0.40
		Base		40.994911	2,148,953.21	59.270000	3,106,933.40	957,980.19	0.40
30241L109	FEI COMPANY COMMON STOCK NPV								
		Local	19,956.000	105.270789	2,100,783.87	85.640000	1,709,031.84	-391,752.03	0.22
		Base		105.270789	2,100,783.87	85.640000	1,709,031.84	-391,752.03	0.22
302941109	FTI CONSULTING INC COMMON STOCK USD.01								
		Local	19,430.000	42.492001	825,619.58	38.770000	753,301.10	-72,318.48	0.10
		Base		42.492001	825,619.58	38.770000	753,301.10	-72,318.48	0.10
303075105	FACTSET RESEARCH SYSTEMS INC COMMON STOCK USD.01								
		Local	18,609.000	55.475089	1,032,335.93	137.060000	2,550,549.54	1,518,213.61	0.33
		Base		55.475089	1,032,335.93	137.060000	2,550,549.54	1,518,213.61	0.33

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
303250104	FAIR ISAAC CORP COMMON STOCK USD.01								
		Local	15,290.000	27.428041	419,374.74	71.780000	1,097,516.20	678,141.46	0.14
		Base		27.428041	419,374.74	71.780000	1,097,516.20	678,141.46	0.14
303726103	FAIRCHILD SEMICONDUCTOR INTE COMMON STOCK USD.01								
		Local	57,133.000	10.204476	583,012.32	16.130000	921,555.29	338,542.97	0.12
		Base		10.204476	583,012.32	16.130000	921,555.29	338,542.97	0.12
313747206	FEDERAL REALTY INVS TRUST REIT USD.01								
		Local	32,207.000	84.789401	2,730,812.25	132.660000	4,272,580.62	1,541,768.37	0.55
		Base		84.789401	2,730,812.25	132.660000	4,272,580.62	1,541,768.37	0.55
314211103	FEDERATED INVESTORS INC CL B COMMON STOCK NPV								
		Local	45,400.000	21.115190	958,629.62	31.440000	1,427,376.00	468,746.38	0.18
		Base		21.115190	958,629.62	31.440000	1,427,376.00	468,746.38	0.18
31847R102	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001								
		Local	50,938.000	14.983255	763,217.02	32.010000	1,630,525.38	867,308.36	0.21
		Base		14.983255	763,217.02	32.010000	1,630,525.38	867,308.36	0.21
320517105	FIRST HORIZON NATIONAL CORP COMMON STOCK USD.625								
		Local	112,788.000	10.824388	1,220,861.05	12.760000	1,439,174.88	218,313.83	0.18
		Base		10.824388	1,220,861.05	12.760000	1,439,174.88	218,313.83	0.18
33582V108	FIRST NIAGARA FINANCIAL GRP COMMON STOCK USD.01								
		Local	168,335.000	12.417600	2,090,316.66	8.170000	1,375,296.95	-715,019.71	0.18
		Base		12.417600	2,090,316.66	8.170000	1,375,296.95	-715,019.71	0.18
337915102	FIRSTMERIT CORP COMMON STOCK NPV								
		Local	78,643.000	17.128216	1,347,014.26	17.890000	1,406,923.27	59,909.01	0.18
		Base		17.128216	1,347,014.26	17.890000	1,406,923.27	59,909.01	0.18
343498101	FLOWERS FOODS INC COMMON STOCK USD.01								
		Local	87,699.000	12.651517	1,109,525.41	19.500000	1,710,130.50	600,605.09	0.22
		Base		12.651517	1,109,525.41	19.500000	1,710,130.50	600,605.09	0.22
344849104	FOOT LOCKER INC COMMON STOCK USD.01								
		Local	68,351.000	18.500775	1,264,546.50	57.290000	3,915,828.79	2,651,282.29	0.50
		Base		18.500775	1,264,546.50	57.290000	3,915,828.79	2,651,282.29	0.50

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34959E109	FORTINET INC COMMON STOCK USD.001								
		Local	65,428.000	21.387238	1,399,324.19	27.560000	1,803,195.68	403,871.49	0.23
		Base		21.387238	1,399,324.19	27.560000	1,803,195.68	403,871.49	0.23
34964C106	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01								
		Local	75,369.000	16.701786	1,258,796.93	44.920000	3,385,575.48	2,126,778.55	0.43
		Base		16.701786	1,258,796.93	44.920000	3,385,575.48	2,126,778.55	0.43
360271100	FULTON FINANCIAL CORP COMMON STOCK USD2.5								
		Local	89,314.000	9.911367	885,223.83	11.940000	1,066,409.16	181,185.33	0.14
		Base		9.911367	885,223.83	11.940000	1,066,409.16	181,185.33	0.14
361448103	GATX CORP COMMON STOCK USD.625								
		Local	21,307.000	30.469769	649,219.37	61.940000	1,319,755.58	670,536.21	0.17
		Base		30.469769	649,219.37	61.940000	1,319,755.58	670,536.21	0.17
363576109	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.								
		Local	75,621.000	31.790143	2,404,002.38	47.950000	3,626,026.95	1,222,024.57	0.46
		Base		31.790143	2,404,002.38	47.950000	3,626,026.95	1,222,024.57	0.46
366651107	GARTNER INC COMMON STOCK USD.0005								
		Local	42,281.000	32.178748	1,360,549.66	85.480000	3,614,179.88	2,253,630.22	0.46
		Base		32.178748	1,360,549.66	85.480000	3,614,179.88	2,253,630.22	0.46
371559105	GENESEE + WYOMING INC CL A COMMON STOCK USD.01								
		Local	24,300.000	77.135286	1,874,387.46	98.590000	2,395,737.00	521,349.54	0.31
		Base		77.135286	1,874,387.46	98.590000	2,395,737.00	521,349.54	0.31
371901109	GENTEX CORP COMMON STOCK USD.06								
		Local	69,536.000	18.750666	1,303,846.33	35.560000	2,472,700.16	1,168,853.83	0.32
		Base		18.750666	1,303,846.33	35.560000	2,472,700.16	1,168,853.83	0.32
37940X102	GLOBAL PAYMENTS INC COMMON STOCK NPV								
		Local	32,429.000	45.969765	1,490,753.50	86.360000	2,800,568.44	1,309,814.94	0.36
		Base		45.969765	1,490,753.50	86.360000	2,800,568.44	1,309,814.94	0.36
384109104	GRACO INC COMMON STOCK USD1.								
		Local	28,576.000	35.259745	1,007,582.46	80.100000	2,288,937.60	1,281,355.14	0.29
		Base		35.259745	1,007,582.46	80.100000	2,288,937.60	1,281,355.14	0.29

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384637104	GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0								
		Local	2,094.000	703.561738	1,473,258.28	887.490000	1,858,404.06	385,145.78	0.24
		Base		703.561738	1,473,258.28	887.490000	1,858,404.06	385,145.78	0.24
387328107	GRANITE CONSTRUCTION INC COMMON STOCK USD.01								
		Local	17,109.000	25.620776	438,345.86	35.850000	613,357.65	175,011.79	0.08
		Base		25.620776	438,345.86	35.850000	613,357.65	175,011.79	0.08
391164100	GREAT PLAINS ENERGY INC COMMON STOCK NPV								
		Local	73,282.000	23.576962	1,727,766.92	26.170000	1,917,789.94	190,023.02	0.25
		Base		23.576962	1,727,766.92	26.170000	1,917,789.94	190,023.02	0.25
397624107	GREIF INC CL A COMMON STOCK NPV								
		Local	16,120.000	53.515431	862,668.74	43.850000	706,862.00	-155,806.74	0.09
		Base		53.515431	862,668.74	43.850000	706,862.00	-155,806.74	0.09
401617105	GUESS? INC COMMON STOCK USD.01								
		Local	30,396.000	33.723631	1,025,063.50	22.670000	689,077.32	-335,986.18	0.09
		Base		33.723631	1,025,063.50	22.670000	689,077.32	-335,986.18	0.09
402635304	GULFPORT ENERGY CORP COMMON STOCK USD.01								
		Local	40,664.000	64.250920	2,612,699.40	47.730000	1,940,892.72	-671,806.68	0.25
		Base		64.250920	2,612,699.40	47.730000	1,940,892.72	-671,806.68	0.25
404132102	HCC INSURANCE HOLDINGS INC COMMON STOCK USD1.								
		Local	47,560.000	28.449569	1,353,061.49	53.070000	2,524,009.20	1,170,947.71	0.32
		Base		28.449569	1,353,061.49	53.070000	2,524,009.20	1,170,947.71	0.32
404251100	HNI CORP COMMON STOCK USD1.								
		Local	21,450.000	29.551138	633,871.91	46.940000	1,006,863.00	372,991.09	0.13
		Base		29.551138	633,871.91	46.940000	1,006,863.00	372,991.09	0.13
40425J101	HMS HOLDINGS CORP COMMON STOCK USD.01								
		Local	41,723.000	30.151350	1,258,004.79	20.860000	870,341.78	-387,663.01	0.11
		Base		30.151350	1,258,004.79	20.860000	870,341.78	-387,663.01	0.11
404303109	HSN INC COMMON STOCK USD.01								
		Local	15,427.000	39.265584	605,750.16	72.930000	1,125,091.11	519,340.95	0.14
		Base		39.265584	605,750.16	72.930000	1,125,091.11	519,340.95	0.14

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405217100	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01								
		Local	23,949.000	43.013978	1,030,141.75	113.220000	2,711,505.78	1,681,364.03	0.35
		Base		43.013978	1,030,141.75	113.220000	2,711,505.78	1,681,364.03	0.35
40650V100	HALYARD HEALTH INC COMMON STOCK USD.01								
		Local	22,230.000	38.590362	857,863.74	39.210000	871,638.30	13,774.56	0.11
		Base		38.590362	857,863.74	39.210000	871,638.30	13,774.56	0.11
410120109	HANCOCK HOLDING CO COMMON STOCK USD3.33								
		Local	38,934.000	31.508869	1,226,766.32	32.710000	1,273,531.14	46,764.82	0.16
		Base		31.508869	1,226,766.32	32.710000	1,273,531.14	46,764.82	0.16
410345102	HANESBRANDS INC COMMON STOCK USD.01								
		Local	47,385.000	28.640344	1,357,122.71	115.720000	5,483,392.20	4,126,269.49	0.70
		Base		28.640344	1,357,122.71	115.720000	5,483,392.20	4,126,269.49	0.70
410867105	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01								
		Local	20,954.000	44.937227	941,614.66	71.280000	1,493,601.12	551,986.46	0.19
		Base		44.937227	941,614.66	71.280000	1,493,601.12	551,986.46	0.19
415864107	HARSCO CORP COMMON STOCK USD1.25								
		Local	38,433.000	36.018388	1,384,294.72	19.360000	744,062.88	-640,231.84	0.10
		Base		36.018388	1,384,294.72	19.360000	744,062.88	-640,231.84	0.10
419870100	HAWAIIAN ELECTRIC INDS COMMON STOCK NPV								
		Local	48,778.000	23.605322	1,151,420.42	28.190000	1,375,051.82	223,631.40	0.18
		Base		23.605322	1,151,420.42	28.190000	1,375,051.82	223,631.40	0.18
42222G108	HEALTH NET INC COMMON STOCK USD.001								
		Local	38,193.000	26.680984	1,019,026.82	51.380000	1,962,356.34	943,329.52	0.25
		Base		26.680984	1,019,026.82	51.380000	1,962,356.34	943,329.52	0.25
42330P107	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK NPV								
		Local	46,682.000	12.903666	602,368.92	22.870000	1,067,617.34	465,248.42	0.14
		Base		12.903666	602,368.92	22.870000	1,067,617.34	465,248.42	0.14
426281101	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01								
		Local	39,229.000	28.121859	1,103,192.41	61.460000	2,411,014.34	1,307,821.93	0.31
		Base		28.121859	1,103,192.41	61.460000	2,411,014.34	1,307,821.93	0.31

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431284108	HIGHWOODS PROPERTIES INC REIT USD.01								
		Local	42,976.000	30.839052	1,325,339.08	43.160000	1,854,844.16	529,505.08	0.24
		Base		30.839052	1,325,339.08	43.160000	1,854,844.16	529,505.08	0.24
431475102	HILL ROM HOLDINGS INC COMMON STOCK NPV								
		Local	27,291.000	31.933451	871,495.80	45.760000	1,248,836.16	377,340.36	0.16
		Base		31.933451	871,495.80	45.760000	1,248,836.16	377,340.36	0.16
436106108	HOLLYFRONTIER CORP COMMON STOCK USD.01								
		Local	94,432.000	27.899733	2,634,627.60	40.820000	3,854,714.24	1,220,086.64	0.49
		Base		27.899733	2,634,627.60	40.820000	3,854,714.24	1,220,086.64	0.49
436440101	HOLOGIC INC COMMON STOCK USD.01								
		Local	114,930.000	24.350252	2,798,574.42	26.800000	3,080,124.00	281,549.58	0.39
		Base		24.350252	2,798,574.42	26.800000	3,080,124.00	281,549.58	0.39
437306103	HOME PROPERTIES INC REIT USD.01								
		Local	27,172.000	58.093684	1,578,521.59	65.190000	1,771,342.68	192,821.09	0.23
		Base		58.093684	1,578,521.59	65.190000	1,771,342.68	192,821.09	0.23
44106M102	HOSPITALITY PROPERTIES TRUST REIT USD.01								
		Local	71,244.000	21.601641	1,538,987.28	30.600000	2,180,066.40	641,079.12	0.28
		Base		21.601641	1,538,987.28	30.600000	2,180,066.40	641,079.12	0.28
443510201	HUBBELL INC CL B COMMON STOCK USD.01								
		Local	25,866.000	49.429312	1,278,538.59	106.800000	2,762,488.80	1,483,950.21	0.35
		Base		49.429312	1,278,538.59	106.800000	2,762,488.80	1,483,950.21	0.35
445658107	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01								
		Local	43,790.000	37.862615	1,658,003.90	82.530000	3,613,988.70	1,955,984.80	0.46
		Base		37.862615	1,658,003.90	82.530000	3,613,988.70	1,955,984.80	0.46
446413106	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01								
		Local	23,098.000	36.722234	848,210.17	108.970000	2,516,989.06	1,668,778.89	0.32
		Base		36.722234	848,210.17	108.970000	2,516,989.06	1,668,778.89	0.32
450911201	ITT CORP COMMON STOCK USD1.								
		Local	43,565.000	20.479761	892,200.78	41.400000	1,803,591.00	911,390.22	0.23
		Base		20.479761	892,200.78	41.400000	1,803,591.00	911,390.22	0.23

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451107106	IDACORP INC COMMON STOCK NPV								
		23,908.000	Local	36.573625	874,402.22	62.110000	1,484,925.88	610,523.66	0.19
			Base	36.573625	874,402.22	62.110000	1,484,925.88	610,523.66	0.19
45167R104	IDEX CORP COMMON STOCK USD.01								
		38,082.000	Local	37.246740	1,418,430.37	76.810000	2,925,078.42	1,506,648.05	0.37
			Base	37.246740	1,418,430.37	76.810000	2,925,078.42	1,506,648.05	0.37
45168D104	IDEXX LABORATORIES INC COMMON STOCK USD.1								
		22,678.000	Local	59.925377	1,358,987.71	149.350000	3,386,959.30	2,027,971.59	0.43
			Base	59.925377	1,358,987.71	149.350000	3,386,959.30	2,027,971.59	0.43
45666Q102	INFORMATICA CORP COMMON STOCK USD.001								
		52,317.000	Local	30.791865	1,610,937.99	36.380000	1,903,292.46	292,354.47	0.24
			Base	30.791865	1,610,937.99	36.380000	1,903,292.46	292,354.47	0.24
457153104	INGRAM MICRO INC CL A COMMON STOCK USD.01								
		74,006.000	Local	19.267714	1,425,926.42	27.430000	2,029,984.58	604,058.16	0.26
			Base	19.267714	1,425,926.42	27.430000	2,029,984.58	604,058.16	0.26
457187102	INGREDION INC COMMON STOCK USD.01								
		35,472.000	Local	41.332712	1,466,153.96	83.230000	2,952,334.56	1,486,180.60	0.38
			Base	41.332712	1,466,153.96	83.230000	2,952,334.56	1,486,180.60	0.38
458118106	INTEGRATED DEVICE TECH INC COMMON STOCK USD.001								
		70,768.000	Local	6.887290	487,399.76	18.660000	1,320,530.88	833,131.12	0.17
			Base	6.887290	487,399.76	18.660000	1,320,530.88	833,131.12	0.17
45867G101	INTERDIGITAL INC COMMON STOCK USD.01								
		17,675.000	Local	37.701512	666,374.23	49.880000	881,629.00	215,254.77	0.11
			Base	37.701512	666,374.23	49.880000	881,629.00	215,254.77	0.11
459044103	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.								
		27,678.000	Local	18.283630	506,054.30	25.520000	706,342.56	200,288.26	0.09
			Base	18.283630	506,054.30	25.520000	706,342.56	200,288.26	0.09
459902102	INTL GAME TECHNOLOGY COMMON STOCK USD.00015625								
		117,569.000	Local	15.939353	1,873,973.79	17.030000	2,002,200.07	128,226.28	0.26
			Base	15.939353	1,873,973.79	17.030000	2,002,200.07	128,226.28	0.26

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460254105	INTL RECTIFIER CORP COMMON STOCK USD1.								
		Local	34,022.000	21.098159	717,801.55	39.880000	1,356,797.36	638,995.81	0.17
		Base		21.098159	717,801.55	39.880000	1,356,797.36	638,995.81	0.17
460335201	INTL SPEEDWAY CORP CL A COMMON STOCK USD.01								
		Local	13,294.000	26.932720	358,043.58	31.280000	415,836.32	57,792.74	0.05
		Base		26.932720	358,043.58	31.280000	415,836.32	57,792.74	0.05
46069S109	INTERSIL CORP A COMMON STOCK USD.01								
		Local	61,597.000	12.144568	748,068.93	13.110000	807,536.67	59,467.74	0.10
		Base		12.144568	748,068.93	13.110000	807,536.67	59,467.74	0.10
465741106	ITRON INC COMMON STOCK NPV								
		Local	18,665.000	48.230585	900,223.86	40.400000	754,066.00	-146,157.86	0.10
		Base		48.230585	900,223.86	40.400000	754,066.00	-146,157.86	0.10
46612J507	JDS UNIPHASE CORP COMMON STOCK USD.001								
		Local	109,402.000	41.953668	4,589,815.18	13.340000	1,459,422.68	-3,130,392.50	0.19
		Base		41.953668	4,589,815.18	13.340000	1,459,422.68	-3,130,392.50	0.19
466313103	JABIL CIRCUIT INC COMMON STOCK USD.001								
		Local	94,970.000	21.027934	1,997,022.92	20.750000	1,970,627.50	-26,395.42	0.25
		Base		21.027934	1,997,022.92	20.750000	1,970,627.50	-26,395.42	0.25
47102X105	JANUS CAPITAL GROUP INC COMMON STOCK USD.01								
		Local	70,633.000	6.657413	470,233.08	15.720000	1,110,350.76	640,117.68	0.14
		Base		6.657413	470,233.08	15.720000	1,110,350.76	640,117.68	0.14
471109108	JARDEN CORP COMMON STOCK USD.01								
		Local	85,052.000	24.999272	2,126,238.07	44.150000	3,755,045.80	1,628,807.73	0.48
		Base		24.999272	2,126,238.07	44.150000	3,755,045.80	1,628,807.73	0.48
477143101	JETBLUE AIRWAYS CORP COMMON STOCK USD.01								
		Local	116,600.000	6.343298	739,628.51	14.630000	1,705,858.00	966,229.49	0.22
		Base		6.343298	739,628.51	14.630000	1,705,858.00	966,229.49	0.22
48020Q107	JONES LANG LASALLE INC COMMON STOCK USD.01								
		Local	21,313.000	61.290479	1,306,283.98	145.660000	3,104,451.58	1,798,167.60	0.40
		Base		61.290479	1,306,283.98	145.660000	3,104,451.58	1,798,167.60	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
48242W106	KBR INC COMMON STOCK USD.001								
		Local	69,071.000	26.683340	1,843,044.95	16.840000	1,163,155.64	-679,889.31	0.15
		Base		26.683340	1,843,044.95	16.840000	1,163,155.64	-679,889.31	0.15
485865109	KATE SPADE + CO COMMON STOCK USD1.0								
		Local	60,353.000	38.742627	2,338,233.78	32.030000	1,933,106.59	-405,127.19	0.25
		Base		38.742627	2,338,233.78	32.030000	1,933,106.59	-405,127.19	0.25
48666K109	KB HOME COMMON STOCK USD1.								
		Local	43,273.000	13.023292	563,556.92	17.570000	760,306.61	196,749.69	0.10
		Base		13.023292	563,556.92	17.570000	760,306.61	196,749.69	0.10
488401100	KEMPER CORP COMMON STOCK USD.1								
		Local	23,798.000	27.281445	649,243.82	35.260000	839,117.48	189,873.66	0.11
		Base		27.281445	649,243.82	35.260000	839,117.48	189,873.66	0.11
489170100	KENNAMETAL INC COMMON STOCK USD1.25								
		Local	37,421.000	29.251212	1,094,609.59	36.820000	1,377,841.22	283,231.63	0.18
		Base		29.251212	1,094,609.59	36.820000	1,377,841.22	283,231.63	0.18
49338L103	KEYSIGHT TECHNOLOGIES IN COMMON STOCK								
		Local	79,310.000	30.964187	2,455,769.70	35.200000	2,791,712.00	335,942.30	0.36
		Base		30.964187	2,455,769.70	35.200000	2,791,712.00	335,942.30	0.36
49427F108	KILROY REALTY CORP REIT USD.01								
		Local	39,560.000	53.080436	2,099,862.05	68.680000	2,716,980.80	617,118.75	0.35
		Base		53.080436	2,099,862.05	68.680000	2,716,980.80	617,118.75	0.35
497266106	KIRBY CORP COMMON STOCK USD.1								
		Local	27,138.000	48.346208	1,312,019.40	96.140000	2,609,047.32	1,297,027.92	0.33
		Base		48.346208	1,312,019.40	96.140000	2,609,047.32	1,297,027.92	0.33
49926D109	KNOWLES CORP COMMON STOCK USD.01								
		Local	40,445.000	31.878497	1,289,325.81	20.890000	844,896.05	-444,429.76	0.11
		Base		31.878497	1,289,325.81	20.890000	844,896.05	-444,429.76	0.11
501889208	LKQ CORP COMMON STOCK USD.01								
		Local	143,565.000	10.711146	1,537,745.64	29.050000	4,170,563.25	2,632,817.61	0.53
		Base		10.711146	1,537,745.64	29.050000	4,170,563.25	2,632,817.61	0.53

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512816109	LAMAR ADVERTISING CO A REIT USD.001								
		Local	38,065.000	34.688675	1,320,424.42	53.290000	2,028,483.85	708,059.43	0.26
		Base		34.688675	1,320,424.42	53.290000	2,028,483.85	708,059.43	0.26
513847103	LANCASTER COLONY CORP COMMON STOCK NPV								
		Local	9,232.000	58.494400	540,020.30	93.900000	866,884.80	326,864.50	0.11
		Base		58.494400	540,020.30	93.900000	866,884.80	326,864.50	0.11
515098101	LANDSTAR SYSTEM INC COMMON STOCK USD.01								
		Local	21,255.000	42.013546	892,997.91	80.380000	1,708,476.90	815,478.99	0.22
		Base		42.013546	892,997.91	80.380000	1,708,476.90	815,478.99	0.22
517942108	LASALLE HOTEL PROPERTIES REIT USD.01								
		Local	49,495.000	35.359650	1,750,125.88	40.370000	1,998,113.15	247,987.27	0.26
		Base		35.359650	1,750,125.88	40.370000	1,998,113.15	247,987.27	0.26
525327102	LEIDOS HOLDINGS INC COMMON STOCK USD.0001								
		Local	29,579.000	41.431469	1,225,501.41	40.410000	1,195,287.39	-30,214.02	0.15
		Base		41.431469	1,225,501.41	40.410000	1,195,287.39	-30,214.02	0.15
526107107	LENNOX INTERNATIONAL INC COMMON STOCK USD.01								
		Local	21,253.000	44.072946	936,682.32	93.670000	1,990,768.51	1,054,086.19	0.25
		Base		44.072946	936,682.32	93.670000	1,990,768.51	1,054,086.19	0.25
529771107	LEXMARK INTERNATIONAL INC A COMMON STOCK USD.01								
		Local	29,613.000	23.785970	704,373.94	42.860000	1,269,213.18	564,839.24	0.16
		Base		23.785970	704,373.94	42.860000	1,269,213.18	564,839.24	0.16
531172104	LIBERTY PROPERTY TRUST REIT USD.001								
		Local	70,437.000	34.431441	2,425,247.39	35.380000	2,492,061.06	66,813.67	0.32
		Base		34.431441	2,425,247.39	35.380000	2,492,061.06	66,813.67	0.32
53217R207	LIFE TIME FITNESS INC COMMON STOCK USD.02								
		Local	17,108.000	35.599183	609,030.82	55.380000	947,441.04	338,410.22	0.12
		Base		35.599183	609,030.82	55.380000	947,441.04	338,410.22	0.12
53219L109	LIFEPOINT HOSPITALS INC COMMON STOCK USD.01								
		Local	21,469.000	35.591272	764,109.01	69.190000	1,485,440.11	721,331.10	0.19
		Base		35.591272	764,109.01	69.190000	1,485,440.11	721,331.10	0.19

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533900106	LINCOLN ELECTRIC HOLDINGS COMMON STOCK NPV								
		Local	37,794.000	31.323420	1,183,837.33	72.040000	2,722,679.76	1,538,842.43	0.35
		Base		31.323420	1,183,837.33	72.040000	2,722,679.76	1,538,842.43	0.35
538034109	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01								
		Local	68,662.000	24.567715	1,686,868.48	26.800000	1,840,141.60	153,273.12	0.24
		Base		24.567715	1,686,868.48	26.800000	1,840,141.60	153,273.12	0.24
546347105	LOUISIANA PACIFIC CORP COMMON STOCK USD1.								
		Local	67,255.000	8.635077	580,752.08	15.240000	1,024,966.20	444,214.12	0.13
		Base		8.635077	580,752.08	15.240000	1,024,966.20	444,214.12	0.13
552676108	MDC HOLDINGS INC COMMON STOCK USD.01								
		Local	18,574.000	27.874360	517,738.37	26.310000	488,681.94	-29,056.43	0.06
		Base		27.874360	517,738.37	26.310000	488,681.94	-29,056.43	0.06
552690109	MDU RESOURCES GROUP INC COMMON STOCK USD1.								
		Local	92,241.000	20.359592	1,877,989.17	24.520000	2,261,749.32	383,760.15	0.29
		Base		20.359592	1,877,989.17	24.520000	2,261,749.32	383,760.15	0.29
553498106	MSA SAFETY INC COMMON STOCK NPV								
		Local	14,944.000	29.370833	438,917.73	54.930000	820,873.92	381,956.19	0.10
		Base		29.370833	438,917.73	54.930000	820,873.92	381,956.19	0.10
553530106	MSC INDUSTRIAL DIRECT CO A COMMON STOCK USD.001								
		Local	24,341.000	62.502991	1,521,385.30	77.670000	1,890,565.47	369,180.17	0.24
		Base		62.502991	1,521,385.30	77.670000	1,890,565.47	369,180.17	0.24
55354G100	MSCI INC COMMON STOCK USD.01								
		Local	55,425.000	32.415671	1,796,638.55	48.360000	2,680,353.00	883,714.45	0.34
		Base		32.415671	1,796,638.55	48.360000	2,680,353.00	883,714.45	0.34
554489104	MACK CALI REALTY CORP REIT USD.01								
		Local	39,783.000	27.195084	1,081,902.03	19.220000	764,629.26	-317,272.77	0.10
		Base		27.195084	1,081,902.03	19.220000	764,629.26	-317,272.77	0.10
56418H100	MANPOWERGROUP INC COMMON STOCK USD.01								
		Local	37,916.000	47.383361	1,796,587.50	66.860000	2,535,063.76	738,476.26	0.32
		Base		47.383361	1,796,587.50	66.860000	2,535,063.76	738,476.26	0.32

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58502B106	MEDNAX INC COMMON STOCK USD.01								
		Local	47,675.000	31.695185	1,511,067.96	65.460000	3,120,805.50	1,609,737.54	0.40
		Base		31.695185	1,511,067.96	65.460000	3,120,805.50	1,609,737.54	0.40
587200106	MENTOR GRAPHICS CORP COMMON STOCK NPV								
		Local	45,955.000	11.354850	521,812.11	22.210000	1,020,660.55	498,848.44	0.13
		Base		11.354850	521,812.11	22.210000	1,020,660.55	498,848.44	0.13
589400100	MERCURY GENERAL CORP COMMON STOCK NPV								
		Local	17,258.000	42.569850	734,670.47	55.160000	951,951.28	217,280.81	0.12
		Base		42.569850	734,670.47	55.160000	951,951.28	217,280.81	0.12
589433101	MEREDITH CORP COMMON STOCK USD1.								
		Local	17,346.000	36.406494	631,507.04	52.780000	915,521.88	284,014.84	0.12
		Base		36.406494	631,507.04	52.780000	915,521.88	284,014.84	0.12
592688105	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01								
		Local	13,739.000	97.668009	1,341,860.77	293.260000	4,029,099.14	2,687,238.37	0.51
		Base		97.668009	1,341,860.77	293.260000	4,029,099.14	2,687,238.37	0.51
59522J103	MID AMERICA APARTMENT COMM REIT USD.01								
		Local	35,763.000	62.721537	2,243,110.34	73.660000	2,634,302.58	391,192.24	0.34
		Base		62.721537	2,243,110.34	73.660000	2,634,302.58	391,192.24	0.34
600544100	HERMAN MILLER INC COMMON STOCK USD.2								
		Local	28,253.000	20.582308	581,511.94	30.390000	858,608.67	277,096.73	0.11
		Base		20.582308	581,511.94	30.390000	858,608.67	277,096.73	0.11
603158106	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1								
		Local	16,410.000	27.872566	457,388.80	74.230000	1,218,114.30	760,725.50	0.16
		Base		27.872566	457,388.80	74.230000	1,218,114.30	760,725.50	0.16
626755102	MURPHY USA INC COMMON STOCK								
		Local	20,442.000	37.638985	769,416.14	63.720000	1,302,564.24	533,148.10	0.17
		Base		37.638985	769,416.14	63.720000	1,302,564.24	533,148.10	0.17
62886E108	NCR CORPORATION COMMON STOCK USD.01								
		Local	79,901.000	16.206594	1,294,923.10	29.650000	2,369,064.65	1,074,141.55	0.30
		Base		16.206594	1,294,923.10	29.650000	2,369,064.65	1,074,141.55	0.30

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62944T105	NVR INC COMMON STOCK USD.01								
		Local	1,895.000	747.229245	1,415,999.42	1,258.670000	2,385,179.65	969,180.23	0.30
		Base		747.229245	1,415,999.42	1,258.670000	2,385,179.65	969,180.23	0.30
636180101	NATIONAL FUEL GAS CO COMMON STOCK USD1.								
		Local	40,006.000	43.725897	1,749,298.23	69.270000	2,771,215.62	1,021,917.39	0.35
		Base		43.725897	1,749,298.23	69.270000	2,771,215.62	1,021,917.39	0.35
636518102	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01								
		Local	47,817.000	23.461391	1,121,853.31	32.190000	1,539,229.23	417,375.92	0.20
		Base		23.461391	1,121,853.31	32.190000	1,539,229.23	417,375.92	0.20
637417106	NATIONAL RETAIL PROPERTIES REIT USD.01								
		Local	59,487.000	28.040949	1,668,071.95	38.530000	2,292,034.11	623,962.16	0.29
		Base		28.040949	1,668,071.95	38.530000	2,292,034.11	623,962.16	0.29
64126X201	NEUSTAR INC CLASS A COMMON STOCK USD.001								
		Local	26,678.000	23.878254	637,024.07	27.250000	726,975.50	89,951.43	0.09
		Base		23.878254	637,024.07	27.250000	726,975.50	89,951.43	0.09
649445103	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01								
		Local	210,526.000	15.903777	3,348,158.58	15.890000	3,345,258.14	-2,900.44	0.43
		Base		15.903777	3,348,158.58	15.890000	3,345,258.14	-2,900.44	0.43
650111107	NEW YORK TIMES CO A COMMON STOCK USD.1								
		Local	62,191.000	10.062281	625,783.30	12.690000	789,203.79	163,420.49	0.10
		Base		10.062281	625,783.30	12.690000	789,203.79	163,420.49	0.10
651587107	NEWMARKET CORP COMMON STOCK NPV								
		Local	5,112.000	140.218824	716,798.63	393.720000	2,012,696.64	1,295,898.01	0.26
		Base		140.218824	716,798.63	393.720000	2,012,696.64	1,295,898.01	0.26
655663102	NORDSON CORP COMMON STOCK NPV								
		Local	27,908.000	41.074819	1,146,316.05	78.150000	2,181,010.20	1,034,694.15	0.28
		Base		41.074819	1,146,316.05	78.150000	2,181,010.20	1,034,694.15	0.28
67011P100	NOW INC COMMON STOCK USD.01								
		Local	50,917.000	32.296646	1,644,448.30	26.780000	1,363,557.26	-280,891.04	0.17
		Base		32.296646	1,644,448.30	26.780000	1,363,557.26	-280,891.04	0.17

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670837103	OGE ENERGY CORP COMMON STOCK USD.01								
		Local	94,754.000	19.437997	1,841,828.01	35.690000	3,381,770.26	1,539,942.25	0.43
		Base		19.437997	1,841,828.01	35.690000	3,381,770.26	1,539,942.25	0.43
675232102	OCEANEERING INTL INC COMMON STOCK USD.25								
		Local	51,370.000	26.208666	1,346,339.16	62.710000	3,221,412.70	1,875,073.54	0.41
		Base		26.208666	1,346,339.16	62.710000	3,221,412.70	1,875,073.54	0.41
676220106	OFFICE DEPOT INC COMMON STOCK USD.01								
		Local	230,105.000	5.129634	1,180,354.50	6.630000	1,525,596.15	345,241.65	0.19
		Base		5.129634	1,180,354.50	6.630000	1,525,596.15	345,241.65	0.19
678026105	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01								
		Local	25,721.000	45.737498	1,176,414.19	49.850000	1,282,191.85	105,777.66	0.16
		Base		45.737498	1,176,414.19	49.850000	1,282,191.85	105,777.66	0.16
679580100	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1								
		Local	32,374.000	26.554893	859,688.11	81.040000	2,623,588.96	1,763,900.85	0.34
		Base		26.554893	859,688.11	81.040000	2,623,588.96	1,763,900.85	0.34
680223104	OLD REPUBLIC INTL CORP COMMON STOCK USD1.								
		Local	115,367.000	14.534312	1,676,779.99	15.130000	1,745,502.71	68,722.72	0.22
		Base		14.534312	1,676,779.99	15.130000	1,745,502.71	68,722.72	0.22
680665205	OLIN CORP COMMON STOCK USD1.								
		Local	37,366.000	19.411902	725,345.13	25.160000	940,128.56	214,783.43	0.12
		Base		19.411902	725,345.13	25.160000	940,128.56	214,783.43	0.12
681904108	OMNICARE INC COMMON STOCK USD1.								
		Local	46,539.000	31.644501	1,472,703.42	70.320000	3,272,622.48	1,799,919.06	0.42
		Base		31.644501	1,472,703.42	70.320000	3,272,622.48	1,799,919.06	0.42
681936100	OMEGA HEALTHCARE INVESTORS REIT USD.1								
		Local	60,515.000	22.925208	1,387,318.98	38.220000	2,312,883.30	925,564.32	0.30
		Base		22.925208	1,387,318.98	38.220000	2,312,883.30	925,564.32	0.30
68235P108	ONE GAS INC COMMON STOCK								
		Local	24,731.000	34.143844	844,411.40	38.820000	960,057.42	115,646.02	0.12
		Base		34.143844	844,411.40	38.820000	960,057.42	115,646.02	0.12

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688239201	OSHKOSH CORP COMMON STOCK USD.01								
		Local	40,433.000	34.240062	1,384,428.41	45.400000	1,835,658.20	451,229.79	0.23
		Base		34.240062	1,384,428.41	45.400000	1,835,658.20	451,229.79	0.23
690732102	OWENS + MINOR INC COMMON STOCK USD2.								
		Local	29,995.000	29.157674	874,584.44	34.210000	1,026,128.95	151,544.51	0.13
		Base		29.157674	874,584.44	34.210000	1,026,128.95	151,544.51	0.13
69349H107	PNM RESOURCES INC COMMON STOCK NPV								
		Local	37,884.000	13.400635	507,669.66	28.960000	1,097,120.64	589,450.98	0.14
		Base		13.400635	507,669.66	28.960000	1,097,120.64	589,450.98	0.14
69370C100	PTC INC COMMON STOCK USD.01								
		Local	55,792.000	18.633312	1,039,589.75	39.070000	2,179,793.44	1,140,203.69	0.28
		Base		18.633312	1,039,589.75	39.070000	2,179,793.44	1,140,203.69	0.28
695156109	PACKAGING CORP OF AMERICA COMMON STOCK USD.01								
		Local	46,793.000	25.607016	1,198,229.12	74.280000	3,475,784.04	2,277,554.92	0.44
		Base		25.607016	1,198,229.12	74.280000	3,475,784.04	2,277,554.92	0.44
695263103	PACWEST BANCORP COMMON STOCK NPV								
		Local	46,046.000	43.090480	1,984,144.25	46.500000	2,141,139.00	156,994.75	0.27
		Base		43.090480	1,984,144.25	46.500000	2,141,139.00	156,994.75	0.27
69840W108	PANERA BREAD COMPANY CLASS A COMMON STOCK USD.0001								
		Local	12,229.000	81.868469	1,001,169.51	167.400000	2,047,134.60	1,045,965.09	0.26
		Base		81.868469	1,001,169.51	167.400000	2,047,134.60	1,045,965.09	0.26
703481101	PATTERSON UTI ENERGY INC COMMON STOCK USD.01								
		Local	69,502.000	14.884163	1,034,479.11	17.690000	1,229,490.38	195,011.27	0.16
		Base		14.884163	1,034,479.11	17.690000	1,229,490.38	195,011.27	0.16
704549104	PEABODY ENERGY CORP COMMON STOCK USD.01								
		Local	129,109.000	12.409163	1,602,134.57	10.110000	1,305,291.99	-296,842.58	0.17
		Base		12.409163	1,602,134.57	10.110000	1,305,291.99	-296,842.58	0.17
708160106	J.C. PENNEY CO INC COMMON STOCK USD.5								
		Local	144,981.000	9.758022	1,414,727.85	8.010000	1,161,297.81	-253,430.04	0.15
		Base		9.758022	1,414,727.85	8.010000	1,161,297.81	-253,430.04	0.15

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Base Currency: USD - US DOLLAR

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727493108	PLANTRONICS INC COMMON STOCK USD.01								
		Local	20,378.000	32.402973	660,307.79	52.170000	1,063,120.26	402,812.47	0.14
		Base		32.402973	660,307.79	52.170000	1,063,120.26	402,812.47	0.14
731068102	POLARIS INDUSTRIES INC COMMON STOCK USD.01								
		Local	28,861.000	50.578695	1,459,751.71	156.710000	4,522,807.31	3,063,055.60	0.58
		Base		50.578695	1,459,751.71	156.710000	4,522,807.31	3,063,055.60	0.58
73172K104	POLYCOM INC COMMON STOCK USD.0005								
		Local	65,158.000	13.841214	901,865.81	13.170000	858,130.86	-43,734.95	0.11
		Base		13.841214	901,865.81	13.170000	858,130.86	-43,734.95	0.11
73179P106	POLYONE CORPORATION COMMON STOCK USD.01								
		Local	43,912.000	37.530803	1,648,052.63	37.300000	1,637,917.60	-10,135.03	0.21
		Base		37.530803	1,648,052.63	37.300000	1,637,917.60	-10,135.03	0.21
737446104	POST HOLDINGS INC COMMON STOCK USD.01								
		Local	21,318.000	31.168860	664,457.76	40.000000	852,720.00	188,262.24	0.11
		Base		31.168860	664,457.76	40.000000	852,720.00	188,262.24	0.11
737630103	POTLATCH CORP REIT USD1.								
		Local	19,305.000	33.920389	654,833.10	41.550000	802,122.75	147,289.65	0.10
		Base		33.920389	654,833.10	41.550000	802,122.75	147,289.65	0.10
74164M108	PRIMERICA INC COMMON STOCK								
		Local	25,825.000	34.567108	892,695.56	52.430000	1,354,004.75	461,309.19	0.17
		Base		34.567108	892,695.56	52.430000	1,354,004.75	461,309.19	0.17
743606105	PROSPERITY BANCSHARES INC COMMON STOCK USD1.								
		Local	28,529.000	43.201774	1,232,503.42	56.180000	1,602,759.22	370,255.80	0.20
		Base		43.201774	1,232,503.42	56.180000	1,602,759.22	370,255.80	0.20
743674103	PROTECTIVE LIFE CORP COMMON STOCK USD.5								
		Local	37,506.000	25.832867	968,887.50	69.710000	2,614,543.26	1,645,655.76	0.33
		Base		25.832867	968,887.50	69.710000	2,614,543.26	1,645,655.76	0.33
748356102	QUESTAR CORP COMMON STOCK NPV								
		Local	83,364.000	17.229758	1,436,341.53	23.990000	1,999,902.36	563,560.83	0.26
		Base		17.229758	1,436,341.53	23.990000	1,999,902.36	563,560.83	0.26

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749685103	RPM INTERNATIONAL INC COMMON STOCK USD.01								
		63,498.000	Local	23.773400	1,509,563.35	47.700000	3,028,854.60	1,519,291.25	0.39
			Base	23.773400	1,509,563.35	47.700000	3,028,854.60	1,519,291.25	0.39
749941100	RF MICRO DEVICES INC COMMON STOCK NPV								
		136,795.000	Local	4.937780	675,463.59	14.610000	1,998,574.95	1,323,111.36	0.26
			Base	4.937780	675,463.59	14.610000	1,998,574.95	1,323,111.36	0.26
750086100	RACKSPACE HOSTING INC COMMON STOCK USD.001								
		56,456.000	Local	33.241080	1,876,658.40	45.910000	2,591,894.96	715,236.56	0.33
			Base	33.241080	1,876,658.40	45.910000	2,591,894.96	715,236.56	0.33
754730109	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01								
		59,799.000	Local	27.102800	1,620,720.35	56.300000	3,366,683.70	1,745,963.35	0.43
			Base	27.102800	1,620,720.35	56.300000	3,366,683.70	1,745,963.35	0.43
754907103	RAYONIER INC REIT NPV								
		60,184.000	Local	22.461370	1,351,815.09	27.280000	1,641,819.52	290,004.43	0.21
			Base	22.461370	1,351,815.09	27.280000	1,641,819.52	290,004.43	0.21
75508B104	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01								
		20,006.000	Local	30.209812	604,377.49	24.650000	493,147.90	-111,229.59	0.06
			Base	30.209812	604,377.49	24.650000	493,147.90	-111,229.59	0.06
756109104	REALTY INCOME CORP REIT USD1.								
		105,880.000	Local	36.193679	3,832,186.74	46.460000	4,919,184.80	1,086,998.06	0.63
			Base	36.193679	3,832,186.74	46.460000	4,919,184.80	1,086,998.06	0.63
758750103	REGAL BELOIT CORP COMMON STOCK USD.01								
		21,490.000	Local	64.424302	1,384,478.25	72.320000	1,554,156.80	169,678.55	0.20
			Base	64.424302	1,384,478.25	72.320000	1,554,156.80	169,678.55	0.20
758849103	REGENCY CENTERS CORP REIT USD.01								
		43,926.000	Local	51.071770	2,243,378.58	61.480000	2,700,570.48	457,191.90	0.35
			Base	51.071770	2,243,378.58	61.480000	2,700,570.48	457,191.90	0.35
759351604	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01								
		32,608.000	Local	44.648502	1,455,898.34	85.720000	2,795,157.76	1,339,259.42	0.36
			Base	44.648502	1,455,898.34	85.720000	2,795,157.76	1,339,259.42	0.36

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759509102	RELIANCE STEEL + ALUMINUM COMMON STOCK NPV								
		Local	37,081.000	36.540301	1,354,950.89	63.940000	2,370,959.14	1,016,008.25	0.30
		Base		36.540301	1,354,950.89	63.940000	2,370,959.14	1,016,008.25	0.30
76009N100	RENT A CENTER INC COMMON STOCK USD.01								
		Local	25,137.000	23.376852	587,623.94	34.500000	867,226.50	279,602.56	0.11
		Base		23.376852	587,623.94	34.500000	867,226.50	279,602.56	0.11
761152107	RESMED INC COMMON STOCK USD.004								
		Local	66,664.000	28.124556	1,874,895.42	53.200000	3,546,524.80	1,671,629.38	0.45
		Base		28.124556	1,874,895.42	53.200000	3,546,524.80	1,671,629.38	0.45
768573107	RIVERBED TECHNOLOGY INC COMMON STOCK USD.0001								
		Local	75,961.000	23.791857	1,807,253.23	20.675000	1,570,493.68	-236,759.55	0.20
		Base		23.791857	1,807,253.23	20.675000	1,570,493.68	-236,759.55	0.20
772739207	ROCK TENN COMPANY CL A COMMON STOCK USD.01								
		Local	68,092.000	32.800750	2,233,468.69	56.810000	3,868,306.52	1,634,837.83	0.49
		Base		32.800750	2,233,468.69	56.810000	3,868,306.52	1,634,837.83	0.49
775711104	ROLLINS INC COMMON STOCK USD1.								
		Local	30,500.000	16.327969	498,003.05	32.530000	992,165.00	494,161.95	0.13
		Base		16.327969	498,003.05	32.530000	992,165.00	494,161.95	0.13
777779307	ROSETTA RESOURCES INC COMMON STOCK USD.001								
		Local	29,241.000	39.366855	1,151,126.21	29.420000	860,270.22	-290,855.99	0.11
		Base		39.366855	1,151,126.21	29.420000	860,270.22	-290,855.99	0.11
779376102	ROVI CORP COMMON STOCK USD.001								
		Local	45,054.000	25.107930	1,131,212.67	22.280000	1,003,803.12	-127,409.55	0.13
		Base		25.107930	1,131,212.67	22.280000	1,003,803.12	-127,409.55	0.13
780287108	ROYAL GOLD INC COMMON STOCK USD.01								
		Local	30,978.000	76.889310	2,381,877.05	63.680000	1,972,679.04	-409,198.01	0.25
		Base		76.889310	2,381,877.05	63.680000	1,972,679.04	-409,198.01	0.25
784117103	SEI INVESTMENTS COMPANY COMMON STOCK USD.01								
		Local	62,236.000	21.890989	1,362,407.57	39.630000	2,466,412.68	1,104,005.11	0.32
		Base		21.890989	1,362,407.57	39.630000	2,466,412.68	1,104,005.11	0.32

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78440X101	SL GREEN REALTY CORP REIT USD.01								
		Local	45,467.000	47.619551	2,165,118.12	116.140000	5,280,537.38	3,115,419.26	0.67
		Base		47.619551	2,165,118.12	116.140000	5,280,537.38	3,115,419.26	0.67
78442P106	SLM CORP COMMON STOCK USD.2								
		Local	201,149.000	9.499830	1,910,881.21	9.680000	1,947,122.32	36,241.11	0.25
		Base		9.499830	1,910,881.21	9.680000	1,947,122.32	36,241.11	0.25
78454L100	SM ENERGY CO COMMON STOCK USD.01								
		Local	32,042.000	59.901095	1,919,350.90	43.450000	1,392,224.90	-527,126.00	0.18
		Base		59.901095	1,919,350.90	43.450000	1,392,224.90	-527,126.00	0.18
784635104	SPX CORP COMMON STOCK USD10.								
		Local	20,243.000	64.002676	1,295,606.17	89.690000	1,815,594.67	519,988.50	0.23
		Base		64.002676	1,295,606.17	89.690000	1,815,594.67	519,988.50	0.23
78467Y107	SPDR S+P MIDCAP 400 ETF TRUST SPDR S+P MIDCAP 400 ETF TRST								
		Local	1,500.000	258.781520	388,172.28	262.920000	394,380.00	6,207.72	0.05
		Base		258.781520	388,172.28	262.920000	394,380.00	6,207.72	0.05
78486Q101	SVB FINANCIAL GROUP COMMON STOCK USD.001								
		Local	24,128.000	55.916198	1,349,146.02	105.150000	2,537,059.20	1,187,913.18	0.32
		Base		55.916198	1,349,146.02	105.150000	2,537,059.20	1,187,913.18	0.32
795435106	SALIX PHARMACEUTICALS LTD COMMON STOCK USD.001								
		Local	30,291.000	76.885726	2,328,945.53	102.690000	3,110,582.79	781,637.26	0.40
		Base		76.885726	2,328,945.53	102.690000	3,110,582.79	781,637.26	0.40
806407102	HENRY SCHEIN INC COMMON STOCK USD.01								
		Local	40,347.000	49.102619	1,981,143.35	137.200000	5,535,608.40	3,554,465.05	0.71
		Base		49.102619	1,981,143.35	137.200000	5,535,608.40	3,554,465.05	0.71
808625107	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001								
		Local	19,232.000	34.943471	672,032.83	50.630000	973,716.16	301,683.33	0.12
		Base		34.943471	672,032.83	50.630000	973,716.16	301,683.33	0.12
810186106	SCOTTS MIRACLE GRO CO CL A COMMON STOCK USD.01								
		Local	21,252.000	46.767745	993,908.12	61.030000	1,297,009.56	303,101.44	0.17
		Base		46.767745	993,908.12	61.030000	1,297,009.56	303,101.44	0.17

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816850101	SEMTECH CORP COMMON STOCK USD.01								
		Local	32,035.000	19.736630	632,262.94	25.460000	815,611.10	183,348.16	0.10
		Base		19.736630	632,262.94	25.460000	815,611.10	183,348.16	0.10
81721M109	SENIOR HOUSING PROP TRUST REIT USD.01								
		Local	96,912.000	22.513390	2,181,817.65	22.530000	2,183,427.36	1,609.71	0.28
		Base		22.513390	2,181,817.65	22.530000	2,183,427.36	1,609.71	0.28
81725T100	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1								
		Local	22,933.000	29.903477	685,776.44	58.950000	1,351,900.35	666,123.91	0.17
		Base		29.903477	685,776.44	58.950000	1,351,900.35	666,123.91	0.17
817565104	SERVICE CORP INTERNATIONAL COMMON STOCK USD1.								
		Local	100,435.000	9.101676	914,126.84	22.600000	2,269,831.00	1,355,704.16	0.29
		Base		9.101676	914,126.84	22.600000	2,269,831.00	1,355,704.16	0.29
82669G104	SIGNATURE BANK COMMON STOCK USD.01								
		Local	23,929.000	66.406601	1,589,043.55	121.270000	2,901,869.83	1,312,826.28	0.37
		Base		66.406601	1,589,043.55	121.270000	2,901,869.83	1,312,826.28	0.37
826919102	SILICON LABORATORIES INC COMMON STOCK USD.0001								
		Local	19,206.000	42.198309	810,460.73	45.350000	870,992.10	60,531.37	0.11
		Base		42.198309	810,460.73	45.350000	870,992.10	60,531.37	0.11
827048109	SILGAN HOLDINGS INC COMMON STOCK USD.01								
		Local	20,809.000	31.782821	661,368.72	50.460000	1,050,022.14	388,653.42	0.13
		Base		31.782821	661,368.72	50.460000	1,050,022.14	388,653.42	0.13
82966C103	SIRONA DENTAL SYSTEMS INC COMMON STOCK USD.01								
		Local	26,324.000	72.220715	1,901,138.10	86.390000	2,274,130.36	372,992.26	0.29
		Base		72.220715	1,901,138.10	86.390000	2,274,130.36	372,992.26	0.29
83088M102	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25								
		Local	90,139.000	21.782147	1,963,420.96	67.470000	6,081,678.33	4,118,257.37	0.78
		Base		21.782147	1,963,420.96	67.470000	6,081,678.33	4,118,257.37	0.78
831865209	SMITH (A.O.) CORP COMMON STOCK USD1.								
		Local	35,968.000	52.174038	1,876,595.79	53.930000	1,939,754.24	63,158.45	0.25
		Base		52.174038	1,876,595.79	53.930000	1,939,754.24	63,158.45	0.25

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83416B109	SOLARWINDS INC COMMON STOCK USD.001								
		Local	31,196.000	52.172170	1,627,563.00	51.920000	1,619,696.32	-7,866.68	0.21
		Base		52.172170	1,627,563.00	51.920000	1,619,696.32	-7,866.68	0.21
83421A104	SOLERA HOLDINGS INC COMMON STOCK USD.01								
		Local	32,631.000	37.560762	1,225,645.21	52.670000	1,718,674.77	493,029.56	0.22
		Base		37.560762	1,225,645.21	52.670000	1,718,674.77	493,029.56	0.22
835495102	SONOCO PRODUCTS CO COMMON STOCK NPV								
		Local	48,386.000	30.305766	1,466,374.77	42.020000	2,033,179.72	566,804.95	0.26
		Base		30.305766	1,466,374.77	42.020000	2,033,179.72	566,804.95	0.26
835898107	SOTHEBY S COMMON STOCK USD.01								
		Local	29,203.000	26.583204	776,309.30	40.410000	1,180,093.23	403,783.93	0.15
		Base		26.583204	776,309.30	40.410000	1,180,093.23	403,783.93	0.15
852891100	STANCORP FINANCIAL GROUP COMMON STOCK NPV								
		Local	20,801.000	42.237519	878,582.63	66.100000	1,374,946.10	496,363.47	0.18
		Base		42.237519	878,582.63	66.100000	1,374,946.10	496,363.47	0.18
858119100	STEEL DYNAMICS INC COMMON STOCK USD.005								
		Local	114,164.000	12.786069	1,459,708.78	22.540000	2,573,256.56	1,113,547.78	0.33
		Base		12.786069	1,459,708.78	22.540000	2,573,256.56	1,113,547.78	0.33
859152100	STERIS CORP COMMON STOCK NPV								
		Local	28,221.000	33.761222	952,775.44	63.750000	1,799,088.75	846,313.31	0.23
		Base		33.761222	952,775.44	63.750000	1,799,088.75	846,313.31	0.23
86732Y109	SUNEDISON INC COMMON STOCK USD.01								
		Local	118,931.000	5.416837	644,229.80	21.650000	2,574,856.15	1,930,626.35	0.33
		Base		5.416837	644,229.80	21.650000	2,574,856.15	1,930,626.35	0.33
868157108	SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001								
		Local	73,567.000	25.267866	1,858,881.12	19.310000	1,420,578.77	-438,302.35	0.18
		Base		25.267866	1,858,881.12	19.310000	1,420,578.77	-438,302.35	0.18
868536103	SUPERVALU INC W/D COMMON STOCK USD.01								
		Local	97,980.000	6.043624	592,154.24	9.360000	917,092.80	324,938.56	0.12
		Base		6.043624	592,154.24	9.360000	917,092.80	324,938.56	0.12

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871607107	SYNOPSYS INC COMMON STOCK USD.01								
			74,111.000	Local	24.192305	1,792,915.89	43.390000	3,215,676.29	1,422,760.40	0.41
				Base	24.192305	1,792,915.89	43.390000	3,215,676.29	1,422,760.40	0.41
87161C501	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0								
			66,126.000	Local	19.251431	1,273,020.14	25.840000	1,708,695.84	435,675.70	0.22
				Base	19.251431	1,273,020.14	25.840000	1,708,695.84	435,675.70	0.22
872275102	TCF FINANCIAL CORP COMMON STOCK USD.01								
			79,352.000	Local	15.833220	1,256,397.66	15.520000	1,231,543.04	-24,854.62	0.16
				Base	15.833220	1,256,397.66	15.520000	1,231,543.04	-24,854.62	0.16
875465106	TANGER FACTORY OUTLET CENTER REIT USD.01								
			45,602.000	Local	33.955624	1,548,444.35	36.580000	1,668,121.16	119,676.81	0.21
				Base	33.955624	1,548,444.35	36.580000	1,668,121.16	119,676.81	0.21
876664103	TAUBMAN CENTERS INC REIT USD.01								
			30,114.000	Local	56.761838	1,709,325.99	79.490000	2,393,761.86	684,435.87	0.31
				Base	56.761838	1,709,325.99	79.490000	2,393,761.86	684,435.87	0.31
878237106	TECH DATA CORP COMMON STOCK USD.0015								
			18,192.000	Local	39.808768	724,201.11	62.330000	1,133,907.36	409,706.25	0.14
				Base	39.808768	724,201.11	62.330000	1,133,907.36	409,706.25	0.14
879369106	TELEFLEX INC COMMON STOCK USD1.								
			19,688.000	Local	57.318542	1,128,487.46	119.150000	2,345,825.20	1,217,337.74	0.30
				Base	57.318542	1,128,487.46	119.150000	2,345,825.20	1,217,337.74	0.30
879433829	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01								
			47,067.000	Local	34.468175	1,622,313.60	25.560000	1,203,032.52	-419,281.08	0.15
				Base	34.468175	1,622,313.60	25.560000	1,203,032.52	-419,281.08	0.15
88023U101	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01								
			28,967.000	Local	48.054565	1,391,996.59	57.050000	1,652,567.35	260,570.76	0.21
				Base	48.054565	1,391,996.59	57.050000	1,652,567.35	260,570.76	0.21
880770102	TERADYNE INC COMMON STOCK USD.125								
			97,345.000	Local	20.305350	1,976,624.27	19.850000	1,932,298.25	-44,326.02	0.25
				Base	20.305350	1,976,624.27	19.850000	1,932,298.25	-44,326.02	0.25

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880779103	TEREX CORP COMMON STOCK USD.01								
		Local	52,411.000	23.915883	1,253,455.32	28.700000	1,504,195.70	250,740.38	0.19
		Base		23.915883	1,253,455.32	28.700000	1,504,195.70	250,740.38	0.19
885160101	THOR INDUSTRIES INC COMMON STOCK USD.1								
		Local	22,056.000	30.052769	662,843.87	58.760000	1,296,010.56	633,166.69	0.17
		Base		30.052769	662,843.87	58.760000	1,296,010.56	633,166.69	0.17
885175307	THORATEC CORP COMMON STOCK NPV								
		Local	26,776.000	40.861805	1,094,115.70	31.190000	835,143.44	-258,972.26	0.11
		Base		40.861805	1,094,115.70	31.190000	835,143.44	-258,972.26	0.11
88554D205	3D SYSTEMS CORP COMMON STOCK USD.001								
		Local	49,142.000	45.587191	2,240,245.76	35.280000	1,733,729.76	-506,516.00	0.22
		Base		45.587191	2,240,245.76	35.280000	1,733,729.76	-506,516.00	0.22
88632Q103	TIBCO SOFTWARE INC COMMON STOCK USD.001								
		Local	72,493.000	15.144930	1,097,901.44	24.030000	1,742,006.79	644,105.35	0.22
		Base		15.144930	1,097,901.44	24.030000	1,742,006.79	644,105.35	0.22
886423102	TIDEWATER INC COMMON STOCK USD.1								
		Local	23,647.000	53.357349	1,261,741.22	30.910000	730,928.77	-530,812.45	0.09
		Base		53.357349	1,261,741.22	30.910000	730,928.77	-530,812.45	0.09
887228104	TIME INC COMMON STOCK USD.01								
		Local	51,812.000	22.954654	1,189,326.54	23.940000	1,240,379.28	51,052.74	0.16
		Base		22.954654	1,189,326.54	23.940000	1,240,379.28	51,052.74	0.16
887389104	TIMKEN CO COMMON STOCK NPV								
		Local	36,265.000	24.550186	890,312.51	42.790000	1,551,779.35	661,466.84	0.20
		Base		24.550186	890,312.51	42.790000	1,551,779.35	661,466.84	0.20
887399103	TIMKENSTEEL CORP COMMON STOCK								
		Local	18,132.000	20.132873	365,049.26	35.620000	645,861.84	280,812.58	0.08
		Base		20.132873	365,049.26	35.620000	645,861.84	280,812.58	0.08
889478103	TOLL BROTHERS INC COMMON STOCK USD.01								
		Local	77,000.000	27.006167	2,079,474.84	34.990000	2,694,230.00	614,755.16	0.34
		Base		27.006167	2,079,474.84	34.990000	2,694,230.00	614,755.16	0.34

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890516107	TOOTSIE ROLL INDS COMMON STOCK USD.694								
		Local	9,524.000	22.304733	212,430.28	29.140000	277,529.36	65,099.08	0.04
		Base		22.304733	212,430.28	29.140000	277,529.36	65,099.08	0.04
891894107	TOWERS WATSON + CO CL A COMMON STOCK USD.01								
		Local	33,394.000	61.140581	2,041,728.55	112.960000	3,772,186.24	1,730,457.69	0.48
		Base		61.140581	2,041,728.55	112.960000	3,772,186.24	1,730,457.69	0.48
896239100	TRIMBLE NAVIGATION LTD COMMON STOCK NPV								
		Local	123,616.000	19.446389	2,403,884.86	28.125000	3,476,700.00	1,072,815.14	0.44
		Base		19.446389	2,403,884.86	28.125000	3,476,700.00	1,072,815.14	0.44
896522109	TRINITY INDUSTRIES INC COMMON STOCK USD1.								
		Local	74,223.000	11.828014	877,910.68	32.060000	2,379,589.38	1,501,678.70	0.30
		Base		11.828014	877,910.68	32.060000	2,379,589.38	1,501,678.70	0.30
896818101	TRIUMPH GROUP INC COMMON STOCK USD.001								
		Local	24,457.000	52.903357	1,293,857.41	68.060000	1,664,543.42	370,686.01	0.21
		Base		52.903357	1,293,857.41	68.060000	1,664,543.42	370,686.01	0.21
898402102	TRUSTMARK CORP COMMON STOCK NPV								
		Local	32,075.000	21.545604	691,075.26	23.340000	748,630.50	57,555.24	0.10
		Base		21.545604	691,075.26	23.340000	748,630.50	57,555.24	0.10
899896104	TUPPERWARE BRANDS CORP COMMON STOCK USD.01								
		Local	23,966.000	35.358437	847,400.31	67.250000	1,611,713.50	764,313.19	0.21
		Base		35.358437	847,400.31	67.250000	1,611,713.50	764,313.19	0.21
902653104	UDR INC REIT USD.01								
		Local	119,709.000	19.360494	2,317,625.38	30.780000	3,684,643.02	1,367,017.64	0.47
		Base		19.360494	2,317,625.38	30.780000	3,684,643.02	1,367,017.64	0.47
902681105	UGI CORP COMMON STOCK NPV								
		Local	81,987.000	18.303422	1,500,642.68	37.710000	3,091,729.77	1,591,087.09	0.40
		Base		18.303422	1,500,642.68	37.710000	3,091,729.77	1,591,087.09	0.40
90385D107	ULTIMATE SOFTWARE GROUP INC COMMON STOCK USD.01								
		Local	13,441.000	144.644026	1,944,160.36	147.240000	1,979,052.84	34,892.48	0.25
		Base		144.644026	1,944,160.36	147.240000	1,979,052.84	34,892.48	0.25

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904214103	UMPQUA HOLDINGS CORP COMMON STOCK NPV								
		Local	103,322.000	18.105522	1,870,698.79	16.990000	1,755,440.78	-115,258.01	0.22
		Base		18.105522	1,870,698.79	16.990000	1,755,440.78	-115,258.01	0.22
909218109	UNIT CORP COMMON STOCK USD.2								
		Local	21,932.000	43.366413	951,112.18	38.220000	838,241.04	-112,871.14	0.11
		Base		43.366413	951,112.18	38.220000	838,241.04	-112,871.14	0.11
911163103	UNITED NATURAL FOODS INC COMMON STOCK USD.01								
		Local	23,614.000	56.657690	1,337,914.70	75.190000	1,775,536.66	437,621.96	0.23
		Base		56.657690	1,337,914.70	75.190000	1,775,536.66	437,621.96	0.23
912909108	UNITED STATES STEEL CORP COMMON STOCK USD1.								
		Local	69,021.000	32.020864	2,210,112.03	33.350000	2,301,850.35	91,738.32	0.29
		Base		32.020864	2,210,112.03	33.350000	2,301,850.35	91,738.32	0.29
91307C102	UNITED THERAPEUTICS CORP COMMON STOCK USD.01								
		Local	22,481.000	54.871850	1,233,574.07	132.570000	2,980,306.17	1,746,732.10	0.38
		Base		54.871850	1,233,574.07	132.570000	2,980,306.17	1,746,732.10	0.38
918194101	VCA INC COMMON STOCK USD.001								
		Local	41,004.000	27.124167	1,112,199.34	47.330000	1,940,719.32	828,519.98	0.25
		Base		27.124167	1,112,199.34	47.330000	1,940,719.32	828,519.98	0.25
919794107	VALLEY NATIONAL BANCORP COMMON STOCK NPV								
		Local	104,500.000	11.501257	1,201,881.37	9.740000	1,017,830.00	-184,051.37	0.13
		Base		11.501257	1,201,881.37	9.740000	1,017,830.00	-184,051.37	0.13
920253101	VALMONT INDUSTRIES COMMON STOCK USD1.								
		Local	11,703.000	93.830884	1,098,102.84	135.220000	1,582,479.66	484,376.82	0.20
		Base		93.830884	1,098,102.84	135.220000	1,582,479.66	484,376.82	0.20
920355104	VALSPAR CORP COMMON STOCK USD.5								
		Local	36,256.000	29.336486	1,063,623.64	83.910000	3,042,240.96	1,978,617.32	0.39
		Base		29.336486	1,063,623.64	83.910000	3,042,240.96	1,978,617.32	0.39
92240G101	VECTREN CORP COMMON STOCK NPV								
		Local	39,239.000	25.637418	1,005,986.66	44.210000	1,734,756.19	728,769.53	0.22
		Base		25.637418	1,005,986.66	44.210000	1,734,756.19	728,769.53	0.22

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92342Y109	VERIFONE SYSTEMS INC COMMON STOCK USD.01								
		Local	53,771.000	35.502348	1,908,996.78	35.660000	1,917,473.86	8,477.08	0.25
		Base		35.502348	1,908,996.78	35.660000	1,917,473.86	8,477.08	0.25
928298108	VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1								
		Local	64,517.000	8.554479	551,909.31	13.870000	894,850.79	342,941.48	0.11
		Base		8.554479	551,909.31	13.870000	894,850.79	342,941.48	0.11
92924F106	WGL HOLDINGS INC COMMON STOCK NPV								
		Local	24,703.000	35.653130	880,739.28	48.870000	1,207,235.61	326,496.33	0.15
		Base		35.653130	880,739.28	48.870000	1,207,235.61	326,496.33	0.15
929740108	WABTEC CORP COMMON STOCK USD.01								
		Local	45,806.000	26.964414	1,235,131.96	88.490000	4,053,372.94	2,818,240.98	0.52
		Base		26.964414	1,235,131.96	88.490000	4,053,372.94	2,818,240.98	0.52
930059100	WADDELL + REED FINANCIAL A COMMON STOCK USD.01								
		Local	40,170.000	27.148490	1,090,554.86	48.080000	1,931,373.60	840,818.74	0.25
		Base		27.148490	1,090,554.86	48.080000	1,931,373.60	840,818.74	0.25
938824109	WASHINGTON FEDERAL INC COMMON STOCK USD1.								
		Local	47,329.000	16.856927	797,821.50	21.640000	1,024,199.56	226,378.06	0.13
		Base		16.856927	797,821.50	21.640000	1,024,199.56	226,378.06	0.13
939647103	WASHINGTON PRIME GROUP REIT USD.0001								
		Local	73,796.000	19.905478	1,468,944.66	17.230000	1,271,505.08	-197,439.58	0.16
		Base		19.905478	1,468,944.66	17.230000	1,271,505.08	-197,439.58	0.16
941053100	WASTE CONNECTIONS INC COMMON STOCK USD.01								
		Local	59,030.000	23.980978	1,415,597.12	47.210000	2,786,806.30	1,371,209.18	0.36
		Base		23.980978	1,415,597.12	47.210000	2,786,806.30	1,371,209.18	0.36
942622200	WATSCO INC COMMON STOCK USD.5								
		Local	12,969.000	62.036128	804,546.55	101.500000	1,316,353.50	511,806.95	0.17
		Base		62.036128	804,546.55	101.500000	1,316,353.50	511,806.95	0.17
947890109	WEBSTER FINANCIAL CORP COMMON STOCK USD.01								
		Local	42,930.000	20.310762	871,941.03	31.470000	1,351,007.10	479,066.07	0.17
		Base		20.310762	871,941.03	31.470000	1,351,007.10	479,066.07	0.17

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948741103	WEINGARTEN REALTY INVESTORS REIT USD.03								
		53,490.000	Local	22.555563	1,206,497.08	36.400000	1,947,036.00	740,538.92	0.25
			Base	22.555563	1,206,497.08	36.400000	1,947,036.00	740,538.92	0.25
94946T106	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01								
		20,872.000	Local	32.101995	670,032.84	73.740000	1,539,101.28	869,068.44	0.20
			Base	32.101995	670,032.84	73.740000	1,539,101.28	869,068.44	0.20
95058W100	WENDY S CO/THE COMMON STOCK USD.1								
		130,843.000	Local	4.661335	609,903.01	8.720000	1,140,950.96	531,047.95	0.15
			Base	4.661335	609,903.01	8.720000	1,140,950.96	531,047.95	0.15
950755108	WERNER ENTERPRISES INC COMMON STOCK USD.01								
		21,188.000	Local	22.507703	476,893.22	31.020000	657,251.76	180,358.54	0.08
			Base	22.507703	476,893.22	31.020000	657,251.76	180,358.54	0.08
95709T100	WESTAR ENERGY INC COMMON STOCK USD5.								
		61,681.000	Local	24.246595	1,495,554.24	39.090000	2,411,110.29	915,556.05	0.31
			Base	24.246595	1,495,554.24	39.090000	2,411,110.29	915,556.05	0.31
959319104	WESTERN REFINING INC COMMON STOCK USD.01								
		35,577.000	Local	42.647949	1,517,286.07	41.110000	1,462,570.47	-54,715.60	0.19
			Base	42.647949	1,517,286.07	41.110000	1,462,570.47	-54,715.60	0.19
96208T104	WEX INC COMMON STOCK USD.01								
		18,433.000	Local	68.142423	1,256,069.28	113.080000	2,084,403.64	828,334.36	0.27
			Base	68.142423	1,256,069.28	113.080000	2,084,403.64	828,334.36	0.27
966244105	WHITEWAVE FOODS CO COMMON STOCK USD.01								
		82,810.000	Local	18.969306	1,570,848.21	36.630000	3,033,330.30	1,462,482.09	0.39
			Base	18.969306	1,570,848.21	36.630000	3,033,330.30	1,462,482.09	0.39
968223206	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.								
		22,314.000	Local	41.595664	928,165.65	59.720000	1,332,592.08	404,426.43	0.17
			Base	41.595664	928,165.65	59.720000	1,332,592.08	404,426.43	0.17
969904101	WILLIAMS SONOMA INC COMMON STOCK USD.01								
		41,628.000	Local	28.167287	1,172,547.83	74.560000	3,103,783.68	1,931,235.85	0.40
			Base	28.167287	1,172,547.83	74.560000	3,103,783.68	1,931,235.85	0.40

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980745103	WOODWARD INC COMMON STOCK USD.00292								
		Local	27,721.000	29.282030	811,727.16	51.680000	1,432,621.28	620,894.12	0.18
		Base		29.282030	811,727.16	51.680000	1,432,621.28	620,894.12	0.18
981475106	WORLD FUEL SERVICES CORP COMMON STOCK USD.01								
		Local	34,377.000	40.644748	1,397,244.50	45.280000	1,556,590.56	159,346.06	0.20
		Base		40.644748	1,397,244.50	45.280000	1,556,590.56	159,346.06	0.20
981811102	WORTHINGTON INDUSTRIES COMMON STOCK NPV								
		Local	24,170.000	16.218669	392,005.22	37.710000	911,450.70	519,445.48	0.12
		Base		16.218669	392,005.22	37.710000	911,450.70	519,445.48	0.12
98212B103	WPX ENERGY INC COMMON STOCK								
		Local	96,511.000	17.726105	1,710,764.16	13.570000	1,309,654.27	-401,109.89	0.17
		Base		17.726105	1,710,764.16	13.570000	1,309,654.27	-401,109.89	0.17
989207105	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01								
		Local	24,146.000	31.391919	757,989.27	73.150000	1,766,279.90	1,008,290.63	0.23
		Base		31.391919	757,989.27	73.150000	1,766,279.90	1,008,290.63	0.23
G05384105	ASPEN INSURANCE HOLDINGS LTD COMMON STOCK USD.001514456								
		Local	31,134.000	30.668262	954,825.67	44.230000	1,377,056.82	422,231.15	0.18
		Base		30.668262	954,825.67	44.230000	1,377,056.82	422,231.15	0.18
G30401106	ENDO INTERNATIONAL PLC COMMON STOCK USD.0001								
		Local	72,991.000	47.044241	3,433,806.20	73.170000	5,340,751.47	1,906,945.27	0.68
		Base		47.044241	3,433,806.20	73.170000	5,340,751.47	1,906,945.27	0.68
G3223R108	EVEREST RE GROUP LTD COMMON STOCK USD.01								
		Local	21,627.000	84.550297	1,828,569.27	175.390000	3,793,159.53	1,964,590.26	0.48
		Base		84.550297	1,828,569.27	175.390000	3,793,159.53	1,964,590.26	0.48
G7496G103	RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.								
		Local	19,272.000	91.535544	1,764,073.01	97.920000	1,887,114.24	123,041.23	0.24
		Base		91.535544	1,764,073.01	97.920000	1,887,114.24	123,041.23	0.24
G7665A101	ROWAN COMPANIES PLC A COMMON STOCK USD.125								
		Local	59,214.000	29.769209	1,762,753.92	21.770000	1,289,088.78	-473,665.14	0.16
		Base		29.769209	1,762,753.92	21.770000	1,289,088.78	-473,665.14	0.16

& 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								
			38,150.000	47.216925	1,801,325.67	130.960000	4,996,124.00	3,194,798.33	0.64
		Base		47.216925	1,801,325.67	130.960000	4,996,124.00	3,194,798.33	0.64
US DOLLAR Total									
			19,124,631.839		514,742,257.64		771,185,595.22	256,443,337.58	98.56
		Base			514,742,257.64		771,185,595.22	256,443,337.58	98.56
EQUITY Total									
			19,124,631.839	Base	514,742,257.64		771,185,595.22	256,443,337.58	98.56

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		30,391,499.899	Base	526,009,125.70		782,452,463.28	256,443,337.58	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	2,742,644.880	1.000000	2,742,644.88	1.000000	2,742,644.88	0.00	0.55
		Base		1.000000	2,742,644.88	1.000000	2,742,644.88	0.00	0.55
US DOLLAR Total									
		Local	2,742,644.880		2,742,644.88		2,742,644.88	0.00	0.55
		Base			2,742,644.88		2,742,644.88	0.00	0.55
CASH Total									
		Base	2,742,644.880		2,742,644.88		2,742,644.88	0.00	0.55
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
85749P9B9	STATE STR INSTL LIQUID RESVS					0.076212	31 Dec 2099		
		Local	5,546,810.880	100.000000	5,546,810.88	100.000000	5,546,810.88	0.00	1.11
		Base		100.000000	5,546,810.88	100.000000	5,546,810.88	0.00	1.11
US DOLLAR Total									
		Local	5,546,810.880		5,546,810.88		5,546,810.88	0.00	1.11
		Base			5,546,810.88		5,546,810.88	0.00	1.11
CASH EQUIVALENT Total									
		Base	5,546,810.880		5,546,810.88		5,546,810.88	0.00	1.11
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
000360206	AAON INC COMMON STOCK USD.004								
		Local	29,110.000	10.058887	292,814.19	20.720000	603,159.20	310,345.01	0.12
		Base		10.058887	292,814.19	20.720000	603,159.20	310,345.01	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
000361105	AAR CORP COMMON STOCK USD1.								
		Local	25,846.000	23.875669	617,090.55	25.630000	662,432.98	45,342.43	0.13
		Base		23.875669	617,090.55	25.630000	662,432.98	45,342.43	0.13
000957100	ABM INDUSTRIES INC COMMON STOCK USD.01								
		Local	35,628.000	22.794917	812,137.29	27.090000	965,162.52	153,025.23	0.19
		Base		22.794917	812,137.29	27.090000	965,162.52	153,025.23	0.19
001547108	AK STEEL HOLDING CORP COMMON STOCK USD.01								
		Local	118,058.000	7.309695	862,967.98	5.920000	698,903.36	-164,064.62	0.14
		Base		7.309695	862,967.98	5.920000	698,903.36	-164,064.62	0.14
001744101	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01								
		Local	31,955.000	8.268093	264,206.90	17.120000	547,069.60	282,862.70	0.11
		Base		8.268093	264,206.90	17.120000	547,069.60	282,862.70	0.11
002474104	AZZ INC COMMON STOCK USD1.								
		Local	17,627.000	26.061764	459,390.71	44.780000	789,337.06	329,946.35	0.16
		Base		26.061764	459,390.71	44.780000	789,337.06	329,946.35	0.16
002567105	ABAXIS INC COMMON STOCK NPV								
		Local	14,549.000	29.334077	426,781.48	57.400000	835,112.60	408,331.12	0.17
		Base		29.334077	426,781.48	57.400000	835,112.60	408,331.12	0.17
003654100	ABIOMED INC COMMON STOCK USD.01								
		Local	25,026.000	15.452125	386,704.88	35.520000	888,923.52	502,218.64	0.18
		Base		15.452125	386,704.88	35.520000	888,923.52	502,218.64	0.18
004239109	ACADIA REALTY TRUST REIT USD.001								
		Local	43,101.000	23.116173	996,330.19	31.960000	1,377,507.96	381,177.77	0.28
		Base		23.116173	996,330.19	31.960000	1,377,507.96	381,177.77	0.28
004446100	ACETO CORP COMMON STOCK USD.01								
		Local	18,737.000	19.958585	373,964.01	21.000000	393,477.00	19,512.99	0.08
		Base		19.958585	373,964.01	21.000000	393,477.00	19,512.99	0.08
00484M106	ACORDA THERAPEUTICS INC COMMON STOCK USD.001								
		Local	28,688.000	27.982028	802,748.41	36.450000	1,045,677.60	242,929.19	0.21
		Base		27.982028	802,748.41	36.450000	1,045,677.60	242,929.19	0.21

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00508X203	ACTUANT CORP A COMMON STOCK USD.2								
		Local	44,647.000	26.200704	1,169,782.81	29.360000	1,310,835.92	141,053.11	0.26
		Base		26.200704	1,169,782.81	29.360000	1,310,835.92	141,053.11	0.26
00738A106	ADTRAN INC COMMON STOCK USD.01								
		Local	37,594.000	21.261236	799,294.92	20.890000	785,338.66	-13,956.26	0.16
		Base		21.261236	799,294.92	20.890000	785,338.66	-13,956.26	0.16
00770F104	AEGION CORP COMMON STOCK USD.01								
		Local	25,676.000	20.228638	519,390.51	19.050000	489,127.80	-30,262.71	0.10
		Base		20.228638	519,390.51	19.050000	489,127.80	-30,262.71	0.10
007865108	AEROPOSTALE INC COMMON STOCK USD.01								
		Local	54,355.000	9.256422	503,132.83	3.480000	189,155.40	-313,977.43	0.04
		Base		9.256422	503,132.83	3.480000	189,155.40	-313,977.43	0.04
007973100	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001								
		Local	25,797.000	13.762292	355,025.84	20.430000	527,032.71	172,006.87	0.11
		Base		13.762292	355,025.84	20.430000	527,032.71	172,006.87	0.11
008073108	AEROVIRONMENT INC COMMON STOCK USD.0001								
		Local	13,804.000	29.371063	405,438.15	27.710000	382,508.84	-22,929.31	0.08
		Base		29.371063	405,438.15	27.710000	382,508.84	-22,929.31	0.08
00826T108	AFFYMETRIX INC COMMON STOCK USD.01								
		Local	50,429.000	5.680393	286,456.56	9.130000	460,416.77	173,960.21	0.09
		Base		5.680393	286,456.56	9.130000	460,416.77	173,960.21	0.09
00847J105	AGILYSYS INC COMMON STOCK USD.3								
		Local	10,196.000	8.236272	83,977.03	12.280000	125,206.88	41,229.85	0.03
		Base		8.236272	83,977.03	12.280000	125,206.88	41,229.85	0.03
008492100	AGREE REALTY CORP REIT USD.0001								
		Local	9,767.000	29.526807	288,388.32	30.810000	300,921.27	12,532.95	0.06
		Base		29.526807	288,388.32	30.810000	300,921.27	12,532.95	0.06
009128307	AIR METHODS CORP COMMON STOCK USD.06								
		Local	24,484.000	28.104506	688,110.73	44.380000	1,086,599.92	398,489.19	0.22
		Base		28.104506	688,110.73	44.380000	1,086,599.92	398,489.19	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
009728106	AKORN INC COMMON STOCK NPV								
		Local	49,378.000	14.762446	728,940.07	40.070000	1,978,576.46	1,249,636.39	0.40
		Base		14.762446	728,940.07	40.070000	1,978,576.46	1,249,636.39	0.40
012348108	ALBANY INTL CORP CL A COMMON STOCK USD.001								
		Local	19,668.000	25.164867	494,942.61	37.370000	734,993.16	240,050.55	0.15
		Base		25.164867	494,942.61	37.370000	734,993.16	240,050.55	0.15
012423109	ALBANY MOLECULAR RESEARCH COMMON STOCK USD.01								
		Local	16,236.000	17.180450	278,941.78	16.270000	264,159.72	-14,782.06	0.05
		Base		17.180450	278,941.78	16.270000	264,159.72	-14,782.06	0.05
01748X102	ALLEGIANT TRAVEL CO COMMON STOCK USD.001								
		Local	9,573.000	55.671542	532,943.67	140.260000	1,342,708.98	809,765.31	0.27
		Base		55.671542	532,943.67	140.260000	1,342,708.98	809,765.31	0.27
018522300	ALLETE INC COMMON STOCK NPV								
		Local	26,949.000	41.722163	1,124,370.56	50.970000	1,373,590.53	249,219.97	0.27
		Base		41.722163	1,124,370.56	50.970000	1,373,590.53	249,219.97	0.27
018772103	ALLIANCE ONE INTERNATIONAL COMMON STOCK NPV								
		Local	56,442.000	3.251162	183,502.11	1.810000	102,160.02	-81,342.09	0.02
		Base		3.251162	183,502.11	1.810000	102,160.02	-81,342.09	0.02
020409108	ALMOST FAMILY INC COMMON STOCK USD.1								
		Local	5,401.000	25.724062	138,935.66	27.610000	149,121.61	10,185.95	0.03
		Base		25.724062	138,935.66	27.610000	149,121.61	10,185.95	0.03
023436108	AMEDISYS INC COMMON STOCK USD.001								
		Local	22,839.000	21.418266	489,171.77	25.420000	580,567.38	91,395.61	0.12
		Base		21.418266	489,171.77	25.420000	580,567.38	91,395.61	0.12
024013104	AMERICAN ASSETS TRUST INC REIT USD.01								
		Local	24,893.000	31.587825	786,315.73	39.300000	978,294.90	191,979.17	0.20
		Base		31.587825	786,315.73	39.300000	978,294.90	191,979.17	0.20
025676206	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.								
		Local	51,403.000	25.853466	1,328,945.69	27.000000	1,387,881.00	58,935.31	0.28
		Base		25.853466	1,328,945.69	27.000000	1,387,881.00	58,935.31	0.28

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
02913V103	AMERICAN PUBLIC EDUCATION COMMON STOCK USD.01								
		Local	11,857.000	39.595112	469,479.24	33.600000	398,395.20	-71,084.04	0.08
		Base		39.595112	469,479.24	33.600000	398,395.20	-71,084.04	0.08
029429107	AMERICAN SCIENCE + ENGINEERI COMMON STOCK USD.667								
		Local	5,437.000	74.963197	407,574.90	48.880000	265,760.56	-141,814.34	0.05
		Base		74.963197	407,574.90	48.880000	265,760.56	-141,814.34	0.05
029899101	AMERICAN STATES WATER CO COMMON STOCK NPV								
		Local	26,602.000	19.440596	517,158.74	34.890000	928,143.78	410,985.04	0.19
		Base		19.440596	517,158.74	34.890000	928,143.78	410,985.04	0.19
030371108	AMERICAN VANGUARD CORP COMMON STOCK USD.1								
		Local	17,387.000	14.515979	252,389.33	10.890000	189,344.43	-63,044.90	0.04
		Base		14.515979	252,389.33	10.890000	189,344.43	-63,044.90	0.04
030506109	AMERICAN WOODMARK CORP COMMON STOCK NPV								
		Local	8,441.000	36.717128	309,929.28	39.830000	336,205.03	26,275.75	0.07
		Base		36.717128	309,929.28	39.830000	336,205.03	26,275.75	0.07
03071H100	AMERISAFE INC COMMON STOCK USD.01								
		Local	12,833.000	24.227805	310,915.42	41.690000	535,007.77	224,092.35	0.11
		Base		24.227805	310,915.42	41.690000	535,007.77	224,092.35	0.11
03232P405	AMSURG CORP COMMON STOCK NPV								
		Local	33,061.000	34.592281	1,143,655.40	51.570000	1,704,955.77	561,300.37	0.34
		Base		34.592281	1,143,655.40	51.570000	1,704,955.77	561,300.37	0.34
032657207	ANALOGIC CORP COMMON STOCK USD.05								
		Local	8,504.000	57.840978	491,879.68	72.840000	619,431.36	127,551.68	0.12
		Base		57.840978	491,879.68	72.840000	619,431.36	127,551.68	0.12
034164103	ANDERSONS INC/THE COMMON STOCK NPV								
		Local	18,151.000	31.598430	573,543.10	54.040000	980,880.04	407,336.94	0.20
		Base		31.598430	573,543.10	54.040000	980,880.04	407,336.94	0.20
03475V101	ANGIODYNAMICS INC COMMON STOCK USD.01								
		Local	17,545.000	17.010325	298,446.15	17.500000	307,037.50	8,591.35	0.06
		Base		17.010325	298,446.15	17.500000	307,037.50	8,591.35	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
035255108	ANIKA THERAPEUTICS INC COMMON STOCK USD.01								
		Local	9,955.000	35.132557	349,744.60	40.890000	407,059.95	57,315.35	0.08
		Base		35.132557	349,744.60	40.890000	407,059.95	57,315.35	0.08
035290105	ANIXTER INTERNATIONAL INC COMMON STOCK USD1.								
		Local	18,685.000	67.094367	1,253,658.25	86.900000	1,623,726.50	370,068.25	0.33
		Base		67.094367	1,253,658.25	86.900000	1,623,726.50	370,068.25	0.33
037598109	APOGEE ENTERPRISES INC COMMON STOCK USD.333								
		Local	20,020.000	15.308962	306,485.42	45.230000	905,504.60	599,019.18	0.18
		Base		15.308962	306,485.42	45.230000	905,504.60	599,019.18	0.18
03820C105	APPLIED INDUSTRIAL TECH INC COMMON STOCK NPV								
		Local	28,525.000	35.332705	1,007,865.41	46.890000	1,337,537.25	329,671.84	0.27
		Base		35.332705	1,007,865.41	46.890000	1,337,537.25	329,671.84	0.27
03834A103	APPROACH RESOURCES INC COMMON STOCK USD.01								
		Local	24,891.000	24.905835	619,931.14	9.720000	241,940.52	-377,990.62	0.05
		Base		24.905835	619,931.14	9.720000	241,940.52	-377,990.62	0.05
03937C105	ARCBEST CORP COMMON STOCK USD.01								
		Local	16,614.000	22.500940	373,830.61	43.420000	721,379.88	347,549.27	0.14
		Base		22.500940	373,830.61	43.420000	721,379.88	347,549.27	0.14
039380100	ARCH COAL INC COMMON STOCK USD.01								
		Local	145,881.000	17.796927	2,596,233.48	2.220000	323,855.82	-2,272,377.66	0.06
		Base		17.796927	2,596,233.48	2.220000	323,855.82	-2,272,377.66	0.06
039670104	ARCTIC CAT INC COMMON STOCK USD.01								
		Local	8,881.000	23.162541	205,706.53	33.050000	293,517.05	87,810.52	0.06
		Base		23.162541	205,706.53	33.050000	293,517.05	87,810.52	0.06
045604105	ASSOCIATED ESTATES REALTY CP REIT NPV								
		Local	39,611.000	16.028863	634,919.29	22.420000	888,078.62	253,159.33	0.18
		Base		16.028863	634,919.29	22.420000	888,078.62	253,159.33	0.18
046224101	ASTEC INDUSTRIES INC COMMON STOCK USD.2								
		Local	12,913.000	35.563847	459,235.96	39.270000	507,093.51	47,857.55	0.10
		Base		35.563847	459,235.96	39.270000	507,093.51	47,857.55	0.10

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
049079205	ATLANTIC TELE NETWORK INC COMMON STOCK USD.01								
		Local	6,895.000	40.244703	277,487.23	67.980000	468,722.10	191,234.87	0.09
		Base		40.244703	277,487.23	67.980000	468,722.10	191,234.87	0.09
049164205	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01								
		Local	17,358.000	45.723345	793,665.82	45.650000	792,392.70	-1,273.12	0.16
		Base		45.723345	793,665.82	45.650000	792,392.70	-1,273.12	0.16
05379B107	AVISTA CORP COMMON STOCK NPV								
		Local	40,737.000	25.312915	1,031,172.22	34.450000	1,403,389.65	372,217.43	0.28
		Base		25.312915	1,031,172.22	34.450000	1,403,389.65	372,217.43	0.28
05381L101	AVIV REIT INC REIT USD.01								
		Local	16,884.000	28.467322	480,642.27	33.700000	568,990.80	88,348.53	0.11
		Base		28.467322	480,642.27	33.700000	568,990.80	88,348.53	0.11
05508R106	B+G FOODS INC COMMON STOCK USD.01								
		Local	36,879.000	21.866810	806,426.07	28.620000	1,055,476.98	249,050.91	0.21
		Base		21.866810	806,426.07	28.620000	1,055,476.98	249,050.91	0.21
05566U108	BOFI HOLDING INC COMMON STOCK USD.01								
		Local	8,586.000	68.997697	592,414.23	78.920000	677,607.12	85,192.89	0.14
		Base		68.997697	592,414.23	78.920000	677,607.12	85,192.89	0.14
056525108	BADGER METER INC COMMON STOCK USD1.								
		Local	9,923.000	37.757160	374,664.30	55.090000	546,658.07	171,993.77	0.11
		Base		37.757160	374,664.30	55.090000	546,658.07	171,993.77	0.11
057665200	BALCHEM CORP COMMON STOCK USD.0667								
		Local	21,016.000	40.564611	852,505.87	65.000000	1,366,040.00	513,534.13	0.27
		Base		40.564611	852,505.87	65.000000	1,366,040.00	513,534.13	0.27
063750103	BANK MUTUAL CORP COMMON STOCK USD.01								
		Local	29,756.000	4.069926	121,104.73	6.460000	192,223.76	71,119.03	0.04
		Base		4.069926	121,104.73	6.460000	192,223.76	71,119.03	0.04
063904106	BANK OF THE OZARKS COMMON STOCK USD.01								
		Local	44,343.000	15.622936	692,767.87	36.200000	1,605,216.60	912,448.73	0.32
		Base		15.622936	692,767.87	36.200000	1,605,216.60	912,448.73	0.32

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Base Currency: USD - US DOLLAR

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06652V208	BANNER CORPORATION COMMON STOCK USD.01								
		Local	13,451.000	31.311650	421,173.00	41.190000	554,046.69	132,873.69	0.11
		Base		31.311650	421,173.00	41.190000	554,046.69	132,873.69	0.11
067774109	BARNES + NOBLE INC COMMON STOCK USD.001								
		Local	29,305.000	14.399595	421,980.12	23.360000	684,564.80	262,584.68	0.14
		Base		14.399595	421,980.12	23.360000	684,564.80	262,584.68	0.14
067806109	BARNES GROUP INC COMMON STOCK USD.01								
		Local	33,619.000	25.353456	852,357.85	36.730000	1,234,825.87	382,468.02	0.25
		Base		25.353456	852,357.85	36.730000	1,234,825.87	382,468.02	0.25
06846N104	BILL BARRETT CORP COMMON STOCK USD.001								
		Local	34,111.000	21.413747	730,444.32	10.130000	345,544.43	-384,899.89	0.07
		Base		21.413747	730,444.32	10.130000	345,544.43	-384,899.89	0.07
06985P100	BASIC ENERGY SERVICES INC COMMON STOCK USD.01								
		Local	24,047.000	23.276236	559,723.65	8.930000	214,739.71	-344,983.94	0.04
		Base		23.276236	559,723.65	8.930000	214,739.71	-344,983.94	0.04
073295107	BBCN BANCORP INC COMMON STOCK USD.001								
		Local	54,629.000	9.873180	539,361.94	13.920000	760,435.68	221,073.74	0.15
		Base		9.873180	539,361.94	13.920000	760,435.68	221,073.74	0.15
077347300	BEL FUSE INC CL B COMMON STOCK USD.1								
		Local	7,346.000	19.694793	144,677.95	26.480000	194,522.08	49,844.13	0.04
		Base		19.694793	144,677.95	26.480000	194,522.08	49,844.13	0.04
08160H101	BENCHMARK ELECTRONICS INC COMMON STOCK USD.1								
		Local	37,019.000	16.600752	614,543.22	23.780000	880,311.82	265,768.60	0.18
		Base		16.600752	614,543.22	23.780000	880,311.82	265,768.60	0.18
08915P101	BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01								
		Local	12,571.000	9.884217	124,254.49	13.120000	164,931.52	40,677.03	0.03
		Base		9.884217	124,254.49	13.120000	164,931.52	40,677.03	0.03
08986R101	BIGLARI HOLDINGS INC COMMON STOCK USD.5								
		Local	1,178.000	384.351553	452,766.13	371.450000	437,568.10	-15,198.03	0.09
		Base		384.351553	452,766.13	371.450000	437,568.10	-15,198.03	0.09

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09057G602	BIO REFERENCE LABS INC COMMON STOCK USD.01								
		Local	16,959.000	22.074357	374,359.02	28.300000	479,939.70	105,580.68	0.10
		Base		22.074357	374,359.02	28.300000	479,939.70	105,580.68	0.10
09180C106	BJ S RESTAURANTS INC COMMON STOCK NPV								
		Local	14,877.000	44.567300	663,027.72	49.160000	731,353.32	68,325.60	0.15
		Base		44.567300	663,027.72	49.160000	731,353.32	68,325.60	0.15
091826107	BLACK BOX CORP COMMON STOCK USD.001								
		Local	10,676.000	29.014634	309,760.23	23.180000	247,469.68	-62,290.55	0.05
		Base		29.014634	309,760.23	23.180000	247,469.68	-62,290.55	0.05
09227Q100	BLACKBAUD INC COMMON STOCK USD.001								
		Local	31,735.000	27.832411	883,261.56	42.440000	1,346,833.40	463,571.84	0.27
		Base		27.832411	883,261.56	42.440000	1,346,833.40	463,571.84	0.27
095229100	BLUCORA INC COMMON STOCK USD.0001								
		Local	28,261.000	10.967669	309,957.28	14.210000	401,588.81	91,631.53	0.08
		Base		10.967669	309,957.28	14.210000	401,588.81	91,631.53	0.08
09578R103	BLUE NILE INC COMMON STOCK USD.001								
		Local	8,135.000	42.718461	347,514.68	34.640000	281,796.40	-65,718.28	0.06
		Base		42.718461	347,514.68	34.640000	281,796.40	-65,718.28	0.06
096761101	BOB EVANS FARMS COMMON STOCK USD.01								
		Local	16,211.000	49.054038	795,215.01	54.360000	881,229.96	86,014.95	0.18
		Base		49.054038	795,215.01	54.360000	881,229.96	86,014.95	0.18
09739D100	BOISE CASCADE CO COMMON STOCK USD.01								
		Local	27,081.000	30.287385	820,212.67	35.690000	966,520.89	146,308.22	0.19
		Base		30.287385	820,212.67	35.690000	966,520.89	146,308.22	0.19
100557107	BOSTON BEER COMPANY INC A COMMON STOCK USD.01								
		Local	6,095.000	112.553931	686,016.21	262.970000	1,602,802.15	916,785.94	0.32
		Base		112.553931	686,016.21	262.970000	1,602,802.15	916,785.94	0.32
101119105	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.								
		Local	55,261.000	7.831029	432,750.47	12.760000	705,130.36	272,379.89	0.14
		Base		7.831029	432,750.47	12.760000	705,130.36	272,379.89	0.14

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101388106	BOTTOMLINE TECHNOLOGIES (DE) COMMON STOCK USD.001								
		Local	25,959.000	25.187201	653,834.56	24.520000	636,514.68	-17,319.88	0.13
		Base		25.187201	653,834.56	24.520000	636,514.68	-17,319.88	0.13
103304101	BOYD GAMING CORP COMMON STOCK USD.01								
		Local	53,629.000	9.085838	487,264.40	12.780000	685,378.62	198,114.22	0.14
		Base		9.085838	487,264.40	12.780000	685,378.62	198,114.22	0.14
104674106	BRADY CORPORATION CL A COMMON STOCK USD.01								
		Local	32,714.000	31.035818	1,015,305.74	25.000000	817,850.00	-197,455.74	0.16
		Base		31.035818	1,015,305.74	25.000000	817,850.00	-197,455.74	0.16
109043109	BRIGGS + STRATTON COMMON STOCK USD.01								
		Local	31,480.000	18.650928	587,131.21	20.050000	631,174.00	44,042.79	0.13
		Base		18.650928	587,131.21	20.050000	631,174.00	44,042.79	0.13
109696104	BRINK S CO/THE COMMON STOCK USD1.								
		Local	33,379.000	27.970318	933,621.25	21.700000	724,324.30	-209,296.95	0.14
		Base		27.970318	933,621.25	21.700000	724,324.30	-209,296.95	0.14
110394103	BRISTOW GROUP INC COMMON STOCK USD.01								
		Local	24,440.000	50.144866	1,225,540.52	64.100000	1,566,604.00	341,063.48	0.31
		Base		50.144866	1,225,540.52	64.100000	1,566,604.00	341,063.48	0.31
11373M107	BROOKLINE BANCORP INC COMMON STOCK USD.01								
		Local	48,115.000	8.947691	430,518.17	9.510000	457,573.65	27,055.48	0.09
		Base		8.947691	430,518.17	9.510000	457,573.65	27,055.48	0.09
114340102	BROOKS AUTOMATION INC COMMON STOCK USD.01								
		Local	45,912.000	10.751817	493,637.42	11.710000	537,629.52	43,992.10	0.11
		Base		10.751817	493,637.42	11.710000	537,629.52	43,992.10	0.11
115736100	BROWN SHOE COMPANY INC COMMON STOCK USD.01								
		Local	30,035.000	13.021990	391,115.46	32.760000	983,946.60	592,831.14	0.20
		Base		13.021990	391,115.46	32.760000	983,946.60	592,831.14	0.20
118440106	BUCKLE INC/THE COMMON STOCK USD.01								
		Local	19,281.000	42.912202	827,390.16	51.190000	986,994.39	159,604.23	0.20
		Base		42.912202	827,390.16	51.190000	986,994.39	159,604.23	0.20

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119848109	BUFFALO WILD WINGS INC COMMON STOCK NPV								
		Local	13,003.000	73.632873	957,448.25	170.210000	2,213,240.63	1,255,792.38	0.44
		Base		73.632873	957,448.25	170.210000	2,213,240.63	1,255,792.38	0.44
12467B304	C+J ENERGY SERVICES INC COMMON STOCK USD.01								
		Local	31,606.000	24.268740	767,037.80	15.150000	478,830.90	-288,206.90	0.10
		Base		24.268740	767,037.80	15.150000	478,830.90	-288,206.90	0.10
125071100	CDI CORP COMMON STOCK USD.1								
		Local	9,975.000	14.274841	142,391.54	17.180000	171,370.50	28,978.96	0.03
		Base		14.274841	142,391.54	17.180000	171,370.50	28,978.96	0.03
126349109	CSG SYSTEMS INTL INC COMMON STOCK USD.01								
		Local	23,837.000	18.251073	435,050.82	25.120000	598,785.44	163,734.62	0.12
		Base		18.251073	435,050.82	25.120000	598,785.44	163,734.62	0.12
126501105	CTS CORP COMMON STOCK NPV								
		Local	23,094.000	10.842008	250,385.34	17.180000	396,754.92	146,369.58	0.08
		Base		10.842008	250,385.34	17.180000	396,754.92	146,369.58	0.08
126600105	CVB FINANCIAL CORP COMMON STOCK NPV								
		Local	66,165.000	12.286349	812,926.30	15.170000	1,003,723.05	190,796.75	0.20
		Base		12.286349	812,926.30	15.170000	1,003,723.05	190,796.75	0.20
12709P103	CABOT MICROELECTRONICS CORP COMMON STOCK USD.001								
		Local	16,341.000	43.461412	710,202.94	47.300000	772,929.30	62,726.36	0.15
		Base		43.461412	710,202.94	47.300000	772,929.30	62,726.36	0.15
127190304	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1								
		Local	16,160.000	60.008027	969,729.71	89.190000	1,441,310.40	471,580.69	0.29
		Base		60.008027	969,729.71	89.190000	1,441,310.40	471,580.69	0.29
128030202	CAL MAINE FOODS INC COMMON STOCK USD.01								
		Local	20,614.000	18.585944	383,130.65	41.880000	863,314.32	480,183.67	0.17
		Base		18.585944	383,130.65	41.880000	863,314.32	480,183.67	0.17
12811R104	CALAMOS ASSET MANAGEMENT A COMMON STOCK USD.01								
		Local	11,711.000	13.287957	155,615.26	13.490000	157,981.39	2,366.13	0.03
		Base		13.287957	155,615.26	13.490000	157,981.39	2,366.13	0.03

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128126109	CALAMP CORP COMMON STOCK USD.01								
		Local	24,704.000	14.808961	365,840.57	18.690000	461,717.76	95,877.19	0.09
		Base		14.808961	365,840.57	18.690000	461,717.76	95,877.19	0.09
128246105	CALAVO GROWERS INC COMMON STOCK USD.001								
		Local	9,639.000	24.456528	235,736.47	42.940000	413,898.66	178,162.19	0.08
		Base		24.456528	235,736.47	42.940000	413,898.66	178,162.19	0.08
129603106	CALGON CARBON CORP COMMON STOCK USD.01								
		Local	36,567.000	16.140925	590,225.22	20.410000	746,332.47	156,107.25	0.15
		Base		16.140925	590,225.22	20.410000	746,332.47	156,107.25	0.15
131193104	CALLAWAY GOLF COMPANY COMMON STOCK USD.01								
		Local	53,400.000	6.709757	358,301.02	7.410000	395,694.00	37,392.98	0.08
		Base		6.709757	358,301.02	7.410000	395,694.00	37,392.98	0.08
132011107	CAMBREX CORP COMMON STOCK USD.1								
		Local	21,044.000	7.546393	158,806.30	22.750000	478,751.00	319,944.70	0.10
		Base		7.546393	158,806.30	22.750000	478,751.00	319,944.70	0.10
138098108	CANTEL MEDICAL CORP COMMON STOCK USD.1								
		Local	24,170.000	15.893494	384,145.74	43.540000	1,052,361.80	668,216.06	0.21
		Base		15.893494	384,145.74	43.540000	1,052,361.80	668,216.06	0.21
139594105	CAPELLA EDUCATION CO COMMON STOCK USD.01								
		Local	7,495.000	43.179688	323,631.76	68.180000	511,009.10	187,377.34	0.10
		Base		43.179688	323,631.76	68.180000	511,009.10	187,377.34	0.10
14067E506	CAPSTEAD MORTGAGE CORP REIT USD.01								
		Local	65,836.000	12.448234	819,541.92	13.010000	856,526.36	36,984.44	0.17
		Base		12.448234	819,541.92	13.010000	856,526.36	36,984.44	0.17
14149F109	CARDINAL FINANCIAL CORP COMMON STOCK USD1.								
		Local	21,976.000	17.015825	373,939.76	18.270000	401,501.52	27,561.76	0.08
		Base		17.015825	373,939.76	18.270000	401,501.52	27,561.76	0.08
14161H108	CARDTRONICS INC COMMON STOCK USD.0001								
		Local	30,562.000	25.119317	767,696.57	39.160000	1,196,807.92	429,111.35	0.24
		Base		25.119317	767,696.57	39.160000	1,196,807.92	429,111.35	0.24

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141665109	CAREER EDUCATION CORP COMMON STOCK USD.01								
		Local	41,130.000	6.524816	268,365.70	5.860000	241,021.80	-27,343.90	0.05
		Base		6.524816	268,365.70	5.860000	241,021.80	-27,343.90	0.05
14174T107	CARETRUST REIT INC REIT USD.01								
		Local	13,722.000	12.994172	178,306.03	16.170000	221,884.74	43,578.71	0.04
		Base		12.994172	178,306.03	16.170000	221,884.74	43,578.71	0.04
144577103	CARRIZO OIL + GAS INC COMMON STOCK USD.01								
		Local	29,101.000	30.593893	890,312.88	39.460000	1,148,325.46	258,012.58	0.23
		Base		30.593893	890,312.88	39.460000	1,148,325.46	258,012.58	0.23
147528103	CASEY S GENERAL STORES INC COMMON STOCK NPV								
		Local	26,033.000	48.181455	1,254,307.81	83.720000	2,179,482.76	925,174.95	0.44
		Base		48.181455	1,254,307.81	83.720000	2,179,482.76	925,174.95	0.44
14754D100	CASH AMERICA INTL INC COMMON STOCK USD.1								
		Local	19,851.000	22.121029	439,124.54	24.410000	484,562.91	45,438.37	0.10
		Base		22.121029	439,124.54	24.410000	484,562.91	45,438.37	0.10
148411101	CASTLE (A.M.) + CO COMMON STOCK USD.01								
		Local	11,947.000	14.608832	174,531.72	7.520000	89,841.44	-84,690.28	0.02
		Base		14.608832	174,531.72	7.520000	89,841.44	-84,690.28	0.02
149205106	CATO CORP CLASS A COMMON STOCK USD.033								
		Local	17,651.000	26.604027	469,587.68	40.120000	708,158.12	238,570.44	0.14
		Base		26.604027	469,587.68	40.120000	708,158.12	238,570.44	0.14
150602209	CEDAR REALTY TRUST INC REIT USD.06								
		Local	47,359.000	5.033193	238,367.00	6.790000	321,567.61	83,200.61	0.06
		Base		5.033193	238,367.00	6.790000	321,567.61	83,200.61	0.06
150838100	CELADON GROUP INC COMMON STOCK USD.033								
		Local	14,993.000	21.247012	318,556.45	22.040000	330,445.72	11,889.27	0.07
		Base		21.247012	318,556.45	22.040000	330,445.72	11,889.27	0.07
153527205	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01								
		Local	29,459.000	8.994991	264,983.45	8.250000	243,036.75	-21,946.70	0.05
		Base		8.994991	264,983.45	8.250000	243,036.75	-21,946.70	0.05

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156431108	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01								
		Local	35,398.000	13.864584	490,778.53	27.650000	978,754.70	487,976.17	0.20
		Base		13.864584	490,778.53	27.650000	978,754.70	487,976.17	0.20
157210105	CEVA INC COMMON STOCK USD.001								
		Local	14,066.000	26.074859	366,768.97	17.210000	242,075.86	-124,693.11	0.05
		Base		26.074859	366,768.97	17.210000	242,075.86	-124,693.11	0.05
162825103	CHECKPOINT SYSTEMS INC COMMON STOCK USD.1								
		Local	28,655.000	15.703281	449,977.51	12.760000	365,637.80	-84,339.71	0.07
		Base		15.703281	449,977.51	12.760000	365,637.80	-84,339.71	0.07
16359R103	CHEMED CORP COMMON STOCK USD1.								
		Local	11,880.000	65.988338	783,941.45	110.110000	1,308,106.80	524,165.35	0.26
		Base		65.988338	783,941.45	110.110000	1,308,106.80	524,165.35	0.26
165240102	CHESAPEAKE LODGING TRUST REIT USD.01								
		Local	37,280.000	30.337137	1,130,968.47	33.860000	1,262,300.80	131,332.33	0.25
		Base		30.337137	1,130,968.47	33.860000	1,262,300.80	131,332.33	0.25
168905107	CHILDREN S PLACE INC/THE COMMON STOCK USD.1								
		Local	14,820.000	48.442423	717,916.71	56.060000	830,809.20	112,892.49	0.17
		Base		48.442423	717,916.71	56.060000	830,809.20	112,892.49	0.17
171046105	CHRISTOPHER + BANKS CORP COMMON STOCK USD.01								
		Local	25,355.000	4.975288	126,148.43	7.240000	183,570.20	57,421.77	0.04
		Base		4.975288	126,148.43	7.240000	183,570.20	57,421.77	0.04
17163B102	CIBER INC COMMON STOCK USD.01								
		Local	48,263.000	4.524408	218,361.48	3.030000	146,236.89	-72,124.59	0.03
		Base		4.524408	218,361.48	3.030000	146,236.89	-72,124.59	0.03
171871106	CINCINNATI BELL INC COMMON STOCK USD.01								
		Local	143,697.000	3.341586	480,175.87	3.560000	511,561.32	31,385.45	0.10
		Base		3.341586	480,175.87	3.560000	511,561.32	31,385.45	0.10
17273K109	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01								
		Local	12,136.000	42.353966	514,007.73	66.950000	812,505.20	298,497.47	0.16
		Base		42.353966	514,007.73	66.950000	812,505.20	298,497.47	0.16

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
172755100	CIRRUS LOGIC INC COMMON STOCK USD.001								
		Local	42,699.000	18.295326	781,192.12	18.290000	780,964.71	-227.41	0.16
		Base		18.295326	781,192.12	18.290000	780,964.71	-227.41	0.16
177835105	CITY HOLDING CO COMMON STOCK USD2.5								
		Local	10,652.000	33.991722	362,079.82	43.730000	465,811.96	103,732.14	0.09
		Base		33.991722	362,079.82	43.730000	465,811.96	103,732.14	0.09
18538R103	CLEARWATER PAPER CORP COMMON STOCK USD.0001								
		Local	13,610.000	38.301944	521,289.46	66.260000	901,798.60	380,509.14	0.18
		Base		38.301944	521,289.46	66.260000	901,798.60	380,509.14	0.18
18911Q102	CLOUD PEAK ENERGY INC COMMON STOCK USD.01								
		Local	41,871.000	18.856231	789,529.26	11.670000	488,634.57	-300,894.69	0.10
		Base		18.856231	789,529.26	11.670000	488,634.57	-300,894.69	0.10
192479103	COHERENT INC COMMON STOCK USD.01								
		Local	17,141.000	49.103878	841,689.58	55.360000	948,925.76	107,236.18	0.19
		Base		49.103878	841,689.58	55.360000	948,925.76	107,236.18	0.19
192576106	COHU INC COMMON STOCK USD1.								
		Local	17,454.000	12.160806	212,254.70	11.450000	199,848.30	-12,406.40	0.04
		Base		12.160806	212,254.70	11.450000	199,848.30	-12,406.40	0.04
197236102	COLUMBIA BANKING SYSTEM INC COMMON STOCK NPV								
		Local	36,316.000	19.964516	725,031.36	27.470000	997,600.52	272,569.16	0.20
		Base		19.964516	725,031.36	27.470000	997,600.52	272,569.16	0.20
199908104	COMFORT SYSTEMS USA INC COMMON STOCK USD.01								
		Local	25,941.000	11.560450	299,889.63	14.370000	372,772.17	72,882.54	0.07
		Base		11.560450	299,889.63	14.370000	372,772.17	72,882.54	0.07
203607106	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.								
		Local	27,965.000	26.707629	746,878.85	36.990000	1,034,425.35	287,546.50	0.21
		Base		26.707629	746,878.85	36.990000	1,034,425.35	287,546.50	0.21
205306103	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001								
		Local	7,164.000	62.066147	444,641.88	58.740000	420,813.36	-23,828.52	0.08
		Base		62.066147	444,641.88	58.740000	420,813.36	-23,828.52	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
20564W105	COMSCORE INC COMMON STOCK USD.001								
		Local	23,483.000	23.397775	549,449.95	43.970000	1,032,547.51	483,097.56	0.21
		Base		23.397775	549,449.95	43.970000	1,032,547.51	483,097.56	0.21
205768203	COMSTOCK RESOURCES INC COMMON STOCK USD.5								
		Local	30,588.000	14.349273	438,915.57	8.860000	271,009.68	-167,905.89	0.05
		Base		14.349273	438,915.57	8.860000	271,009.68	-167,905.89	0.05
205826209	COMTECH TELECOMMUNICATIONS COMMON STOCK USD.1								
		Local	11,019.000	29.279824	322,634.38	39.690000	437,344.11	114,709.73	0.09
		Base		29.279824	322,634.38	39.690000	437,344.11	114,709.73	0.09
207410101	CONMED CORP COMMON STOCK USD.01								
		Local	18,792.000	28.337872	532,525.29	42.430000	797,344.56	264,819.27	0.16
		Base		28.337872	532,525.29	42.430000	797,344.56	264,819.27	0.16
209034107	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01								
		Local	32,214.000	24.500463	789,257.93	27.410000	882,985.74	93,727.81	0.18
		Base		24.500463	789,257.93	27.410000	882,985.74	93,727.81	0.18
21075N204	CONTANGO OIL + GAS COMMON STOCK USD.04								
		Local	10,921.000	54.740204	597,817.77	33.810000	369,239.01	-228,578.76	0.07
		Base		54.740204	597,817.77	33.810000	369,239.01	-228,578.76	0.07
21870Q105	CORESITE REALTY CORP REIT USD.01								
		Local	14,853.000	36.686409	544,903.23	38.060000	565,305.18	20,401.95	0.11
		Base		36.686409	544,903.23	38.060000	565,305.18	20,401.95	0.11
221006109	CORVEL CORP COMMON STOCK USD.0001								
		Local	6,161.000	25.644465	157,995.55	34.660000	213,540.26	55,544.71	0.04
		Base		25.644465	157,995.55	34.660000	213,540.26	55,544.71	0.04
222795106	COUSINS PROPERTIES INC REIT USD1.								
		Local	141,329.000	9.115305	1,288,256.95	12.240000	1,729,866.96	441,610.01	0.35
		Base		9.115305	1,288,256.95	12.240000	1,729,866.96	441,610.01	0.35
22410J106	CRACKER BARREL OLD COUNTRY COMMON STOCK USD.01								
		Local	16,370.000	54.587188	893,592.27	128.010000	2,095,523.70	1,201,931.43	0.42
		Base		54.587188	893,592.27	128.010000	2,095,523.70	1,201,931.43	0.42

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227046109	CROCS INC COMMON STOCK USD.001								
		Local	58,595.000	20.999588	1,230,470.85	13.280000	778,141.60	-452,329.25	0.16
		Base		20.999588	1,230,470.85	13.280000	778,141.60	-452,329.25	0.16
227483104	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001								
		Local	20,184.000	6.779718	136,841.82	10.670000	215,363.28	78,521.46	0.04
		Base		6.779718	136,841.82	10.670000	215,363.28	78,521.46	0.04
228903100	CRYOLIFE INC COMMON STOCK USD.01								
		Local	17,271.000	5.887940	101,690.62	10.100000	174,437.10	72,746.48	0.03
		Base		5.887940	101,690.62	10.100000	174,437.10	72,746.48	0.03
229669106	CUBIC CORP COMMON STOCK NPV								
		Local	14,912.000	48.393977	721,650.98	51.450000	767,222.40	45,571.42	0.15
		Base		48.393977	721,650.98	51.450000	767,222.40	45,571.42	0.15
231561101	CURTISS WRIGHT CORP COMMON STOCK USD1.								
		Local	33,116.000	37.414818	1,239,029.12	70.900000	2,347,924.40	1,108,895.28	0.47
		Base		37.414818	1,239,029.12	70.900000	2,347,924.40	1,108,895.28	0.47
23251P102	CYBERONICS INC COMMON STOCK USD.01								
		Local	18,297.000	36.315579	664,466.15	53.250000	974,315.25	309,849.10	0.20
		Base		36.315579	664,466.15	53.250000	974,315.25	309,849.10	0.20
232577205	CYNOSURE INC A COMMON STOCK USD.001								
		Local	14,874.000	23.553208	350,330.41	27.570000	410,076.18	59,745.77	0.08
		Base		23.553208	350,330.41	27.570000	410,076.18	59,745.77	0.08
23332B106	DSP GROUP INC COMMON STOCK USD.001								
		Local	15,127.000	7.304860	110,500.61	10.820000	163,674.14	53,173.53	0.03
		Base		7.304860	110,500.61	10.820000	163,674.14	53,173.53	0.03
23335C101	DTS INC COMMON STOCK USD.0001								
		Local	11,758.000	32.229059	378,949.27	32.250000	379,195.50	246.23	0.08
		Base		32.229059	378,949.27	32.250000	379,195.50	246.23	0.08
233377407	DXP ENTERPRISES INC COMMON STOCK USD.01								
		Local	8,839.000	72.799105	643,471.29	58.760000	519,379.64	-124,091.65	0.10
		Base		72.799105	643,471.29	58.760000	519,379.64	-124,091.65	0.10

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234264109	DAKTRONICS INC COMMON STOCK NPV								
		Local	26,773.000	10.511271	281,418.27	11.930000	319,401.89	37,983.62	0.06
		Base		10.511271	281,418.27	11.930000	319,401.89	37,983.62	0.06
237266101	DARLING INGREDIENTS INC COMMON STOCK USD.01								
		Local	113,155.000	17.364528	1,964,883.18	18.600000	2,104,683.00	139,799.82	0.42
		Base		17.364528	1,964,883.18	18.600000	2,104,683.00	139,799.82	0.42
242309102	DEALERTRACK TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	30,369.000	25.307536	768,564.56	47.160000	1,432,202.04	663,637.48	0.29
		Base		25.307536	768,564.56	47.160000	1,432,202.04	663,637.48	0.29
247850100	DELTIC TIMBER CORP COMMON STOCK USD.01								
		Local	7,608.000	61.846860	470,530.91	62.250000	473,598.00	3,067.09	0.09
		Base		61.846860	470,530.91	62.250000	473,598.00	3,067.09	0.09
249908104	DEPOMED INC COMMON STOCK NPV								
		Local	40,186.000	10.570503	424,786.22	15.490000	622,481.14	197,694.92	0.12
		Base		10.570503	424,786.22	15.490000	622,481.14	197,694.92	0.12
252603105	DIAMOND FOODS INC COMMON STOCK USD.001								
		Local	18,117.000	50.670658	918,000.31	29.790000	539,705.43	-378,294.88	0.11
		Base		50.670658	918,000.31	29.790000	539,705.43	-378,294.88	0.11
252784301	DIAMONDROCK HOSPITALITY CO REIT USD.01								
		Local	134,487.000	10.273127	1,381,601.97	14.930000	2,007,890.91	626,288.94	0.40
		Base		10.273127	1,381,601.97	14.930000	2,007,890.91	626,288.94	0.40
253017107	DICE HOLDINGS INC COMMON STOCK USD.01								
		Local	25,819.000	8.250277	213,013.90	10.870000	280,652.53	67,638.63	0.06
		Base		8.250277	213,013.90	10.870000	280,652.53	67,638.63	0.06
253798102	DIGI INTERNATIONAL INC COMMON STOCK USD.01								
		Local	17,076.000	11.444534	195,426.86	7.140000	121,922.64	-73,504.22	0.02
		Base		11.444534	195,426.86	7.140000	121,922.64	-73,504.22	0.02
25388B104	DIGITAL RIVER INC COMMON STOCK USD.01								
		Local	21,976.000	14.738209	323,886.89	25.390000	557,970.64	234,083.75	0.11
		Base		14.738209	323,886.89	25.390000	557,970.64	234,083.75	0.11

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253922108	DIME COMMUNITY BANCSHARES COMMON STOCK USD.01								
		Local	20,771.000	13.828144	287,224.38	15.150000	314,680.65	27,456.27	0.06
		Base		13.828144	287,224.38	15.150000	314,680.65	27,456.27	0.06
254423106	DINEEQUITY INC COMMON STOCK USD.01								
		Local	11,875.000	55.716938	661,638.64	99.330000	1,179,543.75	517,905.11	0.24
		Base		55.716938	661,638.64	99.330000	1,179,543.75	517,905.11	0.24
254543101	DIODES INC COMMON STOCK USD.667								
		Local	25,169.000	25.076484	631,150.03	26.590000	669,243.71	38,093.68	0.13
		Base		25.076484	631,150.03	26.590000	669,243.71	38,093.68	0.13
258278100	DORMAN PRODUCTS INC COMMON STOCK USD.01								
		Local	21,327.000	37.751050	805,116.65	47.330000	1,009,406.91	204,290.26	0.20
		Base		37.751050	805,116.65	47.330000	1,009,406.91	204,290.26	0.20
26168L205	DREW INDUSTRIES INC COMMON STOCK USD.01								
		Local	16,242.000	29.648415	481,549.56	47.100000	764,998.20	283,448.64	0.15
		Base		29.648415	481,549.56	47.100000	764,998.20	283,448.64	0.15
267475101	DYCOM INDUSTRIES INC COMMON STOCK USD.333								
		Local	23,365.000	19.248527	449,741.83	30.590000	714,735.35	264,993.52	0.14
		Base		19.248527	449,741.83	30.590000	714,735.35	264,993.52	0.14
26882D109	EPIQ SYSTEMS INC COMMON STOCK USD.01								
		Local	21,276.000	13.380902	284,692.07	15.340000	326,373.84	41,681.77	0.07
		Base		13.380902	284,692.07	15.340000	326,373.84	41,681.77	0.07
26884U109	EPR PROPERTIES REIT USD.01								
		Local	38,946.000	47.031592	1,831,692.39	55.990000	2,180,586.54	348,894.15	0.44
		Base		47.031592	1,831,692.39	55.990000	2,180,586.54	348,894.15	0.44
26885G109	ERA GROUP INC COMMON STOCK USD.01								
		Local	13,281.000	21.218381	281,801.32	21.050000	279,565.05	-2,236.27	0.06
		Base		21.218381	281,801.32	21.050000	279,565.05	-2,236.27	0.06
277276101	EASTGROUP PROPERTIES INC REIT NPV								
		Local	21,730.000	47.760820	1,037,842.61	67.220000	1,460,690.60	422,847.99	0.29
		Base		47.760820	1,037,842.61	67.220000	1,460,690.60	422,847.99	0.29

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278715206	EBIX INC COMMON STOCK USD.1								
		Local	21,075.000	19.750796	416,248.02	16.210000	341,625.75	-74,622.27	0.07
		Base		19.750796	416,248.02	16.210000	341,625.75	-74,622.27	0.07
28140H104	EDUCATION REALTY TRUST INC REIT USD.01								
		Local	95,908.000	10.812521	1,037,007.26	11.640000	1,116,369.12	79,361.86	0.22
		Base		10.812521	1,037,007.26	11.640000	1,116,369.12	79,361.86	0.22
28238P109	EHEALTH INC COMMON STOCK USD.001								
		Local	12,210.000	17.205055	210,073.72	25.870000	315,872.70	105,798.98	0.06
		Base		17.205055	210,073.72	25.870000	315,872.70	105,798.98	0.06
282914100	8X8 INC COMMON STOCK USD.001								
		Local	60,975.000	10.214241	622,813.37	7.780000	474,385.50	-148,427.87	0.09
		Base		10.214241	622,813.37	7.780000	474,385.50	-148,427.87	0.09
283677854	EL PASO ELECTRIC CO COMMON STOCK NPV								
		Local	27,730.000	32.663993	905,772.53	37.830000	1,049,025.90	143,253.37	0.21
		Base		32.663993	905,772.53	37.830000	1,049,025.90	143,253.37	0.21
285229100	ELECTRO SCIENTIFIC INDS INC COMMON STOCK NPV								
		Local	18,208.000	14.321258	260,761.46	7.170000	130,551.36	-130,210.10	0.03
		Base		14.321258	260,761.46	7.170000	130,551.36	-130,210.10	0.03
286082102	ELECTRONICS FOR IMAGING COMMON STOCK USD.01								
		Local	31,969.000	20.936035	669,304.10	44.450000	1,421,022.05	751,717.95	0.28
		Base		20.936035	669,304.10	44.450000	1,421,022.05	751,717.95	0.28
288853104	PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01								
		Local	8,322.000	22.767193	189,468.58	26.390000	219,617.58	30,149.00	0.04
		Base		22.767193	189,468.58	26.390000	219,617.58	30,149.00	0.04
29084Q100	EMCOR GROUP INC COMMON STOCK USD.01								
		Local	46,065.000	29.602005	1,363,616.36	43.350000	1,996,917.75	633,301.39	0.40
		Base		29.602005	1,363,616.36	43.350000	1,996,917.75	633,301.39	0.40
29089Q105	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001								
		Local	20,089.000	19.865329	399,074.60	24.860000	499,412.54	100,337.94	0.10
		Base		19.865329	399,074.60	24.860000	499,412.54	100,337.94	0.10

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292218104	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01								
		21,635.000	Local	17.228177	372,731.62	20.280000	438,757.80	66,026.18	0.09
			Base	17.228177	372,731.62	20.280000	438,757.80	66,026.18	0.09
292554102	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01								
		16,381.000	Local	28.294497	463,492.15	42.910000	702,908.71	239,416.56	0.14
			Base	28.294497	463,492.15	42.910000	702,908.71	239,416.56	0.14
292562105	ENCORE WIRE CORP COMMON STOCK USD.01								
		12,811.000	Local	27.100368	347,182.81	36.670000	469,779.37	122,596.56	0.09
			Base	27.100368	347,182.81	36.670000	469,779.37	122,596.56	0.09
29275Y102	ENERSYS COMMON STOCK USD.01								
		31,976.000	Local	32.202849	1,029,718.31	60.730000	1,941,902.48	912,184.17	0.39
			Base	32.202849	1,029,718.31	60.730000	1,941,902.48	912,184.17	0.39
29285W104	ENGILITY HOLDINGS INC COMMON STOCK USD.01								
		12,108.000	Local	20.445560	247,554.84	42.050000	509,141.40	261,586.56	0.10
			Base	20.445560	247,554.84	42.050000	509,141.40	261,586.56	0.10
29355X107	ENPRO INDUSTRIES INC COMMON STOCK USD.01								
		16,483.000	Local	45.743785	753,994.81	64.520000	1,063,483.16	309,488.35	0.21
			Base	45.743785	753,994.81	64.520000	1,063,483.16	309,488.35	0.21
29357K103	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001								
		18,164.080	Local	29.973068	544,433.21	22.990000	417,592.20	-126,841.01	0.08
			Base	29.973068	544,433.21	22.990000	417,592.20	-126,841.01	0.08
29358P101	ENSIGN GROUP INC/THE COMMON STOCK USD.001								
		13,742.000	Local	17.056112	234,385.09	39.420000	541,709.64	307,324.55	0.11
			Base	17.056112	234,385.09	39.420000	541,709.64	307,324.55	0.11
29384R105	ENTROPIC COMMUNICATIONS INC COMMON STOCK USD.001								
		61,011.000	Local	6.115334	373,102.66	2.380000	145,206.18	-227,896.48	0.03
			Base	6.115334	373,102.66	2.380000	145,206.18	-227,896.48	0.03
296315104	ESCO TECHNOLOGIES INC COMMON STOCK USD.01								
		18,076.000	Local	34.344049	620,803.03	36.020000	651,097.52	30,294.49	0.13
			Base	34.344049	620,803.03	36.020000	651,097.52	30,294.49	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
297602104	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01								
		Local	17,891.000	21.382007	382,545.48	29.610000	529,752.51	147,207.03	0.11
		Base		21.382007	382,545.48	29.610000	529,752.51	147,207.03	0.11
29977A105	EVERCORE PARTNERS INC CL A COMMON STOCK USD.01								
		Local	24,934.000	42.398883	1,057,173.76	50.500000	1,259,167.00	201,993.24	0.25
		Base		42.398883	1,057,173.76	50.500000	1,259,167.00	201,993.24	0.25
300645108	EXAR CORP COMMON STOCK USD.0001								
		Local	32,536.000	7.090585	230,699.28	9.130000	297,053.68	66,354.40	0.06
		Base		7.090585	230,699.28	9.130000	297,053.68	66,354.40	0.06
302081104	EXLSERVICE HOLDINGS INC COMMON STOCK USD.001								
		Local	21,392.000	26.286889	562,329.14	28.030000	599,617.76	37,288.62	0.12
		Base		26.286889	562,329.14	28.030000	599,617.76	37,288.62	0.12
30214U102	EXPONENT INC COMMON STOCK USD.001								
		Local	8,994.000	47.088903	423,517.59	76.060000	684,083.64	260,566.05	0.14
		Base		47.088903	423,517.59	76.060000	684,083.64	260,566.05	0.14
30225X103	EXTERRAN HOLDINGS INC COMMON STOCK USD.01								
		Local	46,056.000	16.968531	781,502.65	33.500000	1,542,876.00	761,373.35	0.31
		Base		16.968531	781,502.65	33.500000	1,542,876.00	761,373.35	0.31
302301106	EZCORP INC CL A COMMON STOCK USD.01								
		Local	33,508.000	26.704989	894,830.76	10.890000	364,902.12	-529,928.64	0.07
		Base		26.704989	894,830.76	10.890000	364,902.12	-529,928.64	0.07
302520101	FNB CORP COMMON STOCK USD.01								
		Local	119,403.000	10.891708	1,300,502.64	12.590000	1,503,283.77	202,781.13	0.30
		Base		10.891708	1,300,502.64	12.590000	1,503,283.77	202,781.13	0.30
302693106	FXCM INC A COMMON STOCK USD.01								
		Local	28,395.000	16.610233	471,647.58	16.100000	457,159.50	-14,488.08	0.09
		Base		16.610233	471,647.58	16.100000	457,159.50	-14,488.08	0.09
30281V108	FTD COS INC COMMON STOCK USD.0001								
		Local	13,020.000	24.089239	313,641.89	34.660000	451,273.20	137,631.31	0.09
		Base		24.089239	313,641.89	34.660000	451,273.20	137,631.31	0.09

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311642102	FARO TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	11,852.000	42.640891	505,379.84	54.930000	651,030.36	145,650.52	0.13
		Base		42.640891	505,379.84	54.930000	651,030.36	145,650.52	0.13
313855108	FEDERAL SIGNAL CORP COMMON STOCK USD1.								
		Local	43,123.000	6.640669	286,365.56	14.920000	643,395.16	357,029.60	0.13
		Base		6.640669	286,365.56	14.920000	643,395.16	357,029.60	0.13
317485100	FINANCIAL ENGINES INC COMMON STOCK USD.0001								
		Local	35,566.000	30.827717	1,096,418.57	32.680000	1,162,296.88	65,878.31	0.23
		Base		30.827717	1,096,418.57	32.680000	1,162,296.88	65,878.31	0.23
317923100	FINISH LINE/THE CL A COMMON STOCK USD.01								
		Local	32,840.000	21.401356	702,820.53	28.540000	937,253.60	234,433.07	0.19
		Base		21.401356	702,820.53	28.540000	937,253.60	234,433.07	0.19
318672706	FIRST BANCORP PUERTO RICO COMMON STOCK USD1.								
		Local	71,645.000	5.046481	361,555.15	5.130000	367,538.85	5,983.70	0.07
		Base		5.046481	361,555.15	5.130000	367,538.85	5,983.70	0.07
31942D107	FIRST CASH FINL SVCS INC COMMON STOCK USD.01								
		Local	19,565.000	44.205834	864,887.15	57.780000	1,130,465.70	265,578.55	0.23
		Base		44.205834	864,887.15	57.780000	1,130,465.70	265,578.55	0.23
319829107	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.								
		Local	64,261.000	5.726839	368,012.43	9.080000	583,489.88	215,477.45	0.12
		Base		5.726839	368,012.43	9.080000	583,489.88	215,477.45	0.12
320209109	FIRST FINANCIAL BANCORP COMMON STOCK NPV								
		Local	42,176.000	16.290072	687,050.06	17.710000	746,936.96	59,886.90	0.15
		Base		16.290072	687,050.06	17.710000	746,936.96	59,886.90	0.15
32020R109	FIRST FINL BANKSHARES INC COMMON STOCK USD.01								
		Local	44,018.000	18.353612	807,889.31	30.170000	1,328,023.06	520,133.75	0.27
		Base		18.353612	807,889.31	30.170000	1,328,023.06	520,133.75	0.27
320867104	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01								
		Local	51,731.000	11.530574	596,488.13	16.730000	865,459.63	268,971.50	0.17
		Base		11.530574	596,488.13	16.730000	865,459.63	268,971.50	0.17

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343389102	FLOTEK INDUSTRIES INC COMMON STOCK USD.0001								
		Local	34,461.000	22.089275	761,218.52	19.480000	671,300.28	-89,918.24	0.13
		Base		22.089275	761,218.52	19.480000	671,300.28	-89,918.24	0.13
346233109	FORESTAR GROUP INC COMMON STOCK USD1.								
		Local	23,995.000	16.119454	386,786.31	16.000000	383,920.00	-2,866.31	0.08
		Base		16.119454	386,786.31	16.000000	383,920.00	-2,866.31	0.08
346563109	FORRESTER RESEARCH INC COMMON STOCK USD.01								
		Local	7,522.000	34.775089	261,578.22	39.710000	298,698.62	37,120.40	0.06
		Base		34.775089	261,578.22	39.710000	298,698.62	37,120.40	0.06
349853101	FORWARD AIR CORP COMMON STOCK USD.01								
		Local	21,188.000	33.332311	706,245.00	48.960000	1,037,364.48	331,119.48	0.21
		Base		33.332311	706,245.00	48.960000	1,037,364.48	331,119.48	0.21
351793104	FRANCESCAS HOLDINGS CORP COMMON STOCK USD.01								
		Local	29,068.000	27.610280	802,575.63	12.680000	368,582.24	-433,993.39	0.07
		Base		27.610280	802,575.63	12.680000	368,582.24	-433,993.39	0.07
353514102	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1								
		Local	27,130.000	25.457760	690,669.03	37.560000	1,019,002.80	328,333.77	0.20
		Base		25.457760	690,669.03	37.560000	1,019,002.80	328,333.77	0.20
35471R106	FRANKLIN STREET PROPERTIES C REIT USD.0001								
		Local	61,276.000	12.802864	784,508.31	12.020000	736,537.52	-47,970.79	0.15
		Base		12.802864	784,508.31	12.020000	736,537.52	-47,970.79	0.15
356108100	FRED S INC CLASS A COMMON STOCK NPV								
		Local	23,825.000	13.621830	324,540.10	15.500000	369,287.50	44,747.40	0.07
		Base		13.621830	324,540.10	15.500000	369,287.50	44,747.40	0.07
359694106	H.B. FULLER CO. COMMON STOCK USD1.								
		Local	34,509.000	26.144341	902,215.07	43.190000	1,490,443.71	588,228.64	0.30
		Base		26.144341	902,215.07	43.190000	1,490,443.71	588,228.64	0.30
36116M106	FUTUREFUEL CORP COMMON STOCK USD.0001								
		Local	15,283.000	15.820879	241,790.49	11.160000	170,558.28	-71,232.21	0.03
		Base		15.820879	241,790.49	11.160000	170,558.28	-71,232.21	0.03

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361268105	G + K SERVICES INC CL A COMMON STOCK USD.5								
		Local	13,685.000	35.075794	480,012.24	65.100000	890,893.50	410,881.26	0.18
		Base		35.075794	480,012.24	65.100000	890,893.50	410,881.26	0.18
36162J106	GEO GROUP INC/THE REIT USD.01								
		Local	49,918.000	22.196065	1,107,983.16	40.290000	2,011,196.22	903,213.06	0.40
		Base		22.196065	1,107,983.16	40.290000	2,011,196.22	903,213.06	0.40
36237H101	G III APPAREL GROUP LTD COMMON STOCK USD.01								
		Local	12,875.000	71.812724	924,588.82	88.490000	1,139,308.75	214,719.93	0.23
		Base		71.812724	924,588.82	88.490000	1,139,308.75	214,719.93	0.23
368682100	GENCORP INC COMMON STOCK USD.1								
		Local	40,339.000	6.947481	280,254.44	16.700000	673,661.30	393,406.86	0.13
		Base		6.947481	280,254.44	16.700000	673,661.30	393,406.86	0.13
369300108	GENERAL CABLE CORP COMMON STOCK USD.01								
		Local	33,445.000	25.358982	848,131.16	13.760000	460,203.20	-387,927.96	0.09
		Base		25.358982	848,131.16	13.760000	460,203.20	-387,927.96	0.09
369385109	GENERAL COMMUNICATION INC A COMMON STOCK NPV								
		Local	21,150.000	10.524138	222,585.52	12.150000	256,972.50	34,386.98	0.05
		Base		10.524138	222,585.52	12.150000	256,972.50	34,386.98	0.05
371532102	GENESCO INC COMMON STOCK USD1.								
		Local	16,558.000	54.200329	897,449.04	81.370000	1,347,324.46	449,875.42	0.27
		Base		54.200329	897,449.04	81.370000	1,347,324.46	449,875.42	0.27
37247A102	GENTIVA HEALTH SERVICES COMMON STOCK USD.1								
		Local	21,552.000	15.249051	328,647.55	19.410000	418,324.32	89,676.77	0.08
		Base		15.249051	328,647.55	19.410000	418,324.32	89,676.77	0.08
37364X109	GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01								
		Local	9,024.000	49.902744	450,322.36	26.360000	237,872.64	-212,449.72	0.05
		Base		49.902744	450,322.36	26.360000	237,872.64	-212,449.72	0.05
374297109	GETTY REALTY CORP REIT USD.01								
		Local	17,912.000	20.602556	369,032.98	18.120000	324,565.44	-44,467.54	0.06
		Base		20.602556	369,032.98	18.120000	324,565.44	-44,467.54	0.06

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374689107	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01								
		19,943.000	Local	12.082450	240,960.30	14.350000	286,182.05	45,221.75	0.06
			Base	12.082450	240,960.30	14.350000	286,182.05	45,221.75	0.06
37637Q105	GLACIER BANCORP INC COMMON STOCK USD.01								
		51,175.000	Local	14.989657	767,095.70	27.380000	1,401,171.50	634,075.80	0.28
			Base	14.989657	767,095.70	27.380000	1,401,171.50	634,075.80	0.28
377316104	GLATFELTER COMMON STOCK USD.01								
		29,484.000	Local	19.284229	568,576.20	25.320000	746,534.88	177,958.68	0.15
			Base	19.284229	568,576.20	25.320000	746,534.88	177,958.68	0.15
37954N206	GLOBE SPECIALTY METALS INC COMMON STOCK USD.0001								
		44,097.000	Local	12.840193	566,214.01	17.330000	764,201.01	197,987.00	0.15
			Base	12.840193	566,214.01	17.330000	764,201.01	197,987.00	0.15
38376A103	GOVERNMENT PROPERTIES INCOME REIT USD.01								
		48,297.000	Local	23.686232	1,143,973.96	22.720000	1,097,307.84	-46,666.12	0.22
			Base	23.686232	1,143,973.96	22.720000	1,097,307.84	-46,666.12	0.22
39153L106	GREATBATCH INC COMMON STOCK USD.001								
		17,118.000	Local	27.182634	465,312.33	49.570000	848,539.26	383,226.93	0.17
			Base	27.182634	465,312.33	49.570000	848,539.26	383,226.93	0.17
39304D102	GREEN DOT CORP CLASS A COMMON STOCK USD.001								
		21,505.000	Local	23.304230	501,157.46	22.010000	473,325.05	-27,832.41	0.09
			Base	23.304230	501,157.46	22.010000	473,325.05	-27,832.41	0.09
393222104	GREEN PLAINS INC COMMON STOCK USD.001								
		23,491.000	Local	24.007648	563,963.66	30.010000	704,964.91	141,001.25	0.14
			Base	24.007648	563,963.66	30.010000	704,964.91	141,001.25	0.14
395259104	GREENHILL + CO INC COMMON STOCK USD.01								
		18,289.000	Local	48.098770	879,678.41	44.320000	810,568.48	-69,109.93	0.16
			Base	48.098770	879,678.41	44.320000	810,568.48	-69,109.93	0.16
398433102	GRIFFON CORP COMMON STOCK USD.25								
		29,528.000	Local	10.498899	310,011.48	12.450000	367,623.60	57,612.12	0.07
			Base	10.498899	310,011.48	12.450000	367,623.60	57,612.12	0.07

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398905109	GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01								
		Local	14,672.000	47.680374	699,566.45	89.510000	1,313,290.72	613,724.27	0.26
		Base		47.680374	699,566.45	89.510000	1,313,290.72	613,724.27	0.26
402307102	GULF ISLAND FABRICATION INC COMMON STOCK NPV								
		Local	9,171.000	27.733199	254,341.17	19.510000	178,926.21	-75,414.96	0.04
		Base		27.733199	254,341.17	19.510000	178,926.21	-75,414.96	0.04
402629208	GULFMARK OFFSHORE INC CL A COMMON STOCK USD.01								
		Local	18,514.000	37.963598	702,858.05	26.050000	482,289.70	-220,568.35	0.10
		Base		37.963598	702,858.05	26.050000	482,289.70	-220,568.35	0.10
40416E103	HCI GROUP INC COMMON STOCK NPV								
		Local	6,389.000	42.405430	270,928.29	40.430000	258,307.27	-12,621.02	0.05
		Base		42.405430	270,928.29	40.430000	258,307.27	-12,621.02	0.05
40418F108	HFF INC CLASS A COMMON STOCK USD.01								
		Local	22,526.000	17.741046	399,634.81	34.480000	776,696.48	377,061.67	0.16
		Base		17.741046	399,634.81	34.480000	776,696.48	377,061.67	0.16
405024100	HAEMONETICS CORP/MASS COMMON STOCK USD.01								
		Local	35,343.000	33.071498	1,168,845.95	36.930000	1,305,216.99	136,371.04	0.26
		Base		33.071498	1,168,845.95	36.930000	1,305,216.99	136,371.04	0.26
41043F208	HANGER INC COMMON STOCK USD.01								
		Local	24,252.000	23.559537	571,365.89	21.450000	520,205.40	-51,160.49	0.10
		Base		23.559537	571,365.89	21.450000	520,205.40	-51,160.49	0.10
410495204	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001								
		Local	21,895.000	10.000662	218,964.49	20.100000	440,089.50	221,125.01	0.09
		Base		10.000662	218,964.49	20.100000	440,089.50	221,125.01	0.09
413160102	HARMONIC INC COMMON STOCK USD.001								
		Local	63,000.000	6.301258	396,979.24	7.000000	441,000.00	44,020.76	0.09
		Base		6.301258	396,979.24	7.000000	441,000.00	44,020.76	0.09
416196103	HARTE HANKS INC COMMON STOCK USD1.								
		Local	29,640.000	8.258040	244,768.30	6.120000	181,396.80	-63,371.50	0.04
		Base		8.258040	244,768.30	6.120000	181,396.80	-63,371.50	0.04

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419596101	HAVERTY FURNITURE COMMON STOCK USD1.								
		Local	14,186.000	13.631502	193,376.49	21.060000	298,757.16	105,380.67	0.06
		Base		13.631502	193,376.49	21.060000	298,757.16	105,380.67	0.06
420261109	HAWKINS INC COMMON STOCK USD.05								
		Local	6,492.000	38.981785	253,069.75	39.440000	256,044.48	2,974.73	0.05
		Base		38.981785	253,069.75	39.440000	256,044.48	2,974.73	0.05
420877201	HAYNES INTERNATIONAL INC COMMON STOCK USD.001								
		Local	8,534.000	57.238816	488,476.06	44.890000	383,091.26	-105,384.80	0.08
		Base		57.238816	488,476.06	44.890000	383,091.26	-105,384.80	0.08
421906108	HEALTHCARE SERVICES GROUP COMMON STOCK USD.01								
		Local	48,332.000	18.807742	909,015.79	30.160000	1,457,693.12	548,677.33	0.29
		Base		18.807742	909,015.79	30.160000	1,457,693.12	548,677.33	0.29
421946104	HEALTHCARE REALTY TRUST INC REIT USD.01								
		Local	66,977.000	21.634696	1,449,027.06	26.410000	1,768,862.57	319,835.51	0.35
		Base		21.634696	1,449,027.06	26.410000	1,768,862.57	319,835.51	0.35
42210P102	HEADWATERS INC COMMON STOCK USD.001								
		Local	50,507.000	5.332723	269,339.83	14.000000	707,098.00	437,758.17	0.14
		Base		5.332723	269,339.83	14.000000	707,098.00	437,758.17	0.14
42222N103	HEALTHSTREAM INC COMMON STOCK NPV								
		Local	14,589.000	27.626889	403,048.68	28.650000	417,974.85	14,926.17	0.08
		Base		27.626889	403,048.68	28.650000	417,974.85	14,926.17	0.08
422245100	HEALTHWAYS INC COMMON STOCK USD.001								
		Local	24,290.000	12.857998	312,320.76	15.580000	378,438.20	66,117.44	0.08
		Base		12.857998	312,320.76	15.580000	378,438.20	66,117.44	0.08
422347104	HEARTLAND EXPRESS INC COMMON STOCK USD.01								
		Local	38,003.000	16.778265	637,624.40	26.530000	1,008,219.59	370,595.19	0.20
		Base		16.778265	637,624.40	26.530000	1,008,219.59	370,595.19	0.20
42235N108	HEARTLAND PAYMENT SYSTEMS IN COMMON STOCK USD.001								
		Local	24,728.000	24.420156	603,861.62	54.520000	1,348,170.56	744,308.94	0.27
		Base		24.420156	603,861.62	54.520000	1,348,170.56	744,308.94	0.27

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422819102	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01								
		11,276.000	Local	21.517125	242,627.10	20.020000	225,745.52	-16,881.58	0.05
			Base	21.517125	242,627.10	20.020000	225,745.52	-16,881.58	0.05
428567101	HIBBETT SPORTS INC COMMON STOCK USD.01								
		17,268.000	Local	41.493239	716,505.25	50.170000	866,335.56	149,830.31	0.17
			Base	41.493239	716,505.25	50.170000	866,335.56	149,830.31	0.17
431571108	HILLENBRAND INC COMMON STOCK NPV								
		43,189.000	Local	22.687363	979,844.50	32.160000	1,388,958.24	409,113.74	0.28
			Base	22.687363	979,844.50	32.160000	1,388,958.24	409,113.74	0.28
436893200	HOME BANCSHARES INC COMMON STOCK USD.01								
		39,734.000	Local	17.230919	684,653.34	31.670000	1,258,375.78	573,722.44	0.25
			Base	17.230919	684,653.34	31.670000	1,258,375.78	573,722.44	0.25
440327104	HORACE MANN EDUCATORS COMMON STOCK USD.001								
		28,130.000	Local	17.144158	482,265.16	31.300000	880,469.00	398,203.84	0.18
			Base	17.144158	482,265.16	31.300000	880,469.00	398,203.84	0.18
440543106	HORNBECK OFFSHORE SERVICES COMMON STOCK USD.01								
		22,212.000	Local	31.997546	710,729.49	26.540000	589,506.48	-121,223.01	0.12
			Base	31.997546	710,729.49	26.540000	589,506.48	-121,223.01	0.12
443320106	HUB GROUP INC CL A COMMON STOCK USD.01								
		23,921.000	Local	35.166552	841,219.10	37.620000	899,908.02	58,688.92	0.18
			Base	35.166552	841,219.10	37.620000	899,908.02	58,688.92	0.18
44930G107	ICU MEDICAL INC COMMON STOCK USD.1								
		9,234.000	Local	46.705768	431,281.06	83.690000	772,793.46	341,512.40	0.15
			Base	46.705768	431,281.06	83.690000	772,793.46	341,512.40	0.15
44984A105	IPC HEALTHCARE INC COMMON STOCK USD.001								
		11,815.000	Local	43.059753	508,750.98	44.080000	520,805.20	12,054.22	0.10
			Base	43.059753	508,750.98	44.080000	520,805.20	12,054.22	0.10
45071R109	IXIA COMMON STOCK NPV								
		39,677.000	Local	16.126739	639,860.63	10.370000	411,450.49	-228,410.14	0.08
			Base	16.126739	639,860.63	10.370000	411,450.49	-228,410.14	0.08

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451055107	ICONIX BRAND GROUP INC COMMON STOCK USD.001								
		33,009.000	Local	22.145320	730,994.86	40.410000	1,333,893.69	602,898.83	0.27
			Base	22.145320	730,994.86	40.410000	1,333,893.69	602,898.83	0.27
45169U105	IGATE CORP COMMON STOCK USD.01								
		25,100.000	Local	21.467055	538,823.07	36.950000	927,445.00	388,621.93	0.19
			Base	21.467055	538,823.07	36.950000	927,445.00	388,621.93	0.19
45256B101	IMPAX LABORATORIES INC COMMON STOCK USD.01								
		45,184.000	Local	19.840453	896,471.04	31.950000	1,443,628.80	547,157.76	0.29
			Base	19.840453	896,471.04	31.950000	1,443,628.80	547,157.76	0.29
453836108	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01								
		16,433.000	Local	28.327892	465,512.25	39.630000	651,239.79	185,727.54	0.13
			Base	28.327892	465,512.25	39.630000	651,239.79	185,727.54	0.13
45665Q103	INFINITY PROPERTY + CASUALTY COMMON STOCK NPV								
		7,904.000	Local	57.065759	451,047.76	72.660000	574,304.64	123,256.88	0.11
			Base	57.065759	451,047.76	72.660000	574,304.64	123,256.88	0.11
457461200	INLAND REAL ESTATE CORP REIT USD.01								
		60,498.000	Local	9.029230	546,250.34	10.790000	652,773.42	106,523.08	0.13
			Base	9.029230	546,250.34	10.790000	652,773.42	106,523.08	0.13
45765U103	INSIGHT ENTERPRISES INC COMMON STOCK USD.01								
		28,130.000	Local	18.111331	509,471.74	23.430000	659,085.90	149,614.16	0.13
			Base	18.111331	509,471.74	23.430000	659,085.90	149,614.16	0.13
45774N108	INNOPHOS HOLDINGS INC COMMON STOCK USD.001								
		15,011.000	Local	50.729687	761,503.33	54.080000	811,794.88	50,291.55	0.16
			Base	50.729687	761,503.33	54.080000	811,794.88	50,291.55	0.16
45778Q107	INSPERITY INC WD COMMON STOCK USD.01								
		15,618.000	Local	28.647551	447,417.45	32.650000	509,927.70	62,510.25	0.10
			Base	28.647551	447,417.45	32.650000	509,927.70	62,510.25	0.10
457985208	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01								
		17,250.000	Local	43.348999	747,770.23	49.240000	849,390.00	101,619.77	0.17
			Base	43.348999	747,770.23	49.240000	849,390.00	101,619.77	0.17

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458334109	INTER PARFUMS INC COMMON STOCK USD.001								
		11,694.000	Local	20.993852	245,502.11	25.650000	299,951.10	54,448.99	0.06
			Base	20.993852	245,502.11	25.650000	299,951.10	54,448.99	0.06
45841N107	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01								
		39,239.000	Local	17.778788	697,621.85	27.320000	1,072,009.48	374,387.63	0.21
			Base	17.778788	697,621.85	27.320000	1,072,009.48	374,387.63	0.21
45841V109	INTERACTIVE INTELLIGENCE GRO COMMON STOCK USD.01								
		11,531.000	Local	37.029705	426,989.53	45.230000	521,547.13	94,557.60	0.10
			Base	37.029705	426,989.53	45.230000	521,547.13	94,557.60	0.10
458665304	INTERFACE INC COMMON STOCK USD.1								
		45,682.000	Local	15.948856	728,575.66	15.120000	690,711.84	-37,863.82	0.14
			Base	15.948856	728,575.66	15.120000	690,711.84	-37,863.82	0.14
46113M108	INTERVAL LEISURE GROUP COMMON STOCK USD.01								
		27,372.000	Local	15.676165	429,087.98	21.740000	595,067.28	165,979.30	0.12
			Base	15.676165	429,087.98	21.740000	595,067.28	165,979.30	0.12
461203101	INVACARE CORP COMMON STOCK USD.25								
		20,101.000	Local	25.164587	505,833.37	15.130000	304,128.13	-201,705.24	0.06
			Base	25.164587	505,833.37	15.130000	304,128.13	-201,705.24	0.06
46121Y102	INTREPID POTASH INC COMMON STOCK USD.001								
		38,694.000	Local	16.051904	621,112.37	14.270000	552,163.38	-68,948.99	0.11
			Base	16.051904	621,112.37	14.270000	552,163.38	-68,948.99	0.11
46145F105	INVESTMENT TECHNOLOGY GROUP COMMON STOCK USD.01								
		24,224.000	Local	13.811850	334,578.26	19.750000	478,424.00	143,845.74	0.10
			Base	13.811850	334,578.26	19.750000	478,424.00	143,845.74	0.10
462044108	ION GEOPHYSICAL CORP COMMON STOCK USD.01								
		87,954.000	Local	8.185770	719,971.23	2.470000	217,246.38	-502,724.85	0.04
			Base	8.185770	719,971.23	2.470000	217,246.38	-502,724.85	0.04
462726100	IROBOT CORP COMMON STOCK USD.01								
		20,259.000	Local	28.773951	582,931.48	36.420000	737,832.78	154,901.30	0.15
			Base	28.773951	582,931.48	36.420000	737,832.78	154,901.30	0.15

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464287804	ISHARES CORE S+P SMALL CAP ETF ISHARES CORE S+P SMALL CAP E								
		Local	190,141.000	85.210999	16,202,104.50	111.300000	21,162,693.30	4,960,588.80	4.24
		Base		85.210999	16,202,104.50	111.300000	21,162,693.30	4,960,588.80	4.24
466032109	J + J SNACK FOODS CORP COMMON STOCK NPV								
		Local	10,250.000	55.769936	571,641.84	105.050000	1,076,762.50	505,120.66	0.22
		Base		55.769936	571,641.84	105.050000	1,076,762.50	505,120.66	0.22
466367109	JACK IN THE BOX INC COMMON STOCK USD.01								
		Local	26,822.000	25.842405	693,144.98	74.500000	1,998,239.00	1,305,094.02	0.40
		Base		25.842405	693,144.98	74.500000	1,998,239.00	1,305,094.02	0.40
477839104	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01								
		Local	20,024.000	19.279640	386,055.51	30.340000	607,528.16	221,472.65	0.12
		Base		19.279640	386,055.51	30.340000	607,528.16	221,472.65	0.12
48123V102	J2 GLOBAL INC COMMON STOCK USD.01								
		Local	31,163.000	31.755515	989,597.10	56.540000	1,761,956.02	772,358.92	0.35
		Base		31.755515	989,597.10	56.540000	1,761,956.02	772,358.92	0.35
483007704	KAISER ALUMINUM CORP COMMON STOCK USD.01								
		Local	12,282.000	54.986413	675,343.13	72.780000	893,883.96	218,540.83	0.18
		Base		54.986413	675,343.13	72.780000	893,883.96	218,540.83	0.18
483548103	KAMAN CORP COMMON STOCK USD1.								
		Local	18,618.000	34.507672	642,463.84	39.340000	732,432.12	89,968.28	0.15
		Base		34.507672	642,463.84	39.340000	732,432.12	89,968.28	0.15
48562P103	KAPSTONE PAPER AND PACKAGING COMMON STOCK USD.0001								
		Local	58,010.000	11.543719	669,651.15	29.870000	1,732,758.70	1,063,107.55	0.35
		Base		11.543719	669,651.15	29.870000	1,732,758.70	1,063,107.55	0.35
488152208	KELLY SERVICES INC A COMMON STOCK USD1.								
		Local	20,403.000	16.838637	343,558.71	15.440000	315,022.32	-28,536.39	0.06
		Base		16.838637	343,558.71	15.440000	315,022.32	-28,536.39	0.06
494580103	KINDRED HEALTHCARE INC COMMON STOCK USD.25								
		Local	47,852.000	14.568611	697,137.19	19.890000	951,776.28	254,639.09	0.19
		Base		14.568611	697,137.19	19.890000	951,776.28	254,639.09	0.19

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497498105	KIRKLAND S INC COMMON STOCK NPV								
		Local	10,221.000	12.991750	132,788.68	21.720000	222,000.12	89,211.44	0.04
		Base		12.991750	132,788.68	21.720000	222,000.12	89,211.44	0.04
49803T300	KITE REALTY GROUP TRUST REIT USD.01								
		Local	57,153.000	24.049961	1,374,527.44	27.280000	1,559,133.84	184,606.40	0.31
		Base		24.049961	1,374,527.44	27.280000	1,559,133.84	184,606.40	0.31
499064103	KNIGHT TRANSPORTATION INC COMMON STOCK USD.01								
		Local	41,758.000	17.378203	725,678.99	33.270000	1,389,288.66	663,609.67	0.28
		Base		17.378203	725,678.99	33.270000	1,389,288.66	663,609.67	0.28
500600101	KOPIN CORP COMMON STOCK USD.01								
		Local	41,766.000	4.115213	171,875.98	3.410000	142,422.06	-29,453.92	0.03
		Base		4.115213	171,875.98	3.410000	142,422.06	-29,453.92	0.03
50060P106	KOPPERS HOLDINGS INC COMMON STOCK USD.01								
		Local	14,084.000	37.205011	523,995.37	29.180000	410,971.12	-113,024.25	0.08
		Base		37.205011	523,995.37	29.180000	410,971.12	-113,024.25	0.08
500643200	KORN/FERRY INTERNATIONAL COMMON STOCK USD.01								
		Local	34,566.000	16.503269	570,451.98	27.150000	938,466.90	368,014.92	0.19
		Base		16.503269	570,451.98	27.150000	938,466.90	368,014.92	0.19
50077C106	KRATON PERFORMANCE POLYMERS COMMON STOCK USD.01								
		Local	22,540.000	29.354455	661,649.41	18.400000	414,736.00	-246,913.41	0.08
		Base		29.354455	661,649.41	18.400000	414,736.00	-246,913.41	0.08
501242101	KULICKE + SOFFA INDUSTRIES COMMON STOCK NPV								
		Local	52,684.000	10.246265	539,814.25	13.980000	736,522.32	196,708.07	0.15
		Base		10.246265	539,814.25	13.980000	736,522.32	196,708.07	0.15
50187A107	LHC GROUP INC COMMON STOCK USD.01								
		Local	8,435.000	22.275295	187,892.11	23.510000	198,306.85	10,414.74	0.04
		Base		22.275295	187,892.11	23.510000	198,306.85	10,414.74	0.04
502160104	LSB INDUSTRIES INC COMMON STOCK USD.1								
		Local	13,355.000	37.604723	502,211.07	33.070000	441,649.85	-60,561.22	0.09
		Base		37.604723	502,211.07	33.070000	441,649.85	-60,561.22	0.09

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502175102	LTC PROPERTIES INC REIT USD.01								
		Local	23,946.000	31.663929	758,224.44	41.790000	1,000,703.34	242,478.90	0.20
		Base		31.663929	758,224.44	41.790000	1,000,703.34	242,478.90	0.20
505336107	LA Z BOY INC COMMON STOCK USD1.								
		Local	36,099.000	11.973739	432,240.00	25.990000	938,213.01	505,973.01	0.19
		Base		11.973739	432,240.00	25.990000	938,213.01	505,973.01	0.19
505597104	LACLEDE GROUP INC/THE COMMON STOCK USD1.								
		Local	29,665.000	43.326863	1,285,291.38	50.730000	1,504,905.45	219,614.07	0.30
		Base		43.326863	1,285,291.38	50.730000	1,504,905.45	219,614.07	0.30
51476K103	LANDAUER INC COMMON STOCK USD.1								
		Local	6,564.000	55.201976	362,345.77	33.000000	216,612.00	-145,733.77	0.04
		Base		55.201976	362,345.77	33.000000	216,612.00	-145,733.77	0.04
516012101	LANNETT CO INC COMMON STOCK USD.001								
		Local	18,147.000	38.814034	704,358.28	49.130000	891,562.11	187,203.83	0.18
		Base		38.814034	704,358.28	49.130000	891,562.11	187,203.83	0.18
52471Y106	LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01								
		Local	24,919.000	16.701442	416,183.23	23.840000	594,068.96	177,885.73	0.12
		Base		16.701442	416,183.23	23.840000	594,068.96	177,885.73	0.12
529043101	LEXINGTON REALTY TRUST REIT USD.0001								
		Local	143,050.000	9.682266	1,385,048.09	11.000000	1,573,550.00	188,501.91	0.31
		Base		9.682266	1,385,048.09	11.000000	1,573,550.00	188,501.91	0.31
53220K504	LIGAND PHARMACEUTICALS COMMON STOCK USD.001								
		Local	12,996.000	57.209197	743,490.73	53.850000	699,834.60	-43,656.13	0.14
		Base		57.209197	743,490.73	53.850000	699,834.60	-43,656.13	0.14
535555106	LINDSAY CORP COMMON STOCK USD1.								
		Local	8,748.000	68.382162	598,207.15	87.930000	769,211.64	171,004.49	0.15
		Base		68.382162	598,207.15	87.930000	769,211.64	171,004.49	0.15
53635B107	LIQUIDITY SERVICES INC COMMON STOCK USD.001								
		Local	16,716.000	29.178307	487,744.58	10.510000	175,685.16	-312,059.42	0.04
		Base		29.178307	487,744.58	10.510000	175,685.16	-312,059.42	0.04

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536797103	LITHIA MOTORS INC CL A COMMON STOCK NPV								
		Local	15,609.000	27.957179	436,383.60	73.510000	1,147,417.59	711,033.99	0.23
		Base		27.957179	436,383.60	73.510000	1,147,417.59	711,033.99	0.23
537008104	LITTELFUSE INC COMMON STOCK USD.01								
		Local	15,479.000	57.254967	886,249.63	96.130000	1,487,996.27	601,746.64	0.30
		Base		57.254967	886,249.63	96.130000	1,487,996.27	601,746.64	0.30
538146101	LIVEPERSON INC COMMON STOCK USD.001								
		Local	33,631.000	13.001603	437,256.91	12.940000	435,185.14	-2,071.77	0.09
		Base		13.001603	437,256.91	12.940000	435,185.14	-2,071.77	0.09
54142L109	LOGMEIN INC COMMON STOCK USD.01								
		Local	16,918.000	36.911214	624,463.92	50.570000	855,543.26	231,079.34	0.17
		Base		36.911214	624,463.92	50.570000	855,543.26	231,079.34	0.17
55003T107	LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001								
		Local	18,628.000	28.838400	537,201.71	63.590000	1,184,554.52	647,352.81	0.24
		Base		28.838400	537,201.71	63.590000	1,184,554.52	647,352.81	0.24
55027E102	LUMINEX CORP COMMON STOCK USD.001								
		Local	26,155.000	22.754601	595,146.58	18.500000	483,867.50	-111,279.08	0.10
		Base		22.754601	595,146.58	18.500000	483,867.50	-111,279.08	0.10
550283105	LUMOS NETWORKS CORP COMMON STOCK USD.01								
		Local	12,924.000	14.855977	191,998.65	16.540000	213,762.96	21,764.31	0.04
		Base		14.855977	191,998.65	16.540000	213,762.96	21,764.31	0.04
550819106	LYDALL INC COMMON STOCK USD.1								
		Local	11,727.000	12.037531	141,164.13	26.570000	311,586.39	170,422.26	0.06
		Base		12.037531	141,164.13	26.570000	311,586.39	170,422.26	0.06
55264U108	MB FINANCIAL INC COMMON STOCK USD.01								
		Local	43,724.000	24.284580	1,061,818.98	31.500000	1,377,306.00	315,487.02	0.28
		Base		24.284580	1,061,818.98	31.500000	1,377,306.00	315,487.02	0.28
55305B101	M/I HOMES INC COMMON STOCK USD.01								
		Local	16,819.000	15.420126	259,351.10	22.920000	385,491.48	126,140.38	0.08
		Base		15.420126	259,351.10	22.920000	385,491.48	126,140.38	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
55306N104	MKS INSTRUMENTS INC COMMON STOCK NPV								
		Local	36,452.000	27.465754	1,001,181.67	36.440000	1,328,310.88	327,129.21	0.27
		Base		27.465754	1,001,181.67	36.440000	1,328,310.88	327,129.21	0.27
553777103	MTS SYSTEMS CORP COMMON STOCK USD.25								
		Local	10,403.000	43.852679	456,199.42	66.330000	690,030.99	233,831.57	0.14
		Base		43.852679	456,199.42	66.330000	690,030.99	233,831.57	0.14
55402X105	MWI VETERINARY SUPPLY INC COMMON STOCK USD.01								
		Local	8,837.000	92.528301	817,672.60	163.420000	1,444,142.54	626,469.94	0.29
		Base		92.528301	817,672.60	163.420000	1,444,142.54	626,469.94	0.29
556269108	STEVEN MADDEN LTD COMMON STOCK USD.0001								
		Local	39,468.000	25.062669	989,173.43	34.100000	1,345,858.80	356,685.37	0.27
		Base		25.062669	989,173.43	34.100000	1,345,858.80	356,685.37	0.27
559079207	MAGELLAN HEALTH INC COMMON STOCK USD.01								
		Local	19,803.000	51.576079	1,021,361.10	61.190000	1,211,745.57	190,384.47	0.24
		Base		51.576079	1,021,361.10	61.190000	1,211,745.57	190,384.47	0.24
562750109	MANHATTAN ASSOCIATES INC COMMON STOCK USD.01								
		Local	51,605.000	12.120369	625,471.63	39.560000	2,041,493.80	1,416,022.17	0.41
		Base		12.120369	625,471.63	39.560000	2,041,493.80	1,416,022.17	0.41
564563104	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01								
		Local	16,133.000	28.967239	467,328.46	30.120000	485,925.96	18,597.50	0.10
		Base		28.967239	467,328.46	30.120000	485,925.96	18,597.50	0.10
566330106	MARCUS CORPORATION COMMON STOCK USD1.								
		Local	12,602.000	11.561819	145,702.04	16.460000	207,428.92	61,726.88	0.04
		Base		11.561819	145,702.04	16.460000	207,428.92	61,726.88	0.04
567908108	MARINEMAX INC COMMON STOCK USD.001								
		Local	17,081.000	9.357661	159,838.21	18.510000	316,169.31	156,331.10	0.06
		Base		9.357661	159,838.21	18.510000	316,169.31	156,331.10	0.06
57060D108	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003								
		Local	25,775.000	34.786565	896,623.70	65.570000	1,690,066.75	793,443.05	0.34
		Base		34.786565	896,623.70	65.570000	1,690,066.75	793,443.05	0.34

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57164Y107	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01								
		Local	19,982.000	24.894897	497,449.83	73.510000	1,468,876.82	971,426.99	0.29
		Base		24.894897	497,449.83	73.510000	1,468,876.82	971,426.99	0.29
574795100	MASIMO CORP COMMON STOCK USD.001								
		Local	34,250.000	23.628435	809,273.91	26.250000	899,062.50	89,788.59	0.18
		Base		23.628435	809,273.91	26.250000	899,062.50	89,788.59	0.18
576690101	MATERION CORP COMMON STOCK NPV								
		Local	14,191.000	33.162215	470,605.00	34.770000	493,421.07	22,816.07	0.10
		Base		33.162215	470,605.00	34.770000	493,421.07	22,816.07	0.10
576853105	MATRIX SERVICE CO COMMON STOCK USD.01								
		Local	18,126.000	14.233342	257,993.55	21.120000	382,821.12	124,827.57	0.08
		Base		14.233342	257,993.55	21.120000	382,821.12	124,827.57	0.08
57686G105	MATSON INC COMMON STOCK NPV								
		Local	29,547.000	23.799274	703,197.16	35.210000	1,040,349.87	337,152.71	0.21
		Base		23.799274	703,197.16	35.210000	1,040,349.87	337,152.71	0.21
577128101	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0								
		Local	20,306.000	41.057265	833,708.83	46.070000	935,497.42	101,788.59	0.19
		Base		41.057265	833,708.83	46.070000	935,497.42	101,788.59	0.19
577933104	MAXIMUS INC COMMON STOCK NPV								
		Local	46,039.000	23.182305	1,067,290.15	52.390000	2,411,983.21	1,344,693.06	0.48
		Base		23.182305	1,067,290.15	52.390000	2,411,983.21	1,344,693.06	0.48
58319P108	MEADOWBROOK INSURANCE GROUP COMMON STOCK USD.01								
		Local	32,014.000	9.202510	294,609.14	6.090000	194,965.26	-99,643.88	0.04
		Base		9.202510	294,609.14	6.090000	194,965.26	-99,643.88	0.04
584045108	MEDASSETS INC COMMON STOCK USD.01								
		Local	41,301.000	22.878757	944,915.54	19.340000	798,761.34	-146,154.20	0.16
		Base		22.878757	944,915.54	19.340000	798,761.34	-146,154.20	0.16
58463J304	MEDICAL PROPERTIES TRUST INC REIT USD.001								
		Local	119,100.000	11.666272	1,389,452.95	13.860000	1,650,726.00	261,273.05	0.33
		Base		11.666272	1,389,452.95	13.860000	1,650,726.00	261,273.05	0.33

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584688105	MEDICINES COMPANY COMMON STOCK USD.001								
		Local	44,678.000	21.002990	938,371.59	26.810000	1,197,817.18	259,445.59	0.24
		Base		21.002990	938,371.59	26.810000	1,197,817.18	259,445.59	0.24
58470H101	MEDIFAST INC COMMON STOCK USD.001								
		Local	7,708.000	20.745583	159,906.95	29.500000	227,386.00	67,479.05	0.05
		Base		20.745583	159,906.95	29.500000	227,386.00	67,479.05	0.05
58471A105	MEDIDATA SOLUTIONS INC COMMON STOCK USD.01								
		Local	37,132.000	20.114269	746,883.02	42.710000	1,585,907.72	839,024.70	0.32
		Base		20.114269	746,883.02	42.710000	1,585,907.72	839,024.70	0.32
587118100	MEN S WEARHOUSE INC/THE COMMON STOCK USD.01								
		Local	31,372.000	32.608120	1,022,981.94	46.720000	1,465,699.84	442,717.90	0.29
		Base		32.608120	1,022,981.94	46.720000	1,465,699.84	442,717.90	0.29
589378108	MERCURY SYSTEMS INC COMMON STOCK USD.01								
		Local	21,790.000	15.093191	328,880.64	12.920000	281,526.80	-47,353.84	0.06
		Base		15.093191	328,880.64	12.920000	281,526.80	-47,353.84	0.06
589584101	MERIDIAN BIOSCIENCE INC COMMON STOCK NPV								
		Local	28,566.000	20.452680	584,251.26	16.450000	469,910.70	-114,340.56	0.09
		Base		20.452680	584,251.26	16.450000	469,910.70	-114,340.56	0.09
589889104	MERIT MEDICAL SYSTEMS INC COMMON STOCK NPV								
		Local	29,707.000	14.965356	444,575.83	14.800000	439,663.60	-4,912.23	0.09
		Base		14.965356	444,575.83	14.800000	439,663.60	-4,912.23	0.09
59001A102	MERITAGE HOMES CORP COMMON STOCK USD.01								
		Local	25,541.000	28.974280	740,032.09	39.220000	1,001,718.02	261,685.93	0.20
		Base		28.974280	740,032.09	39.220000	1,001,718.02	261,685.93	0.20
591520200	METHODE ELECTRONICS INC COMMON STOCK USD.5								
		Local	26,221.000	13.953258	365,868.39	38.750000	1,016,063.75	650,195.36	0.20
		Base		13.953258	365,868.39	38.750000	1,016,063.75	650,195.36	0.20
594793101	MICREL INC COMMON STOCK NPV								
		Local	30,692.000	11.200234	343,757.57	13.050000	400,530.60	56,773.03	0.08
		Base		11.200234	343,757.57	13.050000	400,530.60	56,773.03	0.08

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594972408	MICROSTRATEGY INC CL A COMMON STOCK USD.001								
		Local	6,213.000	132.374661	822,443.77	171.740000	1,067,020.62	244,576.85	0.21
		Base		132.374661	822,443.77	171.740000	1,067,020.62	244,576.85	0.21
595137100	MICROSEMI CORP COMMON STOCK USD.2								
		Local	65,555.000	20.349418	1,334,006.07	27.200000	1,783,096.00	449,089.93	0.36
		Base		20.349418	1,334,006.07	27.200000	1,783,096.00	449,089.93	0.36
60740F105	MOBILE MINI INC COMMON STOCK USD.01								
		Local	32,082.000	25.017173	802,600.96	41.490000	1,331,082.18	528,481.22	0.27
		Base		25.017173	802,600.96	41.490000	1,331,082.18	528,481.22	0.27
60855R100	MOLINA HEALTHCARE INC COMMON STOCK USD.001								
		Local	20,775.000	26.782063	556,397.36	51.120000	1,062,018.00	505,620.64	0.21
		Base		26.782063	556,397.36	51.120000	1,062,018.00	505,620.64	0.21
60877T100	MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001								
		Local	31,938.000	15.105869	482,451.24	11.730000	374,632.74	-107,818.50	0.07
		Base		15.105869	482,451.24	11.730000	374,632.74	-107,818.50	0.07
609027107	MONARCH CASINO + RESORT INC COMMON STOCK USD.01								
		Local	6,926.000	11.111200	76,956.17	16.560000	114,694.56	37,738.39	0.02
		Base		11.111200	76,956.17	16.560000	114,694.56	37,738.39	0.02
609839105	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001								
		Local	24,749.000	19.535198	483,476.61	48.130000	1,191,169.37	707,692.76	0.24
		Base		19.535198	483,476.61	48.130000	1,191,169.37	707,692.76	0.24
61022P100	MONOTYPE IMAGING HOLDINGS IN COMMON STOCK USD.001								
		Local	26,921.000	15.777555	424,747.56	27.640000	744,096.44	319,348.88	0.15
		Base		15.777555	424,747.56	27.640000	744,096.44	319,348.88	0.15
610236101	MONRO MUFFLER BRAKE INC COMMON STOCK USD.01								
		Local	21,682.000	38.518677	835,161.96	54.790000	1,187,956.78	352,794.82	0.24
		Base		38.518677	835,161.96	54.790000	1,187,956.78	352,794.82	0.24
611742107	MONSTER WORLDWIDE INC COMMON STOCK USD.001								
		Local	61,040.000	4.469528	272,820.01	4.350000	265,524.00	-7,296.01	0.05
		Base		4.469528	272,820.01	4.350000	265,524.00	-7,296.01	0.05

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615394202	MOOG INC CLASS A COMMON STOCK USD1.								
		Local	29,602.000	44.078010	1,304,797.26	72.780000	2,154,433.56	849,636.30	0.43
		Base		44.078010	1,304,797.26	72.780000	2,154,433.56	849,636.30	0.43
624580106	MOVADO GROUP INC COMMON STOCK USD.01								
		Local	12,529.000	19.530916	244,702.85	28.730000	359,958.17	115,255.32	0.07
		Base		19.530916	244,702.85	28.730000	359,958.17	115,255.32	0.07
624756102	MUELLER INDUSTRIES INC COMMON STOCK USD.01								
		Local	38,973.000	21.379034	833,205.09	32.810000	1,278,704.13	445,499.04	0.26
		Base		21.379034	833,205.09	32.810000	1,278,704.13	445,499.04	0.26
625453105	MULTIMEDIA GAMES HOLDING CO COMMON STOCK USD.01								
		Local	20,398.000	10.245321	208,984.06	36.290000	740,243.42	531,259.36	0.15
		Base		10.245321	208,984.06	36.290000	740,243.42	531,259.36	0.15
628464109	MYERS INDUSTRIES INC COMMON STOCK NPV								
		Local	17,218.000	12.177966	209,680.22	16.270000	280,136.86	70,456.64	0.06
		Base		12.177966	209,680.22	16.270000	280,136.86	70,456.64	0.06
628778102	N B T BANCORP INC COMMON STOCK USD.01								
		Local	30,034.000	21.855234	656,400.11	24.310000	730,126.54	73,726.43	0.15
		Base		21.855234	656,400.11	24.310000	730,126.54	73,726.43	0.15
62914B100	NIC INC COMMON STOCK NPV								
		Local	41,709.000	16.565638	690,936.19	18.020000	751,596.18	60,659.99	0.15
		Base		16.565638	690,936.19	18.020000	751,596.18	60,659.99	0.15
630077105	NANOMETRICS INC COMMON STOCK NPV								
		Local	16,578.000	16.263608	269,618.09	14.840000	246,017.52	-23,600.57	0.05
		Base		16.263608	269,618.09	14.840000	246,017.52	-23,600.57	0.05
637138108	NATL PENN BCSHS INC COMMON STOCK NPV								
		Local	85,006.000	8.339631	708,918.70	10.200000	867,061.20	158,142.50	0.17
		Base		8.339631	708,918.70	10.200000	867,061.20	158,142.50	0.17
637215104	NATIONAL PRESTO INDS INC COMMON STOCK USD1.								
		Local	3,373.000	95.834453	323,249.61	58.660000	197,860.18	-125,389.43	0.04
		Base		95.834453	323,249.61	58.660000	197,860.18	-125,389.43	0.04

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638904102	NAVIGATORS GROUP INC COMMON STOCK USD.1								
		Local	7,449.000	49.537538	369,005.12	73.050000	544,149.45	175,144.33	0.11
		Base		49.537538	369,005.12	73.050000	544,149.45	175,144.33	0.11
639050103	NATUS MEDICAL INC COMMON STOCK USD.001								
		Local	22,205.000	16.197510	359,665.71	34.230000	760,077.15	400,411.44	0.15
		Base		16.197510	359,665.71	34.230000	760,077.15	400,411.44	0.15
63935N107	NAVIGANT CONSULTING INC COMMON STOCK USD.001								
		Local	33,563.000	11.285415	378,772.40	14.000000	469,882.00	91,109.60	0.09
		Base		11.285415	378,772.40	14.000000	469,882.00	91,109.60	0.09
640079109	NEENAH PAPER INC COMMON STOCK USD.01								
		Local	11,418.000	25.124175	286,867.83	57.240000	653,566.32	366,698.49	0.13
		Base		25.124175	286,867.83	57.240000	653,566.32	366,698.49	0.13
640491106	NEOGEN CORP COMMON STOCK USD.16								
		Local	25,243.000	28.864039	728,614.93	44.310000	1,118,517.33	389,902.40	0.22
		Base		28.864039	728,614.93	44.310000	1,118,517.33	389,902.40	0.22
64111Q104	NETGEAR INC COMMON STOCK USD.001								
		Local	24,678.000	34.891680	861,056.88	34.720000	856,820.16	-4,236.72	0.17
		Base		34.891680	861,056.88	34.720000	856,820.16	-4,236.72	0.17
64115T104	NETSCOUT SYSTEMS INC COMMON STOCK USD.001								
		Local	25,672.000	22.266626	571,628.82	38.150000	979,386.80	407,757.98	0.20
		Base		22.266626	571,628.82	38.150000	979,386.80	407,757.98	0.20
646025106	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5								
		Local	29,009.000	45.276030	1,313,412.35	57.900000	1,679,621.10	366,208.75	0.34
		Base		45.276030	1,313,412.35	57.900000	1,679,621.10	366,208.75	0.34
651718504	NEWPARK RESOURCES INC COMMON STOCK USD.01								
		Local	57,498.000	12.453435	716,047.61	10.470000	602,004.06	-114,043.55	0.12
		Base		12.453435	716,047.61	10.470000	602,004.06	-114,043.55	0.12
651824104	NEWPORT CORP COMMON STOCK USD.1167								
		Local	27,442.000	15.926202	437,046.83	17.610000	483,253.62	46,206.79	0.10
		Base		15.926202	437,046.83	17.610000	483,253.62	46,206.79	0.10

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665531109	NORTHERN OIL AND GAS INC COMMON STOCK USD.001								
		Local	39,423.000	12.142947	478,711.41	8.690000	342,585.87	-136,125.54	0.07
		Base		12.142947	478,711.41	8.690000	342,585.87	-136,125.54	0.07
667340103	NORTHWEST BANCSHARES INC COMMON STOCK USD.01								
		Local	65,260.000	12.579182	820,917.39	12.590000	821,623.40	706.01	0.16
		Base		12.579182	820,917.39	12.590000	821,623.40	706.01	0.16
667655104	NORTHWEST NATURAL GAS CO COMMON STOCK USD3.167								
		Local	18,678.000	45.620522	852,100.11	46.510000	868,713.78	16,613.67	0.17
		Base		45.620522	852,100.11	46.510000	868,713.78	16,613.67	0.17
668074305	NORTHWESTERN CORP COMMON STOCK USD.01								
		Local	31,548.000	37.630147	1,187,155.87	53.230000	1,679,300.04	492,144.17	0.34
		Base		37.630147	1,187,155.87	53.230000	1,679,300.04	492,144.17	0.34
67020Q305	NTELOS HOLDINGS CORP COMMON STOCK USD.01								
		Local	11,617.000	21.745755	252,620.44	8.400000	97,582.80	-155,037.64	0.02
		Base		21.745755	252,620.44	8.400000	97,582.80	-155,037.64	0.02
67069D108	NUTRISYSTEM INC COMMON STOCK USD.001								
		Local	19,780.000	13.185411	260,807.43	18.970000	375,226.60	114,419.17	0.08
		Base		13.185411	260,807.43	18.970000	375,226.60	114,419.17	0.08
670704105	NUVASIVE INC COMMON STOCK USD.001								
		Local	32,282.000	26.448602	853,813.76	43.930000	1,418,148.26	564,334.50	0.28
		Base		26.448602	853,813.76	43.930000	1,418,148.26	564,334.50	0.28
670872100	OM GROUP INC COMMON STOCK USD.01								
		Local	21,840.000	31.689802	692,105.28	27.210000	594,266.40	-97,838.88	0.12
		Base		31.689802	692,105.28	27.210000	594,266.40	-97,838.88	0.12
671044105	OSI SYSTEMS INC COMMON STOCK NPV								
		Local	12,788.000	45.390589	580,454.85	70.570000	902,449.16	321,994.31	0.18
		Base		45.390589	580,454.85	70.570000	902,449.16	321,994.31	0.18
680033107	OLD NATIONAL BANCORP COMMON STOCK NPV								
		Local	74,007.000	11.585566	857,412.97	14.200000	1,050,899.40	193,486.43	0.21
		Base		11.585566	857,412.97	14.200000	1,050,899.40	193,486.43	0.21

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Base Currency: USD - US DOLLAR

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68162K106	OLYMPIC STEEL INC COMMON STOCK NPV								
		Local	6,263.000	24.462280	153,207.26	16.260000	101,836.38	-51,370.88	0.02
		Base		24.462280	153,207.26	16.260000	101,836.38	-51,370.88	0.02
68213N109	OMNICELL INC COMMON STOCK USD.001								
		Local	24,652.000	17.211154	424,289.36	32.200000	793,794.40	369,505.04	0.16
		Base		17.211154	424,289.36	32.200000	793,794.40	369,505.04	0.16
682159108	ON ASSIGNMENT INC COMMON STOCK USD.01								
		Local	33,693.000	15.267917	514,421.94	30.730000	1,035,385.89	520,963.95	0.21
		Base		15.267917	514,421.94	30.730000	1,035,385.89	520,963.95	0.21
68375Q403	OPLINK COMMUNICATIONS INC COMMON STOCK USD.001								
		Local	10,939.000	18.166860	198,727.28	24.170000	264,395.63	65,668.35	0.05
		Base		18.166860	198,727.28	24.170000	264,395.63	65,668.35	0.05
685564106	ORBITAL SCIENCES CORP COMMON STOCK USD.01								
		Local	41,640.000	17.415988	725,201.76	27.220000	1,133,440.80	408,239.04	0.23
		Base		17.415988	725,201.76	27.220000	1,133,440.80	408,239.04	0.23
68628V308	ORION MARINE GROUP INC COMMON STOCK USD.01								
		Local	18,839.000	8.763077	165,087.61	10.980000	206,852.22	41,764.61	0.04
		Base		8.763077	165,087.61	10.980000	206,852.22	41,764.61	0.04
68633D103	ORITANI FINANCIAL CORP COMMON STOCK USD.01								
		Local	26,577.000	13.433125	357,012.15	14.550000	386,695.35	29,683.20	0.08
		Base		13.433125	357,012.15	14.550000	386,695.35	29,683.20	0.08
690070107	OUTERWALL INC W/I COMMON STOCK USD.001								
		Local	13,646.000	50.164142	684,539.88	70.280000	959,040.88	274,501.00	0.19
		Base		50.164142	684,539.88	70.280000	959,040.88	274,501.00	0.19
691497309	OXFORD INDUSTRIES INC COMMON STOCK USD1.								
		Local	9,960.000	41.789732	416,225.73	66.230000	659,650.80	243,425.07	0.13
		Base		41.789732	416,225.73	66.230000	659,650.80	243,425.07	0.13
69327R101	PDC ENERGY INC COMMON STOCK USD.01								
		Local	24,651.000	36.833042	907,971.31	29.510000	727,451.01	-180,520.30	0.15
		Base		36.833042	907,971.31	29.510000	727,451.01	-180,520.30	0.15

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69336V101	PGT INC COMMON STOCK USD.01								
		Local	32,504.000	8.704190	282,920.99	9.410000	305,862.64	22,941.65	0.06
		Base		8.704190	282,920.99	9.410000	305,862.64	22,941.65	0.06
69354N106	PRA GROUP INC COMMON STOCK USD.01								
		Local	34,412.000	29.037239	999,229.48	58.520000	2,013,790.24	1,014,560.76	0.40
		Base		29.037239	999,229.48	58.520000	2,013,790.24	1,014,560.76	0.40
69360J107	PS BUSINESS PARKS INC/CA REIT USD.01								
		Local	13,308.000	62.588286	832,924.91	81.390000	1,083,138.12	250,213.21	0.22
		Base		62.588286	832,924.91	81.390000	1,083,138.12	250,213.21	0.22
698813102	PAPA JOHN S INTL INC COMMON STOCK USD.01								
		Local	20,812.000	19.105674	397,627.28	52.780000	1,098,457.36	700,830.08	0.22
		Base		19.105674	397,627.28	52.780000	1,098,457.36	700,830.08	0.22
699462107	PAREXEL INTERNATIONAL CORP COMMON STOCK USD.01								
		Local	37,613.000	26.775944	1,007,123.60	58.510000	2,200,736.63	1,193,613.03	0.44
		Base		26.775944	1,007,123.60	58.510000	2,200,736.63	1,193,613.03	0.44
700416209	PARK ELECTROCHEMICAL CORP COMMON STOCK USD.1								
		Local	14,381.000	27.940745	401,815.86	24.600000	353,772.60	-48,043.26	0.07
		Base		27.940745	401,815.86	24.600000	353,772.60	-48,043.26	0.07
70159Q104	PARKWAY PROPERTIES INC REIT USD.001								
		Local	57,027.000	17.085833	974,353.81	19.480000	1,110,885.96	136,532.15	0.22
		Base		17.085833	974,353.81	19.480000	1,110,885.96	136,532.15	0.22
707882106	PENN VIRGINIA CORP COMMON STOCK USD.01								
		Local	49,122.000	10.586668	520,038.29	5.130000	251,995.86	-268,042.43	0.05
		Base		10.586668	520,038.29	5.130000	251,995.86	-268,042.43	0.05
709102107	PENN REAL ESTATE INVEST TST REIT USD1.								
		Local	47,240.000	15.232176	719,567.98	23.370000	1,103,998.80	384,430.82	0.22
		Base		15.232176	719,567.98	23.370000	1,103,998.80	384,430.82	0.22
713278109	PEP BOYS MANNY MOE + JACK COMMON STOCK USD1.								
		Local	36,624.000	11.882323	435,178.19	9.740000	356,717.76	-78,460.43	0.07
		Base		11.882323	435,178.19	9.740000	356,717.76	-78,460.43	0.07

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71375U101	PERFICIENT INC COMMON STOCK USD.001								
		23,657.000	Local	11.642674	275,430.74	17.310000	409,502.67	134,071.93	0.08
			Base	11.642674	275,430.74	17.310000	409,502.67	134,071.93	0.08
713831105	PERICOM SEMICONDUCTOR CORP COMMON STOCK NPV								
		13,724.000	Local	8.645899	118,656.32	12.710000	174,432.04	55,775.72	0.03
			Base	8.645899	118,656.32	12.710000	174,432.04	55,775.72	0.03
716382106	PETMED EXPRESS INC COMMON STOCK USD.001								
		13,874.000	Local	12.229490	169,671.94	13.500000	187,299.00	17,627.06	0.04
			Base	12.229490	169,671.94	13.500000	187,299.00	17,627.06	0.04
716748108	PETROQUEST ENERGY INC COMMON STOCK USD.001								
		40,424.000	Local	7.051197	285,037.59	3.720000	150,377.28	-134,660.31	0.03
			Base	7.051197	285,037.59	3.720000	150,377.28	-134,660.31	0.03
71714F104	PHARMERICA CORP COMMON STOCK USD.01								
		20,658.000	Local	14.405907	297,597.23	21.810000	450,550.98	152,953.75	0.09
			Base	14.405907	297,597.23	21.810000	450,550.98	152,953.75	0.09
720186105	PIEDMONT NATURAL GAS CO COMMON STOCK NPV								
		53,836.000	Local	31.589150	1,700,633.48	37.480000	2,017,773.28	317,139.80	0.40
			Base	31.589150	1,700,633.48	37.480000	2,017,773.28	317,139.80	0.40
723456109	PINNACLE ENTERTAINMENT INC COMMON STOCK USD.1								
		41,090.000	Local	13.989754	574,839.00	24.890000	1,022,730.10	447,891.10	0.20
			Base	13.989754	574,839.00	24.890000	1,022,730.10	447,891.10	0.20
72346Q104	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.								
		22,732.000	Local	17.586416	399,774.41	37.670000	856,314.44	456,540.03	0.17
			Base	17.586416	399,774.41	37.670000	856,314.44	456,540.03	0.17
723664108	PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1								
		43,432.000	Local	11.909765	517,264.90	6.040000	262,329.28	-254,935.62	0.05
			Base	11.909765	517,264.90	6.040000	262,329.28	-254,935.62	0.05
724078100	PIPER JAFFRAY COS COMMON STOCK USD.01								
		11,172.000	Local	31.109452	347,554.80	57.400000	641,272.80	293,718.00	0.13
			Base	31.109452	347,554.80	57.400000	641,272.80	293,718.00	0.13

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729132100	PLEXUS CORP COMMON STOCK USD.01								
		Local	23,192.000	31.970786	741,466.46	39.010000	904,719.92	163,253.46	0.18
		Base		31.970786	741,466.46	39.010000	904,719.92	163,253.46	0.18
73278L105	POOL CORP COMMON STOCK USD.001								
		Local	30,275.000	31.647187	958,118.58	59.410000	1,798,637.75	840,519.17	0.36
		Base		31.647187	958,118.58	59.410000	1,798,637.75	840,519.17	0.36
737464107	POST PROPERTIES INC REIT USD.01								
		Local	37,387.000	42.566866	1,591,447.42	58.580000	2,190,130.46	598,683.04	0.44
		Base		42.566866	1,591,447.42	58.580000	2,190,130.46	598,683.04	0.44
739128106	POWELL INDUSTRIES INC COMMON STOCK USD.01								
		Local	6,358.000	38.806254	246,730.16	42.550000	270,532.90	23,802.74	0.05
		Base		38.806254	246,730.16	42.550000	270,532.90	23,802.74	0.05
739276103	POWER INTEGRATIONS INC COMMON STOCK USD.001								
		Local	20,685.000	38.529208	796,976.67	50.160000	1,037,559.60	240,582.93	0.21
		Base		38.529208	796,976.67	50.160000	1,037,559.60	240,582.93	0.21
74112D101	PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01								
		Local	35,715.000	14.708550	525,315.86	33.450000	1,194,666.75	669,350.89	0.24
		Base		14.708550	525,315.86	33.450000	1,194,666.75	669,350.89	0.24
74267C106	PROASSURANCE CORP COMMON STOCK USD.01								
		Local	40,088.000	37.414999	1,499,892.47	45.090000	1,807,567.92	307,675.45	0.36
		Base		37.414999	1,499,892.47	45.090000	1,807,567.92	307,675.45	0.36
742962103	PRIVATEBANCORP INC COMMON STOCK NPV								
		Local	48,287.000	16.094485	777,154.39	31.450000	1,518,626.15	741,471.76	0.30
		Base		16.094485	777,154.39	31.450000	1,518,626.15	741,471.76	0.30
743312100	PROGRESS SOFTWARE CORP COMMON STOCK USD.01								
		Local	34,814.000	23.888041	831,638.25	25.790000	897,853.06	66,214.81	0.18
		Base		23.888041	831,638.25	25.790000	897,853.06	66,214.81	0.18
743815102	PROVIDENCE SERVICE CORP COMMON STOCK USD.001								
		Local	8,132.000	45.165173	367,283.19	39.130000	318,205.16	-49,078.03	0.06
		Base		45.165173	367,283.19	39.130000	318,205.16	-49,078.03	0.06

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74386T105	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01								
		Local	37,012.000	14.124729	522,784.47	17.280000	639,567.36	116,782.89	0.13
		Base		14.124729	522,784.47	17.280000	639,567.36	116,782.89	0.13
747277101	QLOGIC CORP COMMON STOCK USD.001								
		Local	60,351.000	9.731294	587,293.32	11.540000	696,450.54	109,157.22	0.14
		Base		9.731294	587,293.32	11.540000	696,450.54	109,157.22	0.14
747316107	QUAKER CHEMICAL CORP COMMON STOCK USD1.								
		Local	9,100.000	43.456957	395,458.31	81.430000	741,013.00	345,554.69	0.15
		Base		43.456957	395,458.31	81.430000	741,013.00	345,554.69	0.15
747582104	QUALITY SYSTEMS INC COMMON STOCK USD.01								
		Local	30,211.000	37.436276	1,130,987.32	14.730000	445,008.03	-685,979.29	0.09
		Base		37.436276	1,130,987.32	14.730000	445,008.03	-685,979.29	0.09
747619104	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01								
		Local	25,795.000	16.877914	435,365.80	19.780000	510,225.10	74,859.30	0.10
		Base		16.877914	435,365.80	19.780000	510,225.10	74,859.30	0.10
74838C106	QUIKSILVER INC COMMON STOCK USD.01								
		Local	84,695.000	4.429043	375,117.81	2.040000	172,777.80	-202,340.01	0.03
		Base		4.429043	375,117.81	2.040000	172,777.80	-202,340.01	0.03
74874Q100	QUINSTREET INC COMMON STOCK USD.001								
		Local	23,484.000	8.103096	190,293.10	4.530000	106,382.52	-83,910.58	0.02
		Base		8.103096	190,293.10	4.530000	106,382.52	-83,910.58	0.02
749607107	RLI CORP COMMON STOCK USD1.								
		Local	25,427.000	33.795509	859,318.41	45.930000	1,167,862.11	308,543.70	0.23
		Base		33.795509	859,318.41	45.930000	1,167,862.11	308,543.70	0.23
74973W107	RTI INTERNATIONAL METALS INC COMMON STOCK USD.01								
		Local	21,108.000	28.847554	608,914.16	22.930000	484,006.44	-124,907.72	0.10
		Base		28.847554	608,914.16	22.930000	484,006.44	-124,907.72	0.10
75508B104	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01								
		Local	10,000.000	24.657500	246,575.00	24.650000	246,500.00	-75.00	0.05
		Base		24.657500	246,575.00	24.650000	246,500.00	-75.00	0.05

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75689M101	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001								
		Local	9,859.000	36.775352	362,568.20	67.350000	664,003.65	301,435.45	0.13
		Base		36.775352	362,568.20	67.350000	664,003.65	301,435.45	0.13
758932107	REGIS CORP COMMON STOCK USD.05								
		Local	30,972.000	15.726216	487,072.37	16.540000	512,276.88	25,204.51	0.10
		Base		15.726216	487,072.37	16.540000	512,276.88	25,204.51	0.10
759916109	REPLIGEN CORP COMMON STOCK USD.01								
		Local	21,090.000	16.120960	339,991.04	22.870000	482,328.30	142,337.26	0.10
		Base		16.120960	339,991.04	22.870000	482,328.30	142,337.26	0.10
76122Q105	RESOURCES CONNECTION INC COMMON STOCK USD.01								
		Local	26,334.000	10.846192	285,623.63	15.170000	399,486.78	113,863.15	0.08
		Base		10.846192	285,623.63	15.170000	399,486.78	113,863.15	0.08
76131N101	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001								
		Local	62,598.000	15.693695	982,393.91	16.460000	1,030,363.08	47,969.17	0.21
		Base		15.693695	982,393.91	16.460000	1,030,363.08	47,969.17	0.21
761565100	REX ENERGY CORP COMMON STOCK USD.001								
		Local	33,463.000	10.620273	355,386.20	7.020000	234,910.26	-120,475.94	0.05
		Base		10.620273	355,386.20	7.020000	234,910.26	-120,475.94	0.05
76973Q105	ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01								
		Local	19,021.000	25.858632	491,857.04	22.510000	428,162.71	-63,694.33	0.09
		Base		25.858632	491,857.04	22.510000	428,162.71	-63,694.33	0.09
775043102	ROFIN SINAR TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	19,248.000	29.349123	564,911.92	26.920000	518,156.16	-46,755.76	0.10
		Base		29.349123	564,911.92	26.920000	518,156.16	-46,755.76	0.10
775133101	ROGERS CORP COMMON STOCK USD1.								
		Local	12,548.000	46.858530	587,980.84	70.820000	888,649.36	300,668.52	0.18
		Base		46.858530	587,980.84	70.820000	888,649.36	300,668.52	0.18
781182100	RUBY TUESDAY INC COMMON STOCK USD.01								
		Local	42,237.000	9.026165	381,238.12	8.340000	352,256.58	-28,981.54	0.07
		Base		9.026165	381,238.12	8.340000	352,256.58	-28,981.54	0.07

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781270103	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	22,861.000	9.617409	219,863.59	9.180000	209,863.98	-9,999.61	0.04
		Base		9.617409	219,863.59	9.180000	209,863.98	-9,999.61	0.04
783332109	RUTH S HOSPITALITY GROUP INC COMMON STOCK USD.01								
		Local	24,503.000	6.196471	151,832.14	13.140000	321,969.42	170,137.28	0.06
		Base		6.196471	151,832.14	13.140000	321,969.42	170,137.28	0.06
783764103	RYLAND GROUP INC/THE COMMON STOCK USD1.								
		Local	32,258.000	19.514969	629,513.87	39.130000	1,262,255.54	632,741.67	0.25
		Base		19.514969	629,513.87	39.130000	1,262,255.54	632,741.67	0.25
783859101	S + T BANCORP INC COMMON STOCK USD2.5								
		Local	20,477.000	19.698842	403,373.18	27.480000	562,707.96	159,334.78	0.11
		Base		19.698842	403,373.18	27.480000	562,707.96	159,334.78	0.11
78503N107	SWS GROUP INC COMMON STOCK USD.1								
		Local	20,979.000	6.179506	129,639.85	6.990000	146,643.21	17,003.36	0.03
		Base		6.179506	129,639.85	6.990000	146,643.21	17,003.36	0.03
78573L106	SABRA HEALTH CARE REIT INC REIT USD.01								
		Local	36,603.000	20.855154	763,361.22	28.310000	1,036,230.93	272,869.71	0.21
		Base		20.855154	763,361.22	28.310000	1,036,230.93	272,869.71	0.21
78648T100	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01								
		Local	8,662.000	44.305033	383,770.20	59.520000	515,562.24	131,792.04	0.10
		Base		44.305033	383,770.20	59.520000	515,562.24	131,792.04	0.10
786692103	SAGENT PHARMACEUTICALS INC COMMON STOCK USD.01								
		Local	15,563.000	25.909192	403,224.75	28.830000	448,681.29	45,456.54	0.09
		Base		25.909192	403,224.75	28.830000	448,681.29	45,456.54	0.09
78709Y105	SAIA INC COMMON STOCK USD.001								
		Local	16,969.000	34.952985	593,117.21	55.470000	941,270.43	348,153.22	0.19
		Base		34.952985	593,117.21	55.470000	941,270.43	348,153.22	0.19
800013104	SANDERSON FARMS INC COMMON STOCK USD1.								
		Local	14,111.000	50.169324	707,939.33	86.810000	1,224,975.91	517,036.58	0.25
		Base		50.169324	707,939.33	86.810000	1,224,975.91	517,036.58	0.25

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
801056102	SANMINA CORP COMMON STOCK USD.01								
		Local	56,791.000	15.914822	903,818.67	24.600000	1,397,058.60	493,239.93	0.28
		Base		15.914822	903,818.67	24.600000	1,397,058.60	493,239.93	0.28
804395101	SAUL CENTERS INC REIT USD.01								
		Local	7,719.000	40.758146	314,612.13	54.730000	422,460.87	107,848.74	0.08
		Base		40.758146	314,612.13	54.730000	422,460.87	107,848.74	0.08
806037107	SCANSOURCE INC COMMON STOCK NPV								
		Local	19,614.000	35.154014	689,510.84	38.860000	762,200.04	72,689.20	0.15
		Base		35.154014	689,510.84	38.860000	762,200.04	72,689.20	0.15
807066105	SCHOLASTIC CORP COMMON STOCK USD.01								
		Local	18,185.000	29.332773	533,416.47	35.500000	645,567.50	112,151.03	0.13
		Base		29.332773	533,416.47	35.500000	645,567.50	112,151.03	0.13
808194104	SCHULMAN (A.) INC COMMON STOCK USD1.								
		Local	20,073.000	24.121449	484,189.85	38.260000	767,992.98	283,803.13	0.15
		Base		24.121449	484,189.85	38.260000	767,992.98	283,803.13	0.15
808541106	SCHWEITZER MAUDUIT INTL INC COMMON STOCK USD.1								
		Local	20,933.000	31.167316	652,425.42	42.770000	895,304.41	242,878.99	0.18
		Base		31.167316	652,425.42	42.770000	895,304.41	242,878.99	0.18
80874P109	SCIENTIFIC GAMES CORP A COMMON STOCK USD.01								
		Local	33,740.000	11.649937	393,068.89	15.140000	510,823.60	117,754.71	0.10
		Base		11.649937	393,068.89	15.140000	510,823.60	117,754.71	0.10
811054402	EW SCRIPPS CO/THE A COMMON STOCK USD.01								
		Local	20,536.000	10.124988	207,926.75	19.580000	402,094.88	194,168.13	0.08
		Base		10.124988	207,926.75	19.580000	402,094.88	194,168.13	0.08
811904101	SEACOR HOLDINGS INC COMMON STOCK USD.01								
		Local	12,128.000	73.404085	890,244.74	71.140000	862,785.92	-27,458.82	0.17
		Base		73.404085	890,244.74	71.140000	862,785.92	-27,458.82	0.17
81616X103	SELECT COMFORT CORPORATION COMMON STOCK USD.01								
		Local	36,933.000	18.938536	699,456.96	26.340000	972,815.22	273,358.26	0.19
		Base		18.938536	699,456.96	26.340000	972,815.22	273,358.26	0.19

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816300107	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.								
		Local	38,741.000	17.404001	674,248.42	26.770000	1,037,096.57	362,848.15	0.21
		Base		17.404001	674,248.42	26.770000	1,037,096.57	362,848.15	0.21
817070501	SENECA FOODS CORP CL A COMMON STOCK USD.25								
		Local	4,899.000	26.010490	127,425.39	27.050000	132,517.95	5,092.56	0.03
		Base		26.010490	127,425.39	27.050000	132,517.95	5,092.56	0.03
828730200	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01								
		Local	11,226.000	26.647154	299,140.95	40.470000	454,316.22	155,175.27	0.09
		Base		26.647154	299,140.95	40.470000	454,316.22	155,175.27	0.09
829073105	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01								
		Local	28,607.000	29.362321	839,967.93	33.200000	949,752.40	109,784.47	0.19
		Base		29.362321	839,967.93	33.200000	949,752.40	109,784.47	0.19
83013P105	SIZMEK INC COMMON STOCK								
		Local	15,250.000	16.388801	249,929.22	5.730000	87,382.50	-162,546.72	0.02
		Base		16.388801	249,929.22	5.730000	87,382.50	-162,546.72	0.02
830566105	SKECHERS USA INC CL A COMMON STOCK USD.001								
		Local	27,806.000	20.285664	564,063.16	61.410000	1,707,566.46	1,143,503.30	0.34
		Base		20.285664	564,063.16	61.410000	1,707,566.46	1,143,503.30	0.34
830879102	SKYWEST INC COMMON STOCK NPV								
		Local	35,135.000	13.562182	476,507.25	12.500000	439,187.50	-37,319.75	0.09
		Base		13.562182	476,507.25	12.500000	439,187.50	-37,319.75	0.09
833551104	SNYDERS LANCE INC COMMON STOCK USD.833								
		Local	35,721.000	22.262313	795,232.09	30.280000	1,081,631.88	286,399.79	0.22
		Base		22.262313	795,232.09	30.280000	1,081,631.88	286,399.79	0.22
835451105	SONIC CORP COMMON STOCK USD.01								
		Local	35,304.000	10.763708	380,001.93	27.190000	959,915.76	579,913.83	0.19
		Base		10.763708	380,001.93	27.190000	959,915.76	579,913.83	0.19
83545G102	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01								
		Local	23,512.000	15.834841	372,308.79	25.790000	606,374.48	234,065.69	0.12
		Base		15.834841	372,308.79	25.790000	606,374.48	234,065.69	0.12

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838518108	SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25								
		Local	22,771.000	54.100870	1,231,930.91	57.080000	1,299,768.68	67,837.77	0.26
		Base		54.100870	1,231,930.91	57.080000	1,299,768.68	67,837.77	0.26
844895102	SOUTHWEST GAS CORP COMMON STOCK USD1.								
		Local	31,964.000	40.875816	1,306,554.57	57.890000	1,850,395.96	543,841.39	0.37
		Base		40.875816	1,306,554.57	57.890000	1,850,395.96	543,841.39	0.37
84610H108	SOVRAN SELF STORAGE INC REIT USD.01								
		Local	22,870.000	48.876557	1,117,806.85	85.020000	1,944,407.40	826,600.55	0.39
		Base		48.876557	1,117,806.85	85.020000	1,944,407.40	826,600.55	0.39
847215100	SPARTANNASH CO COMMON STOCK NPV								
		Local	25,926.000	20.990844	544,208.63	23.330000	604,853.58	60,644.95	0.12
		Base		20.990844	544,208.63	23.330000	604,853.58	60,644.95	0.12
84763A108	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	39,751.000	10.558801	419,722.89	7.210000	286,604.71	-133,118.18	0.06
		Base		10.558801	419,722.89	7.210000	286,604.71	-133,118.18	0.06
84863T106	SPOK HOLDINGS INC COMMON STOCK USD.0001								
		Local	14,896.000	14.605831	217,568.46	15.860000	236,250.56	18,682.10	0.05
		Base		14.605831	217,568.46	15.860000	236,250.56	18,682.10	0.05
85254C305	STAGE STORES INC COMMON STOCK USD.01								
		Local	21,849.000	17.582812	384,166.87	20.490000	447,686.01	63,519.14	0.09
		Base		17.582812	384,166.87	20.490000	447,686.01	63,519.14	0.09
852857200	STAMPS.COM INC COMMON STOCK USD.001								
		Local	10,037.000	23.057832	231,431.46	47.250000	474,248.25	242,816.79	0.09
		Base		23.057832	231,431.46	47.250000	474,248.25	242,816.79	0.09
853666105	STANDARD MOTOR PRODS COMMON STOCK USD2.								
		Local	14,295.000	18.222102	260,484.95	38.150000	545,354.25	284,869.30	0.11
		Base		18.222102	260,484.95	38.150000	545,354.25	284,869.30	0.11
85375C101	STANDARD PACIFIC CORP COMMON STOCK USD.01								
		Local	103,682.000	5.617516	582,435.25	7.550000	782,799.10	200,363.85	0.16
		Base		5.617516	582,435.25	7.550000	782,799.10	200,363.85	0.16

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
854231107	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5								
		Local	8,769.000	38.713958	339,482.70	72.970000	639,873.93	300,391.23	0.13
		Base		38.713958	339,482.70	72.970000	639,873.93	300,391.23	0.13
858375108	STEIN MART INC COMMON STOCK USD.01								
		Local	19,454.000	8.947158	174,058.02	14.200000	276,246.80	102,188.78	0.06
		Base		8.947158	174,058.02	14.200000	276,246.80	102,188.78	0.06
858586100	STEPAN CO COMMON STOCK USD1.								
		Local	13,179.000	42.201905	556,178.91	41.400000	545,610.60	-10,568.31	0.11
		Base		42.201905	556,178.91	41.400000	545,610.60	-10,568.31	0.11
85917A100	STERLING BANCORP/DE COMMON STOCK USD.01								
		Local	57,459.000	10.575833	607,676.80	13.380000	768,801.42	161,124.62	0.15
		Base		10.575833	607,676.80	13.380000	768,801.42	161,124.62	0.15
860372101	STEWART INFORMATION SERVICES COMMON STOCK USD1.								
		Local	15,240.000	16.798455	256,008.45	35.490000	540,867.60	284,859.15	0.11
		Base		16.798455	256,008.45	35.490000	540,867.60	284,859.15	0.11
860630102	STIFEL FINANCIAL CORP COMMON STOCK USD.15								
		Local	45,154.000	38.980766	1,760,137.50	48.530000	2,191,323.62	431,186.12	0.44
		Base		38.980766	1,760,137.50	48.530000	2,191,323.62	431,186.12	0.44
86074Q102	STILLWATER MINING CO COMMON STOCK USD.01								
		Local	82,482.000	12.391089	1,022,041.81	13.130000	1,082,988.66	60,946.85	0.22
		Base		12.391089	1,022,041.81	13.130000	1,082,988.66	60,946.85	0.22
861642106	STONE ENERGY CORP COMMON STOCK USD.01								
		Local	38,609.000	29.897012	1,154,293.72	15.800000	610,022.20	-544,271.52	0.12
		Base		29.897012	1,154,293.72	15.800000	610,022.20	-544,271.52	0.12
863236105	STRAYER EDUCATION INC COMMON STOCK USD.01								
		Local	7,495.000	41.508598	311,106.94	75.690000	567,296.55	256,189.61	0.11
		Base		41.508598	311,106.94	75.690000	567,296.55	256,189.61	0.11
864159108	STURM RUGER + CO INC COMMON STOCK USD1.								
		Local	13,344.000	31.903161	425,715.78	38.090000	508,272.96	82,557.18	0.10
		Base		31.903161	425,715.78	38.090000	508,272.96	82,557.18	0.10

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86722A103	SUNCOKE ENERGY INC COMMON STOCK USD.01								
		Local	47,644.000	14.059518	669,851.68	20.330000	968,602.52	298,750.84	0.19
		Base		14.059518	669,851.68	20.330000	968,602.52	298,750.84	0.19
86800U104	SUPER MICRO COMPUTER INC COMMON STOCK USD.001								
		Local	23,467.000	16.023654	376,027.08	33.280000	780,981.76	404,954.68	0.16
		Base		16.023654	376,027.08	33.280000	780,981.76	404,954.68	0.16
868168105	SUPERIOR INDUSTRIES INTL COMMON STOCK NPV								
		Local	15,974.000	19.838252	316,896.24	18.120000	289,448.88	-27,447.36	0.06
		Base		19.838252	316,896.24	18.120000	289,448.88	-27,447.36	0.06
868873100	SURMODICS INC COMMON STOCK USD.05								
		Local	9,343.000	14.833020	138,584.91	21.010000	196,296.43	57,711.52	0.04
		Base		14.833020	138,584.91	21.010000	196,296.43	57,711.52	0.04
869099101	SUSQUEHANNA BANCSHARES INC COMMON STOCK USD2.								
		Local	128,994.000	8.526157	1,099,823.12	13.170000	1,698,850.98	599,027.86	0.34
		Base		8.526157	1,099,823.12	13.170000	1,698,850.98	599,027.86	0.34
870738101	SWIFT ENERGY CO COMMON STOCK USD.01								
		Local	30,105.000	30.811339	927,575.37	4.500000	135,472.50	-792,102.87	0.03
		Base		30.811339	927,575.37	4.500000	135,472.50	-792,102.87	0.03
871237103	SYKES ENTERPRISES INC COMMON STOCK USD.01								
		Local	27,082.000	17.901383	484,805.26	23.170000	627,489.94	142,684.68	0.13
		Base		17.901383	484,805.26	23.170000	627,489.94	142,684.68	0.13
87157B103	SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD.0001								
		Local	24,439.000	33.178433	810,847.73	42.830000	1,046,722.37	235,874.64	0.21
		Base		33.178433	810,847.73	42.830000	1,046,722.37	235,874.64	0.21
87157D109	SYNAPTICS INC COMMON STOCK USD.001								
		Local	25,252.000	35.375116	893,292.43	62.990000	1,590,623.48	697,331.05	0.32
		Base		35.375116	893,292.43	62.990000	1,590,623.48	697,331.05	0.32
87162W100	SYNNEX CORP COMMON STOCK USD.001								
		Local	19,121.000	36.248877	693,114.77	71.440000	1,366,004.24	672,889.47	0.27
		Base		36.248877	693,114.77	71.440000	1,366,004.24	672,889.47	0.27

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87164P103	SYNERGY RESOURCES CORP COMMON STOCK USD.001								
		46,405.000	Local	11.407605	529,369.89	9.810000	455,233.05	-74,136.84	0.09
			Base	11.407605	529,369.89	9.810000	455,233.05	-74,136.84	0.09
87305R109	TTM TECHNOLOGIES COMMON STOCK USD.001								
		36,656.000	Local	12.577340	461,034.96	6.760000	247,794.56	-213,240.40	0.05
			Base	12.577340	461,034.96	6.760000	247,794.56	-213,240.40	0.05
874054109	TAKE TWO INTERACTIVE SOFTWRE COMMON STOCK USD.01								
		57,362.000	Local	15.958481	915,410.40	27.660000	1,586,632.92	671,222.52	0.32
			Base	15.958481	915,410.40	27.660000	1,586,632.92	671,222.52	0.32
87582Y108	TANGOE INC/CT COMMON STOCK USD.0001								
		25,052.000	Local	15.330202	384,052.22	13.005000	325,801.26	-58,250.96	0.07
			Base	15.330202	384,052.22	13.005000	325,801.26	-58,250.96	0.07
87651B104	TASER INTERNATIONAL INC COMMON STOCK USD.00001								
		36,101.000	Local	18.098664	653,379.87	21.480000	775,449.48	122,069.61	0.16
			Base	18.098664	653,379.87	21.480000	775,449.48	122,069.61	0.16
879360105	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01								
		25,791.000	Local	58.885495	1,518,715.79	106.910000	2,757,315.81	1,238,600.02	0.55
			Base	58.885495	1,518,715.79	106.910000	2,757,315.81	1,238,600.02	0.55
879939106	TELETECH HOLDINGS INC COMMON STOCK USD.01								
		12,169.000	Local	18.933658	230,403.68	23.370000	284,389.53	53,985.85	0.06
			Base	18.933658	230,403.68	23.370000	284,389.53	53,985.85	0.06
880345103	TENNANT CO COMMON STOCK USD.375								
		12,634.000	Local	41.813556	528,272.47	67.450000	852,163.30	323,890.83	0.17
			Base	41.813556	528,272.47	67.450000	852,163.30	323,890.83	0.17
88157K101	TESCO CORP COMMON STOCK NPV								
		25,068.000	Local	14.258579	357,434.05	14.090000	353,208.12	-4,225.93	0.07
			Base	14.258579	357,434.05	14.090000	353,208.12	-4,225.93	0.07
88162F105	TETRA TECHNOLOGIES INC COMMON STOCK USD.01								
		54,668.000	Local	11.251136	615,077.12	6.350000	347,141.80	-267,935.32	0.07
			Base	11.251136	615,077.12	6.350000	347,141.80	-267,935.32	0.07

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88162G103	TETRA TECH INC COMMON STOCK USD.01								
		Local	44,149.000	23.431455	1,034,475.30	27.180000	1,199,969.82	165,494.52	0.24
		Base		23.431455	1,034,475.30	27.180000	1,199,969.82	165,494.52	0.24
88164L100	TESSERA TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	32,104.000	17.131438	549,987.68	34.180000	1,097,314.72	547,327.04	0.22
		Base		17.131438	549,987.68	34.180000	1,097,314.72	547,327.04	0.22
88224Q107	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01								
		Local	31,361.000	34.527928	1,082,830.36	55.130000	1,728,931.93	646,101.57	0.35
		Base		34.527928	1,082,830.36	55.130000	1,728,931.93	646,101.57	0.35
882681109	TEXAS ROADHOUSE INC COMMON STOCK USD.001								
		Local	42,996.000	17.738478	762,683.59	33.060000	1,421,447.76	658,764.17	0.28
		Base		17.738478	762,683.59	33.060000	1,421,447.76	658,764.17	0.28
88830M102	TITAN INTERNATIONAL INC COMMON STOCK NPV								
		Local	36,833.000	24.982602	920,184.19	9.900000	364,646.70	-555,537.49	0.07
		Base		24.982602	920,184.19	9.900000	364,646.70	-555,537.49	0.07
890110109	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1								
		Local	8,166.000	40.695266	332,317.54	49.040000	400,460.64	68,143.10	0.08
		Base		40.695266	332,317.54	49.040000	400,460.64	68,143.10	0.08
891092108	TORO CO COMMON STOCK USD1.								
		Local	38,256.000	33.825046	1,294,010.97	65.680000	2,512,654.08	1,218,643.11	0.50
		Base		33.825046	1,294,010.97	65.680000	2,512,654.08	1,218,643.11	0.50
894650100	TREDEGAR CORP COMMON STOCK NPV								
		Local	17,582.000	19.874848	349,439.58	18.340000	322,453.88	-26,985.70	0.06
		Base		19.874848	349,439.58	18.340000	322,453.88	-26,985.70	0.06
89469A104	TREEHOUSE FOODS INC COMMON STOCK USD.01								
		Local	28,910.000	61.143424	1,767,656.39	80.950000	2,340,264.50	572,608.11	0.47
		Base		61.143424	1,767,656.39	80.950000	2,340,264.50	572,608.11	0.47
89674K103	TRIQUINT SEMICONDUCTOR INC COMMON STOCK USD.001								
		Local	120,162.000	10.079651	1,211,191.00	24.370000	2,928,347.94	1,717,156.94	0.59
		Base		10.079651	1,211,191.00	24.370000	2,928,347.94	1,717,156.94	0.59

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
89785X101	TRUEBLUE INC COMMON STOCK NPV								
		28,528.000	Local	16.043691	457,694.43	22.950000	654,717.60	197,023.17	0.13
			Base	16.043691	457,694.43	22.950000	654,717.60	197,023.17	0.13
898349105	TRUSTCO BANK CORP NY COMMON STOCK USD1.								
		65,062.000	Local	5.386074	350,428.73	6.810000	443,072.22	92,643.49	0.09
			Base	5.386074	350,428.73	6.810000	443,072.22	92,643.49	0.09
899035505	TUESDAY MORNING CORP COMMON STOCK USD.01								
		30,006.000	Local	7.610898	228,372.61	21.300000	639,127.80	410,755.19	0.13
			Base	7.610898	228,372.61	21.300000	639,127.80	410,755.19	0.13
902104108	II VI INC COMMON STOCK NPV								
		35,880.000	Local	21.919972	786,488.60	13.270000	476,127.60	-310,361.00	0.10
			Base	21.919972	786,488.60	13.270000	476,127.60	-310,361.00	0.10
902252105	TYLER TECHNOLOGIES INC COMMON STOCK USD.01								
		22,574.000	Local	45.003790	1,015,915.56	108.580000	2,451,084.92	1,435,169.36	0.49
			Base	45.003790	1,015,915.56	108.580000	2,451,084.92	1,435,169.36	0.49
902748102	UIL HOLDINGS CORP COMMON STOCK NPV								
		38,859.000	Local	34.028666	1,322,319.94	39.800000	1,546,588.20	224,268.26	0.31
			Base	34.028666	1,322,319.94	39.800000	1,546,588.20	224,268.26	0.31
902788108	UMB FINANCIAL CORP COMMON STOCK USD1.								
		25,952.000	Local	43.254175	1,122,532.34	55.490000	1,440,076.48	317,544.14	0.29
			Base	43.254175	1,122,532.34	55.490000	1,440,076.48	317,544.14	0.29
90346E103	US SILICA HOLDINGS INC COMMON STOCK USD.01								
		37,004.000	Local	33.760554	1,249,275.55	31.420000	1,162,665.68	-86,609.87	0.23
			Base	33.760554	1,249,275.55	31.420000	1,162,665.68	-86,609.87	0.23
904034105	ULTRATECH INC COMMON STOCK USD.001								
		19,366.000	Local	26.788428	518,784.69	19.470000	377,056.02	-141,728.67	0.08
			Base	26.788428	518,784.69	19.470000	377,056.02	-141,728.67	0.08
904708104	UNIFIRST CORP/MA COMMON STOCK USD.1								
		10,743.000	Local	60.799315	653,167.04	111.590000	1,198,811.37	545,644.33	0.24
			Base	60.799315	653,167.04	111.590000	1,198,811.37	545,644.33	0.24

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
90984P303	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.								
		Local	30,998.000	10.682954	331,150.20	17.600000	545,564.80	214,414.60	0.11
		Base		10.682954	331,150.20	17.600000	545,564.80	214,414.60	0.11
909907107	UNITED BANKSHARES INC COMMON STOCK USD2.5								
		Local	43,732.000	26.677350	1,166,653.89	34.900000	1,526,246.80	359,592.91	0.31
		Base		26.677350	1,166,653.89	34.900000	1,526,246.80	359,592.91	0.31
910340108	UNITED FIRE GROUP INC COMMON STOCK USD.001								
		Local	14,554.000	20.500742	298,367.80	27.870000	405,619.98	107,252.18	0.08
		Base		20.500742	298,367.80	27.870000	405,619.98	107,252.18	0.08
913004107	UNITED STATIONERS INC COMMON STOCK USD.1								
		Local	26,776.000	33.310248	891,915.21	41.060000	1,099,422.56	207,507.35	0.22
		Base		33.310248	891,915.21	41.060000	1,099,422.56	207,507.35	0.22
913456109	UNIVERSAL CORP/VA COMMON STOCK NPV								
		Local	15,923.000	44.432366	707,496.57	39.990000	636,760.77	-70,735.80	0.13
		Base		44.432366	707,496.57	39.990000	636,760.77	-70,735.80	0.13
913483103	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01								
		Local	10,789.000	25.376247	273,784.33	60.510000	652,842.39	379,058.06	0.13
		Base		25.376247	273,784.33	60.510000	652,842.39	379,058.06	0.13
913543104	UNIVERSAL FOREST PRODUCTS COMMON STOCK NPV								
		Local	13,793.000	32.815307	452,621.53	47.740000	658,477.82	205,856.29	0.13
		Base		32.815307	452,621.53	47.740000	658,477.82	205,856.29	0.13
91359E105	UNIVERSAL HEALTH RLTY INCOME REIT USD.01								
		Local	8,886.000	40.532354	360,170.50	48.340000	429,549.24	69,378.74	0.09
		Base		40.532354	360,170.50	48.340000	429,549.24	69,378.74	0.09
91359V107	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01								
		Local	20,317.000	13.601297	276,337.55	19.400000	394,149.80	117,812.25	0.08
		Base		13.601297	276,337.55	19.400000	394,149.80	117,812.25	0.08
913915104	UNIVERSAL TECHNICAL INSTITUT COMMON STOCK USD.0001								
		Local	14,703.000	15.536042	228,426.43	10.480000	154,087.44	-74,338.99	0.03
		Base		15.536042	228,426.43	10.480000	154,087.44	-74,338.99	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
917286205	URSTADT BIDDLE CLASS A REIT USD.01								
		Local	18,923.000	18.933504	358,278.69	22.180000	419,712.14	61,433.45	0.08
		Base		18.933504	358,278.69	22.180000	419,712.14	61,433.45	0.08
91732J102	US ECOLOGY INC COMMON STOCK USD.01								
		Local	14,860.000	47.338040	703,443.28	39.820000	591,725.20	-111,718.08	0.12
		Base		47.338040	703,443.28	39.820000	591,725.20	-111,718.08	0.12
91829F104	VOXX INTERNATIONAL CORP COMMON STOCK USD.01								
		Local	13,769.000	8.423460	115,982.62	8.410000	115,797.29	-185.33	0.02
		Base		8.423460	115,982.62	8.410000	115,797.29	-185.33	0.02
92230Y104	VASCO DATA SECURITY INTL COMMON STOCK USD.001								
		Local	20,172.000	10.977149	221,431.04	29.800000	601,125.60	379,694.56	0.12
		Base		10.977149	221,431.04	29.800000	601,125.60	379,694.56	0.12
922417100	VEECO INSTRUMENTS INC COMMON STOCK USD.01								
		Local	27,641.000	38.498450	1,064,135.67	37.410000	1,034,049.81	-30,085.86	0.21
		Base		38.498450	1,064,135.67	37.410000	1,034,049.81	-30,085.86	0.21
923454102	VERITIV CORP COMMON STOCK USD.01								
		Local	5,608.000	40.215455	225,528.27	50.250000	281,802.00	56,273.73	0.06
		Base		40.215455	225,528.27	50.250000	281,802.00	56,273.73	0.06
92552R406	VIAD CORP COMMON STOCK USD1.5								
		Local	13,768.000	21.736970	299,274.60	24.030000	330,845.04	31,570.44	0.07
		Base		21.736970	299,274.60	24.030000	330,845.04	31,570.44	0.07
92552V100	VIASAT INC COMMON STOCK USD.0001								
		Local	29,534.000	44.172732	1,304,597.47	66.300000	1,958,104.20	653,506.73	0.39
		Base		44.172732	1,304,597.47	66.300000	1,958,104.20	653,506.73	0.39
925815102	VICOR CORP COMMON STOCK USD.01								
		Local	11,390.000	12.053483	137,289.17	12.200000	138,958.00	1,668.83	0.03
		Base		12.053483	137,289.17	12.200000	138,958.00	1,668.83	0.03
92827P102	VIRTUSA CORP COMMON STOCK USD.01								
		Local	18,254.000	21.156257	386,186.31	40.070000	731,437.78	345,251.47	0.15
		Base		21.156257	386,186.31	40.070000	731,437.78	345,251.47	0.15

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
92828Q109	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01								
		Local	4,889.000	105.874576	517,620.80	154.000000	752,906.00	235,285.20	0.15
		Base		105.874576	517,620.80	154.000000	752,906.00	235,285.20	0.15
92849E101	VITAMIN SHOPPE INC COMMON STOCK USD.01								
		Local	21,229.000	42.480957	901,828.24	47.860000	1,016,019.94	114,191.70	0.20
		Base		42.480957	901,828.24	47.860000	1,016,019.94	114,191.70	0.20
929236107	WD 40 CO COMMON STOCK USD.001								
		Local	9,606.000	45.481369	436,894.03	76.100000	731,016.60	294,122.57	0.15
		Base		45.481369	436,894.03	76.100000	731,016.60	294,122.57	0.15
930427109	WAGEWORKS INC COMMON STOCK USD.001								
		Local	22,491.000	38.754695	871,631.85	58.420000	1,313,924.22	442,292.37	0.26
		Base		38.754695	871,631.85	58.420000	1,313,924.22	442,292.37	0.26
942749102	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1								
		Local	19,548.000	37.572342	734,464.15	60.460000	1,181,872.08	447,407.93	0.24
		Base		37.572342	734,464.15	60.460000	1,181,872.08	447,407.93	0.24
943315101	WAUSAU PAPER CORP COMMON STOCK NPV								
		Local	34,341.000	8.194639	281,412.11	9.950000	341,692.95	60,280.84	0.07
		Base		8.194639	281,412.11	9.950000	341,692.95	60,280.84	0.07
955306105	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25								
		Local	48,565.000	24.323255	1,181,258.89	52.010000	2,525,865.65	1,344,606.76	0.51
		Base		24.323255	1,181,258.89	52.010000	2,525,865.65	1,344,606.76	0.51
957090103	WESTAMERICA BANCORPORATION COMMON STOCK NPV								
		Local	17,918.000	46.880075	839,997.19	48.600000	870,814.80	30,817.61	0.17
		Base		46.880075	839,997.19	48.600000	870,814.80	30,817.61	0.17
97186T108	WILSHIRE BANCORP INC COMMON STOCK NPV								
		Local	48,429.000	4.984194	241,379.54	9.580000	463,949.82	222,570.28	0.09
		Base		4.984194	241,379.54	9.580000	463,949.82	222,570.28	0.09
974637100	WINNEBAGO INDUSTRIES COMMON STOCK USD.5								
		Local	18,592.000	11.722574	217,946.09	25.180000	468,146.56	250,200.47	0.09
		Base		11.722574	217,946.09	25.180000	468,146.56	250,200.47	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
97650W108	WINTRUST FINANCIAL CORP COMMON STOCK NPV								
		32,017.000	Local	35.892216	1,149,161.09	44.690000	1,430,839.73	281,678.64	0.29
			Base	35.892216	1,149,161.09	44.690000	1,430,839.73	281,678.64	0.29
978097103	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.								
		69,733.000	Local	19.993673	1,394,218.79	30.510000	2,127,553.83	733,335.04	0.43
			Base	19.993673	1,394,218.79	30.510000	2,127,553.83	733,335.04	0.43
981419104	WORLD ACCEPTANCE CORP COMMON STOCK NPV								
		6,252.000	Local	65.677609	410,616.41	76.330000	477,215.16	66,598.75	0.10
			Base	65.677609	410,616.41	76.330000	477,215.16	66,598.75	0.10
983772104	XO GROUP INC COMMON STOCK USD.01								
		16,631.000	Local	9.858324	163,953.79	14.500000	241,149.50	77,195.71	0.05
			Base	9.858324	163,953.79	14.500000	241,149.50	77,195.71	0.05
98944B108	ZEP INC COMMON STOCK USD.01								
		15,794.000	Local	16.771703	264,892.28	13.610000	214,956.34	-49,935.94	0.04
			Base	16.771703	264,892.28	13.610000	214,956.34	-49,935.94	0.04
989817101	ZUMIEZ INC COMMON STOCK NPV								
		14,851.000	Local	25.466503	378,203.03	35.770000	531,220.27	153,017.24	0.11
			Base	25.466503	378,203.03	35.770000	531,220.27	153,017.24	0.11
G3323L100	FABRINET COMMON STOCK USD.01								
		20,268.000	Local	20.279332	411,021.51	16.770000	339,894.36	-71,127.15	0.07
			Base	20.279332	411,021.51	16.770000	339,894.36	-71,127.15	0.07
G4388N106	HELEN OF TROY LTD COMMON STOCK USD.1								
		18,326.000	Local	33.295321	610,170.06	64.660000	1,184,959.16	574,789.10	0.24
			Base	33.295321	610,170.06	64.660000	1,184,959.16	574,789.10	0.24
G6S01W108	PARAGON OFFSHORE PLC COMMON STOCK USD.01								
		58,243.000	Local	10.476660	610,192.12	3.630000	211,422.09	-398,770.03	0.04
			Base	10.476660	610,192.12	3.630000	211,422.09	-398,770.03	0.04
G87210103	UTI WORLDWIDE INC COMMON STOCK NPV								
		63,046.000	Local	9.766237	615,722.19	11.800000	743,942.80	128,220.61	0.15
			Base	9.766237	615,722.19	11.800000	743,942.80	128,220.61	0.15

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Holdings

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

As of: *November 30, 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
US DOLLAR Total									
		17,309,912.080	Local		371,418,527.70		491,285,429.74	119,866,902.04	98.34
			Base		371,418,527.70		491,285,429.74	119,866,902.04	98.34
EQUITY Total									
		17,309,912.080	Base		371,418,527.70		491,285,429.74	119,866,902.04	98.34

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Books Closed

Holdings

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

As of: *November 30, 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								
		25,599,367.840	Base	379,707,983.46		499,574,885.50	119,866,902.04	100.00

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Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	9,488,574.490	1.000000	9,488,574.49	1.000000	9,488,574.49	0.00	0.51
		Base		1.000000	9,488,574.49	1.000000	9,488,574.49	0.00	0.51
US DOLLAR Total									
		Local	9,488,574.490		9,488,574.49		9,488,574.49	0.00	0.51
		Base			9,488,574.49		9,488,574.49	0.00	0.51
CASH Total									
		Base	9,488,574.490		9,488,574.49		9,488,574.49	0.00	0.51
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
912828ME7	US TREASURY N/B 12/14 2.625					2.625	31 Dec 2014		
		Local	5,000,000.000	100.029414	5,001,470.68	100.029414	5,001,470.68	0.00	0.27
		Base		100.029414	5,001,470.68	100.029414	5,001,470.68	0.00	0.27
US DOLLAR Total									
		Local	5,000,000.000		5,001,470.68		5,001,470.68	0.00	0.27
		Base			5,001,470.68		5,001,470.68	0.00	0.27
CASH EQUIVALENT Total									
		Base	5,000,000.000		5,001,470.68		5,001,470.68	0.00	0.27
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
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

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR Total									
		Local	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	99.870510	4,993,525.51	106.203900	5,310,195.00	316,669.49	0.28
		Base		99.870510	4,993,525.51	106.203900	5,310,195.00	316,669.49	0.28
00206RAG7	AT+T INC SR UNSECURED 01/38 6.3					6.3	15 Jan 2038		
		Local	5,000,000.000	99.661315	4,983,065.77	121.144000	6,057,200.00	1,074,134.23	0.32
		Base		99.661315	4,983,065.77	121.144000	6,057,200.00	1,074,134.23	0.32
002824AU4	ABBOTT LABORATORIES SR UNSECURED 04/19 5.125					5.125	01 Apr 2019		
		Local	3,973,000.000	99.873489	3,967,973.73	113.461900	4,507,841.29	539,867.56	0.24
		Base		99.873489	3,967,973.73	113.461900	4,507,841.29	539,867.56	0.24
025816AZ2	AMERICAN EXPRESS CO SR UNSECURED 03/38 8.15					8.15	19 Mar 2038		
		Local	5,000,000.000	99.714948	4,985,747.42	152.206000	7,610,300.00	2,624,552.58	0.41
		Base		99.714948	4,985,747.42	152.206000	7,610,300.00	2,624,552.58	0.41
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	100.041900	7,002,933.00	2,933.00	0.37
		Base		100.000000	7,000,000.00	100.041900	7,002,933.00	2,933.00	0.37
026351AZ9	AIG LIFE HOLDINGS INC COMPANY GUAR 02/29 6.625					6.625	15 Feb 2029		
		Local	3,000,000.000	99.913744	2,997,412.32	126.318900	3,789,567.00	792,154.68	0.20
		Base		99.913744	2,997,412.32	126.318900	3,789,567.00	792,154.68	0.20
026874CU9	AMERICAN INTL GROUP SR UNSECURED 06/22 4.875					4.875	01 Jun 2022		
		Local	5,000,000.000	110.623629	5,531,181.45	112.046500	5,602,325.00	71,143.55	0.30
		Base		110.623629	5,531,181.45	112.046500	5,602,325.00	71,143.55	0.30

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035242AF3	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/19 VAR					0.63235	01 Feb 2019		
		Local	7,000,000.000	100.000000	7,000,000.00	99.836700	6,988,569.00	-11,431.00	0.37
		Base		100.000000	7,000,000.00	99.836700	6,988,569.00	-11,431.00	0.37
05531FAR4	BB+T CORPORATION SR UNSECURED 02/19 VAR					0.89235	01 Feb 2019		
		Local	7,000,000.000	100.000000	7,000,000.00	100.820400	7,057,428.00	57,428.00	0.38
		Base		100.000000	7,000,000.00	100.820400	7,057,428.00	57,428.00	0.38
060505CN2	BANK OF AMERICA CORP SUBORDINATED 08/16 VAR					0.5636	15 Aug 2016		
		Local	5,000,000.000	99.288479	4,964,423.95	99.183200	4,959,160.00	-5,263.95	0.26
		Base		99.288479	4,964,423.95	99.183200	4,959,160.00	-5,263.95	0.26
06051GEA3	BANK OF AMERICA CORP SR UNSECURED 08/16 6.5					6.5	01 Aug 2016		
		Local	5,000,000.000	108.525339	5,426,266.97	108.588400	5,429,420.00	3,153.03	0.29
		Base		108.525339	5,426,266.97	108.588400	5,429,420.00	3,153.03	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	100.452300	7,031,661.00	31,661.00	0.38
		Base		100.000000	7,000,000.00	100.452300	7,031,661.00	31,661.00	0.38
084664BS9	BERKSHIRE HATHAWAY FIN COMPANY GUAR 05/17 1.6					1.6	15 May 2017		
		Local	5,000,000.000	99.962361	4,998,118.04	101.223900	5,061,195.00	63,076.96	0.27
		Base		99.962361	4,998,118.04	101.223900	5,061,195.00	63,076.96	0.27
12527EAD0	CFCRE COMMERCIAL MORTGAGE TRUS CFCRE 2011 C1 A4 144A					4.9613	15 Apr 2044		
		Local	4,153,000.000	111.054402	4,612,089.30	112.462100	4,670,551.01	58,461.71	0.25
Original Face:		Base	4,153,000.000	111.054402	4,612,089.30	112.462100	4,670,551.01	58,461.71	0.25
12591VAE1	COMM MORTGAGE TRUST COMM 2014 CR16 A4					4.051	10 Apr 2047		
		Local	5,000,000.000	102.899137	5,144,956.84	108.132790	5,406,639.50	261,682.66	0.29
Original Face:		Base	5,000,000.000	102.899137	5,144,956.84	108.132790	5,406,639.50	261,682.66	0.29
12625UBA0	COMM MORTGAGE TRUST COMM 2013 CR9 ASB					3.834	10 Jul 2045		
		Local	5,000,000.000	105.059631	5,252,981.53	107.025900	5,351,295.00	98,313.47	0.29
Original Face:		Base	5,000,000.000	105.059631	5,252,981.53	107.025900	5,351,295.00	98,313.47	0.29
12630DAU8	COMM MORTGAGE TRUST COMM 2014 CR14 A1					1.33	10 Feb 2047		
		Local	4,344,308.820	100.420066	4,362,557.77	99.919600	4,340,816.00	-21,741.77	0.23
Original Face:		Base	5,000,000.000	100.420066	4,362,557.77	99.919600	4,340,816.00	-21,741.77	0.23

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12631DAW3	COMM MORTGAGE TRUST COMM 2014 CR17 A1					1.275	10 May 2047		
		Local	4,899,218.540	99.998800	4,899,159.73	100.106400	4,904,431.31	5,271.58	0.26
Original Face:		Base	5,250,000.000	99.998800	4,899,159.73	100.106400	4,904,431.31	5,271.58	0.26
12632QAS2	COMM MORTGAGE TRUST COMM 2014 CR18 A1					1.442	15 Jul 2047		
		Local	2,375,999.570	99.998864	2,375,972.59	100.250080	2,381,941.47	5,968.88	0.13
Original Face:		Base	2,500,000.000	99.998864	2,375,972.59	100.250080	2,381,941.47	5,968.88	0.13
144141DC9	DUKE ENERGY PROGRESS INC 1ST MORTGAGE 05/22 2.8					2.8	15 May 2022		
		Local	3,000,000.000	99.833724	2,995,011.71	100.040800	3,001,224.00	6,212.29	0.16
		Base		99.833724	2,995,011.71	100.040800	3,001,224.00	6,212.29	0.16
17275RAC6	CISCO SYSTEMS INC SR UNSECURED 02/16 5.5					5.5	22 Feb 2016		
		Local	5,000,000.000	105.875844	5,293,792.22	106.047500	5,302,375.00	8,582.78	0.28
		Base		105.875844	5,293,792.22	106.047500	5,302,375.00	8,582.78	0.28
172967FD8	CITIGROUP INC SR UNSECURED 05/15 4.75					4.75	19 May 2015		
		Local	5,000,000.000	101.573191	5,078,659.53	101.915800	5,095,790.00	17,130.47	0.27
		Base		101.573191	5,078,659.53	101.915800	5,095,790.00	17,130.47	0.27
172967GK1	CITIGROUP INC SUBORDINATED 07/22 4.05					4.05	30 Jul 2022		
		Local	2,000,000.000	100.000000	2,000,000.00	104.012700	2,080,254.00	80,254.00	0.11
		Base		100.000000	2,000,000.00	104.012700	2,080,254.00	80,254.00	0.11
172967GL9	CITIGROUP INC SR UNSECURED 03/23 3.375					3.375	01 Mar 2023		
		Local	5,000,000.000	99.805333	4,990,266.65	101.156300	5,057,815.00	67,548.35	0.27
		Base		99.805333	4,990,266.65	101.156300	5,057,815.00	67,548.35	0.27
17322MAS5	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2014 GC21 A1					1.242	10 May 2047		
		Local	1,091,955.420	99.417748	1,085,597.49	99.988700	1,091,832.03	6,234.54	0.06
Original Face:		Base	1,175,000.000	99.417748	1,085,597.49	99.988700	1,091,832.03	6,234.54	0.06
20825CAP9	CONOCOPHILLIPS COMPANY GUAR 05/38 5.9					5.9	15 May 2038		
		Local	10,000,000.000	99.704698	9,970,469.79	124.363100	12,436,310.00	2,465,840.21	0.66
		Base		99.704698	9,970,469.79	124.363100	12,436,310.00	2,465,840.21	0.66
20825CAR5	CONOCOPHILLIPS COMPANY GUAR 02/19 5.75					5.75	01 Feb 2019		
		Local	5,000,000.000	99.718727	4,985,936.33	114.977600	5,748,880.00	762,943.67	0.31
		Base		99.718727	4,985,936.33	114.977600	5,748,880.00	762,943.67	0.31

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23305XAD3	DBUBS MORTGAGE TRUST DBUBS 2011 LC2A A4 144A					4.537	10 Jul 2044		
		Local	5,000,000.000	112.528570	5,626,428.52	111.235200	5,561,760.00	-64,668.52	0.30
Original Face:		Base	5,000,000.000	112.528570	5,626,428.52	111.235200	5,561,760.00	-64,668.52	0.30
24422ERR2	JOHN DEERE CAPITAL CORP SR UNSECURED 04/19 2.25					2.25	17 Apr 2019		
		Local	3,000,000.000	99.831522	2,994,945.65	101.327900	3,039,837.00	44,891.35	0.16
		Base		99.831522	2,994,945.65	101.327900	3,039,837.00	44,891.35	0.16
24422ERY7	JOHN DEERE CAPITAL CORP SR UNSECURED 01/20 1.7					1.7	15 Jan 2020		
		Local	3,000,000.000	99.761014	2,992,830.41	97.537100	2,926,113.00	-66,717.41	0.16
		Base		99.761014	2,992,830.41	97.537100	2,926,113.00	-66,717.41	0.16
26441CAF2	DUKE ENERGY CORP SR UNSECURED 09/21 3.55					3.55	15 Sep 2021		
		Local	5,000,000.000	99.987344	4,999,367.18	104.797400	5,239,870.00	240,502.82	0.28
		Base		99.987344	4,999,367.18	104.797400	5,239,870.00	240,502.82	0.28
291011AX2	EMERSON ELECTRIC CO SR UNSECURED 10/18 5.25					5.25	15 Oct 2018		
		Local	5,000,000.000	99.906341	4,995,317.03	113.222400	5,661,120.00	665,802.97	0.30
		Base		99.906341	4,995,317.03	113.222400	5,661,120.00	665,802.97	0.30
291011BA1	EMERSON ELECTRIC CO SR UNSECURED 04/19 5					5.0	15 Apr 2019		
		Local	7,500,000.000	99.586786	7,469,008.97	112.252500	8,418,937.50	949,928.53	0.45
		Base		99.586786	7,469,008.97	112.252500	8,418,937.50	949,928.53	0.45
31283H7K5	FED HM LN PC POOL G01798					5.5	01 Dec 2032		
		Local	243,125.350	100.204380	243,622.25	112.547953	273,632.60	30,010.35	0.01
Original Face:		Base	5,000,000.000	100.204380	243,622.25	112.547953	273,632.60	30,010.35	0.01
31283KZW1	FED HM LN PC POOL G11657					4.5	01 Dec 2018		
		Local	965,160.450	100.000000	965,160.45	105.260760	1,015,935.22	50,774.77	0.05
Original Face:		Base	15,000,000.000	100.000000	965,160.45	105.260760	1,015,935.22	50,774.77	0.05
3128H7MN9	FED HM LN PC POOL E99365					5.0	01 Sep 2018		
		Local	1,035,495.560	100.475787	1,040,422.31	105.632537	1,093,820.23	53,397.92	0.06
Original Face:		Base	16,453,008.000	100.475787	1,040,422.31	105.632537	1,093,820.23	53,397.92	0.06
3128HXW76	FREDDIEMAC STRIP FHS 270 300					3.0	15 Aug 2042		
		Local	8,790,453.100	105.300571	9,256,397.33	102.631050	9,021,734.32	-234,663.01	0.48
Original Face:		Base	10,000,000.000	105.300571	9,256,397.33	102.631050	9,021,734.32	-234,663.01	0.48

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3128MCXT7	FED HM LN PC POOL G14090					4.5	01 Feb 2026		
		Local	2,055,366.970	104.050501	2,138,619.62	107.265297	2,204,695.48	66,075.86	0.12
Original Face:		Base	5,085,000.000	104.050501	2,138,619.62	107.265297	2,204,695.48	66,075.86	0.12
3128MDA94	FED HM LN PC POOL G14332					3.0	01 Dec 2026		
		Local	7,187,793.790	103.441281	7,435,145.98	104.352349	7,500,631.66	65,485.68	0.40
Original Face:		Base	11,186,424.000	103.441281	7,435,145.98	104.352349	7,500,631.66	65,485.68	0.40
312905KW1	FREDDIE MAC FHR 1063 I					7.0	15 Apr 2021		
		Local	8,643.750	100.032278	8,646.54	105.050900	9,080.34	433.80	0.00
Original Face:		Base	3,000,000.000	100.032278	8,646.54	105.050900	9,080.34	433.80	0.00
312935M30	FED HM LN PC POOL A88478					5.5	01 Sep 2039		
		Local	3,744,032.490	105.550081	3,951,829.32	112.754970	4,221,582.71	269,753.39	0.23
Original Face:		Base	10,300,000.000	105.550081	3,951,829.32	112.754970	4,221,582.71	269,753.39	0.23
312966BB9	FED HM LN PC POOL B13634					5.0	01 Apr 2019		
		Local	290,408.250	99.738971	289,650.20	106.467553	309,190.56	19,540.36	0.02
Original Face:		Base	5,000,000.000	99.738971	289,650.20	106.467553	309,190.56	19,540.36	0.02
31296M6W4	FED HM LN PC POOL A13585					5.0	01 Sep 2033		
		Local	1,641,740.690	99.511010	1,633,712.74	111.564134	1,831,593.78	197,881.04	0.10
Original Face:		Base	14,598,876.000	99.511010	1,633,712.74	111.564134	1,831,593.78	197,881.04	0.10
31296PDL3	FED HM LN PC POOL A14607					5.0	01 Oct 2033		
		Local	1,409,149.880	99.500005	1,402,104.20	111.538738	1,571,747.99	169,643.79	0.08
Original Face:		Base	11,774,977.000	99.500005	1,402,104.20	111.538738	1,571,747.99	169,643.79	0.08
31296RGX0	FED HM LN PC POOL A16514					5.0	01 Dec 2033		
		Local	609,004.630	99.426512	605,512.06	111.273851	677,662.90	72,150.84	0.04
Original Face:		Base	3,598,890.000	99.426512	605,512.06	111.273851	677,662.90	72,150.84	0.04
31296RZG6	FED HM LN PC POOL A17043					5.0	01 Dec 2033		
		Local	575,805.700	99.540312	573,158.79	111.172616	640,138.26	66,979.47	0.03
Original Face:		Base	6,241,535.000	99.540312	573,158.79	111.172616	640,138.26	66,979.47	0.03
312970GJ9	FED HM LN PC POOL B17401					4.5	01 Dec 2019		
		Local	585,767.430	99.985248	585,681.02	106.091693	621,450.58	35,769.56	0.03
Original Face:		Base	5,489,657.000	99.985248	585,681.02	106.091693	621,450.58	35,769.56	0.03

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31297GFV8	FED HM LN PC POOL A28280					5.5	01 Nov 2034		
		Local	690,513.100	100.285511	692,484.59	112.715535	778,315.53	85,830.94	0.04
Original Face:		Base	5,000,000.000	100.285511	692,484.59	112.715535	778,315.53	85,830.94	0.04
31297HLU1	FED HM LN PC POOL A29339					5.5	01 Dec 2034		
		Local	565,885.650	101.086432	572,033.61	111.677460	631,966.72	59,933.11	0.03
Original Face:		Base	5,000,000.000	101.086432	572,033.61	111.677460	631,966.72	59,933.11	0.03
31297LAK6	FED HM LN PC POOL A30910					5.5	01 Jan 2035		
		Local	772,017.200	100.736824	777,705.61	112.314238	867,085.24	89,379.63	0.05
Original Face:		Base	5,000,000.000	100.736824	777,705.61	112.314238	867,085.24	89,379.63	0.05
31300LKC8	FED HM LN PC POOL 848391 FED RES H15 TNOTE CNST MAT 1 Y					2.398	01 Jan 2037		
		Local	3,275,156.820	104.499985	3,422,538.40	106.786528	3,497,426.25	74,887.85	0.19
Original Face:		Base	6,000,000.000	104.499985	3,422,538.40	106.786528	3,497,426.25	74,887.85	0.19
31300LKT1	FED HM LN PC POOL 848406					2.291	01 Oct 2036		
		Local	2,369,225.500	104.448278	2,474,615.23	106.766114	2,529,530.00	54,914.77	0.13
Original Face:		Base	5,000,000.000	104.448278	2,474,615.23	106.766114	2,529,530.00	54,914.77	0.13
31306XQQ9	FED HM LN PC POOL J20463					2.5	01 Sep 2027		
		Local	7,659,486.000	104.683334	8,018,205.30	102.487950	7,850,050.18	-168,155.12	0.42
Original Face:		Base	10,000,000.000	104.683334	8,018,205.30	102.487950	7,850,050.18	-168,155.12	0.42
31306XQR7	FED HM LN PC POOL J20464					2.5	01 Sep 2027		
		Local	7,858,002.600	104.603048	8,219,710.23	102.488273	8,053,531.16	-166,179.07	0.43
Original Face:		Base	10,000,000.000	104.603048	8,219,710.23	102.488273	8,053,531.16	-166,179.07	0.43
31307JMN0	FED HM LN PC POOL J29365					3.0	01 Sep 2024		
		Local	5,830,341.750	103.659970	6,043,730.50	104.623572	6,099,911.80	56,181.30	0.33
Original Face:		Base	5,920,907.000	103.659970	6,043,730.50	104.623572	6,099,911.80	56,181.30	0.33
31307JWU3	FED HM LN PC POOL J29659					3.0	01 Oct 2024		
		Local	9,927,263.000	104.647243	10,388,607.07	104.609344	10,384,844.70	-3,762.37	0.55
Original Face:		Base	10,000,000.000	104.647243	10,388,607.07	104.609344	10,384,844.70	-3,762.37	0.55
31315PA25	FARMER MAC SR UNSECURED 07/16 2					2.0	27 Jul 2016		
		Local	8,000,000.000	99.856739	7,988,539.10	102.448900	8,195,912.00	207,372.90	0.44
		Base		99.856739	7,988,539.10	102.448900	8,195,912.00	207,372.90	0.44

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31331GCR8	FEDERAL FARM CREDIT BANK BONDS 09/15 4.75					4.75	30 Sep 2015		
		Local	5,000,000.000	100.355692	5,017,784.58	103.780400	5,189,020.00	171,235.42	0.28
		Base		100.355692	5,017,784.58	103.780400	5,189,020.00	171,235.42	0.28
31331S6R9	FEDERAL FARM CREDIT BANK BONDS 12/26 4.875					4.875	21 Dec 2026		
		Local	5,000,000.000	115.189128	5,759,456.40	118.138500	5,906,925.00	147,468.60	0.32
		Base		115.189128	5,759,456.40	118.138500	5,906,925.00	147,468.60	0.32
31331VBN5	FEDERAL FARM CREDIT BANK BONDS 10/25 5.03					5.03	06 Oct 2025		
		Local	5,000,000.000	117.553338	5,877,666.89	118.726500	5,936,325.00	58,658.11	0.32
		Base		117.553338	5,877,666.89	118.726500	5,936,325.00	58,658.11	0.32
31331XD66	FEDERAL FARM CREDIT BANK BONDS 06/17 5.4					5.4	08 Jun 2017		
		Local	5,000,000.000	102.016628	5,100,831.39	111.595400	5,579,770.00	478,938.61	0.30
		Base		102.016628	5,100,831.39	111.595400	5,579,770.00	478,938.61	0.30
31331XME9	FEDERAL FARM CREDIT BANK BONDS 01/27 5.3					5.3	25 Jan 2027		
		Local	5,000,000.000	121.252433	6,062,621.64	122.545400	6,127,270.00	64,648.36	0.33
		Base		121.252433	6,062,621.64	122.545400	6,127,270.00	64,648.36	0.33
31331XPD8	FEDERAL FARM CREDIT BANK BONDS 06/24 5.43					5.43	07 Jun 2024		
		Local	5,000,000.000	120.383583	6,019,179.15	125.084000	6,254,200.00	235,020.85	0.33
		Base		120.383583	6,019,179.15	125.084000	6,254,200.00	235,020.85	0.33
313371PV2	FEDERAL HOME LOAN BANK BONDS 12/16 1.625					1.625	09 Dec 2016		
		Local	10,000,000.000	102.039681	10,203,968.10	102.100700	10,210,070.00	6,101.90	0.54
		Base		102.039681	10,203,968.10	102.100700	10,210,070.00	6,101.90	0.54
313371VF0	FEDERAL HOME LOAN BANK BONDS 12/15 1.625					1.625	11 Dec 2015		
		Local	2,775,000.000	101.216744	2,808,764.65	101.399000	2,813,822.25	5,057.60	0.15
		Base		101.216744	2,808,764.65	101.399000	2,813,822.25	5,057.60	0.15
313376BR5	FEDERAL HOME LOAN BANK BONDS 12/18 1.75					1.75	14 Dec 2018		
		Local	5,000,000.000	102.641626	5,132,081.29	101.297700	5,064,885.00	-67,196.29	0.27
		Base		102.641626	5,132,081.29	101.297700	5,064,885.00	-67,196.29	0.27
313379EE5	FEDERAL HOME LOAN BANK BONDS 06/19 1.625					1.625	14 Jun 2019		
		Local	5,000,000.000	101.777897	5,088,894.86	99.908000	4,995,400.00	-93,494.86	0.27
		Base		101.777897	5,088,894.86	99.908000	4,995,400.00	-93,494.86	0.27

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3133XMQ87	FEDERAL HOME LOAN BANK BONDS 11/17 5					5.0	17 Nov 2017		
		Local	5,000,000.000	102.041821	5,102,091.05	111.664000	5,583,200.00	481,108.95	0.30
		Base		102.041821	5,102,091.05	111.664000	5,583,200.00	481,108.95	0.30
3133XUMS9	FEDERAL HOME LOAN BANK BONDS 09/19 4.5					4.5	13 Sep 2019		
		Local	5,000,000.000	114.697465	5,734,873.23	112.909300	5,645,465.00	-89,408.23	0.30
		Base		114.697465	5,734,873.23	112.909300	5,645,465.00	-89,408.23	0.30
3133XVRK9	FEDERAL HOME LOAN BANK BONDS 12/19 4.125					4.125	13 Dec 2019		
		Local	5,510,000.000	112.902310	6,220,917.27	111.314200	6,133,412.42	-87,504.85	0.33
		Base		112.902310	6,220,917.27	111.314200	6,133,412.42	-87,504.85	0.33
3136A2TP8	FANNIE MAE FNR 2011 127 VU					3.5	25 Dec 2024		
		Local	2,420,624.220	106.090218	2,568,045.50	106.441500	2,576,548.73	8,503.23	0.14
Original Face:		Base	3,000,000.000	106.090218	2,568,045.50	106.441500	2,576,548.73	8,503.23	0.14
3136A35N7	FANNIE MAE FNR 2012 21 WA					5.60149	25 Mar 2052		
		Local	1,398,189.840	110.343337	1,542,809.33	105.610500	1,476,635.28	-66,174.05	0.08
Original Face:		Base	4,261,779.000	110.343337	1,542,809.33	105.610500	1,476,635.28	-66,174.05	0.08
3136A56W1	FANNIEMAE ACES FNA 2012 M4 1A2					2.976	25 Apr 2022		
		Local	5,000,000.000	102.816647	5,140,832.34	103.490900	5,174,545.00	33,712.66	0.28
Original Face:		Base	5,000,000.000	102.816647	5,140,832.34	103.490900	5,174,545.00	33,712.66	0.28
3136A5E85	FANNIE MAE FNR 2012 44 KL					3.5	25 Dec 2031		
		Local	3,833,258.700	105.605870	4,048,146.19	103.080700	3,951,349.90	-96,796.29	0.21
Original Face:		Base	5,000,000.000	105.605870	4,048,146.19	103.080700	3,951,349.90	-96,796.29	0.21
3136A6P99	FANNIE MAE FNR 2012 76 VG					4.0	25 Mar 2029		
		Local	4,880,752.540	112.270129	5,479,627.16	109.027800	5,321,377.12	-158,250.04	0.28
Original Face:		Base	5,469,245.000	112.270129	5,479,627.16	109.027800	5,321,377.12	-158,250.04	0.28
3136A8HK9	FANNIE MAE FNR 2012 93 MC					2.5	25 Sep 2042		
		Local	7,466,960.500	100.609405	7,512,464.53	101.420300	7,573,013.74	60,549.21	0.40
Original Face:		Base	10,000,000.000	100.609405	7,512,464.53	101.420300	7,573,013.74	60,549.21	0.40
3136AA6K6	FANNIE MAE FNR 2012 151 YA					2.0	25 Jan 2028		
		Local	4,078,764.650	102.725508	4,189,931.72	98.911100	4,034,350.98	-155,580.74	0.22
Original Face:		Base	5,000,000.000	102.725508	4,189,931.72	98.911100	4,034,350.98	-155,580.74	0.22

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3136AAF42	FANNIE MAE FNR 2012 133 JP					2.5	25 Jul 2042		
		Local	4,753,764.540	99.907595	4,749,371.83	100.930800	4,798,012.58	48,640.75	0.26
	Original Face:	Base	6,000,000.000	99.907595	4,749,371.83	100.930800	4,798,012.58	48,640.75	0.26
3136ACH53	FANNIE MAE FNR 2013 13 PH					2.5	25 Apr 2042		
		Local	4,268,761.550	99.143990	4,232,220.53	101.295200	4,324,050.55	91,830.02	0.23
	Original Face:	Base	5,000,000.000	99.143990	4,232,220.53	101.295200	4,324,050.55	91,830.02	0.23
3136AGDC3	FANNIE MAE FNR 2013 97 JF					0.50525	25 Apr 2038		
		Local	4,304,556.750	99.818940	4,296,762.92	100.162500	4,311,551.65	14,788.73	0.23
	Original Face:	Base	5,000,000.000	99.818940	4,296,762.92	100.162500	4,311,551.65	14,788.73	0.23
3136AGY30	FANNIE MAE FNR 2013 117 PA					4.0	25 Feb 2043		
		Local	4,310,313.950	107.195406	4,620,458.54	105.862300	4,562,997.48	-57,461.06	0.24
	Original Face:	Base	5,000,000.000	107.195406	4,620,458.54	105.862300	4,562,997.48	-57,461.06	0.24
3136AH5F3	FANNIE MAE FNR 2014 5 KV					3.5	25 Feb 2027		
		Local	1,659,660.800	104.930670	1,741,493.20	106.674800	1,770,439.84	28,946.64	0.09
	Original Face:	Base	1,750,000.000	104.930670	1,741,493.20	106.674800	1,770,439.84	28,946.64	0.09
3136AHBT6	FANNIE MAE FNR 2013 123 PN					2.7	25 Mar 2043		
		Local	3,651,802.000	92.939802	3,393,977.53	97.171100	3,548,496.17	154,518.64	0.19
	Original Face:	Base	3,651,802.000	92.939802	3,393,977.53	97.171100	3,548,496.17	154,518.64	0.19
3136AHDP2	FANNIE MAE FNR 2013 118 YA					3.0	25 Jul 2028		
		Local	7,217,174.650	103.202203	7,448,283.23	102.645400	7,408,097.79	-40,185.44	0.40
	Original Face:	Base	8,500,000.000	103.202203	7,448,283.23	102.645400	7,408,097.79	-40,185.44	0.40
3136AHRY8	FANNIE MAE FNR 2013 131 KH					3.0	25 Aug 2041		
		Local	4,504,922.450	103.367944	4,656,645.72	103.325400	4,654,729.14	-1,916.58	0.25
	Original Face:	Base	5,000,000.000	103.367944	4,656,645.72	103.325400	4,654,729.14	-1,916.58	0.25
3136AJDJ2	FANNIE MAE FNR 2014 9 A					4.0	25 May 2037		
		Local	4,705,633.750	106.711624	5,021,458.20	107.660300	5,066,099.41	44,641.21	0.27
	Original Face:	Base	5,000,000.000	106.711624	5,021,458.20	107.660300	5,066,099.41	44,641.21	0.27
3136AJJ80	FANNIE MAE FNR 2014 30 KC					3.0	25 May 2033		
		Local	4,566,628.900	103.240638	4,714,616.83	103.752100	4,737,973.38	23,356.55	0.25
	Original Face:	Base	5,000,000.000	103.240638	4,714,616.83	103.752100	4,737,973.38	23,356.55	0.25

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3136AJMT0	FANNIE MAE FNR 2014 21 GV					3.0	25 May 2027		
		Local	4,789,400.250	101.492117	4,860,863.72	103.591900	4,961,430.72	100,567.00	0.26
	Original Face:	Base	5,000,000.000	101.492117	4,860,863.72	103.591900	4,961,430.72	100,567.00	0.26
3136AJPN0	FANNIE MAE FNR 2014 19 VJ					4.5	25 May 2025		
		Local	7,950,159.900	109.749305	8,725,245.20	111.414700	8,857,646.80	132,401.60	0.47
	Original Face:	Base	8,346,000.000	109.749305	8,725,245.20	111.414700	8,857,646.80	132,401.60	0.47
3136AJSJ6	FANNIE MAE FNR 2014 14 KD					3.0	25 Jan 2033		
		Local	4,633,163.750	102.641595	4,755,553.15	103.760800	4,807,407.77	51,854.62	0.26
	Original Face:	Base	5,000,000.000	102.641595	4,755,553.15	103.760800	4,807,407.77	51,854.62	0.26
3136AJVF0	FANNIE MAE FNR 2014 18 TA					3.0	25 Jan 2033		
		Local	5,595,280.620	103.085178	5,767,904.96	103.955400	5,816,596.35	48,691.39	0.31
	Original Face:	Base	6,000,000.000	103.085178	5,767,904.96	103.955400	5,816,596.35	48,691.39	0.31
3136AJVK9	FANNIE MAE FNR 2014 18 WV					3.5	25 Jan 2029		
		Local	8,958,110.460	104.906392	9,397,630.51	106.424700	9,533,642.18	136,011.67	0.51
	Original Face:	Base	9,284,523.000	104.906392	9,397,630.51	106.424700	9,533,642.18	136,011.67	0.51
3136AKJ20	FANNIE MAE FNR 2014 52 GT					2.0	25 Jan 2029		
		Local	4,819,546.950	101.797523	4,906,179.41	101.780500	4,905,358.98	-820.43	0.26
	Original Face:	Base	5,000,000.000	101.797523	4,906,179.41	101.780500	4,905,358.98	-820.43	0.26
3136AKQJ5	FANNIEMAE ACES FNA 2014 M8 FA					0.41695	25 May 2018		
		Local	9,918,173.300	100.259788	9,943,939.55	99.979400	9,916,130.16	-27,809.39	0.53
	Original Face:	Base	10,000,000.000	100.259788	9,943,939.55	99.979400	9,916,130.16	-27,809.39	0.53
31371LEW5	FNMA POOL 254949 FN 11/33 FIXED 5					5.0	01 Nov 2033		
		Local	700,277.210	99.822509	699,034.28	111.204012	778,736.35	79,702.07	0.04
	Original Face:	Base	6,625,000.000	99.822509	699,034.28	111.204012	778,736.35	79,702.07	0.04
31371LPL7	FNMA POOL 255227 FN 05/19 FIXED 4.5					4.5	01 May 2019		
		Local	338,321.100	99.995138	338,304.65	105.553820	357,110.84	18,806.19	0.02
	Original Face:	Base	5,000,000.000	99.995138	338,304.65	105.553820	357,110.84	18,806.19	0.02
31376KCW4	FNMA POOL 357485 FN 02/34 FIXED 5.5					5.5	01 Feb 2034		
		Local	604,358.640	99.916328	603,852.96	112.720244	681,234.53	77,381.57	0.04
	Original Face:	Base	6,000,000.000	99.916328	603,852.96	112.720244	681,234.53	77,381.57	0.04

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3137A34T3	FREDDIE MAC FHR 3763 WV					4.5	15 Dec 2021		
		Local	3,471,659.650	103.840986	3,605,005.62	107.474100	3,731,134.96	126,129.34	0.20
Original Face:		Base	5,000,000.000	103.840986	3,605,005.62	107.474100	3,731,134.96	126,129.34	0.20
3137A5D27	FREDDIE MAC FHR 3789 JA					4.0	15 Oct 2028		
		Local	913,035.600	102.600477	936,778.88	102.454200	935,443.32	-1,335.56	0.05
Original Face:		Base	5,000,000.000	102.600477	936,778.88	102.454200	935,443.32	-1,335.56	0.05
3137A6B27	FHLMC MULTIFAMILY STRUCTURED P FHMS K010 A2					4.333	25 Oct 2020		
		Local	5,000,000.000	107.396181	5,369,809.05	111.660900	5,583,045.00	213,235.95	0.30
Original Face:		Base	5,000,000.000	107.396181	5,369,809.05	111.660900	5,583,045.00	213,235.95	0.30
3137A6EC2	FREDDIE MAC FHR 3815 TA					4.5	15 Oct 2040		
		Local	2,737,064.320	105.059582	2,875,548.33	107.071700	2,930,621.30	55,072.97	0.16
Original Face:		Base	7,703,000.000	105.059582	2,875,548.33	107.071700	2,930,621.30	55,072.97	0.16
3137A8BY3	FREDDIE MAC FHR 3820 WA					4.0	15 Feb 2029		
		Local	3,294,775.970	103.576310	3,412,607.38	104.711100	3,449,996.16	37,388.78	0.18
Original Face:		Base	10,316,000.000	103.576310	3,412,607.38	104.711100	3,449,996.16	37,388.78	0.18
3137A9QP4	FREDDIE MAC FHR 3842 PH					4.0	15 Apr 2041		
		Local	3,500,494.300	103.782570	3,632,902.96	107.130500	3,750,097.05	117,194.09	0.20
Original Face:		Base	10,000,000.000	103.782570	3,632,902.96	107.130500	3,750,097.05	117,194.09	0.20
3137A9VR4	FREDDIE MAC FHR 3835 BA					4.0	15 Aug 2038		
		Local	6,493,324.800	103.594047	6,726,697.92	106.749300	6,931,578.77	204,880.85	0.37
Original Face:		Base	10,000,000.000	103.594047	6,726,697.92	106.749300	6,931,578.77	204,880.85	0.37
3137AF2R2	FREDDIE MAC FHR 3920 AC					2.5	15 Sep 2041		
		Local	8,713,379.090	103.140002	8,986,979.40	102.102500	8,896,577.89	-90,401.51	0.47
Original Face:		Base	13,000,000.000	103.140002	8,986,979.40	102.102500	8,896,577.89	-90,401.51	0.47
3137ANQX6	FREDDIE MAC FHR 4027 AB					4.0	15 Dec 2040		
		Local	3,629,451.700	108.173018	3,926,087.45	107.128600	3,888,180.79	-37,906.66	0.21
Original Face:		Base	5,000,000.000	108.173018	3,926,087.45	107.128600	3,888,180.79	-37,906.66	0.21
3137AXSF1	FREDDIE MAC FHR 4153 KG					2.5	15 Aug 2042		
		Local	4,505,889.650	102.695962	4,627,366.73	100.645300	4,534,966.16	-92,400.57	0.24
Original Face:		Base	5,000,000.000	102.695962	4,627,366.73	100.645300	4,534,966.16	-92,400.57	0.24

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3137AXT29	FREDDIE MAC FHR 4153 YJ					3.0	15 Sep 2042		
		Local	4,330,389.500	104.606033	4,529,848.66	103.522300	4,482,918.81	-46,929.85	0.24
Original Face:		Base	5,000,000.000	104.606033	4,529,848.66	103.522300	4,482,918.81	-46,929.85	0.24
3137AXUG6	FREDDIE MAC FHR 4160 HP					2.5	15 Jan 2033		
		Local	4,241,484.200	101.079401	4,287,266.84	101.686800	4,313,029.56	25,762.72	0.23
Original Face:		Base	5,000,000.000	101.079401	4,287,266.84	101.686800	4,313,029.56	25,762.72	0.23
3137AYTU5	FREDDIE MAC FHR 4163 GP					3.0	15 Nov 2032		
		Local	4,334,475.550	105.023883	4,552,234.54	103.879300	4,502,622.86	-49,611.68	0.24
Original Face:		Base	5,000,000.000	105.023883	4,552,234.54	103.879300	4,502,622.86	-49,611.68	0.24
3137B3GL6	FREDDIE MAC FHR 4229 MA					3.5	15 May 2041		
		Local	4,534,926.850	105.739790	4,795,222.12	106.354900	4,823,116.92	27,894.80	0.26
Original Face:		Base	5,000,000.000	105.739790	4,795,222.12	106.354900	4,823,116.92	27,894.80	0.26
3137B3KZ0	FREDDIE MAC FHR 4223 DG					3.0	15 Dec 2038		
		Local	4,600,935.600	102.213191	4,702,763.07	104.482100	4,807,154.13	104,391.06	0.26
Original Face:		Base	5,000,000.000	102.213191	4,702,763.07	104.482100	4,807,154.13	104,391.06	0.26
3137B4JB3	FREDDIE MAC FHR 4252 GA					2.5	15 Apr 2031		
		Local	891,706.720	101.296875	903,271.04	103.255700	920,738.02	17,466.98	0.05
Original Face:		Base	1,000,000.000	101.296875	903,271.04	103.255700	920,738.02	17,466.98	0.05
3137B6G54	FREDDIE MAC FHR 4279 PA					3.0	15 Dec 2043		
		Local	8,918,642.900	103.138802	9,198,581.47	104.088500	9,283,281.61	84,700.14	0.50
Original Face:		Base	10,000,000.000	103.138802	9,198,581.47	104.088500	9,283,281.61	84,700.14	0.50
3137B73L1	FREDDIE MAC FHR 4289 WE					3.0	15 Aug 2031		
		Local	4,686,945.900	102.505495	4,804,377.09	103.107700	4,832,602.12	28,225.03	0.26
Original Face:		Base	5,000,000.000	102.505495	4,804,377.09	103.107700	4,832,602.12	28,225.03	0.26
3137B8Z34	FREDDIE MAC FHR 4316 DA					3.0	15 Feb 2039		
		Local	4,611,816.600	102.552185	4,729,518.71	103.681800	4,781,614.46	52,095.75	0.26
Original Face:		Base	5,000,000.000	102.552185	4,729,518.71	103.681800	4,781,614.46	52,095.75	0.26
3137B9SJ5	FREDDIE MAC FHR 4328 WB					3.0	15 Jul 2041		
		Local	5,500,976.980	103.886622	5,714,779.18	103.920800	5,716,659.29	1,880.11	0.31
Original Face:		Base	6,185,000.000	103.886622	5,714,779.18	103.920800	5,716,659.29	1,880.11	0.31

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3137BAHY1	FREDDIE MAC FHR 4345 AC					3.0	15 Mar 2037		
		Local	5,653,714.080	103.620474	5,858,405.35	104.167300	5,889,321.31	30,915.96	0.31
	Original Face:	Base	6,000,000.000	103.620474	5,858,405.35	104.167300	5,889,321.31	30,915.96	0.31
3137BAVW9	FREDDIE MAC FHR 4340 TB					3.5	15 Jul 2039		
		Local	1,784,977.000	98.588557	1,759,783.06	103.263800	1,843,235.08	83,452.02	0.10
	Original Face:	Base	1,784,977.000	98.588557	1,759,783.06	103.263800	1,843,235.08	83,452.02	0.10
3137BBK25	FREDDIE MAC FHR 4357 MA					3.0	15 Oct 2042		
		Local	9,544,054.400	101.771812	9,713,157.10	103.292500	9,858,292.39	145,135.29	0.53
	Original Face:	Base	10,000,000.000	101.771812	9,713,157.10	103.292500	9,858,292.39	145,135.29	0.53
3137BBPZ7	FREDDIE MAC FHR 4351 EV					3.0	15 Nov 2025		
		Local	5,022,960.880	103.431317	5,195,314.59	103.527950	5,200,168.43	4,853.84	0.28
	Original Face:	Base	5,183,921.000	103.431317	5,195,314.59	103.527950	5,200,168.43	4,853.84	0.28
3137BCGR3	FREDDIE MAC FHR 4360 DA					3.0	15 May 2037		
		Local	4,800,503.550	103.340122	4,960,846.23	103.544020	4,970,634.36	9,788.13	0.27
	Original Face:	Base	5,000,000.000	103.340122	4,960,846.23	103.544020	4,970,634.36	9,788.13	0.27
3137BDAM8	FREDDIE MAC FHR 4372 TC					2.5	15 Aug 2029		
		Local	4,786,235.250	101.808198	4,872,779.85	102.816400	4,921,034.78	48,254.93	0.26
	Original Face:	Base	5,000,000.000	101.808198	4,872,779.85	102.816400	4,921,034.78	48,254.93	0.26
3137BDVQ6	FREDDIE MAC FHR 4385 TA					3.0	15 Apr 2039		
		Local	9,736,070.100	103.342138	10,061,463.03	104.211800	10,146,133.90	84,670.87	0.54
	Original Face:	Base	10,000,000.000	103.342138	10,061,463.03	104.211800	10,146,133.90	84,670.87	0.54
3137BDY75	FREDDIE MAC FHR 4387 CB					4.0	15 Sep 2039		
		Local	5,000,000.000	106.191974	5,309,598.68	108.225400	5,411,270.00	101,671.32	0.29
	Original Face:	Base	5,000,000.000	106.191974	5,309,598.68	108.225400	5,411,270.00	101,671.32	0.29
3137EADB2	FREDDIE MAC NOTES 01/22 2.375					2.375	13 Jan 2022		
		Local	2,000,000.000	99.585907	1,991,718.14	101.446200	2,028,924.00	37,205.86	0.11
		Base		99.585907	1,991,718.14	101.446200	2,028,924.00	37,205.86	0.11
31381PJ33	FNMA POOL 466582 FN 11/20 FLOATING VAR					0.626	01 Nov 2020		
		Local	4,085,000.000	100.728247	4,114,748.88	99.865936	4,079,523.49	-35,225.39	0.22
	Original Face:	Base	4,085,000.000	100.728247	4,114,748.88	99.865936	4,079,523.49	-35,225.39	0.22

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31381RAY0	FNMA POOL 468123 FN 05/18 FIXED 3.84					3.84	01 May 2018		
		Local	1,895,000.000	106.984965	2,027,365.08	107.369084	2,034,644.14	7,279.06	0.11
Original Face:		Base	1,895,000.000	106.984965	2,027,365.08	107.369084	2,034,644.14	7,279.06	0.11
3138A4W92	FNMA POOL AH3371 FN 01/41 FIXED 4					4.0	01 Jan 2041		
		Local	5,862,019.000	105.118559	6,162,069.92	106.953431	6,269,630.45	107,560.53	0.33
Original Face:		Base	10,000,000.000	105.118559	6,162,069.92	106.953431	6,269,630.45	107,560.53	0.33
3138AN6N8	FNMA POOL AI8976 FN 09/26 FIXED 3.5					3.5	01 Sep 2026		
		Local	4,152,479.660	104.173184	4,325,770.28	106.406678	4,418,515.66	92,745.38	0.24
Original Face:		Base	7,000,000.000	104.173184	4,325,770.28	106.406678	4,418,515.66	92,745.38	0.24
3138EGEC4	FNMA POOL AL0130 FN 11/35 FLOATING VAR					2.295	01 Nov 2035		
		Local	2,450,267.650	104.370153	2,557,348.09	106.530560	2,610,283.85	52,935.76	0.14
Original Face:		Base	5,000,000.000	104.370153	2,557,348.09	106.530560	2,610,283.85	52,935.76	0.14
3138EGGZ1	FNMA POOL AL0215 FN 04/41 FIXED VAR					4.5	01 Apr 2041		
		Local	10,217,381.800	107.115705	10,944,420.53	108.962999	11,133,165.63	188,745.10	0.59
Original Face:		Base	20,000,000.000	107.115705	10,944,420.53	108.962999	11,133,165.63	188,745.10	0.59
3138EGME1	FNMA POOL AL0356 FN 05/36 FLOATING VAR					2.24	01 May 2036		
		Local	2,622,671.950	104.529235	2,741,458.93	106.663847	2,797,442.80	55,983.87	0.15
Original Face:		Base	5,000,000.000	104.529235	2,741,458.93	106.663847	2,797,442.80	55,983.87	0.15
3138EJBQ0	FNMA POOL AL1846 FN 10/37 FLOATING VAR					6.15	01 Oct 2037		
		Local	1,592,679.880	108.368550	1,725,964.10	107.553315	1,712,980.01	-12,984.09	0.09
Original Face:		Base	4,000,000.000	108.368550	1,725,964.10	107.553315	1,712,980.01	-12,984.09	0.09
3138EJP85	FNMA POOL AL2246 FN 08/32 FIXED VAR					4.0	01 Aug 2032		
		Local	6,425,820.000	106.059382	6,815,185.01	108.048317	6,942,990.36	127,805.35	0.37
Original Face:		Base	8,000,000.000	106.059382	6,815,185.01	108.048317	6,942,990.36	127,805.35	0.37
3138EJRP5	FNMA POOL AL2293 FN 06/21 FIXED VAR					4.375	01 Jun 2021		
		Local	4,654,691.400	113.095254	5,264,235.06	112.173808	5,221,344.59	-42,890.47	0.28
Original Face:		Base	5,000,000.000	113.095254	5,264,235.06	112.173808	5,221,344.59	-42,890.47	0.28
3138EJVB1	FNMA POOL AL2409 FN 08/37 FLOATING VAR					5.626	01 Aug 2037		
		Local	1,503,462.550	108.724072	1,634,625.70	107.137603	1,610,773.74	-23,851.96	0.09
Original Face:		Base	5,000,000.000	108.724072	1,634,625.70	107.137603	1,610,773.74	-23,851.96	0.09

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3138ELFF5	FNMA POOL AL3765 FN 03/28 FIXED VAR					3.0	01 Mar 2028		
		Local	4,718,488.440	103.745730	4,895,230.28	104.315051	4,922,093.62	26,863.34	0.26
	Original Face:	Base	6,000,000.000	103.745730	4,895,230.28	104.315051	4,922,093.62	26,863.34	0.26
3138EMEK3	FNMA POOL AL4637 FN 11/27 FIXED VAR					2.5	01 Nov 2027		
		Local	4,408,131.550	100.968611	4,450,829.20	102.343623	4,511,441.53	60,612.33	0.24
	Original Face:	Base	5,000,000.000	100.968611	4,450,829.20	102.343623	4,511,441.53	60,612.33	0.24
3138EMJG7	FNMA POOL AL4762 FN 01/21 FIXED VAR					3.558	01 Jan 2021		
		Local	9,842,565.400	106.055008	10,438,533.52	107.788894	10,609,192.39	170,658.87	0.57
	Original Face:	Base	10,000,000.000	106.055008	10,438,533.52	107.788894	10,609,192.39	170,658.87	0.57
3138MJVY2	FNMA POOL AQ3330 FN 10/32 FIXED 2.5					2.5	01 Oct 2032		
		Local	4,964,329.960	101.763678	5,051,884.74	100.727564	5,000,448.64	-51,436.10	0.27
	Original Face:	Base	5,948,304.000	101.763678	5,051,884.74	100.727564	5,000,448.64	-51,436.10	0.27
3138X5RY5	FNMA POOL AU5902 FN 09/33 FIXED 3.5					3.5	01 Sep 2033		
		Local	5,379,955.800	103.120164	5,547,819.24	105.959920	5,700,596.86	152,777.62	0.30
	Original Face:	Base	6,000,000.000	103.120164	5,547,819.24	105.959920	5,700,596.86	152,777.62	0.30
3138XHYE5	FNMA POOL AV6108 FN 01/34 FIXED 4					4.0	01 Jan 2034		
		Local	11,056,850.290	106.192832	11,741,582.48	108.139993	11,956,877.13	215,294.65	0.64
	Original Face:	Base	11,523,254.000	106.192832	11,741,582.48	108.139993	11,956,877.13	215,294.65	0.64
31393CPK3	FANNIE MAE FNR 2003 55 WA					4.0	25 Mar 2033		
		Local	50,535.300	99.768518	50,418.32	101.353000	51,219.04	800.72	0.00
	Original Face:	Base	5,000,000.000	99.768518	50,418.32	101.353000	51,219.04	800.72	0.00
31393T7D2	FANNIE MAE FNR 2003 125 AY					4.0	25 Dec 2018		
		Local	1,760,664.600	101.925633	1,794,568.53	104.141400	1,833,580.76	39,012.23	0.10
	Original Face:	Base	5,000,000.000	101.925633	1,794,568.53	104.141400	1,833,580.76	39,012.23	0.10
31393XMJ3	FANNIE MAE FNR 2004 19 AY					4.0	25 Apr 2019		
		Local	2,185,532.950	102.186875	2,233,327.82	104.191700	2,277,143.93	43,816.11	0.12
	Original Face:	Base	5,000,000.000	102.186875	2,233,327.82	104.191700	2,277,143.93	43,816.11	0.12
31394A3E4	FANNIE MAE FNR 2004 70 BD					4.5	25 Oct 2019		
		Local	1,444,454.650	102.471091	1,480,148.44	104.485400	1,509,244.22	29,095.78	0.08
	Original Face:	Base	5,000,000.000	102.471091	1,480,148.44	104.485400	1,509,244.22	29,095.78	0.08

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31394GJC8	FREDDIE MAC FHR 2649 PJ					3.5	15 Jun 2033		
		Local	157,964.100	99.844047	157,717.75	104.102100	164,443.95	6,726.20	0.01
Original Face:		Base	5,000,000.000	99.844047	157,717.75	104.102100	164,443.95	6,726.20	0.01
31394MNR7	FREDDIE MAC FHR 2715 NG					4.5	15 Dec 2018		
		Local	401,619.230	103.018317	413,741.37	105.531300	423,833.99	10,092.62	0.02
Original Face:		Base	760,000.000	103.018317	413,741.37	105.531300	423,833.99	10,092.62	0.02
31395UEG2	FREDDIE MAC FHR 2980 QA					6.0	15 May 2035		
		Local	661,307.200	101.998093	674,520.73	111.666300	738,457.28	63,936.55	0.04
Original Face:		Base	5,000,000.000	101.998093	674,520.73	111.666300	738,457.28	63,936.55	0.04
31396Q5U9	FANNIE MAE FNR 2009 69 WA					6.01329	25 Sep 2039		
		Local	1,834,348.600	106.245076	1,948,905.07	109.710700	2,012,476.69	63,571.62	0.11
Original Face:		Base	5,000,000.000	106.245076	1,948,905.07	109.710700	2,012,476.69	63,571.62	0.11
31396QKJ7	FANNIE MAE FNR 2009 52 AJ					4.0	25 Jul 2024		
		Local	936,997.740	102.965614	964,785.48	104.840900	982,356.86	17,571.38	0.05
Original Face:		Base	6,000,000.000	102.965614	964,785.48	104.840900	982,356.86	17,571.38	0.05
31396QLE7	FANNIE MAE FNR 2009 52 KC					4.5	25 Jul 2024		
		Local	568,358.450	102.408431	582,046.97	105.031600	596,955.97	14,909.00	0.03
Original Face:		Base	5,000,000.000	102.408431	582,046.97	105.031600	596,955.97	14,909.00	0.03
31396QTR0	FANNIE MAE FNR 2009 62 WA					5.56157	25 Aug 2039		
		Local	4,245,013.400	103.354592	4,387,416.27	107.632500	4,569,014.05	181,597.78	0.24
Original Face:		Base	10,000,000.000	103.354592	4,387,416.27	107.632500	4,569,014.05	181,597.78	0.24
31397MD46	FANNIE MAE FNR 2008 92 AY					4.0	25 Dec 2023		
		Local	2,512,866.360	103.870024	2,610,114.90	104.613300	2,628,792.42	18,677.52	0.14
Original Face:		Base	6,000,000.000	103.870024	2,610,114.90	104.613300	2,628,792.42	18,677.52	0.14
31397SFE9	FANNIE MAE FNR 2011 26 EB					3.0	25 Apr 2026		
		Local	5,000,000.000	99.206925	4,960,346.23	100.704700	5,035,235.00	74,888.77	0.27
Original Face:		Base	5,000,000.000	99.206925	4,960,346.23	100.704700	5,035,235.00	74,888.77	0.27
31397SGM0	FANNIE MAE FNR 2011 27 JQ					4.0	25 Sep 2039		
		Local	1,990,590.550	103.535173	2,060,961.37	105.144800	2,093,002.45	32,041.08	0.11
Original Face:		Base	5,000,000.000	103.535173	2,060,961.37	105.144800	2,093,002.45	32,041.08	0.11

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31398NWN0	FANNIE MAE FNR 2010 111 WA					6.04342	25 Oct 2040		
		Local	2,410,277.650	110.260600	2,657,586.61	113.319900	2,731,324.22	73,737.61	0.15
Original Face:		Base	5,000,000.000	110.260600	2,657,586.61	113.319900	2,731,324.22	73,737.61	0.15
31401EBE8	FNMA POOL 705737 FN 06/18 FIXED 5					5.0	01 Jun 2018		
		Local	377,857.500	100.148146	378,417.28	105.404993	398,280.67	19,863.39	0.02
Original Face:		Base	10,000,000.000	100.148146	378,417.28	105.404993	398,280.67	19,863.39	0.02
31402CY71	FNMA POOL 725334 FN 04/34 FIXED VAR					5.0	01 Apr 2034		
		Local	2,687,379.020	99.518208	2,674,431.43	112.022054	3,010,457.18	336,025.75	0.16
Original Face:		Base	11,959,998.000	99.518208	2,674,431.43	112.022054	3,010,457.18	336,025.75	0.16
31402DPT1	FNMA POOL 725934 FN 11/19 FIXED VAR					5.0	01 Nov 2019		
		Local	690,552.100	100.545957	694,322.22	107.429335	741,855.53	47,533.31	0.04
Original Face:		Base	10,000,000.000	100.545957	694,322.22	107.429335	741,855.53	47,533.31	0.04
31403DC72	FNMA POOL 745394 FN 11/20 FIXED VAR					4.5	01 Nov 2020		
		Local	321,629.310	103.617382	333,263.87	105.645867	339,788.07	6,524.20	0.02
Original Face:		Base	3,640,000.000	103.617382	333,263.87	105.645867	339,788.07	6,524.20	0.02
31403DE39	FNMA POOL 745454 FN 12/20 FIXED VAR					4.0	01 Dec 2020		
		Local	459,657.790	100.744558	463,080.21	106.333971	488,772.38	25,692.17	0.03
Original Face:		Base	4,300,000.000	100.744558	463,080.21	106.333971	488,772.38	25,692.17	0.03
31403S6T8	FNMA POOL 756982 FN 02/35 FIXED 5					5.0	01 Feb 2035		
		Local	592,908.600	99.162186	587,941.13	111.061468	658,493.00	70,551.87	0.04
Original Face:		Base	5,000,000.000	99.162186	587,941.13	111.061468	658,493.00	70,551.87	0.04
31404AG57	FNMA POOL 762620 FN 12/33 FIXED 5.5					5.5	01 Dec 2033		
		Local	606,359.070	100.817366	611,315.24	112.705459	683,399.77	72,084.53	0.04
Original Face:		Base	6,500,000.000	100.817366	611,315.24	112.705459	683,399.77	72,084.53	0.04
31404EDM5	FNMA POOL 766108 FN 02/34 FIXED 5.5					5.5	01 Feb 2034		
		Local	965,447.120	100.193388	967,314.18	112.417562	1,085,332.11	118,017.93	0.06
Original Face:		Base	8,000,000.000	100.193388	967,314.18	112.417562	1,085,332.11	118,017.93	0.06
31405H5H7	FNMA POOL 790248 FN 08/34 FIXED 5.5					5.5	01 Aug 2034		
		Local	823,120.890	100.630495	828,310.63	112.415201	925,313.00	97,002.37	0.05
Original Face:		Base	5,457,127.000	100.630495	828,310.63	112.415201	925,313.00	97,002.37	0.05

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31405WTT2	FNMA POOL 801662 FN 11/34 FIXED 5.5					5.5	01 Nov 2034		
		Local	583,982.600	100.706007	588,105.56	112.813879	658,813.42	70,707.86	0.04
	Original Face:	Base	5,000,000.000	100.706007	588,105.56	112.813879	658,813.42	70,707.86	0.04
31406CDQ8	FNMA POOL 805711 FN 12/34 FIXED 5.5					5.5	01 Dec 2034		
		Local	1,707,206.110	101.294639	1,729,308.26	112.719446	1,924,353.27	195,045.01	0.10
	Original Face:	Base	10,547,657.000	101.294639	1,729,308.26	112.719446	1,924,353.27	195,045.01	0.10
31406FBL4	FNMA POOL 808343 FN 09/34 FIXED 5.5					5.5	01 Sep 2034		
		Local	2,454,006.980	100.728505	2,471,884.54	113.414177	2,783,191.82	311,307.28	0.15
	Original Face:	Base	17,500,000.000	100.728505	2,471,884.54	113.414177	2,783,191.82	311,307.28	0.15
31409VZ89	FNMA POOL 880167 FN 02/36 FIXED 5.5					5.5	01 Feb 2036		
		Local	911,254.240	104.460738	951,902.90	112.140086	1,021,881.29	69,978.39	0.05
	Original Face:	Base	9,397,749.000	104.460738	951,902.90	112.140086	1,021,881.29	69,978.39	0.05
31412QGR4	FNMA POOL 931808 FN 08/39 FIXED 5.5					5.5	01 Aug 2039		
		Local	2,894,403.330	106.494076	3,082,368.07	112.835703	3,265,920.35	183,552.28	0.17
	Original Face:	Base	9,100,000.000	106.494076	3,082,368.07	112.835703	3,265,920.35	183,552.28	0.17
31416XWN6	FNMA POOL AB2452 FN 03/26 FIXED 4					4.0	01 Mar 2026		
		Local	2,749,530.840	102.164647	2,809,048.48	107.214766	2,947,903.06	138,854.58	0.16
	Original Face:	Base	7,060,000.000	102.164647	2,809,048.48	107.214766	2,947,903.06	138,854.58	0.16
31416YTQ1	FNMA POOL AB3258 FN 07/26 FIXED 4					4.0	01 Jul 2026		
		Local	2,559,559.500	104.882008	2,684,517.39	107.215663	2,744,248.69	59,731.30	0.15
	Original Face:	Base	6,000,000.000	104.882008	2,684,517.39	107.215663	2,744,248.69	59,731.30	0.15
31417AYM5	FNMA POOL AB4315 FN 01/42 FIXED 4					4.0	01 Jan 2042		
		Local	3,481,031.750	105.193658	3,661,824.65	107.169726	3,730,612.19	68,787.54	0.20
	Original Face:	Base	5,000,000.000	105.193658	3,661,824.65	107.169726	3,730,612.19	68,787.54	0.20
31417GWJ1	FNMA POOL AB9648 FN 06/28 FIXED 2.5					2.5	01 Jun 2028		
		Local	4,350,777.350	101.843750	4,430,994.81	102.283269	4,450,117.30	19,122.49	0.24
	Original Face:	Base	5,000,000.000	101.843750	4,430,994.81	102.283269	4,450,117.30	19,122.49	0.24
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4					4.0	01 Jan 2025		
		Local	1,438,959.480	102.136085	1,469,696.88	106.760857	1,536,245.47	66,548.59	0.08
	Original Face:	Base	7,000,000.000	102.136085	1,469,696.88	106.760857	1,536,245.47	66,548.59	0.08

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31418BA71	FNMA POOL MA1829 FN 03/34 FIXED 3.5					3.5	01 Mar 2034		
		Local	4,581,886.450	103.891257	4,760,179.42	105.480628	4,833,002.60	72,823.18	0.26
	Original Face:	Base	5,000,000.000	103.891257	4,760,179.42	105.480628	4,833,002.60	72,823.18	0.26
31418BAQ9	FNMA POOL MA1814 FN 03/34 FIXED 4					4.0	01 Mar 2034		
		Local	7,221,411.870	105.503883	7,618,869.96	107.836541	7,787,320.77	168,450.81	0.42
	Original Face:	Base	7,899,440.000	105.503883	7,618,869.96	107.836541	7,787,320.77	168,450.81	0.42
31418BCG9	FNMA POOL MA1870 FN 04/34 FIXED 4.5					4.5	01 Apr 2034		
		Local	7,265,602.160	108.353589	7,872,540.69	109.487785	7,954,946.87	82,406.18	0.42
	Original Face:	Base	8,000,000.000	108.353589	7,872,540.69	109.487785	7,954,946.87	82,406.18	0.42
31418NB74	FNMA POOL AD0961 FN 02/37 FLOATING VAR					2.334	01 Feb 2037		
		Local	1,782,320.950	104.004372	1,853,691.71	106.860818	1,904,602.75	50,911.04	0.10
	Original Face:	Base	5,000,000.000	104.004372	1,853,691.71	106.860818	1,904,602.75	50,911.04	0.10
31419AJJ7	FNMA POOL AE0264 FN 09/32 FIXED VAR					5.75	01 Sep 2032		
		Local	1,296,884.500	108.413306	1,405,995.36	114.327710	1,482,698.35	76,702.99	0.08
	Original Face:	Base	3,262,241.000	108.413306	1,405,995.36	114.327710	1,482,698.35	76,702.99	0.08
31419AQF7	FNMA POOL AE0453 FN 01/37 FLOATING VAR					2.292	01 Jan 2037		
		Local	2,922,766.190	103.998373	3,039,629.27	106.855828	3,123,146.01	83,516.74	0.17
	Original Face:	Base	6,271,091.000	103.998373	3,039,629.27	106.855828	3,123,146.01	83,516.74	0.17
31419AVV6	FNMA POOL AE0627 FN 12/25 FIXED VAR					3.5	01 Dec 2025		
		Local	4,325,181.840	105.250102	4,552,258.31	106.111823	4,589,529.30	37,270.99	0.24
	Original Face:	Base	12,000,000.000	105.250102	4,552,258.31	106.111823	4,589,529.30	37,270.99	0.24
31677QAV1	FIFTH THIRD BANK SR UNSECURED 02/18 1.45					1.45	28 Feb 2018		
		Local	15,000,000.000	99.882558	14,982,383.63	99.433100	14,914,965.00	-67,418.63	0.80
		Base		99.882558	14,982,383.63	99.433100	14,914,965.00	-67,418.63	0.80
341081FA0	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 02/38 5.95					5.95	01 Feb 2038		
		Local	5,000,000.000	99.580503	4,979,025.13	130.187500	6,509,375.00	1,530,349.87	0.35
		Base		99.580503	4,979,025.13	130.187500	6,509,375.00	1,530,349.87	0.35
34530HAB6	FORD CREDIT AUTO OWNER TRUST FORDO 2014 A A2					0.48	15 Nov 2016		
		Local	1,638,995.780	99.995616	1,638,923.92	99.997300	1,638,951.53	27.61	0.09
	Original Face:	Base	3,000,000.000	99.995616	1,638,923.92	99.997300	1,638,951.53	27.61	0.09

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345397WD1	FORD MOTOR CREDIT CO LLC SR UNSECURED 06/17 3					3.0	12 Jun 2017		
		Local	10,000,000.000	99.981328	9,998,132.82	103.093400	10,309,340.00	311,207.18	0.55
		Base		99.981328	9,998,132.82	103.093400	10,309,340.00	311,207.18	0.55
35671DAU9	FREEPORT MCMORAN INC SR UNSECURED 03/22 3.55					3.55	01 Mar 2022		
		Local	5,000,000.000	99.819498	4,990,974.92	97.535300	4,876,765.00	-114,209.92	0.26
		Base		99.819498	4,990,974.92	97.535300	4,876,765.00	-114,209.92	0.26
36159JCY5	GE CAPITAL CREDIT CARD MASTER GEMNT 2012 3 A					0.6047	15 Mar 2020		
		Local	5,000,000.000	99.973820	4,998,691.02	99.840700	4,992,035.00	-6,656.02	0.27
Original Face:		Base	5,000,000.000	99.973820	4,998,691.02	99.840700	4,992,035.00	-6,656.02	0.27
36200MYJ6	GNMA POOL 604713 GN 10/33 FIXED 5.5					5.5	15 Oct 2033		
		Local	578,231.080	101.270321	585,576.47	112.506105	650,545.27	64,968.80	0.03
Original Face:		Base	7,000,000.000	101.270321	585,576.47	112.506105	650,545.27	64,968.80	0.03
36202FZA7	GNMA II POOL 005237 G2 11/41 FIXED 3.5					3.5	20 Nov 2041		
		Local	2,658,217.000	103.360566	2,747,548.13	104.288451	2,772,213.33	24,665.20	0.15
Original Face:		Base	5,000,000.000	103.360566	2,747,548.13	104.288451	2,772,213.33	24,665.20	0.15
36206YCN9	GNMA POOL 424977 GN 10/18 FIXED 4					4.0	15 Oct 2018		
		Local	516,568.430	99.861259	515,851.74	106.693433	551,144.59	35,292.85	0.03
Original Face:		Base	7,500,000.000	99.861259	515,851.74	106.693433	551,144.59	35,292.85	0.03
36249KAA8	GS MORTGAGE SECURITIES TRUST GSMS 2010 C1 A1 144A					3.679	10 Aug 2043		
		Local	5,278,643.300	105.301362	5,558,483.29	104.050500	5,492,454.75	-66,028.54	0.29
Original Face:		Base	10,000,000.000	105.301362	5,558,483.29	104.050500	5,492,454.75	-66,028.54	0.29
36290X3X6	GNMA POOL 621014 GN 09/18 FIXED 4					4.0	15 Sep 2018		
		Local	423,739.050	99.919859	423,399.46	106.693433	452,101.74	28,702.28	0.02
Original Face:		Base	5,000,000.000	99.919859	423,399.46	106.693433	452,101.74	28,702.28	0.02
36291FVS4	GNMA POOL 627125 GN 03/34 FIXED 5.5					5.5	15 Mar 2034		
		Local	535,824.810	101.188303	542,192.03	112.916842	605,036.45	62,844.42	0.03
Original Face:		Base	7,322,535.000	101.188303	542,192.03	112.916842	605,036.45	62,844.42	0.03
36296Q2U2	GNMA POOL 698387 GN 07/39 FIXED 5					5.0	15 Jul 2039		
		Local	3,259,354.300	106.628523	3,475,401.35	111.444076	3,632,357.28	156,955.93	0.19
Original Face:		Base	8,800,000.000	106.628523	3,475,401.35	111.444076	3,632,357.28	156,955.93	0.19

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369604BC6	GENERAL ELECTRIC CO SR UNSECURED 12/17 5.25					5.25	06 Dec 2017		
		Local	5,000,000.000	99.757396	4,987,869.81	110.978700	5,548,935.00	561,065.19	0.30
		Base		99.757396	4,987,869.81	110.978700	5,548,935.00	561,065.19	0.30
36962G3H5	GENERAL ELEC CAP CORP SR UNSECURED 09/17 5.625					5.625	15 Sep 2017		
		Local	5,000,000.000	99.905742	4,995,287.12	111.724800	5,586,240.00	590,952.88	0.30
		Base		99.905742	4,995,287.12	111.724800	5,586,240.00	590,952.88	0.30
36962G5W0	GENERAL ELEC CAP CORP SR UNSECURED 04/17 2.3					2.3	27 Apr 2017		
		Local	5,000,000.000	100.096704	5,004,835.22	102.948900	5,147,445.00	142,609.78	0.27
		Base		100.096704	5,004,835.22	102.948900	5,147,445.00	142,609.78	0.27
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	100.315200	10,031,520.00	31,520.00	0.54
		Base		100.000000	10,000,000.00	100.315200	10,031,520.00	31,520.00	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	100.023700	5,001,185.00	1,185.00	0.27
		Base		100.000000	5,000,000.00	100.023700	5,001,185.00	1,185.00	0.27
38141GFG4	GOLDMAN SACHS GROUP INC SR UNSECURED 01/18 5.95					5.95	18 Jan 2018		
		Local	5,000,000.000	99.955498	4,997,774.92	112.191400	5,609,570.00	611,795.08	0.30
		Base		99.955498	4,997,774.92	112.191400	5,609,570.00	611,795.08	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	101.512800	9,136,152.00	136,152.00	0.49
		Base		100.000000	9,000,000.00	101.512800	9,136,152.00	136,152.00	0.49
38238QAM8	GOODRICH CORP SR UNSECURED 02/18 6.8					6.8	01 Feb 2018		
		Local	1,800,000.000	114.173132	2,055,116.37	115.814500	2,084,661.00	29,544.63	0.11
		Base		114.173132	2,055,116.37	115.814500	2,084,661.00	29,544.63	0.11
38259PAD4	GOOGLE INC SR UNSECURED 02/24 3.375					3.375	25 Feb 2024		
		Local	5,000,000.000	99.984320	4,999,216.01	104.199500	5,209,975.00	210,758.99	0.28
		Base		99.984320	4,999,216.01	104.199500	5,209,975.00	210,758.99	0.28
38373M8F0	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 63 C					5.1	16 Dec 2043		
		Local	2,210,372.720	109.116185	2,411,874.38	102.186600	2,258,704.73	-153,169.65	0.12
Original Face:		Base	4,000,000.000	109.116185	2,411,874.38	102.186600	2,258,704.73	-153,169.65	0.12

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38375CTA8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 48 PA					3.5	16 Apr 2042		
		Local	1,746,761.150	108.024588	1,886,931.54	104.953800	1,833,292.20	-53,639.34	0.10
Original Face:		Base	2,500,000.000	108.024588	1,886,931.54	104.953800	1,833,292.20	-53,639.34	0.10
38375GX30	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 104 QM					3.5	20 Apr 2042		
		Local	6,532,616.640	107.768409	7,040,097.02	102.824300	6,717,117.33	-322,979.69	0.36
Original Face:		Base	8,000,000.000	107.768409	7,040,097.02	102.824300	6,717,117.33	-322,979.69	0.36
38376C2F5	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 89 E					3.0	16 Oct 2039		
		Local	1,940,070.400	104.511464	2,027,595.98	102.929800	1,996,910.58	-30,685.40	0.11
Original Face:		Base	10,000,000.000	104.511464	2,027,595.98	102.929800	1,996,910.58	-30,685.40	0.11
38376CRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 77 KC					4.5	20 May 2038		
		Local	2,258,261.940	103.888741	2,346,079.89	105.675300	2,386,425.08	40,345.19	0.13
Original Face:		Base	7,440,000.000	103.888741	2,346,079.89	105.675300	2,386,425.08	40,345.19	0.13
38376FNL2	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 66 UG					4.5	20 Jul 2038		
		Local	1,402,082.870	103.698320	1,453,936.38	106.441500	1,492,398.04	38,461.66	0.08
Original Face:		Base	4,500,000.000	103.698320	1,453,936.38	106.441500	1,492,398.04	38,461.66	0.08
38376TCB6	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 12 MD					4.5	20 Jul 2037		
		Local	3,325,994.160	105.492557	3,508,676.27	105.800500	3,518,918.45	10,242.18	0.19
Original Face:		Base	7,600,000.000	105.492557	3,508,676.27	105.800500	3,518,918.45	10,242.18	0.19
38377DSY3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 103 WA					5.74135	20 Aug 2034		
		Local	2,092,672.050	109.785143	2,297,443.00	112.719600	2,358,851.56	61,408.56	0.13
Original Face:		Base	5,000,000.000	109.785143	2,297,443.00	112.719600	2,358,851.56	61,408.56	0.13
38377MBJ4	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 129 AW					6.1269	20 Apr 2037		
		Local	4,690,820.000	110.841412	5,199,371.13	112.604100	5,282,055.64	82,684.51	0.28
Original Face:		Base	10,000,000.000	110.841412	5,199,371.13	112.604100	5,282,055.64	82,684.51	0.28
38378BDT3	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 22 B					2.68692	16 Aug 2041		
		Local	3,250,000.000	103.906060	3,376,946.95	98.038500	3,186,251.25	-190,695.70	0.17
Original Face:		Base	3,250,000.000	103.906060	3,376,946.95	98.038500	3,186,251.25	-190,695.70	0.17
38378BUA5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 67 B					2.67631	16 Oct 2047		
		Local	5,000,000.000	104.674847	5,233,742.35	98.006100	4,900,305.00	-333,437.35	0.26
Original Face:		Base	5,000,000.000	104.674847	5,233,742.35	98.006100	4,900,305.00	-333,437.35	0.26

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38378NY56	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 64 AC					2.25	16 Dec 2047		
		Local	2,969,188.660	100.295577	2,977,964.89	100.782700	2,992,428.50	14,463.61	0.16
	Original Face:	Base	3,000,000.000	100.295577	2,977,964.89	100.782700	2,992,428.50	14,463.61	0.16
38378WW25	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 129 HE					3.5	20 Sep 2043		
		Local	5,429,000.000	97.376101	5,286,548.55	103.170100	5,601,104.73	314,556.18	0.30
	Original Face:	Base	5,429,000.000	97.376101	5,286,548.55	103.170100	5,601,104.73	314,556.18	0.30
43814CAD1	HONDA AUTO RECEIVABLES OWNER T HAROT 2013 1 A4					0.62	21 Mar 2019		
		Local	5,000,000.000	99.988863	4,999,443.14	99.805000	4,990,250.00	-9,193.14	0.27
	Original Face:	Base	5,000,000.000	99.988863	4,999,443.14	99.805000	4,990,250.00	-9,193.14	0.27
438516AX4	HONEYWELL INTERNATIONAL SR UNSECURED 03/18 5.3					5.3	01 Mar 2018		
		Local	5,000,000.000	99.882782	4,994,139.09	112.117300	5,605,865.00	611,725.91	0.30
		Base		99.882782	4,994,139.09	112.117300	5,605,865.00	611,725.91	0.30
459200HD6	IBM CORP SR UNSECURED 05/15 0.75					0.75	11 May 2015		
		Local	5,000,000.000	99.975659	4,998,782.97	100.222300	5,011,115.00	12,332.03	0.27
		Base		99.975659	4,998,782.97	100.222300	5,011,115.00	12,332.03	0.27
46625HHF0	JPMORGAN CHASE + CO SR UNSECURED 05/38 6.4					6.4	15 May 2038		
		Local	5,000,000.000	99.097257	4,954,862.86	130.673100	6,533,655.00	1,578,792.14	0.35
		Base		99.097257	4,954,862.86	130.673100	6,533,655.00	1,578,792.14	0.35
46635TCG5	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2011 C3 A4 144A					4.7171	15 Feb 2046		
		Local	10,000,000.000	110.440472	11,044,047.22	111.854900	11,185,490.00	141,442.78	0.60
	Original Face:	Base	10,000,000.000	110.440472	11,044,047.22	111.854900	11,185,490.00	141,442.78	0.60
46636DAE6	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2011 C4 A3 144A					4.1063	15 Jul 2046		
		Local	5,775,000.000	108.498794	6,265,805.35	107.591500	6,213,409.13	-52,396.22	0.33
	Original Face:	Base	5,775,000.000	108.498794	6,265,805.35	107.591500	6,213,409.13	-52,396.22	0.33
46637WAC7	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2012 CBX A3					3.1388	15 Jun 2045		
		Local	9,455,460.650	102.993556	9,738,515.14	103.896600	9,823,902.13	85,386.99	0.52
	Original Face:	Base	10,000,000.000	102.993556	9,738,515.14	103.896600	9,823,902.13	85,386.99	0.52
46638UAD8	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2012 C8 ASB					2.379	15 Oct 2045		
		Local	10,000,000.000	100.320171	10,032,017.05	100.300600	10,030,060.00	-1,957.05	0.54
	Original Face:	Base	10,000,000.000	100.320171	10,032,017.05	100.300600	10,030,060.00	-1,957.05	0.54

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478160AL8	JOHNSON + JOHNSON SR UNSECURED 05/33 4.95					4.95	15 May 2033		
		Local	5,000,000.000	97.752404	4,887,620.18	121.010400	6,050,520.00	1,162,899.82	0.32
		Base		97.752404	4,887,620.18	121.010400	6,050,520.00	1,162,899.82	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	99.273700	4,963,685.00	-36,315.00	0.26
		Base		100.000000	5,000,000.00	99.273700	4,963,685.00	-36,315.00	0.26
487836BB3	KELLOGG CO SR UNSECURED 05/16 4.45					4.45	30 May 2016		
		Local	4,000,000.000	99.943830	3,997,753.21	105.213100	4,208,524.00	210,770.79	0.22
		Base		99.943830	3,997,753.21	105.213100	4,208,524.00	210,770.79	0.22
49327M2A1	KEY BANK NA SR UNSECURED 02/18 1.65					1.65	01 Feb 2018		
		Local	3,500,000.000	99.939219	3,497,872.67	100.132600	3,504,641.00	6,768.33	0.19
		Base		99.939219	3,497,872.67	100.132600	3,504,641.00	6,768.33	0.19
501044CP4	KROGER CO/THE SR UNSECURED 01/17 2.2					2.2	15 Jan 2017		
		Local	3,000,000.000	100.000000	3,000,000.00	101.951800	3,058,554.00	58,554.00	0.16
		Base		100.000000	3,000,000.00	101.951800	3,058,554.00	58,554.00	0.16
55616XAF4	MACYS RETAIL HLDGS INC COMPANY GUAR 01/22 3.875					3.875	15 Jan 2022		
		Local	2,000,000.000	99.429171	1,988,583.41	104.800100	2,096,002.00	107,418.59	0.11
		Base		99.429171	1,988,583.41	104.800100	2,096,002.00	107,418.59	0.11
58013MEB6	MCDONALD S CORP SR UNSECURED 10/17 5.8					5.8	15 Oct 2017		
		Local	3,000,000.000	99.941940	2,998,258.20	112.643800	3,379,314.00	381,055.80	0.18
		Base		99.941940	2,998,258.20	112.643800	3,379,314.00	381,055.80	0.18
58013MEF7	MCDONALD S CORP SR UNSECURED 03/38 6.3					6.3	01 Mar 2038		
		Local	5,000,000.000	99.637434	4,981,871.71	129.225800	6,461,290.00	1,479,418.29	0.34
		Base		99.637434	4,981,871.71	129.225800	6,461,290.00	1,479,418.29	0.34
58768EAF6	MERCEDES BENZ AUTO LEASE TRUST MBALT 2014 A A4					0.9	16 Dec 2019		
		Local	5,800,000.000	99.993970	5,799,650.28	100.203220	5,811,786.76	12,136.48	0.31
Original Face:		Base	5,800,000.000	99.993970	5,799,650.28	100.203220	5,811,786.76	12,136.48	0.31
59156RAU2	METLIFE INC SR UNSECURED 06/16 6.75					6.75	01 Jun 2016		
		Local	2,847,000.000	108.608088	3,092,072.26	108.774600	3,096,812.86	4,740.60	0.17
		Base		108.608088	3,092,072.26	108.774600	3,096,812.86	4,740.60	0.17

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594918AV6	MICROSOFT CORP SR UNSECURED 12/18 1.625					1.625	06 Dec 2018		
		Local	5,000,000.000	99.537517	4,976,875.83	101.075100	5,053,755.00	76,879.17	0.27
		Base		99.537517	4,976,875.83	101.075100	5,053,755.00	76,879.17	0.27
59562VAT4	BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/18 5.75					5.75	01 Apr 2018		
		Local	10,000,000.000	99.939744	9,993,974.43	112.764200	11,276,420.00	1,282,445.57	0.60
		Base		99.939744	9,993,974.43	112.764200	11,276,420.00	1,282,445.57	0.60
61745EF30	MORGAN STANLEY SR UNSECURED 08/15 VAR					3.0	30 Aug 2015		
		Local	5,000,000.000	101.540453	5,077,022.65	101.449900	5,072,495.00	-4,527.65	0.27
		Base		101.540453	5,077,022.65	101.449900	5,072,495.00	-4,527.65	0.27
61747YCM5	MORGAN STANLEY SR UNSECURED 01/20 5.5					5.5	26 Jan 2020		
		Local	3,100,000.000	111.492011	3,456,252.34	113.385400	3,514,947.40	58,695.06	0.19
		Base		111.492011	3,456,252.34	113.385400	3,514,947.40	58,695.06	0.19
626717AD4	MURPHY OIL CORP SR UNSECURED 06/22 4					4.0	01 Jun 2022		
		Local	5,000,000.000	99.841375	4,992,068.75	97.633200	4,881,660.00	-110,408.75	0.26
		Base		99.841375	4,992,068.75	97.633200	4,881,660.00	-110,408.75	0.26
637432HT5	NATIONAL RURAL UTIL COOP COLLATERAL T 04/17 5.45					5.45	10 Apr 2017		
		Local	10,000,000.000	99.924578	9,992,457.75	109.915500	10,991,550.00	999,092.25	0.59
		Base		99.924578	9,992,457.75	109.915500	10,991,550.00	999,092.25	0.59
651229AG1	NEWELL RUBBERMAID INC SR UNSECURED 04/18 6.25					6.25	15 Apr 2018		
		Local	3,000,000.000	99.899673	2,996,990.20	113.705300	3,411,159.00	414,168.80	0.18
		Base		99.899673	2,996,990.20	113.705300	3,411,159.00	414,168.80	0.18
651229AN6	NEWELL RUBBERMAID INC SR UNSECURED 12/17 2.05					2.05	01 Dec 2017		
		Local	3,000,000.000	99.932064	2,997,961.91	100.224800	3,006,744.00	8,782.09	0.16
		Base		99.932064	2,997,961.91	100.224800	3,006,744.00	8,782.09	0.16
651639AN6	NEWMONT MINING CORP COMPANY GUAR 03/22 3.5					3.5	15 Mar 2022		
		Local	8,000,000.000	99.452255	7,956,180.40	93.732100	7,498,568.00	-457,612.40	0.40
		Base		99.452255	7,956,180.40	93.732100	7,498,568.00	-457,612.40	0.40
655844AZ1	NORFOLK SOUTHERN CORP SR UNSECURED 04/18 5.75					5.75	01 Apr 2018		
		Local	5,000,000.000	99.907630	4,995,381.48	113.319300	5,665,965.00	670,583.52	0.30
		Base		99.907630	4,995,381.48	113.319300	5,665,965.00	670,583.52	0.30

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674599BX2	OCCIDENTAL PETROLEUM COR SR UNSECURED 06/16 4.125					4.125	01 Jun 2016		
		Local	5,000,000.000	99.849245	4,992,462.26	104.512700	5,225,635.00	233,172.74	0.28
		Base		99.849245	4,992,462.26	104.512700	5,225,635.00	233,172.74	0.28
709599AC8	PENSKE TRUCK LEASING/PTL UNSECURED 144A 05/15 3.125					3.125	11 May 2015		
		Local	4,000,000.000	99.985776	3,999,431.04	101.054700	4,042,188.00	42,756.96	0.22
		Base		99.985776	3,999,431.04	101.054700	4,042,188.00	42,756.96	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	104.993400	4,199,736.00	199,736.00	0.22
		Base		100.000000	4,000,000.00	104.993400	4,199,736.00	199,736.00	0.22
713448CM8	PEPSICO INC SR UNSECURED 03/24 3.6					3.6	01 Mar 2024		
		Local	5,000,000.000	99.838692	4,991,934.59	104.427300	5,221,365.00	229,430.41	0.28
		Base		99.838692	4,991,934.59	104.427300	5,221,365.00	229,430.41	0.28
718172AH2	PHILIP MORRIS INTL INC SR UNSECURED 03/20 4.5					4.5	26 Mar 2020		
		Local	5,000,000.000	99.318534	4,965,926.69	111.172100	5,558,605.00	592,678.31	0.30
		Base		99.318534	4,965,926.69	111.172100	5,558,605.00	592,678.31	0.30
724479AG5	PITNEY BOWES INC SR UNSECURED 03/15 5					5.0	15 Mar 2015		
		Local	5,000,000.000	99.996383	4,999,819.13	101.225100	5,061,255.00	61,435.87	0.27
		Base		99.996383	4,999,819.13	101.225100	5,061,255.00	61,435.87	0.27
737679DD9	POTOMAC ELECTRIC POWER 1ST MORTGAGE 04/22 3.05					3.05	01 Apr 2022		
		Local	3,000,000.000	99.787577	2,993,627.32	102.428900	3,072,867.00	79,239.68	0.16
		Base		99.787577	2,993,627.32	102.428900	3,072,867.00	79,239.68	0.16
740816AD5	PRES + FELLOWS OF HARVAR UNSECURED 10/38 5.625					5.625	01 Oct 2038		
		Local	9,800,000.000	99.939362	9,794,057.52	126.628600	12,409,602.80	2,615,545.28	0.66
		Base		99.939362	9,794,057.52	126.628600	12,409,602.80	2,615,545.28	0.66
742651DS8	PRIVATE EXPORT FUNDING US GOVT GUAR 07/18 1.875					1.875	15 Jul 2018		
		Local	3,000,000.000	99.973285	2,999,198.56	101.215000	3,036,450.00	37,251.44	0.16
		Base		99.973285	2,999,198.56	101.215000	3,036,450.00	37,251.44	0.16
779382AP5	ROWAN COMPANIES INC COMPANY GUAR 06/22 4.875					4.875	01 Jun 2022		
		Local	4,000,000.000	99.506278	3,980,251.10	102.091800	4,083,672.00	103,420.90	0.22
		Base		99.506278	3,980,251.10	102.091800	4,083,672.00	103,420.90	0.22

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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	121.819500	6,090,975.00	1,090,975.00	0.33
		Base		100.000000	5,000,000.00	121.819500	6,090,975.00	1,090,975.00	0.33
806605AJ0	MERCK + CO INC COMPANY GUAR 09/17 6					6.0	15 Sep 2017		
		Local	2,000,000.000	105.107865	2,102,157.29	113.143800	2,262,876.00	160,718.71	0.12
		Base		105.107865	2,102,157.29	113.143800	2,262,876.00	160,718.71	0.12
844895AV4	SOUTHWEST GAS CORP SR UNSECURED 04/22 3.875					3.875	01 Apr 2022		
		Local	4,000,000.000	99.975379	3,999,015.16	107.708700	4,308,348.00	309,332.84	0.23
		Base		99.975379	3,999,015.16	107.708700	4,308,348.00	309,332.84	0.23
857477AL7	STATE STREET CORP SR SUBORDINA 05/23 3.1					3.1	15 May 2023		
		Local	5,000,000.000	99.863287	4,993,164.37	98.181100	4,909,055.00	-84,109.37	0.26
		Base		99.863287	4,993,164.37	98.181100	4,909,055.00	-84,109.37	0.26
86787EAQ0	SUNTRUST BANK SR UNSECURED 02/17 VAR					0.6736	15 Feb 2017		
		Local	10,000,000.000	100.000000	10,000,000.00	100.044300	10,004,430.00	4,430.00	0.53
		Base		100.000000	10,000,000.00	100.044300	10,004,430.00	4,430.00	0.53
871829AL1	SYSCO CORPORATION COMPANY GUAR 02/18 5.25					5.25	12 Feb 2018		
		Local	4,000,000.000	99.779205	3,991,168.21	111.305400	4,452,216.00	461,047.79	0.24
		Base		99.779205	3,991,168.21	111.305400	4,452,216.00	461,047.79	0.24
87612EAK2	TARGET CORP SR UNSECURED 11/32 6.35					6.35	01 Nov 2032		
		Local	5,000,000.000	110.506372	5,525,318.60	129.067600	6,453,380.00	928,061.40	0.34
		Base		110.506372	5,525,318.60	129.067600	6,453,380.00	928,061.40	0.34
880591EC2	TENN VALLEY AUTHORITY SR UNSECURED 04/18 4.5					4.5	01 Apr 2018		
		Local	10,000,000.000	99.991055	9,999,105.50	110.810800	11,081,080.00	1,081,974.50	0.59
		Base		99.991055	9,999,105.50	110.810800	11,081,080.00	1,081,974.50	0.59
89233P5T9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3					3.3	12 Jan 2022		
		Local	5,000,000.000	99.736251	4,986,812.55	104.390500	5,219,525.00	232,712.45	0.28
		Base		99.736251	4,986,812.55	104.390500	5,219,525.00	232,712.45	0.28
902494AT0	TYSON FOODS INC COMPANY GUAR 06/22 4.5					4.5	15 Jun 2022		
		Local	3,000,000.000	99.595894	2,987,876.83	108.431100	3,252,933.00	265,056.17	0.17
		Base		99.595894	2,987,876.83	108.431100	3,252,933.00	265,056.17	0.17

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90327QCW7	USAA CAPITAL CORP SR UNSECURED 144A 12/16 2.25					2.25	13 Dec 2016		
		Local	10,000,000.000	99.928701	9,992,870.12	102.558100	10,255,810.00	262,939.88	0.55
		Base		99.928701	9,992,870.12	102.558100	10,255,810.00	262,939.88	0.55
911312AJ5	UNITED PARCEL SERVICE SR UNSECURED 01/38 6.2					6.2	15 Jan 2038		
		Local	5,000,000.000	99.604585	4,980,229.23	132.820600	6,641,030.00	1,660,800.77	0.35
		Base		99.604585	4,980,229.23	132.820600	6,641,030.00	1,660,800.77	0.35
91159HHD5	US BANCORP SR UNSECURED 05/17 1.65					1.65	15 May 2017		
		Local	10,000,000.000	99.910430	9,991,042.95	101.287900	10,128,790.00	137,747.05	0.54
		Base		99.910430	9,991,042.95	101.287900	10,128,790.00	137,747.05	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	102.420200	5,121,010.00	121,010.00	0.27
		Base		100.000000	5,000,000.00	102.420200	5,121,010.00	121,010.00	0.27
912810DW5	US TREASURY N/B 05/16 7.25					7.25	15 May 2016		
		Local	5,000,000.000	105.156276	5,257,813.78	110.062500	5,503,125.00	245,311.22	0.29
		Base		105.156276	5,257,813.78	110.062500	5,503,125.00	245,311.22	0.29
912810DX3	US TREASURY N/B 11/16 7.5					7.5	15 Nov 2016		
		Local	5,000,000.000	106.844569	5,342,228.47	113.585900	5,679,295.00	337,066.53	0.30
		Base		106.844569	5,342,228.47	113.585900	5,679,295.00	337,066.53	0.30
912810DZ8	US TREASURY N/B 08/17 8.875					8.875	15 Aug 2017		
		Local	10,000,000.000	116.418480	11,641,848.03	121.625000	12,162,500.00	520,651.97	0.65
		Base		116.418480	11,641,848.03	121.625000	12,162,500.00	520,651.97	0.65
912810ED6	US TREASURY N/B 08/19 8.125					8.125	15 Aug 2019		
		Local	10,000,000.000	118.639699	11,863,969.87	130.460900	13,046,090.00	1,182,120.13	0.70
		Base		118.639699	11,863,969.87	130.460900	13,046,090.00	1,182,120.13	0.70
912810EH7	US TREASURY N/B 02/21 7.875					7.875	15 Feb 2021		
		Local	7,500,000.000	120.906415	9,067,981.15	136.085900	10,206,442.50	1,138,461.35	0.54
		Base		120.906415	9,067,981.15	136.085900	10,206,442.50	1,138,461.35	0.54
912810EM6	US TREASURY N/B 08/22 7.25					7.25	15 Aug 2022		
		Local	5,000,000.000	127.016933	6,350,846.63	138.148400	6,907,420.00	556,573.37	0.37
		Base		127.016933	6,350,846.63	138.148400	6,907,420.00	556,573.37	0.37

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912810EN4	US TREASURY N/B 11/22 7.625					7.625	15 Nov 2022		
		Local	5,000,000.000	129.746688	6,487,334.39	141.820300	7,091,015.00	603,680.61	0.38
		Base		129.746688	6,487,334.39	141.820300	7,091,015.00	603,680.61	0.38
912810EP9	US TREASURY N/B 02/23 7.125					7.125	15 Feb 2023		
		Local	5,000,000.000	115.913279	5,795,663.96	138.843800	6,942,190.00	1,146,526.04	0.37
		Base		115.913279	5,795,663.96	138.843800	6,942,190.00	1,146,526.04	0.37
912810EV6	US TREASURY N/B 08/25 6.875					6.875	15 Aug 2025		
		Local	7,500,000.000	126.759216	9,506,941.21	144.296900	10,822,267.50	1,315,326.29	0.58
		Base		126.759216	9,506,941.21	144.296900	10,822,267.50	1,315,326.29	0.58
912810EW4	US TREASURY N/B 02/26 6					6.0	15 Feb 2026		
		Local	7,500,000.000	119.909285	8,993,196.36	136.789100	10,259,182.50	1,265,986.14	0.55
		Base		119.909285	8,993,196.36	136.789100	10,259,182.50	1,265,986.14	0.55
912810EX2	US TREASURY N/B 08/26 6.75					6.75	15 Aug 2026		
		Local	2,500,000.000	147.716758	3,692,918.96	145.562500	3,639,062.50	-53,856.46	0.19
		Base		147.716758	3,692,918.96	145.562500	3,639,062.50	-53,856.46	0.19
912810FA1	US TREASURY N/B 08/27 6.375					6.375	15 Aug 2027		
		Local	10,000,000.000	122.889554	12,288,955.35	143.828100	14,382,810.00	2,093,854.65	0.77
		Base		122.889554	12,288,955.35	143.828100	14,382,810.00	2,093,854.65	0.77
912810FF0	US TREASURY N/B 11/28 5.25					5.25	15 Nov 2028		
		Local	5,000,000.000	134.235251	6,711,762.54	132.992200	6,649,610.00	-62,152.54	0.35
		Base		134.235251	6,711,762.54	132.992200	6,649,610.00	-62,152.54	0.35
912810PU6	US TREASURY N/B 05/37 5					5.0	15 May 2037		
		Local	2,500,000.000	122.795574	3,069,889.36	138.843800	3,471,095.00	401,205.64	0.19
		Base		122.795574	3,069,889.36	138.843800	3,471,095.00	401,205.64	0.19
912828A75	US TREASURY N/B 12/18 1.5					1.5	31 Dec 2018		
		Local	5,000,000.000	99.931937	4,996,596.87	100.789100	5,039,455.00	42,858.13	0.27
		Base		99.931937	4,996,596.87	100.789100	5,039,455.00	42,858.13	0.27
912828A83	US TREASURY N/B 12/20 2.375					2.375	31 Dec 2020		
		Local	5,000,000.000	101.340653	5,067,032.63	103.460900	5,173,045.00	106,012.37	0.28
		Base		101.340653	5,067,032.63	103.460900	5,173,045.00	106,012.37	0.28

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912828B33	US TREASURY N/B 01/19 1.5					1.5	31 Jan 2019		
		5,000,000.000	Local	99.820384	4,991,019.18	100.710900	5,035,545.00	44,525.82	0.27
			Base	99.820384	4,991,019.18	100.710900	5,035,545.00	44,525.82	0.27
912828B58	US TREASURY N/B 01/21 2.125					2.125	31 Jan 2021		
		5,000,000.000	Local	99.771588	4,988,579.41	101.937500	5,096,875.00	108,295.59	0.27
			Base	99.771588	4,988,579.41	101.937500	5,096,875.00	108,295.59	0.27
912828EE6	US TREASURY N/B 08/15 4.25					4.25	15 Aug 2015		
		5,000,000.000	Local	101.022777	5,051,138.85	102.929700	5,146,485.00	95,346.15	0.27
			Base	101.022777	5,051,138.85	102.929700	5,146,485.00	95,346.15	0.27
912828FQ8	US TREASURY N/B 08/16 4.875					4.875	15 Aug 2016		
		5,000,000.000	Local	102.783130	5,139,156.52	107.625000	5,381,250.00	242,093.48	0.29
			Base	102.783130	5,139,156.52	107.625000	5,381,250.00	242,093.48	0.29
912828FY1	US TREASURY N/B 11/16 4.625					4.625	15 Nov 2016		
		5,000,000.000	Local	102.642093	5,132,104.64	108.078100	5,403,905.00	271,800.36	0.29
			Base	102.642093	5,132,104.64	108.078100	5,403,905.00	271,800.36	0.29
912828HH6	US TREASURY N/B 11/17 4.25					4.25	15 Nov 2017		
		10,000,000.000	Local	107.459429	10,745,942.85	109.773400	10,977,340.00	231,397.15	0.59
			Base	107.459429	10,745,942.85	109.773400	10,977,340.00	231,397.15	0.59
912828JH4	US TREASURY N/B 08/18 4					4.0	15 Aug 2018		
		10,000,000.000	Local	102.430925	10,243,092.46	110.359400	11,035,940.00	792,847.54	0.59
			Base	102.430925	10,243,092.46	110.359400	11,035,940.00	792,847.54	0.59
912828KD1	US TREASURY N/B 02/19 2.75					2.75	15 Feb 2019		
		5,000,000.000	Local	104.975795	5,248,789.76	105.773400	5,288,670.00	39,880.24	0.28
			Base	104.975795	5,248,789.76	105.773400	5,288,670.00	39,880.24	0.28
912828KR0	US TREASURY N/B 04/16 2.625					2.625	30 Apr 2016		
		7,500,000.000	Local	100.518129	7,538,859.66	103.359400	7,751,955.00	213,095.34	0.41
			Base	100.518129	7,538,859.66	103.359400	7,751,955.00	213,095.34	0.41
912828KT6	US TREASURY N/B 03/16 2.375					2.375	31 Mar 2016		
		5,000,000.000	Local	102.323880	5,116,194.01	102.867200	5,143,360.00	27,165.99	0.27
			Base	102.323880	5,116,194.01	102.867200	5,143,360.00	27,165.99	0.27

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828LD0	US TREASURY N/B 07/16 3.25					3.25	31 Jul 2016		
		Local	5,000,000.000	101.364413	5,068,220.64	104.804700	5,240,235.00	172,014.36	0.28
		Base		101.364413	5,068,220.64	104.804700	5,240,235.00	172,014.36	0.28
912828LU2	US TREASURY N/B 10/16 3.125					3.125	31 Oct 2016		
		Local	5,000,000.000	104.792289	5,239,614.47	105.070300	5,253,515.00	13,900.53	0.28
		Base		104.792289	5,239,614.47	105.070300	5,253,515.00	13,900.53	0.28
912828MA5	US TREASURY N/B 11/16 2.75					2.75	30 Nov 2016		
		Local	10,000,000.000	104.184467	10,418,446.66	104.500000	10,450,000.00	31,553.34	0.56
		Base		104.184467	10,418,446.66	104.500000	10,450,000.00	31,553.34	0.56
912828MD9	US TREASURY N/B 12/16 3.25					3.25	31 Dec 2016		
		Local	10,000,000.000	105.394163	10,539,416.29	105.609400	10,560,940.00	21,523.71	0.56
		Base		105.394163	10,539,416.29	105.609400	10,560,940.00	21,523.71	0.56
912828MK3	US TREASURY N/B 01/17 3.125					3.125	31 Jan 2017		
		Local	5,000,000.000	105.427893	5,271,394.65	105.515600	5,275,780.00	4,385.35	0.28
		Base		105.427893	5,271,394.65	105.515600	5,275,780.00	4,385.35	0.28
912828MP2	US TREASURY N/B 02/20 3.625					3.625	15 Feb 2020		
		Local	5,000,000.000	108.863308	5,443,165.40	110.359400	5,517,970.00	74,804.60	0.29
		Base		108.863308	5,443,165.40	110.359400	5,517,970.00	74,804.60	0.29
912828MV9	US TREASURY N/B 03/17 3.25					3.25	31 Mar 2017		
		Local	7,500,000.000	105.946430	7,945,982.28	106.054700	7,954,102.50	8,120.22	0.42
		Base		105.946430	7,945,982.28	106.054700	7,954,102.50	8,120.22	0.42
912828ND8	US TREASURY N/B 05/20 3.5					3.5	15 May 2020		
		Local	5,000,000.000	111.756181	5,587,809.06	109.804700	5,490,235.00	-97,574.06	0.29
		Base		111.756181	5,587,809.06	109.804700	5,490,235.00	-97,574.06	0.29
912828NP1	US TREASURY N/B 07/15 1.75					1.75	31 Jul 2015		
		Local	10,000,000.000	100.946791	10,094,679.07	101.093800	10,109,380.00	14,700.93	0.54
		Base		100.946791	10,094,679.07	101.093800	10,109,380.00	14,700.93	0.54
912828NR7	US TREASURY N/B 07/17 2.375					2.375	31 Jul 2017		
		Local	7,500,000.000	104.215333	7,816,149.97	104.195300	7,814,647.50	-1,502.47	0.42
		Base		104.215333	7,816,149.97	104.195300	7,814,647.50	-1,502.47	0.42

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828NT3	US TREASURY N/B 08/20 2.625					2.625	15 Aug 2020		
		5,000,000.000	Local	100.634995	5,031,749.74	105.015600	5,250,780.00	219,030.26	0.28
			Base	100.634995	5,031,749.74	105.015600	5,250,780.00	219,030.26	0.28
912828NZ9	US TREASURY N/B 09/15 1.25					1.25	30 Sep 2015		
		5,000,000.000	Local	100.734836	5,036,741.82	100.937500	5,046,875.00	10,133.18	0.27
			Base	100.734836	5,036,741.82	100.937500	5,046,875.00	10,133.18	0.27
912828PC8	US TREASURY N/B 11/20 2.625					2.625	15 Nov 2020		
		5,000,000.000	Local	99.437967	4,971,898.33	104.914100	5,245,705.00	273,806.67	0.28
			Base	99.437967	4,971,898.33	104.914100	5,245,705.00	273,806.67	0.28
912828PE4	US TREASURY N/B 10/15 1.25					1.25	31 Oct 2015		
		17,500,000.000	Local	100.829115	17,645,095.11	101.023400	17,679,095.00	33,999.89	0.94
			Base	100.829115	17,645,095.11	101.023400	17,679,095.00	33,999.89	0.94
912828PJ3	US TREASURY N/B 11/15 1.375					1.375	30 Nov 2015		
		10,000,000.000	Local	101.031531	10,103,153.11	101.203100	10,120,310.00	17,156.89	0.54
			Base	101.031531	10,103,153.11	101.203100	10,120,310.00	17,156.89	0.54
912828PK0	US TREASURY N/B 11/17 2.25					2.25	30 Nov 2017		
		5,000,000.000	Local	100.373056	5,018,652.82	103.921900	5,196,095.00	177,442.18	0.28
			Base	100.373056	5,018,652.82	103.921900	5,196,095.00	177,442.18	0.28
912828PM6	US TREASURY N/B 12/15 2.125					2.125	31 Dec 2015		
		10,000,000.000	Local	101.914728	10,191,472.82	102.078100	10,207,810.00	16,337.18	0.54
			Base	101.914728	10,191,472.82	102.078100	10,207,810.00	16,337.18	0.54
912828PS3	US TREASURY N/B 01/16 2					2.0	31 Jan 2016		
		10,000,000.000	Local	100.907091	10,090,709.14	102.085900	10,208,590.00	117,880.86	0.54
			Base	100.907091	10,090,709.14	102.085900	10,208,590.00	117,880.86	0.54
912828PT1	US TREASURY N/B 01/18 2.625					2.625	31 Jan 2018		
		5,000,000.000	Local	105.795874	5,289,793.70	105.101600	5,255,080.00	-34,713.70	0.28
			Base	105.795874	5,289,793.70	105.101600	5,255,080.00	-34,713.70	0.28
912828QJ2	US TREASURY N/B 02/16 2.125					2.125	29 Feb 2016		
		10,000,000.000	Local	102.112142	10,211,214.22	102.375000	10,237,500.00	26,285.78	0.55
			Base	102.112142	10,211,214.22	102.375000	10,237,500.00	26,285.78	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
912828QN3	US TREASURY N/B 05/21 3.125					3.125	15 May 2021		
		5,000,000.000	Local	109.774486	5,488,724.29	107.828100	5,391,405.00	-97,319.29	0.29
			Base	109.774486	5,488,724.29	107.828100	5,391,405.00	-97,319.29	0.29
912828QQ6	US TREASURY N/B 05/18 2.375					2.375	31 May 2018		
		5,000,000.000	Local	103.575916	5,178,795.78	104.367200	5,218,360.00	39,564.22	0.28
			Base	103.575916	5,178,795.78	104.367200	5,218,360.00	39,564.22	0.28
912828QR4	US TREASURY N/B 06/16 1.5					1.5	30 Jun 2016		
		10,000,000.000	Local	101.542054	10,154,205.42	101.882800	10,188,280.00	34,074.58	0.54
			Base	101.542054	10,154,205.42	101.882800	10,188,280.00	34,074.58	0.54
912828RF9	US TREASURY N/B 08/16 1					1.0	31 Aug 2016		
		5,000,000.000	Local	100.670825	5,033,541.26	101.070300	5,053,515.00	19,973.74	0.27
			Base	100.670825	5,033,541.26	101.070300	5,053,515.00	19,973.74	0.27
912828RJ1	US TREASURY N/B 09/16 1					1.0	30 Sep 2016		
		10,000,000.000	Local	100.729155	10,072,915.46	101.054700	10,105,470.00	32,554.54	0.54
			Base	100.729155	10,072,915.46	101.054700	10,105,470.00	32,554.54	0.54
912828SK7	US TREASURY N/B 03/15 0.375					0.375	15 Mar 2015		
		5,500,000.000	Local	100.037933	5,502,086.33	100.085900	5,504,724.50	2,638.17	0.29
			Base	100.037933	5,502,086.33	100.085900	5,504,724.50	2,638.17	0.29
912828SN1	US TREASURY N/B 03/19 1.5					1.5	31 Mar 2019		
		5,000,000.000	Local	99.871749	4,993,587.45	100.546900	5,027,345.00	33,757.55	0.27
			Base	99.871749	4,993,587.45	100.546900	5,027,345.00	33,757.55	0.27
912828SP6	US TREASURY N/B 04/15 0.375					0.375	15 Apr 2015		
		5,000,000.000	Local	100.024667	5,001,233.36	100.125000	5,006,250.00	5,016.64	0.27
			Base	100.024667	5,001,233.36	100.125000	5,006,250.00	5,016.64	0.27
912828SV3	US TREASURY N/B 05/22 1.75					1.75	15 May 2022		
		5,000,000.000	Local	100.663024	5,033,151.20	98.507800	4,925,390.00	-107,761.20	0.26
			Base	100.663024	5,033,151.20	98.507800	4,925,390.00	-107,761.20	0.26
912828SZ4	US TREASURY N/B 06/15 0.375					0.375	15 Jun 2015		
		10,000,000.000	Local	100.028682	10,002,868.18	100.171900	10,017,190.00	14,321.82	0.53
			Base	100.028682	10,002,868.18	100.171900	10,017,190.00	14,321.82	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
912828TC4	US TREASURY N/B 06/19 1					1.0	30 Jun 2019		
		5,000,000.000	Local	99.276794	4,963,839.68	98.070300	4,903,515.00	-60,324.68	0.26
			Base	99.276794	4,963,839.68	98.070300	4,903,515.00	-60,324.68	0.26
912828TJ9	US TREASURY N/B 08/22 1.625					1.625	15 Aug 2022		
		5,000,000.000	Local	99.403934	4,970,196.72	97.375000	4,868,750.00	-101,446.72	0.26
			Base	99.403934	4,970,196.72	97.375000	4,868,750.00	-101,446.72	0.26
912828TK6	US TREASURY N/B 08/15 0.25					0.25	15 Aug 2015		
		10,000,000.000	Local	99.900476	9,990,047.57	100.101600	10,010,160.00	20,112.43	0.53
			Base	99.900476	9,990,047.57	100.101600	10,010,160.00	20,112.43	0.53
912828TP5	US TREASURY N/B 09/15 0.25					0.25	15 Sep 2015		
		5,000,000.000	Local	99.926251	4,996,312.57	100.125000	5,006,250.00	9,937.43	0.27
			Base	99.926251	4,996,312.57	100.125000	5,006,250.00	9,937.43	0.27
912828TR1	US TREASURY N/B 09/19 1					1.0	30 Sep 2019		
		5,000,000.000	Local	99.434657	4,971,732.85	97.679700	4,883,985.00	-87,747.85	0.26
			Base	99.434657	4,971,732.85	97.679700	4,883,985.00	-87,747.85	0.26
912828TT7	US TREASURY N/B 10/15 0.25					0.25	15 Oct 2015		
		5,000,000.000	Local	99.963425	4,998,171.26	100.109400	5,005,470.00	7,298.74	0.27
			Base	99.963425	4,998,171.26	100.109400	5,005,470.00	7,298.74	0.27
912828TW0	US TREASURY N/B 10/17 0.75					0.75	31 Oct 2017		
		5,000,000.000	Local	99.791513	4,989,575.64	99.625000	4,981,250.00	-8,325.64	0.27
			Base	99.791513	4,989,575.64	99.625000	4,981,250.00	-8,325.64	0.27
912828TY6	US TREASURY N/B 11/22 1.625					1.625	15 Nov 2022		
		5,000,000.000	Local	98.679536	4,933,976.82	97.046900	4,852,345.00	-81,631.82	0.26
			Base	98.679536	4,933,976.82	97.046900	4,852,345.00	-81,631.82	0.26
912828UB4	US TREASURY N/B 11/19 1					1.0	30 Nov 2019		
		7,500,000.000	Local	99.240349	7,443,026.21	97.507800	7,313,085.00	-129,941.21	0.39
			Base	99.240349	7,443,026.21	97.507800	7,313,085.00	-129,941.21	0.39
912828UC2	US TREASURY N/B 12/15 0.25					0.25	15 Dec 2015		
		10,000,000.000	Local	99.860818	9,986,081.80	100.093800	10,009,380.00	23,298.20	0.53
			Base	99.860818	9,986,081.80	100.093800	10,009,380.00	23,298.20	0.53

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912828UE8	US TREASURY N/B 12/17 0.75					0.75	31 Dec 2017		
		Local	10,000,000.000	99.910558	9,991,055.80	99.367200	9,936,720.00	-54,335.80	0.53
		Base		99.910558	9,991,055.80	99.367200	9,936,720.00	-54,335.80	0.53
912828UG3	US TREASURY N/B 01/16 0.375					0.375	15 Jan 2016		
		Local	10,000,000.000	100.071150	10,007,115.02	100.218800	10,021,880.00	14,764.98	0.53
		Base		100.071150	10,007,115.02	100.218800	10,021,880.00	14,764.98	0.53
912828US7	US TREASURY N/B 03/16 0.375					0.375	15 Mar 2016		
		Local	5,000,000.000	100.014288	5,000,714.38	100.218800	5,010,940.00	10,225.62	0.27
		Base		100.014288	5,000,714.38	100.218800	5,010,940.00	10,225.62	0.27
912828UX6	TSY INFL IX N/B 04/18 0.125					0.125	15 Apr 2018		
		Local	102,970.000	105.193425	108,317.67	101.007800	104,007.73	-4,309.94	0.01
	Original Face:	Base	100,000.000	105.193425	108,317.67	101.007800	104,007.73	-4,309.94	0.01
912828VC1	US TREASURY N/B 05/16 0.25					0.25	15 May 2016		
		Local	5,000,000.000	99.617806	4,980,890.30	100.000000	5,000,000.00	19,109.70	0.27
		Base		99.617806	4,980,890.30	100.000000	5,000,000.00	19,109.70	0.27
912828VD9	US TREASURY N/B 05/15 0.25					0.25	31 May 2015		
		Local	10,000,000.000	99.973180	9,997,318.04	100.109400	10,010,940.00	13,621.96	0.53
		Base		99.973180	9,997,318.04	100.109400	10,010,940.00	13,621.96	0.53
912828VL1	US TREASURY N/B 07/16 0.625					0.625	15 Jul 2016		
		Local	5,000,000.000	100.065619	5,003,280.94	100.484400	5,024,220.00	20,939.06	0.27
		Base		100.065619	5,003,280.94	100.484400	5,024,220.00	20,939.06	0.27
912828VW7	US TREASURY N/B 09/16 0.875					0.875	15 Sep 2016		
		Local	5,000,000.000	100.431280	5,021,564.01	100.835900	5,041,795.00	20,230.99	0.27
		Base		100.431280	5,021,564.01	100.835900	5,041,795.00	20,230.99	0.27
912828WA4	US TREASURY N/B 10/16 0.625					0.625	15 Oct 2016		
		Local	10,000,000.000	100.084226	10,008,422.63	100.351600	10,035,160.00	26,737.37	0.54
		Base		100.084226	10,008,422.63	100.351600	10,035,160.00	26,737.37	0.54
912828WB2	US TREASURY N/B 10/15 0.25					0.25	31 Oct 2015		
		Local	10,000,000.000	99.958367	9,995,836.66	100.101600	10,010,160.00	14,323.34	0.53
		Base		99.958367	9,995,836.66	100.101600	10,010,160.00	14,323.34	0.53

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912828WS5	US TREASURY N/B 06/19 1.625					1.625	30 Jun 2019		
		Local	5,000,000.000	99.917688	4,995,884.41	100.882800	5,044,140.00	48,255.59	0.27
		Base		99.917688	4,995,884.41	100.882800	5,044,140.00	48,255.59	0.27
92343VBN3	VERIZON COMMUNICATIONS SR UNSECURED 09/16 2.5					2.5	15 Sep 2016		
		Local	3,026,000.000	102.416928	3,099,136.25	102.805400	3,110,891.40	11,755.15	0.17
		Base		102.416928	3,099,136.25	102.805400	3,110,891.40	11,755.15	0.17
927804FF6	VIRGINIA ELEC + POWER CO SR UNSECURED 04/18 5.4					5.4	30 Apr 2018		
		Local	7,000,000.000	99.923530	6,994,647.10	112.662200	7,886,354.00	891,706.90	0.42
		Base		99.923530	6,994,647.10	112.662200	7,886,354.00	891,706.90	0.42
92936TAB8	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2012 C7 A2					3.431	15 Jun 2045		
		Local	5,000,000.000	101.842166	5,092,108.32	104.337800	5,216,890.00	124,781.68	0.28
Original Face:		Base	5,000,000.000	101.842166	5,092,108.32	104.337800	5,216,890.00	124,781.68	0.28
92937EAC8	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2013 C11 A3					2.695	15 Mar 2045		
		Local	5,000,000.000	102.828021	5,141,401.07	101.350700	5,067,535.00	-73,866.07	0.27
Original Face:		Base	5,000,000.000	102.828021	5,141,401.07	101.350700	5,067,535.00	-73,866.07	0.27
92937FAF8	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2013 C12 AS					3.56	15 Mar 2048		
		Local	7,400,000.000	101.122892	7,483,094.02	103.065900	7,626,876.60	143,782.58	0.41
Original Face:		Base	7,400,000.000	101.122892	7,483,094.02	103.065900	7,626,876.60	143,782.58	0.41
92938VAL9	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C19 A1					1.233	15 Mar 2047		
		Local	1,785,465.080	99.999608	1,785,458.08	100.130070	1,787,787.43	2,329.35	0.10
Original Face:		Base	2,000,000.000	99.999608	1,785,458.08	100.130070	1,787,787.43	2,329.35	0.10
931142CG6	WAL MART STORES INC SR UNSECURED 04/17 5.375					5.375	05 Apr 2017		
		Local	5,000,000.000	99.912371	4,995,618.56	110.216700	5,510,835.00	515,216.44	0.29
		Base		99.912371	4,995,618.56	110.216700	5,510,835.00	515,216.44	0.29
931142CH4	WAL MART STORES INC SR UNSECURED 04/27 5.875					5.875	05 Apr 2027		
		Local	5,000,000.000	99.884601	4,994,230.06	127.986600	6,399,330.00	1,405,099.94	0.34
		Base		99.884601	4,994,230.06	127.986600	6,399,330.00	1,405,099.94	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	99.875100	4,993,755.00	-6,245.00	0.27
		Base		100.000000	5,000,000.00	99.875100	4,993,755.00	-6,245.00	0.27

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
94974BEU0	WELLS FARGO + COMPANY SR UNSECURED 04/15 3.625					3.625	15 Apr 2015		
		4,000,000.000	Local	99.990871	3,999,634.82	101.231100	4,049,244.00	49,609.18	0.22
			Base	99.990871	3,999,634.82	101.231100	4,049,244.00	49,609.18	0.22
ACI080VT9	RABOBANK NEDERLAND SR UNSECURED 09/17 VAR					0.1731	26 Sep 2017		
		10,000,000.000	Local	97.126116	9,712,611.61	98.367880	9,836,788.00	124,176.39	0.52
			Base	97.126116	9,712,611.61	98.367880	9,836,788.00	124,176.39	0.52
US DOLLAR Total									
		1,739,954,088.840	Local		1,799,116,729.85		1,859,083,676.55	59,966,946.70	99.20
	Original Face:	1,139,311,917.000	Base		1,799,116,729.85		1,859,083,676.55	59,966,946.70	99.20
FIXED INCOME Total									
		1,739,954,088.840	Base		1,799,116,729.85		1,859,083,676.55	59,966,946.70	99.20
	Original Face:	1,139,311,917.000							

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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
FUND Total								
		1,754,928,523.160	Base	1,814,092,634.85		1,874,059,581.55	59,966,946.70	100.00
Original Face:		1,139,311,917.000						

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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	136,674.440	1.000000	136,674.44	1.000000	136,674.44	0.00	0.05
		Base		1.000000	136,674.44	1.000000	136,674.44	0.00	0.05
US DOLLAR Total									
		Local	136,674.440		136,674.44		136,674.44	0.00	0.05
		Base			136,674.44		136,674.44	0.00	0.05
CASH Total									
		Base	136,674.440		136,674.44		136,674.44	0.00	0.05
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
00850VNT5	AGRICULTURAL BANK CHINA					0.6	27 Jan 2015		
		Local	5,000,000.000	99.905000	4,995,250.00	99.905000	4,995,250.00	0.00	1.92
		Base		99.905000	4,995,250.00	99.905000	4,995,250.00	0.00	1.92
06406HCC1	BANK OF NEW YORK MELLON SR UNSECURED 02/15 1.2					1.2	20 Feb 2015		
		Local	1,000,000.000	99.995752	999,957.52	99.995752	999,957.52	0.00	0.38
		Base		99.995752	999,957.52	99.995752	999,957.52	0.00	0.38
14912L5A5	CATERPILLAR FINANCIAL SE SR UNSECURED 02/15 VAR					0.5816	09 Feb 2015		
		Local	1,000,000.000	100.000000	1,000,000.00	100.000000	1,000,000.00	0.00	0.38
		Base		100.000000	1,000,000.00	100.000000	1,000,000.00	0.00	0.38
15963UUW4	CHARIOT FNDG LLC					0.26	30 Jul 2015		
		Local	5,000,000.000	99.825944	4,991,297.22	99.834620	4,991,731.00	433.78	1.92
		Base		99.825944	4,991,297.22	99.834620	4,991,731.00	433.78	1.92
172967FA4	CITIGROUP INC SR UNSECURED 01/15 6.01					6.01	15 Jan 2015		
		Local	2,221,000.000	100.665585	2,235,782.65	100.665585	2,235,782.65	0.00	0.86
		Base		100.665585	2,235,782.65	100.665585	2,235,782.65	0.00	0.86

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
233851AJ3	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 01/15 2.3					2.3	09 Jan 2015		
		Local	1,000,000.000	100.201973	1,002,019.73	100.201973	1,002,019.73	0.00	0.39
		Base		100.201973	1,002,019.73	100.201973	1,002,019.73	0.00	0.39
24422ERK7	JOHN DEERE CAPITAL CORP SR UNSECURED 12/14 1.25					1.25	02 Dec 2014		
		Local	500,000.000	99.999882	499,999.41	99.999882	499,999.41	0.00	0.19
		Base		99.999882	499,999.41	99.999882	499,999.41	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
3130A2VP8	FEDERAL HOME LOAN BANK BONDS 02/15 0.08					0.08	20 Feb 2015		
		Local	2,000,000.000	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.77
		Base		100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.77
313384AY5	FED HOME LN DISCOUNT NT DISCOUNT NOT 01/15 0.00000					0.01	23 Jan 2015		
		Local	6,540,000.000	99.989237	6,539,296.13	99.989237	6,539,296.13	0.00	2.52
		Base		99.989237	6,539,296.13	99.989237	6,539,296.13	0.00	2.52
459200HB0	IBM CORP SR UNSECURED 02/15 0.55					0.55	06 Feb 2015		
		Local	500,000.000	99.970184	499,850.92	99.970184	499,850.92	0.00	0.19
		Base		99.970184	499,850.92	99.970184	499,850.92	0.00	0.19
459200HJ3	IBM CORP SR UNSECURED 02/15 VAR					0.2121	04 Feb 2015		
		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	99.963056	999,630.56	99.963056	999,630.56	0.00	0.38
		Base		99.963056	999,630.56	99.963056	999,630.56	0.00	0.38
713448BM9	PEPSICO INC SR UNSECURED 01/15 3.1					3.1	15 Jan 2015		
		Local	1,000,000.000	100.341782	1,003,417.82	100.341782	1,003,417.82	0.00	0.39
		Base		100.341782	1,003,417.82	100.341782	1,003,417.82	0.00	0.39
824348AN6	SHERWIN WILLIAMS CO SR UNSECURED 12/14 3.125					3.125	15 Dec 2014		
		Local	2,000,000.000	100.060577	2,001,211.54	100.060577	2,001,211.54	0.00	0.77
		Base		100.060577	2,001,211.54	100.060577	2,001,211.54	0.00	0.77

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
863667AA9	STRYKER CORP SR UNSECURED 01/15 3					3.0	15 Jan 2015		
		Local	2,000,000.000	100.227075	2,004,541.49	100.227075	2,004,541.49	0.00	0.77
		Base		100.227075	2,004,541.49	100.227075	2,004,541.49	0.00	0.77
87019SPH1	SWEDBANK					0.16	17 Feb 2015		
		Local	5,000,000.000	99.965333	4,998,266.67	99.965333	4,998,266.67	0.00	1.92
		Base		99.965333	4,998,266.67	99.965333	4,998,266.67	0.00	1.92
912828MH0	US TREASURY N/B 01/15 2.25					2.25	31 Jan 2015		
		Local	1,000,000.000	100.308218	1,003,082.18	100.308218	1,003,082.18	0.00	0.39
		Base		100.308218	1,003,082.18	100.308218	1,003,082.18	0.00	0.39
978UHA002	SUN TRUST ROBINSON REPO					0.17	10 Dec 2014		
		Local	30,000,000.000	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	11.54
		Base		100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	11.54
979QHR003	SOUTH STREET REPO					0.17	01 Dec 2014		
		Local	20,000,000.000	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	7.69
		Base		100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	7.69
US DOLLAR Total									
		Local	87,761,000.000		87,773,603.84		87,774,037.62	433.78	33.77
		Base			87,773,603.84		87,774,037.62	433.78	33.77
CASH EQUIVALENT Total									
		Base	87,761,000.000		87,773,603.84		87,774,037.62	433.78	33.77

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00206RAV4	AT+T INC SR UNSECURED 08/15 2.5					2.5	15 Aug 2015		
		Local	784,000.000	101.183945	793,282.13	101.492400	795,700.42	2,418.29	0.31
		Base		101.183945	793,282.13	101.492400	795,700.42	2,418.29	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	100.672300	503,361.50	3,361.50	0.19
		Base		100.000000	500,000.00	100.672300	503,361.50	3,361.50	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
02580ECC5	AMERICAN EXPRESS BK FSB SR UNSECURED 09/17 6					6.0	13 Sep 2017		
		Local	500,000.000	112.854380	564,271.90	112.203500	561,017.50	-3,254.40	0.22
		Base		112.854380	564,271.90	112.203500	561,017.50	-3,254.40	0.22
025815AB7	AMERICAN EXPR CENTURION SR UNSECURED 11/15 VAR					0.6832	13 Nov 2015		
		Local	1,000,000.000	100.000000	1,000,000.00	100.325600	1,003,256.00	3,256.00	0.39
		Base		100.000000	1,000,000.00	100.325600	1,003,256.00	3,256.00	0.39
0258M0DE6	AMERICAN EXPRESS CREDIT SR UNSECURED 06/15 1.75					1.75	12 Jun 2015		
		Local	1,000,000.000	100.737941	1,007,379.41	100.689900	1,006,899.00	-480.41	0.39
		Base		100.737941	1,007,379.41	100.689900	1,006,899.00	-480.41	0.39
0258M0DG1	AMERICAN EXPRESS CREDIT SR UNSECURED 07/16 1.3					1.3	29 Jul 2016		
		Local	500,000.000	99.987330	499,936.65	100.609500	503,047.50	3,110.85	0.19
		Base		99.987330	499,936.65	100.609500	503,047.50	3,110.85	0.19
0258M0DH9	AMERICAN EXPRESS CREDIT SR UNSECURED 07/16 VAR					0.7426	29 Jul 2016		
		Local	500,000.000	100.000000	500,000.00	100.399300	501,996.50	1,996.50	0.19
		Base		100.000000	500,000.00	100.399300	501,996.50	1,996.50	0.19
031162BF6	AMGEN INC SR UNSECURED 06/16 2.3					2.3	15 Jun 2016		
		Local	500,000.000	99.928088	499,640.44	102.030100	510,150.50	10,510.06	0.20
		Base		99.928088	499,640.44	102.030100	510,150.50	10,510.06	0.20
03523TBM9	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 07/15 0.8					0.8	15 Jul 2015		
		Local	1,500,000.000	100.284613	1,504,269.19	100.231900	1,503,478.50	-790.69	0.58
		Base		100.284613	1,504,269.19	100.231900	1,503,478.50	-790.69	0.58
035242AF3	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/19 VAR					0.63235	01 Feb 2019		
		Local	2,000,000.000	100.000000	2,000,000.00	99.836700	1,996,734.00	-3,266.00	0.77
		Base		100.000000	2,000,000.00	99.836700	1,996,734.00	-3,266.00	0.77
037833AF7	APPLE INC SR UNSECURED 05/16 VAR					0.28235	03 May 2016		
		Local	2,000,000.000	100.000000	2,000,000.00	99.977600	1,999,552.00	-448.00	0.77
		Base		100.000000	2,000,000.00	99.977600	1,999,552.00	-448.00	0.77
037833AG5	APPLE INC SR UNSECURED 05/18 VAR					0.48235	03 May 2018		
		Local	2,000,000.000	100.000000	2,000,000.00	100.073600	2,001,472.00	1,472.00	0.77
		Base		100.000000	2,000,000.00	100.073600	2,001,472.00	1,472.00	0.77

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
037833AH3	APPLE INC SR UNSECURED 05/16 0.45					0.45	03 May 2016		
		Local	1,000,000.000	100.000000	1,000,000.00	100.009900	1,000,099.00	99.00	0.38
		Base		100.000000	1,000,000.00	100.009900	1,000,099.00	99.00	0.38
05531FAG8	BB+T CORPORATION SR UNSECURED 03/16 3.2					3.2	15 Mar 2016		
		Local	750,000.000	100.861821	756,463.66	102.912000	771,840.00	15,376.34	0.30
		Base		100.861821	756,463.66	102.912000	771,840.00	15,376.34	0.30
06406HBX6	BANK OF NEW YORK MELLON SR UNSECURED 07/16 2.3					2.3	28 Jul 2016		
		Local	500,000.000	99.971892	499,859.46	102.627600	513,138.00	13,278.54	0.20
		Base		99.971892	499,859.46	102.627600	513,138.00	13,278.54	0.20
06423AAV5	BANK ONE CORP SUBORDINATED 04/15 4.9					4.9	30 Apr 2015		
		Local	500,000.000	101.872006	509,360.03	101.757500	508,787.50	-572.53	0.20
		Base		101.872006	509,360.03	101.757500	508,787.50	-572.53	0.20
071813BH1	BAXTER INTERNATIONAL INC SR UNSECURED 06/16 0.95					0.95	01 Jun 2016		
		Local	1,000,000.000	99.951868	999,518.68	100.173500	1,001,735.00	2,216.32	0.39
		Base		99.951868	999,518.68	100.173500	1,001,735.00	2,216.32	0.39
071813BJ7	BAXTER INTERNATIONAL INC SR UNSECURED 06/18 1.85					1.85	15 Jun 2018		
		Local	1,000,000.000	99.992966	999,929.66	99.994400	999,944.00	14.34	0.38
		Base		99.992966	999,929.66	99.994400	999,944.00	14.34	0.38
084664BN0	BERKSHIRE HATHAWAY FIN COMPANY GUAR 12/15 2.45					2.45	15 Dec 2015		
		Local	1,000,000.000	99.954544	999,545.44	102.103500	1,021,035.00	21,489.56	0.39
		Base		99.954544	999,545.44	102.103500	1,021,035.00	21,489.56	0.39
110122AS7	BRISTOL MYERS SQUIBB CO SR UNSECURED 08/17 0.875					0.875	01 Aug 2017		
		Local	2,000,000.000	99.196064	1,983,921.27	99.340200	1,986,804.00	2,882.73	0.76
		Base		99.196064	1,983,921.27	99.340200	1,986,804.00	2,882.73	0.76
14912L5B3	CATERPILLAR FINANCIAL SE SR UNSECURED 03/15 1.05					1.05	26 Mar 2015		
		Local	1,200,000.000	100.253136	1,203,037.63	100.234100	1,202,809.20	-228.43	0.46
		Base		100.253136	1,203,037.63	100.234100	1,202,809.20	-228.43	0.46
14912L5M9	CATERPILLAR FINANCIAL SE SR UNSECURED 02/16 VAR					0.47435	26 Feb 2016		
		Local	1,000,000.000	100.000000	1,000,000.00	100.222000	1,002,220.00	2,220.00	0.39
		Base		100.000000	1,000,000.00	100.222000	1,002,220.00	2,220.00	0.39

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14912L5P2	CATERPILLAR FINANCIAL SE SR UNSECURED 03/18 1.3					1.3	01 Mar 2018		
		Local	500,000.000	99.874920	499,374.60	99.300600	496,503.00	-2,871.60	0.19
		Base		99.874920	499,374.60	99.300600	496,503.00	-2,871.60	0.19
14912L5U1	CATERPILLAR FINANCIAL SE UNSECURED 08/15 VAR					0.3856	28 Aug 2015		
		Local	2,049,000.000	100.077640	2,050,590.85	100.095600	2,050,958.84	367.99	0.79
		Base		100.077640	2,050,590.85	100.095600	2,050,958.84	367.99	0.79
191216AX8	COCA COLA CO/THE SR UNSECURED 03/15 0.75					0.75	13 Mar 2015		
		Local	2,000,000.000	100.149762	2,002,995.24	100.149000	2,002,980.00	-15.24	0.77
		Base		100.149762	2,002,995.24	100.149000	2,002,980.00	-15.24	0.77
191216BB5	COCA COLA CO/THE SR UNSECURED 03/15 VAR					0.2141	05 Mar 2015		
		Local	500,000.000	100.000000	500,000.00	100.005400	500,027.00	27.00	0.19
		Base		100.000000	500,000.00	100.005400	500,027.00	27.00	0.19
19416QDQ0	COLGATE PALMOLIVE CO SR UNSECURED 11/15 1.375					1.375	01 Nov 2015		
		Local	500,000.000	99.861838	499,309.19	100.956300	504,781.50	5,472.31	0.19
		Base		99.861838	499,309.19	100.956300	504,781.50	5,472.31	0.19
2027A0GE3	COMMONWEALTH BANK AUST SR UNSECURED 144A 05/15 VAR					0.7311	21 May 2015		
		Local	2,000,000.000	99.991010	1,999,820.19	99.942700	1,998,854.00	-966.19	0.77
		Base		99.991010	1,999,820.19	99.942700	1,998,854.00	-966.19	0.77
2027A0GL7	COMMONWEALTH BANK AUST SR UNSECURED 144A 10/17 VAR					0.8326	30 Oct 2017		
		Local	1,000,000.000	100.000000	1,000,000.00	100.000000	1,000,000.00	0.00	0.38
		Base		100.000000	1,000,000.00	100.000000	1,000,000.00	0.00	0.38
24422ERV3	JOHN DEERE CAPITAL CORP SR UNSECURED 09/15 0.7					0.7	04 Sep 2015		
		Local	500,000.000	99.982798	499,913.99	100.298300	501,491.50	1,577.51	0.19
		Base		99.982798	499,913.99	100.298300	501,491.50	1,577.51	0.19
24422ERW1	JOHN DEERE CAPITAL CORP SR UNSECURED 10/17 1.2					1.2	10 Oct 2017		
		Local	500,000.000	99.883938	499,419.69	100.133200	500,666.00	1,246.31	0.19
		Base		99.883938	499,419.69	100.133200	500,666.00	1,246.31	0.19
24422ESG5	JOHN DEERE CAPITAL CORP SR UNSECURED 12/15 VAR					0.3536	10 Dec 2015		
		Local	2,000,000.000	100.000000	2,000,000.00	100.061200	2,001,224.00	1,224.00	0.77
		Base		100.000000	2,000,000.00	100.061200	2,001,224.00	1,224.00	0.77

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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
25468PCS3	WALT DISNEY COMPANY/THE SR UNSECURED 02/17 1.125					1.125	15 Feb 2017		
		Local	2,000,000.000	99.577117	1,991,542.34	100.461900	2,009,238.00	17,695.66	0.77
		Base		99.577117	1,991,542.34	100.461900	2,009,238.00	17,695.66	0.77
25468PCZ7	WALT DISNEY COMPANY/THE SR UNSECURED 05/17 0.875					0.875	30 May 2017		
		Local	500,000.000	99.849972	499,249.86	99.565100	497,825.50	-1,424.36	0.19
		Base		99.849972	499,249.86	99.565100	497,825.50	-1,424.36	0.19
31283K2K3	FED HM LN PC POOL G11678					4.5	01 Apr 2020		
		Local	81,109.160	101.656644	82,452.85	106.857254	86,671.02	4,218.17	0.03
	Original Face:	Base	1,100,000.000	101.656644	82,452.85	106.857254	86,671.02	4,218.17	0.03
3128M8RU0	FED HM LN PC POOL G06499					4.0	01 Mar 2041		
		Local	1,400,350.260	104.164953	1,458,674.19	107.469334	1,504,947.10	46,272.91	0.58
	Original Face:	Base	2,090,000.000	104.164953	1,458,674.19	107.469334	1,504,947.10	46,272.91	0.58
3128MBX28	FED HM LN PC POOL G13197					5.5	01 Jan 2019		
		Local	135,358.200	100.402776	135,903.39	106.282677	143,862.32	7,958.93	0.06
	Original Face:	Base	1,500,000.000	100.402776	135,903.39	106.282677	143,862.32	7,958.93	0.06
3128MBXP7	FED HM LN PC POOL G13186					5.0	01 Jul 2015		
		Local	4,745.190	100.109585	4,750.39	105.605413	5,011.18	260.79	0.00
	Original Face:	Base	1,000,000.000	100.109585	4,750.39	105.605413	5,011.18	260.79	0.00
3128MBZR1	FED HM LN PC POOL G13252					6.0	01 Feb 2019		
		Local	141,786.920	101.167844	143,442.77	104.704560	148,457.37	5,014.60	0.06
	Original Face:	Base	1,500,000.000	101.167844	143,442.77	104.704560	148,457.37	5,014.60	0.06
3128MMHX4	FED HM LN PC POOL G18245					4.5	01 Mar 2023		
		Local	14,650.790	101.831915	14,919.18	107.722785	15,782.24	863.06	0.01
	Original Face:	Base	250,000.000	101.831915	14,919.18	107.722785	15,782.24	863.06	0.01
3128MMK36	FED HM LN PC POOL G18313					4.5	01 Jun 2024		
		Local	146,948.470	100.179839	147,212.74	107.255904	157,610.91	10,398.17	0.06
	Original Face:	Base	1,000,000.000	100.179839	147,212.74	107.255904	157,610.91	10,398.17	0.06
3128MMKJ1	FED HM LN PC POOL G18296					4.5	01 Feb 2024		
		Local	187,093.930	101.098887	189,149.88	107.746621	201,587.39	12,437.51	0.08
	Original Face:	Base	2,206,300.000	101.098887	189,149.88	107.746621	201,587.39	12,437.51	0.08

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3128MMN33	FED HM LN PC POOL G18409					3.0	01 Nov 2026		
		Local	2,053,294.100	102.144246	2,097,321.77	104.322542	2,142,048.60	44,726.83	0.82
Original Face:		Base	5,000,000.000	102.144246	2,097,321.77	104.322542	2,142,048.60	44,726.83	0.82
3128MMQT3	FED HM LN PC POOL G18465					2.5	01 May 2028		
		Local	4,291,743.750	102.945791	4,418,169.56	102.362359	4,393,130.14	-25,039.42	1.69
Original Face:		Base	5,000,000.000	102.945791	4,418,169.56	102.362359	4,393,130.14	-25,039.42	1.69
3128PMY87	FED HM LN PC POOL J09735					4.5	01 Jun 2024		
		Local	161,970.010	101.829567	164,933.36	107.142246	173,538.31	8,604.95	0.07
Original Face:		Base	1,000,000.000	101.829567	164,933.36	107.142246	173,538.31	8,604.95	0.07
3128PR3M9	FED HM LN PC POOL J12604					4.0	01 Jul 2025		
		Local	1,375,578.960	102.085118	1,404,261.40	106.917566	1,470,735.54	66,474.14	0.57
Original Face:		Base	6,000,000.000	102.085118	1,404,261.40	106.917566	1,470,735.54	66,474.14	0.57
3128PSKA4	FED HM LN PC POOL J12989					3.5	01 Sep 2025		
		Local	1,296,117.750	102.708932	1,331,228.70	106.107266	1,375,275.11	44,046.41	0.53
Original Face:		Base	5,000,000.000	102.708932	1,331,228.70	106.107266	1,375,275.11	44,046.41	0.53
31292LFA8	FED HM LN PC POOL C03761					3.5	01 Feb 2042		
		Local	3,478,137.450	104.565524	3,636,932.64	104.279293	3,626,977.14	-9,955.50	1.40
Original Face:		Base	5,000,000.000	104.565524	3,636,932.64	104.279293	3,626,977.14	-9,955.50	1.40
312936EV5	FED HM LN PC POOL A89148					4.0	01 Oct 2039		
		Local	2,515,051.930	104.526536	2,628,896.65	106.761335	2,685,103.02	56,206.37	1.03
Original Face:		Base	5,700,000.000	104.526536	2,628,896.65	106.761335	2,685,103.02	56,206.37	1.03
312944H79	FED HM LN PC POOL A95654					4.0	01 Dec 2040		
		Local	1,193,977.620	104.159486	1,243,640.95	107.464534	1,283,102.49	39,461.54	0.49
Original Face:		Base	2,000,000.000	104.159486	1,243,640.95	107.464534	1,283,102.49	39,461.54	0.49
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	100.099500	2,001,990.00	1,990.00	0.77
		Base		100.000000	2,000,000.00	100.099500	2,001,990.00	1,990.00	0.77
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	99.832100	2,495,802.50	-4,197.50	0.96
		Base		100.000000	2,500,000.00	99.832100	2,495,802.50	-4,197.50	0.96

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3134G5R49	FREDDIE MAC NOTES 06/18 VAR					0.75	18 Jun 2018		
		Local	2,000,000.000	100.000000	2,000,000.00	100.026100	2,000,522.00	522.00	0.77
		Base		100.000000	2,000,000.00	100.026100	2,000,522.00	522.00	0.77
3134G5SD8	FREDDIE MAC NOTES 12/18 VAR					0.75	24 Dec 2018		
		Local	1,000,000.000	99.850000	998,500.00	100.042500	1,000,425.00	1,925.00	0.38
		Base		99.850000	998,500.00	100.042500	1,000,425.00	1,925.00	0.38
313588HP3	FANNIE DISCOUNT NOTE DISCOUNT NOT 07/15 0.00000					0.01	01 Jul 2015		
		Local	5,160,000.000	99.929333	5,156,353.60	99.947000	5,157,265.20	911.60	1.98
		Base		99.929333	5,156,353.60	99.947000	5,157,265.20	911.60	1.98
3135G0WJ8	FANNIE MAE NOTES 05/18 0.875					0.875	21 May 2018		
		Local	2,000,000.000	97.115545	1,942,310.90	99.024900	1,980,498.00	38,187.10	0.76
		Base		97.115545	1,942,310.90	99.024900	1,980,498.00	38,187.10	0.76
31371LJV2	FNMA POOL 255076 FN 01/19 FIXED 4.5					4.5	01 Jan 2019		
		Local	147,621.030	99.460856	146,825.14	105.562224	155,832.04	9,006.90	0.06
Original Face:		Base	2,360,770.000	99.460856	146,825.14	105.562224	155,832.04	9,006.90	0.06
31371MAT4	FNMA POOL 255718 FN 04/15 FIXED 5					5.0	01 Apr 2015		
		Local	21,844.530	100.017213	21,848.29	105.404993	23,025.23	1,176.94	0.01
Original Face:		Base	4,120,000.000	100.017213	21,848.29	105.404993	23,025.23	1,176.94	0.01
31387WUX3	FNMA POOL 596498 FN 07/16 FIXED 6					6.0	01 Jul 2016		
		Local	897.160	100.409069	900.83	102.560348	920.13	19.30	0.00
Original Face:		Base	345,556.000	100.409069	900.83	102.560348	920.13	19.30	0.00
31403DHB8	FNMA POOL 745526 FN 05/21 FIXED VAR					6.0	01 May 2021		
		Local	194,239.500	101.052510	196,283.89	108.268601	210,300.39	14,016.50	0.08
Original Face:		Base	2,500,000.000	101.052510	196,283.89	108.268601	210,300.39	14,016.50	0.08
31412QBF5	FNMA POOL 931638 FN 07/39 FIXED 4.5					4.5	01 Jul 2039		
		Local	214,818.110	101.847642	218,787.18	108.926086	233,992.96	15,205.78	0.09
Original Face:		Base	983,845.000	101.847642	218,787.18	108.926086	233,992.96	15,205.78	0.09
31413MFY8	FNMA POOL 949383 FN 08/22 FIXED 6					6.0	01 Aug 2022		
		Local	159,839.640	101.071468	161,552.27	108.460021	173,362.11	11,809.84	0.07
Original Face:		Base	1,800,000.000	101.071468	161,552.27	108.460021	173,362.11	11,809.84	0.07

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31416B6K9	FNMA POOL 995574 FN 11/21 FIXED VAR					4.5	01 Nov 2021		
		Local	407,341.780	103.153092	420,185.64	106.135851	432,335.66	12,150.02	0.17
Original Face:		Base	3,350,000.000	103.153092	420,185.64	106.135851	432,335.66	12,150.02	0.17
31416BN38	FNMA POOL 995110 FN 11/18 FIXED VAR					5.5	01 Nov 2018		
		Local	132,784.610	101.114052	134,263.90	106.160944	140,965.40	6,701.50	0.05
Original Face:		Base	1,500,000.000	101.114052	134,263.90	106.160944	140,965.40	6,701.50	0.05
31416XE97	FNMA POOL AB1959 FN 12/40 FIXED 4					4.0	01 Dec 2040		
		Local	3,458,064.430	104.591086	3,616,827.14	106.939254	3,698,028.30	81,201.16	1.42
Original Face:		Base	5,200,000.000	104.591086	3,616,827.14	106.939254	3,698,028.30	81,201.16	1.42
31417AU98	FNMA POOL AB4207 FN 01/27 FIXED 2.5					2.5	01 Jan 2027		
		Local	1,838,350.570	102.306476	1,880,751.68	102.346396	1,881,485.55	733.87	0.72
Original Face:		Base	2,680,283.000	102.306476	1,880,751.68	102.346396	1,881,485.55	733.87	0.72
31417CUR4	FNMA POOL AB5991 FN 08/27 FIXED 2.5					2.5	01 Aug 2027		
		Local	10,870,521.000	103.345619	11,234,207.27	102.347493	11,125,705.72	-108,501.55	4.28
Original Face:		Base	15,000,000.000	103.345619	11,234,207.27	102.347493	11,125,705.72	-108,501.55	4.28
31417SXR6	FNMA POOL AC6087 FN 11/24 FIXED 5					5.0	01 Nov 2024		
		Local	501,472.800	103.547608	519,263.09	107.839846	540,787.50	21,524.41	0.21
Original Face:		Base	1,500,000.000	103.547608	519,263.09	107.839846	540,787.50	21,524.41	0.21
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4					4.0	01 Jan 2025		
		Local	657,810.050	102.143664	671,911.29	106.760857	702,283.65	30,372.36	0.27
Original Face:		Base	3,200,000.000	102.143664	671,911.29	106.760857	702,283.65	30,372.36	0.27
31418ACU0	FNMA POOL MA0982 FN 02/27 FIXED 3.5					3.5	01 Feb 2027		
		Local	460,599.030	104.465324	481,166.27	106.139408	488,877.08	7,710.81	0.19
Original Face:		Base	765,534.000	104.465324	481,166.27	106.139408	488,877.08	7,710.81	0.19
31418AHW1	FNMA POOL MA1144 FN 08/27 FIXED 2.5					2.5	01 Aug 2027		
		Local	3,359,956.890	103.339510	3,472,162.97	102.347270	3,438,824.15	-33,338.82	1.32
Original Face:		Base	5,157,070.000	103.339510	3,472,162.97	102.347270	3,438,824.15	-33,338.82	1.32
31418RFS5	FNMA POOL AD3776 FN 03/25 FIXED 4.5					4.5	01 Mar 2025		
		Local	816,298.250	102.507168	836,764.22	108.224538	883,435.01	46,670.79	0.34
Original Face:		Base	5,000,000.000	102.507168	836,764.22	108.224538	883,435.01	46,670.79	0.34

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31419AJM0	FNMA POOL AE0267 FN 08/25 FIXED VAR					4.0	01 Aug 2025		
		Local	1,232,009.100	103.370379	1,273,532.48	107.014802	1,318,432.10	44,899.62	0.51
	Original Face:	Base	5,000,000.000	103.370379	1,273,532.48	107.014802	1,318,432.10	44,899.62	0.51
31419BBT1	FNMA POOL AE0949 FN 02/41 FIXED VAR					4.0	01 Feb 2041		
		Local	956,421.720	104.320413	997,743.09	106.953383	1,022,925.39	25,182.30	0.39
	Original Face:	Base	2,000,000.000	104.320413	997,743.09	106.953383	1,022,925.39	25,182.30	0.39
31419CZL0	FNMA POOL AE2546 FN 09/40 FIXED 4.5					4.5	01 Sep 2040		
		Local	1,357,054.600	104.127003	1,413,060.28	108.818639	1,476,728.35	63,668.07	0.57
	Original Face:	Base	5,000,000.000	104.127003	1,413,060.28	108.818639	1,476,728.35	63,668.07	0.57
31419JM47	FNMA POOL AE7578 FN 11/40 FIXED 4.5					4.5	01 Nov 2040		
		Local	6,316,760.070	108.156276	6,831,972.48	108.948999	6,882,046.87	50,074.39	2.65
	Original Face:	Base	14,750,000.000	108.156276	6,831,972.48	108.948999	6,882,046.87	50,074.39	2.65
31419KU78	FNMA POOL AE8705 FN 11/25 FIXED 3					3.0	01 Nov 2025		
		Local	753,032.480	101.876264	767,161.36	104.249988	785,036.27	17,874.91	0.30
	Original Face:	Base	2,000,000.000	101.876264	767,161.36	104.249988	785,036.27	17,874.91	0.30
369550AV0	GENERAL DYNAMICS CORP COMPANY GUAR 11/17 1					1.0	15 Nov 2017		
		Local	500,000.000	99.633540	498,167.70	99.300200	496,501.00	-1,666.70	0.19
		Base		99.633540	498,167.70	99.300200	496,501.00	-1,666.70	0.19
36962G5U4	GENERAL ELEC CAP CORP SR UNSECURED 04/15 VAR					0.7291	13 Apr 2015		
		Local	400,000.000	99.972745	399,890.98	100.167300	400,669.20	778.22	0.15
		Base		99.972745	399,890.98	100.167300	400,669.20	778.22	0.15
36962G5W0	GENERAL ELEC CAP CORP SR UNSECURED 04/17 2.3					2.3	27 Apr 2017		
		Local	500,000.000	99.967808	499,839.04	102.948900	514,744.50	14,905.46	0.20
		Base		99.967808	499,839.04	102.948900	514,744.50	14,905.46	0.20
36962G6L3	GENERAL ELEC CAP CORP SR UNSECURED 12/17 VAR					0.75	07 Dec 2017		
		Local	1,000,000.000	99.784885	997,848.85	99.480900	994,809.00	-3,039.85	0.38
		Base		99.784885	997,848.85	99.480900	994,809.00	-3,039.85	0.38
377372AD9	GLAXOSMITHKLINE CAP INC COMPANY GUAR 05/18 5.65					5.65	15 May 2018		
		Local	2,000,000.000	114.324215	2,286,484.30	113.354400	2,267,088.00	-19,396.30	0.87
		Base		114.324215	2,286,484.30	113.354400	2,267,088.00	-19,396.30	0.87

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38141GRC0	GOLDMAN SACHS GROUP INC SR UNSECURED 01/18 2.375					2.375	22 Jan 2018		
		Local	1,000,000.000	100.478598	1,004,785.98	101.801200	1,018,012.00	13,226.02	0.39
		Base		100.478598	1,004,785.98	101.801200	1,018,012.00	13,226.02	0.39
38143UPS4	GOLDMAN SACHS GROUP INC SR UNSECURED 11/15 VAR					1.1321	18 Nov 2015		
		Local	1,000,000.000	100.144789	1,001,447.89	100.139400	1,001,394.00	-53.89	0.39
		Base		100.144789	1,001,447.89	100.139400	1,001,394.00	-53.89	0.39
38143UXV8	GOLDMAN SACHS GROUP INC SR UNSECURED 08/16 VAR					2.2329	24 Aug 2016		
		Local	1,000,000.000	101.405126	1,014,051.26	101.799700	1,017,997.00	3,945.74	0.39
		Base		101.405126	1,014,051.26	101.799700	1,017,997.00	3,945.74	0.39
427866AS7	HERSHEY COMPANY SR UNSECURED 11/16 1.5					1.5	01 Nov 2016		
		Local	1,000,000.000	99.910198	999,101.98	101.433700	1,014,337.00	15,235.02	0.39
		Base		99.910198	999,101.98	101.433700	1,014,337.00	15,235.02	0.39
43812XAB1	HONDA AUTO RECEIVABLES OWNER T HAROT 2013 3 A2					0.54	15 Jan 2016		
		Local	585,645.400	99.999638	585,643.28	100.011800	585,714.51	71.23	0.23
	Original Face:	Base	2,000,000.000	99.999638	585,643.28	100.011800	585,714.51	71.23	0.23
44890LAC8	HYUNDAI AUTO RECEIVABLES TRUST HART 2013 B A3					0.71	15 Sep 2017		
		Local	2,000,000.000	99.989187	1,999,783.73	100.115700	2,002,314.00	2,530.27	0.77
	Original Face:	Base	2,000,000.000	99.989187	1,999,783.73	100.115700	2,002,314.00	2,530.27	0.77
44921QAB2	HYUNDAI FLOORPLAN MASTER OWNER HFMOT 2013 1A A 144A					0.5047	15 May 2018		
		Local	1,000,000.000	100.000000	1,000,000.00	100.137700	1,001,377.00	1,377.00	0.39
	Original Face:	Base	1,000,000.000	100.000000	1,000,000.00	100.137700	1,001,377.00	1,377.00	0.39
459058DS9	INTL BK RECON + DEVELOP 10/16 0.625					0.625	14 Oct 2016		
		Local	2,000,000.000	99.879948	1,997,598.95	100.091500	2,001,830.00	4,231.05	0.77
		Base		99.879948	1,997,598.95	100.091500	2,001,830.00	4,231.05	0.77
459200GX3	IBM CORP SR UNSECURED 07/16 1.95					1.95	22 Jul 2016		
		Local	1,000,000.000	99.812706	998,127.06	102.173000	1,021,730.00	23,602.94	0.39
		Base		99.812706	998,127.06	102.173000	1,021,730.00	23,602.94	0.39
459200HC8	IBM CORP SR UNSECURED 02/17 1.25					1.25	06 Feb 2017		
		Local	500,000.000	99.806818	499,034.09	100.703700	503,518.50	4,484.41	0.19
		Base		99.806818	499,034.09	100.703700	503,518.50	4,484.41	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
459200HK0	IBM CORP SR UNSECURED 02/18 1.25					1.25	08 Feb 2018		
		Local	500,000.000	100.000000	500,000.00	99.467800	497,339.00	-2,661.00	0.19
		Base		100.000000	500,000.00	99.467800	497,339.00	-2,661.00	0.19
459200HL8	IBM CORP SR UNSECURED 05/16 0.45					0.45	06 May 2016		
		Local	1,000,000.000	99.866178	998,661.78	100.031300	1,000,313.00	1,651.22	0.38
		Base		99.866178	998,661.78	100.031300	1,000,313.00	1,651.22	0.38
459200HV6	IBM CORP SR UNSECURED 02/16 VAR					0.30235	05 Feb 2016		
		Local	1,000,000.000	100.000000	1,000,000.00	99.987300	999,873.00	-127.00	0.38
		Base		100.000000	1,000,000.00	99.987300	999,873.00	-127.00	0.38
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					0.6031	12 Feb 2019		
		Local	500,000.000	100.000000	500,000.00	100.496600	502,483.00	2,483.00	0.19
		Base		100.000000	500,000.00	100.496600	502,483.00	2,483.00	0.19
478160AY0	JOHNSON + JOHNSON SR UNSECURED 05/16 2.15					2.15	15 May 2016		
		Local	1,000,000.000	101.312659	1,013,126.59	102.383800	1,023,838.00	10,711.41	0.39
		Base		101.312659	1,013,126.59	102.383800	1,023,838.00	10,711.41	0.39
494368BK8	KIMBERLY CLARK CORP SR UNSECURED 05/16 VAR					0.3521	15 May 2016		
		Local	1,000,000.000	100.000000	1,000,000.00	100.051100	1,000,511.00	511.00	0.38
		Base		100.000000	1,000,000.00	100.051100	1,000,511.00	511.00	0.38
532457AN8	ELI LILLY + CO SR UNSECURED 01/16 6.57					6.57	01 Jan 2016		
		Local	1,000,000.000	103.732661	1,037,326.61	106.523600	1,065,236.00	27,909.39	0.41
		Base		103.732661	1,037,326.61	106.523600	1,065,236.00	27,909.39	0.41
548661DB0	LOWE S COS INC SR UNSECURED 09/19 VAR					0.6536	10 Sep 2019		
		Local	500,000.000	100.000000	500,000.00	99.859200	499,296.00	-704.00	0.19
		Base		100.000000	500,000.00	99.859200	499,296.00	-704.00	0.19
58013MEP5	MCDONALD S CORP SR UNSECURED 05/15 0.75					0.75	29 May 2015		
		Local	1,000,000.000	99.954757	999,547.57	100.213300	1,002,133.00	2,585.43	0.39
		Base		99.954757	999,547.57	100.213300	1,002,133.00	2,585.43	0.39
585055BA3	MEDTRONIC INC SR UNSECURED 04/18 1.375					1.375	01 Apr 2018		
		Local	1,000,000.000	99.900679	999,006.79	99.215200	992,152.00	-6,854.79	0.38
		Base		99.900679	999,006.79	99.215200	992,152.00	-6,854.79	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
589331AP2	MERCK SHARP + DOHME CORP COMPANY GUAR 06/15 4					4.0	30 Jun 2015		
		Local	3,000,000.000	101.536347	3,046,090.41	102.148500	3,064,455.00	18,364.59	1.18
		Base		101.536347	3,046,090.41	102.148500	3,064,455.00	18,364.59	1.18
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	100.959100	1,514,386.50	14,386.50	0.58
		Base		100.000000	1,500,000.00	100.959100	1,514,386.50	14,386.50	0.58
65474VAG6	NISSAN MASTER OWNER TRUST RECE NMOTR 2013 A A					0.4533	15 Feb 2018		
		Local	2,000,000.000	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.77
Original Face:		Base	2,000,000.000	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.77
65477LAB6	NISSAN AUTO RECEIVABLES OWNER NAROT 2013 B A2					0.52	15 Apr 2016		
		Local	140,717.190	99.999801	140,716.91	100.015400	140,738.86	21.95	0.05
Original Face:		Base	500,000.000	99.999801	140,716.91	100.015400	140,738.86	21.95	0.05
674599BZ7	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/16 2.5					2.5	01 Feb 2016		
		Local	1,500,000.000	100.522515	1,507,837.73	102.009500	1,530,142.50	22,304.77	0.59
		Base		100.522515	1,507,837.73	102.009500	1,530,142.50	22,304.77	0.59
693476BM4	PNC FUNDING CORP COMPANY GUAR 09/16 2.7					2.7	19 Sep 2016		
		Local	500,000.000	102.870008	514,350.04	103.026900	515,134.50	784.46	0.20
		Base		102.870008	514,350.04	103.026900	515,134.50	784.46	0.20
713448BX5	PEPSICO INC SR UNSECURED 03/15 0.75					0.75	05 Mar 2015		
		Local	330,000.000	100.129085	330,425.98	100.134400	330,443.52	17.54	0.13
		Base		100.129085	330,425.98	100.134400	330,443.52	17.54	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	100.253600	1,002,536.00	2,536.00	0.39
		Base		100.000000	1,000,000.00	100.253600	1,002,536.00	2,536.00	0.39
713448CF3	PEPSICO INC SR UNSECURED 02/16 VAR					0.44435	26 Feb 2016		
		Local	1,000,000.000	100.000000	1,000,000.00	100.091700	1,000,917.00	917.00	0.39
		Base		100.000000	1,000,000.00	100.091700	1,000,917.00	917.00	0.39
713448CL0	PEPSICO INC SR UNSECURED 02/17 0.95					0.95	22 Feb 2017		
		Local	1,000,000.000	99.915100	999,151.00	100.133300	1,001,333.00	2,182.00	0.39
		Base		99.915100	999,151.00	100.133300	1,001,333.00	2,182.00	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
717081DA8	PFIZER INC SR UNSECURED 03/15 5.35					5.35	15 Mar 2015		
		Local	1,000,000.000	101.303692	1,013,036.92	101.334900	1,013,349.00	312.08	0.39
		Base		101.303692	1,013,036.92	101.334900	1,013,349.00	312.08	0.39
717081DD2	PFIZER INC SR UNSECURED 01/17 0.9					0.9	15 Jan 2017		
		Local	1,000,000.000	99.906436	999,064.36	100.057800	1,000,578.00	1,513.64	0.38
		Base		99.906436	999,064.36	100.057800	1,000,578.00	1,513.64	0.38
718172AJ8	PHILIP MORRIS INTL INC SR UNSECURED 05/16 2.5					2.5	16 May 2016		
		Local	1,000,000.000	99.800768	998,007.68	102.607400	1,026,074.00	28,066.32	0.39
		Base		99.800768	998,007.68	102.607400	1,026,074.00	28,066.32	0.39
742718DS5	PROCTER + GAMBLE CO/THE SR UNSECURED 11/15 1.8					1.8	15 Nov 2015		
		Local	500,000.000	99.843298	499,216.49	101.421600	507,108.00	7,891.51	0.20
		Base		99.843298	499,216.49	101.421600	507,108.00	7,891.51	0.20
79604YAB5	SAMSUNG ELECTRON AMERICA COMPANY GUAR 144A 04/17 1.75					1.75	10 Apr 2017		
		Local	4,000,000.000	100.979454	4,039,178.15	101.165000	4,046,600.00	7,421.85	1.56
		Base		100.979454	4,039,178.15	101.165000	4,046,600.00	7,421.85	1.56
882508AT1	TEXAS INSTRUMENTS INC SR UNSECURED 08/15 0.45					0.45	03 Aug 2015		
		Local	1,000,000.000	99.985382	999,853.82	100.091200	1,000,912.00	1,058.18	0.39
		Base		99.985382	999,853.82	100.091200	1,000,912.00	1,058.18	0.39
882508AX2	TEXAS INSTRUMENTS INC SR UNSECURED 03/17 0.875					0.875	12 Mar 2017		
		Local	500,000.000	99.850646	499,253.23	100.049300	500,246.50	993.27	0.19
		Base		99.850646	499,253.23	100.049300	500,246.50	993.27	0.19
88579YAD3	3M COMPANY SR UNSECURED 09/16 1.375					1.375	29 Sep 2016		
		Local	250,000.000	99.691384	249,228.46	101.360300	253,400.75	4,172.29	0.10
		Base		99.691384	249,228.46	101.360300	253,400.75	4,172.29	0.10
88579YAE1	3M COMPANY SR UNSECURED 06/17 1					1.0	26 Jun 2017		
		Local	500,000.000	100.315330	501,576.65	100.008000	500,040.00	-1,536.65	0.19
		Base		100.315330	501,576.65	100.008000	500,040.00	-1,536.65	0.19
89233P6S0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25					1.25	05 Oct 2017		
		Local	500,000.000	99.967052	499,835.26	100.071300	500,356.50	521.24	0.19
		Base		99.967052	499,835.26	100.071300	500,356.50	521.24	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
89236TAK1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/16 VAR					0.5221	17 May 2016		
		Local	1,000,000.000	100.000000	1,000,000.00	100.267000	1,002,670.00	2,670.00	0.39
		Base		100.000000	1,000,000.00	100.267000	1,002,670.00	2,670.00	0.39
89236TAL9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/16 0.8					0.8	17 May 2016		
		Local	1,000,000.000	99.980116	999,801.16	100.444700	1,004,447.00	4,645.84	0.39
		Base		99.980116	999,801.16	100.444700	1,004,447.00	4,645.84	0.39
89236TBB0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/19 2.1					2.1	17 Jan 2019		
		Local	500,000.000	99.929880	499,649.40	100.782200	503,911.00	4,261.60	0.19
		Base		99.929880	499,649.40	100.782200	503,911.00	4,261.60	0.19
90327QCW7	USAA CAPITAL CORP SR UNSECURED 144A 12/16 2.25					2.25	13 Dec 2016		
		Local	500,000.000	99.928392	499,641.96	102.558100	512,790.50	13,148.54	0.20
		Base		99.928392	499,641.96	102.558100	512,790.50	13,148.54	0.20
91159HHD5	US BANCORP SR UNSECURED 05/17 1.65					1.65	15 May 2017		
		Local	1,000,000.000	99.910241	999,102.41	101.287900	1,012,879.00	13,776.59	0.39
		Base		99.910241	999,102.41	101.287900	1,012,879.00	13,776.59	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	100.431700	1,004,317.00	4,317.00	0.39
		Base		100.000000	1,000,000.00	100.431700	1,004,317.00	4,317.00	0.39
912828KZ2	US TREASURY N/B 06/16 3.25					3.25	30 Jun 2016		
		Local	1,000,000.000	103.535498	1,035,354.98	104.617200	1,046,172.00	10,817.02	0.40
		Base		103.535498	1,035,354.98	104.617200	1,046,172.00	10,817.02	0.40
912828MD9	US TREASURY N/B 12/16 3.25					3.25	31 Dec 2016		
		Local	1,000,000.000	104.376656	1,043,766.56	105.609400	1,056,094.00	12,327.44	0.41
		Base		104.376656	1,043,766.56	105.609400	1,056,094.00	12,327.44	0.41
912828NL0	US TREASURY N/B 06/15 1.875					1.875	30 Jun 2015		
		Local	500,000.000	100.349750	501,748.75	101.039100	505,195.50	3,446.75	0.19
		Base		100.349750	501,748.75	101.039100	505,195.50	3,446.75	0.19
912828PE4	US TREASURY N/B 10/15 1.25					1.25	31 Oct 2015		
		Local	1,000,000.000	100.370752	1,003,707.52	101.023400	1,010,234.00	6,526.48	0.39
		Base		100.370752	1,003,707.52	101.023400	1,010,234.00	6,526.48	0.39

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912828PM6	US TREASURY N/B 12/15 2.125					2.125	31 Dec 2015		
		Local	500,000.000	100.659324	503,296.62	102.078100	510,390.50	7,093.88	0.20
		Base		100.659324	503,296.62	102.078100	510,390.50	7,093.88	0.20
92867MAB6	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2013 1 A2					0.37	20 Jan 2016		
		Local	60,292.040	99.997446	60,290.50	100.002800	60,293.73	3.23	0.02
Original Face:		Base	2,000,000.000	99.997446	60,290.50	100.002800	60,293.73	3.23	0.02
92976GAA9	WELLS FARGO BANK NA SUBORDINATED 08/15 5					5.0	15 Aug 2015		
		Local	198,000.000	101.773732	201,511.99	103.205600	204,347.09	2,835.10	0.08
		Base		101.773732	201,511.99	103.205600	204,347.09	2,835.10	0.08
929903DU3	WACHOVIA CORP SR UNSECURED 06/17 VAR					0.5041	15 Jun 2017		
		Local	1,000,000.000	98.674833	986,748.33	99.700100	997,001.00	10,252.67	0.38
		Base		98.674833	986,748.33	99.700100	997,001.00	10,252.67	0.38
931142DE0	WAL MART STORES INC SR UNSECURED 04/16 0.6					0.6	11 Apr 2016		
		Local	1,000,000.000	99.967979	999,679.79	100.191700	1,001,917.00	2,237.21	0.39
		Base		99.967979	999,679.79	100.191700	1,001,917.00	2,237.21	0.39
94974BFD7	WELLS FARGO + COMPANY SR UNSECURED 05/17 2.1					2.1	08 May 2017		
		Local	1,000,000.000	100.160091	1,001,600.91	102.264700	1,022,647.00	21,046.09	0.39
		Base		100.160091	1,001,600.91	102.264700	1,022,647.00	21,046.09	0.39
94974BFG0	WELLS FARGO + COMPANY SR UNSECURED 01/18 1.5					1.5	16 Jan 2018		
		Local	1,000,000.000	99.889186	998,891.86	100.116300	1,001,163.00	2,271.14	0.39
		Base		99.889186	998,891.86	100.116300	1,001,163.00	2,271.14	0.39
94974BFL9	WELLS FARGO + COMPANY SR UNSECURED 07/16 1.25					1.25	20 Jul 2016		
		Local	2,000,000.000	99.947565	1,998,951.29	100.738800	2,014,776.00	15,824.71	0.78
		Base		99.947565	1,998,951.29	100.738800	2,014,776.00	15,824.71	0.78
94986RPR6	WELLS FARGO + COMPANY SR UNSECURED 05/18 VAR					0.5332	14 May 2018		
		Local	2,000,000.000	100.000000	2,000,000.00	99.928800	1,998,576.00	-1,424.00	0.77
		Base		100.000000	2,000,000.00	99.928800	1,998,576.00	-1,424.00	0.77
98385XAH9	XTO ENERGY INC COMPANY GUAR 04/16 5.65					5.65	01 Apr 2016		
		Local	1,000,000.000	105.907090	1,059,070.90	106.795100	1,067,951.00	8,880.10	0.41
		Base		105.907090	1,059,070.90	106.795100	1,067,951.00	8,880.10	0.41

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Holdings

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

As of: *November 30, 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
US DOLLAR Total									
		168,243,306.470	Local		170,917,969.63		172,037,032.56	1,119,062.93	66.18
	Original Face:	139,059,358.000	Base		170,917,969.63		172,037,032.56	1,119,062.93	66.18
FIXED INCOME Total									
		168,243,306.470	Base		170,917,969.63		172,037,032.56	1,119,062.93	66.18
	Original Face:	139,059,358.000							

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Books Closed

Prepared by State Street

Holdings

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

As of: *November 30, 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									
		256,140,980.910	Base		258,828,247.91		259,947,744.62	1,119,496.71	100.00
Original Face:		139,059,358.000							

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

Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	116,486.320	1.000000	116,486.32	1.000000	116,486.32	0.00	0.08
		Base		1.000000	116,486.32	1.000000	116,486.32	0.00	0.08
US DOLLAR Total									
		Local	116,486.320		116,486.32		116,486.32	0.00	0.08
		Base			116,486.32		116,486.32	0.00	0.08
CASH Total									
		Base	116,486.320		116,486.32		116,486.32	0.00	0.08
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
912810DP0	US TREASURY N/B 02/15 11.25					11.25	15 Feb 2015		
		Local	500,000.000	101.777302	508,886.51	101.777302	508,886.51	0.00	0.35
		Base		101.777302	508,886.51	101.777302	508,886.51	0.00	0.35
912820UZ8	STRIP PRINC 12/14 0.00000					0.01	31 Dec 2014		
		Local	647,000.000	99.983153	646,891.00	99.983153	646,891.00	0.00	0.44
		Base		99.983153	646,891.00	99.983153	646,891.00	0.00	0.44
912820ZR1	STRIP PRINC 01/15 0.00000					0.01	15 Jan 2015		
		Local	334,000.000	99.970710	333,902.17	99.970710	333,902.17	0.00	0.23
		Base		99.970710	333,902.17	99.970710	333,902.17	0.00	0.23
912834ED6	STRIPS 12/14 0.00000					0.01	31 Dec 2014		
		Local	187,000.000	99.981283	186,965.00	99.981283	186,965.00	0.00	0.13
		Base		99.981283	186,965.00	99.981283	186,965.00	0.00	0.13
923SER009	FDIC REPUBLIC BK OF ARIZONA 12/49 VAR					0.7	30 Jul 2015		
		Local	245,000.000	100.000000	245,000.00	100.000000	245,000.00	0.00	0.17
		Base		100.000000	245,000.00	100.000000	245,000.00	0.00	0.17

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Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
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
923UKT003	FDIC WEST VALLEY NATL BK CD 12/49 VAR					0.3	30 Jun 2015		
		247,834.160	Local	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		
		245,980.000	Local	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		
		246,712.930	Local	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
923UYB007	FDIC BMO HARRIS BANK 12/49 VAR					0.35	02 Sep 2015		
		245,930.320	Local	100.000000	245,930.32	100.000000	245,930.32	0.00	0.17
			Base	100.000000	245,930.32	100.000000	245,930.32	0.00	0.17
923UYC005	FDIC FIRST NATL BK SCOTTSDALE 12/49 VAR					0.5	01 Sep 2015		
		246,474.830	Local	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		
		247,461.210	Local	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
979QRC005	BANK OF AMERICA REPO					0.06	01 Dec 2014		
		2,000,000.000	Local	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	1.38
			Base	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	1.38
979RFK008	FDIC US BANK CDARS ACCOUNT					0.3	01 Dec 2014		
		15,148,630.130	Local	100.000000	15,148,630.13	100.000000	15,148,630.13	0.00	10.42
			Base	100.000000	15,148,630.13	100.000000	15,148,630.13	0.00	10.42
979RFK008	FDIC US BANK CDARS ACCOUNT					0.45	14 Jul 2015		
		246,842.670	Local	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

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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
US DOLLAR Total									
		21,038,481.520	Local		21,047,126.20		21,047,126.20	0.00	14.47
			Base		21,047,126.20		21,047,126.20	0.00	14.47
CASH EQUIVALENT Total									
		21,038,481.520	Base		21,047,126.20		21,047,126.20	0.00	14.47
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
038461AC3	AID EGYPT US GOVT GUAR 09/15 4.45					4.45	15 Sep 2015		
		3,672,000.000	Local	103.302289	3,793,260.05	103.260300	3,791,718.22	-1,541.83	2.61
			Base	103.302289	3,793,260.05	103.260300	3,791,718.22	-1,541.83	2.61
30253XAA6	FDIC TRUST FDIC 2012 C1 A 144A					0.8406	25 May 2035		
		267,538.620	Local	100.000000	267,538.62	100.000000	267,538.62	0.00	0.18
Original Face:		2,000,000.000	Base	100.000000	267,538.62	100.000000	267,538.62	0.00	0.18
36176S4T4	GNMA POOL 775134 GN 09/41 FIXED 4					4.0	15 Sep 2041		
		3,379,216.550	Local	106.613045	3,602,685.67	108.940546	3,681,336.96	78,651.29	2.53
Original Face:		5,000,000.000	Base	106.613045	3,602,685.67	108.940546	3,681,336.96	78,651.29	2.53
36178GHQ0	GNMA POOL AA8339 GN 08/27 FIXED 3					3.0	15 Aug 2027		
		3,655,893.850	Local	105.893120	3,871,340.06	105.028484	3,839,729.89	-31,610.17	2.64
Original Face:		5,000,000.000	Base	105.893120	3,871,340.06	105.028484	3,839,729.89	-31,610.17	2.64
36179MAF7	GNMA II POOL MA0006 G2 04/27 FIXED 2.5					2.5	20 Apr 2027		
		3,128,045.750	Local	104.638256	3,273,132.53	102.890853	3,218,472.95	-54,659.58	2.21
Original Face:		4,372,786.000	Base	104.638256	3,273,132.53	102.890853	3,218,472.95	-54,659.58	2.21
36179MAG5	GNMA II POOL MA0007 G2 04/27 FIXED 3					3.0	20 Apr 2027		
		3,143,061.150	Local	105.517527	3,316,480.41	105.358730	3,311,489.31	-4,991.10	2.28
Original Face:		5,000,000.000	Base	105.517527	3,316,480.41	105.358730	3,311,489.31	-4,991.10	2.28
36179MAH3	GNMA II POOL MA0008 G2 04/27 FIXED 3.5					3.5	20 Apr 2027		
		3,576,741.530	Local	105.747977	3,782,331.82	106.893716	3,823,311.93	40,980.11	2.63
Original Face:		7,500,000.000	Base	105.747977	3,782,331.82	106.893716	3,823,311.93	40,980.11	2.63

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36179MCH1	GNMA II POOL MA0072 G2 05/27 FIXED 2.5					2.5	20 May 2027		
		Local	3,584,418.600	104.058358	3,729,887.14	102.890046	3,688,009.95	-41,877.19	2.54
Original Face:		Base	5,000,000.000	104.058358	3,729,887.14	102.890046	3,688,009.95	-41,877.19	2.54
36179MGN4	GNMA II POOL MA0205 G2 07/27 FIXED 3					3.0	20 Jul 2027		
		Local	3,562,310.300	105.686752	3,764,890.05	105.353398	3,753,014.95	-11,875.10	2.58
Original Face:		Base	5,000,000.000	105.686752	3,764,890.05	105.353398	3,753,014.95	-11,875.10	2.58
36179MGP9	GNMA II POOL MA0206 G2 07/27 FIXED 3.5					3.5	20 Jul 2027		
		Local	2,296,101.670	106.538273	2,446,227.06	106.917267	2,454,929.15	8,702.09	1.69
Original Face:		Base	4,169,641.000	106.538273	2,446,227.06	106.917267	2,454,929.15	8,702.09	1.69
36179MGW4	GNMA II POOL MA0213 G2 07/42 FIXED 3					3.0	20 Jul 2042		
		Local	6,337,510.500	102.482832	6,494,860.22	101.678945	6,443,913.82	-50,946.40	4.43
Original Face:		Base	7,500,000.000	102.482832	6,494,860.22	101.678945	6,443,913.82	-50,946.40	4.43
36179NDH8	GNMA II POOL MA1004 G2 05/43 FIXED 3					3.0	20 May 2043		
		Local	1,720,848.240	101.442244	1,745,667.07	101.680239	1,749,762.60	4,095.53	1.20
Original Face:		Base	2,000,000.000	101.442244	1,745,667.07	101.680239	1,749,762.60	4,095.53	1.20
36202F3T1	GNMA II POOL 005310 G2 02/27 FIXED 3.5					3.5	20 Feb 2027		
		Local	1,624,845.570	104.464630	1,697,388.92	105.016430	1,706,354.81	8,965.89	1.17
Original Face:		Base	2,910,888.000	104.464630	1,697,388.92	105.016430	1,706,354.81	8,965.89	1.17
36202FL61	GNMA II POOL 004849 G2 11/40 FIXED 4					4.0	20 Nov 2040		
		Local	5,394,658.620	106.312163	5,735,178.25	106.431030	5,741,590.73	6,412.48	3.95
Original Face:		Base	12,190,366.000	106.312163	5,735,178.25	106.431030	5,741,590.73	6,412.48	3.95
3620C4U57	GNMA POOL 748604 GN 09/40 FIXED 4.5					4.5	15 Sep 2040		
		Local	2,510,099.900	108.662264	2,727,531.38	109.919816	2,759,097.19	31,565.81	1.90
Original Face:		Base	5,000,000.000	108.662264	2,727,531.38	109.919816	2,759,097.19	31,565.81	1.90
36225BWY0	GNMA POOL 781563 GN 02/18 FIXED 5					5.0	15 Feb 2018		
		Local	101,028.960	103.701008	104,768.05	105.991749	107,082.36	2,314.31	0.07
Original Face:		Base	2,255,000.000	103.701008	104,768.05	105.991749	107,082.36	2,314.31	0.07
36225E3Y6	GNMA II POOL 082614 G2 09/40 FLOATING VAR					1.625	20 Sep 2040		
		Local	3,531,667.100	103.960763	3,671,548.07	104.176995	3,679,184.66	7,636.59	2.53
Original Face:		Base	9,450,000.000	103.960763	3,671,548.07	104.176995	3,679,184.66	7,636.59	2.53

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3622A2EM0	GNMA POOL 783740 GN 12/27 FIXED 2.5					2.5	15 Dec 2027		
		Local	2,018,839.280	101.965819	2,058,526.01	103.006150	2,079,528.62	21,002.61	1.43
	Original Face:	Base	2,500,000.000	101.965819	2,058,526.01	103.006150	2,079,528.62	21,002.61	1.43
36230M3Y1	GNMA POOL 753515 GN 11/40 FIXED 4					4.0	15 Nov 2040		
		Local	2,860,075.850	106.925029	3,058,136.94	107.425556	3,072,452.38	14,315.44	2.11
	Original Face:	Base	5,872,458.000	106.925029	3,058,136.94	107.425556	3,072,452.38	14,315.44	2.11
36241KZ76	GNMA POOL 782566 GN 02/24 FIXED 5.5					5.5	15 Feb 2024		
		Local	133,377.100	104.908736	139,924.23	109.133249	145,558.76	5,634.53	0.10
	Original Face:	Base	1,000,000.000	104.908736	139,924.23	109.133249	145,558.76	5,634.53	0.10
36290TK65	GNMA POOL 616917 GN 12/35 FIXED 5					5.0	15 Dec 2035		
		Local	166,192.210	106.361002	176,763.70	111.061241	184,575.13	7,811.43	0.13
	Original Face:	Base	1,000,000.000	106.361002	176,763.70	111.061241	184,575.13	7,811.43	0.13
36294XCP9	GNMA POOL 662578 GN 09/22 FIXED 5					5.0	15 Sep 2022		
		Local	1,616.100	103.429243	1,671.52	106.564424	1,722.19	50.67	0.00
	Original Face:	Base	25,000.000	103.429243	1,671.52	106.564424	1,722.19	50.67	0.00
36297KGS4	GNMA POOL 714009 GN 10/39 FIXED 5					5.0	15 Oct 2039		
		Local	348,965.080	104.172641	363,526.14	110.984875	387,298.46	23,772.32	0.27
	Original Face:	Base	2,000,000.000	104.172641	363,526.14	110.984875	387,298.46	23,772.32	0.27
38374C5H0	GOVERNMENT NATIONAL MORTGAGE A GNR 2003 85 PD					4.0	20 Mar 2033		
		Local	30,693.380	100.000000	30,693.38	104.407300	32,046.13	1,352.75	0.02
	Original Face:	Base	410,000.000	100.000000	30,693.38	104.407300	32,046.13	1,352.75	0.02
38376KWC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 87 BD					3.0	20 Oct 2038		
		Local	91,947.880	101.043211	92,907.09	102.506200	94,252.28	1,345.19	0.06
	Original Face:	Base	500,000.000	101.043211	92,907.09	102.506200	94,252.28	1,345.19	0.06
38378H4K9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 124 KB					2.0	20 Jul 2042		
		Local	3,486,325.740	102.607988	3,577,248.68	99.234300	3,459,630.94	-117,617.74	2.38
	Original Face:	Base	4,400,000.000	102.607988	3,577,248.68	99.234300	3,459,630.94	-117,617.74	2.38
465139HR7	AID ISRAEL US GOVT GUAR 11/16 0.00000						15 Nov 2016		
		Local	5,000,000.000	98.703949	4,935,197.46	98.394300	4,919,715.00	-15,482.46	3.38
		Base		98.703949	4,935,197.46	98.394300	4,919,715.00	-15,482.46	3.38

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465139UM3	AID ISRAEL US GOVT GUAR 11/16 0.00000						01 Nov 2016		
		Local	2,000,000.000	98.680290	1,973,605.79	98.450700	1,969,014.00	-4,591.79	1.35
		Base		98.680290	1,973,605.79	98.450700	1,969,014.00	-4,591.79	1.35
465139UN1	AID ISRAEL US GOVT GUAR 05/17 0.00000						01 May 2017		
		Local	1,410,000.000	98.133251	1,383,678.84	97.589000	1,376,004.90	-7,673.94	0.95
		Base		98.133251	1,383,678.84	97.589000	1,376,004.90	-7,673.94	0.95
62889KAB7	NCUA GUARANTEED NOTES US GOVT GUAR 06/15 1.4					1.4	12 Jun 2015		
		Local	4,030,000.000	100.636672	4,055,657.87	100.578000	4,053,293.40	-2,364.47	2.79
		Base		100.636672	4,055,657.87	100.578000	4,053,293.40	-2,364.47	2.79
690353A56	OVERSEAS PRIVATE INV COR US GOVT GUAR 08/16 0.00000					0.01	20 Aug 2016		
		Local	3,000,000.000	100.189761	3,005,692.84	100.000000	3,000,000.00	-5,692.84	2.06
		Base		100.189761	3,005,692.84	100.000000	3,000,000.00	-5,692.84	2.06
690353UT2	OVERSEAS PRIVATE INV COR US GOVT GUAR 11/17 0.00000						17 Nov 2017		
		Local	2,000,000.000	102.840588	2,056,811.75	103.519300	2,070,386.00	13,574.25	1.42
		Base		102.840588	2,056,811.75	103.519300	2,070,386.00	13,574.25	1.42
690353WF0	OVERSEAS PRIVATE INV COR US GOVT GUAR 06/17 0.57					0.57	15 Jun 2017		
		Local	2,605,263.120	100.069262	2,607,067.58	100.087866	2,607,552.26	484.68	1.79
	Original Face:	Base	4,500,000.000	100.069262	2,607,067.58	100.087866	2,607,552.26	484.68	1.79
690353ZQ3	OVERSEAS PRIVATE INV COR US GOVT GUAR 06/25 0.6					0.01	21 Jun 2025		
		Local	1,000,000.000	100.331428	1,003,314.28	100.094700	1,000,947.00	-2,367.28	0.69
		Base		100.331428	1,003,314.28	100.094700	1,000,947.00	-2,367.28	0.69
903724AK8	UKRAINE AID US GOVT GUAR 05/19 1.844					1.844	16 May 2019		
		Local	2,270,000.000	99.997422	2,269,941.49	100.464800	2,280,550.96	10,609.47	1.57
		Base		99.997422	2,269,941.49	100.464800	2,280,550.96	10,609.47	1.57
911759JQ2	HOUSING URBAN DEVELOPMNT US GOVT GUAR 08/15 4.33					4.33	01 Aug 2015		
		Local	9,000,000.000	102.418537	9,217,668.29	102.711900	9,244,071.00	26,402.71	6.36
		Base		102.418537	9,217,668.29	102.711900	9,244,071.00	26,402.71	6.36
912820F28	STRIP PRINC 07/15 0.00000						15 Jul 2015		
		Local	622,000.000	99.821550	620,890.04	99.940000	621,626.80	736.76	0.43
		Base		99.821550	620,890.04	99.940000	621,626.80	736.76	0.43

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912820J32	STRIP PRINC 10/15 0.00000						31 Oct 2015		
		Local	291,000.000	99.691591	290,102.53	99.864600	290,605.99	503.46	0.20
		Base		99.691591	290,102.53	99.864600	290,605.99	503.46	0.20
912820RY5	STRIP PRINC 09/15 0.00000						15 Sep 2015		
		Local	217,000.000	99.749825	216,457.12	99.907100	216,798.41	341.29	0.15
		Base		99.749825	216,457.12	99.907100	216,798.41	341.29	0.15
912820UY1	STRIP PRINC 12/16 0.00000						31 Dec 2016		
		Local	686,000.000	98.645160	676,705.80	98.830100	677,974.49	1,268.69	0.47
		Base		98.645160	676,705.80	98.830100	677,974.49	1,268.69	0.47
912820WD5	STRIP PRINC 06/15 0.00000						30 Jun 2015		
		Local	315,000.000	99.839092	314,493.14	99.944200	314,824.23	331.09	0.22
		Base		99.839092	314,493.14	99.944200	314,824.23	331.09	0.22
912820XG7	STRIP PRINC 12/15 0.00000						31 Dec 2015		
		Local	152,000.000	99.613862	151,413.07	99.802600	151,699.95	286.88	0.10
		Base		99.613862	151,413.07	99.802600	151,699.95	286.88	0.10
912828KR0	US TREASURY N/B 04/16 2.625					2.625	30 Apr 2016		
		Local	2,000,000.000	102.722549	2,054,450.97	103.359400	2,067,188.00	12,737.03	1.42
		Base		102.722549	2,054,450.97	103.359400	2,067,188.00	12,737.03	1.42
912828LL2	US TREASURY N/B 08/16 3					3.0	31 Aug 2016		
		Local	5,000,000.000	104.311603	5,215,580.17	104.546900	5,227,345.00	11,764.83	3.59
		Base		104.311603	5,215,580.17	104.546900	5,227,345.00	11,764.83	3.59
912828NZ9	US TREASURY N/B 09/15 1.25					1.25	30 Sep 2015		
		Local	2,000,000.000	100.039011	2,000,780.22	100.937500	2,018,750.00	17,969.78	1.39
		Base		100.039011	2,000,780.22	100.937500	2,018,750.00	17,969.78	1.39
912828PM6	US TREASURY N/B 12/15 2.125					2.125	31 Dec 2015		
		Local	2,500,000.000	101.800352	2,545,008.79	102.078100	2,551,952.50	6,943.71	1.75
		Base		101.800352	2,545,008.79	102.078100	2,551,952.50	6,943.71	1.75
912828RX0	US TREASURY N/B 12/16 0.875					0.875	31 Dec 2016		
		Local	2,000,000.000	100.140258	2,002,805.16	100.703100	2,014,062.00	11,256.84	1.38
		Base		100.140258	2,002,805.16	100.703100	2,014,062.00	11,256.84	1.38

& 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
912828SC5	US TREASURY N/B 01/17 0.875					0.875	31 Jan 2017		
		2,000,000.000	Local	100.420618	2,008,412.35	100.640600	2,012,812.00	4,399.65	1.38
			Base	100.420618	2,008,412.35	100.640600	2,012,812.00	4,399.65	1.38
912828TG5	US TREASURY N/B 07/17 0.5					0.5	31 Jul 2017		
		2,000,000.000	Local	99.464349	1,989,286.97	99.234400	1,984,688.00	-4,598.97	1.36
			Base	99.464349	1,989,286.97	99.234400	1,984,688.00	-4,598.97	1.36
912828TW0	US TREASURY N/B 10/17 0.75					0.75	31 Oct 2017		
		5,000,000.000	Local	100.105647	5,005,282.37	99.625000	4,981,250.00	-24,032.37	3.42
			Base	100.105647	5,005,282.37	99.625000	4,981,250.00	-24,032.37	3.42
912828WM8	US TREASURY N/B 05/16 0.375					0.375	31 May 2016		
		2,500,000.000	Local	99.913818	2,497,845.45	100.164100	2,504,102.50	6,257.05	1.72
			Base	99.913818	2,497,845.45	100.164100	2,504,102.50	6,257.05	1.72
912834BF4	STRIPS 03/15 0.00000						31 Mar 2015		
		118,000.000	Local	99.908686	117,892.25	99.963100	117,956.46	64.21	0.08
			Base	99.908686	117,892.25	99.963100	117,956.46	64.21	0.08
912834BG2	STRIPS 09/15 0.00000						30 Sep 2015		
		114,000.000	Local	99.728395	113,690.37	99.877200	113,860.01	169.64	0.08
			Base	99.728395	113,690.37	99.877200	113,860.01	169.64	0.08
912834BH0	STRIPS 03/16 0.00000						31 Mar 2016		
		114,000.000	Local	99.446465	113,368.97	99.634700	113,583.56	214.59	0.08
			Base	99.446465	113,368.97	99.634700	113,583.56	214.59	0.08
912834EE4	STRIPS 06/15 0.00000						30 Jun 2015		
		166,000.000	Local	99.827633	165,713.87	99.929900	165,883.63	169.76	0.11
			Base	99.827633	165,713.87	99.929900	165,883.63	169.76	0.11
912834EF1	STRIPS 12/15 0.00000						31 Dec 2015		
		133,000.000	Local	99.613857	132,486.43	99.779000	132,706.07	219.64	0.09
			Base	99.613857	132,486.43	99.779000	132,706.07	219.64	0.09
US DOLLAR Total									
		120,867,282.650	Local		124,265,415.29		124,274,807.11	9,391.82	85.45
Original Face:		106,556,139.000	Base		124,265,415.29		124,274,807.11	9,391.82	85.45

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FIXED INCOME Total								
		120,867,282.650	Base	124,265,415.29		124,274,807.11	9,391.82	85.45
Original Face:		106,556,139.000						

& Issue has redenominated but Local is not converted
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Holdings

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

As of: *November 30, 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								
		142,022,250.490	Base	145,429,027.81		145,438,419.63	9,391.82	100.00
Original Face:		106,556,139.000						

& Issue has redenominated but Local is not converted
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Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	9,609,301.410	1.000000	9,609,301.41	1.000000	9,609,301.41	0.00	0.50
		Base		1.000000	9,609,301.41	1.000000	9,609,301.41	0.00	0.50
US DOLLAR Total									
		Local	9,609,301.410		9,609,301.41		9,609,301.41	0.00	0.50
		Base			9,609,301.41		9,609,301.41	0.00	0.50
CASH Total									
		Base	9,609,301.410		9,609,301.41		9,609,301.41	0.00	0.50
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
85749P9B9	STATE STR INSTL LIQUID RESVS					0.076212	31 Dec 2099		
		Local	5,941,334.690	100.000000	5,941,334.69	100.000000	5,941,334.69	0.00	0.31
		Base		100.000000	5,941,334.69	100.000000	5,941,334.69	0.00	0.31
US DOLLAR Total									
		Local	5,941,334.690		5,941,334.69		5,941,334.69	0.00	0.31
		Base			5,941,334.69		5,941,334.69	0.00	0.31
CASH EQUIVALENT Total									
		Base	5,941,334.690		5,941,334.69		5,941,334.69	0.00	0.31
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
00101J106	ADT CORP/THE COMMON STOCK USD.01								
		Local	17,882.000	25.924838	463,587.95	34.940000	624,797.08	161,209.13	0.03
		Base		25.924838	463,587.95	34.940000	624,797.08	161,209.13	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
001055102	AFLAC INC COMMON STOCK USD.1								
		Local	46,557.000	39.126700	1,821,621.76	59.730000	2,780,849.61	959,227.85	0.15
		Base		39.126700	1,821,621.76	59.730000	2,780,849.61	959,227.85	0.15
001204106	AGL RESOURCES INC COMMON STOCK USD5.								
		Local	12,278.000	37.500867	460,435.65	52.310000	642,262.18	181,826.53	0.03
		Base		37.500867	460,435.65	52.310000	642,262.18	181,826.53	0.03
00130H105	AES CORP COMMON STOCK USD.01								
		Local	68,380.000	20.490357	1,401,130.63	13.870000	948,430.60	-452,700.03	0.05
		Base		20.490357	1,401,130.63	13.870000	948,430.60	-452,700.03	0.05
00206R102	AT+T INC COMMON STOCK USD1.								
		Local	532,938.000	37.520843	19,996,283.07	35.380000	18,855,346.44	-1,140,936.63	0.98
		Base		37.520843	19,996,283.07	35.380000	18,855,346.44	-1,140,936.63	0.98
002824100	ABBOTT LABORATORIES COMMON STOCK NPV								
		Local	154,527.000	23.563408	3,641,182.78	44.510000	6,877,996.77	3,236,813.99	0.36
		Base		23.563408	3,641,182.78	44.510000	6,877,996.77	3,236,813.99	0.36
00287Y109	ABBVIE INC COMMON STOCK USD.01								
		Local	163,570.000	26.500693	4,334,718.38	69.200000	11,319,044.00	6,984,325.62	0.59
		Base		26.500693	4,334,718.38	69.200000	11,319,044.00	6,984,325.62	0.59
00724F101	ADOBE SYSTEMS INC COMMON STOCK USD.0001								
		Local	48,557.000	31.995904	1,553,625.10	73.680000	3,577,679.76	2,024,054.66	0.19
		Base		31.995904	1,553,625.10	73.680000	3,577,679.76	2,024,054.66	0.19
00817Y108	AETNA INC COMMON STOCK USD.01								
		Local	36,440.000	30.575114	1,114,157.15	87.240000	3,179,025.60	2,064,868.45	0.17
		Base		30.575114	1,114,157.15	87.240000	3,179,025.60	2,064,868.45	0.17
008252108	AFFILIATED MANAGERS GROUP COMMON STOCK USD.01								
		Local	5,709.000	205.365954	1,172,434.23	203.590000	1,162,295.31	-10,138.92	0.06
		Base		205.365954	1,172,434.23	203.590000	1,162,295.31	-10,138.92	0.06
00846U101	AGILENT TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	34,273.000	30.320656	1,039,179.86	42.740000	1,464,828.02	425,648.16	0.08
		Base		30.320656	1,039,179.86	42.740000	1,464,828.02	425,648.16	0.08

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
009158106	AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.								
		Local	19,701.000	64.322361	1,267,214.84	143.830000	2,833,594.83	1,566,379.99	0.15
		Base		64.322361	1,267,214.84	143.830000	2,833,594.83	1,566,379.99	0.15
009363102	AIRGAS INC COMMON STOCK USD.01								
		Local	6,893.000	56.041423	386,293.53	115.630000	797,037.59	410,744.06	0.04
		Base		56.041423	386,293.53	115.630000	797,037.59	410,744.06	0.04
00971T101	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	18,309.000	42.481278	777,789.72	64.610000	1,182,944.49	405,154.77	0.06
		Base		42.481278	777,789.72	64.610000	1,182,944.49	405,154.77	0.06
013817101	ALCOA INC COMMON STOCK USD1.								
		Local	120,884.000	21.042292	2,543,676.47	17.290000	2,090,084.36	-453,592.11	0.11
		Base		21.042292	2,543,676.47	17.290000	2,090,084.36	-453,592.11	0.11
015351109	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001								
		Local	20,328.000	96.384983	1,959,313.94	194.900000	3,961,927.20	2,002,613.26	0.21
		Base		96.384983	1,959,313.94	194.900000	3,961,927.20	2,002,613.26	0.21
01741R102	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1								
		Local	11,173.000	42.154046	470,987.16	33.690000	376,418.37	-94,568.79	0.02
		Base		42.154046	470,987.16	33.690000	376,418.37	-94,568.79	0.02
018490102	ALLERGAN INC COMMON STOCK USD.01								
		Local	30,540.000	58.806992	1,795,965.55	213.890000	6,532,200.60	4,736,235.05	0.34
		Base		58.806992	1,795,965.55	213.890000	6,532,200.60	4,736,235.05	0.34
018581108	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01								
		Local	6,105.000	252.649135	1,542,422.97	285.870000	1,745,236.35	202,813.38	0.09
		Base		252.649135	1,542,422.97	285.870000	1,745,236.35	202,813.38	0.09
020002101	ALLSTATE CORP COMMON STOCK USD.01								
		Local	44,538.000	38.963730	1,735,366.62	68.150000	3,035,264.70	1,299,898.08	0.16
		Base		38.963730	1,735,366.62	68.150000	3,035,264.70	1,299,898.08	0.16
021441100	ALTERA CORP COMMON STOCK USD.001								
		Local	31,752.000	30.464889	967,321.16	37.620000	1,194,510.24	227,189.08	0.06
		Base		30.464889	967,321.16	37.620000	1,194,510.24	227,189.08	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	203,828.000	17.042384	3,473,715.11	50.260000	10,244,395.28	6,770,680.17	0.53
		Base		17.042384	3,473,715.11	50.260000	10,244,395.28	6,770,680.17	0.53
023135106	AMAZON.COM INC COMMON STOCK USD.01								
		Local	38,934.000	112.513460	4,380,599.07	338.640000	13,184,609.76	8,804,010.69	0.69
		Base		112.513460	4,380,599.07	338.640000	13,184,609.76	8,804,010.69	0.69
023608102	AMEREN CORPORATION COMMON STOCK USD.01								
		Local	24,934.000	39.171051	976,690.98	43.110000	1,074,904.74	98,213.76	0.06
		Base		39.171051	976,690.98	43.110000	1,074,904.74	98,213.76	0.06
025537101	AMERICAN ELECTRIC POWER COMMON STOCK USD6.5								
		Local	50,218.000	36.663276	1,841,156.38	57.550000	2,890,045.90	1,048,889.52	0.15
		Base		36.663276	1,841,156.38	57.550000	2,890,045.90	1,048,889.52	0.15
025816109	AMERICAN EXPRESS CO COMMON STOCK USD.2								
		Local	92,493.000	44.067960	4,075,977.83	92.420000	8,548,203.06	4,472,225.23	0.45
		Base		44.067960	4,075,977.83	92.420000	8,548,203.06	4,472,225.23	0.45
026874784	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5								
		Local	146,633.000	110.757393	16,240,688.76	54.800000	8,035,488.40	-8,205,200.36	0.42
		Base		110.757393	16,240,688.76	54.800000	8,035,488.40	-8,205,200.36	0.42
03027X100	AMERICAN TOWER CORP REIT USD.01								
		Local	40,710.000	47.447204	1,931,575.68	105.010000	4,274,957.10	2,343,381.42	0.22
		Base		47.447204	1,931,575.68	105.010000	4,274,957.10	2,343,381.42	0.22
03073E105	AMERISOURCEBERGEN CORP COMMON STOCK USD.01								
		Local	21,906.000	22.241299	487,217.90	91.050000	1,994,541.30	1,507,323.40	0.10
		Base		22.241299	487,217.90	91.050000	1,994,541.30	1,507,323.40	0.10
03076C106	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01								
		Local	19,238.000	37.473703	720,919.09	131.770000	2,534,991.26	1,814,072.17	0.13
		Base		37.473703	720,919.09	131.770000	2,534,991.26	1,814,072.17	0.13
031100100	AMETEK INC COMMON STOCK USD.01								
		Local	25,258.000	46.264514	1,168,549.10	50.960000	1,287,147.68	118,598.58	0.07
		Base		46.264514	1,168,549.10	50.960000	1,287,147.68	118,598.58	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	78,061.000	61.890437	4,831,229.40	165.310000	12,904,263.91	8,073,034.51	0.67
		Base		61.890437	4,831,229.40	165.310000	12,904,263.91	8,073,034.51	0.67
032095101	AMPHENOL CORP CL A COMMON STOCK USD.001								
		Local	32,232.000	21.584227	695,702.82	53.630000	1,728,602.16	1,032,899.34	0.09
		Base		21.584227	695,702.82	53.630000	1,728,602.16	1,032,899.34	0.09
032511107	ANADARKO PETROLEUM CORP COMMON STOCK USD.1								
		Local	51,995.000	47.015145	2,444,552.44	79.150000	4,115,404.25	1,670,851.81	0.21
		Base		47.015145	2,444,552.44	79.150000	4,115,404.25	1,670,851.81	0.21
032654105	ANALOG DEVICES INC COMMON STOCK USD.167								
		Local	32,290.000	39.753323	1,283,634.81	54.640000	1,764,325.60	480,690.79	0.09
		Base		39.753323	1,283,634.81	54.640000	1,764,325.60	480,690.79	0.09
036752103	ANTHEM INC COMMON STOCK USD.01								
		Local	28,183.000	51.048121	1,438,689.20	127.910000	3,604,887.53	2,166,198.33	0.19
		Base		51.048121	1,438,689.20	127.910000	3,604,887.53	2,166,198.33	0.19
037411105	APACHE CORP COMMON STOCK USD.625								
		Local	39,305.000	68.018639	2,673,472.62	64.090000	2,519,057.45	-154,415.17	0.13
		Base		68.018639	2,673,472.62	64.090000	2,519,057.45	-154,415.17	0.13
03748R101	APARTMENT INVT + MGMT CO A REIT USD.01								
		Local	15,014.000	22.388249	336,137.17	37.250000	559,271.50	223,134.33	0.03
		Base		22.388249	336,137.17	37.250000	559,271.50	223,134.33	0.03
037833100	APPLE INC COMMON STOCK USD.00001								
		Local	615,341.000	23.010086	14,159,049.17	118.930000	73,182,505.13	59,023,455.96	3.82
		Base		23.010086	14,159,049.17	118.930000	73,182,505.13	59,023,455.96	3.82
038222105	APPLIED MATERIALS INC COMMON STOCK USD.01								
		Local	125,208.000	19.744037	2,472,111.36	24.050000	3,011,252.40	539,141.04	0.16
		Base		19.744037	2,472,111.36	24.050000	3,011,252.40	539,141.04	0.16
039483102	ARCHER DANIELS MIDLAND CO COMMON STOCK NPV								
		Local	66,337.000	23.709790	1,572,836.34	52.680000	3,494,633.16	1,921,796.82	0.18
		Base		23.709790	1,572,836.34	52.680000	3,494,633.16	1,921,796.82	0.18

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
04621X108	ASSURANT INC COMMON STOCK USD.01								
		Local	7,335.000	52.373801	384,161.83	67.590000	495,772.65	111,610.82	0.03
		Base		52.373801	384,161.83	67.590000	495,772.65	111,610.82	0.03
052769106	AUTODESK INC COMMON STOCK USD.01								
		Local	23,352.000	26.039374	608,071.47	62.000000	1,447,824.00	839,752.53	0.08
		Base		26.039374	608,071.47	62.000000	1,447,824.00	839,752.53	0.08
053015103	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1								
		Local	49,421.000	40.015488	1,977,605.42	85.640000	4,232,414.44	2,254,809.02	0.22
		Base		40.015488	1,977,605.42	85.640000	4,232,414.44	2,254,809.02	0.22
05329W102	AUTONATION INC COMMON STOCK USD.01								
		Local	8,040.000	36.501826	293,474.68	59.440000	477,897.60	184,422.92	0.02
		Base		36.501826	293,474.68	59.440000	477,897.60	184,422.92	0.02
053332102	AUTOZONE INC COMMON STOCK USD.01								
		Local	3,350.000	209.172791	700,728.85	577.710000	1,935,328.50	1,234,599.65	0.10
		Base		209.172791	700,728.85	577.710000	1,935,328.50	1,234,599.65	0.10
053484101	AVALONBAY COMMUNITIES INC REIT USD.01								
		Local	13,481.000	127.207291	1,714,881.49	160.790000	2,167,609.99	452,728.50	0.11
		Base		127.207291	1,714,881.49	160.790000	2,167,609.99	452,728.50	0.11
053611109	AVERY DENNISON CORP COMMON STOCK USD1.								
		Local	9,632.000	49.360338	475,438.78	49.510000	476,880.32	1,441.54	0.02
		Base		49.360338	475,438.78	49.510000	476,880.32	1,441.54	0.02
054303102	AVON PRODUCTS INC COMMON STOCK USD.25								
		Local	44,664.000	26.420063	1,180,025.70	9.780000	436,813.92	-743,211.78	0.02
		Base		26.420063	1,180,025.70	9.780000	436,813.92	-743,211.78	0.02
054937107	BB+T CORP COMMON STOCK USD5.								
		Local	73,948.000	31.630919	2,339,043.20	37.590000	2,779,705.32	440,662.12	0.15
		Base		31.630919	2,339,043.20	37.590000	2,779,705.32	440,662.12	0.15
057224107	BAKER HUGHES INC COMMON STOCK USD1.								
		Local	44,707.000	57.339545	2,563,479.03	57.000000	2,548,299.00	-15,180.03	0.13
		Base		57.339545	2,563,479.03	57.000000	2,548,299.00	-15,180.03	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								
		Local	14,227.000	17.905428	254,740.52	67.070000	954,204.89	699,464.37	0.05
		Base		17.905428	254,740.52	67.070000	954,204.89	699,464.37	0.05
060505104	BANK OF AMERICA CORP COMMON STOCK USD.01								
		Local	1,080,659.000	23.972436	25,906,028.33	17.040000	18,414,429.36	-7,491,598.97	0.96
		Base		23.972436	25,906,028.33	17.040000	18,414,429.36	-7,491,598.97	0.96
064058100	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01								
		Local	116,288.000	35.248014	4,098,921.03	40.030000	4,655,008.64	556,087.61	0.24
		Base		35.248014	4,098,921.03	40.030000	4,655,008.64	556,087.61	0.24
067383109	CR BARD INC COMMON STOCK USD.25								
		Local	7,670.000	64.225387	492,608.72	167.350000	1,283,574.50	790,965.78	0.07
		Base		64.225387	492,608.72	167.350000	1,283,574.50	790,965.78	0.07
071813109	BAXTER INTERNATIONAL INC COMMON STOCK USD1.								
		Local	55,665.000	45.350123	2,524,414.57	73.000000	4,063,545.00	1,539,130.43	0.21
		Base		45.350123	2,524,414.57	73.000000	4,063,545.00	1,539,130.43	0.21
075887109	BECTON DICKINSON AND CO COMMON STOCK USD1.								
		Local	19,714.000	56.704639	1,117,875.25	140.330000	2,766,465.62	1,648,590.37	0.14
		Base		56.704639	1,117,875.25	140.330000	2,766,465.62	1,648,590.37	0.14
075896100	BED BATH + BEYOND INC COMMON STOCK USD.01								
		Local	19,036.000	33.714775	641,794.46	73.370000	1,396,671.32	754,876.86	0.07
		Base		33.714775	641,794.46	73.370000	1,396,671.32	754,876.86	0.07
081437105	BEMIS COMPANY COMMON STOCK USD.1								
		Local	10,264.000	25.602549	262,784.56	39.940000	409,944.16	147,159.60	0.02
		Base		25.602549	262,784.56	39.940000	409,944.16	147,159.60	0.02
084670702	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033								
		Local	187,342.000	76.035224	14,244,591.02	148.690000	27,855,881.98	13,611,290.96	1.45
		Base		76.035224	14,244,591.02	148.690000	27,855,881.98	13,611,290.96	1.45
086516101	BEST BUY CO INC COMMON STOCK USD.1								
		Local	29,820.000	32.240495	961,411.57	39.410000	1,175,206.20	213,794.63	0.06
		Base		32.240495	961,411.57	39.410000	1,175,206.20	213,794.63	0.06

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09062X103	BIOGEN IDEC INC COMMON STOCK USD.0005								
		Local	24,267.000	72.172234	1,751,403.61	307.690000	7,466,713.23	5,715,309.62	0.39
		Base		72.172234	1,751,403.61	307.690000	7,466,713.23	5,715,309.62	0.39
09247X101	BLACKROCK INC COMMON STOCK USD.01								
		Local	12,964.000	201.083765	2,606,849.93	359.080000	4,655,113.12	2,048,263.19	0.24
		Base		201.083765	2,606,849.93	359.080000	4,655,113.12	2,048,263.19	0.24
093671105	H+R BLOCK INC COMMON STOCK NPV								
		Local	28,269.000	18.499039	522,949.34	33.640000	950,969.16	428,019.82	0.05
		Base		18.499039	522,949.34	33.640000	950,969.16	428,019.82	0.05
097023105	BOEING CO/THE COMMON STOCK USD5.								
		Local	68,870.000	62.536128	4,306,863.14	134.360000	9,253,373.20	4,946,510.06	0.48
		Base		62.536128	4,306,863.14	134.360000	9,253,373.20	4,946,510.06	0.48
099724106	BORGWARNER INC COMMON STOCK USD.01								
		Local	23,473.000	33.239660	780,234.55	56.560000	1,327,632.88	547,398.33	0.07
		Base		33.239660	780,234.55	56.560000	1,327,632.88	547,398.33	0.07
101121101	BOSTON PROPERTIES INC REIT USD.01								
		Local	15,733.000	89.855121	1,413,690.62	129.640000	2,039,626.12	625,935.50	0.11
		Base		89.855121	1,413,690.62	129.640000	2,039,626.12	625,935.50	0.11
101137107	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01								
		Local	136,236.000	17.024406	2,319,336.95	12.870000	1,753,357.32	-565,979.63	0.09
		Base		17.024406	2,319,336.95	12.870000	1,753,357.32	-565,979.63	0.09
110122108	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1								
		Local	170,374.000	39.391421	6,711,273.96	59.050000	10,060,584.70	3,349,310.74	0.53
		Base		39.391421	6,711,273.96	59.050000	10,060,584.70	3,349,310.74	0.53
111320107	BROADCOM CORP CL A COMMON STOCK USD.0001								
		Local	55,268.000	43.397677	2,398,502.82	43.130000	2,383,708.84	-14,793.98	0.12
		Base		43.397677	2,398,502.82	43.130000	2,383,708.84	-14,793.98	0.12
115637209	BROWN FORMAN CORP CLASS B COMMON STOCK USD.15								
		Local	16,235.000	36.189248	587,532.44	97.050000	1,575,606.75	988,074.31	0.08
		Base		36.189248	587,532.44	97.050000	1,575,606.75	988,074.31	0.08

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
124857202	CBS CORP CLASS B NON VOTING COMMON STOCK USD.001								
		Local	49,807.000	37.338780	1,859,732.60	54.880000	2,733,408.16	873,675.56	0.14
		Base		37.338780	1,859,732.60	54.880000	2,733,408.16	873,675.56	0.14
12504L109	CBRE GROUP INC A COMMON STOCK USD.01								
		Local	28,669.000	20.202661	579,190.09	33.740000	967,292.06	388,101.97	0.05
		Base		20.202661	579,190.09	33.740000	967,292.06	388,101.97	0.05
125269100	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01								
		Local	5,104.000	133.070782	679,193.27	268.150000	1,368,637.60	689,444.33	0.07
		Base		133.070782	679,193.27	268.150000	1,368,637.60	689,444.33	0.07
12541W209	C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1								
		Local	15,123.000	52.399960	792,444.60	73.740000	1,115,170.02	322,725.42	0.06
		Base		52.399960	792,444.60	73.740000	1,115,170.02	322,725.42	0.06
125509109	CIGNA CORP COMMON STOCK USD.25								
		Local	27,111.000	35.648364	966,462.79	102.890000	2,789,450.79	1,822,988.00	0.15
		Base		35.648364	966,462.79	102.890000	2,789,450.79	1,822,988.00	0.15
12572Q105	CME GROUP INC COMMON STOCK USD.01								
		Local	32,459.000	85.655156	2,780,280.71	84.640000	2,747,329.76	-32,950.95	0.14
		Base		85.655156	2,780,280.71	84.640000	2,747,329.76	-32,950.95	0.14
125896100	CMS ENERGY CORP COMMON STOCK USD.01								
		Local	28,257.000	19.296402	545,258.44	33.100000	935,306.70	390,048.26	0.05
		Base		19.296402	545,258.44	33.100000	935,306.70	390,048.26	0.05
126408103	CSX CORP COMMON STOCK USD1.								
		Local	102,721.000	11.285108	1,159,217.60	36.490000	3,748,289.29	2,589,071.69	0.20
		Base		11.285108	1,159,217.60	36.490000	3,748,289.29	2,589,071.69	0.20
126650100	CVS HEALTH CORP COMMON STOCK USD.01								
		Local	119,014.000	32.939570	3,920,269.98	91.360000	10,873,119.04	6,952,849.06	0.57
		Base		32.939570	3,920,269.98	91.360000	10,873,119.04	6,952,849.06	0.57
12673P105	CA INC COMMON STOCK USD.1								
		Local	32,930.000	31.492879	1,037,060.52	31.150000	1,025,769.50	-11,291.02	0.05
		Base		31.492879	1,037,060.52	31.150000	1,025,769.50	-11,291.02	0.05

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12686C109	CABLEVISION SYSTEMS NY GRP A COMMON STOCK USD.01								
		Local	22,290.000	23.373138	520,987.24	20.320000	452,932.80	-68,054.44	0.02
		Base		23.373138	520,987.24	20.320000	452,932.80	-68,054.44	0.02
127097103	CABOT OIL + GAS CORP COMMON STOCK USD.1								
		Local	42,883.000	16.244609	696,617.58	33.040000	1,416,854.32	720,236.74	0.07
		Base		16.244609	696,617.58	33.040000	1,416,854.32	720,236.74	0.07
13342B105	CAMERON INTERNATIONAL CORP COMMON STOCK USD.01								
		Local	20,851.000	42.786921	892,150.09	51.280000	1,069,239.28	177,089.19	0.06
		Base		42.786921	892,150.09	51.280000	1,069,239.28	177,089.19	0.06
134429109	CAMPBELL SOUP CO COMMON STOCK USD.0375								
		Local	18,388.000	34.594965	636,132.21	45.280000	832,608.64	196,476.43	0.04
		Base		34.594965	636,132.21	45.280000	832,608.64	196,476.43	0.04
14040H105	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01								
		Local	57,684.000	55.275396	3,188,505.93	83.200000	4,799,308.80	1,610,802.87	0.25
		Base		55.275396	3,188,505.93	83.200000	4,799,308.80	1,610,802.87	0.25
14149Y108	CARDINAL HEALTH INC COMMON STOCK NPV								
		Local	34,596.000	40.462702	1,399,847.63	82.190000	2,843,445.24	1,443,597.61	0.15
		Base		40.462702	1,399,847.63	82.190000	2,843,445.24	1,443,597.61	0.15
14170T101	CAREFUSION CORP COMMON STOCK USD.01								
		Local	20,847.000	28.950386	603,528.69	59.170000	1,233,516.99	629,988.30	0.06
		Base		28.950386	603,528.69	59.170000	1,233,516.99	629,988.30	0.06
143130102	CARMAX INC COMMON STOCK USD.5								
		Local	22,530.000	24.058677	542,042.00	56.980000	1,283,759.40	741,717.40	0.07
		Base		24.058677	542,042.00	56.980000	1,283,759.40	741,717.40	0.07
143658300	CARNIVAL CORP COMMON STOCK USD.01								
		Local	46,285.000	37.757899	1,747,624.34	44.160000	2,043,945.60	296,321.26	0.11
		Base		37.757899	1,747,624.34	44.160000	2,043,945.60	296,321.26	0.11
149123101	CATERPILLAR INC COMMON STOCK USD1.								
		Local	64,520.000	54.139926	3,493,108.01	100.600000	6,490,712.00	2,997,603.99	0.34
		Base		54.139926	3,493,108.01	100.600000	6,490,712.00	2,997,603.99	0.34

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151020104	CELGENE CORP COMMON STOCK USD.01								
		Local	82,161.000	31.035465	2,549,904.87	113.690000	9,340,884.09	6,790,979.22	0.49
		Base		31.035465	2,549,904.87	113.690000	9,340,884.09	6,790,979.22	0.49
15189T107	CENTERPOINT ENERGY INC COMMON STOCK USD.01								
		Local	44,168.000	18.598719	821,468.22	23.940000	1,057,381.92	235,913.70	0.06
		Base		18.598719	821,468.22	23.940000	1,057,381.92	235,913.70	0.06
156700106	CENTURYLINK INC COMMON STOCK USD1.								
		Local	58,593.000	63.066445	3,695,252.19	40.770000	2,388,836.61	-1,306,415.58	0.12
		Base		63.066445	3,695,252.19	40.770000	2,388,836.61	-1,306,415.58	0.12
156782104	CERNER CORP COMMON STOCK USD.01								
		Local	31,193.000	26.462652	825,449.51	64.400000	2,008,829.20	1,183,379.69	0.10
		Base		26.462652	825,449.51	64.400000	2,008,829.20	1,183,379.69	0.10
165167107	CHESAPEAKE ENERGY CORP COMMON STOCK USD.01								
		Local	53,366.000	28.200811	1,504,964.48	20.260000	1,081,195.16	-423,769.32	0.06
		Base		28.200811	1,504,964.48	20.260000	1,081,195.16	-423,769.32	0.06
166764100	CHEVRONTEXACO CORP COMMON STOCK USD.75								
		Local	195,143.000	63.011794	12,296,310.42	108.870000	21,245,218.41	8,948,907.99	1.11
		Base		63.011794	12,296,310.42	108.870000	21,245,218.41	8,948,907.99	1.11
169656105	CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01								
		Local	3,187.000	288.509865	919,480.94	663.620000	2,114,956.94	1,195,476.00	0.11
		Base		288.509865	919,480.94	663.620000	2,114,956.94	1,195,476.00	0.11
171232101	CHUBB CORP COMMON STOCK USD1.								
		Local	24,713.000	44.931238	1,110,385.68	103.050000	2,546,674.65	1,436,288.97	0.13
		Base		44.931238	1,110,385.68	103.050000	2,546,674.65	1,436,288.97	0.13
171798101	CIMAREX ENERGY CO COMMON STOCK USD.01								
		Local	8,943.000	141.240073	1,263,109.97	104.950000	938,567.85	-324,542.12	0.05
		Base		141.240073	1,263,109.97	104.950000	938,567.85	-324,542.12	0.05
172062101	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.								
		Local	15,136.000	35.860429	542,783.45	50.950000	771,179.20	228,395.75	0.04
		Base		35.860429	542,783.45	50.950000	771,179.20	228,395.75	0.04

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17275R102	CISCO SYSTEMS INC COMMON STOCK USD.001								
		Local	524,018.000	28.346714	14,854,188.53	27.640000	14,483,857.52	-370,331.01	0.76
		Base		28.346714	14,854,188.53	27.640000	14,483,857.52	-370,331.01	0.76
172908105	CINTAS CORP COMMON STOCK NPV								
		Local	9,929.000	36.646519	363,863.29	73.150000	726,306.35	362,443.06	0.04
		Base		36.646519	363,863.29	73.150000	726,306.35	362,443.06	0.04
172967424	CITIGROUP INC COMMON STOCK USD.01								
		Local	311,559.000	82.781705	25,791,385.10	53.970000	16,814,839.23	-8,976,545.87	0.88
		Base		82.781705	25,791,385.10	53.970000	16,814,839.23	-8,976,545.87	0.88
177376100	CITRIX SYSTEMS INC COMMON STOCK USD.001								
		Local	16,902.000	40.875462	690,877.06	66.310000	1,120,771.62	429,894.56	0.06
		Base		40.875462	690,877.06	66.310000	1,120,771.62	429,894.56	0.06
189054109	CLOROX COMPANY COMMON STOCK USD1.								
		Local	13,241.000	56.050592	742,165.89	101.620000	1,345,550.42	603,384.53	0.07
		Base		56.050592	742,165.89	101.620000	1,345,550.42	603,384.53	0.07
189754104	COACH INC COMMON STOCK USD.01								
		Local	28,222.000	32.207756	908,967.28	37.120000	1,047,600.64	138,633.36	0.05
		Base		32.207756	908,967.28	37.120000	1,047,600.64	138,633.36	0.05
191216100	COCA COLA CO/THE COMMON STOCK USD.25								
		Local	405,646.000	28.259955	11,463,537.78	44.830000	18,185,110.18	6,721,572.40	0.95
		Base		28.259955	11,463,537.78	44.830000	18,185,110.18	6,721,572.40	0.95
19122T109	COCA COLA ENTERPRISES COMMON STOCK USD.01								
		Local	23,214.000	22.647859	525,747.41	43.940000	1,020,023.16	494,275.75	0.05
		Base		22.647859	525,747.41	43.940000	1,020,023.16	494,275.75	0.05
192446102	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01								
		Local	62,473.000	23.167382	1,447,335.83	53.990000	3,372,917.27	1,925,581.44	0.18
		Base		23.167382	1,447,335.83	53.990000	3,372,917.27	1,925,581.44	0.18
194162103	COLGATE PALMOLIVE CO COMMON STOCK USD1.								
		Local	88,225.000	32.792296	2,893,100.31	69.590000	6,139,577.75	3,246,477.44	0.32
		Base		32.792296	2,893,100.31	69.590000	6,139,577.75	3,246,477.44	0.32

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01								
		Local	265,966.000	21.055534	5,600,056.04	57.040000	15,170,700.64	9,570,644.60	0.79
		Base		21.055534	5,600,056.04	57.040000	15,170,700.64	9,570,644.60	0.79
200340107	COMERICA INC COMMON STOCK USD5.								
		Local	18,583.000	44.526793	827,441.39	46.610000	866,153.63	38,712.24	0.05
		Base		44.526793	827,441.39	46.610000	866,153.63	38,712.24	0.05
205363104	COMPUTER SCIENCES CORP COMMON STOCK USD1.								
		Local	14,907.000	50.009484	745,491.38	63.380000	944,805.66	199,314.28	0.05
		Base		50.009484	745,491.38	63.380000	944,805.66	199,314.28	0.05
205887102	CONAGRA FOODS INC COMMON STOCK USD5.								
		Local	43,418.000	24.166098	1,049,243.63	36.520000	1,585,625.36	536,381.73	0.08
		Base		24.166098	1,049,243.63	36.520000	1,585,625.36	536,381.73	0.08
20825C104	CONOCOPHILLIPS COMMON STOCK USD.01								
		Local	126,356.000	39.418691	4,980,788.15	66.070000	8,348,340.92	3,367,552.77	0.44
		Base		39.418691	4,980,788.15	66.070000	8,348,340.92	3,367,552.77	0.44
20854P109	CONSOL ENERGY INC COMMON STOCK USD.01								
		Local	23,653.000	45.092635	1,066,576.09	39.130000	925,541.89	-141,034.20	0.05
		Base		45.092635	1,066,576.09	39.130000	925,541.89	-141,034.20	0.05
209115104	CONSOLIDATED EDISON INC COMMON STOCK USD.1								
		Local	30,098.000	45.434161	1,367,477.37	63.150000	1,900,688.70	533,211.33	0.10
		Base		45.434161	1,367,477.37	63.150000	1,900,688.70	533,211.33	0.10
21036P108	CONSTELLATION BRANDS INC A COMMON STOCK USD.01								
		Local	17,220.000	30.946150	532,892.71	96.400000	1,660,008.00	1,127,115.29	0.09
		Base		30.946150	532,892.71	96.400000	1,660,008.00	1,127,115.29	0.09
219350105	CORNING INC COMMON STOCK USD.5								
		Local	132,672.000	22.385688	2,969,954.03	21.020000	2,788,765.44	-181,188.59	0.15
		Base		22.385688	2,969,954.03	21.020000	2,788,765.44	-181,188.59	0.15
22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005								
		Local	45,041.000	57.377131	2,584,323.34	142.120000	6,401,226.92	3,816,903.58	0.33
		Base		57.377131	2,584,323.34	142.120000	6,401,226.92	3,816,903.58	0.33

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228227104	CROWN CASTLE INTL CORP REIT USD.01								
		Local	34,309.000	59.307952	2,034,796.51	83.090000	2,850,734.81	815,938.30	0.15
		Base		59.307952	2,034,796.51	83.090000	2,850,734.81	815,938.30	0.15
231021106	CUMMINS INC COMMON STOCK USD2.5								
		Local	17,577.000	39.460406	693,595.56	145.620000	2,559,562.74	1,865,967.18	0.13
		Base		39.460406	693,595.56	145.620000	2,559,562.74	1,865,967.18	0.13
23331A109	DR HORTON INC COMMON STOCK USD.01								
		Local	34,084.000	27.312764	930,928.25	25.490000	868,801.16	-62,127.09	0.05
		Base		27.312764	930,928.25	25.490000	868,801.16	-62,127.09	0.05
233331107	DTE ENERGY COMPANY COMMON STOCK NPV								
		Local	18,189.000	45.424730	826,230.41	81.460000	1,481,675.94	655,445.53	0.08
		Base		45.424730	826,230.41	81.460000	1,481,675.94	655,445.53	0.08
235851102	DANAHER CORP COMMON STOCK USD.01								
		Local	62,645.000	35.319515	2,212,591.01	83.560000	5,234,616.20	3,022,025.19	0.27
		Base		35.319515	2,212,591.01	83.560000	5,234,616.20	3,022,025.19	0.27
237194105	DARDEN RESTAURANTS INC COMMON STOCK NPV								
		Local	13,597.000	29.980299	407,642.12	56.990000	774,893.03	367,250.91	0.04
		Base		29.980299	407,642.12	56.990000	774,893.03	367,250.91	0.04
23918K108	DAVITA HEALTHCARE PARTNERS I COMMON STOCK USD.001								
		Local	17,656.000	33.996767	600,246.92	76.530000	1,351,213.68	750,966.76	0.07
		Base		33.996767	600,246.92	76.530000	1,351,213.68	750,966.76	0.07
244199105	DEERE + CO COMMON STOCK USD1.								
		Local	36,833.000	41.539719	1,530,032.47	86.620000	3,190,474.46	1,660,441.99	0.17
		Base		41.539719	1,530,032.47	86.620000	3,190,474.46	1,660,441.99	0.17
247361702	DELTA AIR LINES INC COMMON STOCK USD.0001								
		Local	86,631.000	22.722698	1,968,490.03	46.670000	4,043,068.77	2,074,578.74	0.21
		Base		22.722698	1,968,490.03	46.670000	4,043,068.77	2,074,578.74	0.21
247916208	DENBURY RESOURCES INC COMMON STOCK USD.001								
		Local	36,203.000	16.030766	580,361.81	8.260000	299,036.78	-281,325.03	0.02
		Base		16.030766	580,361.81	8.260000	299,036.78	-281,325.03	0.02

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249030107	DENTSPLY INTERNATIONAL INC COMMON STOCK USD.01								
		Local	14,570.000	31.752209	462,629.68	54.980000	801,058.60	338,428.92	0.04
		Base		31.752209	462,629.68	54.980000	801,058.60	338,428.92	0.04
25179M103	DEVON ENERGY CORP COMMON STOCK USD.1								
		Local	39,519.000	51.649378	2,041,131.78	58.970000	2,330,435.43	289,303.65	0.12
		Base		51.649378	2,041,131.78	58.970000	2,330,435.43	289,303.65	0.12
25271C102	DIAMOND OFFSHORE DRILLING COMMON STOCK USD.01								
		Local	6,906.000	63.808940	440,664.54	29.370000	202,829.22	-237,835.32	0.01
		Base		63.808940	440,664.54	29.370000	202,829.22	-237,835.32	0.01
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01								
		Local	162,288.000	32.601166	5,290,778.02	92.510000	15,013,262.88	9,722,484.86	0.78
		Base		32.601166	5,290,778.02	92.510000	15,013,262.88	9,722,484.86	0.78
254709108	DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01								
		Local	47,467.000	20.931546	993,557.69	65.550000	3,111,461.85	2,117,904.16	0.16
		Base		20.931546	993,557.69	65.550000	3,111,461.85	2,117,904.16	0.16
25470F104	DISCOVERY COMMUNICATIONS A COMMON STOCK USD.01								
		Local	15,205.000	18.121221	275,533.16	34.900000	530,654.50	255,121.34	0.03
		Base		18.121221	275,533.16	34.900000	530,654.50	255,121.34	0.03
25470F302	DISCOVERY COMMUNICATIONS C COMMON STOCK USD.01								
		Local	28,082.000	21.765530	611,219.60	34.010000	955,068.82	343,849.22	0.05
		Base		21.765530	611,219.60	34.010000	955,068.82	343,849.22	0.05
25490A309	DIRECTV COMMON STOCK USD.01								
		Local	51,611.000	35.754190	1,845,309.48	87.710000	4,526,800.81	2,681,491.33	0.24
		Base		35.754190	1,845,309.48	87.710000	4,526,800.81	2,681,491.33	0.24
256677105	DOLLAR GENERAL CORP COMMON STOCK USD.875								
		Local	31,178.000	50.632322	1,578,614.55	66.740000	2,080,819.72	502,205.17	0.11
		Base		50.632322	1,578,614.55	66.740000	2,080,819.72	502,205.17	0.11
256746108	DOLLAR TREE INC COMMON STOCK USD.01								
		Local	21,131.000	42.168438	891,061.26	68.360000	1,444,515.16	553,453.90	0.08
		Base		42.168438	891,061.26	68.360000	1,444,515.16	553,453.90	0.08

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
25746U109	DOMINION RESOURCES INC/VA COMMON STOCK NPV								
		Local	59,878.000	37.151455	2,224,554.80	72.550000	4,344,148.90	2,119,594.10	0.23
		Base		37.151455	2,224,554.80	72.550000	4,344,148.90	2,119,594.10	0.23
260003108	DOVER CORP COMMON STOCK USD1.								
		Local	17,115.000	37.836348	647,569.10	76.990000	1,317,683.85	670,114.75	0.07
		Base		37.836348	647,569.10	76.990000	1,317,683.85	670,114.75	0.07
260543103	DOW CHEMICAL CO/THE COMMON STOCK USD2.5								
		Local	115,348.000	33.358643	3,847,852.78	48.670000	5,613,987.16	1,766,134.38	0.29
		Base		33.358643	3,847,852.78	48.670000	5,613,987.16	1,766,134.38	0.29
26138E109	DR PEPPER SNAPPLE GROUP INC COMMON STOCK USD.01								
		Local	20,052.000	26.255556	526,476.40	74.000000	1,483,848.00	957,371.60	0.08
		Base		26.255556	526,476.40	74.000000	1,483,848.00	957,371.60	0.08
263534109	DU PONT (E.I.) DE NEMOURS COMMON STOCK USD.3								
		Local	94,055.000	48.732084	4,583,496.12	71.400000	6,715,527.00	2,132,030.88	0.35
		Base		48.732084	4,583,496.12	71.400000	6,715,527.00	2,132,030.88	0.35
26441C204	DUKE ENERGY CORP COMMON STOCK USD.001								
		Local	72,683.000	52.355415	3,805,348.61	80.900000	5,880,054.70	2,074,706.09	0.31
		Base		52.355415	3,805,348.61	80.900000	5,880,054.70	2,074,706.09	0.31
26483E100	DUN + BRADSTREET CORP COMMON STOCK USD.01								
		Local	3,738.000	77.893788	291,166.98	126.950000	474,539.10	183,372.12	0.02
		Base		77.893788	291,166.98	126.950000	474,539.10	183,372.12	0.02
268648102	EMC CORP/MA COMMON STOCK USD.01								
		Local	208,474.000	27.066617	5,642,685.95	30.350000	6,327,185.90	684,499.95	0.33
		Base		27.066617	5,642,685.95	30.350000	6,327,185.90	684,499.95	0.33
26875P101	EOG RESOURCES INC COMMON STOCK USD.01								
		Local	56,259.000	35.368396	1,989,790.57	86.720000	4,878,780.48	2,888,989.91	0.25
		Base		35.368396	1,989,790.57	86.720000	4,878,780.48	2,888,989.91	0.25
26884L109	EQT CORP COMMON STOCK NPV								
		Local	15,569.000	39.852878	620,469.45	90.980000	1,416,467.62	795,998.17	0.07
		Base		39.852878	620,469.45	90.980000	1,416,467.62	795,998.17	0.07

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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
269246401	E TRADE FINANCIAL CORP COMMON STOCK USD.01								
		Local	29,670.000	26.247644	778,767.60	22.810000	676,772.70	-101,994.90	0.04
		Base		26.247644	778,767.60	22.810000	676,772.70	-101,994.90	0.04
277432100	EASTMAN CHEMICAL CO COMMON STOCK USD.01								
		Local	15,325.000	33.368942	511,379.03	82.920000	1,270,749.00	759,369.97	0.07
		Base		33.368942	511,379.03	82.920000	1,270,749.00	759,369.97	0.07
278642103	EBAY INC COMMON STOCK USD.001								
		Local	116,073.000	27.495260	3,191,457.30	54.880000	6,370,086.24	3,178,628.94	0.33
		Base		27.495260	3,191,457.30	54.880000	6,370,086.24	3,178,628.94	0.33
278865100	ECOLAB INC COMMON STOCK USD1.								
		Local	27,712.000	46.547409	1,289,921.79	108.950000	3,019,222.40	1,729,300.61	0.16
		Base		46.547409	1,289,921.79	108.950000	3,019,222.40	1,729,300.61	0.16
281020107	EDISON INTERNATIONAL COMMON STOCK NPV								
		Local	33,482.000	34.486009	1,154,660.56	63.560000	2,128,115.92	973,455.36	0.11
		Base		34.486009	1,154,660.56	63.560000	2,128,115.92	973,455.36	0.11
28176E108	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.								
		Local	10,896.000	87.260600	950,791.50	129.680000	1,412,993.28	462,201.78	0.07
		Base		87.260600	950,791.50	129.680000	1,412,993.28	462,201.78	0.07
285512109	ELECTRONIC ARTS INC COMMON STOCK USD.01								
		Local	32,126.000	33.396889	1,072,908.47	43.930000	1,411,295.18	338,386.71	0.07
		Base		33.396889	1,072,908.47	43.930000	1,411,295.18	338,386.71	0.07
291011104	EMERSON ELECTRIC CO COMMON STOCK USD.5								
		Local	71,721.000	38.739111	2,778,407.77	63.750000	4,572,213.75	1,793,805.98	0.24
		Base		38.739111	2,778,407.77	63.750000	4,572,213.75	1,793,805.98	0.24
29364G103	ENTERGY CORP COMMON STOCK USD.01								
		Local	18,457.000	60.211293	1,111,319.84	83.900000	1,548,542.30	437,222.46	0.08
		Base		60.211293	1,111,319.84	83.900000	1,548,542.30	437,222.46	0.08
294429105	EQUIFAX INC COMMON STOCK USD1.25								
		Local	12,514.000	31.822546	398,227.34	79.550000	995,488.70	597,261.36	0.05
		Base		31.822546	398,227.34	79.550000	995,488.70	597,261.36	0.05

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29476L107	EQUITY RESIDENTIAL REIT USD.01								
		Local	37,174.000	42.783420	1,590,430.87	70.840000	2,633,406.16	1,042,975.29	0.14
		Base		42.783420	1,590,430.87	70.840000	2,633,406.16	1,042,975.29	0.14
297178105	ESSEX PROPERTY TRUST INC REIT USD.0001								
		Local	6,524.000	174.723716	1,139,897.52	202.410000	1,320,522.84	180,625.32	0.07
		Base		174.723716	1,139,897.52	202.410000	1,320,522.84	180,625.32	0.07
30161N101	EXELON CORP COMMON STOCK NPV								
		Local	88,295.000	42.731290	3,772,959.27	36.170000	3,193,630.15	-579,329.12	0.17
		Base		42.731290	3,772,959.27	36.170000	3,193,630.15	-579,329.12	0.17
30212P303	EXPEDIA INC COMMON STOCK USD.001								
		Local	10,195.000	36.208938	369,150.12	87.110000	888,086.45	518,936.33	0.05
		Base		36.208938	369,150.12	87.110000	888,086.45	518,936.33	0.05
302130109	EXPEDITORS INTL WASH INC COMMON STOCK USD.01								
		Local	20,050.000	41.643278	834,947.73	46.820000	938,741.00	103,793.27	0.05
		Base		41.643278	834,947.73	46.820000	938,741.00	103,793.27	0.05
30219G108	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01								
		Local	76,606.000	25.065477	1,920,165.95	83.150000	6,369,788.90	4,449,622.95	0.33
		Base		25.065477	1,920,165.95	83.150000	6,369,788.90	4,449,622.95	0.33
30231G102	EXXON MOBIL CORP COMMON STOCK NPV								
		Local	438,260.000	58.003400	25,420,570.18	90.540000	39,680,060.40	14,259,490.22	2.07
		Base		58.003400	25,420,570.18	90.540000	39,680,060.40	14,259,490.22	2.07
302445101	FLIR SYSTEMS INC COMMON STOCK USD.01								
		Local	14,565.000	29.141602	424,447.43	31.730000	462,147.45	37,700.02	0.02
		Base		29.141602	424,447.43	31.730000	462,147.45	37,700.02	0.02
302491303	FMC CORP COMMON STOCK USD.1								
		Local	13,684.000	30.043541	411,115.81	54.400000	744,409.60	333,293.79	0.04
		Base		30.043541	411,115.81	54.400000	744,409.60	333,293.79	0.04
30249U101	FMC TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	24,135.000	26.531514	640,338.10	47.770000	1,152,928.95	512,590.85	0.06
		Base		26.531514	640,338.10	47.770000	1,152,928.95	512,590.85	0.06

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30303M102	FACEBOOK INC A COMMON STOCK USD.000006								
		Local	214,096.000	59.443122	12,726,534.67	77.700000	16,635,259.20	3,908,724.53	0.87
		Base		59.443122	12,726,534.67	77.700000	16,635,259.20	3,908,724.53	0.87
307000109	FAMILY DOLLAR STORES COMMON STOCK USD.1								
		Local	9,837.000	35.090087	345,181.19	79.050000	777,614.85	432,433.66	0.04
		Base		35.090087	345,181.19	79.050000	777,614.85	432,433.66	0.04
311900104	FASTENAL CO COMMON STOCK USD.01								
		Local	28,058.000	29.214717	819,706.53	45.200000	1,268,221.60	448,515.07	0.07
		Base		29.214717	819,706.53	45.200000	1,268,221.60	448,515.07	0.07
31428X106	FEDEX CORP COMMON STOCK USD.1								
		Local	27,278.000	75.474977	2,058,806.41	178.180000	4,860,394.04	2,801,587.63	0.25
		Base		75.474977	2,058,806.41	178.180000	4,860,394.04	2,801,587.63	0.25
315616102	F5 NETWORKS INC COMMON STOCK NPV								
		Local	7,613.000	128.556385	978,699.76	129.190000	983,523.47	4,823.71	0.05
		Base		128.556385	978,699.76	129.190000	983,523.47	4,823.71	0.05
31620M106	FIDELITY NATIONAL INFORMATIO COMMON STOCK USD.01								
		Local	29,331.000	27.911683	818,677.56	61.190000	1,794,763.89	976,086.33	0.09
		Base		27.911683	818,677.56	61.190000	1,794,763.89	976,086.33	0.09
316773100	FIFTH THIRD BANCORP COMMON STOCK NPV								
		Local	85,730.000	24.366777	2,088,963.80	20.120000	1,724,887.60	-364,076.20	0.09
		Base		24.366777	2,088,963.80	20.120000	1,724,887.60	-364,076.20	0.09
336433107	FIRST SOLAR INC COMMON STOCK USD.001								
		Local	7,722.000	106.670671	823,710.92	48.800000	376,833.60	-446,877.32	0.02
		Base		106.670671	823,710.92	48.800000	376,833.60	-446,877.32	0.02
337738108	FISERV INC COMMON STOCK USD.01								
		Local	25,611.000	21.827822	559,032.34	71.490000	1,830,930.39	1,271,898.05	0.10
		Base		21.827822	559,032.34	71.490000	1,830,930.39	1,271,898.05	0.10
337932107	FIRSTENERGY CORP COMMON STOCK USD.1								
		Local	43,197.000	45.571411	1,968,548.22	36.880000	1,593,105.36	-375,442.86	0.08
		Base		45.571411	1,968,548.22	36.880000	1,593,105.36	-375,442.86	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
343412102	FLUOR CORP COMMON STOCK USD.01								
		Local	16,187.000	39.659348	641,965.87	61.990000	1,003,432.13	361,466.26	0.05
		Base		39.659348	641,965.87	61.990000	1,003,432.13	361,466.26	0.05
34354P105	FLOWSERVE CORP COMMON STOCK USD1.25								
		Local	14,059.000	24.042450	338,012.80	58.870000	827,653.33	489,640.53	0.04
		Base		24.042450	338,012.80	58.870000	827,653.33	489,640.53	0.04
345370860	FORD MOTOR CO COMMON STOCK USD.01								
		Local	398,568.000	12.307547	4,905,394.22	15.730000	6,269,474.64	1,364,080.42	0.33
		Base		12.307547	4,905,394.22	15.730000	6,269,474.64	1,364,080.42	0.33
34988V106	FOSSIL GROUP INC COMMON STOCK USD.01								
		Local	4,785.000	129.140299	617,936.33	111.720000	534,580.20	-83,356.13	0.03
		Base		129.140299	617,936.33	111.720000	534,580.20	-83,356.13	0.03
354613101	FRANKLIN RESOURCES INC COMMON STOCK USD.1								
		Local	40,482.000	25.434357	1,029,633.62	56.860000	2,301,806.52	1,272,172.90	0.12
		Base		25.434357	1,029,633.62	56.860000	2,301,806.52	1,272,172.90	0.12
35671D857	FREEPORT MCMORAN INC COMMON STOCK USD.1								
		Local	106,777.000	30.944738	3,304,186.25	26.850000	2,866,962.45	-437,223.80	0.15
		Base		30.944738	3,304,186.25	26.850000	2,866,962.45	-437,223.80	0.15
35906A108	FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25								
		Local	102,981.000	9.767404	1,005,857.01	7.050000	726,016.05	-279,840.96	0.04
		Base		9.767404	1,005,857.01	7.050000	726,016.05	-279,840.96	0.04
36467W109	GAMESTOP CORP CLASS A COMMON STOCK USD.001								
		Local	11,578.000	46.069943	533,397.80	37.810000	437,764.18	-95,633.62	0.02
		Base		46.069943	533,397.80	37.810000	437,764.18	-95,633.62	0.02
364730101	GANNETT CO COMMON STOCK USD1.								
		Local	23,189.000	47.349777	1,097,993.99	32.550000	754,801.95	-343,192.04	0.04
		Base		47.349777	1,097,993.99	32.550000	754,801.95	-343,192.04	0.04
364760108	GAP INC/THE COMMON STOCK USD.05								
		Local	28,154.000	27.264952	767,617.46	39.600000	1,114,898.40	347,280.94	0.06
		Base		27.264952	767,617.46	39.600000	1,114,898.40	347,280.94	0.06

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
369550108	GENERAL DYNAMICS CORP COMMON STOCK USD1.								
		Local	32,638.000	56.291736	1,837,249.67	145.360000	4,744,259.68	2,907,010.01	0.25
		Base		56.291736	1,837,249.67	145.360000	4,744,259.68	2,907,010.01	0.25
369604103	GENERAL ELECTRIC CO COMMON STOCK USD.06								
		Local	1,031,131.000	31.979478	32,975,031.20	26.490000	27,314,660.19	-5,660,371.01	1.43
		Base		31.979478	32,975,031.20	26.490000	27,314,660.19	-5,660,371.01	1.43
370023103	GENERAL GROWTH PROPERTIES REIT USD.01								
		Local	64,486.000	21.652871	1,396,307.05	26.760000	1,725,645.36	329,338.31	0.09
		Base		21.652871	1,396,307.05	26.760000	1,725,645.36	329,338.31	0.09
370334104	GENERAL MILLS INC COMMON STOCK USD.1								
		Local	62,944.000	27.899201	1,756,087.33	52.750000	3,320,296.00	1,564,208.67	0.17
		Base		27.899201	1,756,087.33	52.750000	3,320,296.00	1,564,208.67	0.17
37045V100	GENERAL MOTORS CO COMMON STOCK USD.01								
		Local	138,520.000	35.915332	4,974,991.73	33.430000	4,630,723.60	-344,268.13	0.24
		Base		35.915332	4,974,991.73	33.430000	4,630,723.60	-344,268.13	0.24
372460105	GENUINE PARTS CO COMMON STOCK USD1.								
		Local	15,732.000	40.791250	641,727.94	102.780000	1,616,934.96	975,207.02	0.08
		Base		40.791250	641,727.94	102.780000	1,616,934.96	975,207.02	0.08
37247D106	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001								
		Local	51,033.000	23.124507	1,180,112.95	9.090000	463,889.97	-716,222.98	0.02
		Base		23.124507	1,180,112.95	9.090000	463,889.97	-716,222.98	0.02
375558103	GILEAD SCIENCES INC COMMON STOCK USD.001								
		Local	155,346.000	19.377504	3,010,217.80	100.320000	15,584,310.72	12,574,092.92	0.81
		Base		19.377504	3,010,217.80	100.320000	15,584,310.72	12,574,092.92	0.81
38141G104	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01								
		Local	42,107.000	116.716577	4,914,584.91	188.410000	7,933,379.87	3,018,794.96	0.41
		Base		116.716577	4,914,584.91	188.410000	7,933,379.87	3,018,794.96	0.41
382550101	GOODYEAR TIRE + RUBBER CO COMMON STOCK NPV								
		Local	28,292.000	22.837155	646,108.79	27.410000	775,483.72	129,374.93	0.04
		Base		22.837155	646,108.79	27.410000	775,483.72	129,374.93	0.04

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38259P508	GOOGLE INC CL A COMMON STOCK USD.001								
		Local	29,195.000	271.681637	7,931,745.38	549.080000	16,030,390.60	8,098,645.22	0.84
		Base		271.681637	7,931,745.38	549.080000	16,030,390.60	8,098,645.22	0.84
38259P706	GOOGLE INC CL C COMMON STOCK USD.001								
		Local	29,193.000	269.778811	7,875,652.82	541.830000	15,817,643.19	7,941,990.37	0.83
		Base		269.778811	7,875,652.82	541.830000	15,817,643.19	7,941,990.37	0.83
384802104	WW GRAINGER INC COMMON STOCK USD.5								
		Local	6,256.000	92.141301	576,435.98	245.680000	1,536,974.08	960,538.10	0.08
		Base		92.141301	576,435.98	245.680000	1,536,974.08	960,538.10	0.08
40414L109	HCP INC REIT USD1.								
		Local	47,151.000	35.881624	1,691,854.47	44.800000	2,112,364.80	420,510.33	0.11
		Base		35.881624	1,691,854.47	44.800000	2,112,364.80	420,510.33	0.11
406216101	HALLIBURTON CO COMMON STOCK USD2.5								
		Local	87,404.000	31.513671	2,754,420.88	42.200000	3,688,448.80	934,027.92	0.19
		Base		31.513671	2,754,420.88	42.200000	3,688,448.80	934,027.92	0.19
412822108	HARLEY DAVIDSON INC COMMON STOCK USD.01								
		Local	22,348.000	42.827759	957,114.75	69.680000	1,557,208.64	600,093.89	0.08
		Base		42.827759	957,114.75	69.680000	1,557,208.64	600,093.89	0.08
413086109	HARMAN INTERNATIONAL COMMON STOCK USD.01								
		Local	6,999.000	76.802182	537,538.47	108.530000	759,601.47	222,063.00	0.04
		Base		76.802182	537,538.47	108.530000	759,601.47	222,063.00	0.04
413875105	HARRIS CORP COMMON STOCK USD1.								
		Local	10,767.000	44.932935	483,792.91	71.670000	771,670.89	287,877.98	0.04
		Base		44.932935	483,792.91	71.670000	771,670.89	287,877.98	0.04
416515104	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01								
		Local	46,017.000	43.889568	2,019,666.24	41.300000	1,900,502.10	-119,164.14	0.10
		Base		43.889568	2,019,666.24	41.300000	1,900,502.10	-119,164.14	0.10
418056107	HASBRO INC COMMON STOCK USD.5								
		Local	11,791.000	27.962381	329,704.43	59.200000	698,027.20	368,322.77	0.04
		Base		27.962381	329,704.43	59.200000	698,027.20	368,322.77	0.04

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42217K106	HEALTH CARE REIT INC REIT USD1.								
		33,300.000	Local	51.971165	1,730,639.79	73.660000	2,452,878.00	722,238.21	0.13
			Base	51.971165	1,730,639.79	73.660000	2,452,878.00	722,238.21	0.13
423452101	HELMERICH + PAYNE COMMON STOCK USD.1								
		11,122.000	Local	46.267681	514,589.15	69.550000	773,535.10	258,945.95	0.04
			Base	46.267681	514,589.15	69.550000	773,535.10	258,945.95	0.04
427866108	HERSHEY CO/THE COMMON STOCK USD1.								
		15,333.000	Local	42.860809	657,184.78	100.280000	1,537,593.24	880,408.46	0.08
			Base	42.860809	657,184.78	100.280000	1,537,593.24	880,408.46	0.08
42809H107	HESS CORP COMMON STOCK USD1.								
		26,880.000	Local	52.573628	1,413,179.11	72.930000	1,960,358.40	547,179.29	0.10
			Base	52.573628	1,413,179.11	72.930000	1,960,358.40	547,179.29	0.10
428236103	HEWLETT PACKARD CO COMMON STOCK USD.01								
		191,787.000	Local	33.886895	6,499,065.84	39.060000	7,491,200.22	992,134.38	0.39
			Base	33.886895	6,499,065.84	39.060000	7,491,200.22	992,134.38	0.39
437076102	HOME DEPOT INC COMMON STOCK USD.05								
		138,313.000	Local	42.844816	5,925,995.04	99.400000	13,748,312.20	7,822,317.16	0.72
			Base	42.844816	5,925,995.04	99.400000	13,748,312.20	7,822,317.16	0.72
438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.								
		80,418.000	Local	47.435967	3,814,705.58	99.070000	7,967,011.26	4,152,305.68	0.42
			Base	47.435967	3,814,705.58	99.070000	7,967,011.26	4,152,305.68	0.42
440452100	HORMEL FOODS CORP COMMON STOCK USD.0586								
		13,808.000	Local	19.066293	263,267.37	53.080000	732,928.64	469,661.27	0.04
			Base	19.066293	263,267.37	53.080000	732,928.64	469,661.27	0.04
441060100	HOSPIRA INC COMMON STOCK USD.01								
		17,340.000	Local	36.694714	636,286.34	59.640000	1,034,157.60	397,871.26	0.05
			Base	36.694714	636,286.34	59.640000	1,034,157.60	397,871.26	0.05
44107P104	HOST HOTELS + RESORTS INC REIT USD.01								
		77,786.000	Local	18.786826	1,461,352.01	23.240000	1,807,746.64	346,394.63	0.09
			Base	18.786826	1,461,352.01	23.240000	1,807,746.64	346,394.63	0.09

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443683107	HUDSON CITY BANCORP INC COMMON STOCK USD.01								
		Local	49,448.000	12.771740	631,537.02	9.790000	484,095.92	-147,441.10	0.03
		Base		12.771740	631,537.02	9.790000	484,095.92	-147,441.10	0.03
444859102	HUMANA INC COMMON STOCK USD.166								
		Local	15,852.000	40.008228	634,210.43	137.970000	2,187,100.44	1,552,890.01	0.11
		Base		40.008228	634,210.43	137.970000	2,187,100.44	1,552,890.01	0.11
446150104	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01								
		Local	83,959.000	10.239994	859,739.65	10.110000	848,825.49	-10,914.16	0.04
		Base		10.239994	859,739.65	10.110000	848,825.49	-10,914.16	0.04
452308109	ILLINOIS TOOL WORKS COMMON STOCK USD.01								
		Local	37,488.000	43.619747	1,635,217.07	94.930000	3,558,735.84	1,923,518.77	0.19
		Base		43.619747	1,635,217.07	94.930000	3,558,735.84	1,923,518.77	0.19
458140100	INTEL CORP COMMON STOCK USD.001								
		Local	508,788.000	28.608374	14,555,597.40	37.250000	18,952,353.00	4,396,755.60	0.99
		Base		28.608374	14,555,597.40	37.250000	18,952,353.00	4,396,755.60	0.99
45822P105	INTEGRYS ENERGY GROUP INC COMMON STOCK USD1.								
		Local	8,217.000	51.080532	419,728.73	72.840000	598,526.28	178,797.55	0.03
		Base		51.080532	419,728.73	72.840000	598,526.28	178,797.55	0.03
45866F104	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01								
		Local	11,658.000	135.773048	1,582,842.19	225.990000	2,634,591.42	1,051,749.23	0.14
		Base		135.773048	1,582,842.19	225.990000	2,634,591.42	1,051,749.23	0.14
459200101	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2								
		Local	95,341.000	116.186966	11,077,381.52	162.170000	15,461,449.97	4,384,068.45	0.81
		Base		116.186966	11,077,381.52	162.170000	15,461,449.97	4,384,068.45	0.81
459506101	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125								
		Local	8,340.000	43.855964	365,758.74	101.170000	843,757.80	477,999.06	0.04
		Base		43.855964	365,758.74	101.170000	843,757.80	477,999.06	0.04
460146103	INTERNATIONAL PAPER CO COMMON STOCK USD1.								
		Local	43,883.000	34.226659	1,501,968.48	53.820000	2,361,783.06	859,814.58	0.12
		Base		34.226659	1,501,968.48	53.820000	2,361,783.06	859,814.58	0.12

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460690100	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1								
		Local	43,305.000	17.554807	760,210.91	20.290000	878,658.45	118,447.54	0.05
		Base		17.554807	760,210.91	20.290000	878,658.45	118,447.54	0.05
461202103	INTUIT INC COMMON STOCK USD.01								
		Local	29,174.000	35.554066	1,037,254.32	93.870000	2,738,563.38	1,701,309.06	0.14
		Base		35.554066	1,037,254.32	93.870000	2,738,563.38	1,701,309.06	0.14
46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD.001								
		Local	3,695.000	314.992244	1,163,896.34	517.770000	1,913,160.15	749,263.81	0.10
		Base		314.992244	1,163,896.34	517.770000	1,913,160.15	749,263.81	0.10
462846106	IRON MOUNTAIN INC REIT USD.01								
		Local	20,875.015	27.550151	575,109.81	38.010000	793,459.32	218,349.51	0.04
		Base		27.550151	575,109.81	38.010000	793,459.32	218,349.51	0.04
46625H100	JPMORGAN CHASE + CO COMMON STOCK USD1.0								
		Local	386,527.000	41.989839	16,230,206.37	60.160000	23,253,464.32	7,023,257.95	1.21
		Base		41.989839	16,230,206.37	60.160000	23,253,464.32	7,023,257.95	1.21
469814107	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.								
		Local	13,674.000	75.105269	1,026,989.45	46.450000	635,157.30	-391,832.15	0.03
		Base		75.105269	1,026,989.45	46.450000	635,157.30	-391,832.15	0.03
478160104	JOHNSON + JOHNSON COMMON STOCK USD1.								
		Local	289,826.000	59.998038	17,388,991.25	108.250000	31,373,664.50	13,984,673.25	1.64
		Base		59.998038	17,388,991.25	108.250000	31,373,664.50	13,984,673.25	1.64
478366107	JOHNSON CONTROLS INC COMMON STOCK USD.01388								
		Local	68,441.000	23.330777	1,596,781.70	50.000000	3,422,050.00	1,825,268.30	0.18
		Base		23.330777	1,596,781.70	50.000000	3,422,050.00	1,825,268.30	0.18
481165108	JOY GLOBAL INC COMMON STOCK USD1.								
		Local	10,089.000	89.355153	901,504.14	49.040000	494,764.56	-406,739.58	0.03
		Base		89.355153	901,504.14	49.040000	494,764.56	-406,739.58	0.03
48203R104	JUNIPER NETWORKS INC COMMON STOCK USD.00001								
		Local	41,266.000	19.408491	800,910.80	22.160000	914,454.56	113,543.76	0.05
		Base		19.408491	800,910.80	22.160000	914,454.56	113,543.76	0.05

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482480100	KLA TENCOR CORP COMMON STOCK USD.001								
		Local	16,994.000	43.354136	736,760.18	69.440000	1,180,063.36	443,303.18	0.06
		Base		43.354136	736,760.18	69.440000	1,180,063.36	443,303.18	0.06
485170302	KANSAS CITY SOUTHERN COMMON STOCK USD.01								
		Local	11,339.000	111.858753	1,268,366.40	118.940000	1,348,660.66	80,294.26	0.07
		Base		111.858753	1,268,366.40	118.940000	1,348,660.66	80,294.26	0.07
487836108	KELLOGG CO COMMON STOCK USD.25								
		Local	26,276.000	43.767454	1,150,033.61	66.250000	1,740,785.00	590,751.39	0.09
		Base		43.767454	1,150,033.61	66.250000	1,740,785.00	590,751.39	0.09
49271M100	KEURIG GREEN MOUNTAIN INC COMMON STOCK USD.1								
		Local	12,518.000	112.283193	1,405,561.01	142.140000	1,779,308.52	373,747.51	0.09
		Base		112.283193	1,405,561.01	142.140000	1,779,308.52	373,747.51	0.09
493267108	KEYCORP COMMON STOCK USD1.								
		Local	90,106.000	13.497563	1,216,211.43	13.500000	1,216,431.00	219.57	0.06
		Base		13.497563	1,216,211.43	13.500000	1,216,431.00	219.57	0.06
49338L103	KEYSIGHT TECHNOLOGIES IN COMMON STOCK								
		Local	0.500	23.200000	11.60	35.200000	17.60	6.00	0.00
		Base		23.200000	11.60	35.200000	17.60	6.00	0.00
494368103	KIMBERLY CLARK CORP COMMON STOCK USD1.25								
		Local	38,426.000	60.250885	2,315,200.51	116.590000	4,480,087.34	2,164,886.83	0.23
		Base		60.250885	2,315,200.51	116.590000	4,480,087.34	2,164,886.83	0.23
49446R109	KIMCO REALTY CORP REIT USD.01								
		Local	42,238.000	23.721345	1,001,942.18	25.450000	1,074,957.10	73,014.92	0.06
		Base		23.721345	1,001,942.18	25.450000	1,074,957.10	73,014.92	0.06
49456B101	KINDER MORGAN INC W/I COMMON STOCK USD.01								
		Local	174,610.000	37.766144	6,594,346.33	41.350000	7,220,123.50	625,777.17	0.38
		Base		37.766144	6,594,346.33	41.350000	7,220,123.50	625,777.17	0.38
500255104	KOHLS CORP COMMON STOCK USD.01								
		Local	21,033.000	51.164951	1,076,152.42	59.620000	1,253,987.46	177,835.04	0.07
		Base		51.164951	1,076,152.42	59.620000	1,253,987.46	177,835.04	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
50076Q106	KRAFT FOODS GROUP INC COMMON STOCK								
		Local	61,039.000	28.086669	1,714,382.17	60.170000	3,672,716.63	1,958,334.46	0.19
		Base		28.086669	1,714,382.17	60.170000	3,672,716.63	1,958,334.46	0.19
501044101	KROGER CO COMMON STOCK USD1.								
		Local	50,244.000	24.090536	1,210,404.90	59.840000	3,006,600.96	1,796,196.06	0.16
		Base		24.090536	1,210,404.90	59.840000	3,006,600.96	1,796,196.06	0.16
501797104	L BRANDS INC COMMON STOCK USD.5								
		Local	25,236.000	26.013099	656,466.57	80.900000	2,041,592.40	1,385,125.83	0.11
		Base		26.013099	656,466.57	80.900000	2,041,592.40	1,385,125.83	0.11
502424104	L 3 COMMUNICATIONS HOLDINGS COMMON STOCK USD.01								
		Local	8,862.000	76.814939	680,733.99	124.600000	1,104,205.20	423,471.21	0.06
		Base		76.814939	680,733.99	124.600000	1,104,205.20	423,471.21	0.06
50540R409	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1								
		Local	8,725.000	59.277872	517,199.43	104.640000	912,984.00	395,784.57	0.05
		Base		59.277872	517,199.43	104.640000	912,984.00	395,784.57	0.05
512807108	LAM RESEARCH CORP COMMON STOCK USD.001								
		Local	16,656.000	36.051577	600,475.07	82.640000	1,376,451.84	775,976.77	0.07
		Base		36.051577	600,475.07	82.640000	1,376,451.84	775,976.77	0.07
518439104	ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01								
		Local	23,119.000	31.589889	730,326.64	74.140000	1,714,042.66	983,716.02	0.09
		Base		31.589889	730,326.64	74.140000	1,714,042.66	983,716.02	0.09
524660107	LEGGETT + PLATT INC COMMON STOCK USD.01								
		Local	14,105.000	22.251684	313,860.00	42.090000	593,679.45	279,819.45	0.03
		Base		22.251684	313,860.00	42.090000	593,679.45	279,819.45	0.03
524901105	LEGG MASON INC COMMON STOCK USD.1								
		Local	10,473.000	74.151820	776,592.01	56.750000	594,342.75	-182,249.26	0.03
		Base		74.151820	776,592.01	56.750000	594,342.75	-182,249.26	0.03
526057104	LENNAR CORP A COMMON STOCK USD.1								
		Local	18,277.000	37.884408	692,413.32	47.240000	863,405.48	170,992.16	0.05
		Base		37.884408	692,413.32	47.240000	863,405.48	170,992.16	0.05

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527288104	LEUCADIA NATIONAL CORP COMMON STOCK USD1.								
		32,570.000	Local	32.505399	1,058,700.86	23.130000	753,344.10	-305,356.76	0.04
			Base	32.505399	1,058,700.86	23.130000	753,344.10	-305,356.76	0.04
52729N308	LEVEL 3 COMMUNICATIONS INC COMMON STOCK USD.01								
		28,569.000	Local	47.267663	1,350,389.87	50.000000	1,428,450.00	78,060.13	0.07
			Base	47.267663	1,350,389.87	50.000000	1,428,450.00	78,060.13	0.07
532457108	ELI LILLY + CO COMMON STOCK NPV								
		101,041.000	Local	58.207308	5,881,324.62	68.120000	6,882,912.92	1,001,588.30	0.36
			Base	58.207308	5,881,324.62	68.120000	6,882,912.92	1,001,588.30	0.36
534187109	LINCOLN NATIONAL CORP COMMON STOCK NPV								
		26,829.000	Local	39.867264	1,069,598.83	56.630000	1,519,326.27	449,727.44	0.08
			Base	39.867264	1,069,598.83	56.630000	1,519,326.27	449,727.44	0.08
535678106	LINEAR TECHNOLOGY CORP COMMON STOCK USD.001								
		24,511.000	Local	40.577428	994,593.34	46.030000	1,128,241.33	133,647.99	0.06
			Base	40.577428	994,593.34	46.030000	1,128,241.33	133,647.99	0.06
539830109	LOCKHEED MARTIN CORP COMMON STOCK USD1.								
		27,724.000	Local	66.878109	1,854,128.69	191.560000	5,310,809.44	3,456,680.75	0.28
			Base	66.878109	1,854,128.69	191.560000	5,310,809.44	3,456,680.75	0.28
540424108	LOEWS CORP COMMON STOCK USD.01								
		31,332.000	Local	28.042847	878,638.47	41.640000	1,304,664.48	426,026.01	0.07
			Base	28.042847	878,638.47	41.640000	1,304,664.48	426,026.01	0.07
544147101	LORILLARD INC COMMON STOCK USD.01								
		36,997.000	Local	26.385343	976,178.55	63.140000	2,335,990.58	1,359,812.03	0.12
			Base	26.385343	976,178.55	63.140000	2,335,990.58	1,359,812.03	0.12
548661107	LOWE S COS INC COMMON STOCK USD.5								
		101,440.000	Local	22.697765	2,302,461.25	63.830000	6,474,915.20	4,172,453.95	0.34
			Base	22.697765	2,302,461.25	63.830000	6,474,915.20	4,172,453.95	0.34
55261F104	M + T BANK CORP COMMON STOCK USD.5								
		13,561.000	Local	90.440115	1,226,458.40	126.020000	1,708,957.22	482,498.82	0.09
			Base	90.440115	1,226,458.40	126.020000	1,708,957.22	482,498.82	0.09

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554382101	MACERICH CO/THE REIT USD.01								
		Local	14,458.000	69.992043	1,011,944.96	79.080000	1,143,338.64	131,393.68	0.06
		Base		69.992043	1,011,944.96	79.080000	1,143,338.64	131,393.68	0.06
55616P104	MACY S INC COMMON STOCK USD.01								
		Local	36,289.000	32.103851	1,165,016.66	64.910000	2,355,518.99	1,190,502.33	0.12
		Base		32.103851	1,165,016.66	64.910000	2,355,518.99	1,190,502.33	0.12
565849106	MARATHON OIL CORP COMMON STOCK USD1.								
		Local	69,313.000	19.462051	1,348,973.15	28.920000	2,004,531.96	655,558.81	0.10
		Base		19.462051	1,348,973.15	28.920000	2,004,531.96	655,558.81	0.10
56585A102	MARATHON PETROLEUM CORP COMMON STOCK								
		Local	29,116.000	26.225858	763,592.08	90.090000	2,623,060.44	1,859,468.36	0.14
		Base		26.225858	763,592.08	90.090000	2,623,060.44	1,859,468.36	0.14
571748102	MARSH + MCLENNAN COS COMMON STOCK USD1.								
		Local	55,937.000	36.595453	2,047,039.85	56.590000	3,165,474.83	1,118,434.98	0.17
		Base		36.595453	2,047,039.85	56.590000	3,165,474.83	1,118,434.98	0.17
571903202	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01								
		Local	22,395.000	34.280738	767,717.12	78.790000	1,764,502.05	996,784.93	0.09
		Base		34.280738	767,717.12	78.790000	1,764,502.05	996,784.93	0.09
573284106	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01								
		Local	6,327.000	131.842398	834,166.85	120.040000	759,493.08	-74,673.77	0.04
		Base		131.842398	834,166.85	120.040000	759,493.08	-74,673.77	0.04
574599106	MASCO CORP COMMON STOCK USD1.								
		Local	36,631.000	22.443754	822,137.17	24.200000	886,470.20	64,333.03	0.05
		Base		22.443754	822,137.17	24.200000	886,470.20	64,333.03	0.05
57636Q104	MASTERCARD INC CLASS A COMMON STOCK USD.0001								
		Local	101,149.000	27.823306	2,814,299.53	87.290000	8,829,296.21	6,014,996.68	0.46
		Base		27.823306	2,814,299.53	87.290000	8,829,296.21	6,014,996.68	0.46
577081102	MATTEL INC COMMON STOCK USD1.								
		Local	34,719.000	21.695344	753,240.64	31.550000	1,095,384.45	342,143.81	0.06
		Base		21.695344	753,240.64	31.550000	1,095,384.45	342,143.81	0.06

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
579780206	MCCORMICK + CO NON VTG SHRS COMMON STOCK NPV								
		Local	13,340.000	35.141164	468,783.13	74.330000	991,562.20	522,779.07	0.05
		Base		35.141164	468,783.13	74.330000	991,562.20	522,779.07	0.05
580135101	MCDONALD S CORP COMMON STOCK USD.01								
		Local	100,908.000	48.214005	4,865,178.81	96.810000	9,768,903.48	4,903,724.67	0.51
		Base		48.214005	4,865,178.81	96.810000	9,768,903.48	4,903,724.67	0.51
580645109	MCGRAW HILL FINANCIAL INC COMMON STOCK USD1.								
		Local	27,839.000	39.276206	1,093,410.29	93.460000	2,601,832.94	1,508,422.65	0.14
		Base		39.276206	1,093,410.29	93.460000	2,601,832.94	1,508,422.65	0.14
58155Q103	MCKESSON CORP COMMON STOCK USD.01								
		Local	23,800.000	55.314083	1,316,475.18	210.760000	5,016,088.00	3,699,612.82	0.26
		Base		55.314083	1,316,475.18	210.760000	5,016,088.00	3,699,612.82	0.26
582839106	MEAD JOHNSON NUTRITION CO COMMON STOCK USD.01								
		Local	20,776.000	50.372628	1,046,541.72	103.840000	2,157,379.84	1,110,838.12	0.11
		Base		50.372628	1,046,541.72	103.840000	2,157,379.84	1,110,838.12	0.11
583334107	MEADWESTVACO CORP COMMON STOCK USD.01								
		Local	17,314.000	26.692802	462,159.18	44.800000	775,667.20	313,508.02	0.04
		Base		26.692802	462,159.18	44.800000	775,667.20	313,508.02	0.04
585055106	MEDTRONIC INC COMMON STOCK USD.1								
		Local	100,660.000	46.535814	4,684,295.04	73.870000	7,435,754.20	2,751,459.16	0.39
		Base		46.535814	4,684,295.04	73.870000	7,435,754.20	2,751,459.16	0.39
58933Y105	MERCK + CO. INC. COMMON STOCK USD.5								
		Local	296,438.000	46.104454	13,667,112.12	60.400000	17,904,855.20	4,237,743.08	0.93
		Base		46.104454	13,667,112.12	60.400000	17,904,855.20	4,237,743.08	0.93
59156R108	METLIFE INC COMMON STOCK USD.01								
		Local	115,582.000	40.149948	4,640,611.33	55.610000	6,427,515.02	1,786,903.69	0.34
		Base		40.149948	4,640,611.33	55.610000	6,427,515.02	1,786,903.69	0.34
594918104	MICROSOFT CORP COMMON STOCK USD.00000625								
		Local	846,765.000	33.365499	28,252,737.06	47.810000	40,483,834.65	12,231,097.59	2.11
		Base		33.365499	28,252,737.06	47.810000	40,483,834.65	12,231,097.59	2.11

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595017104	MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001								
		Local	20,594.000	31.391574	646,478.07	45.150000	929,819.10	283,341.03	0.05
		Base		31.391574	646,478.07	45.150000	929,819.10	283,341.03	0.05
595112103	MICRON TECHNOLOGY INC COMMON STOCK USD.1								
		Local	110,043.000	16.379478	1,802,446.85	35.950000	3,956,045.85	2,153,599.00	0.21
		Base		16.379478	1,802,446.85	35.950000	3,956,045.85	2,153,599.00	0.21
608190104	MOHAWK INDUSTRIES INC COMMON STOCK USD.01								
		Local	6,362.000	71.585588	455,427.51	153.590000	977,139.58	521,712.07	0.05
		Base		71.585588	455,427.51	153.590000	977,139.58	521,712.07	0.05
60871R209	MOLSON COORS BREWING CO B COMMON STOCK USD.01								
		Local	16,359.000	43.601025	713,269.16	77.350000	1,265,368.65	552,099.49	0.07
		Base		43.601025	713,269.16	77.350000	1,265,368.65	552,099.49	0.07
609207105	MONDELEZ INTERNATIONAL INC A COMMON STOCK NPV								
		Local	173,250.000	17.074234	2,958,110.97	39.200000	6,791,400.00	3,833,289.03	0.35
		Base		17.074234	2,958,110.97	39.200000	6,791,400.00	3,833,289.03	0.35
61166W101	MONSANTO CO COMMON STOCK USD.01								
		Local	49,746.000	49.875174	2,481,090.43	119.910000	5,965,042.86	3,483,952.43	0.31
		Base		49.875174	2,481,090.43	119.910000	5,965,042.86	3,483,952.43	0.31
611740101	MONSTER BEVERAGE CORP COMMON STOCK USD.005								
		Local	14,775.000	69.531136	1,027,322.54	112.150000	1,657,016.25	629,693.71	0.09
		Base		69.531136	1,027,322.54	112.150000	1,657,016.25	629,693.71	0.09
615369105	MOODY S CORP COMMON STOCK USD.01								
		Local	19,099.000	29.781113	568,789.47	101.010000	1,929,189.99	1,360,400.52	0.10
		Base		29.781113	568,789.47	101.010000	1,929,189.99	1,360,400.52	0.10
617446448	MORGAN STANLEY COMMON STOCK USD.01								
		Local	157,375.000	36.913693	5,809,292.43	35.180000	5,536,452.50	-272,839.93	0.29
		Base		36.913693	5,809,292.43	35.180000	5,536,452.50	-272,839.93	0.29
61945C103	MOSAIC CO/THE COMMON STOCK USD.01								
		Local	32,726.000	53.650710	1,755,773.13	45.770000	1,497,869.02	-257,904.11	0.08
		Base		53.650710	1,755,773.13	45.770000	1,497,869.02	-257,904.11	0.08

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620076307	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01								
		Local	22,688.000	71.119893	1,613,568.14	65.720000	1,491,055.36	-122,512.78	0.08
		Base		71.119893	1,613,568.14	65.720000	1,491,055.36	-122,512.78	0.08
626717102	MURPHY OIL CORP COMMON STOCK USD1.								
		Local	17,153.000	48.508249	832,061.99	48.420000	830,548.26	-1,513.73	0.04
		Base		48.508249	832,061.99	48.420000	830,548.26	-1,513.73	0.04
628530107	MYLAN INC COMMON STOCK USD.5								
		Local	38,439.000	21.297512	818,655.08	58.610000	2,252,909.79	1,434,254.71	0.12
		Base		21.297512	818,655.08	58.610000	2,252,909.79	1,434,254.71	0.12
629377508	NRG ENERGY INC COMMON STOCK USD.01								
		Local	34,705.000	24.168267	838,759.71	31.260000	1,084,878.30	246,118.59	0.06
		Base		24.168267	838,759.71	31.260000	1,084,878.30	246,118.59	0.06
631103108	NASDAQ OMX GROUP/THE COMMON STOCK USD.01								
		Local	12,138.000	29.915669	363,116.39	44.910000	545,117.58	182,001.19	0.03
		Base		29.915669	363,116.39	44.910000	545,117.58	182,001.19	0.03
637071101	NATIONAL OILWELL VARCO INC COMMON STOCK USD.01								
		Local	44,213.000	47.172971	2,085,658.57	67.040000	2,964,039.52	878,380.95	0.15
		Base		47.172971	2,085,658.57	67.040000	2,964,039.52	878,380.95	0.15
63938C108	NAVIENT CORP COMMON STOCK USD.01								
		Local	43,103.000	16.616612	716,225.81	20.960000	903,438.88	187,213.07	0.05
		Base		16.616612	716,225.81	20.960000	903,438.88	187,213.07	0.05
64110D104	NETAPP INC COMMON STOCK USD.001								
		Local	32,808.000	35.238988	1,156,120.71	42.550000	1,395,980.40	239,859.69	0.07
		Base		35.238988	1,156,120.71	42.550000	1,395,980.40	239,859.69	0.07
64110L106	NETFLIX INC COMMON STOCK USD.001								
		Local	6,175.000	181.486133	1,120,676.87	346.590000	2,140,193.25	1,019,516.38	0.11
		Base		181.486133	1,120,676.87	346.590000	2,140,193.25	1,019,516.38	0.11
651229106	NEWELL RUBBERMAID INC COMMON STOCK USD1.								
		Local	28,137.000	24.297901	683,670.03	36.310000	1,021,654.47	337,984.44	0.05
		Base		24.297901	683,670.03	36.310000	1,021,654.47	337,984.44	0.05

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Base Currency: USD - US DOLLAR

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651290108	NEWFIELD EXPLORATION CO COMMON STOCK USD.01								
		14,043.000	Local	63.691673	894,422.16	27.230000	382,390.89	-512,031.27	0.02
			Base	63.691673	894,422.16	27.230000	382,390.89	-512,031.27	0.02
651639106	NEWMONT MINING CORP COMMON STOCK USD1.6								
		51,255.000	Local	39.061689	2,002,106.88	18.400000	943,092.00	-1,059,014.88	0.05
			Base	39.061689	2,002,106.88	18.400000	943,092.00	-1,059,014.88	0.05
65249B109	NEWS CORP CLASS A COMMON STOCK USD.01								
		51,174.000	Local	11.951429	611,602.41	15.520000	794,220.48	182,618.07	0.04
			Base	11.951429	611,602.41	15.520000	794,220.48	182,618.07	0.04
65339F101	NEXTERA ENERGY INC COMMON STOCK USD.01								
		44,842.000	Local	48.224517	2,162,483.80	104.390000	4,681,056.38	2,518,572.58	0.24
			Base	48.224517	2,162,483.80	104.390000	4,681,056.38	2,518,572.58	0.24
654106103	NIKE INC CL B COMMON STOCK NPV								
		72,277.000	Local	26.877986	1,942,660.23	99.290000	7,176,383.33	5,233,723.10	0.37
			Base	26.877986	1,942,660.23	99.290000	7,176,383.33	5,233,723.10	0.37
65473P105	NISOURCE INC COMMON STOCK USD.01								
		32,404.000	Local	22.472093	728,185.70	41.840000	1,355,783.36	627,597.66	0.07
			Base	22.472093	728,185.70	41.840000	1,355,783.36	627,597.66	0.07
655044105	NOBLE ENERGY INC COMMON STOCK USD.01								
		37,020.000	Local	42.470326	1,572,251.47	49.180000	1,820,643.60	248,392.13	0.10
			Base	42.470326	1,572,251.47	49.180000	1,820,643.60	248,392.13	0.10
655664100	NORDSTROM INC COMMON STOCK NPV								
		14,647.000	Local	27.996139	410,059.45	76.360000	1,118,444.92	708,385.47	0.06
			Base	27.996139	410,059.45	76.360000	1,118,444.92	708,385.47	0.06
655844108	NORFOLK SOUTHERN CORP COMMON STOCK USD1.								
		31,807.000	Local	41.904527	1,332,857.28	111.640000	3,550,933.48	2,218,076.20	0.19
			Base	41.904527	1,332,857.28	111.640000	3,550,933.48	2,218,076.20	0.19
664397106	NORTHEAST UTILITIES COMMON STOCK USD5.								
		32,472.000	Local	30.151802	979,089.30	50.640000	1,644,382.08	665,292.78	0.09
			Base	30.151802	979,089.30	50.640000	1,644,382.08	665,292.78	0.09

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665859104	NORTHERN TRUST CORP COMMON STOCK USD1.667								
			22,757.000	Local 57.117062	1,299,812.98	67.730000	1,541,331.61	241,518.63	0.08
				Base 57.117062	1,299,812.98	67.730000	1,541,331.61	241,518.63	0.08
666807102	NORTHROP GRUMMAN CORP COMMON STOCK USD1.								
			21,369.000	Local 51.101976	1,091,998.13	140.930000	3,011,533.17	1,919,535.04	0.16
				Base 51.101976	1,091,998.13	140.930000	3,011,533.17	1,919,535.04	0.16
670346105	NUCOR CORP COMMON STOCK USD.4								
			32,766.000	Local 34.531018	1,131,443.33	53.630000	1,757,240.58	625,797.25	0.09
				Base 34.531018	1,131,443.33	53.630000	1,757,240.58	625,797.25	0.09
67066G104	NVIDIA CORP COMMON STOCK USD.001								
			52,905.000	Local 15.551977	822,777.34	20.970000	1,109,417.85	286,640.51	0.06
				Base 15.551977	822,777.34	20.970000	1,109,417.85	286,640.51	0.06
67103H107	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01								
			10,664.000	Local 45.303265	483,114.02	182.740000	1,948,739.36	1,465,625.34	0.10
				Base 45.303265	483,114.02	182.740000	1,948,739.36	1,465,625.34	0.10
674599105	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2								
			80,118.000	Local 45.920737	3,679,077.61	79.770000	6,391,012.86	2,711,935.25	0.33
				Base 45.920737	3,679,077.61	79.770000	6,391,012.86	2,711,935.25	0.33
681919106	OMNICOM GROUP COMMON STOCK USD.15								
			25,810.000	Local 42.318456	1,092,239.36	77.270000	1,994,338.70	902,099.34	0.10
				Base 42.318456	1,092,239.36	77.270000	1,994,338.70	902,099.34	0.10
682680103	ONEOK INC COMMON STOCK USD.01								
			21,375.000	Local 24.702806	528,022.48	54.160000	1,157,670.00	629,647.52	0.06
				Base 24.702806	528,022.48	54.160000	1,157,670.00	629,647.52	0.06
68389X105	ORACLE CORP COMMON STOCK USD.01								
			334,198.000	Local 21.130622	7,061,811.56	42.410000	14,173,337.18	7,111,525.62	0.74
				Base 21.130622	7,061,811.56	42.410000	14,173,337.18	7,111,525.62	0.74
690768403	OWENS ILLINOIS INC COMMON STOCK USD.01								
			16,940.000	Local 26.176290	443,426.35	25.640000	434,341.60	-9,084.75	0.02
				Base 26.176290	443,426.35	25.640000	434,341.60	-9,084.75	0.02

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69331C108	P G + E CORP COMMON STOCK NPV								
		Local	48,445.000	36.607209	1,773,436.24	50.500000	2,446,472.50	673,036.26	0.13
		Base		36.607209	1,773,436.24	50.500000	2,446,472.50	673,036.26	0.13
693475105	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.								
		Local	55,551.000	80.458456	4,469,547.67	87.470000	4,859,045.97	389,498.30	0.25
		Base		80.458456	4,469,547.67	87.470000	4,859,045.97	389,498.30	0.25
693506107	PPG INDUSTRIES INC COMMON STOCK USD1.67								
		Local	14,165.000	68.752683	973,881.75	218.820000	3,099,585.30	2,125,703.55	0.16
		Base		68.752683	973,881.75	218.820000	3,099,585.30	2,125,703.55	0.16
69351T106	PPL CORP COMMON STOCK USD.01								
		Local	68,275.000	27.540453	1,880,324.40	35.530000	2,425,810.75	545,486.35	0.13
		Base		27.540453	1,880,324.40	35.530000	2,425,810.75	545,486.35	0.13
693656100	PVH CORP COMMON STOCK USD1.								
		Local	8,467.000	120.292057	1,018,512.85	127.140000	1,076,494.38	57,981.53	0.06
		Base		120.292057	1,018,512.85	127.140000	1,076,494.38	57,981.53	0.06
693718108	PACCAR INC COMMON STOCK USD1.								
		Local	36,458.000	29.578778	1,078,383.09	67.020000	2,443,415.16	1,365,032.07	0.13
		Base		29.578778	1,078,383.09	67.020000	2,443,415.16	1,365,032.07	0.13
696429307	PALL CORP COMMON STOCK USD.1								
		Local	10,976.000	34.346766	376,990.10	96.110000	1,054,903.36	677,913.26	0.06
		Base		34.346766	376,990.10	96.110000	1,054,903.36	677,913.26	0.06
701094104	PARKER HANNIFIN CORP COMMON STOCK USD.5								
		Local	15,291.000	50.146722	766,793.52	129.030000	1,972,997.73	1,206,204.21	0.10
		Base		50.146722	766,793.52	129.030000	1,972,997.73	1,206,204.21	0.10
703395103	PATTERSON COS INC COMMON STOCK USD.01								
		Local	8,893.000	36.866259	327,851.64	48.180000	428,464.74	100,613.10	0.02
		Base		36.866259	327,851.64	48.180000	428,464.74	100,613.10	0.02
704326107	PAYCHEX INC COMMON STOCK USD.01								
		Local	33,582.000	32.292452	1,084,445.12	47.410000	1,592,122.62	507,677.50	0.08
		Base		32.292452	1,084,445.12	47.410000	1,592,122.62	507,677.50	0.08

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712704105	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01								
		Local	31,888.000	16.453209	524,659.92	14.780000	471,304.64	-53,355.28	0.02
		Base		16.453209	524,659.92	14.780000	471,304.64	-53,355.28	0.02
713291102	PEPCO HOLDINGS INC COMMON STOCK USD.01								
		Local	25,797.000	24.638321	635,594.76	27.500000	709,417.50	73,822.74	0.04
		Base		24.638321	635,594.76	27.500000	709,417.50	73,822.74	0.04
713448108	PEPSICO INC COMMON STOCK USD.017								
		Local	154,845.000	53.796212	8,330,074.44	100.100000	15,499,984.50	7,169,910.06	0.81
		Base		53.796212	8,330,074.44	100.100000	15,499,984.50	7,169,910.06	0.81
714046109	PERKINELMER INC COMMON STOCK USD1.								
		Local	11,604.000	25.473697	295,596.78	45.470000	527,633.88	232,037.10	0.03
		Base		25.473697	295,596.78	45.470000	527,633.88	232,037.10	0.03
716768106	PETSMART INC COMMON STOCK USD.0001								
		Local	10,208.000	67.672250	690,798.33	78.760000	803,982.08	113,183.75	0.04
		Base		67.672250	690,798.33	78.760000	803,982.08	113,183.75	0.04
717081103	PFIZER INC COMMON STOCK USD.05								
		Local	651,617.000	28.035622	18,268,487.60	31.150000	20,297,869.55	2,029,381.95	1.06
		Base		28.035622	18,268,487.60	31.150000	20,297,869.55	2,029,381.95	1.06
718172109	PHILIP MORRIS INTERNATIONAL COMMON STOCK NPV								
		Local	160,532.000	38.074800	6,112,223.82	86.930000	13,955,046.76	7,842,822.94	0.73
		Base		38.074800	6,112,223.82	86.930000	13,955,046.76	7,842,822.94	0.73
718546104	PHILLIPS 66 COMMON STOCK								
		Local	57,434.000	27.016416	1,551,660.84	73.020000	4,193,830.68	2,642,169.84	0.22
		Base		27.016416	1,551,660.84	73.020000	4,193,830.68	2,642,169.84	0.22
723484101	PINNACLE WEST CAPITAL COMMON STOCK NPV								
		Local	11,346.000	41.238080	467,887.26	63.230000	717,407.58	249,520.32	0.04
		Base		41.238080	467,887.26	63.230000	717,407.58	249,520.32	0.04
723787107	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01								
		Local	14,705.000	80.078167	1,177,549.44	143.230000	2,106,197.15	928,647.71	0.11
		Base		80.078167	1,177,549.44	143.230000	2,106,197.15	928,647.71	0.11

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724479100	PITNEY BOWES INC COMMON STOCK USD1.								
		Local	20,842.000	38.279163	797,814.31	24.620000	513,130.04	-284,684.27	0.03
		Base		38.279163	797,814.31	24.620000	513,130.04	-284,684.27	0.03
729251108	PLUM CREEK TIMBER CO REIT USD.01								
		Local	18,202.000	36.255547	659,923.46	41.680000	758,659.36	98,735.90	0.04
		Base		36.255547	659,923.46	41.680000	758,659.36	98,735.90	0.04
74005P104	PRAXAIR INC COMMON STOCK USD.01								
		Local	30,011.000	55.680110	1,671,015.79	128.380000	3,852,812.18	2,181,796.39	0.20
		Base		55.680110	1,671,015.79	128.380000	3,852,812.18	2,181,796.39	0.20
740189105	PRECISION CASTPARTS CORP COMMON STOCK NPV								
		Local	14,744.000	128.412955	1,893,320.61	237.900000	3,507,597.60	1,614,276.99	0.18
		Base		128.412955	1,893,320.61	237.900000	3,507,597.60	1,614,276.99	0.18
74144T108	T ROWE PRICE GROUP INC COMMON STOCK USD.2								
		Local	27,033.000	39.878601	1,078,038.23	83.470000	2,256,444.51	1,178,406.28	0.12
		Base		39.878601	1,078,038.23	83.470000	2,256,444.51	1,178,406.28	0.12
741503403	PRICELINE GROUP INC/THE COMMON STOCK USD.008								
		Local	5,388.000	327.453582	1,764,319.90	1,160.190000	6,251,103.72	4,486,783.82	0.33
		Base		327.453582	1,764,319.90	1,160.190000	6,251,103.72	4,486,783.82	0.33
74251V102	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01								
		Local	28,089.000	31.949795	897,437.80	53.270000	1,496,301.03	598,863.23	0.08
		Base		31.949795	897,437.80	53.270000	1,496,301.03	598,863.23	0.08
742718109	PROCTER + GAMBLE CO/THE COMMON STOCK								
		Local	278,251.000	52.638325	14,646,666.57	90.430000	25,162,237.93	10,515,571.36	1.31
		Base		52.638325	14,646,666.57	90.430000	25,162,237.93	10,515,571.36	1.31
743315103	PROGRESSIVE CORP COMMON STOCK USD1.								
		Local	55,312.000	15.900656	879,497.07	27.240000	1,506,698.88	627,201.81	0.08
		Base		15.900656	879,497.07	27.240000	1,506,698.88	627,201.81	0.08
74340W103	PROLOGIS INC REIT USD.01								
		Local	51,381.000	41.923202	2,154,056.03	42.280000	2,172,388.68	18,332.65	0.11
		Base		41.923202	2,154,056.03	42.280000	2,172,388.68	18,332.65	0.11

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744320102	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01								
		47,272.000	Local	49.371936	2,333,910.14	84.980000	4,017,174.56	1,683,264.42	0.21
			Base	49.371936	2,333,910.14	84.980000	4,017,174.56	1,683,264.42	0.21
744573106	PUBLIC SERVICE ENTERPRISE GP COMMON STOCK NPV								
		51,992.000	Local	29.052559	1,510,500.63	41.780000	2,172,225.76	661,725.13	0.11
			Base	29.052559	1,510,500.63	41.780000	2,172,225.76	661,725.13	0.11
74460D109	PUBLIC STORAGE REIT USD.1								
		14,903.000	Local	91.021301	1,356,490.45	187.630000	2,796,249.89	1,439,759.44	0.15
			Base	91.021301	1,356,490.45	187.630000	2,796,249.89	1,439,759.44	0.15
745867101	PULTEGROUP INC COMMON STOCK USD.01								
		34,771.000	Local	18.002199	625,954.47	21.630000	752,096.73	126,142.26	0.04
			Base	18.002199	625,954.47	21.630000	752,096.73	126,142.26	0.04
74733V100	QEP RESOURCES INC COMMON STOCK USD.01								
		17,026.000	Local	31.070708	529,009.88	20.440000	348,011.44	-180,998.44	0.02
			Base	31.070708	529,009.88	20.440000	348,011.44	-180,998.44	0.02
747525103	QUALCOMM INC COMMON STOCK USD.0001								
		172,236.000	Local	43.071232	7,418,416.66	72.900000	12,556,004.40	5,137,587.74	0.66
			Base	43.071232	7,418,416.66	72.900000	12,556,004.40	5,137,587.74	0.66
74762E102	QUANTA SERVICES INC COMMON STOCK USD.00001								
		22,279.000	Local	23.459025	522,643.62	30.500000	679,509.50	156,865.88	0.04
			Base	23.459025	522,643.62	30.500000	679,509.50	156,865.88	0.04
74834L100	QUEST DIAGNOSTICS INC COMMON STOCK USD.01								
		14,841.000	Local	44.323812	657,809.69	65.310000	969,265.71	311,456.02	0.05
			Base	44.323812	657,809.69	65.310000	969,265.71	311,456.02	0.05
751212101	RALPH LAUREN CORP COMMON STOCK USD.01								
		6,236.000	Local	95.345059	594,571.79	184.900000	1,153,036.40	558,464.61	0.06
			Base	95.345059	594,571.79	184.900000	1,153,036.40	558,464.61	0.06
75281A109	RANGE RESOURCES CORP COMMON STOCK USD.01								
		17,336.000	Local	54.298220	941,313.95	65.650000	1,138,108.40	196,794.45	0.06
			Base	54.298220	941,313.95	65.650000	1,138,108.40	196,794.45	0.06

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755111507	RAYTHEON COMPANY COMMON STOCK USD.01								
		Local	31,931.000	45.078836	1,439,412.30	106.700000	3,407,037.70	1,967,625.40	0.18
		Base		45.078836	1,439,412.30	106.700000	3,407,037.70	1,967,625.40	0.18
756577102	RED HAT INC COMMON STOCK USD.0001								
		Local	19,432.000	28.938143	562,326.00	62.150000	1,207,698.80	645,372.80	0.06
		Base		28.938143	562,326.00	62.150000	1,207,698.80	645,372.80	0.06
75886F107	REGENERON PHARMACEUTICALS COMMON STOCK USD.001								
		Local	7,582.000	223.477313	1,694,404.99	416.110000	3,154,946.02	1,460,541.03	0.16
		Base		223.477313	1,694,404.99	416.110000	3,154,946.02	1,460,541.03	0.16
7591EP100	REGIONS FINANCIAL CORP COMMON STOCK USD.01								
		Local	141,662.000	12.840742	1,819,045.14	10.070000	1,426,536.34	-392,508.80	0.07
		Base		12.840742	1,819,045.14	10.070000	1,426,536.34	-392,508.80	0.07
760759100	REPUBLIC SERVICES INC COMMON STOCK USD.01								
		Local	25,953.000	23.679540	614,555.11	39.610000	1,027,998.33	413,443.22	0.05
		Base		23.679540	614,555.11	39.610000	1,027,998.33	413,443.22	0.05
761713106	REYNOLDS AMERICAN INC COMMON STOCK USD.0001								
		Local	31,666.000	23.936521	757,973.88	65.910000	2,087,106.06	1,329,132.18	0.11
		Base		23.936521	757,973.88	65.910000	2,087,106.06	1,329,132.18	0.11
770323103	ROBERT HALF INTL INC COMMON STOCK USD.001								
		Local	14,129.000	29.383772	415,163.31	56.790000	802,385.91	387,222.60	0.04
		Base		29.383772	415,163.31	56.790000	802,385.91	387,222.60	0.04
773903109	ROCKWELL AUTOMATION INC COMMON STOCK USD1.								
		Local	14,168.000	45.563382	645,541.99	115.410000	1,635,128.88	989,586.89	0.09
		Base		45.563382	645,541.99	115.410000	1,635,128.88	989,586.89	0.09
774341101	ROCKWELL COLLINS INC COMMON STOCK USD.01								
		Local	13,883.000	41.311816	573,531.94	85.530000	1,187,412.99	613,881.05	0.06
		Base		41.311816	573,531.94	85.530000	1,187,412.99	613,881.05	0.06
776696106	ROPER INDUSTRIES INC COMMON STOCK USD.01								
		Local	10,280.000	66.278652	681,344.54	157.820000	1,622,389.60	941,045.06	0.08
		Base		66.278652	681,344.54	157.820000	1,622,389.60	941,045.06	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
778296103	ROSS STORES INC COMMON STOCK USD.01								
		Local	21,563.000	26.879530	579,603.31	91.480000	1,972,583.24	1,392,979.93	0.10
		Base		26.879530	579,603.31	91.480000	1,972,583.24	1,392,979.93	0.10
783549108	RYDER SYSTEM INC COMMON STOCK USD.5								
		Local	5,454.000	39.367506	214,710.38	95.520000	520,966.08	306,255.70	0.03
		Base		39.367506	214,710.38	95.520000	520,966.08	306,255.70	0.03
78462F103	SPDR S+P 500 ETF TRUST SPDR S+P 500 ETF TRUST								
		Local	42,515.000	158.885714	6,755,026.14	207.200000	8,809,108.00	2,054,081.86	0.46
		Base		158.885714	6,755,026.14	207.200000	8,809,108.00	2,054,081.86	0.46
786514208	SAFEWAY INC COMMON STOCK USD.01								
		Local	23,677.000	33.298716	788,413.71	34.840000	824,906.68	36,492.97	0.04
		Base		33.298716	788,413.71	34.840000	824,906.68	36,492.97	0.04
790849103	ST JUDE MEDICAL INC COMMON STOCK USD.1								
		Local	29,256.000	32.839354	960,748.14	67.960000	1,988,237.76	1,027,489.62	0.10
		Base		32.839354	960,748.14	67.960000	1,988,237.76	1,027,489.62	0.10
79466L302	SALESFORCE.COM INC COMMON STOCK USD.001								
		Local	59,159.000	25.007428	1,479,414.46	59.870000	3,541,849.33	2,062,434.87	0.18
		Base		25.007428	1,479,414.46	59.870000	3,541,849.33	2,062,434.87	0.18
80004C101	SANDISK CORP COMMON STOCK USD.001								
		Local	23,043.000	49.052713	1,130,321.66	103.460000	2,384,028.78	1,253,707.12	0.12
		Base		49.052713	1,130,321.66	103.460000	2,384,028.78	1,253,707.12	0.12
80589M102	SCANA CORP COMMON STOCK NPV								
		Local	14,598.000	39.762114	580,447.34	57.030000	832,523.94	252,076.60	0.04
		Base		39.762114	580,447.34	57.030000	832,523.94	252,076.60	0.04
806857108	SCHLUMBERGER LTD COMMON STOCK USD.01								
		Local	133,228.000	87.266327	11,626,318.16	85.950000	11,450,946.60	-175,371.56	0.60
		Base		87.266327	11,626,318.16	85.950000	11,450,946.60	-175,371.56	0.60
808513105	SCHWAB (CHARLES) CORP COMMON STOCK USD.01								
		Local	117,866.000	20.279305	2,390,240.56	28.320000	3,337,965.12	947,724.56	0.17
		Base		20.279305	2,390,240.56	28.320000	3,337,965.12	947,724.56	0.17

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Base Currency: USD - US DOLLAR

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811065101	SCRIPPS NETWORKS INTER CL A COMMON STOCK USD.01								
		Local	10,656.000	49.559509	528,106.13	78.170000	832,979.52	304,873.39	0.04
		Base		49.559509	528,106.13	78.170000	832,979.52	304,873.39	0.04
81211K100	SEALED AIR CORP COMMON STOCK USD.1								
		Local	21,788.000	23.272028	507,050.95	39.530000	861,279.64	354,228.69	0.04
		Base		23.272028	507,050.95	39.530000	861,279.64	354,228.69	0.04
816851109	SEMPRA ENERGY COMMON STOCK NPV								
		Local	23,753.000	45.762487	1,086,996.35	111.730000	2,653,922.69	1,566,926.34	0.14
		Base		45.762487	1,086,996.35	111.730000	2,653,922.69	1,566,926.34	0.14
824348106	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.								
		Local	8,542.000	55.750486	476,220.65	244.860000	2,091,594.12	1,615,373.47	0.11
		Base		55.750486	476,220.65	244.860000	2,091,594.12	1,615,373.47	0.11
826552101	SIGMA ALDRICH COMMON STOCK USD1.								
		Local	12,226.000	38.461848	470,234.55	136.600000	1,670,071.60	1,199,837.05	0.09
		Base		38.461848	470,234.55	136.600000	1,670,071.60	1,199,837.05	0.09
828806109	SIMON PROPERTY GROUP INC REIT USD.0001								
		Local	31,936.000	76.399866	2,439,906.12	180.800000	5,774,028.80	3,334,122.68	0.30
		Base		76.399866	2,439,906.12	180.800000	5,774,028.80	3,334,122.68	0.30
832696405	JM SMUCKER CO/THE COMMON STOCK NPV								
		Local	10,463.000	47.568741	497,711.74	102.570000	1,073,189.91	575,478.17	0.06
		Base		47.568741	497,711.74	102.570000	1,073,189.91	575,478.17	0.06
833034101	SNAP ON INC COMMON STOCK USD1.								
		Local	5,972.000	43.935283	262,381.51	135.330000	808,190.76	545,809.25	0.04
		Base		43.935283	262,381.51	135.330000	808,190.76	545,809.25	0.04
842587107	SOUTHERN CO/THE COMMON STOCK USD5.								
		Local	92,046.000	31.224580	2,874,097.65	47.430000	4,365,741.78	1,491,644.13	0.23
		Base		31.224580	2,874,097.65	47.430000	4,365,741.78	1,491,644.13	0.23
844741108	SOUTHWEST AIRLINES CO COMMON STOCK USD1.								
		Local	70,408.000	13.968699	983,508.17	41.820000	2,944,462.56	1,960,954.39	0.15
		Base		13.968699	983,508.17	41.820000	2,944,462.56	1,960,954.39	0.15

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
845467109	SOUTHWESTERN ENERGY CO COMMON STOCK USD.01								
		Local	36,291.000	42.475918	1,541,493.55	32.180000	1,167,844.38	-373,649.17	0.06
		Base		42.475918	1,541,493.55	32.180000	1,167,844.38	-373,649.17	0.06
847560109	SPECTRA ENERGY CORP COMMON STOCK USD.001								
		Local	68,944.000	24.299306	1,675,291.38	37.880000	2,611,598.72	936,307.34	0.14
		Base		24.299306	1,675,291.38	37.880000	2,611,598.72	936,307.34	0.14
854502101	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5								
		Local	16,060.000	50.355998	808,717.33	94.440000	1,516,706.40	707,989.07	0.08
		Base		50.355998	808,717.33	94.440000	1,516,706.40	707,989.07	0.08
855030102	STAPLES INC COMMON STOCK USD.0006								
		Local	66,201.000	17.794833	1,178,035.73	14.060000	930,786.06	-247,249.67	0.05
		Base		17.794833	1,178,035.73	14.060000	930,786.06	-247,249.67	0.05
855244109	STARBUCKS CORP COMMON STOCK USD.001								
		Local	77,197.000	25.118056	1,939,038.54	81.210000	6,269,168.37	4,330,129.83	0.33
		Base		25.118056	1,939,038.54	81.210000	6,269,168.37	4,330,129.83	0.33
85590A401	STARWOOD HOTELS + RESORTS COMMON STOCK USD.01								
		Local	18,351.000	35.038850	642,997.94	79.000000	1,449,729.00	806,731.06	0.08
		Base		35.038850	642,997.94	79.000000	1,449,729.00	806,731.06	0.08
857477103	STATE STREET CORP COMMON STOCK USD1.								
		Local	43,523.000	51.505059	2,241,654.68	76.730000	3,339,519.79	1,097,865.11	0.17
		Base		51.505059	2,241,654.68	76.730000	3,339,519.79	1,097,865.11	0.17
858912108	STERICYCLE INC COMMON STOCK USD.01								
		Local	8,715.000	66.478055	579,356.25	128.920000	1,123,537.80	544,181.55	0.06
		Base		66.478055	579,356.25	128.920000	1,123,537.80	544,181.55	0.06
863667101	STRYKER CORP COMMON STOCK USD.1								
		Local	30,735.000	46.619610	1,432,853.71	92.910000	2,855,588.85	1,422,735.14	0.15
		Base		46.619610	1,432,853.71	92.910000	2,855,588.85	1,422,735.14	0.15
867914103	SUNTRUST BANKS INC COMMON STOCK USD1.								
		Local	54,561.000	42.797863	2,335,094.19	39.290000	2,143,701.69	-191,392.50	0.11
		Base		42.797863	2,335,094.19	39.290000	2,143,701.69	-191,392.50	0.11

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871503108	SYMANTEC CORP COMMON STOCK USD.01								
		Local	70,956.000	29.189092	2,071,141.18	26.090000	1,851,242.04	-219,899.14	0.10
		Base		29.189092	2,071,141.18	26.090000	1,851,242.04	-219,899.14	0.10
871829107	SYSCO CORP COMMON STOCK USD1.								
		Local	60,299.000	27.281812	1,645,065.98	40.260000	2,427,637.74	782,571.76	0.13
		Base		27.281812	1,645,065.98	40.260000	2,427,637.74	782,571.76	0.13
872375100	TECO ENERGY INC COMMON STOCK USD1.								
		Local	23,974.000	18.272545	438,066.00	19.830000	475,404.42	37,338.42	0.02
		Base		18.272545	438,066.00	19.830000	475,404.42	37,338.42	0.02
872540109	TJX COMPANIES INC COMMON STOCK USD1.								
		Local	71,210.000	15.507188	1,104,266.83	66.160000	4,711,253.60	3,606,986.77	0.25
		Base		15.507188	1,104,266.83	66.160000	4,711,253.60	3,606,986.77	0.25
87612E106	TARGET CORP COMMON STOCK USD.0833								
		Local	65,124.000	44.975077	2,928,956.94	74.000000	4,819,176.00	1,890,219.06	0.25
		Base		44.975077	2,928,956.94	74.000000	4,819,176.00	1,890,219.06	0.25
88033G407	TENET HEALTHCARE CORP COMMON STOCK USD.05								
		Local	10,062.000	43.822947	440,946.49	48.050000	483,479.10	42,532.61	0.03
		Base		43.822947	440,946.49	48.050000	483,479.10	42,532.61	0.03
88076W103	TERADATA CORP COMMON STOCK USD.01								
		Local	15,929.000	23.710561	377,685.53	45.140000	719,035.06	341,349.53	0.04
		Base		23.710561	377,685.53	45.140000	719,035.06	341,349.53	0.04
881609101	TESORO CORP COMMON STOCK USD.167								
		Local	13,178.000	38.972948	513,585.51	76.620000	1,009,698.36	496,112.85	0.05
		Base		38.972948	513,585.51	76.620000	1,009,698.36	496,112.85	0.05
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.								
		Local	109,707.000	35.231443	3,865,135.92	54.420000	5,970,254.94	2,105,119.02	0.31
		Base		35.231443	3,865,135.92	54.420000	5,970,254.94	2,105,119.02	0.31
883203101	TEXTRON INC COMMON STOCK USD.125								
		Local	28,692.000	31.670609	908,693.11	43.320000	1,242,937.44	334,244.33	0.06
		Base		31.670609	908,693.11	43.320000	1,242,937.44	334,244.33	0.06

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883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.								
		Local	40,997.000	50.346125	2,064,040.10	129.290000	5,300,502.13	3,236,462.03	0.28
		Base		50.346125	2,064,040.10	129.290000	5,300,502.13	3,236,462.03	0.28
88579Y101	3M CO COMMON STOCK USD.01								
		Local	66,588.000	72.616253	4,835,371.04	160.090000	10,660,072.92	5,824,701.88	0.56
		Base		72.616253	4,835,371.04	160.090000	10,660,072.92	5,824,701.88	0.56
886547108	TIFFANY + CO COMMON STOCK USD.01								
		Local	11,560.000	43.456453	502,356.60	107.920000	1,247,555.20	745,198.60	0.07
		Base		43.456453	502,356.60	107.920000	1,247,555.20	745,198.60	0.07
887317303	TIME WARNER INC COMMON STOCK USD.01								
		Local	87,847.000	59.257831	5,205,622.71	85.120000	7,477,536.64	2,271,913.93	0.39
		Base		59.257831	5,205,622.71	85.120000	7,477,536.64	2,271,913.93	0.39
88732J207	TIME WARNER CABLE COMMON STOCK USD.01								
		Local	28,631.000	87.630707	2,508,954.77	149.280000	4,274,035.68	1,765,080.91	0.22
		Base		87.630707	2,508,954.77	149.280000	4,274,035.68	1,765,080.91	0.22
891027104	TORCHMARK CORP COMMON STOCK USD1.								
		Local	13,420.000	20.847417	279,772.34	53.750000	721,325.00	441,552.66	0.04
		Base		20.847417	279,772.34	53.750000	721,325.00	441,552.66	0.04
891906109	TOTAL SYSTEM SERVICES INC COMMON STOCK USD.1								
		Local	16,982.000	25.920860	440,188.05	32.990000	560,236.18	120,048.13	0.03
		Base		25.920860	440,188.05	32.990000	560,236.18	120,048.13	0.03
892356106	TRACTOR SUPPLY COMPANY COMMON STOCK USD.008								
		Local	14,148.000	71.840525	1,016,399.75	76.930000	1,088,405.64	72,005.89	0.06
		Base		71.840525	1,016,399.75	76.930000	1,088,405.64	72,005.89	0.06
89417E109	TRAVELERS COS INC/THE COMMON STOCK NPV								
		Local	34,842.000	44.275619	1,542,651.10	104.450000	3,639,246.90	2,096,595.80	0.19
		Base		44.275619	1,542,651.10	104.450000	3,639,246.90	2,096,595.80	0.19
896945201	TRIPADVISOR INC COMMON STOCK USD.001								
		Local	11,445.000	34.245353	391,938.07	73.650000	842,924.25	450,986.18	0.04
		Base		34.245353	391,938.07	73.650000	842,924.25	450,986.18	0.04

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90130A101	TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01								
		Local	193,552.000	16.022877	3,101,259.87	36.800000	7,122,713.60	4,021,453.73	0.37
		Base		16.022877	3,101,259.87	36.800000	7,122,713.60	4,021,453.73	0.37
902494103	TYSON FOODS INC CL A COMMON STOCK USD.1								
		Local	30,099.000	18.780306	565,268.43	42.340000	1,274,391.66	709,123.23	0.07
		Base		18.780306	565,268.43	42.340000	1,274,391.66	709,123.23	0.07
902973304	US BANCORP COMMON STOCK USD.01								
		Local	185,174.000	26.315377	4,872,923.64	44.200000	8,184,690.80	3,311,767.16	0.43
		Base		26.315377	4,872,923.64	44.200000	8,184,690.80	3,311,767.16	0.43
904311107	UNDER ARMOUR INC CLASS A COMMON STOCK USD.000333								
		Local	17,096.000	49.948589	853,921.07	72.490000	1,239,289.04	385,367.97	0.06
		Base		49.948589	853,921.07	72.490000	1,239,289.04	385,367.97	0.06
907818108	UNION PACIFIC CORP COMMON STOCK USD2.5								
		Local	92,224.000	26.424858	2,437,006.08	116.770000	10,768,996.48	8,331,990.40	0.56
		Base		26.424858	2,437,006.08	116.770000	10,768,996.48	8,331,990.40	0.56
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01								
		Local	72,284.000	68.688613	4,965,087.68	109.920000	7,945,457.28	2,980,369.60	0.41
		Base		68.688613	4,965,087.68	109.920000	7,945,457.28	2,980,369.60	0.41
911363109	UNITED RENTALS INC COMMON STOCK USD.01								
		Local	9,856.000	116.665620	1,149,856.35	113.310000	1,116,783.36	-33,072.99	0.06
		Base		116.665620	1,149,856.35	113.310000	1,116,783.36	-33,072.99	0.06
913017109	UNITED TECH CORP COMMON STOCK USD1.								
		Local	87,429.000	54.980766	4,806,913.43	110.080000	9,624,184.32	4,817,270.89	0.50
		Base		54.980766	4,806,913.43	110.080000	9,624,184.32	4,817,270.89	0.50
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01								
		Local	99,849.000	37.121214	3,706,516.14	98.630000	9,848,106.87	6,141,590.73	0.51
		Base		37.121214	3,706,516.14	98.630000	9,848,106.87	6,141,590.73	0.51
913903100	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01								
		Local	9,375.000	113.852646	1,067,368.56	104.620000	980,812.50	-86,556.06	0.05
		Base		113.852646	1,067,368.56	104.620000	980,812.50	-86,556.06	0.05

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91529Y106	UNUM GROUP COMMON STOCK USD.1								
		Local	26,184.000	23.861738	624,795.75	33.220000	869,832.48	245,036.73	0.05
		Base		23.861738	624,795.75	33.220000	869,832.48	245,036.73	0.05
917047102	URBAN OUTFITTERS INC COMMON STOCK USD.0001								
		Local	10,492.000	31.581546	331,353.58	32.320000	339,101.44	7,747.86	0.02
		Base		31.581546	331,353.58	32.320000	339,101.44	7,747.86	0.02
918204108	VF CORP COMMON STOCK NPV								
		Local	35,442.000	18.412660	652,581.50	75.170000	2,664,175.14	2,011,593.64	0.14
		Base		18.412660	652,581.50	75.170000	2,664,175.14	2,011,593.64	0.14
91913Y100	VALERO ENERGY CORP COMMON STOCK USD.01								
		Local	54,256.000	30.652430	1,663,078.22	48.610000	2,637,384.16	974,305.94	0.14
		Base		30.652430	1,663,078.22	48.610000	2,637,384.16	974,305.94	0.14
92220P105	VARIAN MEDICAL SYSTEMS INC COMMON STOCK USD1.								
		Local	10,605.000	50.064012	530,928.85	88.510000	938,648.55	407,719.70	0.05
		Base		50.064012	530,928.85	88.510000	938,648.55	407,719.70	0.05
92276F100	VENTAS INC REIT USD.25								
		Local	30,247.000	42.595387	1,288,382.67	71.550000	2,164,172.85	875,790.18	0.11
		Base		42.595387	1,288,382.67	71.550000	2,164,172.85	875,790.18	0.11
92343E102	VERISIGN INC COMMON STOCK USD.001								
		Local	11,563.000	26.941903	311,529.22	60.100000	694,936.30	383,407.08	0.04
		Base		26.941903	311,529.22	60.100000	694,936.30	383,407.08	0.04
92343V104	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1								
		Local	425,983.000	42.133168	17,948,013.43	50.590000	21,550,479.97	3,602,466.54	1.12
		Base		42.133168	17,948,013.43	50.590000	21,550,479.97	3,602,466.54	1.12
92532F100	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01								
		Local	24,466.000	77.214747	1,889,136.00	117.880000	2,884,052.08	994,916.08	0.15
		Base		77.214747	1,889,136.00	117.880000	2,884,052.08	994,916.08	0.15
92553P201	VIACOM INC CLASS B COMMON STOCK USD.001								
		Local	39,125.000	44.388203	1,736,688.45	75.630000	2,959,023.75	1,222,335.30	0.15
		Base		44.388203	1,736,688.45	75.630000	2,959,023.75	1,222,335.30	0.15

& 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
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001								
		Local	50,589.000	98.205874	4,968,136.95	258.190000	13,061,573.91	8,093,436.96	0.68
		Base		98.205874	4,968,136.95	258.190000	13,061,573.91	8,093,436.96	0.68
929042109	VORNADO REALTY TRUST REIT USD.04								
		Local	17,935.000	80.202529	1,438,432.35	111.560000	2,000,828.60	562,396.25	0.10
		Base		80.202529	1,438,432.35	111.560000	2,000,828.60	562,396.25	0.10
929160109	VULCAN MATERIALS CO COMMON STOCK USD1.								
		Local	13,453.000	55.812900	750,850.95	66.100000	889,243.30	138,392.35	0.05
		Base		55.812900	750,850.95	66.100000	889,243.30	138,392.35	0.05
931142103	WAL MART STORES INC COMMON STOCK USD.1								
		Local	162,269.000	53.623297	8,701,398.76	87.540000	14,205,028.26	5,503,629.50	0.74
		Base		53.623297	8,701,398.76	87.540000	14,205,028.26	5,503,629.50	0.74
931422109	WALGREEN CO COMMON STOCK USD.078125								
		Local	90,437.000	37.489035	3,390,395.87	68.610000	6,204,882.57	2,814,486.70	0.32
		Base		37.489035	3,390,395.87	68.610000	6,204,882.57	2,814,486.70	0.32
94106L109	WASTE MANAGEMENT INC COMMON STOCK USD.01								
		Local	44,575.000	29.790148	1,327,895.83	48.730000	2,172,139.75	844,243.92	0.11
		Base		29.790148	1,327,895.83	48.730000	2,172,139.75	844,243.92	0.11
941848103	WATERS CORP COMMON STOCK USD.01								
		Local	8,629.000	51.900997	447,853.70	115.900000	1,000,101.10	552,247.40	0.05
		Base		51.900997	447,853.70	115.900000	1,000,101.10	552,247.40	0.05
949746101	WELLS FARGO + CO COMMON STOCK USD1.666								
		Local	488,191.000	36.702325	17,917,744.63	54.480000	26,596,645.68	8,678,901.05	1.39
		Base		36.702325	17,917,744.63	54.480000	26,596,645.68	8,678,901.05	1.39
958102105	WESTERN DIGITAL CORP COMMON STOCK USD.01								
		Local	22,605.000	34.076746	770,304.84	103.270000	2,334,418.35	1,564,113.51	0.12
		Base		34.076746	770,304.84	103.270000	2,334,418.35	1,564,113.51	0.12
959802109	WESTERN UNION CO COMMON STOCK USD.01								
		Local	54,442.000	17.297314	941,700.38	18.580000	1,011,532.36	69,831.98	0.05
		Base		17.297314	941,700.38	18.580000	1,011,532.36	69,831.98	0.05

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
962166104	WEYERHAEUSER CO REIT USD1.25								
		54,291.000	Local	30.374407	1,649,056.94	35.310000	1,917,015.21	267,958.27	0.10
			Base	30.374407	1,649,056.94	35.310000	1,917,015.21	267,958.27	0.10
963320106	WHIRLPOOL CORP COMMON STOCK USD1.								
		8,015.000	Local	88.418803	708,676.71	186.170000	1,492,152.55	783,475.84	0.08
			Base	88.418803	708,676.71	186.170000	1,492,152.55	783,475.84	0.08
966837106	WHOLE FOODS MARKET INC COMMON STOCK NPV								
		37,123.000	Local	33.609813	1,247,697.10	49.030000	1,820,140.69	572,443.59	0.09
			Base	33.609813	1,247,697.10	49.030000	1,820,140.69	572,443.59	0.09
969457100	WILLIAMS COS INC COMMON STOCK USD1.								
		69,118.000	Local	27.559048	1,904,826.26	51.750000	3,576,856.50	1,672,030.24	0.19
			Base	27.559048	1,904,826.26	51.750000	3,576,856.50	1,672,030.24	0.19
97382A101	WINDSTREAM HOLDINGS INC COMMON STOCK USD.0001								
		61,934.000	Local	12.023786	744,681.19	10.110000	626,152.74	-118,528.45	0.03
			Base	12.023786	744,681.19	10.110000	626,152.74	-118,528.45	0.03
976657106	WISCONSIN ENERGY CORP COMMON STOCK USD.01								
		23,175.000	Local	24.508381	567,981.73	49.400000	1,144,845.00	576,863.27	0.06
			Base	24.508381	567,981.73	49.400000	1,144,845.00	576,863.27	0.06
98310W108	WYNDHAM WORLDWIDE CORP COMMON STOCK USD.01								
		12,862.000	Local	33.112861	425,897.62	83.360000	1,072,176.32	646,278.70	0.06
			Base	33.112861	425,897.62	83.360000	1,072,176.32	646,278.70	0.06
983134107	WYNN RESORTS LTD COMMON STOCK USD.01								
		8,332.000	Local	71.992684	599,843.04	178.610000	1,488,178.52	888,335.48	0.08
			Base	71.992684	599,843.04	178.610000	1,488,178.52	888,335.48	0.08
98389B100	XCEL ENERGY INC COMMON STOCK USD2.5								
		51,934.000	Local	22.681203	1,177,925.61	33.940000	1,762,639.96	584,714.35	0.09
			Base	22.681203	1,177,925.61	33.940000	1,762,639.96	584,714.35	0.09
983919101	XILINX INC COMMON STOCK USD.01								
		27,590.000	Local	37.191732	1,026,119.88	45.440000	1,253,689.60	227,569.72	0.07
			Base	37.191732	1,026,119.88	45.440000	1,253,689.60	227,569.72	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
984121103	XEROX CORP COMMON STOCK USD1.0								
		111,393.000	Local	13.180148	1,468,176.20	13.960000	1,555,046.28	86,870.08	0.08
			Base	13.180148	1,468,176.20	13.960000	1,555,046.28	86,870.08	0.08
98419M100	XYLEM INC COMMON STOCK								
		18,773.000	Local	27.072814	508,237.93	38.340000	719,756.82	211,518.89	0.04
			Base	27.072814	508,237.93	38.340000	719,756.82	211,518.89	0.04
984332106	YAHOO INC COMMON STOCK USD.001								
		95,055.000	Local	28.900528	2,747,139.69	51.740000	4,918,145.70	2,171,006.01	0.26
			Base	28.900528	2,747,139.69	51.740000	4,918,145.70	2,171,006.01	0.26
988498101	YUM BRANDS INC COMMON STOCK								
		45,180.000	Local	27.006610	1,220,158.66	77.250000	3,490,155.00	2,269,996.34	0.18
			Base	27.006610	1,220,158.66	77.250000	3,490,155.00	2,269,996.34	0.18
98956P102	ZIMMER HOLDINGS INC COMMON STOCK USD.01								
		17,359.000	Local	59.115030	1,026,177.80	112.290000	1,949,242.11	923,064.31	0.10
			Base	59.115030	1,026,177.80	112.290000	1,949,242.11	923,064.31	0.10
989701107	ZIONS BANCORPORATION COMMON STOCK NPV								
		20,839.000	Local	37.517870	781,834.90	28.060000	584,742.34	-197,092.56	0.03
			Base	37.517870	781,834.90	28.060000	584,742.34	-197,092.56	0.03
98978V103	ZOETIS INC COMMON STOCK USD.01								
		51,505.000	Local	30.884346	1,590,698.26	44.930000	2,314,119.65	723,421.39	0.12
			Base	30.884346	1,590,698.26	44.930000	2,314,119.65	723,421.39	0.12
G0083B108	ACTAVIS PLC COMMON STOCK USD.0033								
		27,157.000	Local	94.752200	2,573,185.50	270.610000	7,348,955.77	4,775,770.27	0.38
			Base	94.752200	2,573,185.50	270.610000	7,348,955.77	4,775,770.27	0.38
G0176J109	ALLEGION PLC COMMON STOCK USD.01								
		9,874.000	Local	28.080695	277,268.78	53.850000	531,714.90	254,446.12	0.03
			Base	28.080695	277,268.78	53.850000	531,714.90	254,446.12	0.03
G0408V102	AON PLC COMMON STOCK USD.01								
		29,848.000	Local	39.008459	1,164,324.48	92.490000	2,760,641.52	1,596,317.04	0.14
			Base	39.008459	1,164,324.48	92.490000	2,760,641.52	1,596,317.04	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
G1151C101	ACCENTURE PLC CL A COMMON STOCK USD.0000225								
		Local	64,869.000	62.695654	4,067,004.40	86.330000	5,600,140.77	1,533,136.37	0.29
		Base		62.695654	4,067,004.40	86.330000	5,600,140.77	1,533,136.37	0.29
G2554F113	COVIDIEN PLC COMMON STOCK USD.2								
		Local	46,425.000	48.451580	2,249,364.62	101.000000	4,688,925.00	2,439,560.38	0.24
		Base		48.451580	2,249,364.62	101.000000	4,688,925.00	2,439,560.38	0.24
G27823106	DELPHI AUTOMOTIVE PLC COMMON STOCK USD.01								
		Local	30,792.000	38.950656	1,199,368.61	72.950000	2,246,276.40	1,046,907.79	0.12
		Base		38.950656	1,199,368.61	72.950000	2,246,276.40	1,046,907.79	0.12
G29183103	EATON CORP PLC COMMON STOCK USD.01								
		Local	48,906.000	36.250262	1,772,855.33	67.830000	3,317,293.98	1,544,438.65	0.17
		Base		36.250262	1,772,855.33	67.830000	3,317,293.98	1,544,438.65	0.17
G3157S106	ENSCO PLC CL A COMMON STOCK USD.1								
		Local	24,017.000	56.271061	1,351,462.08	33.800000	811,774.60	-539,687.48	0.04
		Base		56.271061	1,351,462.08	33.800000	811,774.60	-539,687.48	0.04
G47791101	INGERSOLL RAND PLC COMMON STOCK USD1.								
		Local	27,490.000	35.220609	968,214.55	63.060000	1,733,519.40	765,304.85	0.09
		Base		35.220609	968,214.55	63.060000	1,733,519.40	765,304.85	0.09
G491BT108	INVESCO LTD COMMON STOCK USD.2								
		Local	44,464.000	23.403257	1,040,602.42	40.360000	1,794,567.04	753,964.62	0.09
		Base		23.403257	1,040,602.42	40.360000	1,794,567.04	753,964.62	0.09
G5785G107	MALLINCKRODT PLC COMMON STOCK USD.2								
		Local	11,640.000	72.247985	840,966.55	92.220000	1,073,440.80	232,474.25	0.06
		Base		72.247985	840,966.55	92.220000	1,073,440.80	232,474.25	0.06
G60754101	MICHAEL KORS HOLDINGS LTD COMMON STOCK NPV								
		Local	21,093.000	81.503043	1,719,143.69	76.710000	1,618,044.03	-101,099.66	0.08
		Base		81.503043	1,719,143.69	76.710000	1,618,044.03	-101,099.66	0.08
G6359F103	NABORS INDUSTRIES LTD COMMON STOCK USD.001								
		Local	29,737.000	24.820612	738,090.53	13.120000	390,149.44	-347,941.09	0.02
		Base		24.820612	738,090.53	13.120000	390,149.44	-347,941.09	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
G65431101	NOBLE CORP PLC COMMON STOCK USD.01								
		Local	26,129.000	32.635205	852,725.28	17.990000	470,060.71	-382,664.57	0.02
		Base		32.635205	852,725.28	17.990000	470,060.71	-382,664.57	0.02
G7945M107	SEAGATE TECHNOLOGY COMMON STOCK USD.00001								
		Local	33,585.000	27.717881	930,905.03	66.110000	2,220,304.35	1,289,399.32	0.12
		Base		27.717881	930,905.03	66.110000	2,220,304.35	1,289,399.32	0.12
G7S00T104	PENTAIR PLC COMMON STOCK USD.01								
		Local	19,788.000	38.383491	759,532.52	64.710000	1,280,481.48	520,948.96	0.07
		Base		38.383491	759,532.52	64.710000	1,280,481.48	520,948.96	0.07
G91442106	TYCO INTERNATIONAL PLC COMMON STOCK CHF.5								
		Local	42,306.000	20.838968	881,613.39	42.900000	1,814,927.40	933,314.01	0.09
		Base		20.838968	881,613.39	42.900000	1,814,927.40	933,314.01	0.09
G97822103	PERRIGO CO PLC COMMON STOCK NPV								
		Local	13,752.000	118.354506	1,627,611.16	160.190000	2,202,932.88	575,321.72	0.11
		Base		118.354506	1,627,611.16	160.190000	2,202,932.88	575,321.72	0.11
G98290102	XL GROUP PLC COMMON STOCK USD.01								
		Local	27,284.000	37.146141	1,013,495.30	35.520000	969,127.68	-44,367.62	0.05
		Base		37.146141	1,013,495.30	35.520000	969,127.68	-44,367.62	0.05
H0023R105	ACE LTD COMMON STOCK CHF24.77								
		Local	34,498.000	59.626767	2,057,004.20	114.340000	3,944,501.32	1,887,497.12	0.21
		Base		59.626767	2,057,004.20	114.340000	3,944,501.32	1,887,497.12	0.21
H2906T109	GARMIN LTD COMMON STOCK CHF10.								
		Local	12,470.000	42.751451	533,110.60	57.300000	714,531.00	181,420.40	0.04
		Base		42.751451	533,110.60	57.300000	714,531.00	181,420.40	0.04
H84989104	TE CONNECTIVITY LTD COMMON STOCK CHF.57								
		Local	42,058.000	35.336942	1,486,201.11	64.200000	2,700,123.60	1,213,922.49	0.14
		Base		35.336942	1,486,201.11	64.200000	2,700,123.60	1,213,922.49	0.14
H8817H100	TRANSOCEAN LTD COMMON STOCK CHF15.								
		Local	34,987.000	47.607585	1,665,646.57	21.010000	735,076.87	-930,569.70	0.04
		Base		47.607585	1,665,646.57	21.010000	735,076.87	-930,569.70	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
N53745100	LYONDELLBASELL INDU CL A COMMON STOCK								
		Local	43,699.000	54.941052	2,400,869.05	78.860000	3,446,103.14	1,045,234.09	0.18
		Base		54.941052	2,400,869.05	78.860000	3,446,103.14	1,045,234.09	0.18
N63218106	NIELSEN NV COMMON STOCK EUR.07								
		Local	31,265.000	37.606383	1,175,763.55	41.770000	1,305,939.05	130,175.50	0.07
		Base		37.606383	1,175,763.55	41.770000	1,305,939.05	130,175.50	0.07
Y0486S104	AVAGO TECHNOLOGIES LTD COMMON STOCK								
		Local	25,868.000	69.941704	1,809,252.01	93.400000	2,416,071.20	606,819.19	0.13
		Base		69.941704	1,809,252.01	93.400000	2,416,071.20	606,819.19	0.13
US DOLLAR Total									
		Local	30,642,073.515		1,166,029,974.87		1,900,506,419.40	734,476,444.53	99.19
		Base			1,166,029,974.87		1,900,506,419.40	734,476,444.53	99.19
EQUITY Total									
		Base	30,642,073.515		1,166,029,974.87		1,900,506,419.40	734,476,444.53	99.19

& Issue has redenominated but Local is not converted
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Holdings

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

As of: *November 30, 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								
		46,192,709.615	Base	1,181,580,610.97		1,916,057,055.50	734,476,444.53	100.00

& Issue has redenominated but Local is not converted
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Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
912796FG9	WI TREASURY SEC. 11/15 0					0.138	12 Nov 2015		
		20,000,000.000	Local	99.867367	19,973,473.33	99.877500	19,975,500.00	2,026.67	2.21
			Base	99.867367	19,973,473.33	99.877500	19,975,500.00	2,026.67	2.21
912810DP0	US TREASURY N/B 02/15 11.25					11.25	15 Feb 2015		
		10,000,000.000	Local	102.241888	10,224,188.80	102.241888	10,224,188.80	0.00	1.13
			Base	102.241888	10,224,188.80	102.241888	10,224,188.80	0.00	1.13
912828DM9	US TREASURY N/B 02/15 4					4.0	15 Feb 2015		
		70,000,000.000	Local	100.793147	70,555,202.61	100.793147	70,555,202.61	0.00	7.79
			Base	100.793147	70,555,202.61	100.793147	70,555,202.61	0.00	7.79
912828RZ5	US TREASURY N/B 01/15 0.25					0.25	15 Jan 2015		
		50,000,000.000	Local	100.007900	50,003,950.14	100.007900	50,003,950.14	0.00	5.52
			Base	100.007900	50,003,950.14	100.007900	50,003,950.14	0.00	5.52
912828UK4	US TREASURY N/B 01/15 0.25					0.25	31 Jan 2015		
		10,000,000.000	Local	99.998357	9,999,835.66	99.998357	9,999,835.66	0.00	1.10
			Base	99.998357	9,999,835.66	99.998357	9,999,835.66	0.00	1.10
979QHT009	WELLS FARGO REPO					0.09	01 Dec 2014		
		187,336,203.270	Local	100.000000	187,336,203.27	100.000000	187,336,203.27	0.00	20.69
			Base	100.000000	187,336,203.27	100.000000	187,336,203.27	0.00	20.69
US DOLLAR Total									
		347,336,203.270	Local		348,092,853.81		348,094,880.48	2,026.67	38.44
			Base		348,092,853.81		348,094,880.48	2,026.67	38.44
CASH EQUIVALENT Total									
		347,336,203.270	Base		348,092,853.81		348,094,880.48	2,026.67	38.44
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
30253XAA6	FDIC TRUST FDIC 2012 C1 A 144A					0.8406	25 May 2035		
		Local	2,128,804.760	100.000000	2,128,804.76	100.000000	2,128,804.76	0.00	0.24
Original Face:		Base	15,914,000.000	100.000000	2,128,804.76	100.000000	2,128,804.76	0.00	0.24
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR					2.5	20 Apr 2042		
		Local	8,866,142.550	103.388308	9,166,554.79	102.993575	9,131,557.18	-34,997.61	1.01
Original Face:		Base	15,000,000.000	103.388308	9,166,554.79	102.993575	9,131,557.18	-34,997.61	1.01
36202D4H1	GNMA II POOL 003524 G2 03/19 FIXED 5					5.0	20 Mar 2019		
		Local	15,115.020	104.110150	15,736.27	106.501591	16,097.74	361.47	0.00
Original Face:		Base	159,822.000	104.110150	15,736.27	106.501591	16,097.74	361.47	0.00
36202D6M8	GNMA II POOL 003576 G2 07/19 FIXED 5					5.0	20 Jul 2019		
		Local	18,262.370	104.245013	19,037.61	107.121944	19,563.01	525.40	0.00
Original Face:		Base	200,000.000	104.245013	19,037.61	107.121944	19,563.01	525.40	0.00
36202DUP4	GNMA II POOL 003290 G2 10/17 FIXED 5					5.0	20 Oct 2017		
		Local	37,521.300	103.375043	38,787.66	106.406820	39,925.22	1,137.56	0.00
Original Face:		Base	1,170,550.000	103.375043	38,787.66	106.406820	39,925.22	1,137.56	0.00
36202DW64	GNMA II POOL 003369 G2 04/18 FIXED 5					5.0	20 Apr 2018		
		Local	148,391.370	103.690942	153,868.41	105.886607	157,126.59	3,258.18	0.02
Original Face:		Base	3,070,737.000	103.690942	153,868.41	105.886607	157,126.59	3,258.18	0.02
36202DX30	GNMA II POOL 003398 G2 06/18 FIXED 5					5.0	20 Jun 2018		
		Local	118,452.160	103.751261	122,895.61	106.255917	125,862.43	2,966.82	0.01
Original Face:		Base	2,150,000.000	103.751261	122,895.61	106.255917	125,862.43	2,966.82	0.01
36202DYF2	GNMA II POOL 003410 G2 07/18 FIXED 5					5.0	20 Jul 2018		
		Local	157,110.030	103.787849	163,061.12	105.743604	166,133.81	3,072.69	0.02
Original Face:		Base	3,000,000.000	103.787849	163,061.12	105.743604	166,133.81	3,072.69	0.02
36202DYT2	GNMA II POOL 003422 G2 08/18 FIXED 5					5.0	20 Aug 2018		
		Local	349,354.910	103.859399	362,837.91	105.751052	369,446.49	6,608.58	0.04
Original Face:		Base	6,427,055.000	103.859399	362,837.91	105.751052	369,446.49	6,608.58	0.04
36202DZ79	GNMA II POOL 003466 G2 11/18 FIXED 5					5.0	20 Nov 2018		
		Local	3,371.860	103.966060	3,505.59	105.908372	3,571.08	65.49	0.00
Original Face:		Base	50,000.000	103.966060	3,505.59	105.908372	3,571.08	65.49	0.00

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36202DZC8	GNMA II POOL 003439 G2 09/18 FIXED 5					5.0	20 Sep 2018		
		Local	229,940.710	103.915866	238,944.88	105.757473	243,179.48	4,234.60	0.03
Original Face:		Base	2,975,426.000	103.915866	238,944.88	105.757473	243,179.48	4,234.60	0.03
36202EDL0	GNMA II POOL 003707 G2 05/20 FIXED 5					5.0	20 May 2020		
		Local	395,328.340	104.549079	413,312.14	106.933049	422,736.65	9,424.51	0.05
Original Face:		Base	2,793,101.000	104.549079	413,312.14	106.933049	422,736.65	9,424.51	0.05
36202EEC9	GNMA II POOL 003731 G2 07/20 FIXED 5					5.0	20 Jul 2020		
		Local	169,947.400	104.661442	177,869.40	107.151347	182,100.93	4,231.53	0.02
Original Face:		Base	1,680,083.000	104.661442	177,869.40	107.151347	182,100.93	4,231.53	0.02
36202EJP5	GNMA II POOL 003870 G2 07/21 FIXED 5					5.0	20 Jul 2021		
		Local	104,863.010	104.882942	109,983.41	106.533854	111,714.61	1,731.20	0.01
Original Face:		Base	754,224.000	104.882942	109,983.41	106.533854	111,714.61	1,731.20	0.01
36202EK32	GNMA II POOL 003914 G2 10/21 FIXED 5					5.0	20 Oct 2021		
		Local	45,819.400	104.112297	47,703.63	106.954761	49,006.03	1,302.40	0.01
Original Face:		Base	300,000.000	104.112297	47,703.63	106.954761	49,006.03	1,302.40	0.01
36202EL31	GNMA II POOL 003946 G2 02/22 FIXED 5					5.0	20 Feb 2022		
		Local	87,860.930	105.018511	92,270.24	106.897312	93,920.97	1,650.73	0.01
Original Face:		Base	300,000.000	105.018511	92,270.24	106.897312	93,920.97	1,650.73	0.01
36202ELP2	GNMA II POOL 003934 G2 01/22 FIXED 5					5.0	20 Jan 2022		
		Local	47,536.320	105.123998	49,972.08	106.897533	50,815.15	843.07	0.01
Original Face:		Base	1,297,789.000	105.123998	49,972.08	106.897533	50,815.15	843.07	0.01
36202EM48	GNMA II POOL 003979 G2 05/22 FIXED 5					5.0	20 May 2022		
		Local	84,628.170	105.082965	88,929.79	106.816654	90,396.98	1,467.19	0.01
Original Face:		Base	1,048,917.000	105.082965	88,929.79	106.816654	90,396.98	1,467.19	0.01
36202EMT3	GNMA II POOL 003970 G2 04/22 FIXED 5					5.0	20 Apr 2022		
		Local	101,479.140	105.055748	106,609.67	106.881645	108,462.57	1,852.90	0.01
Original Face:		Base	438,038.000	105.055748	106,609.67	106.881645	108,462.57	1,852.90	0.01
36241LTJ5	GNMA POOL 783253 GN 05/25 FIXED 4.5					4.5	15 May 2025		
		Local	3,968,057.600	104.899094	4,162,456.46	107.699199	4,273,566.25	111,109.79	0.47
Original Face:		Base	10,000,000.000	104.899094	4,162,456.46	107.699199	4,273,566.25	111,109.79	0.47

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38373AZ74	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 64 DQ					4.0	16 Jul 2039		
		Local	2,596,807.690	106.766201	2,772,512.93	105.922900	2,750,614.01	-21,898.92	0.30
	Original Face:	Base	17,600,000.000	106.766201	2,772,512.93	105.922900	2,750,614.01	-21,898.92	0.30
38373V5B2	GOVERNMENT NATIONAL MORTGAGE A GNR 2002 76 TA					4.5	16 Dec 2029		
		Local	525,113.790	101.087212	530,822.89	108.406700	569,258.53	38,435.64	0.06
	Original Face:	Base	16,300,000.000	101.087212	530,822.89	108.406700	569,258.53	38,435.64	0.06
38374UAY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 32 CA					4.0	20 May 2039		
		Local	7,709,334.000	106.719939	8,227,396.55	106.156500	8,183,959.15	-43,437.40	0.90
	Original Face:	Base	50,000,000.000	106.719939	8,227,396.55	106.156500	8,183,959.15	-43,437.40	0.90
38375GAT8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 77 DF					0.555	20 Jun 2042		
		Local	4,460,735.410	100.161117	4,467,922.40	100.611900	4,488,030.65	20,108.25	0.50
	Original Face:	Base	10,000,000.000	100.161117	4,467,922.40	100.611900	4,488,030.65	20,108.25	0.50
38375GHL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 84 LB					2.0	16 May 2042		
		Local	32,056,528.410	102.853341	32,971,210.39	98.792100	31,669,317.60	-1,301,892.79	3.50
	Original Face:	Base	41,570,000.000	102.853341	32,971,210.39	98.792100	31,669,317.60	-1,301,892.79	3.50
38375KRB0	GOVERNMENT NATIONAL MORTGAGE A GNR 2007 35 KF					0.4547	16 Jun 2037		
		Local	5,266,769.670	100.231317	5,278,952.58	100.316100	5,283,417.93	4,465.35	0.58
	Original Face:	Base	32,313,742.000	100.231317	5,278,952.58	100.316100	5,283,417.93	4,465.35	0.58
38376EVS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 110 MB					3.0	20 Apr 2037		
		Local	1,426,838.710	101.556684	1,449,050.08	102.300700	1,459,665.99	10,615.91	0.16
	Original Face:	Base	5,130,000.000	101.556684	1,449,050.08	102.300700	1,459,665.99	10,615.91	0.16
38376FWJ7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 78 KA					4.5	16 Aug 2039		
		Local	2,638,824.360	107.877397	2,846,695.03	108.033100	2,850,803.76	4,108.73	0.31
	Original Face:	Base	10,300,000.000	107.877397	2,846,695.03	108.033100	2,850,803.76	4,108.73	0.31
38376KWC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 87 BD					3.0	20 Oct 2038		
		Local	1,838,957.600	100.494543	1,848,052.04	102.506200	1,885,045.56	36,993.52	0.21
	Original Face:	Base	10,000,000.000	100.494543	1,848,052.04	102.506200	1,885,045.56	36,993.52	0.21
38376PN97	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 116 JG					4.0	20 Dec 2038		
		Local	2,037,178.800	104.181222	2,122,357.77	105.690400	2,153,102.42	30,744.65	0.24
	Original Face:	Base	5,000,000.000	104.181222	2,122,357.77	105.690400	2,153,102.42	30,744.65	0.24

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38376TPK2	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 7 BG					3.0	16 Sep 2024		
		Local	1,922,782.320	101.987300	1,960,993.78	103.979600	1,999,301.37	38,307.59	0.22
Original Face:		Base	8,000,000.000	101.987300	1,960,993.78	103.979600	1,999,301.37	38,307.59	0.22
38376XC92	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 31 TJ					4.0	20 Mar 2021		
		Local	8,455,806.600	102.834860	8,695,516.89	101.238400	8,560,523.31	-134,993.58	0.95
Original Face:		Base	20,000,000.000	102.834860	8,695,516.89	101.238400	8,560,523.31	-134,993.58	0.95
38376XQY2	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 29 CG					3.5	20 Dec 2038		
		Local	4,019,207.600	104.581764	4,203,358.22	104.395000	4,195,851.77	-7,506.45	0.46
Original Face:		Base	10,000,000.000	104.581764	4,203,358.22	104.395000	4,195,851.77	-7,506.45	0.46
38376XSV6	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 38 TA					4.0	20 Aug 2039		
		Local	1,786,523.930	106.796997	1,907,953.91	105.957900	1,892,963.24	-14,990.67	0.21
Original Face:		Base	7,350,000.000	106.796997	1,907,953.91	105.957900	1,892,963.24	-14,990.67	0.21
38377JCU5	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 109 MH					3.0	20 Oct 2037		
		Local	2,131,707.470	100.514894	2,142,683.51	103.049100	2,196,705.36	54,021.85	0.24
Original Face:		Base	4,400,000.000	100.514894	2,142,683.51	103.049100	2,196,705.36	54,021.85	0.24
38377KA26	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 112 BG					2.0	16 Mar 2035		
		Local	5,218,167.600	101.094408	5,275,275.66	101.113100	5,276,251.02	975.36	0.58
Original Face:		Base	10,000,000.000	101.094408	5,275,275.66	101.113100	5,276,251.02	975.36	0.58
38377MTJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 144 BA					3.0	16 Sep 2037		
		Local	2,134,278.430	100.216278	2,138,894.40	103.235100	2,203,324.47	64,430.07	0.24
Original Face:		Base	3,600,000.000	100.216278	2,138,894.40	103.235100	2,203,324.47	64,430.07	0.24
38377NMJ0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA					3.0	16 Sep 2039		
		Local	2,709,639.450	99.959128	2,708,531.96	103.680200	2,809,359.60	100,827.64	0.31
Original Face:		Base	5,000,000.000	99.959128	2,708,531.96	103.680200	2,809,359.60	100,827.64	0.31
38377QTC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 25 AB					3.5	16 Dec 2025		
		Local	1,418,960.700	102.213378	1,450,367.66	104.819700	1,487,350.35	36,982.69	0.16
Original Face:		Base	5,000,000.000	102.213378	1,450,367.66	104.819700	1,487,350.35	36,982.69	0.16
38377RET8	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 158 HJ					3.0	20 Oct 2039		
		Local	5,441,305.300	99.754643	5,427,954.69	103.417900	5,627,283.67	199,328.98	0.62
Original Face:		Base	10,000,000.000	99.754643	5,427,954.69	103.417900	5,627,283.67	199,328.98	0.62

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38377REV3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 158 HA					3.5	20 Oct 2039		
		Local	5,441,305.300	101.272628	5,510,552.86	104.966700	5,711,558.61	201,005.75	0.63
Original Face:		Base	10,000,000.000	101.272628	5,510,552.86	104.966700	5,711,558.61	201,005.75	0.63
38377RUW3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 166 PM					2.75	20 Mar 2038		
		Local	5,621,534.200	99.945567	5,618,474.23	101.869900	5,726,651.27	108,177.04	0.63
Original Face:		Base	10,000,000.000	99.945567	5,618,474.23	101.869900	5,726,651.27	108,177.04	0.63
38377T2L4	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 23 GQ					4.5	20 Feb 2026		
		Local	1,015,195.550	103.593309	1,051,674.66	109.411000	1,110,735.60	59,060.94	0.12
Original Face:		Base	5,000,000.000	103.593309	1,051,674.66	109.411000	1,110,735.60	59,060.94	0.12
38377TGH8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 11 PA					3.0	20 Apr 2040		
		Local	2,132,858.500	99.890530	2,130,523.66	102.706400	2,190,582.18	60,058.52	0.24
Original Face:		Base	5,000,000.000	99.890530	2,130,523.66	102.706400	2,190,582.18	60,058.52	0.24
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH					3.0	20 Sep 2040		
		Local	5,177,977.860	99.780759	5,166,625.60	102.287400	5,296,418.93	129,793.33	0.58
Original Face:		Base	10,815,142.000	99.780759	5,166,625.60	102.287400	5,296,418.93	129,793.33	0.58
38377UJH2	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 40 CA					3.0	16 Dec 2025		
		Local	1,537,187.650	102.337843	1,573,124.68	103.909400	1,597,282.46	24,157.78	0.18
Original Face:		Base	5,000,000.000	102.337843	1,573,124.68	103.909400	1,597,282.46	24,157.78	0.18
38377UKT4	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 40 CE					2.5	16 Dec 2025		
		Local	3,074,375.300	100.803085	3,099,065.15	102.940000	3,164,761.93	65,696.78	0.35
Original Face:		Base	10,000,000.000	100.803085	3,099,065.15	102.940000	3,164,761.93	65,696.78	0.35
38377UWX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 36 JA					4.0	20 Aug 2039		
		Local	1,876,736.030	102.917182	1,931,483.84	105.095500	1,972,365.11	40,881.27	0.22
Original Face:		Base	5,648,629.000	102.917182	1,931,483.84	105.095500	1,972,365.11	40,881.27	0.22
38377WL77	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 94 AB					2.0	20 Jan 2039		
		Local	11,253,454.800	101.405396	11,411,610.37	100.995600	11,365,494.20	-46,116.17	1.26
Original Face:		Base	30,000,000.000	101.405396	11,411,610.37	100.995600	11,365,494.20	-46,116.17	1.26
38377X5L2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 137 FA					0.455	20 Nov 2042		
		Local	21,758,992.300	100.000000	21,758,992.30	99.950400	21,748,199.84	-10,792.46	2.40
Original Face:		Base	25,333,333.000	100.000000	21,758,992.30	99.950400	21,748,199.84	-10,792.46	2.40

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38378AMG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 146 YF					0.5047	16 Nov 2041		
		Local	6,342,306.490	100.172682	6,353,258.52	100.399700	6,367,656.69	14,398.17	0.70
Original Face:		Base	10,000,000.000	100.172682	6,353,258.52	100.399700	6,367,656.69	14,398.17	0.70
38378AQ95	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 160 BJ					3.5	20 Jun 2041		
		Local	4,577,267.510	105.437143	4,826,140.08	105.430500	4,825,836.02	-304.06	0.53
Original Face:		Base	10,359,452.000	105.437143	4,826,140.08	105.430500	4,825,836.02	-304.06	0.53
38378AS77	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 163 NF					0.5047	16 Dec 2041		
		Local	9,066,327.430	100.172723	9,081,987.08	100.351100	9,098,159.31	16,172.23	1.00
Original Face:		Base	12,911,372.000	100.172723	9,081,987.08	100.351100	9,098,159.31	16,172.23	1.00
38378BWG0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 79 A					1.8	16 Apr 2039		
		Local	18,379,169.800	101.552671	18,664,537.86	99.072700	18,208,739.76	-455,798.10	2.01
Original Face:		Base	20,000,000.000	101.552671	18,664,537.86	99.072700	18,208,739.76	-455,798.10	2.01
38378CRA7	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 7 ML					3.0	20 Feb 2038		
		Local	7,225,285.800	104.793263	7,571,612.77	102.736900	7,423,034.65	-148,578.12	0.82
Original Face:		Base	10,000,000.000	104.793263	7,571,612.77	102.736900	7,423,034.65	-148,578.12	0.82
38378EGJ6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 51 EA					1.5	20 Sep 2040		
		Local	18,984,638.000	101.196579	19,211,804.14	98.080100	18,620,151.94	-591,652.20	2.06
Original Face:		Base	25,000,000.000	101.196579	19,211,804.14	98.080100	18,620,151.94	-591,652.20	2.06
38378EQB2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QB					1.75	16 Mar 2041		
		Local	7,670,095.300	100.214842	7,686,573.90	96.624000	7,411,152.88	-275,421.02	0.82
Original Face:		Base	10,000,000.000	100.214842	7,686,573.90	96.624000	7,411,152.88	-275,421.02	0.82
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.0	16 Mar 2041		
		Local	7,670,095.300	101.028982	7,749,019.21	97.628800	7,488,222.00	-260,797.21	0.83
Original Face:		Base	10,000,000.000	101.028982	7,749,019.21	97.628800	7,488,222.00	-260,797.21	0.83
38378FVK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 14 DA					2.0	20 Jan 2042		
		Local	13,323,538.000	102.183208	13,614,418.61	98.413700	13,112,186.72	-502,231.89	1.45
Original Face:		Base	18,249,312.000	102.183208	13,614,418.61	98.413700	13,112,186.72	-502,231.89	1.45
38378GG85	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QD					1.5	20 Oct 2042		
		Local	8,589,164.100	100.000000	8,589,164.08	97.221400	8,350,505.59	-238,658.49	0.92
Original Face:		Base	10,000,000.000	100.000000	8,589,164.08	97.221400	8,350,505.59	-238,658.49	0.92

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38378GTH1	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QA					2.0	20 Oct 2042		
		Local	8,589,164.100	101.950108	8,756,662.04	97.609800	8,383,865.90	-372,796.14	0.93
Original Face:		Base	10,000,000.000	101.950108	8,756,662.04	97.609800	8,383,865.90	-372,796.14	0.93
38378HM29	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 128 KE					2.0	16 Oct 2042		
		Local	8,220,271.000	102.127345	8,395,144.54	98.297100	8,080,288.01	-314,856.53	0.89
Original Face:		Base	10,000,000.000	102.127345	8,395,144.54	98.297100	8,080,288.01	-314,856.53	0.89
465138QP3	AID ISRAEL US GOVT GUAR 02/18 0.00000						15 Feb 2018		
		Local	12,679,000.000	96.944004	12,291,530.21	95.765000	12,142,044.35	-149,485.86	1.34
		Base		96.944004	12,291,530.21	95.765000	12,142,044.35	-149,485.86	1.34
465139GA5	AID ISRAEL US GOVT GUAR 02/18 0.00000						15 Feb 2018		
		Local	15,151,000.000	96.741967	14,657,375.48	95.765000	14,509,355.15	-148,020.33	1.60
		Base		96.741967	14,657,375.48	95.765000	14,509,355.15	-148,020.33	1.60
62889CAA7	NCUA GUARANTEED NOTES NGN 2011 R2 1A					0.553	06 Feb 2020		
		Local	2,429,644.680	95.037122	2,309,064.37	100.354100	2,438,248.05	129,183.68	0.27
Original Face:		Base	4,000,000.000	95.037122	2,309,064.37	100.354100	2,438,248.05	129,183.68	0.27
83162CQY2	SMALL BUSINESS ADMINISTRATION SBAP 2007 20D 1					5.32	01 Apr 2027		
		Local	11,071,881.000	112.473587	12,452,941.76	110.868380	12,275,215.10	-177,726.66	1.36
Original Face:		Base	28,600,000.000	112.473587	12,452,941.76	110.868380	12,275,215.10	-177,726.66	1.36
83164LK83	SBA POOL 509319 SBA 12/18 VARIABLE					3.075	25 Dec 2018		
		Local	1,087,000.300	104.310849	1,133,859.24	103.536045	1,125,437.12	-8,422.12	0.12
Original Face:		Base	2,152,855.000	104.310849	1,133,859.24	103.536045	1,125,437.12	-8,422.12	0.12
83164LLC3	SBA POOL 509323 SBA 09/22 VARIABLE					2.825	25 Sep 2022		
		Local	1,267,956.250	106.331167	1,348,232.68	105.249092	1,334,512.44	-13,720.24	0.15
Original Face:		Base	2,348,960.000	106.331167	1,348,232.68	105.249092	1,334,512.44	-13,720.24	0.15
83164LLM1	SBA POOL 509332 SBA 08/24 VARIABLE					2.575	25 Aug 2024		
		Local	2,876,555.210	106.681937	3,068,764.81	105.566660	3,036,683.26	-32,081.55	0.34
Original Face:		Base	4,240,960.000	106.681937	3,068,764.81	105.566660	3,036,683.26	-32,081.55	0.34
83164LLS8	SBA POOL 509337 SBA 02/24 VARIABLE					2.825	25 Feb 2024		
		Local	4,287,779.330	107.328968	4,602,029.31	106.258386	4,556,125.11	-45,904.20	0.50
Original Face:		Base	6,113,646.000	107.328968	4,602,029.31	106.258386	4,556,125.11	-45,904.20	0.50

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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
83164LLT6	SBA POOL 509338 SBA 07/24 VARIABLE					4.075	25 Jul 2024		
		3,696,228.240	Local	111.717112	4,129,319.44	110.052500	4,067,791.58	-61,527.86	0.45
	Original Face:	4,650,545.000	Base	111.717112	4,129,319.44	110.052500	4,067,791.58	-61,527.86	0.45
83165ABF0	SBA POOL 521638 SBA 08/19 VARIABLE					4.218	25 Aug 2019		
		1,343,805.340	Local	106.518025	1,431,394.91	105.273194	1,414,666.80	-16,728.11	0.16
	Original Face:	5,080,000.000	Base	106.518025	1,431,394.91	105.273194	1,414,666.80	-16,728.11	0.16
83165ALC6	SBA POOL 521923 SBA 11/24 VARIABLE					4.159	25 Nov 2024		
		9,423,388.690	Local	112.524912	10,603,659.82	111.187768	10,477,655.55	-126,004.27	1.16
	Original Face:	12,180,140.000	Base	112.524912	10,603,659.82	111.187768	10,477,655.55	-126,004.27	1.16
83165ALV4	SBA POOL 521940 SBA 01/25 VARIABLE					4.066	25 Jan 2025		
		8,718,546.960	Local	112.021001	9,766,603.56	110.200235	9,607,859.24	-158,744.32	1.06
	Original Face:	10,243,765.000	Base	112.021001	9,766,603.56	110.200235	9,607,859.24	-158,744.32	1.06
912828D64	US TREASURY N/B 08/16 0.5					0.5	31 Aug 2016		
		10,000,000.000	Local	99.938113	9,993,811.34	100.210900	10,021,090.00	27,278.66	1.11
			Base	99.938113	9,993,811.34	100.210900	10,021,090.00	27,278.66	1.11
912828EN6	US TREASURY N/B 11/15 4.5					4.5	15 Nov 2015		
		30,000,000.000	Local	104.130297	31,239,089.13	104.132800	31,239,840.00	750.87	3.45
			Base	104.130297	31,239,089.13	104.132800	31,239,840.00	750.87	3.45
912828KT6	US TREASURY N/B 03/16 2.375					2.375	31 Mar 2016		
		10,000,000.000	Local	102.637090	10,263,709.02	102.867200	10,286,720.00	23,010.98	1.14
			Base	102.637090	10,263,709.02	102.867200	10,286,720.00	23,010.98	1.14
912828NL0	US TREASURY N/B 06/15 1.875					1.875	30 Jun 2015		
		20,000,000.000	Local	101.040306	20,208,061.21	101.039100	20,207,820.00	-241.21	2.23
			Base	101.040306	20,208,061.21	101.039100	20,207,820.00	-241.21	2.23
912828NZ9	US TREASURY N/B 09/15 1.25					1.25	30 Sep 2015		
		20,000,000.000	Local	100.930225	20,186,045.01	100.937500	20,187,500.00	1,454.99	2.23
			Base	100.930225	20,186,045.01	100.937500	20,187,500.00	1,454.99	2.23
912828PE4	US TREASURY N/B 10/15 1.25					1.25	31 Oct 2015		
		10,000,000.000	Local	100.671994	10,067,199.41	101.023400	10,102,340.00	35,140.59	1.12
			Base	100.671994	10,067,199.41	101.023400	10,102,340.00	35,140.59	1.12

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912828PM6	US TREASURY N/B 12/15 2.125					2.125	31 Dec 2015		
		20,000,000.000	Local	102.076932	20,415,386.34	102.078100	20,415,620.00	233.66	2.25
			Base	102.076932	20,415,386.34	102.078100	20,415,620.00	233.66	2.25
912828PS3	US TREASURY N/B 01/16 2					2.0	31 Jan 2016		
		10,000,000.000	Local	102.004660	10,200,466.01	102.085900	10,208,590.00	8,123.99	1.13
			Base	102.004660	10,200,466.01	102.085900	10,208,590.00	8,123.99	1.13
912828QJ2	US TREASURY N/B 02/16 2.125					2.125	29 Feb 2016		
		10,000,000.000	Local	101.937940	10,193,794.03	102.375000	10,237,500.00	43,705.97	1.13
			Base	101.937940	10,193,794.03	102.375000	10,237,500.00	43,705.97	1.13
912828TD2	US TREASURY N/B 07/15 0.25					0.25	15 Jul 2015		
		10,000,000.000	Local	99.941309	9,994,130.89	100.085900	10,008,590.00	14,459.11	1.11
			Base	99.941309	9,994,130.89	100.085900	10,008,590.00	14,459.11	1.11
912828TK6	US TREASURY N/B 08/15 0.25					0.25	15 Aug 2015		
		10,000,000.000	Local	99.896053	9,989,605.33	100.101600	10,010,160.00	20,554.67	1.11
			Base	99.896053	9,989,605.33	100.101600	10,010,160.00	20,554.67	1.11
912828UZ1	US TREASURY N/B 04/18 0.625					0.625	30 Apr 2018		
		5,000,000.000	Local	99.147433	4,957,371.64	98.515600	4,925,780.00	-31,591.64	0.54
			Base	99.147433	4,957,371.64	98.515600	4,925,780.00	-31,591.64	0.54
912828WK2	US TREASURY FRN 01/16 VAR					0.065001	31 Jan 2016		
		20,000,000.000	Local	100.001181	20,000,236.21	99.986600	19,997,320.00	-2,916.21	2.21
			Base	100.001181	20,000,236.21	99.986600	19,997,320.00	-2,916.21	2.21
US DOLLAR Total									
		549,433,181.510	Local		561,345,776.11		557,414,431.04	-3,931,345.07	61.56
	Original Face:	703,221,595.000	Base		561,345,776.11		557,414,431.04	-3,931,345.07	61.56
FIXED INCOME Total									
		549,433,181.510	Base		561,345,776.11		557,414,431.04	-3,931,345.07	61.56
	Original Face:	703,221,595.000							

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Holdings

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

As of: *November 30, 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

Prepared by State Street

Holdings

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

As of: *November 30, 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									
		896,769,384.780	Base		909,438,629.92		905,509,311.52	-3,929,318.40	100.00
Original Face:		703,221,595.000							

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Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	301.980	1.000000	301.98	1.000000	301.98	0.00	0.00
		Base		1.000000	301.98	1.000000	301.98	0.00	0.00
US DOLLAR Total									
		Local	301.980		301.98		301.98	0.00	0.00
		Base			301.98		301.98	0.00	0.00
CASH Total									
		Base	301.980		301.98		301.98	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
06945MM11	BARTON CAPITAL CORP.					0.12	01 Dec 2014		
		Local	30,000,000.000	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	2.31
		Base		100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	2.31
071813BK4	BAXTER INTERNATIONAL INC SR UNSECURED 12/14 VAR					0.4046	11 Dec 2014		
		Local	3,974,164.000	100.000000	3,974,164.00	100.000000	3,974,164.00	0.00	0.31
		Base		100.000000	3,974,164.00	100.000000	3,974,164.00	0.00	0.31
13738KM53	CAN AST & CAN LTD JT					0.14	05 Dec 2014		
		Local	10,000,000.000	99.998444	9,999,844.44	99.998444	9,999,844.44	0.00	0.77
		Base		99.998444	9,999,844.44	99.998444	9,999,844.44	0.00	0.77
15060YN63	CEDAR SPRING CPTL CO					0.23	06 Jan 2015		
		Local	30,000,000.000	99.977000	29,993,100.00	99.977000	29,993,100.00	0.00	2.31
		Base		99.977000	29,993,100.00	99.977000	29,993,100.00	0.00	2.31
2063C1N55	CONCORD MIN CPTL CO					0.19	05 Jan 2015		
		Local	25,000,000.000	99.981528	24,995,381.94	99.981528	24,995,381.94	0.00	1.93
		Base		99.981528	24,995,381.94	99.981528	24,995,381.94	0.00	1.93

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3135G0FY4	FANNIE MAE NOTES 12/14 0.75					0.75	19 Dec 2014		
		Local	2,838,688.000	99.999952	2,838,686.63	99.999952	2,838,686.63	0.00	0.22
		Base		99.999952	2,838,686.63	99.999952	2,838,686.63	0.00	0.22
45779QP59	INSTITUTIONAL SECURED					0.39	05 Feb 2015		
		Local	10,000,000.000	99.928500	9,992,850.00	99.928500	9,992,850.00	0.00	0.77
		Base		99.928500	9,992,850.00	99.928500	9,992,850.00	0.00	0.77
52952MM23	LEXINGTN PKR CAP CO LL					0.14	02 Dec 2014		
		Local	30,000,000.000	99.999611	29,999,883.33	99.999611	29,999,883.33	0.00	2.31
		Base		99.999611	29,999,883.33	99.999611	29,999,883.33	0.00	2.31
637432MP7	NATIONAL RURAL UTIL COOP COLLATERAL T 02/15 1					1.0	02 Feb 2015		
		Local	1,135,475.000	99.981819	1,135,268.56	99.981819	1,135,268.56	0.00	0.09
		Base		99.981819	1,135,268.56	99.981819	1,135,268.56	0.00	0.09
64966HTK6	NEW YORK NY NYC 12/14 FIXED 3.25					3.25	01 Dec 2014		
		Local	5,501,378.000	100.000000	5,501,378.00	100.000000	5,501,378.00	0.00	0.42
		Base		100.000000	5,501,378.00	100.000000	5,501,378.00	0.00	0.42
78009NHT6	ROYAL BK OF CANADA					0.5832	14 Aug 2017		
		Local	13,057,966.000	100.000000	13,057,966.00	99.870000	13,040,990.64	-16,975.36	1.01
		Base		100.000000	13,057,966.00	99.870000	13,040,990.64	-16,975.36	1.01
79540BQ66	SALISBURY RECEIVABLES CO					0.23	06 Mar 2015		
		Local	20,000,000.000	99.939306	19,987,861.11	99.941470	19,988,294.00	432.89	1.54
		Base		99.939306	19,987,861.11	99.941470	19,988,294.00	432.89	1.54
86562LM41	SUMITOMO MTSU BKG CORP					0.14	04 Dec 2014		
		Local	40,000,000.000	99.998833	39,999,533.33	99.998833	39,999,533.33	0.00	3.08
		Base		99.998833	39,999,533.33	99.998833	39,999,533.33	0.00	3.08
89233P7B6	TOYOTA MOTOR CREDIT CORP SR UNSECURED 12/14 VAR					0.4041	05 Dec 2014		
		Local	11,354,753.000	100.000000	11,354,753.00	100.000000	11,354,753.00	0.00	0.88
		Base		100.000000	11,354,753.00	100.000000	11,354,753.00	0.00	0.88
912828UK4	US TREASURY N/B 01/15 0.25					0.25	31 Jan 2015		
		Local	5,677,376.000	99.998357	5,677,282.70	99.998357	5,677,282.70	0.00	0.44
		Base		99.998357	5,677,282.70	99.998357	5,677,282.70	0.00	0.44

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Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
96442MNL5	WHITE POINT FDG INC					0.28	20 Jan 2015		
		45,701,000.000	Local	99.961111	45,683,227.39	99.961111	45,683,227.39	0.00	3.52
			Base	99.961111	45,683,227.39	99.961111	45,683,227.39	0.00	3.52
979QHR003	SOUTH STREET REPO					0.17	01 Dec 2014		
		66,521,753.500	Local	100.000000	66,521,753.50	100.000000	66,521,753.50	0.00	5.13
			Base	100.000000	66,521,753.50	100.000000	66,521,753.50	0.00	5.13
979QHR003	SOUTH STREET REPO					0.18	01 Dec 2014		
		87,249,462.740	Local	100.000000	87,249,462.74	100.000000	87,249,462.74	0.00	6.72
			Base	100.000000	87,249,462.74	100.000000	87,249,462.74	0.00	6.72
979QHT009	WELLS FARGO REPO					0.09	01 Dec 2014		
		37,986,796.190	Local	100.000000	37,986,796.19	100.000000	37,986,796.19	0.00	2.93
			Base	100.000000	37,986,796.19	100.000000	37,986,796.19	0.00	2.93
98137SM13	WORKING CAP. MAN. CO					0.14	01 Dec 2014		
		29,000,000.000	Local	100.000000	29,000,000.00	100.000000	29,000,000.00	0.00	2.24
			Base	100.000000	29,000,000.00	100.000000	29,000,000.00	0.00	2.24
US DOLLAR Total									
		504,998,812.430	Local		504,949,192.86		504,932,650.39	-16,542.47	38.92
			Base		504,949,192.86		504,932,650.39	-16,542.47	38.92
CASH EQUIVALENT Total									
		504,998,812.430	Base		504,949,192.86		504,932,650.39	-16,542.47	38.92

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

00206RBS0	AT+T INC SR UNSECURED 02/16 VAR					0.6181	12 Feb 2016		
		5,677,376.000	Local	100.000000	5,677,376.00	100.183700	5,687,805.34	10,429.34	0.44
			Base	100.000000	5,677,376.00	100.183700	5,687,805.34	10,429.34	0.44
00287YAH2	ABBVIE INC SR UNSECURED 11/15 VAR					0.99185	06 Nov 2015		
		8,516,065.000	Local	100.000000	8,516,065.00	100.522200	8,560,535.89	44,470.89	0.66
			Base	100.000000	8,516,065.00	100.522200	8,560,535.89	44,470.89	0.66

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
02587AAC8	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2012 3 A					0.3047	15 Mar 2018		
		Local	5,677,376.450	100.000000	5,677,376.45	99.941900	5,674,077.89	-3,298.56	0.44
Original Face:		Base	5,677,376.000	100.000000	5,677,376.45	99.941900	5,674,077.89	-3,298.56	0.44
0258M0DE6	AMERICAN EXPRESS CREDIT SR UNSECURED 06/15 1.75					1.75	12 Jun 2015		
		Local	2,838,688.000	100.393481	2,849,857.69	100.689900	2,858,272.11	8,414.42	0.22
		Base		100.393481	2,849,857.69	100.689900	2,858,272.11	8,414.42	0.22
040580FZ0	ARIZONA ST SCH FACS BRD REVENU AZSEDU 07/15 FIXED 0.418					0.418	01 Jul 2015		
		Local	786,317.000	100.000000	786,317.00	100.091000	787,032.55	715.55	0.06
		Base		100.000000	786,317.00	100.091000	787,032.55	715.55	0.06
05564UAH3	BMW FLOORPLAN MASTER OWNER TRU BMWFT 2012 1A A 144A					0.5547	15 Sep 2017		
		Local	8,516,064.680	100.000000	8,516,064.68	100.151400	8,528,958.00	12,893.32	0.66
Original Face:		Base	8,516,065.000	100.000000	8,516,064.68	100.151400	8,528,958.00	12,893.32	0.66
06051GES4	BANK OF AMERICA CORP SR UNSECURED 01/16 1.25					1.25	11 Jan 2016		
		Local	5,677,376.000	99.926350	5,673,194.61	100.397200	5,699,926.54	26,731.93	0.44
		Base		99.926350	5,673,194.61	100.397200	5,699,926.54	26,731.93	0.44
084670BB3	BERKSHIRE HATHAWAY INC SR UNSECURED 08/16 2.2					2.2	15 Aug 2016		
		Local	4,541,901.000	99.942491	4,539,289.00	102.525000	4,656,584.00	117,295.00	0.36
		Base		99.942491	4,539,289.00	102.525000	4,656,584.00	117,295.00	0.36
084670BH0	BERKSHIRE HATHAWAY INC SR UNSECURED 02/18 1.55					1.55	09 Feb 2018		
		Local	2,838,688.000	100.000000	2,838,688.00	100.366600	2,849,094.63	10,406.63	0.22
		Base		100.000000	2,838,688.00	100.366600	2,849,094.63	10,406.63	0.22
09247XAC5	BLACKROCK INC SR UNSECURED 09/17 6.25					6.25	15 Sep 2017		
		Local	3,747,068.000	113.975859	4,270,752.95	113.229000	4,242,767.63	-27,985.32	0.33
		Base		113.975859	4,270,752.95	113.229000	4,242,767.63	-27,985.32	0.33
09657YAD4	BMW VEHICLE LEASE TRUST BMWLT 2013 1 A4					0.66	20 Jun 2016		
		Local	2,270,950.580	99.994535	2,270,826.48	100.073200	2,272,612.92	1,786.44	0.18
Original Face:		Base	2,270,951.000	99.994535	2,270,826.48	100.073200	2,272,612.92	1,786.44	0.18
10138MAG0	BOTTLING GROUP LLC COMPANY GUAR 04/16 5.5					5.5	01 Apr 2016		
		Local	897,025.000	105.010889	941,973.93	106.500100	955,332.52	13,358.59	0.07
		Base		105.010889	941,973.93	106.500100	955,332.52	13,358.59	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
10513KAC8	BRANCH BANKING + TRUST SUBORDINATED 05/17 VAR					0.5329	23 May 2017		
		Local	10,948,820.000	99.145518	10,855,264.27	99.374800	10,880,367.98	25,103.71	0.84
		Base		99.145518	10,855,264.27	99.374800	10,880,367.98	25,103.71	0.84
12623MAD5	CNH EQUIPMENT TRUST CNH 2012 A A4					1.38	15 Feb 2018		
		Local	10,219,278.000	99.993914	10,218,656.09	100.706500	10,291,477.20	72,821.11	0.79
	Original Face:	Base	10,219,278.000	99.993914	10,218,656.09	100.706500	10,291,477.20	72,821.11	0.79
141781BA1	CARGILL INC SR UNSECURED 144A 03/17 1.9					1.9	01 Mar 2017		
		Local	4,541,901.000	99.912724	4,537,937.00	101.562100	4,612,850.04	74,913.04	0.36
		Base		99.912724	4,537,937.00	101.562100	4,612,850.04	74,913.04	0.36
14313GAD9	CARMAX AUTO OWNER TRUST CARMX 2012 1 A4					1.25	15 Jun 2017		
		Local	1,703,213.000	99.993016	1,703,094.05	100.606700	1,713,546.39	10,452.34	0.13
	Original Face:	Base	1,703,213.000	99.993016	1,703,094.05	100.606700	1,713,546.39	10,452.34	0.13
14313LAD8	CARMAX AUTO OWNER TRUST CARMX 2013 1 A4					0.89	17 Aug 2018		
		Local	7,948,327.000	99.991191	7,947,626.80	99.995500	7,947,969.33	342.53	0.61
	Original Face:	Base	7,948,327.000	99.991191	7,947,626.80	99.995500	7,947,969.33	342.53	0.61
14313UAA4	CARMAX AUTO OWNER TRUST CARMX 2014 4 A1					0.21	16 Nov 2015		
		Local	12,000,000.000	100.000000	12,000,000.00	100.000000	12,000,000.00	0.00	0.92
	Original Face:	Base	12,000,000.000	100.000000	12,000,000.00	100.000000	12,000,000.00	0.00	0.92
14912L4X6	CATERPILLAR FINANCIAL SE SR UNSECURED 08/16 2.05					2.05	01 Aug 2016		
		Local	2,838,688.000	100.756561	2,860,164.40	102.186900	2,900,767.27	40,602.87	0.22
		Base		100.756561	2,860,164.40	102.186900	2,900,767.27	40,602.87	0.22
161571FM1	CHASE ISSUANCE TRUST CHAIT 2012 A6 A					0.2847	15 Aug 2017		
		Local	5,166,412.570	100.000000	5,166,412.57	99.931400	5,162,868.41	-3,544.16	0.40
	Original Face:	Base	5,166,413.000	100.000000	5,166,412.57	99.931400	5,162,868.41	-3,544.16	0.40
191216AX8	COCA COLA CO/THE SR UNSECURED 03/15 0.75					0.75	13 Mar 2015		
		Local	11,354,753.000	99.989577	11,353,569.47	100.149000	11,371,671.58	18,102.11	0.88
		Base		99.989577	11,353,569.47	100.149000	11,371,671.58	18,102.11	0.88
2027A0GN3	COMMONWEALTH BANK AUST SR UNSECURED 144A 11/17 VAR					0.6071	16 Nov 2017		
		Local	11,354,753.000	100.000000	11,354,753.00	100.000000	11,354,753.00	0.00	0.88
		Base		100.000000	11,354,753.00	100.000000	11,354,753.00	0.00	0.88

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
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	100.389300	11,398,957.05	44,204.05	0.88
		Base		100.000000	11,354,753.00	100.389300	11,398,957.05	44,204.05	0.88
24422ERN1	JOHN DEERE CAPITAL CORP SR UNSECURED 03/17 1.4					1.4	15 Mar 2017		
		Local	7,380,589.000	99.986889	7,379,621.33	100.827200	7,441,641.23	62,019.90	0.57
		Base		99.986889	7,379,621.33	100.827200	7,441,641.23	62,019.90	0.57
254683AV7	DISCOVER CARD EXECUTION NOTE T DCENT 2012 A3 A3					0.86	15 Nov 2017		
		Local	3,406,425.870	99.994603	3,406,242.02	100.209700	3,413,569.15	7,327.13	0.26
Original Face:		Base	3,406,426.000	99.994603	3,406,242.02	100.209700	3,413,569.15	7,327.13	0.26
254683AW5	DISCOVER CARD EXECUTION NOTE T DCENT 2012 A4 A4					0.5247	15 Nov 2019		
		Local	4,541,901.160	100.000000	4,541,901.16	100.426600	4,561,276.91	19,375.75	0.35
Original Face:		Base	4,541,901.000	100.000000	4,541,901.16	100.426600	4,561,276.91	19,375.75	0.35
254683AZ8	DISCOVER CARD EXECUTION NOTE T DCENT 2012 B3 B3					0.6047	15 May 2018		
		Local	7,948,327.030	100.000000	7,948,327.03	100.124200	7,958,198.85	9,871.82	0.61
Original Face:		Base	7,948,327.000	100.000000	7,948,327.03	100.124200	7,958,198.85	9,871.82	0.61
254683BA2	DISCOVER CARD EXECUTION NOTE T DCENT 2013 A2 A2					0.69	15 Aug 2018		
		Local	7,948,327.000	99.989999	7,947,532.09	100.022900	7,950,147.17	2,615.08	0.61
Original Face:		Base	7,948,327.000	99.989999	7,947,532.09	100.022900	7,950,147.17	2,615.08	0.61
25468PCS3	WALT DISNEY COMPANY/THE SR UNSECURED 02/17 1.125					1.125	15 Feb 2017		
		Local	4,541,901.000	99.577117	4,522,694.06	100.461900	4,562,880.04	40,185.98	0.35
		Base		99.577117	4,522,694.06	100.461900	4,562,880.04	40,185.98	0.35
3128GVTY6	FED HM LN PC POOL E91467					5.0	01 Sep 2017		
		Local	0.730	100.000000	0.73	105.605413	0.77	0.04	0.00
		Base		100.000000	0.73	105.605413	0.77	0.04	0.00
3128MC5Y7	FED HM LN PC POOL G14263					3.0	01 Nov 2026		
		Local	1,673,723.980	102.511788	1,715,764.37	104.322216	1,746,065.95	30,301.58	0.13
Original Face:		Base	2,752,950.000	102.511788	1,715,764.37	104.322216	1,746,065.95	30,301.58	0.13
3130A2Y67	FEDERAL HOME LOAN BANK BONDS 03/15 0.09					0.09	10 Mar 2015		
		Local	10,000,000.000	99.997101	9,999,710.11	99.990200	9,999,020.00	-690.11	0.77
		Base		99.997101	9,999,710.11	99.990200	9,999,020.00	-690.11	0.77

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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
31315PA25	FARMER MAC SR UNSECURED 07/16 2					2.0	27 Jul 2016		
		Local	6,245,114.000	99.856660	6,236,162.24	102.448900	6,398,050.60	161,888.36	0.49
		Base		99.856660	6,236,162.24	102.448900	6,398,050.60	161,888.36	0.49
3132GSCE7	FED HM LN PC POOL Q06969					3.5	01 Mar 2042		
		Local	8,833,884.630	105.845433	9,350,263.41	104.341316	9,217,391.48	-132,871.93	0.71
	Original Face:	Base	11,354,753.000	105.845433	9,350,263.41	104.341316	9,217,391.48	-132,871.93	0.71
3132GUNB6	FED HM LN PC POOL Q09086					3.5	01 Jun 2042		
		Local	3,869,664.740	105.720407	4,091,025.32	104.190912	4,031,838.98	-59,186.34	0.31
	Original Face:	Base	5,677,376.000	105.720407	4,091,025.32	104.190912	4,031,838.98	-59,186.34	0.31
3133EAJF6	FEDERAL FARM CREDIT BANK BONDS 09/15 VAR					0.18	22 Sep 2015		
		Local	5,677,376.000	99.992293	5,676,938.43	100.070700	5,681,389.90	4,451.47	0.44
		Base		99.992293	5,676,938.43	100.070700	5,681,389.90	4,451.47	0.44
3133ECNT7	FEDERAL FARM CREDIT BANK BONDS 11/16 0.54					0.54	07 Nov 2016		
		Local	12,785,452.000	100.000000	12,785,452.00	99.609700	12,735,550.38	-49,901.62	0.98
		Base		100.000000	12,785,452.00	99.609700	12,735,550.38	-49,901.62	0.98
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	99.329500	11,278,619.38	-76,133.62	0.87
		Base		100.000000	11,354,753.00	99.329500	11,278,619.38	-76,133.62	0.87
3133ECP40	FEDERAL FARM CREDIT BANK BONDS 05/17 0.64					0.64	09 May 2017		
		Local	8,516,065.000	100.000000	8,516,065.00	99.227900	8,450,312.46	-65,752.54	0.65
		Base		100.000000	8,516,065.00	99.227900	8,450,312.46	-65,752.54	0.65
3135G0NN9	FANNIE MAE NOTES 08/17 1.05					1.05	28 Aug 2017		
		Local	2,554,819.000	100.000000	2,554,819.00	99.969700	2,554,044.89	-774.11	0.20
		Base		100.000000	2,554,819.00	99.969700	2,554,044.89	-774.11	0.20
3135G0TM5	FANNIE MAE NOTES 01/18 1.02					1.02	30 Jan 2018		
		Local	14,193,441.000	100.000000	14,193,441.00	99.095700	14,065,089.71	-128,351.29	1.08
		Base		100.000000	14,193,441.00	99.095700	14,065,089.71	-128,351.29	1.08
3135G0XD0	FANNIE MAE 05/18 1					1.0	21 May 2018		
		Local	22,709,506.000	100.000000	22,709,506.00	99.167800	22,520,517.49	-188,988.51	1.74
		Base		100.000000	22,709,506.00	99.167800	22,520,517.49	-188,988.51	1.74

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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
3136A0GS0	FANNIE MAE FNR 2011 75 HP					2.5	25 Jul 2040		
		Local	1,443,187.280	103.543050	1,494,320.12	102.678900	1,481,848.82	-12,471.30	0.11
Original Face:		Base	2,838,688.000	103.543050	1,494,320.12	102.678900	1,481,848.82	-12,471.30	0.11
3136A2HK2	FANNIE MAE FNR 2011 111 DG					2.25	25 Dec 2038		
		Local	3,655,241.660	100.166785	3,661,338.07	101.554000	3,712,044.12	50,706.05	0.29
Original Face:		Base	5,677,376.000	100.166785	3,661,338.07	101.554000	3,712,044.12	50,706.05	0.29
3136A6JR6	FANNIE MAE FNR 2012 58 PA					2.0	25 Apr 2042		
		Local	4,200,780.940	101.856548	4,278,770.47	99.734200	4,189,615.26	-89,155.21	0.32
Original Face:		Base	5,677,376.000	101.856548	4,278,770.47	99.734200	4,189,615.26	-89,155.21	0.32
3136A76N7	FANNIE MAE FNR 2012 101 B					2.0	25 May 2039		
		Local	9,162,010.880	101.981197	9,343,528.36	98.856200	9,057,215.80	-286,312.56	0.70
Original Face:		Base	11,275,256.000	101.981197	9,343,528.36	98.856200	9,057,215.80	-286,312.56	0.70
3136A8YT1	FANNIE MAE FNR 2012 103 LE					1.75	25 May 2039		
		Local	5,603,230.520	101.004956	5,659,540.50	99.471000	5,573,589.43	-85,951.07	0.43
Original Face:		Base	7,317,571.000	101.004956	5,659,540.50	99.471000	5,573,589.43	-85,951.07	0.43
3136AAEK7	FANNIE MAE FNR 2012 129 TD					2.0	25 May 2040		
		Local	3,904,871.110	101.789405	3,974,745.07	101.683800	3,970,621.33	-4,123.74	0.31
Original Face:		Base	5,677,376.000	101.789405	3,974,745.07	101.683800	3,970,621.33	-4,123.74	0.31
3136ABRK1	FANNIE MAE FNR 2013 9 PH					1.75	25 Jul 2041		
		Local	5,868,137.670	101.002842	5,926,985.83	97.051700	5,695,127.37	-231,858.46	0.44
Original Face:		Base	6,713,909.000	101.002842	5,926,985.83	97.051700	5,695,127.37	-231,858.46	0.44
3136ABUD3	FANNIE MAE FNR 2013 7 AC					1.25	25 Feb 2028		
		Local	4,522,872.730	99.575513	4,503,673.73	96.298700	4,355,467.64	-148,206.09	0.34
Original Face:		Base	5,677,376.000	99.575513	4,503,673.73	96.298700	4,355,467.64	-148,206.09	0.34
3136ABUY7	FANNIE MAE FNR 2013 7 GB					2.0	25 Mar 2042		
		Local	5,998,086.770	101.890289	6,111,467.92	97.091900	5,823,656.41	-287,811.51	0.45
Original Face:		Base	6,995,663.000	101.890289	6,111,467.92	97.091900	5,823,656.41	-287,811.51	0.45
3136ABUZ4	FANNIE MAE FNR 2013 7 AD					1.5	25 Feb 2028		
		Local	4,522,872.730	100.410794	4,541,452.40	96.836600	4,379,796.17	-161,656.23	0.34
Original Face:		Base	5,677,376.000	100.410794	4,541,452.40	96.836600	4,379,796.17	-161,656.23	0.34

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3136ABW74	FANNIE MAE FNR 2013 6 AB					2.0	25 Dec 2042		
		Local	9,674,412.380	100.851119	9,756,753.18	96.133500	9,300,351.23	-456,401.95	0.72
	Original Face:	Base	11,354,753.000	100.851119	9,756,753.18	96.133500	9,300,351.23	-456,401.95	0.72
3136ACJX0	FANNIE MAE FNR 2013 17 PB					1.75	25 Mar 2039		
		Local	4,943,416.130	100.513346	4,968,792.94	96.807700	4,785,607.46	-183,185.48	0.37
	Original Face:	Base	5,677,376.000	100.513346	4,968,792.94	96.807700	4,785,607.46	-183,185.48	0.37
3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.0	25 May 2040		
		Local	6,639,562.250	102.029963	6,774,342.93	98.876000	6,564,933.57	-209,409.36	0.51
	Original Face:	Base	8,516,065.000	102.029963	6,774,342.93	98.876000	6,564,933.57	-209,409.36	0.51
3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.25	25 Jun 2028		
		Local	4,525,875.440	99.803176	4,516,967.45	98.275300	4,447,817.67	-69,149.78	0.34
	Original Face:	Base	5,677,376.000	99.803176	4,516,967.45	98.275300	4,447,817.67	-69,149.78	0.34
3136G1HU6	FANNIE MAE NOTES 04/18 1.2					1.2	04 Apr 2018		
		Local	21,886,286.000	100.000000	21,886,286.00	99.753800	21,832,401.96	-53,884.04	1.68
		Base		100.000000	21,886,286.00	99.753800	21,832,401.96	-53,884.04	1.68
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.25	15 Jan 2040		
		Local	1,294,936.680	97.778781	1,266,173.30	100.567400	1,302,284.15	36,110.85	0.10
	Original Face:	Base	2,838,688.000	97.778781	1,266,173.30	100.567400	1,302,284.15	36,110.85	0.10
3137A62S0	FREDDIE MAC FHR 3796 PE					2.0	15 Feb 2040		
		Local	3,155,840.250	100.167391	3,161,122.83	100.449900	3,170,038.38	8,915.55	0.24
	Original Face:	Base	5,946,910.000	100.167391	3,161,122.83	100.449900	3,170,038.38	8,915.55	0.24
3137A7QE3	FREDDIE MAC FHR 3817 DA					4.0	15 Oct 2028		
		Local	1,774,524.560	102.283502	1,815,045.87	102.739700	1,823,141.21	8,095.34	0.14
	Original Face:	Base	5,677,376.000	102.283502	1,815,045.87	102.739700	1,823,141.21	8,095.34	0.14
3137ADHX8	FREDDIE MAC FHR 3890 BA					2.5	15 Nov 2040		
		Local	4,775,707.940	101.732892	4,858,465.79	100.272500	4,788,721.74	-69,744.05	0.37
	Original Face:	Base	11,354,753.000	101.732892	4,858,465.79	100.272500	4,788,721.74	-69,744.05	0.37
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.5	15 Oct 2040		
		Local	2,031,661.260	99.247700	2,016,377.08	99.624400	2,024,030.34	7,653.26	0.16
	Original Face:	Base	2,838,688.000	99.247700	2,016,377.08	99.624400	2,024,030.34	7,653.26	0.16

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3137AGAB6	FREDDIE MAC FHR 3934 PB					2.0	15 Jul 2041		
		Local	1,913,239.320	99.971928	1,912,702.23	100.616700	1,925,038.27	12,336.04	0.15
	Original Face:	Base	2,838,688.000	99.971928	1,912,702.23	100.616700	1,925,038.27	12,336.04	0.15
3137AGRX0	FREDDIE MAC FHR 3935 JA					2.0	15 May 2041		
		Local	1,979,225.200	99.943904	1,978,114.93	99.958600	1,978,405.80	290.87	0.15
	Original Face:	Base	3,247,459.000	99.943904	1,978,114.93	99.958600	1,978,405.80	290.87	0.15
3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
		Local	2,252,820.780	100.359736	2,260,924.98	99.314310	2,237,373.41	-23,551.57	0.17
	Original Face:	Base	5,677,376.000	100.359736	2,260,924.98	99.314310	2,237,373.41	-23,551.57	0.17
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.0	15 Feb 2041		
		Local	6,949,653.640	100.458126	6,981,491.81	97.863000	6,801,139.54	-180,352.27	0.52
	Original Face:	Base	8,516,065.000	100.458126	6,981,491.81	97.863000	6,801,139.54	-180,352.27	0.52
3137AXMZ3	FREDDIE MAC FHR 4152 AG					1.5	15 Jan 2028		
		Local	6,103,153.560	100.111548	6,109,961.51	96.680600	5,900,565.48	-209,396.03	0.45
	Original Face:	Base	7,380,589.000	100.111548	6,109,961.51	96.680600	5,900,565.48	-209,396.03	0.45
3137AYLB5	FREDDIE MAC FHR 4161 CD					2.0	15 Feb 2043		
		Local	5,044,167.470	101.568126	5,123,266.36	96.348000	4,859,954.47	-263,311.89	0.37
	Original Face:	Base	5,677,376.000	101.568126	5,123,266.36	96.348000	4,859,954.47	-263,311.89	0.37
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.5	15 Dec 2042		
		Local	4,962,881.520	100.029575	4,964,349.30	97.153000	4,821,588.28	-142,761.02	0.37
	Original Face:	Base	5,677,376.000	100.029575	4,964,349.30	97.153000	4,821,588.28	-142,761.02	0.37
3137AYSH5	FREDDIE MAC FHR 4165 TE					1.75	15 Dec 2042		
		Local	12,407,204.680	100.916995	12,520,978.12	98.730900	12,249,744.85	-271,233.27	0.94
	Original Face:	Base	14,193,441.000	100.916995	12,520,978.12	98.730900	12,249,744.85	-271,233.27	0.94
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.0	15 Mar 2043		
		Local	11,900,672.140	100.582933	11,970,045.12	99.745800	11,870,420.63	-99,624.49	0.91
	Original Face:	Base	14,193,441.000	100.582933	11,970,045.12	99.745800	11,870,420.63	-99,624.49	0.91
3137B1VH2	FREDDIE MAC FHR 4210 AC					2.0	15 Mar 2040		
		Local	5,193,533.610	100.663472	5,227,991.24	96.998000	5,037,623.73	-190,367.51	0.39
	Original Face:	Base	5,677,376.000	100.663472	5,227,991.24	96.998000	5,037,623.73	-190,367.51	0.39

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3137B1ZD7	FREDDIE MAC FHR 4204 QA					1.5	15 Jul 2042		
		Local	7,784,436.060	99.881485	7,775,210.33	97.065000	7,555,962.86	-219,247.47	0.58
Original Face:		Base	8,516,065.000	99.881485	7,775,210.33	97.065000	7,555,962.86	-219,247.47	0.58
3138WND30	FNMA POOL AT1021 FN 05/28 FIXED 2.5					2.5	01 May 2028		
		Local	7,408,568.460	104.359828	7,731,569.32	102.283399	7,577,735.64	-153,833.68	0.58
Original Face:		Base	8,516,065.000	104.359828	7,731,569.32	102.283399	7,577,735.64	-153,833.68	0.58
31393BFL4	FANNIE MAE FNR 2003 33 AD					3.5	25 Mar 2033		
		Local	100,193.120	99.577077	99,769.38	102.282900	102,480.43	2,711.05	0.01
Original Face:		Base	8,516,065.000	99.577077	99,769.38	102.282900	102,480.43	2,711.05	0.01
31393DDG3	FANNIE MAE FNR 2003 58 M					3.5	25 Jul 2033		
		Local	1,878,833.890	101.652679	1,909,884.99	103.521700	1,945,000.78	35,115.79	0.15
Original Face:		Base	44,567,405.000	101.652679	1,909,884.99	103.521700	1,945,000.78	35,115.79	0.15
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.0	25 May 2049		
		Local	2,251,509.130	106.904425	2,406,962.90	108.978500	2,453,660.88	46,697.98	0.19
Original Face:		Base	24,898,134.000	106.904425	2,406,962.90	108.978500	2,453,660.88	46,697.98	0.19
31398SP80	FANNIE MAE FNR 2010 135 EA					3.0	25 Jan 2040		
		Local	2,623,529.760	99.014448	2,597,673.52	102.363100	2,685,526.39	87,852.87	0.21
Original Face:		Base	5,677,376.000	99.014448	2,597,673.52	102.363100	2,685,526.39	87,852.87	0.21
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	1,564,851.470	106.408806	1,665,139.76	107.439200	1,681,263.90	16,124.14	0.13
Original Face:		Base	8,516,065.000	106.408806	1,665,139.76	107.439200	1,681,263.90	16,124.14	0.13
34528QCD4	FORD CREDIT FLOORPLAN MASTER O FORDF 2013 1 A1					0.85	15 Jan 2018		
		Local	5,677,376.450	99.984451	5,676,493.68	100.250600	5,691,603.96	15,110.28	0.44
Original Face:		Base	5,677,376.000	99.984451	5,676,493.68	100.250600	5,691,603.96	15,110.28	0.44
34530BAD5	FORD CREDIT AUTO OWNER TRUST FORDO 2013 A A4					0.78	15 May 2018		
		Local	5,677,376.450	99.985080	5,676,529.36	99.994400	5,677,058.52	529.16	0.44
Original Face:		Base	5,677,376.000	99.985080	5,676,529.36	99.994400	5,677,058.52	529.16	0.44
36159JCK5	GE CAPITAL CREDIT CARD MASTER GEMNT 2011 2 A					0.6347	15 May 2019		
		Local	3,974,163.520	100.000000	3,974,163.52	100.085800	3,977,573.35	3,409.83	0.31
Original Face:		Base	3,974,164.000	100.000000	3,974,163.52	100.085800	3,977,573.35	3,409.83	0.31

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36159JCY5	GE CAPITAL CREDIT CARD MASTER GEMNT 2012 3 A					0.6047	15 Mar 2020		
		Local	11,354,752.900	100.000000	11,354,752.90	99.840700	11,336,664.78	-18,088.12	0.87
	Original Face:	Base	11,354,753.000	100.000000	11,354,752.90	99.840700	11,336,664.78	-18,088.12	0.87
36962G2V5	GENERAL ELEC CAP CORP SR UNSECURED 05/16 VAR					0.4331	11 May 2016		
		Local	11,354,753.000	99.497438	11,297,688.33	100.023200	11,357,387.30	59,698.97	0.88
		Base		99.497438	11,297,688.33	100.023200	11,357,387.30	59,698.97	0.88
36962G5T7	GENERAL ELEC CAP CORP SR UNSECURED 02/16 VAR					1.0316	08 Feb 2016		
		Local	2,838,688.000	100.000000	2,838,688.00	100.717800	2,859,064.10	20,376.10	0.22
		Base		100.000000	2,838,688.00	100.717800	2,859,064.10	20,376.10	0.22
370334BN3	GENERAL MILLS INC SR UNSECURED 01/16 0.875					0.875	29 Jan 2016		
		Local	1,135,475.000	99.993030	1,135,395.86	100.255100	1,138,371.60	2,975.74	0.09
		Base		99.993030	1,135,395.86	100.255100	1,138,371.60	2,975.74	0.09
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	100.148700	1,421,454.56	2,110.56	0.11
		Base		100.000000	1,419,344.00	100.148700	1,421,454.56	2,110.56	0.11
38141GVK7	GOLDMAN SACHS GROUP INC SR UNSECURED 04/18 VAR					1.4326	30 Apr 2018		
		Local	5,677,376.000	100.638957	5,713,651.97	101.512800	5,763,263.34	49,611.37	0.44
		Base		100.638957	5,713,651.97	101.512800	5,763,263.34	49,611.37	0.44
38373VD64	GOVERNMENT NATIONAL MORTGAGE A GNR 2002 70 CD					4.25	20 Aug 2032		
		Local	52,243.760	100.144630	52,319.32	103.231900	53,932.23	1,612.91	0.00
	Original Face:	Base	2,469,659.000	100.144630	52,319.32	103.231900	53,932.23	1,612.91	0.00
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.0	16 Mar 2041		
		Local	8,048,610.670	102.627568	8,260,093.40	97.628800	7,857,762.01	-402,331.39	0.61
	Original Face:	Base	10,493,495.000	102.627568	8,260,093.40	97.628800	7,857,762.01	-402,331.39	0.61
41283LAB1	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 03/17 2.7					2.7	15 Mar 2017		
		Local	1,135,475.000	99.990188	1,135,363.59	103.032500	1,169,908.28	34,544.69	0.09
		Base		99.990188	1,135,363.59	103.032500	1,169,908.28	34,544.69	0.09
458140AH3	INTEL CORP SR UNSECURED 10/16 1.95					1.95	01 Oct 2016		
		Local	1,703,213.000	99.944274	1,702,263.87	102.131800	1,739,522.09	37,258.22	0.13
		Base		99.944274	1,702,263.87	102.131800	1,739,522.09	37,258.22	0.13

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45818WAP1	INTER AMERICAN DEVEL BK SR UNSECURED 02/16 VAR					0.1943	11 Feb 2016		
		Local	11,354,753.000	100.000000	11,354,753.00	100.010200	11,355,911.18	1,158.18	0.88
		Base		100.000000	11,354,753.00	100.010200	11,355,911.18	1,158.18	0.88
459200GX3	IBM CORP SR UNSECURED 07/16 1.95					1.95	22 Jul 2016		
		Local	6,035,051.000	100.325775	6,054,711.67	102.173000	6,166,192.66	111,480.99	0.48
		Base		100.325775	6,054,711.67	102.173000	6,166,192.66	111,480.99	0.48
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					0.6031	12 Feb 2019		
		Local	1,987,082.000	100.000000	1,987,082.00	100.496600	1,996,949.85	9,867.85	0.15
		Base		100.000000	1,987,082.00	100.496600	1,996,949.85	9,867.85	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	0.39
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.39
46623EJB6	JPMORGAN CHASE + CO SR UNSECURED 09/15 VAR					1.3581	22 Sep 2015		
		Local	10,031,924.000	99.981944	10,030,112.68	100.740800	10,106,240.49	76,127.81	0.78
		Base		99.981944	10,030,112.68	100.740800	10,106,240.49	76,127.81	0.78
46625HJF8	JPMORGAN CHASE + CO SR UNSECURED 01/18 VAR					1.1336	25 Jan 2018		
		Local	4,610,030.000	100.217229	4,620,044.33	101.189000	4,664,843.26	44,798.93	0.36
		Base		100.217229	4,620,044.33	101.189000	4,664,843.26	44,798.93	0.36
48121CJM9	JP MORGAN CHASE BANK NA SUBORDINATED 06/16 VAR					0.5641	13 Jun 2016		
		Local	5,677,376.000	99.261036	5,635,422.21	99.788700	5,665,379.70	29,957.49	0.44
		Base		99.261036	5,635,422.21	99.788700	5,665,379.70	29,957.49	0.44
48125VBM1	JPMORGAN CHASE + CO SR UNSECURED 11/16 VAR					1.5329	23 Nov 2016		
		Local	5,677,376.000	99.950583	5,674,570.43	100.595300	5,711,173.42	36,602.99	0.44
		Base		99.950583	5,674,570.43	100.595300	5,711,173.42	36,602.99	0.44
49327M2A1	KEY BANK NA SR UNSECURED 02/18 1.65					1.65	01 Feb 2018		
		Local	3,974,164.000	99.939186	3,971,747.15	100.132600	3,979,433.74	7,686.59	0.31
		Base		99.939186	3,971,747.15	100.132600	3,979,433.74	7,686.59	0.31
59217GAY5	MET LIFE GLOB FUNDING I SECURED 144A 01/18 1.5					1.5	10 Jan 2018		
		Local	2,838,688.000	99.675784	2,829,484.51	100.147100	2,842,863.71	13,379.20	0.22
		Base		99.675784	2,829,484.51	100.147100	2,842,863.71	13,379.20	0.22

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594918AG9	MICROSOFT CORP SR UNSECURED 09/15 1.625					1.625	25 Sep 2015		
		Local	2,838,688.000	99.928442	2,836,656.69	101.094600	2,869,760.28	33,103.59	0.22
		Base		99.928442	2,836,656.69	101.094600	2,869,760.28	33,103.59	0.22
63534PAH0	NATIONAL CITY BANK SUBORDINATED 06/17 VAR					0.6031	07 Jun 2017		
		Local	10,645,081.000	99.527870	10,594,822.35	99.504000	10,592,281.40	-2,540.95	0.82
		Base		99.527870	10,594,822.35	99.504000	10,592,281.40	-2,540.95	0.82
64952WAW3	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 05/15 3					3.0	04 May 2015		
		Local	1,759,987.000	100.790525	1,773,900.14	101.146500	1,780,165.25	6,265.11	0.14
		Base		100.790525	1,773,900.14	101.146500	1,780,165.25	6,265.11	0.14
64952WBC6	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 07/16 2.45					2.45	14 Jul 2016		
		Local	3,974,164.000	99.936805	3,971,652.53	102.782000	4,084,725.24	113,072.71	0.31
		Base		99.936805	3,971,652.53	102.782000	4,084,725.24	113,072.71	0.31
64952WBM4	NEW YORK LIFE GLOBAL FDG SECURED 144A 02/16 0.8					0.8	12 Feb 2016		
		Local	8,516,065.000	99.974142	8,513,862.89	100.417800	8,551,645.12	37,782.23	0.66
		Base		99.974142	8,513,862.89	100.417800	8,551,645.12	37,782.23	0.66
65474VAG6	NISSAN MASTER OWNER TRUST RECE NMOTR 2013 A A					0.4533	15 Feb 2018		
		Local	7,948,327.000	100.000000	7,948,327.00	100.000000	7,948,327.00	0.00	0.61
Original Face:		Base	7,948,327.000	100.000000	7,948,327.00	100.000000	7,948,327.00	0.00	0.61
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	100.113300	2,841,904.23	3,216.23	0.22
		Base		100.000000	2,838,688.00	100.113300	2,841,904.23	3,216.23	0.22
717081DD2	PFIZER INC SR UNSECURED 01/17 0.9					0.9	15 Jan 2017		
		Local	8,516,065.000	99.906436	8,508,096.99	100.057800	8,520,987.29	12,890.30	0.66
		Base		99.906436	8,508,096.99	100.057800	8,520,987.29	12,890.30	0.66
717081DF7	PFIZER INC SR UNSECURED 06/18 VAR					0.5341	15 Jun 2018		
		Local	5,677,376.000	100.000000	5,677,376.00	100.070000	5,681,350.16	3,974.16	0.44
		Base		100.000000	5,677,376.00	100.070000	5,681,350.16	3,974.16	0.44
742718DS5	PROCTER + GAMBLE CO/THE SR UNSECURED 11/15 1.8					1.8	15 Nov 2015		
		Local	3,406,426.000	101.083749	3,443,343.10	101.421600	3,454,851.75	11,508.65	0.27
		Base		101.083749	3,443,343.10	101.421600	3,454,851.75	11,508.65	0.27

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78008SWK8	ROYAL BANK OF CANADA UNSECURED 04/18 VAR					0.7326	30 Apr 2018		
		Local	11,354,753.000	99.745922	11,325,903.04	98.937100	11,234,063.33	-91,839.71	0.87
		Base		99.745922	11,325,903.04	98.937100	11,234,063.33	-91,839.71	0.87
78446JAA4	SLM STUDENT LOAN TRUST SLMA 2011 2 A1					0.75525	25 Nov 2027		
		Local	2,342,725.320	99.847186	2,339,145.30	99.735500	2,336,528.81	-2,616.49	0.18
	Original Face:	Base	3,974,164.000	99.847186	2,339,145.30	99.735500	2,336,528.81	-2,616.49	0.18
78446VAA7	SLM STUDENT LOAN TRUST SLMA 2012 A A1 144A					1.5547	15 Aug 2025		
		Local	1,030,508.280	100.000000	1,030,508.28	101.067600	1,041,509.99	11,001.71	0.08
	Original Face:	Base	2,270,951.000	100.000000	1,030,508.28	101.067600	1,041,509.99	11,001.71	0.08
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A					0.85525	25 Jan 2029		
		Local	1,988,796.500	100.000000	1,988,796.50	100.358600	1,995,928.32	7,131.82	0.15
	Original Face:	Base	2,838,688.000	100.000000	1,988,796.50	100.358600	1,995,928.32	7,131.82	0.15
78447GAB7	SLM STUDENT LOAN TRUST SLMA 2012 6 A2					0.43525	25 Sep 2019		
		Local	2,402,630.490	100.000000	2,402,630.49	99.864600	2,399,377.33	-3,253.16	0.18
	Original Face:	Base	2,838,688.000	100.000000	2,402,630.49	99.864600	2,399,377.33	-3,253.16	0.18
78447MAB4	SLM STUDENT LOAN TRUST SLMA 2013 1 A2					0.40525	25 Sep 2019		
		Local	9,651,539.970	100.000000	9,651,539.97	99.773600	9,629,688.88	-21,851.09	0.74
	Original Face:	Base	9,651,540.000	100.000000	9,651,539.97	99.773600	9,629,688.88	-21,851.09	0.74
88579YAD3	3M COMPANY SR UNSECURED 09/16 1.375					1.375	29 Sep 2016		
		Local	1,135,475.000	99.691556	1,131,972.69	101.360300	1,150,920.87	18,948.18	0.09
		Base		99.691556	1,131,972.69	101.360300	1,150,920.87	18,948.18	0.09
89233P5E2	TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/16 2					2.0	15 Sep 2016		
		Local	4,541,901.000	99.814823	4,533,490.43	102.213400	4,642,431.44	108,941.01	0.36
		Base		99.814823	4,533,490.43	102.213400	4,642,431.44	108,941.01	0.36
89233P6S0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25					1.25	05 Oct 2017		
		Local	2,838,688.000	99.967052	2,837,752.71	100.071300	2,840,711.98	2,959.27	0.22
		Base		99.967052	2,837,752.71	100.071300	2,840,711.98	2,959.27	0.22
89233P6T8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 VAR					0.4826	30 Oct 2017		
		Local	2,838,688.000	99.674618	2,829,451.41	99.253400	2,817,494.36	-11,957.05	0.22
		Base		99.674618	2,829,451.41	99.253400	2,817,494.36	-11,957.05	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
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	99.930100	11,346,816.03	-7,936.97	0.87
		Base		100.000000	11,354,753.00	99.930100	11,346,816.03	-7,936.97	0.87
912828D64	US TREASURY N/B 08/16 0.5					0.5	31 Aug 2016		
		Local	10,000,000.000	99.938113	9,993,811.34	100.210900	10,021,090.00	27,278.66	0.77
		Base		99.938113	9,993,811.34	100.210900	10,021,090.00	27,278.66	0.77
912828EN6	US TREASURY N/B 11/15 4.5					4.5	15 Nov 2015		
		Local	10,000,000.000	104.108866	10,410,886.63	104.132800	10,413,280.00	2,393.37	0.80
		Base		104.108866	10,410,886.63	104.132800	10,413,280.00	2,393.37	0.80
912828KT6	US TREASURY N/B 03/16 2.375					2.375	31 Mar 2016		
		Local	10,000,000.000	102.637090	10,263,709.02	102.867200	10,286,720.00	23,010.98	0.79
		Base		102.637090	10,263,709.02	102.867200	10,286,720.00	23,010.98	0.79
912828NL0	US TREASURY N/B 06/15 1.875					1.875	30 Jun 2015		
		Local	10,000,000.000	101.040306	10,104,030.61	101.039100	10,103,910.00	-120.61	0.78
		Base		101.040306	10,104,030.61	101.039100	10,103,910.00	-120.61	0.78
912828PS3	US TREASURY N/B 01/16 2					2.0	31 Jan 2016		
		Local	10,000,000.000	102.004660	10,200,466.01	102.085900	10,208,590.00	8,123.99	0.79
		Base		102.004660	10,200,466.01	102.085900	10,208,590.00	8,123.99	0.79
912828TD2	US TREASURY N/B 07/15 0.25					0.25	15 Jul 2015		
		Local	5,677,376.000	99.941309	5,674,043.88	100.085900	5,682,252.87	8,208.99	0.44
		Base		99.941309	5,674,043.88	100.085900	5,682,252.87	8,208.99	0.44
912828TK6	US TREASURY N/B 08/15 0.25					0.25	15 Aug 2015		
		Local	5,677,376.000	99.896053	5,671,474.55	100.101600	5,683,144.21	11,669.66	0.44
		Base		99.896053	5,671,474.55	100.101600	5,683,144.21	11,669.66	0.44
912828UZ1	US TREASURY N/B 04/18 0.625					0.625	30 Apr 2018		
		Local	2,838,688.000	99.147433	2,814,486.28	98.515600	2,796,550.52	-17,935.76	0.22
		Base		99.147433	2,814,486.28	98.515600	2,796,550.52	-17,935.76	0.22
92867MAD2	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2013 1 A4					0.78	22 Jul 2019		
		Local	8,516,064.680	99.991305	8,515,324.25	99.909100	8,508,323.58	-7,000.67	0.66
Original Face:		Base	8,516,065.000	99.991305	8,515,324.25	99.909100	8,508,323.58	-7,000.67	0.66

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
92976WBH8	WACHOVIA CORP SR UNSECURED 02/18 5.75					5.75	01 Feb 2018		
		Local	5,677,376.000	112.697571	6,398,264.84	112.933400	6,411,653.75	13,388.91	0.49
		Base		112.697571	6,398,264.84	112.933400	6,411,653.75	13,388.91	0.49
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	100.541500	5,708,118.99	30,742.99	0.44
		Base		100.000000	5,677,376.00	100.541500	5,708,118.99	30,742.99	0.44
94986RPR6	WELLS FARGO + COMPANY SR UNSECURED 05/18 VAR					0.5332	14 May 2018		
		Local	4,541,901.000	100.000000	4,541,901.00	99.928800	4,538,667.17	-3,233.83	0.35
		Base		100.000000	4,541,901.00	99.928800	4,538,667.17	-3,233.83	0.35
US DOLLAR Total									
		Local	790,941,829.400		795,785,536.08		792,591,953.29	-3,193,582.79	61.08
	Original Face:	Base	480,513,243.000		795,785,536.08		792,591,953.29	-3,193,582.79	61.08
FIXED INCOME Total									
		Base	790,941,829.400		795,785,536.08		792,591,953.29	-3,193,582.79	61.08
	Original Face:		480,513,243.000						

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Holdings

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

As of: *November 30, 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								
		1,295,940,943.810	Base	1,300,735,030.92		1,297,524,905.66	-3,210,125.26	100.00
Original Face:		480,513,243.000						

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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								
		615.780	Local	1.000000	615.78	1.000000	615.78	0.00	0.00
			Base	1.000000	615.78	1.000000	615.78	0.00	0.00
US DOLLAR Total									
		615.780	Local		615.78		615.78	0.00	0.00
			Base		615.78		615.78	0.00	0.00
CASH Total									
		615.780	Base		615.78		615.78	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
06417FBG4	BANK OF NOVA SCOTIA BBA LIBOR USD 3 MONTH					0.6746	11 Sep 2015		
		320,000.000	Local	100.081013	320,259.24	100.280800	320,898.56	639.32	0.32
			Base	100.081013	320,259.24	100.280800	320,898.56	639.32	0.32
25152XQL7	DEUTSCHE BANK AG NY BBA LIBOR USD 3 MONTH					0.5506	23 Jul 2015		
		500,000.000	Local	100.000000	500,000.00	100.013400	500,067.00	67.00	0.49
			Base	100.000000	500,000.00	100.013400	500,067.00	67.00	0.49
78009NNG7	ROYAL BK OF CANADA BBA LIBOR USD 3 MONTH					0.5831	21 Jun 2016		
		1,800,000.000	Local	100.063564	1,801,144.16	100.156600	1,802,818.80	1,674.64	1.78
			Base	100.063564	1,801,144.16	100.156600	1,802,818.80	1,674.64	1.78
85749P9B9	STATE STR INSTL LIQUID RESVS					0.076212	31 Dec 2099		
		428,184.030	Local	100.000000	428,184.03	100.000000	428,184.03	0.00	0.42
			Base	100.000000	428,184.03	100.000000	428,184.03	0.00	0.42
86958CZG2	SVENSKA HANDLSBNKN A BBA LIBOR USD 3 MONTH					0.4041	19 Dec 2014		
		1,000,000.000	Local	100.000000	1,000,000.00	100.000000	1,000,000.00	0.00	0.99
			Base	100.000000	1,000,000.00	100.000000	1,000,000.00	0.00	0.99

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
98385XAF3	XTO ENERGY INC COMPANY GUAR 01/15 5					5.0	31 Jan 2015		
		Local	628,000.000	100.710014	632,458.89	100.710014	632,458.89	0.00	0.62
		Base		100.710014	632,458.89	100.710014	632,458.89	0.00	0.62
US DOLLAR Total									
		Local	4,676,184.030		4,682,046.32		4,684,427.28	2,380.96	4.62
		Base			4,682,046.32		4,684,427.28	2,380.96	4.62
CASH EQUIVALENT Total									
		Base	4,676,184.030		4,682,046.32		4,684,427.28	2,380.96	4.62
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
00206RBS0	AT+T INC SR UNSECURED 02/16 VAR					0.6181	12 Feb 2016		
		Local	950,000.000	100.000000	950,000.00	100.183700	951,745.15	1,745.15	0.94
		Base		100.000000	950,000.00	100.183700	951,745.15	1,745.15	0.94
025815AB7	AMERICAN EXPR CENTURION SR UNSECURED 11/15 VAR					0.6832	13 Nov 2015		
		Local	1,000,000.000	100.088744	1,000,887.44	100.325600	1,003,256.00	2,368.56	0.99
		Base		100.088744	1,000,887.44	100.325600	1,003,256.00	2,368.56	0.99
02582JGS3	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2014 2 A					1.26	15 Jan 2020		
		Local	540,000.000	99.998131	539,989.91	100.318180	541,718.17	1,728.26	0.53
Original Face:		Base	540,000.000	99.998131	539,989.91	100.318180	541,718.17	1,728.26	0.53
02582JGU8	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2014 3 A					1.49	15 Apr 2020		
		Local	325,000.000	99.996197	324,987.64	100.654750	327,127.94	2,140.30	0.32
Original Face:		Base	325,000.000	99.996197	324,987.64	100.654750	327,127.94	2,140.30	0.32
02582JGW4	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2014 4 A					1.43	15 Jun 2020		
		Local	485,000.000	99.992107	484,961.72	100.031250	485,151.56	189.84	0.48
Original Face:		Base	485,000.000	99.992107	484,961.72	100.031250	485,151.56	189.84	0.48
037833AH3	APPLE INC SR UNSECURED 05/16 0.45					0.45	03 May 2016		
		Local	1,320,000.000	99.899480	1,318,673.13	100.009900	1,320,130.68	1,457.55	1.30
		Base		99.899480	1,318,673.13	100.009900	1,320,130.68	1,457.55	1.30

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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
037833AM2	APPLE INC SR UNSECURED 05/17 1.05					1.05	05 May 2017		
		Local	535,000.000	99.957116	534,770.57	100.466500	537,495.78	2,725.21	0.53
		Base		99.957116	534,770.57	100.466500	537,495.78	2,725.21	0.53
05578XAB4	BMW VEHICLE OWNER TRUST BMWOT 2013 A A2					0.41	25 Feb 2016		
		Local	201,615.680	99.998839	201,613.34	100.006200	201,628.18	14.84	0.20
Original Face:		Base	625,000.000	99.998839	201,613.34	100.006200	201,628.18	14.84	0.20
06050TLS9	BANK OF AMERICA NA SR UNSECURED 11/16 VAR					0.7032	14 Nov 2016		
		Local	1,500,000.000	100.000000	1,500,000.00	100.001000	1,500,015.00	15.00	1.48
		Base		100.000000	1,500,000.00	100.001000	1,500,015.00	15.00	1.48
06050TLU4	BANK OF AMERICA NA SR UNSECURED 02/17 VAR					0.7032	14 Feb 2017		
		Local	500,000.000	100.000000	500,000.00	99.935600	499,678.00	-322.00	0.49
		Base		100.000000	500,000.00	99.935600	499,678.00	-322.00	0.49
06406HBS7	BANK OF NEW YORK MELLON SR UNSECURED 01/16 2.5					2.5	15 Jan 2016		
		Local	1,000,000.000	102.222370	1,022,223.70	102.220700	1,022,207.00	-16.70	1.01
		Base		102.222370	1,022,223.70	102.220700	1,022,207.00	-16.70	1.01
06406HCD9	BANK OF NEW YORK MELLON SR UNSECURED 10/15 0.7					0.7	23 Oct 2015		
		Local	253,000.000	99.970763	252,926.03	100.278900	253,705.62	779.59	0.25
		Base		99.970763	252,926.03	100.278900	253,705.62	779.59	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	100.049900	370,184.63	184.63	0.37
		Base		100.000000	370,000.00	100.049900	370,184.63	184.63	0.37
07330NAC9	BRANCH BANKING + TRUST SR UNSECURED 10/16 1.45					1.45	03 Oct 2016		
		Local	825,000.000	99.978765	824,824.81	101.000500	833,254.13	8,429.32	0.82
		Base		99.978765	824,824.81	101.000500	833,254.13	8,429.32	0.82
07330NAH8	BRANCH BANKING + TRUST SR UNSECURED 04/17 1					1.0	03 Apr 2017		
		Local	808,000.000	99.579443	804,601.90	99.604300	804,802.74	200.84	0.79
		Base		99.579443	804,601.90	99.604300	804,802.74	200.84	0.79
084664BN0	BERKSHIRE HATHAWAY FIN COMPANY GUAR 12/15 2.45					2.45	15 Dec 2015		
		Local	1,000,000.000	101.973602	1,019,736.02	102.103500	1,021,035.00	1,298.98	1.01
		Base		101.973602	1,019,736.02	102.103500	1,021,035.00	1,298.98	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
084664CA7	BERKSHIRE HATHAWAY FIN COMPANY GUAR 01/17 VAR					0.3791	10 Jan 2017		
		Local	320,000.000	100.000000	320,000.00	99.937700	319,800.64	-199.36	0.32
		Base		100.000000	320,000.00	99.937700	319,800.64	-199.36	0.32
084670BG2	BERKSHIRE HATHAWAY INC SR UNSECURED 02/16 0.8					0.8	11 Feb 2016		
		Local	275,000.000	100.217476	275,598.06	100.387200	276,064.80	466.74	0.27
		Base		100.217476	275,598.06	100.387200	276,064.80	466.74	0.27
09658UAB5	BMW VEHICLE OWNER TRUST BMWOT 2014 A A2					0.53	25 Apr 2017		
		Local	565,000.000	99.996791	564,981.87	100.020080	565,113.45	131.58	0.56
Original Face:		Base	565,000.000	99.996791	564,981.87	100.020080	565,113.45	131.58	0.56
09658UAC3	BMW VEHICLE OWNER TRUST BMWOT 2014 A A3					0.97	26 Nov 2018		
		Local	390,000.000	99.999913	389,999.66	100.235340	390,917.83	918.17	0.39
Original Face:		Base	390,000.000	99.999913	389,999.66	100.235340	390,917.83	918.17	0.39
10138MAD7	BOTTLING GROUP LLC COMPANY GUAR 06/15 4.125					4.125	15 Jun 2015		
		Local	500,000.000	101.822582	509,112.91	101.994200	509,971.00	858.09	0.50
		Base		101.822582	509,112.91	101.994200	509,971.00	858.09	0.50
12623MAC7	CNH EQUIPMENT TRUST CNH 2012 A A3					0.94	15 May 2017		
		Local	454,972.360	100.150750	455,658.23	100.043000	455,168.00	-490.23	0.45
Original Face:		Base	2,000,000.000	100.150750	455,658.23	100.043000	455,168.00	-490.23	0.45
12623PAC0	CNH EQUIPMENT TRUST CNH 2014 B A3					0.91	15 May 2019		
		Local	435,000.000	99.997389	434,988.64	100.033500	435,145.73	157.09	0.43
Original Face:		Base	435,000.000	99.997389	434,988.64	100.033500	435,145.73	157.09	0.43
12625HAB8	CNH EQUIPMENT TRUST CNH 2013 B A2					0.44	17 Oct 2016		
		Local	155,093.670	99.965776	155,040.59	99.989800	155,077.85	37.26	0.15
Original Face:		Base	700,000.000	99.965776	155,040.59	99.989800	155,077.85	37.26	0.15
12625HAC6	CNH EQUIPMENT TRUST CNH 2013 B A3					0.69	15 Aug 2018		
		Local	1,000,000.000	99.983422	999,834.22	100.086900	1,000,869.00	1,034.78	0.99
Original Face:		Base	1,000,000.000	99.983422	999,834.22	100.086900	1,000,869.00	1,034.78	0.99
13342BAK1	CAMERON INTL CORP SR UNSECURED 12/16 1.15					1.15	15 Dec 2016		
		Local	400,000.000	99.613115	398,452.46	99.594200	398,376.80	-75.66	0.39
		Base		99.613115	398,452.46	99.594200	398,376.80	-75.66	0.39

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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	99.906200	999,062.00	-938.00	0.99
Original Face:		Base	1,000,000.000	100.000000	1,000,000.00	99.906200	999,062.00	-938.00	0.99
14041NEP2	CAPITAL ONE MULTI ASSET EXECUT COMET 2014 A2 A2					1.26	15 Jan 2020		
		Local	330,000.000	99.995700	329,985.81	100.394200	331,300.86	1,315.05	0.33
Original Face:		Base	330,000.000	99.995700	329,985.81	100.394200	331,300.86	1,315.05	0.33
14911RAJ8	CATERPILLAR FINANCIAL SE SR UNSECURED 06/15 4.625					4.625	01 Jun 2015		
		Local	1,008,000.000	101.991130	1,028,070.59	102.113600	1,029,305.09	1,234.50	1.02
		Base		101.991130	1,028,070.59	102.113600	1,029,305.09	1,234.50	1.02
14912L5D9	CATERPILLAR FINANCIAL SE SR UNSECURED 05/15 1.1					1.1	29 May 2015		
		Local	300,000.000	100.262887	300,788.66	100.389100	301,167.30	378.64	0.30
		Base		100.262887	300,788.66	100.389100	301,167.30	378.64	0.30
14912L5M9	CATERPILLAR FINANCIAL SE SR UNSECURED 02/16 VAR					0.47435	26 Feb 2016		
		Local	610,000.000	100.000000	610,000.00	100.222000	611,354.20	1,354.20	0.60
		Base		100.000000	610,000.00	100.222000	611,354.20	1,354.20	0.60
161571FV1	CHASE ISSUANCE TRUST CHAIT 2013 A2 A2					0.2547	15 Feb 2017		
		Local	495,000.000	100.000000	495,000.00	99.973000	494,866.35	-133.65	0.49
Original Face:		Base	495,000.000	100.000000	495,000.00	99.973000	494,866.35	-133.65	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	100.551800	201,103.60	1,103.60	0.20
		Base		100.000000	200,000.00	100.551800	201,103.60	1,103.60	0.20
166764AL4	CHEVRON CORP SR UNSECURED 11/17 1.345					1.345	15 Nov 2017		
		Local	370,000.000	100.000000	370,000.00	100.325400	371,203.98	1,203.98	0.37
		Base		100.000000	370,000.00	100.325400	371,203.98	1,203.98	0.37
17275RAC6	CISCO SYSTEMS INC SR UNSECURED 02/16 5.5					5.5	22 Feb 2016		
		Local	500,000.000	105.772992	528,864.96	106.047500	530,237.50	1,372.54	0.52
		Base		105.772992	528,864.96	106.047500	530,237.50	1,372.54	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	100.089500	600,537.00	537.00	0.59
		Base		100.000000	600,000.00	100.089500	600,537.00	537.00	0.59

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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
17305EFK6	CITIBANK CREDIT CARD ISSUANCE CCCIT 2013 A10 A10					0.73	07 Feb 2018		
		Local	1,500,000.000	99.993475	1,499,902.13	100.160400	1,502,406.00	2,503.87	1.48
Original Face:		Base	1,500,000.000	99.993475	1,499,902.13	100.160400	1,502,406.00	2,503.87	1.48
17305EFL4	CITIBANK CREDIT CARD ISSUANCE CCCIT 2013 A12 A12					0.46185	07 Nov 2018		
		Local	600,000.000	100.000000	600,000.00	100.006800	600,040.80	40.80	0.59
Original Face:		Base	600,000.000	100.000000	600,000.00	100.006800	600,040.80	40.80	0.59
191216AP5	COCA COLA CO/THE SR UNSECURED 11/15 1.5					1.5	15 Nov 2015		
		Local	250,000.000	100.874948	252,187.37	101.125100	252,812.75	625.38	0.25
		Base		100.874948	252,187.37	101.125100	252,812.75	625.38	0.25
191216AY6	COCA COLA CO/THE SR UNSECURED 03/18 1.65					1.65	14 Mar 2018		
		Local	250,000.000	101.799176	254,497.94	100.953800	252,384.50	-2,113.44	0.25
		Base		101.799176	254,497.94	100.953800	252,384.50	-2,113.44	0.25
191216BC3	COCA COLA CO/THE SR UNSECURED 11/16 VAR					0.33235	01 Nov 2016		
		Local	675,000.000	100.000000	675,000.00	100.096100	675,648.68	648.68	0.67
		Base		100.000000	675,000.00	100.096100	675,648.68	648.68	0.67
19416QDH0	COLGATE PALMOLIVE CO SR UNSECURED 11/16 5.2					5.2	07 Nov 2016		
		Local	217,000.000	108.612447	235,689.01	108.847700	236,199.51	510.50	0.23
		Base		108.612447	235,689.01	108.847700	236,199.51	510.50	0.23
19416QDQ0	COLGATE PALMOLIVE CO SR UNSECURED 11/15 1.375					1.375	01 Nov 2015		
		Local	305,000.000	100.724466	307,209.62	100.956300	307,916.72	707.10	0.30
		Base		100.724466	307,209.62	100.956300	307,916.72	707.10	0.30
22160KAD7	COSTCO WHOLESALE CORP SR UNSECURED 12/15 0.65					0.65	07 Dec 2015		
		Local	647,000.000	100.051921	647,335.93	100.350100	649,265.15	1,929.22	0.64
		Base		100.051921	647,335.93	100.350100	649,265.15	1,929.22	0.64
254683BA2	DISCOVER CARD EXECUTION NOTE T DCENT 2013 A2 A2					0.69	15 Aug 2018		
		Local	1,575,000.000	100.091314	1,576,438.20	100.022900	1,575,360.68	-1,077.52	1.55
Original Face:		Base	1,575,000.000	100.091314	1,576,438.20	100.022900	1,575,360.68	-1,077.52	1.55
254683BC8	DISCOVER CARD EXECUTION NOTE T DCENT 2013 A3 A3					0.3333	15 Oct 2018		
		Local	730,000.000	100.000000	730,000.00	99.930200	729,490.46	-509.54	0.72
Original Face:		Base	730,000.000	100.000000	730,000.00	99.930200	729,490.46	-509.54	0.72

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25468PCU8	WALT DISNEY COMPANY/THE SR UNSECURED 12/15 0.45					0.45	01 Dec 2015		
		Local	315,000.000	99.752571	314,220.60	100.155800	315,490.77	1,270.17	0.31
		Base		99.752571	314,220.60	100.155800	315,490.77	1,270.17	0.31
25468PCZ7	WALT DISNEY COMPANY/THE SR UNSECURED 05/17 0.875					0.875	30 May 2017		
		Local	660,000.000	99.849973	659,009.82	99.565100	657,129.66	-1,880.16	0.65
		Base		99.849973	659,009.82	99.565100	657,129.66	-1,880.16	0.65
263534CD9	E.I. DU PONT DE NEMOURS SR UNSECURED 01/16 1.95					1.95	15 Jan 2016		
		Local	425,000.000	101.526078	431,485.83	101.541600	431,551.80	65.97	0.43
		Base		101.526078	431,485.83	101.541600	431,551.80	65.97	0.43
26442RAA9	DUKE ENERGY PROGRESS INC 1ST MORTGAGE 03/17 VAR					0.4331	06 Mar 2017		
		Local	245,000.000	100.000000	245,000.00	99.932700	244,835.12	-164.88	0.24
		Base		100.000000	245,000.00	99.932700	244,835.12	-164.88	0.24
278642AM5	EBAY INC SR UNSECURED 07/17 VAR					0.4331	28 Jul 2017		
		Local	1,000,000.000	100.000000	1,000,000.00	99.211800	992,118.00	-7,882.00	0.98
		Base		100.000000	1,000,000.00	99.211800	992,118.00	-7,882.00	0.98
30231GAA0	EXXON MOBIL CORPORATION SR UNSECURED 03/17 0.921					0.921	15 Mar 2017		
		Local	1,000,000.000	100.000000	1,000,000.00	100.103700	1,001,037.00	1,037.00	0.99
		Base		100.000000	1,000,000.00	100.103700	1,001,037.00	1,037.00	0.99
3130A2T97	FEDERAL HOME LOAN BANK BONDS 09/16 0.5					0.5	28 Sep 2016		
		Local	400,000.000	99.808333	399,233.33	99.996600	399,986.40	753.07	0.39
		Base		99.808333	399,233.33	99.996600	399,986.40	753.07	0.39
313373SZ6	FEDERAL HOME LOAN BANK BONDS 06/16 2.125					2.125	10 Jun 2016		
		Local	1,000,000.000	102.450639	1,024,506.39	102.570300	1,025,703.00	1,196.61	1.01
		Base		102.450639	1,024,506.39	102.570300	1,025,703.00	1,196.61	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	99.926900	999,269.00	-731.00	0.99
		Base		100.000000	1,000,000.00	99.926900	999,269.00	-731.00	0.99
3133EA2D9	FEDERAL FARM CREDIT BANK BONDS 09/16 0.68					0.68	26 Sep 2016		
		Local	800,000.000	100.000000	800,000.00	99.983000	799,864.00	-136.00	0.79
		Base		100.000000	800,000.00	99.983000	799,864.00	-136.00	0.79

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3133EAJU3	FEDERAL FARM CREDIT BANK BONDS 03/16 1.05					1.05	28 Mar 2016		
		Local	1,000,000.000	100.688532	1,006,885.32	100.916900	1,009,169.00	2,283.68	1.00
		Base		100.688532	1,006,885.32	100.916900	1,009,169.00	2,283.68	1.00
3133XXP43	FEDERAL HOME LOAN BANK BONDS 03/16 3.125					3.125	11 Mar 2016		
		Local	1,000,000.000	103.258786	1,032,587.86	103.562100	1,035,621.00	3,033.14	1.02
		Base		103.258786	1,032,587.86	103.562100	1,035,621.00	3,033.14	1.02
3134G3ZH6	FREDDIE MAC NOTES 07/17 1					1.0	25 Jul 2017		
		Local	1,000,000.000	99.809403	998,094.03	100.288200	1,002,882.00	4,787.97	0.99
		Base		99.809403	998,094.03	100.288200	1,002,882.00	4,787.97	0.99
3135G0MZ3	FANNIE MAE NOTES 08/17 0.875					0.875	28 Aug 2017		
		Local	1,500,000.000	99.715203	1,495,728.05	100.022800	1,500,342.00	4,613.95	1.48
		Base		99.715203	1,495,728.05	100.022800	1,500,342.00	4,613.95	1.48
3135G0PQ0	FANNIE MAE NOTES 10/17 0.875					0.875	26 Oct 2017		
		Local	1,100,000.000	100.106260	1,101,168.86	99.722000	1,096,942.00	-4,226.86	1.08
		Base		100.106260	1,101,168.86	99.722000	1,096,942.00	-4,226.86	1.08
3135G0VA8	FANNIE MAE NOTES 03/16 0.5					0.5	30 Mar 2016		
		Local	1,500,000.000	99.978445	1,499,676.67	100.304900	1,504,573.50	4,896.83	1.48
		Base		99.978445	1,499,676.67	100.304900	1,504,573.50	4,896.83	1.48
3136A5KR6	FANNIE MAE FNR 2012 31 AD					1.75	25 Oct 2022		
		Local	499,192.670	101.316145	505,762.77	101.038500	504,376.79	-1,385.98	0.50
Original Face:		Base	1,000,000.000	101.316145	505,762.77	101.038500	504,376.79	-1,385.98	0.50
3137A0WM3	FREDDIE MAC FHR 3714 AG					3.0	15 Oct 2028		
		Local	321,824.760	101.932334	328,043.49	101.718200	327,354.35	-689.14	0.32
Original Face:		Base	3,500,000.000	101.932334	328,043.49	101.718200	327,354.35	-689.14	0.32
3137A4WA1	FREDDIE MAC FHR 3775 LH					2.25	15 Dec 2020		
		Local	281,986.260	102.163315	288,086.51	102.301800	288,477.02	390.51	0.28
Original Face:		Base	1,000,000.000	102.163315	288,086.51	102.301800	288,477.02	390.51	0.28
3137AHXC7	FREDDIE MAC FHR 3952 MK					3.0	15 Nov 2021		
		Local	510,856.500	102.876614	525,551.87	101.041500	516,177.07	-9,374.80	0.51
Original Face:		Base	2,000,000.000	102.876614	525,551.87	101.041500	516,177.07	-9,374.80	0.51

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3137EADT3	FREDDIE MAC NOTES 02/17 0.875					0.875	22 Feb 2017		
		Local	1,400,000.000	100.150487	1,402,106.82	100.355200	1,404,972.80	2,865.98	1.39
		Base		100.150487	1,402,106.82	100.355200	1,404,972.80	2,865.98	1.39
3138NYD28	FNMA POOL AR1920 FN 01/23 FIXED 2.5					2.5	01 Jan 2023		
		Local	377,420.450	102.375658	386,386.67	103.500683	390,632.74	4,246.07	0.39
	Original Face:	Base	485,000.000	102.375658	386,386.67	103.500683	390,632.74	4,246.07	0.39
31393TY75	FANNIE MAE FNR 2003 106 WE					4.5	25 Nov 2022		
		Local	14,609.140	102.815087	15,020.40	100.593200	14,695.80	-324.60	0.01
	Original Face:	Base	200,000.000	102.815087	15,020.40	100.593200	14,695.80	-324.60	0.01
31394DZR4	FANNIE MAE FNR 2005 48 MD					5.0	25 Apr 2034		
		Local	131,520.910	103.968274	136,740.02	104.036800	136,830.15	90.13	0.13
	Original Face:	Base	281,000.000	103.968274	136,740.02	104.036800	136,830.15	90.13	0.13
31396QRU5	FANNIE MAE FNR 2009 57 EA					4.0	25 Dec 2026		
		Local	70,202.920	102.190051	71,740.40	100.261800	70,386.71	-1,353.69	0.07
	Original Face:	Base	4,000,000.000	102.190051	71,740.40	100.261800	70,386.71	-1,353.69	0.07
31398PR76	FANNIE MAE FNR 2010 50 AD					3.0	25 Jan 2024		
		Local	168,110.220	101.682426	170,938.55	100.971900	169,744.08	-1,194.47	0.17
	Original Face:	Base	3,300,000.000	101.682426	170,938.55	100.971900	169,744.08	-1,194.47	0.17
31398RB79	FANNIE MAE FNR 2010 57 AQ					3.0	25 Aug 2024		
		Local	122,371.690	101.596619	124,325.50	101.107400	123,726.83	-598.67	0.12
	Original Face:	Base	3,300,000.000	101.596619	124,325.50	101.107400	123,726.83	-598.67	0.12
31398VAH9	FREDDIE MAC FHR 3649 HB					2.0	15 Nov 2018		
		Local	95,901.160	101.298879	97,146.80	101.655300	97,488.61	341.81	0.10
	Original Face:	Base	550,000.000	101.298879	97,146.80	101.655300	97,488.61	341.81	0.10
31677QBA6	FIFTH THIRD BANK SR UNSECURED 06/17 1.35					1.35	01 Jun 2017		
		Local	1,200,000.000	99.963183	1,199,558.20	100.207900	1,202,494.80	2,936.60	1.19
		Base		99.963183	1,199,558.20	100.207900	1,202,494.80	2,936.60	1.19
31679JAB9	FIFTH THIRD AUTO TRUST FITAT 2014 1 A2					0.46	15 Aug 2016		
		Local	1,166,385.860	99.999255	1,166,377.17	99.997000	1,166,350.87	-26.30	1.15
	Original Face:	Base	1,440,000.000	99.999255	1,166,377.17	99.997000	1,166,350.87	-26.30	1.15

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31679JAC7	FIFTH THIRD AUTO TRUST FITAT 2014 1 A3					0.68	16 Apr 2018		
		Local	780,000.000	99.991177	779,931.18	99.982900	779,866.62	-64.56	0.77
Original Face:		Base	780,000.000	99.991177	779,931.18	99.982900	779,866.62	-64.56	0.77
31679MAB2	FIFTH THIRD AUTO TRUST FITAT 2014 3 A2A					0.57	15 May 2017		
		Local	355,000.000	99.993318	354,976.28	99.992880	354,974.72	-1.56	0.35
Original Face:		Base	355,000.000	99.993318	354,976.28	99.992880	354,974.72	-1.56	0.35
34530AAC9	FORD CREDIT AUTO OWNER TRUST FORDO 2012 D A3					0.51	15 Apr 2017		
		Local	618,564.270	99.937699	618,178.90	100.006000	618,601.38	422.48	0.61
Original Face:		Base	1,000,000.000	99.937699	618,178.90	100.006000	618,601.38	422.48	0.61
34530DAB5	FORD CREDIT AUTO OWNER TRUST FORDO 2013 C A2					0.55	15 Apr 2016		
		Local	126,729.360	99.999716	126,729.00	100.005400	126,736.20	7.20	0.12
Original Face:		Base	1,000,000.000	99.999716	126,729.00	100.005400	126,736.20	7.20	0.12
34530GAD4	FORD CREDIT AUTO OWNER TRUST FORDO 2013 D A3					0.67	15 Apr 2018		
		Local	1,400,000.000	99.938193	1,399,134.70	100.006600	1,400,092.40	957.70	1.38
Original Face:		Base	1,400,000.000	99.938193	1,399,134.70	100.006600	1,400,092.40	957.70	1.38
36962G5N0	GENERAL ELEC CAP CORP SR UNSECURED 01/17 2.9					2.9	09 Jan 2017		
		Local	1,100,000.000	103.664006	1,140,304.07	104.060800	1,144,668.80	4,364.73	1.13
		Base		103.664006	1,140,304.07	104.060800	1,144,668.80	4,364.73	1.13
36962G7J7	GENERAL ELEC CAP CORP SR UNSECURED 05/17 1.25					1.25	15 May 2017		
		Local	575,000.000	99.987819	574,929.96	100.470300	577,704.23	2,774.27	0.57
		Base		99.987819	574,929.96	100.470300	577,704.23	2,774.27	0.57
38377XPJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 115 PD					2.0	20 Oct 2038		
		Local	1,082,390.790	101.643910	1,100,184.32	100.983200	1,093,032.86	-7,151.46	1.08
Original Face:		Base	2,750,000.000	101.643910	1,100,184.32	100.983200	1,093,032.86	-7,151.46	1.08
40434CAA3	HSBC USA INC SR UNSECURED 06/17 1.3					1.3	23 Jun 2017		
		Local	630,000.000	99.870329	629,183.07	100.370700	632,335.41	3,152.34	0.62
		Base		99.870329	629,183.07	100.370700	632,335.41	3,152.34	0.62
43813EAC0	HONDA AUTO RECEIVABLES OWNER T HAROT 2012 2 A3					0.7	16 Feb 2016		
		Local	33,706.570	99.973774	33,697.73	100.056800	33,725.72	27.99	0.03
Original Face:		Base	124,000.000	99.973774	33,697.73	100.056800	33,725.72	27.99	0.03

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43813JAC9	HONDA AUTO RECEIVABLES OWNER T HAROT 2014 1 A3					0.67	21 Nov 2017		
		440,000.000	Local	99.991945	439,964.56	99.920900	439,651.96	-312.60	0.43
Original Face:		440,000.000	Base	99.991945	439,964.56	99.920900	439,651.96	-312.60	0.43
43814CAC3	HONDA AUTO RECEIVABLES OWNER T HAROT 2013 1 A3					0.48	21 Nov 2016		
		681,508.740	Local	99.998561	681,498.93	100.004600	681,540.09	41.16	0.67
Original Face:		891,000.000	Base	99.998561	681,498.93	100.004600	681,540.09	41.16	0.67
43814CAD1	HONDA AUTO RECEIVABLES OWNER T HAROT 2013 1 A4					0.62	21 Mar 2019		
		500,000.000	Local	99.827128	499,135.64	99.805000	499,025.00	-110.64	0.49
Original Face:		500,000.000	Base	99.827128	499,135.64	99.805000	499,025.00	-110.64	0.49
43814FAC6	HONDA AUTO RECEIVABLES OWNER T HAROT 2013 4 A3					0.69	18 Sep 2017		
		688,000.000	Local	99.969974	687,793.42	100.092600	688,637.09	843.67	0.68
Original Face:		688,000.000	Base	99.969974	687,793.42	100.092600	688,637.09	843.67	0.68
44890JAC3	HYUNDAI AUTO RECEIVABLES TRUST HART 2013 A A3					0.56	17 Jul 2017		
		257,467.230	Local	99.995196	257,454.86	100.062800	257,628.92	174.06	0.25
Original Face:		293,000.000	Base	99.995196	257,454.86	100.062800	257,628.92	174.06	0.25
44890RAB7	HYUNDAI AUTO RECEIVABLES TRUST HART 2014 A A2					0.46	16 Jan 2017		
		1,267,505.440	Local	99.999769	1,267,502.51	99.993600	1,267,424.32	-78.19	1.25
Original Face:		1,640,000.000	Base	99.999769	1,267,502.51	99.993600	1,267,424.32	-78.19	1.25
44890RAC5	HYUNDAI AUTO RECEIVABLES TRUST HART 2014 A A3					0.79	16 Jul 2018		
		305,000.000	Local	99.986613	304,959.17	100.056500	305,172.33	213.16	0.30
Original Face:		305,000.000	Base	99.986613	304,959.17	100.056500	305,172.33	213.16	0.30
458140AH3	INTEL CORP SR UNSECURED 10/16 1.95					1.95	01 Oct 2016		
		1,042,000.000	Local	102.097530	1,063,856.26	102.131800	1,064,213.36	357.10	1.05
			Base	102.097530	1,063,856.26	102.131800	1,064,213.36	357.10	1.05
458140AL4	INTEL CORP SR UNSECURED 12/17 1.35					1.35	15 Dec 2017		
		500,000.000	Local	100.470672	502,353.36	99.919100	499,595.50	-2,757.86	0.49
			Base	100.470672	502,353.36	99.919100	499,595.50	-2,757.86	0.49
459200GU9	IBM CORP SR UNSECURED 01/16 2					2.0	05 Jan 2016		
		500,000.000	Local	101.399634	506,998.17	101.705800	508,529.00	1,530.83	0.50
			Base	101.399634	506,998.17	101.705800	508,529.00	1,530.83	0.50

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
459200HC8	IBM CORP SR UNSECURED 02/17 1.25					1.25	06 Feb 2017		
		Local	950,000.000	100.837561	957,956.83	100.703700	956,685.15	-1,271.68	0.94
		Base		100.837561	957,956.83	100.703700	956,685.15	-1,271.68	0.94
46623EJU4	JPMORGAN CHASE + CO SR UNSECURED 02/16 1.125					1.125	26 Feb 2016		
		Local	1,500,000.000	100.376667	1,505,650.00	100.283100	1,504,246.50	-1,403.50	1.48
		Base		100.376667	1,505,650.00	100.283100	1,504,246.50	-1,403.50	1.48
477879AC4	JOHN DEERE OWNER TRUST JDOT 2013 B A3					0.87	15 Aug 2017		
		Local	730,000.000	99.990707	729,932.16	100.269500	731,967.35	2,035.19	0.72
Original Face:		Base	730,000.000	99.990707	729,932.16	100.269500	731,967.35	2,035.19	0.72
47787RAC4	JOHN DEERE OWNER TRUST JDOT 2012 B A3					0.53	15 Jul 2016		
		Local	469,540.280	100.000000	469,540.28	100.024500	469,655.32	115.04	0.46
Original Face:		Base	1,000,000.000	100.000000	469,540.28	100.024500	469,655.32	115.04	0.46
47787TAC0	JOHN DEERE OWNER TRUST JDOT 2013 A A3					0.6	15 Mar 2017		
		Local	701,965.790	99.853098	700,934.59	100.157000	703,067.88	2,133.29	0.69
Original Face:		Base	725,000.000	99.853098	700,934.59	100.157000	703,067.88	2,133.29	0.69
478160BL7	JOHNSON + JOHNSON SR UNSECURED 11/17 1.125					1.125	21 Nov 2017		
		Local	340,000.000	99.921721	339,733.85	100.357700	341,216.18	1,482.33	0.34
		Base		99.921721	339,733.85	100.357700	341,216.18	1,482.33	0.34
49327M2E3	KEY BANK NA SR UNSECURED 11/16 VAR					0.72285	25 Nov 2016		
		Local	750,000.000	100.000000	750,000.00	100.374700	752,810.25	2,810.25	0.74
		Base		100.000000	750,000.00	100.374700	752,810.25	2,810.25	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	100.055100	1,000,551.00	551.00	0.99
		Base		100.000000	1,000,000.00	100.055100	1,000,551.00	551.00	0.99
55279HAF7	MANUF + TRADERS TRUST CO SR UNSECURED 07/17 1.4					1.4	25 Jul 2017		
		Local	590,000.000	99.966598	589,802.93	100.270300	591,594.77	1,791.84	0.58
		Base		99.966598	589,802.93	100.270300	591,594.77	1,791.84	0.58
57629WBQ2	MASSMUTUAL GLOBAL FUNDIN SR SECURED 144A 04/17 2					2.0	05 Apr 2017		
		Local	491,000.000	101.759322	499,638.27	101.950100	500,574.99	936.72	0.49
		Base		101.759322	499,638.27	101.950100	500,574.99	936.72	0.49

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
587680AC3	MERCEDES BENZ AUTO RECEIVABLES MBART 2012 1 A3					0.47	17 Oct 2016		
		Local	327,194.810	100.030196	327,293.61	99.996400	327,183.03	-110.58	0.32
Original Face:		Base	750,000.000	100.030196	327,293.61	99.996400	327,183.03	-110.58	0.32
587729AB0	MERCEDES BENZ AUTO RECEIVABLES MBART 2014 1 A2					0.43	15 Feb 2017		
		Local	1,160,000.000	99.962070	1,159,560.01	99.993000	1,159,918.80	358.79	1.14
Original Face:		Base	1,160,000.000	99.962070	1,159,560.01	99.993000	1,159,918.80	358.79	1.14
587729AC8	MERCEDES BENZ AUTO RECEIVABLES MBART 2014 1 A3					0.87	15 Oct 2018		
		Local	705,000.000	99.985582	704,898.35	100.024300	705,171.32	272.97	0.70
Original Face:		Base	705,000.000	99.985582	704,898.35	100.024300	705,171.32	272.97	0.70
58933YAD7	MERCK + CO INC SR UNSECURED 05/16 0.7					0.7	18 May 2016		
		Local	1,210,000.000	99.986881	1,209,841.26	100.275800	1,213,337.18	3,495.92	1.20
		Base		99.986881	1,209,841.26	100.275800	1,213,337.18	3,495.92	1.20
594918AG9	MICROSOFT CORP SR UNSECURED 09/15 1.625					1.625	25 Sep 2015		
		Local	600,000.000	100.956048	605,736.29	101.094600	606,567.60	831.31	0.60
		Base		100.956048	605,736.29	101.094600	606,567.60	831.31	0.60
594918AK0	MICROSOFT CORP SR UNSECURED 02/16 2.5					2.5	08 Feb 2016		
		Local	500,000.000	102.210832	511,054.16	102.467000	512,335.00	1,280.84	0.51
		Base		102.210832	511,054.16	102.467000	512,335.00	1,280.84	0.51
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	100.118200	1,001,182.00	1,182.00	0.99
		Base		100.000000	1,000,000.00	100.118200	1,001,182.00	1,182.00	0.99
65476VAE9	NISSAN AUTO LEASE TRUST NALT 2013 A A2B					0.2847	15 Sep 2015		
		Local	234,104.150	99.988941	234,078.26	99.990200	234,081.21	2.95	0.23
Original Face:		Base	1,100,000.000	99.988941	234,078.26	99.990200	234,081.21	2.95	0.23
65477KAB8	NISSAN AUTO LEASE TRUST NALT 2013 B A2A					0.57	15 Jan 2016		
		Local	871,493.860	99.995980	871,458.83	100.030700	871,761.41	302.58	0.86
Original Face:		Base	1,290,000.000	99.995980	871,458.83	100.030700	871,761.41	302.58	0.86
65477PAC5	NISSAN AUTO RECEIVABLES OWNER NAROT 2014 A A3					0.72	15 Aug 2018		
		Local	405,000.000	99.680723	403,706.93	99.955900	404,821.40	1,114.47	0.40
Original Face:		Base	405,000.000	99.680723	403,706.93	99.955900	404,821.40	1,114.47	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
68389XAR6	ORACLE CORP SR UNSECURED 01/19 VAR					0.8106	15 Jan 2019		
		Local	500,000.000	100.745402	503,727.01	100.735000	503,675.00	-52.01	0.50
		Base		100.745402	503,727.01	100.735000	503,675.00	-52.01	0.50
68402LAC8	ORACLE CORP SR UNSECURED 01/16 5.25					5.25	15 Jan 2016		
		Local	500,000.000	105.002976	525,014.88	105.336600	526,683.00	1,668.12	0.52
		Base		105.002976	525,014.88	105.336600	526,683.00	1,668.12	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	100.035000	1,400,490.00	490.00	1.38
		Base		100.000000	1,400,000.00	100.035000	1,400,490.00	490.00	1.38
69353RDY1	PNC BANK NA SR UNSECURED 10/17 1.5					1.5	18 Oct 2017		
		Local	500,000.000	99.982282	499,911.41	100.293860	501,469.30	1,557.89	0.49
		Base		99.982282	499,911.41	100.293860	501,469.30	1,557.89	0.49
69371RL87	PACCAR FINANCIAL CORP SR UNSECURED 06/17 1.1					1.1	06 Jun 2017		
		Local	795,000.000	99.891951	794,141.01	99.871100	793,975.25	-165.76	0.78
		Base		99.891951	794,141.01	99.871100	793,975.25	-165.76	0.78
713448BT4	PEPSICO INC SR UNSECURED 05/16 2.5					2.5	10 May 2016		
		Local	440,000.000	102.495723	450,981.18	102.577600	451,341.44	360.26	0.45
		Base		102.495723	450,981.18	102.577600	451,341.44	360.26	0.45
74005PBC7	PRAXAIR INC SR UNSECURED 11/17 1.05					1.05	07 Nov 2017		
		Local	500,000.000	99.298016	496,490.08	99.534400	497,672.00	1,181.92	0.49
		Base		99.298016	496,490.08	99.534400	497,672.00	1,181.92	0.49
742718DQ9	PROCTER + GAMBLE CO/THE SR UNSECURED 09/15 3.15					3.15	01 Sep 2015		
		Local	775,000.000	101.986499	790,395.37	102.130300	791,509.83	1,114.46	0.78
		Base		101.986499	790,395.37	102.130300	791,509.83	1,114.46	0.78
742718DV8	PROCTER + GAMBLE CO/THE SR UNSECURED 08/16 1.45					1.45	15 Aug 2016		
		Local	1,000,000.000	101.421942	1,014,219.42	101.430200	1,014,302.00	82.58	1.00
		Base		101.421942	1,014,219.42	101.430200	1,014,302.00	82.58	1.00
842400GB3	SOUTHERN CAL EDISON 1ST REF MORT 05/17 1.125					1.125	01 May 2017		
		Local	300,000.000	99.974060	299,922.18	99.992400	299,977.20	55.02	0.30
		Base		99.974060	299,922.18	99.992400	299,977.20	55.02	0.30

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
857477AK9	STATE STREET CORP SR UNSECURED 05/18 1.35					1.35	15 May 2018		
		Local	705,000.000	99.933957	704,534.40	99.055300	698,339.87	-6,194.53	0.69
		Base		99.933957	704,534.40	99.055300	698,339.87	-6,194.53	0.69
882508AR5	TEXAS INSTRUMENTS INC SR UNSECURED 05/16 2.375					2.375	16 May 2016		
		Local	903,000.000	102.667047	927,083.43	102.691500	927,304.25	220.82	0.91
		Base		102.667047	927,083.43	102.691500	927,304.25	220.82	0.91
882508AX2	TEXAS INSTRUMENTS INC SR UNSECURED 03/17 0.875					0.875	12 Mar 2017		
		Local	500,000.000	100.096408	500,482.04	100.049300	500,246.50	-235.54	0.49
		Base		100.096408	500,482.04	100.049300	500,246.50	-235.54	0.49
89190AAC4	TOYOTA AUTO RECEIVABLES OWNER TAOT 2014 C A3					0.93	16 Jul 2018		
		Local	565,000.000	99.995867	564,976.65	100.307200	566,735.68	1,759.03	0.56
Original Face:		Base	565,000.000	99.995867	564,976.65	100.307200	566,735.68	1,759.03	0.56
89231MAC9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2014 A A3					0.67	15 Dec 2017		
		Local	830,000.000	99.986176	829,885.26	100.047900	830,397.57	512.31	0.82
Original Face:		Base	830,000.000	99.986176	829,885.26	100.047900	830,397.57	512.31	0.82
89236TBH7	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/17 1.125					1.125	16 May 2017		
		Local	1,000,000.000	99.956623	999,566.23	100.037900	1,000,379.00	812.77	0.99
		Base		99.956623	999,566.23	100.037900	1,000,379.00	812.77	0.99
89236VAB6	TOYOTA AUTO RECEIVABLES OWNER TAOT 2013 B A2					0.48	15 Feb 2016		
		Local	56,978.780	99.997771	56,977.51	100.021800	56,991.20	13.69	0.06
Original Face:		Base	160,000.000	99.997771	56,977.51	100.021800	56,991.20	13.69	0.06
90520EAC5	MUFG UNION BANK NA SR UNSECURED 06/16 3					3.0	06 Jun 2016		
		Local	1,600,000.000	103.336528	1,653,384.45	102.949500	1,647,192.00	-6,192.45	1.62
		Base		103.336528	1,653,384.45	102.949500	1,647,192.00	-6,192.45	1.62
911312AP1	UNITED PARCEL SERVICE SR UNSECURED 10/17 1.125					1.125	01 Oct 2017		
		Local	700,000.000	99.719769	698,038.38	99.840800	698,885.60	847.22	0.69
		Base		99.719769	698,038.38	99.840800	698,885.60	847.22	0.69
92343VBH6	VERIZON COMMUNICATIONS SR UNSECURED 11/15 0.7					0.7	02 Nov 2015		
		Local	185,000.000	99.994476	184,989.78	100.059700	185,110.45	120.67	0.18
		Base		99.994476	184,989.78	100.059700	185,110.45	120.67	0.18

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
92867LAC6	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2012 2 A3					0.46	20 Jan 2017		
		Local	546,436.150	99.991994	546,392.40	99.998500	546,427.95	35.55	0.54
	Original Face:	Base	800,000.000	99.991994	546,392.40	99.998500	546,427.95	35.55	0.54
92867MAC4	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2013 1 A3					0.56	21 Aug 2017		
		Local	500,000.000	99.937492	499,687.46	100.012500	500,062.50	375.04	0.49
	Original Face:	Base	500,000.000	99.937492	499,687.46	100.012500	500,062.50	375.04	0.49
92867PAB9	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2013 2 A2					0.42	20 Jul 2016		
		Local	683,057.960	99.997738	683,042.51	100.013500	683,150.17	107.66	0.67
	Original Face:	Base	1,200,000.000	99.997738	683,042.51	100.013500	683,150.17	107.66	0.67
92867PAC7	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2013 2 A3					0.7	20 Apr 2018		
		Local	450,000.000	100.000000	450,000.00	99.972500	449,876.25	-123.75	0.44
	Original Face:	Base	450,000.000	100.000000	450,000.00	99.972500	449,876.25	-123.75	0.44
931142CX9	WAL MART STORES INC SR UNSECURED 10/15 1.5					1.5	25 Oct 2015		
		Local	1,400,000.000	100.878154	1,412,294.16	101.095400	1,415,335.60	3,041.44	1.40
		Base		100.878154	1,412,294.16	101.095400	1,415,335.60	3,041.44	1.40
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	100.144800	2,303,330.40	3,330.40	2.27
		Base		100.000000	2,300,000.00	100.144800	2,303,330.40	3,330.40	2.27
98389BAP5	XCEL ENERGY INC SR UNSECURED 05/16 0.75					0.75	09 May 2016		
		Local	500,000.000	99.957536	499,787.68	100.010000	500,050.00	262.32	0.49
		Base		99.957536	499,787.68	100.010000	500,050.00	262.32	0.49
US DOLLAR Total									
		Local	96,127,708.430		96,645,722.58		96,714,320.94	68,598.36	95.38
	Original Face:	Base	58,887,000.000		96,645,722.58		96,714,320.94	68,598.36	95.38
FIXED INCOME Total									
		Base	96,127,708.430		96,645,722.58		96,714,320.94	68,598.36	95.38
	Original Face:		58,887,000.000						

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Holdings

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

As of: *November 30, 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

Prepared by State Street

Holdings

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

As of: *November 30, 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									
		100,804,508.240	Base		101,328,384.68		101,399,364.00	70,979.32	100.00
Original Face:		58,887,000.000							

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Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		-0.050	Local	1.000000	-0.05	1.000000	-0.05	0.00	0.00
			Base	1.000000	-0.05	1.000000	-0.05	0.00	0.00
US DOLLAR Total									
		-0.050	Local		-0.05		-0.05	0.00	0.00
			Base		-0.05		-0.05	0.00	0.00
CASH Total									
		-0.050	Base		-0.05		-0.05	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	99.989971	39,995,988.33	99.989971	39,995,988.33	0.00	4.82
			Base	99.989971	39,995,988.33	99.989971	39,995,988.33	0.00	4.82
3135G0FY4	FANNIE MAE NOTES 12/14 0.75					0.75	19 Dec 2014		
		5,000,000.000	Local	99.999952	4,999,997.59	99.999952	4,999,997.59	0.00	0.60
			Base	99.999952	4,999,997.59	99.999952	4,999,997.59	0.00	0.60
979QHR003	SOUTH STREET REPO					0.17	01 Dec 2014		
		100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	12.05
			Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	12.05
979QHR003	SOUTH STREET REPO					0.18	01 Dec 2014		
		84,531,779.610	Local	100.000000	84,531,779.61	100.000000	84,531,779.61	0.00	10.19
			Base	100.000000	84,531,779.61	100.000000	84,531,779.61	0.00	10.19
US DOLLAR Total									
		229,531,779.610	Local		229,527,765.53		229,527,765.53	0.00	27.66
			Base		229,527,765.53		229,527,765.53	0.00	27.66

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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
CASH EQUIVALENT Total									
			229,531,779.610	Base	229,527,765.53		229,527,765.53	0.00	27.66
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
3132GSCE7	FED HM LN PC POOL Q06969					3.5	01 Mar 2042		
			19,051,414.410	Local	105.845433	20,165,051.99	104.341316	19,878,496.51	-286,555.48	2.40
	Original Face:		24,487,993.000	Base	105.845433	20,165,051.99	104.341316	19,878,496.51	-286,555.48	2.40
3132GUNB6	FED HM LN PC POOL Q09086					3.5	01 Jun 2042		
			6,815,938.800	Local	105.720407	7,205,838.25	104.190912	7,101,588.80	-104,249.45	0.86
	Original Face:		10,000,000.000	Base	105.720407	7,205,838.25	104.190912	7,101,588.80	-104,249.45	0.86
31331KHV5	FEDERAL FARM CREDIT BANK BONDS 04/16 VAR					0.225	20 Apr 2016		
			10,000,000.000	Local	100.021119	10,002,111.86	100.135800	10,013,580.00	11,468.14	1.21
				Base	100.021119	10,002,111.86	100.135800	10,013,580.00	11,468.14	1.21
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	99.495100	32,325,957.99	-164,042.01	3.90
				Base	100.000000	32,490,000.00	99.495100	32,325,957.99	-164,042.01	3.90
313381C29	FEDERAL HOME LOAN BANK BONDS 06/18 1.05					1.05	04 Jun 2018		
			9,000,000.000	Local	99.188886	8,926,999.78	99.550800	8,959,572.00	32,572.22	1.08
				Base	99.188886	8,926,999.78	99.550800	8,959,572.00	32,572.22	1.08
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	99.722800	12,490,280.70	-34,719.30	1.51
				Base	100.000000	12,525,000.00	99.722800	12,490,280.70	-34,719.30	1.51
3133EA5D6	FEDERAL FARM CREDIT BANK BONDS 04/15 VAR					0.175	23 Apr 2015		
			20,000,000.000	Local	99.996804	19,999,360.89	100.039600	20,007,920.00	8,559.11	2.41
				Base	99.996804	19,999,360.89	100.039600	20,007,920.00	8,559.11	2.41
3133EAJF6	FEDERAL FARM CREDIT BANK BONDS 09/15 VAR					0.18	22 Sep 2015		
			30,000,000.000	Local	99.997431	29,999,229.28	100.070700	30,021,210.00	21,980.72	3.62
				Base	99.997431	29,999,229.28	100.070700	30,021,210.00	21,980.72	3.62

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3133EAR34	FEDERAL FARM CREDIT BANK BONDS 04/15 VAR					0.1855	06 Apr 2015		
			10,000,000.000	Local 100.000000	10,000,000.00	100.036700	10,003,670.00	3,670.00	1.21
				Base 100.000000	10,000,000.00	100.036700	10,003,670.00	3,670.00	1.21
3133EAWY0	FEDERAL FARM CREDIT BANK BONDS 07/17 1.04					1.04	10 Jul 2017		
			10,000,000.000	Local 100.000000	10,000,000.00	99.782700	9,978,270.00	-21,730.00	1.20
				Base 100.000000	10,000,000.00	99.782700	9,978,270.00	-21,730.00	1.20
3133EAX29	FEDERAL FARM CREDIT BANK BONDS 09/17 0.98					0.98	18 Sep 2017		
			10,000,000.000	Local 100.000000	10,000,000.00	99.928500	9,992,850.00	-7,150.00	1.20
				Base 100.000000	10,000,000.00	99.928500	9,992,850.00	-7,150.00	1.20
3133EC2Z6	FEDERAL FARM CREDIT BANK BONDS 02/17 0.67					0.67	15 Feb 2017		
			20,000,000.000	Local 100.000000	20,000,000.00	99.643300	19,928,660.00	-71,340.00	2.40
				Base 100.000000	20,000,000.00	99.643300	19,928,660.00	-71,340.00	2.40
3133ECAW4	FEDERAL FARM CREDIT BANK BONDS 02/16 VAR					0.205	24 Feb 2016		
			20,000,000.000	Local 100.000000	20,000,000.00	100.108000	20,021,600.00	21,600.00	2.41
				Base 100.000000	20,000,000.00	100.108000	20,021,600.00	21,600.00	2.41
3133ECE34	FEDERAL FARM CREDIT BANK BONDS 01/18 VAR					0.2135	30 Jan 2018		
			20,000,000.000	Local 100.000000	20,000,000.00	100.078100	20,015,620.00	15,620.00	2.41
				Base 100.000000	20,000,000.00	100.078100	20,015,620.00	15,620.00	2.41
3133ECNT7	FEDERAL FARM CREDIT BANK BONDS 11/16 0.54					0.54	07 Nov 2016		
			10,000,000.000	Local 100.000000	10,000,000.00	99.609700	9,960,970.00	-39,030.00	1.20
				Base 100.000000	10,000,000.00	99.609700	9,960,970.00	-39,030.00	1.20
3133ECNZ3	FEDERAL FARM CREDIT BANK BONDS 02/18 0.84					0.84	09 Feb 2018		
			10,000,000.000	Local 100.000000	10,000,000.00	99.329500	9,932,950.00	-67,050.00	1.20
				Base 100.000000	10,000,000.00	99.329500	9,932,950.00	-67,050.00	1.20
3133ECP40	FEDERAL FARM CREDIT BANK BONDS 05/17 0.64					0.64	09 May 2017		
			10,000,000.000	Local 100.000000	10,000,000.00	99.227900	9,922,790.00	-77,210.00	1.20
				Base 100.000000	10,000,000.00	99.227900	9,922,790.00	-77,210.00	1.20
3135G0NC3	FANNIE MAE NOTES 08/17 1					1.0	14 Aug 2017		
			12,455,000.000	Local 100.000000	12,455,000.00	100.022200	12,457,765.01	2,765.01	1.50
				Base 100.000000	12,455,000.00	100.022200	12,457,765.01	2,765.01	1.50

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3135G0WB5	FANNIE MAE NOTES 04/18 1.2					1.2	18 Apr 2018		
		Local	39,675,000.000	100.000000	39,675,000.00	99.568000	39,503,604.00	-171,396.00	4.76
		Base		100.000000	39,675,000.00	99.568000	39,503,604.00	-171,396.00	4.76
3135G0XD0	FANNIE MAE 05/18 1					1.0	21 May 2018		
		Local	10,000,000.000	100.000000	10,000,000.00	99.167800	9,916,780.00	-83,220.00	1.19
		Base		100.000000	10,000,000.00	99.167800	9,916,780.00	-83,220.00	1.19
3135G0XG3	FANNIE MAE 05/18 1					1.0	21 May 2018		
		Local	19,726,000.000	100.000000	19,726,000.00	99.075000	19,543,534.50	-182,465.50	2.35
		Base		100.000000	19,726,000.00	99.075000	19,543,534.50	-182,465.50	2.35
3136A2HK2	FANNIE MAE FNR 2011 111 DG					2.25	25 Dec 2038		
		Local	3,219,129.450	100.166779	3,224,498.28	101.554000	3,269,154.72	44,656.44	0.39
	Original Face:	Base	5,000,000.000	100.166779	3,224,498.28	101.554000	3,269,154.72	44,656.44	0.39
3136A8PR5	FANNIE MAE FNR 2012 100 TA					1.75	25 Apr 2042		
		Local	9,142,660.580	99.711274	9,116,263.37	97.124900	8,879,799.95	-236,463.42	1.07
	Original Face:	Base	11,452,445.000	99.711274	9,116,263.37	97.124900	8,879,799.95	-236,463.42	1.07
3136ACHX2	FANNIE MAE FNR 2013 17 WB					1.75	25 Aug 2042		
		Local	9,763,584.440	100.354889	9,798,234.29	95.238600	9,298,701.13	-499,533.16	1.12
	Original Face:	Base	11,058,708.000	100.354889	9,798,234.29	95.238600	9,298,701.13	-499,533.16	1.12
3136G1CK3	FANNIE MAE NOTES 11/16 0.66					0.66	21 Nov 2016		
		Local	14,000,000.000	100.000000	14,000,000.00	100.114600	14,016,044.00	16,044.00	1.69
		Base		100.000000	14,000,000.00	100.114600	14,016,044.00	16,044.00	1.69
3137A0UL7	FREDDIE MAC FHR 3716 PC					2.5	15 Apr 2038		
		Local	2,547,981.600	98.208034	2,502,322.64	102.225600	2,604,689.48	102,366.84	0.31
	Original Face:	Base	5,000,000.000	98.208034	2,502,322.64	102.225600	2,604,689.48	102,366.84	0.31
3137A1X99	FREDDIE MAC FHR 3719 LE					4.0	15 Aug 2028		
		Local	356,247.670	102.723442	365,949.87	103.157500	367,496.19	1,546.32	0.04
	Original Face:	Base	2,245,000.000	102.723442	365,949.87	103.157500	367,496.19	1,546.32	0.04
3137A6DT6	FREDDIE MAC FHR 3815 GD					4.0	15 Sep 2025		
		Local	896,581.700	102.695366	920,747.86	105.294000	944,046.74	23,298.88	0.11
	Original Face:	Base	5,000,000.000	102.695366	920,747.86	105.294000	944,046.74	23,298.88	0.11

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3137A7QE3	FREDDIE MAC FHR 3817 DA					4.0	15 Oct 2028		
		Local	1,562,803.450	102.283502	1,598,490.10	102.739700	1,605,619.58	7,129.48	0.19
	Original Face:	Base	5,000,000.000	102.283502	1,598,490.10	102.739700	1,605,619.58	7,129.48	0.19
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.0	15 Jul 2041		
		Local	6,739,871.800	99.971931	6,737,979.98	100.616700	6,781,436.59	43,456.61	0.82
	Original Face:	Base	10,000,000.000	99.971931	6,737,979.98	100.616700	6,781,436.59	43,456.61	0.82
3137ALET2	FREDDIE MAC FHR 4001 MH					2.0	15 Jan 2039		
		Local	2,552,984.990	99.550369	2,541,505.98	101.515600	2,591,678.03	50,172.05	0.31
	Original Face:	Base	3,637,904.000	99.550369	2,541,505.98	101.515600	2,591,678.03	50,172.05	0.31
3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
		Local	1,984,033.450	100.359737	1,991,170.76	99.314310	1,970,429.13	-20,741.63	0.24
	Original Face:	Base	5,000,000.000	100.359737	1,991,170.76	99.314310	1,970,429.13	-20,741.63	0.24
3137APJG6	FREDDIE MAC FHR 4030 BC					2.0	15 Jan 2042		
		Local	6,191,698.060	100.457219	6,220,007.66	98.937400	6,125,905.08	-94,102.58	0.74
	Original Face:	Base	9,640,000.000	100.457219	6,220,007.66	98.937400	6,125,905.08	-94,102.58	0.74
3137APS27	FREDDIE MAC FHR 4053 PA					3.0	15 Apr 2040		
		Local	4,845,206.400	103.675843	5,023,308.57	102.825300	4,982,098.02	-41,210.55	0.60
	Original Face:	Base	10,000,000.000	103.675843	5,023,308.57	102.825300	4,982,098.02	-41,210.55	0.60
3137AQTX6	FREDDIE MAC FHR 4048 CA					2.0	15 Sep 2041		
		Local	8,382,137.600	100.917917	8,459,078.70	96.662500	8,102,383.76	-356,694.94	0.98
	Original Face:	Base	12,022,600.000	100.917917	8,459,078.70	96.662500	8,102,383.76	-356,694.94	0.98
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.0	15 Feb 2041		
		Local	12,537,755.180	100.458126	12,595,193.91	97.863000	12,269,823.35	-325,370.56	1.48
	Original Face:	Base	15,363,692.000	100.458126	12,595,193.91	97.863000	12,269,823.35	-325,370.56	1.48
3137ARV78	FREDDIE MAC FHR 4079 AH					2.0	15 Jul 2027		
		Local	17,497,473.360	102.334704	17,905,987.63	100.251400	17,541,462.01	-364,525.62	2.11
	Original Face:	Base	24,000,000.000	102.334704	17,905,987.63	100.251400	17,541,462.01	-364,525.62	2.11
3137ASUV4	FREDDIE MAC FHR 4094 CA					2.0	15 Aug 2039		
		Local	8,298,473.300	100.428872	8,334,063.10	98.254100	8,153,590.25	-180,472.85	0.98
	Original Face:	Base	10,000,000.000	100.428872	8,334,063.10	98.254100	8,153,590.25	-180,472.85	0.98

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3137AUBR9	FREDDIE MAC FHR 4111 AG					1.75	15 Aug 2039		
		Local	23,615,018.220	100.962694	23,842,358.50	98.864700	23,346,916.92	-495,441.58	2.81
	Original Face:	Base	29,723,368.000	100.962694	23,842,358.50	98.864700	23,346,916.92	-495,441.58	2.81
3137AW3Y9	FREDDIE MAC FHR 4137 GA					2.0	15 Feb 2042		
		Local	4,407,283.630	102.048180	4,497,552.74	99.529900	4,386,564.99	-110,987.75	0.53
	Original Face:	Base	9,815,000.000	102.048180	4,497,552.74	99.529900	4,386,564.99	-110,987.75	0.53
3137GACU9	FREDDIE MAC FHR 3721 DB					3.0	15 Sep 2030		
		Local	3,833,221.300	102.566730	3,931,609.73	101.606400	3,894,798.17	-36,811.56	0.47
	Original Face:	Base	10,000,000.000	102.566730	3,931,609.73	101.606400	3,894,798.17	-36,811.56	0.47
313921FR4	FANNIE MAE FNR 2001 56 KZ					6.5	25 Oct 2031		
		Local	3,267,800.800	113.148133	3,697,455.61	111.562200	3,645,630.46	-51,825.15	0.44
	Original Face:	Base	12,777,000.000	113.148133	3,697,455.61	111.562200	3,645,630.46	-51,825.15	0.44
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.0	25 May 2049		
		Local	904,288.300	106.904426	966,724.22	108.978500	985,479.83	18,755.61	0.12
	Original Face:	Base	10,000,000.000	106.904426	966,724.22	108.978500	985,479.83	18,755.61	0.12
31397QKZ0	FANNIE MAE FNR 2011 4 JP					4.0	25 Jun 2039		
		Local	1,200,180.450	104.143262	1,249,907.07	102.469400	1,229,817.71	-20,089.36	0.15
	Original Face:	Base	7,000,000.000	104.143262	1,249,907.07	102.469400	1,229,817.71	-20,089.36	0.15
31397UG52	FANNIE MAE FNR 2011 64 DB					4.0	25 Jul 2041		
		Local	1,139,566.500	105.226275	1,199,123.38	104.424300	1,189,984.34	-9,139.04	0.14
	Original Face:	Base	5,000,000.000	105.226275	1,199,123.38	104.424300	1,189,984.34	-9,139.04	0.14
31398CD47	FREDDIE MAC FHR 3527 DA					4.0	15 Apr 2029		
		Local	2,000,139.040	104.140426	2,082,953.32	106.445700	2,129,062.00	46,108.68	0.26
	Original Face:	Base	16,000,000.000	104.140426	2,082,953.32	106.445700	2,129,062.00	46,108.68	0.26
31398RXD2	FANNIE MAE FNR 2010 58 BA					4.0	25 Dec 2024		
		Local	752,712.800	102.017002	767,895.03	103.697700	780,545.86	12,650.83	0.09
	Original Face:	Base	10,000,000.000	102.017002	767,895.03	103.697700	780,545.86	12,650.83	0.09
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	918,764.400	106.408801	977,646.18	107.439200	987,113.12	9,466.94	0.12
	Original Face:	Base	5,000,000.000	106.408801	977,646.18	107.439200	987,113.12	9,466.94	0.12

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31771EAB7	FICO STRIP PRN 2 DEBENTURES 11/17 0.00000						30 Nov 2017		
		Local	9,650,000.000	97.150765	9,375,048.85	96.462100	9,308,592.65	-66,456.20	1.12
		Base		97.150765	9,375,048.85	96.462100	9,308,592.65	-66,456.20	1.12
31771EAC5	FICO STRIP PRN 3 DEBENTURES 11/17 0.00000						30 Nov 2017		
		Local	10,000,000.000	97.150765	9,715,076.52	96.462100	9,646,210.00	-68,866.52	1.16
		Base		97.150765	9,715,076.52	96.462100	9,646,210.00	-68,866.52	1.16
31771EAD3	FICO STRIP PRN 4 DEBENTURES 10/17 0.00000						06 Oct 2017		
		Local	10,000,000.000	97.413692	9,741,369.22	96.796100	9,679,610.00	-61,759.22	1.17
		Base		97.413692	9,741,369.22	96.796100	9,679,610.00	-61,759.22	1.17
31771EAJ0	FICO STRIP PRN 9 DEBENTURES 10/17 0.00000						06 Oct 2017		
		Local	5,810,000.000	97.413692	5,659,735.52	96.796100	5,623,853.41	-35,882.11	0.68
		Base		97.413692	5,659,735.52	96.796100	5,623,853.41	-35,882.11	0.68
31771EAK7	FICO STRIP PRN10 DEBENTURES 11/17 0.00000						30 Nov 2017		
		Local	10,000,000.000	97.150765	9,715,076.52	96.462100	9,646,210.00	-68,866.52	1.16
		Base		97.150765	9,715,076.52	96.462100	9,646,210.00	-68,866.52	1.16
31771EAL5	FICO STRIP PRN11 DEBENTURES 02/18 0.00000						08 Feb 2018		
		Local	10,000,000.000	96.762620	9,676,261.98	95.963700	9,596,370.00	-79,891.98	1.16
		Base		96.762620	9,676,261.98	95.963700	9,596,370.00	-79,891.98	1.16
31771KAB3	FICO STRIP PRIN DEBENTURES 10/17 0.00000						06 Oct 2017		
		Local	10,000,000.000	97.359251	9,735,925.14	96.796100	9,679,610.00	-56,315.14	1.17
		Base		97.359251	9,735,925.14	96.796100	9,679,610.00	-56,315.14	1.17
31771KAC1	FICO STRIP PRIN DEBENTURES 10/17 0.00000						06 Oct 2017		
		Local	10,000,000.000	97.413692	9,741,369.22	97.015700	9,701,570.00	-39,799.22	1.17
		Base		97.413692	9,741,369.22	97.015700	9,701,570.00	-39,799.22	1.17
31771KAD9	FICO STRIP PRIN DEBENTURES 11/17 0.00000						30 Nov 2017		
		Local	10,000,000.000	97.079793	9,707,979.32	96.634700	9,663,470.00	-44,509.32	1.16
		Base		97.079793	9,707,979.32	96.634700	9,663,470.00	-44,509.32	1.16
31771KAE7	FICO STRIP PRN DEBENTURES 02/18 0.00000						08 Feb 2018		
		Local	10,000,000.000	96.807366	9,680,736.64	96.024500	9,602,450.00	-78,286.64	1.16
		Base		96.807366	9,680,736.64	96.024500	9,602,450.00	-78,286.64	1.16

& 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
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR					2.5	20 Apr 2042		
		Local	5,837,364.820	103.388260	6,035,149.92	102.993575	6,012,110.71	-23,039.21	0.72
Original Face:		Base	9,875,825.000	103.388260	6,035,149.92	102.993575	6,012,110.71	-23,039.21	0.72
38375GZ53	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 102 PA					2.0	20 Aug 2041		
		Local	8,240,324.000	101.237371	8,342,287.36	99.164000	8,171,434.89	-170,852.47	0.98
Original Face:		Base	10,000,000.000	101.237371	8,342,287.36	99.164000	8,171,434.89	-170,852.47	0.98
US DOLLAR Total									
		Local	603,833,640.500		604,843,636.74		600,389,432.58	-4,454,204.16	72.34
Original Face:		Base	314,099,535.000		604,843,636.74		600,389,432.58	-4,454,204.16	72.34
FIXED INCOME Total									
		Base	603,833,640.500		604,843,636.74		600,389,432.58	-4,454,204.16	72.34
Original Face:			314,099,535.000						

& Issue has redenominated but Local is not converted
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Holdings

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

As of: *November 30, 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								
		833,365,420.060	Base	834,371,402.22		829,917,198.06	-4,454,204.16	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 EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
0027A1NL9	ABBEY NATIONAL NA LL					0.21	20 Jan 2015		
			10,000,000.000	Local	99.970833	9,997,083.33	99.970833	9,997,083.33	0.00	0.80
				Base	99.970833	9,997,083.33	99.970833	9,997,083.33	0.00	0.80
0027A1PJ2	ABBEY NATIONAL NA LL					0.25	18 Feb 2015		
			7,500,000.000	Local	99.945139	7,495,885.42	99.945139	7,495,885.42	0.00	0.60
				Base	99.945139	7,495,885.42	99.945139	7,495,885.42	0.00	0.60
0027A1RD3	ABBEY NATIONAL NA LL					0.28	13 Apr 2015		
			5,000,000.000	Local	99.896555	4,994,827.77	99.886410	4,994,320.50	-507.27	0.40
				Base	99.896555	4,994,827.77	99.886410	4,994,320.50	-507.27	0.40
00282DNL0	ABBOT LABORATORIES					0.09	20 Jan 2015		
			10,000,000.000	Local	99.987500	9,998,750.00	99.987500	9,998,750.00	0.00	0.80
				Base	99.987500	9,998,750.00	99.987500	9,998,750.00	0.00	0.80
00850VNT5	AGRICULTURAL BANK CHINA					0.6	27 Jan 2015		
			10,000,000.000	Local	99.905000	9,990,500.00	99.905000	9,990,500.00	0.00	0.80
				Base	99.905000	9,990,500.00	99.905000	9,990,500.00	0.00	0.80
00850VNW8	AGRICULTURAL BANK CHINA					0.59	30 Jan 2015		
			9,300,000.000	Local	99.901667	9,290,855.00	99.901667	9,290,855.00	0.00	0.74
				Base	99.901667	9,290,855.00	99.901667	9,290,855.00	0.00	0.74
00850VPC0	AGRICULTURAL BANK CHINA					0.51	12 Feb 2015		
			3,200,000.000	Local	99.896583	3,196,690.66	99.896583	3,196,690.66	0.00	0.25
				Base	99.896583	3,196,690.66	99.896583	3,196,690.66	0.00	0.25
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	0.40
				Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.40
03523TAM0	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/15 4.125					4.125	15 Jan 2015		
			2,000,000.000	Local	100.467609	2,009,352.17	100.467609	2,009,352.17	0.00	0.16
				Base	100.467609	2,009,352.17	100.467609	2,009,352.17	0.00	0.16

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
03948HMG3	ARCHER DANIELS MIDLA				0.08	16 Dec 2014		
	5,363,000.000	Local	99.996667	5,362,821.23	99.996667	5,362,821.23	0.00	0.43
		Base	99.996667	5,362,821.23	99.996667	5,362,821.23	0.00	0.43
03948HMK4	ARCHER DANIELS MIDLA				0.1	19 Dec 2014		
	10,000,000.000	Local	99.995000	9,999,500.00	99.995000	9,999,500.00	0.00	0.80
		Base	99.995000	9,999,500.00	99.995000	9,999,500.00	0.00	0.80
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	99.996200	9,999,620.00	-380.00	0.80
		Base	100.000000	10,000,000.00	99.996200	9,999,620.00	-380.00	0.80
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	0.80
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.80
06945MM52	BARTON CAPITAL CORP.				0.15	05 Dec 2014		
	10,000,000.000	Local	99.998333	9,999,833.33	99.998333	9,999,833.33	0.00	0.80
		Base	99.998333	9,999,833.33	99.998333	9,999,833.33	0.00	0.80
06945MMA1	BARTON CAPITAL CORP.				0.12	10 Dec 2014		
	5,000,000.000	Local	99.997000	4,999,850.00	99.997000	4,999,850.00	0.00	0.40
		Base	99.997000	4,999,850.00	99.997000	4,999,850.00	0.00	0.40
06945MP26	BARTON CAPITAL CORP.				0.18	02 Feb 2015		
	5,000,000.000	Local	99.968500	4,998,425.00	99.968500	4,998,425.00	0.00	0.40
		Base	99.968500	4,998,425.00	99.968500	4,998,425.00	0.00	0.40
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	0.24
		Base	100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.24
12476FM37	CAFCO LLC				0.17	03 Dec 2014		
	5,000,000.000	Local	99.999056	4,999,952.78	99.999056	4,999,952.78	0.00	0.40
		Base	99.999056	4,999,952.78	99.999056	4,999,952.78	0.00	0.40
12476FMJ2	CAFCO LLC				0.16	18 Dec 2014		
	5,000,000.000	Local	99.992444	4,999,622.22	99.992444	4,999,622.22	0.00	0.40
		Base	99.992444	4,999,622.22	99.992444	4,999,622.22	0.00	0.40

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
13738KM53	CAN AST & CAN LTD JT					0.14	05 Dec 2014		
		Local	7,000,000.000	99.998444	6,999,891.11	99.998444	6,999,891.11	0.00	0.56
		Base		99.998444	6,999,891.11	99.998444	6,999,891.11	0.00	0.56
13738KMJ3	CAN AST & CAN LTD JT					0.21	18 Dec 2014		
		Local	5,000,000.000	99.990083	4,999,504.17	99.990083	4,999,504.17	0.00	0.40
		Base		99.990083	4,999,504.17	99.990083	4,999,504.17	0.00	0.40
13738KMN4	CAN AST & CAN LTD JT					0.16	22 Dec 2014		
		Local	5,000,000.000	99.990667	4,999,533.33	99.990667	4,999,533.33	0.00	0.40
		Base		99.990667	4,999,533.33	99.990667	4,999,533.33	0.00	0.40
14912L4Y4	CATERPILLAR FINANCIAL SE SR UNSECURED 12/14 1.125					1.125	15 Dec 2014		
		Local	1,865,000.000	100.033832	1,865,630.96	100.033832	1,865,630.96	0.00	0.15
		Base		100.033832	1,865,630.96	100.033832	1,865,630.96	0.00	0.15
15060YNG1	CEDAR SPRING CPTL CO					0.25	16 Jan 2015		
		Local	10,000,000.000	99.968056	9,996,805.56	99.968056	9,996,805.56	0.00	0.80
		Base		99.968056	9,996,805.56	99.968056	9,996,805.56	0.00	0.80
15963UMF0	CHARIOT FNDG LLC					0.1	15 Dec 2014		
		Local	7,500,000.000	99.996111	7,499,708.33	99.996111	7,499,708.33	0.00	0.60
		Base		99.996111	7,499,708.33	99.996111	7,499,708.33	0.00	0.60
16115XM36	CHARTA LLC					0.19	03 Dec 2014		
		Local	10,000,000.000	99.998944	9,999,894.44	99.998944	9,999,894.44	0.00	0.80
		Base		99.998944	9,999,894.44	99.998944	9,999,894.44	0.00	0.80
16115XM44	CHARTA LLC					0.14	04 Dec 2014		
		Local	9,750,000.000	99.998833	9,749,886.25	99.998833	9,749,886.25	0.00	0.78
		Base		99.998833	9,749,886.25	99.998833	9,749,886.25	0.00	0.78
16677KM83	CHEVRON CORP					0.1	08 Dec 2014		
		Local	10,000,000.000	99.998056	9,999,805.55	99.998056	9,999,805.55	0.00	0.80
		Base		99.998056	9,999,805.55	99.998056	9,999,805.55	0.00	0.80
17178CM34	CIESCO LLC					0.11	03 Dec 2014		
		Local	5,000,000.000	99.999389	4,999,969.44	99.999389	4,999,969.44	0.00	0.40
		Base		99.999389	4,999,969.44	99.999389	4,999,969.44	0.00	0.40

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
19121BNW5	COCA-COLA COMPANY				0.11	30 Jan 2015		
	10,500,000.000	Local	99.981667	10,498,075.00	99.981667	10,498,075.00	0.00	0.84
		Base	99.981667	10,498,075.00	99.981667	10,498,075.00	0.00	0.84
2063C1NC0	CONCORD MIN CPTL CO				0.18	12 Jan 2015		
	12,500,000.000	Local	99.979000	12,497,375.00	99.979000	12,497,375.00	0.00	1.00
		Base	99.979000	12,497,375.00	99.979000	12,497,375.00	0.00	1.00
22533MJP7	CREDIT AGRICOLE				0.33	08 Dec 2014		
	6,000,000.000	Local	100.003885	6,000,233.10	100.003885	6,000,233.10	0.00	0.48
		Base	100.003885	6,000,233.10	100.003885	6,000,233.10	0.00	0.48
2284K1N66	CROWN POINT CAP CO.				0.18	06 Jan 2015		
	10,000,000.000	Local	99.982000	9,998,200.00	99.982000	9,998,200.00	0.00	0.80
		Base	99.982000	9,998,200.00	99.982000	9,998,200.00	0.00	0.80
29101BMJ8	EMERSON ELECTRIC CO				0.1	18 Dec 2014		
	10,000,000.000	Local	99.995278	9,999,527.78	99.995278	9,999,527.78	0.00	0.80
		Base	99.995278	9,999,527.78	99.995278	9,999,527.78	0.00	0.80
29101BMP4	EMERSON ELECTRIC CO				0.11	23 Dec 2014		
	10,000,000.000	Local	99.993278	9,999,327.78	99.993278	9,999,327.78	0.00	0.80
		Base	99.993278	9,999,327.78	99.993278	9,999,327.78	0.00	0.80
30601WP94	FAIRWAY FINANCE CORP				0.16	09 Feb 2015		
	5,014,000.000	Local	99.968889	5,012,440.09	99.968889	5,012,440.09	0.00	0.40
		Base	99.968889	5,012,440.09	99.968889	5,012,440.09	0.00	0.40
30601WQ93	FAIRWAY FINANCE CORP				0.17	09 Mar 2015		
	5,038,000.000	Local	99.953722	5,035,668.53	99.944730	5,035,215.50	-453.03	0.40
		Base	99.953722	5,035,668.53	99.944730	5,035,215.50	-453.03	0.40
3130A2VP8	FEDERAL HOME LOAN BANK BONDS 02/15 0.08				0.08	20 Feb 2015		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.80
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.80
313384AE9	FED HOME LN DISCOUNT NT DISCOUNT NOT 01/15 0.00000				0.01	05 Jan 2015		
	100,000,000.000	Local	99.996111	99,996,111.12	99.996111	99,996,111.12	0.00	7.97
		Base	99.996111	99,996,111.12	99.996111	99,996,111.12	0.00	7.97

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
313384AM1	FED HOME LN DISCOUNT NT DISCOUNT NOT 01/15 0.00000					0.01	12 Jan 2015		
		Local	40,000,000.000	99.995333	39,998,133.33	99.995333	39,998,133.33	0.00	3.19
		Base		99.995333	39,998,133.33	99.995333	39,998,133.33	0.00	3.19
313384AW9	FED HOME LN DISCOUNT NT DISCOUNT NOT 01/15 0.00000					0.01	21 Jan 2015		
		Local	15,000,000.000	99.992917	14,998,937.51	99.992917	14,998,937.51	0.00	1.20
		Base		99.992917	14,998,937.51	99.992917	14,998,937.51	0.00	1.20
313384AY5	FED HOME LN DISCOUNT NT DISCOUNT NOT 01/15 0.00000					0.01	23 Jan 2015		
		Local	15,000,000.000	99.990431	14,998,564.59	99.990431	14,998,564.59	0.00	1.20
		Base		99.990431	14,998,564.59	99.990431	14,998,564.59	0.00	1.20
313397T43	FREDDIE MAC DISCOUNT NT DISCOUNT NOT 12/14 0.00000					0.01	16 Dec 2014		
		Local	50,000,000.000	99.999792	49,999,895.83	99.999792	49,999,895.83	0.00	3.98
		Base		99.999792	49,999,895.83	99.999792	49,999,895.83	0.00	3.98
3773E3NL7	GLAXOSMITHKLINE FIN PLC					0.18	20 Jan 2015		
		Local	7,000,000.000	99.975000	6,998,250.00	99.975000	6,998,250.00	0.00	0.56
		Base		99.975000	6,998,250.00	99.975000	6,998,250.00	0.00	0.56
38102KNF5	GOLDEN FUNDING CORP					0.2	15 Jan 2015		
		Local	10,000,000.000	99.975000	9,997,500.00	99.975000	9,997,500.00	0.00	0.80
		Base		99.975000	9,997,500.00	99.975000	9,997,500.00	0.00	0.80
38102KNN8	GOLDEN FUNDING CORP					0.18	22 Jan 2015		
		Local	6,731,000.000	99.974000	6,729,249.94	99.974000	6,729,249.94	0.00	0.54
		Base		99.974000	6,729,249.94	99.974000	6,729,249.94	0.00	0.54
38102KP63	GOLDEN FUNDING CORP					0.2	06 Feb 2015		
		Local	5,000,000.000	99.962778	4,998,138.89	99.962778	4,998,138.89	0.00	0.40
		Base		99.962778	4,998,138.89	99.962778	4,998,138.89	0.00	0.40
38141GEA8	GOLDMAN SACHS GROUP INC SR UNSECURED 01/15 5.125					5.125	15 Jan 2015		
		Local	5,000,000.000	100.549438	5,027,471.89	100.549438	5,027,471.89	0.00	0.40
		Base		100.549438	5,027,471.89	100.549438	5,027,471.89	0.00	0.40
38346MM92	GOTHAM FDG CORP					0.14	09 Dec 2014		
		Local	5,000,000.000	99.996889	4,999,844.44	99.996889	4,999,844.44	0.00	0.40
		Base		99.996889	4,999,844.44	99.996889	4,999,844.44	0.00	0.40

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38346MN67	GOTHAM FDG CORP					0.15	06 Jan 2015		
		9,500,000.000	Local	99.985000	9,498,575.00	99.985000	9,498,575.00	0.00	0.76
			Base	99.985000	9,498,575.00	99.985000	9,498,575.00	0.00	0.76
38346MND2	GOTHAM FDG CORP					0.15	13 Jan 2015		
		5,000,000.000	Local	99.982083	4,999,104.17	99.982083	4,999,104.17	0.00	0.40
			Base	99.982083	4,999,104.17	99.982083	4,999,104.17	0.00	0.40
38362WMF5	GOVCO LLC					0.17	15 Dec 2014		
		10,000,000.000	Local	99.993389	9,999,338.89	99.993389	9,999,338.89	0.00	0.80
			Base	99.993389	9,999,338.89	99.993389	9,999,338.89	0.00	0.80
41068LNE2	HANNOVER FDG CO. LLC					0.17	14 Jan 2015		
		10,000,000.000	Local	99.979222	9,997,922.22	99.979222	9,997,922.22	0.00	0.80
			Base	99.979222	9,997,922.22	99.979222	9,997,922.22	0.00	0.80
41068LNN2	HANNOVER FDG CO. LLC					0.19	22 Jan 2015		
		15,000,000.000	Local	99.972556	14,995,883.33	99.972556	14,995,883.33	0.00	1.20
			Base	99.972556	14,995,883.33	99.972556	14,995,883.33	0.00	1.20
4497W1S49	ING (US) FUNDING LLC					0.28	04 May 2015		
		5,000,000.000	Local	99.880222	4,994,011.11	99.882690	4,994,134.50	123.39	0.40
			Base	99.880222	4,994,011.11	99.882690	4,994,134.50	123.39	0.40
45779QP42	INSTITUTIONAL SECURED					0.37	04 Feb 2015		
		10,000,000.000	Local	99.933195	9,993,319.45	99.933195	9,993,319.45	0.00	0.80
			Base	99.933195	9,993,319.45	99.933195	9,993,319.45	0.00	0.80
45779QP91	INSTITUTIONAL SECURED					0.38	09 Feb 2015		
		5,000,000.000	Local	99.926111	4,996,305.55	99.926111	4,996,305.55	0.00	0.40
			Base	99.926111	4,996,305.55	99.926111	4,996,305.55	0.00	0.40
48802WXE3	KELLS FDG LLC					0.16	26 Feb 2015		
		10,000,000.000	Local	99.961333	9,996,133.33	99.961333	9,996,133.33	0.00	0.80
			Base	99.961333	9,996,133.33	99.961333	9,996,133.33	0.00	0.80
53127UMB3	LIBERTY FUNDING LLC					0.12	11 Dec 2014		
		5,000,000.000	Local	99.996667	4,999,833.33	99.996667	4,999,833.33	0.00	0.40
			Base	99.996667	4,999,833.33	99.996667	4,999,833.33	0.00	0.40

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
53127UMV9	LIBERTY FUNDING LLC					0.12	29 Dec 2014		
		5,000,000.000	Local	99.990667	4,999,533.33	99.990667	4,999,533.33	0.00	0.40
			Base	99.990667	4,999,533.33	99.990667	4,999,533.33	0.00	0.40
5766P1M32	MATCHPOINT MASTER TR					0.15	03 Dec 2014		
		10,000,000.000	Local	99.999167	9,999,916.67	99.999167	9,999,916.67	0.00	0.80
			Base	99.999167	9,999,916.67	99.999167	9,999,916.67	0.00	0.80
5766P1P39	MATCHPOINT MASTER TR					0.21	03 Feb 2015		
		5,000,000.000	Local	99.962667	4,998,133.33	99.962667	4,998,133.33	0.00	0.40
			Base	99.962667	4,998,133.33	99.962667	4,998,133.33	0.00	0.40
5766P1QA2	MATCHPOINT MASTER TR					0.25	10 Mar 2015		
		5,000,000.000	Local	99.931250	4,996,562.50	99.938230	4,996,911.50	349.00	0.40
			Base	99.931250	4,996,562.50	99.938230	4,996,911.50	349.00	0.40
60688GPH4	MIZUHO FDG LLC					0.2	17 Feb 2015		
		10,000,000.000	Local	99.956667	9,995,666.67	99.956667	9,995,666.67	0.00	0.80
			Base	99.956667	9,995,666.67	99.956667	9,995,666.67	0.00	0.80
60688LY83	MIZUHO BANK LTD					0.2	09 Feb 2015		
		10,000,000.000	Local	99.999999	9,999,999.87	99.999999	9,999,999.87	0.00	0.80
			Base	99.999999	9,999,999.87	99.999999	9,999,999.87	0.00	0.80
62455BN84	MOUNTCLIFF					0.35	08 Jan 2015		
		5,000,000.000	Local	99.963056	4,998,152.78	99.963056	4,998,152.78	0.00	0.40
			Base	99.963056	4,998,152.78	99.963056	4,998,152.78	0.00	0.40
63253KMC8	NAT'L AUSTRALIA FNDG					0.175	12 Dec 2014		
		10,000,000.000	Local	99.994653	9,999,465.28	99.994653	9,999,465.28	0.00	0.80
			Base	99.994653	9,999,465.28	99.994653	9,999,465.28	0.00	0.80
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	0.80
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.80
67983UQ97	OLD LINE FUNDING LLC					0.21	09 Mar 2015		
		10,000,000.000	Local	99.942833	9,994,283.33	99.947540	9,994,754.00	470.67	0.80
			Base	99.942833	9,994,283.33	99.947540	9,994,754.00	470.67	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
742718DM8	PROCTER + GAMBLE CO/THE SR UNSECURED 02/15 3.5					3.5	15 Feb 2015		
		Local	10,000,000.000	100.651197	10,065,119.66	100.651197	10,065,119.66	0.00	0.80
		Base		100.651197	10,065,119.66	100.651197	10,065,119.66	0.00	0.80
78009NQQ2	ROYAL BK OF CANADA BBA LIBOR USD 1 MONTH					0.235	23 Feb 2015		
		Local	10,000,000.000	100.011553	10,001,155.29	100.011553	10,001,155.29	0.00	0.80
		Base		100.011553	10,001,155.29	100.011553	10,001,155.29	0.00	0.80
82124MPC8	SHEFFIELD RECEIVABLE					0.2	12 Feb 2015		
		Local	5,000,000.000	99.959444	4,997,972.22	99.959444	4,997,972.22	0.00	0.40
		Base		99.959444	4,997,972.22	99.959444	4,997,972.22	0.00	0.40
82124MPJ3	SHEFFIELD RECEIVABLE					0.19	18 Feb 2015		
		Local	10,000,000.000	99.958306	9,995,830.55	99.958306	9,995,830.55	0.00	0.80
		Base		99.958306	9,995,830.55	99.958306	9,995,830.55	0.00	0.80
863667AA9	STRYKER CORP SR UNSECURED 01/15 3					3.0	15 Jan 2015		
		Local	3,590,000.000	100.338643	3,602,157.29	100.338643	3,602,157.29	0.00	0.29
		Base		100.338643	3,602,157.29	100.338643	3,602,157.29	0.00	0.29
86562YQD9	SUMITOMO MITSUI BKG CORP					0.22	05 Jan 2015		
		Local	20,000,000.000	100.005825	20,001,164.95	100.005825	20,001,164.95	0.00	1.59
		Base		100.005825	20,001,164.95	100.005825	20,001,164.95	0.00	1.59
87019SPH1	SWEDBANK					0.16	17 Feb 2015		
		Local	15,000,000.000	99.965333	14,994,800.00	99.965333	14,994,800.00	0.00	1.19
		Base		99.965333	14,994,800.00	99.965333	14,994,800.00	0.00	1.19
88602UPS3	THUNDER BAY FNDNG LLC					0.15	26 Feb 2015		
		Local	6,000,000.000	99.963750	5,997,825.00	99.963750	5,997,825.00	0.00	0.48
		Base		99.963750	5,997,825.00	99.963750	5,997,825.00	0.00	0.48
88602URL6	THUNDER BAY FNDNG LLC					0.2	20 Apr 2015		
		Local	5,000,000.000	99.922222	4,996,111.11	99.912740	4,995,637.00	-474.11	0.40
		Base		99.922222	4,996,111.11	99.912740	4,995,637.00	-474.11	0.40
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.31	11 Dec 2014		
		Local	7,623,181.740	100.000000	7,623,181.74	100.000000	7,623,181.74	0.00	0.61
		Base		100.000000	7,623,181.74	100.000000	7,623,181.74	0.00	0.61

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
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	0.32
		Base		100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	0.32
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	0.84
		Base		100.000000	10,500,000.00	100.000000	10,500,000.00	0.00	0.84
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.31	12 Feb 2015		
		Local	1,999,616.690	100.000000	1,999,616.69	100.000000	1,999,616.69	0.00	0.16
		Base		100.000000	1,999,616.69	100.000000	1,999,616.69	0.00	0.16
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	0.44
		Base		100.000000	5,472,972.61	100.000000	5,472,972.61	0.00	0.44
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	0.43
		Base		100.000000	5,346,747.75	100.000000	5,346,747.75	0.00	0.43
92646LNC0	VICTORY RECEIVABLES					0.15	12 Jan 2015		
		Local	10,000,000.000	99.982500	9,998,250.00	99.982500	9,998,250.00	0.00	0.80
		Base		99.982500	9,998,250.00	99.982500	9,998,250.00	0.00	0.80
92646LNC0	VICTORY RECEIVABLES					0.16	12 Jan 2015		
		Local	10,000,000.000	99.981333	9,998,133.34	99.981333	9,998,133.34	0.00	0.80
		Base		99.981333	9,998,133.34	99.981333	9,998,133.34	0.00	0.80
96442MM85	WHITE POINT FDG INC					0.19	08 Dec 2014		
		Local	5,000,000.000	99.996306	4,999,815.28	99.996306	4,999,815.28	0.00	0.40
		Base		99.996306	4,999,815.28	99.996306	4,999,815.28	0.00	0.40
96442MN68	WHITE POINT FDG INC					0.2	06 Jan 2015		
		Local	5,000,000.000	99.980000	4,999,000.00	99.980000	4,999,000.00	0.00	0.40
		Base		99.980000	4,999,000.00	99.980000	4,999,000.00	0.00	0.40
96442MNN1	WHITE POINT FDG INC					0.23	22 Jan 2015		
		Local	10,000,000.000	99.966778	9,996,677.78	99.966778	9,996,677.78	0.00	0.80
		Base		99.966778	9,996,677.78	99.966778	9,996,677.78	0.00	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
979QHT009	WELLS FARGO REPO					0.09	01 Dec 2014		
		Local	23,998,724.070	100.000000	23,998,724.07	100.000000	23,998,724.07	0.00	1.91
		Base		100.000000	23,998,724.07	100.000000	23,998,724.07	0.00	1.91
979QHT009	WELLS FARGO REPO					0.08	04 Dec 2014		
		Local	185,000,000.000	100.000000	185,000,000.00	100.000000	185,000,000.00	0.00	14.74
		Base		100.000000	185,000,000.00	100.000000	185,000,000.00	0.00	14.74
979RFJ001	ALLIANCE BANK OF ARIZONA MONEY					0.27	01 Dec 2014		
		Local	346,360.170	100.000000	346,360.17	100.000000	346,360.17	0.00	0.03
		Base		100.000000	346,360.17	100.000000	346,360.17	0.00	0.03
979RFJ001	ALLIANCE BANK OF ARIZONA MONEY					0.31	08 Jan 2015		
		Local	4,052,489.330	100.000000	4,052,489.33	100.000000	4,052,489.33	0.00	0.32
		Base		100.000000	4,052,489.33	100.000000	4,052,489.33	0.00	0.32
US DOLLAR Total									
		Local	1,076,691,092.360		1,076,663,767.84		1,076,662,896.49	-871.35	85.80
		Base			1,076,663,767.84		1,076,662,896.49	-871.35	85.80
CASH EQUIVALENT Total									
		Base	1,076,691,092.360		1,076,663,767.84		1,076,662,896.49	-871.35	85.80

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

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	6,075,000.000	100.726496	6,119,134.63	100.689900	6,116,911.43	-2,223.20	0.49
		Base		100.726496	6,119,134.63	100.689900	6,116,911.43	-2,223.20	0.49
02665WAN1	AMERICAN HONDA FINANCE SR UNSECURED 10/15 VAR					0.2291	07 Oct 2015		
		Local	10,000,000.000	100.000000	10,000,000.00	99.965800	9,996,580.00	-3,420.00	0.80
		Base		100.000000	10,000,000.00	99.965800	9,996,580.00	-3,420.00	0.80
09658UAA7	BMW VEHICLE OWNER TRUST BMWOT 2014 A A1					0.19	26 Oct 2015		
		Local	7,058,712.080	100.000000	7,058,712.08	99.992310	7,058,169.27	-542.81	0.56
Original Face:		Base	10,000,000.000	100.000000	7,058,712.08	99.992310	7,058,169.27	-542.81	0.56

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
12632XAA6	CNH EQUIPMENT TRUST CNH 2014 C A1					0.2	16 Nov 2015		
		Local	9,333,658.660	100.000000	9,333,658.66	100.005350	9,334,158.01	499.35	0.74
Original Face:		Base	10,000,000.000	100.000000	9,333,658.66	100.005350	9,334,158.01	499.35	0.74
14313TAA7	CARMAX AUTO OWNER TRUST CARMX 2014 3 A1					0.19	17 Aug 2015		
		Local	9,287,795.730	100.000000	9,287,795.73	100.000000	9,287,795.73	0.00	0.74
Original Face:		Base	19,100,000.000	100.000000	9,287,795.73	100.000000	9,287,795.73	0.00	0.74
14313UAA4	CARMAX AUTO OWNER TRUST CARMX 2014 4 A1					0.21	16 Nov 2015		
		Local	12,000,000.000	100.000000	12,000,000.00	100.000000	12,000,000.00	0.00	0.96
Original Face:		Base	12,000,000.000	100.000000	12,000,000.00	100.000000	12,000,000.00	0.00	0.96
3130A15Z7	FEDERAL HOME LOAN BANK BONDS 09/15 VAR					0.13	17 Sep 2015		
		Local	10,000,000.000	99.991671	9,999,167.08	100.007100	10,000,710.00	1,542.92	0.80
		Base		99.991671	9,999,167.08	100.007100	10,000,710.00	1,542.92	0.80
3130A1ES3	FEDERAL HOME LOAN BANK BONDS 09/15 VAR					0.128	21 Sep 2015		
		Local	10,000,000.000	100.011714	10,001,171.41	100.006500	10,000,650.00	-521.41	0.80
		Base		100.011714	10,001,171.41	100.006500	10,000,650.00	-521.41	0.80
31679MAA4	FIFTH THIRD AUTO TRUST FITAT 2014 3 A1					0.21	16 Nov 2015		
		Local	8,619,359.060	100.000000	8,619,359.06	100.000000	8,619,359.06	0.00	0.69
Original Face:		Base	10,000,000.000	100.000000	8,619,359.06	100.000000	8,619,359.06	0.00	0.69
34530KAF0	FORD CREDIT AUTO OWNER TRUST FORDO 2014 B A1 144A					0.18	15 Jul 2015		
		Local	900,715.690	100.000000	900,715.69	100.000520	900,720.37	4.68	0.07
Original Face:		Base	11,000,000.000	100.000000	900,715.69	100.000520	900,720.37	4.68	0.07
34530LAA9	FORD CREDIT AUTO LEASE TRUST FORDL 2014 B A1 144A					0.18	15 Aug 2015		
		Local	5,660,975.940	100.000000	5,660,975.93	99.966890	5,659,101.59	-1,874.34	0.45
Original Face:		Base	11,000,000.000	100.000000	5,660,975.93	99.966890	5,659,101.59	-1,874.34	0.45
34530PAA0	FORD CREDIT AUTO OWNER TRUST FORDO 2014 C A1 144A					0.23	15 Dec 2015		
		Local	10,000,000.000	100.000000	10,000,000.00	99.997200	9,999,720.00	-280.00	0.80
Original Face:		Base	10,000,000.000	100.000000	10,000,000.00	99.997200	9,999,720.00	-280.00	0.80
36163LAA8	GE EQUIPMENT SMALL TICKET LLC GEEST 2014 1A A1 144A					0.25	24 Apr 2015		
		Local	647,638.090	100.000000	647,638.09	100.003860	647,663.09	25.00	0.05
Original Face:		Base	2,250,000.000	100.000000	647,638.09	100.003860	647,663.09	25.00	0.05

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36163NAA4	GE EQUIPMENT TRANSPORTATION LL GEET 2014 1 A1					0.2	23 Jun 2015		
		Local	908,786.200	100.000000	908,786.20	99.999460	908,781.29	-4.91	0.07
Original Face:		Base	3,000,000.000	100.000000	908,786.20	99.999460	908,781.29	-4.91	0.07
43814GAA8	HONDA AUTO RECEIVABLES OWNER T HAROT 2014 2 A1					0.18	18 May 2015		
		Local	746,682.320	100.000000	746,682.32	100.000000	746,682.32	0.00	0.06
Original Face:		Base	3,100,000.000	100.000000	746,682.32	100.000000	746,682.32	0.00	0.06
43814HAA6	HONDA AUTO RECEIVABLES OWNER T HAROT 2014 3 A1					0.19	17 Aug 2015		
		Local	4,466,365.370	100.000000	4,466,365.37	100.000000	4,466,365.37	0.00	0.36
Original Face:		Base	7,250,000.000	100.000000	4,466,365.37	100.000000	4,466,365.37	0.00	0.36
43814JAA2	HONDA AUTO RECEIVABLES OWNER T HAROT 2014 4 A1					0.22	15 Dec 2015		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.80
Original Face:		Base	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.80
44890UAA2	HYUNDAI AUTO RECEIVABLES TRUST HART 2014 B A1					0.18	15 May 2015		
		Local	160,884.500	100.000000	160,884.50	100.000000	160,884.50	0.00	0.01
Original Face:		Base	6,000,000.000	100.000000	160,884.50	100.000000	160,884.50	0.00	0.01
44890VAA0	HYUNDAI AUTO LEASE SECURITIZAT HALST 2014 B A1 144A					0.2	15 Jul 2015		
		Local	1,717,666.620	100.000000	1,717,666.62	99.996540	1,717,607.19	-59.43	0.14
Original Face:		Base	5,000,000.000	100.000000	1,717,666.62	99.996540	1,717,607.19	-59.43	0.14
46623EJP5	JPMORGAN CHASE + CO SR UNSECURED 03/15 1.875					1.875	20 Mar 2015		
		Local	3,240,000.000	100.461201	3,254,942.90	100.463500	3,255,017.40	74.50	0.26
		Base		100.461201	3,254,942.90	100.463500	3,255,017.40	74.50	0.26
46623EJW0	JPMORGAN CHASE + CO SR UNSECURED 04/15 0.8					0.8	23 Apr 2015		
		Local	10,000,000.000	100.180406	10,018,040.58	100.151500	10,015,150.00	-2,890.58	0.80
		Base		100.180406	10,018,040.58	100.151500	10,015,150.00	-2,890.58	0.80
477877AA2	JOHN DEERE OWNER TRUST JDOT 2014 B A1					0.21	24 Sep 2015		
		Local	8,266,631.830	100.000000	8,266,631.83	100.003070	8,266,885.62	253.79	0.66
Original Face:		Base	12,500,000.000	100.000000	8,266,631.83	100.003070	8,266,885.62	253.79	0.66
47787VAA9	JOHN DEERE OWNER TRUST JDOT 2014 A A1					0.2	15 May 2015		
		Local	1,140,517.550	100.000000	1,140,517.55	99.996860	1,140,481.74	-35.81	0.09
Original Face:		Base	15,000,000.000	100.000000	1,140,517.55	99.996860	1,140,481.74	-35.81	0.09

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
585055AR7	MEDTRONIC INC SR UNSECURED 03/15 3					3.0	15 Mar 2015		
		Local	5,000,000.000	100.762667	5,038,133.33	100.740000	5,037,000.00	-1,133.33	0.40
		Base		100.762667	5,038,133.33	100.740000	5,037,000.00	-1,133.33	0.40
58768EAA7	MERCEDES BENZ AUTO LEASE TRUST MBALT 2014 A A1					0.2	15 Apr 2015		
		Local	222,089.970	100.000000	222,089.97	99.992570	222,073.47	-16.50	0.02
Original Face:		Base	8,000,000.000	100.000000	222,089.97	99.992570	222,073.47	-16.50	0.02
587729AA2	MERCEDES BENZ AUTO RECEIVABLES MBART 2014 1 A1					0.18	15 Jul 2015		
		Local	1,497,189.710	100.000000	1,497,189.71	100.003080	1,497,235.82	46.11	0.12
Original Face:		Base	4,000,000.000	100.000000	1,497,189.71	100.003080	1,497,235.82	46.11	0.12
65477NAA4	NISSAN AUTO LEASE TRUST NALT 2014 A A1					0.18	15 Jun 2015		
		Local	1,164,985.750	100.000000	1,164,985.75	99.999590	1,164,980.97	-4.78	0.09
Original Face:		Base	4,000,000.000	100.000000	1,164,985.75	99.999590	1,164,980.97	-4.78	0.09
65490BAA3	NISSAN AUTO LEASE TRUST NALT 2014 B A1					0.2	15 Oct 2015		
		Local	7,038,491.840	100.000000	7,038,491.84	99.993200	7,038,013.22	-478.62	0.56
Original Face:		Base	8,000,000.000	100.000000	7,038,491.84	99.993200	7,038,013.22	-478.62	0.56
73328YAA5	PORSCHE FINANCIAL AUTO SECURIT PFAST 2014 1 A1 144A					0.18	26 May 2015		
		Local	144,054.800	100.000000	144,054.80	99.999210	144,053.66	-1.14	0.01
Original Face:		Base	13,500,000.000	100.000000	144,054.80	99.999210	144,053.66	-1.14	0.01
73329AAA6	PORSCHE INNOVATIVE LEASE OWNER PILOT 2014 1 A1 144A					0.19	21 Sep 2015		
		Local	2,669,418.260	100.000000	2,669,418.26	99.993920	2,669,255.96	-162.30	0.21
Original Face:		Base	4,500,000.000	100.000000	2,669,418.26	99.993920	2,669,255.96	-162.30	0.21
74254PYF3	PRINCIPAL LIFE INC FDG SR SECURED 04/15 5.55					5.55	27 Apr 2015		
		Local	3,500,000.000	102.126196	3,574,416.86	102.079200	3,572,772.00	-1,644.86	0.28
		Base		102.126196	3,574,416.86	102.079200	3,572,772.00	-1,644.86	0.28
74977RCE2	RABOBANK NEDERLAND SR UNSECURED 144A 03/15 3.2					3.2	11 Mar 2015		
		Local	10,000,000.000	100.821088	10,082,108.84	100.758300	10,075,830.00	-6,278.84	0.80
		Base		100.821088	10,082,108.84	100.758300	10,075,830.00	-6,278.84	0.80
92867RAA7	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2014 1 A1					0.19	20 May 2015		
		Local	308,247.980	100.000000	308,247.98	99.999300	308,245.82	-2.16	0.02
Original Face:		Base	6,000,000.000	100.000000	308,247.98	99.999300	308,245.82	-2.16	0.02

& 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
92867TAA3	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2014 2 A1					0.2	20 Oct 2015		
		Local	5,876,750.510	100.000000	5,876,750.51	100.004650	5,877,023.78	273.27	0.47
Original Face:		Base	7,000,000.000	100.000000	5,876,750.51	100.004650	5,877,023.78	273.27	0.47
92887FAA9	VOLVO FINANCIAL EQUIPMENT LLC VFET 2014 1A A1 144A					0.21	16 Mar 2015		
		Local	261,533.420	100.000000	261,533.42	100.000000	261,533.42	0.00	0.02
Original Face:		Base	4,000,000.000	100.000000	261,533.42	100.000000	261,533.42	0.00	0.02
US DOLLAR Total									
		Local	177,914,151.880		178,186,267.50		178,167,412.10	-18,855.40	14.20
Original Face:		Base	216,200,000.000		178,186,267.50		178,167,412.10	-18,855.40	14.20
FIXED INCOME Total									
		Base	177,914,151.880		178,186,267.50		178,167,412.10	-18,855.40	14.20
Original Face:			216,200,000.000						

& 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: *November 30, 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								
		1,254,605,244.240	Base	1,254,850,035.34		1,254,830,308.59	-19,726.75	100.00
Original Face:		216,200,000.000						

& 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								
			-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
912796DF3	UNITED STATES TREAS BILLS 01/15 0.00000					0.01	08 Jan 2015		
			25,000,000.000	Local	99.990320	24,997,580.08	99.990320	24,997,580.08	0.00	2.42
				Base	99.990320	24,997,580.08	99.990320	24,997,580.08	0.00	2.42
912796DP1	TREASURY BILL 03/15 0.00000					0.045	05 Mar 2015		
			45,000,000.000	Local	99.988250	44,994,712.50	99.994800	44,997,660.00	2,947.50	4.35
				Base	99.988250	44,994,712.50	99.994800	44,997,660.00	2,947.50	4.35
912828LZ1	US TREASURY N/B 11/14 2.125					2.125	30 Nov 2014		
			50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	4.84
				Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	4.84
912828MH0	US TREASURY N/B 01/15 2.25					2.25	31 Jan 2015		
			10,000,000.000	Local	100.360802	10,036,080.18	100.360802	10,036,080.18	0.00	0.97
				Base	100.360802	10,036,080.18	100.360802	10,036,080.18	0.00	0.97
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.31	08 Jan 2015		
			2,697,510.670	Local	100.000000	2,697,510.67	100.000000	2,697,510.67	0.00	0.26
				Base	100.000000	2,697,510.67	100.000000	2,697,510.67	0.00	0.26

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.31	15 Jan 2015		
		573,814.650	Local	100.000000	573,814.65	100.000000	573,814.65	0.00	0.06
			Base	100.000000	573,814.65	100.000000	573,814.65	0.00	0.06
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.51	15 Jan 2015		
		7,500,000.000	Local	100.000000	7,500,000.00	100.000000	7,500,000.00	0.00	0.73
			Base	100.000000	7,500,000.00	100.000000	7,500,000.00	0.00	0.73
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.31	12 Mar 2015		
		6,066,319.300	Local	100.000000	6,066,319.30	100.000000	6,066,319.30	0.00	0.59
			Base	100.000000	6,066,319.30	100.000000	6,066,319.30	0.00	0.59
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.4	19 Mar 2015		
		2,655,443.550	Local	100.000000	2,655,443.55	100.000000	2,655,443.55	0.00	0.26
			Base	100.000000	2,655,443.55	100.000000	2,655,443.55	0.00	0.26
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.31	09 Apr 2015		
		2,751,644.130	Local	100.000000	2,751,644.13	100.000000	2,751,644.13	0.00	0.27
			Base	100.000000	2,751,644.13	100.000000	2,751,644.13	0.00	0.27
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.44	10 Sep 2015		
		3,004,277.600	Local	100.000000	3,004,277.60	100.000000	3,004,277.60	0.00	0.29
			Base	100.000000	3,004,277.60	100.000000	3,004,277.60	0.00	0.29
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.55	17 Sep 2015		
		8,000,000.000	Local	100.000000	8,000,000.00	100.000000	8,000,000.00	0.00	0.77
			Base	100.000000	8,000,000.00	100.000000	8,000,000.00	0.00	0.77
978UHK000	DAIWA CAPITAL MARKETS REPO					0.11	01 Dec 2014		
		100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	9.67
			Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	9.67
979QHR003	SOUTH STREET REPO					0.08	01 Dec 2014		
		110,000,000.000	Local	100.000000	110,000,000.00	100.000000	110,000,000.00	0.00	10.64
			Base	100.000000	110,000,000.00	100.000000	110,000,000.00	0.00	10.64
979QHR003	SOUTH STREET REPO					0.18	01 Dec 2014		
		78,218,757.650	Local	100.000000	78,218,757.65	100.000000	78,218,757.65	0.00	7.57
			Base	100.000000	78,218,757.65	100.000000	78,218,757.65	0.00	7.57

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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
979QHT009	WELLS FARGO REPO					0.08	04 Dec 2014		
		115,000,000.000	Local	100.000000	115,000,000.00	100.000000	115,000,000.00	0.00	11.13
			Base	100.000000	115,000,000.00	100.000000	115,000,000.00	0.00	11.13
979QRC005	BANK OF AMERICA REPO					0.06	01 Dec 2014		
		98,000,000.000	Local	100.000000	98,000,000.00	100.000000	98,000,000.00	0.00	9.48
			Base	100.000000	98,000,000.00	100.000000	98,000,000.00	0.00	9.48
979RFJ001	ALLIANCE BANK OF ARIZONA MONEY					0.27	01 Dec 2014		
		98,167,585.230	Local	100.000000	98,167,585.23	100.000000	98,167,585.23	0.00	9.50
			Base	100.000000	98,167,585.23	100.000000	98,167,585.23	0.00	9.50
979RFJ001	ALLIANCE BANK OF ARIZONA MONEY					0.31	11 Dec 2014		
		1,000,000.000	Local	100.000000	1,000,000.00	100.000000	1,000,000.00	0.00	0.10
			Base	100.000000	1,000,000.00	100.000000	1,000,000.00	0.00	0.10
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR					0.21	01 Dec 2014		
		145,000,000.000	Local	100.000000	145,000,000.00	100.000000	145,000,000.00	0.00	14.03
			Base	100.000000	145,000,000.00	100.000000	145,000,000.00	0.00	14.03
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR					0.13	18 Dec 2014		
		100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	9.67
			Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	9.67
US DOLLAR Total									
		1,008,635,352.780	Local		1,008,663,725.54		1,008,666,673.04	2,947.50	97.58
			Base		1,008,663,725.54		1,008,666,673.04	2,947.50	97.58
CASH EQUIVALENT Total									
		1,008,635,352.780	Base		1,008,663,725.54		1,008,666,673.04	2,947.50	97.58
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
912828WK2	US TREASURY FRN 01/16 VAR					0.065001	31 Jan 2016		
		25,000,000.000	Local	99.992199	24,998,049.85	99.986600	24,996,650.00	-1,399.85	2.42
			Base	99.992199	24,998,049.85	99.986600	24,996,650.00	-1,399.85	2.42

& Issue has redenominated but Local is not converted
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Holdings

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

As of: *November 30, 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
US DOLLAR Total									
		25,000,000.000	Local		24,998,049.85		24,996,650.00	-1,399.85	2.42
			Base		24,998,049.85		24,996,650.00	-1,399.85	2.42
FIXED INCOME Total									
		25,000,000.000	Base		24,998,049.85		24,996,650.00	-1,399.85	2.42

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

Books Closed

Holdings

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

As of: *November 30, 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								
		1,033,635,352.770	Base	1,033,661,775.38		1,033,663,323.03	1,547.65	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								
			-19,944.440	Local 1.000000	-19,944.44	1.000000	-19,944.44	0.00	0.01
				Base 1.000000	-19,944.44	1.000000	-19,944.44	0.00	0.01
US DOLLAR Total									
			-19,944.440	Local	-19,944.44		-19,944.44	0.00	0.01
				Base	-19,944.44		-19,944.44	0.00	0.01
CASH Total									
			-19,944.440	Base	-19,944.44		-19,944.44	0.00	0.01
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
280515ZU4	EDGEWOOD TX INDEP SCH DIST BEX EDGSCD 02/15 FIXED 2					2.0	15 Feb 2015		
			1,790,000.000	Local 100.337279	1,796,037.29	100.337279	1,796,037.29	0.00	0.60
				Base 100.337279	1,796,037.29	100.337279	1,796,037.29	0.00	0.60
529063LB3	LEXINGTON CNTY SC SCH DIST 1 LEXSCD 02/15 FIXED 4					4.0	01 Feb 2015		
			2,935,000.000	Local 100.619867	2,953,193.11	100.619867	2,953,193.11	0.00	0.99
				Base 100.619867	2,953,193.11	100.619867	2,953,193.11	0.00	0.99
603790DH6	MINNEAPOLIS MN SPL SCH DIST 1 MINSCD 02/15 FIXED 3					3.0	01 Feb 2015		
			1,360,000.000	Local 100.442872	1,366,023.06	100.442872	1,366,023.06	0.00	0.46
				Base 100.442872	1,366,023.06	100.442872	1,366,023.06	0.00	0.46
812643DL5	SEATTLE WA MUNI LIGHT PWR RE SEAPWR 02/15 FIXED 5					5.0	01 Feb 2015		
			2,000,000.000	Local 100.793802	2,015,876.03	100.793802	2,015,876.03	0.00	0.68
				Base 100.793802	2,015,876.03	100.793802	2,015,876.03	0.00	0.68
923TQUII9	INVESCO TAX FREE CASH RESERVE INVESCO TAX FREE CASH RES PORT					0.01	31 Dec 2050		
			8,979,795.000	Local 100.000000	8,979,795.00	100.000000	8,979,795.00	0.00	3.01
				Base 100.000000	8,979,795.00	100.000000	8,979,795.00	0.00	3.01

& 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
93974C4Y3	WASHINGTON ST WAS 02/15 FIXED 4					4.0	01 Feb 2015		
		Local	5,570,000.000	100.628265	5,604,994.35	100.628265	5,604,994.35	0.00	1.88
		Base		100.628265	5,604,994.35	100.628265	5,604,994.35	0.00	1.88
US DOLLAR Total									
		Local	22,634,795.000		22,715,918.84		22,715,918.84	0.00	7.62
		Base			22,715,918.84		22,715,918.84	0.00	7.62
CASH EQUIVALENT Total									
		Base	22,634,795.000		22,715,918.84		22,715,918.84	0.00	7.62
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	106.240104	3,335,939.28	106.223000	3,335,402.20	-537.08	1.12
		Base		106.240104	3,335,939.28	106.223000	3,335,402.20	-537.08	1.12
04057PEC8	ARIZONA ST SCH FACS BRD COPS AZSEDU 09/15 FIXED 5					5.0	01 Sep 2015		
		Local	2,000,000.000	103.429042	2,068,580.83	103.469000	2,069,380.00	799.17	0.69
		Base		103.429042	2,068,580.83	103.469000	2,069,380.00	799.17	0.69
040649KC8	ARIZONA ST TRANSPRTN BRD EXCIS AZSTRN 07/16 FIXED 5					5.0	01 Jul 2016		
		Local	2,245,000.000	106.936456	2,400,723.43	107.277000	2,408,368.65	7,645.22	0.81
		Base		106.936456	2,400,723.43	107.277000	2,408,368.65	7,645.22	0.81
040654PQ2	ARIZONA ST TRANSPRTN BRD HIGHW AZSTRN 07/18 FIXED 5					5.0	01 Jul 2018		
		Local	4,760,000.000	107.105488	5,098,221.24	107.359000	5,110,288.40	12,067.16	1.71
		Base		107.105488	5,098,221.24	107.359000	5,110,288.40	12,067.16	1.71
040654PS8	ARIZONA ST TRANSPRTN BRD HIGHW AZSTRN 07/20 FIXED 5					5.0	01 Jul 2020		
		Local	2,380,000.000	107.088571	2,548,708.00	107.359000	2,555,144.20	6,436.20	0.86
		Base		107.088571	2,548,708.00	107.359000	2,555,144.20	6,436.20	0.86
040654PW9	ARIZONA ST TRANSPRTN BRD HIGHW AZSTRN 07/24 FIXED 5					5.0	01 Jul 2024		
		Local	8,930,000.000	107.075614	9,561,852.32	107.359000	9,587,158.70	25,306.38	3.21
		Base		107.075614	9,561,852.32	107.359000	9,587,158.70	25,306.38	3.21

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
040654PX7	ARIZONA ST TRANSPRTN BRD HIGHW AZSTRN 07/25 FIXED 5					5.0	01 Jul 2025		
		Local	1,035,000.000	106.993947	1,107,387.35	107.359000	1,111,165.65	3,778.30	0.37
		Base		106.993947	1,107,387.35	107.359000	1,111,165.65	3,778.30	0.37
041042VE9	ARKANSAS ST ARS 04/15 FIXED 4					4.0	01 Apr 2015		
		Local	5,885,000.000	101.211873	5,956,318.72	101.274000	5,959,974.90	3,656.18	2.00
		Base		101.211873	5,956,318.72	101.274000	5,959,974.90	3,656.18	2.00
068743AW3	BARROW CNTY GA BAR 10/22 FIXED 5					5.0	01 Oct 2022		
		Local	1,945,000.000	103.824422	2,019,385.00	103.993000	2,022,663.85	3,278.85	0.68
		Base		103.824422	2,019,385.00	103.993000	2,022,663.85	3,278.85	0.68
081401PT2	BEMIDJI MN INDEP SCH DIST 31 BEMSCD 04/15 FIXED 4					4.0	01 Apr 2015		
		Local	2,800,000.000	101.211325	2,833,917.10	101.274000	2,835,672.00	1,754.90	0.95
		Base		101.211325	2,833,917.10	101.274000	2,835,672.00	1,754.90	0.95
100853MQ0	BOSTON MA BOS 04/15 FIXED 5					5.0	01 Apr 2015		
		Local	1,500,000.000	101.604618	1,524,069.27	101.605000	1,524,075.00	5.73	0.51
		Base		101.604618	1,524,069.27	101.605000	1,524,075.00	5.73	0.51
16532LJG2	CHESAPEAKE VA CHE 05/15 FIXED 2					2.0	01 May 2015		
		Local	7,235,000.000	100.760249	7,290,003.99	100.772000	7,290,854.20	850.21	2.44
		Base		100.760249	7,290,003.99	100.772000	7,290,854.20	850.21	2.44
179198ET9	CLACKAMAS CNTY OR SCH DIST 86 CLASCD 06/19 FIXED 5					5.0	15 Jun 2019		
		Local	1,440,000.000	102.451315	1,475,298.94	102.574000	1,477,065.60	1,766.66	0.50
		Base		102.451315	1,475,298.94	102.574000	1,477,065.60	1,766.66	0.50
194738S50	COLLIN CNTY TX CLN 02/22 FIXED OID 4.25					4.25	15 Feb 2022		
		Local	2,120,000.000	104.808399	2,221,938.06	104.814000	2,222,056.80	118.74	0.74
		Base		104.808399	2,221,938.06	104.814000	2,222,056.80	118.74	0.74
194738S68	COLLIN CNTY TX CLN 02/23 FIXED OID 4.25					4.25	15 Feb 2023		
		Local	2,215,000.000	104.808399	2,321,506.04	104.814000	2,321,630.10	124.06	0.78
		Base		104.808399	2,321,506.04	104.814000	2,321,630.10	124.06	0.78
194738S92	COLLIN CNTY TX CLN 02/26 FIXED OID 4.25					4.25	15 Feb 2026		
		Local	7,215,000.000	104.808399	7,561,925.98	104.814000	7,562,330.10	404.12	2.54
		Base		104.808399	7,561,925.98	104.814000	7,562,330.10	404.12	2.54

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
198504RP9	COLUMBIA SC WTRWKS SWR SYS COLWTR 02/20 FIXED 5					5.0	01 Feb 2020		
		Local	2,000,000.000	100.788966	2,015,779.31	100.784000	2,015,680.00	-99.31	0.68
		Base		100.788966	2,015,779.31	100.784000	2,015,680.00	-99.31	0.68
228485DV7	CROWN POINT IN MULTI SCH BLDG CROEDU 07/26 FIXED 5					5.0	15 Jul 2026		
		Local	1,605,000.000	102.838619	1,650,559.83	102.944000	1,652,251.20	1,691.37	0.55
		Base		102.838619	1,650,559.83	102.944000	1,652,251.20	1,691.37	0.55
239019H96	DAVIS CNTY UT SCH DIST DAVSCD 04/16 FIXED 3					3.0	01 Apr 2016		
		Local	3,845,000.000	103.584653	3,982,829.91	103.548000	3,981,420.60	-1,409.31	1.33
		Base		103.584653	3,982,829.91	103.548000	3,981,420.60	-1,409.31	1.33
257849QZ5	DONNA TX INDEP SCH DIST DNASCD 02/16 FIXED 2					2.0	15 Feb 2016		
		Local	1,540,000.000	101.958702	1,570,164.01	101.913000	1,569,460.20	-703.81	0.53
		Base		101.958702	1,570,164.01	101.913000	1,569,460.20	-703.81	0.53
257849RA9	DONNA TX INDEP SCH DIST DNASCD 02/17 FIXED 4					4.0	15 Feb 2017		
		Local	1,355,000.000	107.438392	1,455,790.21	107.009000	1,449,971.95	-5,818.26	0.49
		Base		107.438392	1,455,790.21	107.009000	1,449,971.95	-5,818.26	0.49
258174AM3	DORCHESTER CNTY SC SCH DIST 2 DOREDU 12/22 FIXED 5.25					5.25	01 Dec 2022		
		Local	2,050,000.000	100.000000	2,050,000.00	100.000000	2,050,000.00	0.00	0.69
		Base		100.000000	2,050,000.00	100.000000	2,050,000.00	0.00	0.69
349515PG5	FORT WORTH TX WTR SWR REVENU FTWUTL 02/16 FIXED 5					5.0	15 Feb 2016		
		Local	2,140,000.000	105.674258	2,261,429.13	105.638000	2,260,653.20	-775.93	0.76
		Base		105.674258	2,261,429.13	105.638000	2,260,653.20	-775.93	0.76
358776EB4	FRISCO TX FSC 02/16 FIXED 4					4.0	15 Feb 2016		
		Local	875,000.000	104.498712	914,363.73	104.441000	913,858.75	-504.98	0.31
		Base		104.498712	914,363.73	104.441000	913,858.75	-504.98	0.31
365653HF4	GARFIELD CNTY CO SCH DIST RE2 GARSCD 12/26 FIXED 5					5.0	01 Dec 2026		
		Local	4,000,000.000	108.878635	4,355,145.39	109.045000	4,361,800.00	6,654.61	1.46
		Base		108.878635	4,355,145.39	109.045000	4,361,800.00	6,654.61	1.46
373384UN4	GEORGIA ST GAS 07/18 FIXED 5					5.0	01 Jul 2018		
		Local	2,200,000.000	114.529760	2,519,654.71	114.708000	2,523,576.00	3,921.29	0.85
		Base		114.529760	2,519,654.71	114.708000	2,523,576.00	3,921.29	0.85

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
418542NN2	HASTINGS MN INDEP SCH DIST 20 HASSCD 02/17 FIXED 3					3.0	01 Feb 2017		
		Local	1,325,000.000	105.113312	1,392,751.38	105.101000	1,392,588.25	-163.13	0.47
		Base		105.113312	1,392,751.38	105.101000	1,392,588.25	-163.13	0.47
438670JX0	HONOLULU CITY CNTY HI HON 07/17 FIXED 5					5.0	01 Jul 2017		
		Local	2,385,000.000	102.693169	2,449,232.09	102.788000	2,451,493.80	2,261.71	0.82
		Base		102.693169	2,449,232.09	102.788000	2,451,493.80	2,261.71	0.82
495289ZS2	KING CNTY WA SWR REVENUE KINUTL 01/16 FIXED 5					5.0	01 Jan 2016		
		Local	4,000,000.000	105.122311	4,204,892.44	105.131000	4,205,240.00	347.56	1.41
		Base		105.122311	4,204,892.44	105.131000	4,205,240.00	347.56	1.41
559686NY2	MAGNOLIA TX INDEP SCH DIST MAGSCD 08/22 FIXED 5					5.0	15 Aug 2022		
		Local	2,400,000.000	103.262026	2,478,288.62	103.377000	2,481,048.00	2,759.38	0.83
		Base		103.262026	2,478,288.62	103.377000	2,481,048.00	2,759.38	0.83
574192R85	MARYLAND ST MDS 03/16 FIXED 5					5.0	01 Mar 2016		
		Local	1,000,000.000	105.854564	1,058,545.64	105.898000	1,058,980.00	434.36	0.36
		Base		105.854564	1,058,545.64	105.898000	1,058,980.00	434.36	0.36
574203LS2	MARYLAND ST DEPT OF TRANSPRTN MDSTRN 06/15 FIXED 5					5.0	15 Jun 2015		
		Local	2,780,000.000	102.436499	2,847,734.66	102.590000	2,852,002.00	4,267.34	0.96
		Base		102.436499	2,847,734.66	102.590000	2,852,002.00	4,267.34	0.96
576000BF9	MASSACHUSETTS ST SCH BLDG AUTH MASEDU 08/23 FIXED 5					5.0	15 Aug 2023		
		Local	34,965,000.000	103.224760	36,092,537.38	103.377000	36,145,768.05	53,230.67	12.12
		Base		103.224760	36,092,537.38	103.377000	36,145,768.05	53,230.67	12.12
576000NS8	MASSACHUSETTS ST SCH BLDG AUTH MASEDU 08/30 FIXED 5					5.0	15 Aug 2030		
		Local	10,000,000.000	103.221161	10,322,116.14	103.377000	10,337,700.00	15,583.86	3.47
		Base		103.221161	10,322,116.14	103.377000	10,337,700.00	15,583.86	3.47
581664CK3	MCKINNEY TX INDEP SCH DIST MKYSCD 02/16 FIXED 5					5.0	15 Feb 2016		
		Local	4,300,000.000	105.690260	4,544,681.18	105.650000	4,542,950.00	-1,731.18	1.52
		Base		105.690260	4,544,681.18	105.650000	4,542,950.00	-1,731.18	1.52
603792RH7	MINNEAPOLIS MN SPL SCH DIST 1 MINEDU 02/17 FIXED 5					5.0	01 Feb 2017		
		Local	1,605,000.000	109.655105	1,759,964.44	109.365000	1,755,308.25	-4,656.19	0.59
		Base		109.655105	1,759,964.44	109.365000	1,755,308.25	-4,656.19	0.59

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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
604115AE5	MINNESOTA ST PUBLIC FACS AUTH MNSFAC 03/15 FIXED 5					5.0	01 Mar 2015		
		Local	2,775,000.000	101.185790	2,807,905.66	101.200000	2,808,300.00	394.34	0.94
		Base		101.185790	2,807,905.66	101.200000	2,808,300.00	394.34	0.94
604129R40	MINNESOTA ST MNS 10/16 FIXED 5.000000000000					5.0	01 Oct 2016		
		Local	4,900,000.000	108.483863	5,315,709.30	108.407000	5,311,943.00	-3,766.30	1.78
		Base		108.483863	5,315,709.30	108.407000	5,311,943.00	-3,766.30	1.78
625517DL8	MULTNOMAH CNTY OR SCH DIST 1J MULSCD 06/15 FIXED 5					5.0	15 Jun 2015		
		Local	6,970,000.000	102.445712	7,140,466.10	102.585000	7,150,174.50	9,708.40	2.40
		Base		102.445712	7,140,466.10	102.585000	7,150,174.50	9,708.40	2.40
641489AB5	NEVADA ST UNEMPLOYMENT COMPENS NVSGEN 06/15 FIXED 4					4.0	01 Jun 2015		
		Local	4,000,000.000	101.820957	4,072,838.26	101.882000	4,075,280.00	2,441.74	1.37
		Base		101.820957	4,072,838.26	101.882000	4,075,280.00	2,441.74	1.37
645918BM4	NEW JERSEY ST ECON DEV AUTH RE NJSDEV 03/21 FIXED 5.25					5.25	01 Mar 2021		
		Local	3,800,000.000	101.202117	3,845,680.43	101.251000	3,847,538.00	1,857.57	1.29
		Base		101.202117	3,845,680.43	101.251000	3,847,538.00	1,857.57	1.29
658256YB2	NORTH CAROLINA ST NCS 03/16 FIXED 5					5.0	01 Mar 2016		
		Local	2,800,000.000	105.941052	2,966,349.45	105.898000	2,965,144.00	-1,205.45	0.99
		Base		105.941052	2,966,349.45	105.898000	2,965,144.00	-1,205.45	0.99
65825PCQ1	NORTH CAROLINA ST CAPITAL IMPT NCSGEN 05/15 FIXED 5					5.0	01 May 2015		
		Local	7,940,000.000	101.948519	8,094,712.38	102.005000	8,099,197.00	4,484.62	2.72
		Base		101.948519	8,094,712.38	102.005000	8,099,197.00	4,484.62	2.72
677520BS6	OHIO ST OHS 06/18 FIXED 5					5.0	15 Jun 2018		
		Local	2,000,000.000	102.508168	2,050,163.36	102.574000	2,051,480.00	1,316.64	0.69
		Base		102.508168	2,050,163.36	102.574000	2,051,480.00	1,316.64	0.69
677520Q68	OHIO ST OHS 08/16 FIXED 5					5.0	01 Aug 2016		
		Local	9,570,000.000	107.415895	10,279,701.13	107.642000	10,301,339.40	21,638.27	3.45
		Base		107.415895	10,279,701.13	107.642000	10,301,339.40	21,638.27	3.45
677521E77	OHIO ST OHS 09/16 FIXED 5					5.0	15 Sep 2016		
		Local	7,255,000.000	107.959185	7,832,438.85	108.184000	7,848,749.20	16,310.35	2.63
		Base		107.959185	7,832,438.85	108.184000	7,848,749.20	16,310.35	2.63

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700739LD5	PARK RAPIDS MN INDEP SCH DIST PKRSCD 02/16 FIXED 4					4.0	01 Feb 2016		
		Local	1,060,000.000	104.307423	1,105,658.68	104.309000	1,105,675.40	16.72	0.37
		Base		104.307423	1,105,658.68	104.309000	1,105,675.40	16.72	0.37
72178RBA2	PIMA CNTY AZ REGL TRANSPRTN EX PIMTRN 06/16 FIXED 4					4.0	01 Jun 2016		
		Local	1,500,000.000	105.445554	1,581,683.31	105.482000	1,582,230.00	546.69	0.53
		Base		105.445554	1,581,683.31	105.482000	1,582,230.00	546.69	0.53
725304NB1	PITTSBURGH PA WTR SWR AUTH PITUTL 09/19 FIXED 5					5.0	01 Sep 2019		
		Local	1,170,000.000	103.438035	1,210,225.01	103.553000	1,211,570.10	1,345.09	0.41
		Base		103.438035	1,210,225.01	103.553000	1,211,570.10	1,345.09	0.41
736754JG8	PORTLAND OR WTR SYS REVENUE PORWTR 05/15 FIXED 5					5.0	01 May 2015		
		Local	1,600,000.000	101.919602	1,630,713.63	102.009000	1,632,144.00	1,430.37	0.55
		Base		101.919602	1,630,713.63	102.009000	1,632,144.00	1,430.37	0.55
796237F42	SAN ANTONIO TX SAN 02/16 FIXED 4					4.0	01 Feb 2016		
		Local	11,970,000.000	104.373125	12,493,463.01	104.309000	12,485,787.30	-7,675.71	4.19
		Base		104.373125	12,493,463.01	104.309000	12,485,787.30	-7,675.71	4.19
833221PL2	SNOHOMISH CNTY WA SCH DIST 20 SNOSCD 12/22 FIXED 5					5.0	01 Dec 2022		
		Local	4,515,000.000	100.000000	4,515,000.00	100.000000	4,515,000.00	0.00	1.51
		Base		100.000000	4,515,000.00	100.000000	4,515,000.00	0.00	1.51
833527AK0	SNYDER TX CONSOL INDEP SCH DIS SNYSCD 02/16 FIXED 3					3.0	15 Feb 2016		
		Local	425,000.000	103.283934	438,956.72	103.256000	438,838.00	-118.72	0.15
		Base		103.283934	438,956.72	103.256000	438,838.00	-118.72	0.15
847065FV6	SPARTANBURG CNTY SC SCH DIST SPASCD 04/15 FIXED 5					5.0	01 Apr 2015		
		Local	3,660,000.000	101.516881	3,715,517.83	101.602000	3,718,633.20	3,115.37	1.25
		Base		101.516881	3,715,517.83	101.602000	3,718,633.20	3,115.37	1.25
854854FG6	STANTON TX INDEP SCH DIST STTSCD 02/16 FIXED 3					3.0	15 Feb 2016		
		Local	1,350,000.000	103.279584	1,394,274.38	103.256000	1,393,956.00	-318.38	0.47
		Base		103.279584	1,394,274.38	103.256000	1,393,956.00	-318.38	0.47
882723QT9	TEXAS ST TXS 04/16 FIXED 5					5.0	01 Apr 2016		
		Local	11,000,000.000	106.271721	11,689,889.31	106.195000	11,681,450.00	-8,439.31	3.92
		Base		106.271721	11,689,889.31	106.195000	11,681,450.00	-8,439.31	3.92

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
927781P81	VIRGINIA ST CLG BLDG AUTH EDUC VACHGR 02/16 FIXED 5					5.0	01 Feb 2016		
		Local	4,005,000.000	105.499329	4,225,248.14	105.347000	4,219,147.35	-6,100.79	1.41
		Base		105.499329	4,225,248.14	105.347000	4,219,147.35	-6,100.79	1.41
928172PJ8	VIRGINIA ST PUBLIC BLDG AUTH P VASFAC 08/21 FIXED 5					5.0	01 Aug 2021		
		Local	2,000,000.000	107.393149	2,147,862.98	107.660000	2,153,200.00	5,337.02	0.72
		Base		107.393149	2,147,862.98	107.660000	2,153,200.00	5,337.02	0.72
938718ZM8	WASHINGTON CNTY UT SCH DIST SA WASSCD 03/15 FIXED 5					5.0	01 Mar 2015		
		Local	2,795,000.000	101.119468	2,826,289.12	101.190000	2,828,260.50	1,971.38	0.95
		Base		101.119468	2,826,289.12	101.190000	2,828,260.50	1,971.38	0.95
93974CUD0	WASHINGTON ST WAS 07/15 FIXED 4					4.0	01 Jul 2015		
		Local	1,690,000.000	102.113034	1,725,710.28	102.234000	1,727,754.60	2,044.32	0.58
		Base		102.113034	1,725,710.28	102.234000	1,727,754.60	2,044.32	0.58
93974DJC3	WASHINGTON ST WAS 07/16 FIXED 4					4.0	01 Jul 2016		
		Local	5,000,000.000	105.808756	5,290,437.81	105.770000	5,288,500.00	-1,937.81	1.77
		Base		105.808756	5,290,437.81	105.770000	5,288,500.00	-1,937.81	1.77
9698715B4	WILLIAMSON CNTY TN WMN 03/15 FIXED 3					3.0	01 Mar 2015		
		Local	1,645,000.000	100.658544	1,655,833.05	100.711000	1,656,695.95	862.90	0.56
		Base		100.658544	1,655,833.05	100.711000	1,656,695.95	862.90	0.56
97705L4A2	WISCONSIN ST WIS 05/15 FIXED 3					3.0	01 May 2015		
		Local	8,885,000.000	101.128353	8,985,254.13	101.179000	8,989,754.15	4,500.02	3.01
		Base		101.128353	8,985,254.13	101.179000	8,989,754.15	4,500.02	3.01
97705LR66	WISCONSIN ST WIS 05/15 FIXED 4					4.0	01 May 2015		
		Local	5,000,000.000	101.466828	5,073,341.42	101.590000	5,079,500.00	6,158.58	1.70
		Base		101.466828	5,073,341.42	101.590000	5,079,500.00	6,158.58	1.70
US DOLLAR Total									
		Local	264,495,000.000		275,363,559.48		275,562,222.25	198,662.77	92.38
		Base			275,363,559.48		275,562,222.25	198,662.77	92.38
FIXED INCOME Total									
		Base	264,495,000.000		275,363,559.48		275,562,222.25	198,662.77	92.38

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Holdings

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

As of: *November 30, 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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# Issue has not been redenominated but Local is converted

Books Closed

Holdings

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

As of: *November 30, 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								
		287,109,850.560	Base	298,059,533.88		298,258,196.65	198,662.77	100.00

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Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	3,318,556.680	1.000000	3,318,556.68	1.000000	3,318,556.68	0.00	1.07
		Base		1.000000	3,318,556.68	1.000000	3,318,556.68	0.00	1.07
US DOLLAR Total									
		Local	3,318,556.680		3,318,556.68		3,318,556.68	0.00	1.07
		Base			3,318,556.68		3,318,556.68	0.00	1.07
CASH Total									
		Base	3,318,556.680		3,318,556.68		3,318,556.68	0.00	1.07
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
2063C1R77	CONCORD MIN CPTL CO					0.27	07 Apr 2015		
		Local	10,000,000.000	99.904750	9,990,475.00	99.904790	9,990,479.00	4.00	3.21
		Base		99.904750	9,990,475.00	99.904790	9,990,479.00	4.00	3.21
45779QP59	INSTITUTIONAL SECURED					0.39	05 Feb 2015		
		Local	10,000,000.000	99.928500	9,992,850.00	99.928500	9,992,850.00	0.00	3.21
		Base		99.928500	9,992,850.00	99.928500	9,992,850.00	0.00	3.21
62455BP25	MOUNTCLIFF					0.27	02 Feb 2015		
		Local	10,000,000.000	99.952750	9,995,275.00	99.952750	9,995,275.00	0.00	3.21
		Base		99.952750	9,995,275.00	99.952750	9,995,275.00	0.00	3.21
76582KS69	RIDGEFIELD FUNDING CO					0.32	06 May 2015		
		Local	10,000,000.000	99.861333	9,986,133.33	99.860430	9,986,043.00	-90.33	3.21
		Base		99.861333	9,986,133.33	99.860430	9,986,043.00	-90.33	3.21
979QHR003	SOUTH STREET REPO					0.17	01 Dec 2014		
		Local	18,478,246.500	100.000000	18,478,246.50	100.000000	18,478,246.50	0.00	5.94
		Base		100.000000	18,478,246.50	100.000000	18,478,246.50	0.00	5.94

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
979QHT009	WELLS FARGO REPO					0.09	01 Dec 2014		
		678,276.470	Local	100.000000	678,276.47	100.000000	678,276.47	0.00	0.22
			Base	100.000000	678,276.47	100.000000	678,276.47	0.00	0.22
US DOLLAR Total									
		59,156,522.970	Local		59,121,256.30		59,121,169.97	-86.33	18.99
			Base		59,121,256.30		59,121,169.97	-86.33	18.99
CASH EQUIVALENT Total									
		59,156,522.970	Base		59,121,256.30		59,121,169.97	-86.33	18.99
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
035229CS0	ANHEUSER BUSCH COS LLC COMPANY GUAR 04/18 4.5					4.5	01 Apr 2018		
		2,100,000.000	Local	98.516821	2,068,853.25	109.232800	2,293,888.80	225,035.55	0.74
			Base	98.516821	2,068,853.25	109.232800	2,293,888.80	225,035.55	0.74
037411AX3	APACHE CORP SR UNSECURED 02/21 3.625					3.625	01 Feb 2021		
		1,000,000.000	Local	99.387411	993,874.11	104.010500	1,040,105.00	46,230.89	0.33
			Base	99.387411	993,874.11	104.010500	1,040,105.00	46,230.89	0.33
05522RCQ9	BANK OF AMERICA CREDIT CARD TR BACCT 2014 A1 A					0.5333	15 Jun 2021		
		3,000,000.000	Local	100.000000	3,000,000.00	99.923800	2,997,714.00	-2,286.00	0.96
Original Face:		3,000,000.000	Base	100.000000	3,000,000.00	99.923800	2,997,714.00	-2,286.00	0.96
05531FAG8	BB+T CORPORATION SR UNSECURED 03/16 3.2					3.2	15 Mar 2016		
		4,500,000.000	Local	99.966112	4,498,475.04	102.912000	4,631,040.00	132,564.96	1.49
			Base	99.966112	4,498,475.04	102.912000	4,631,040.00	132,564.96	1.49
05564UAH3	BMW FLOORPLAN MASTER OWNER TRU BMWFT 2012 1A A 144A					0.5547	15 Sep 2017		
		2,000,000.000	Local	100.000000	2,000,000.00	100.151400	2,003,028.00	3,028.00	0.64
Original Face:		2,000,000.000	Base	100.000000	2,000,000.00	100.151400	2,003,028.00	3,028.00	0.64
06406HBS7	BANK OF NEW YORK MELLON SR UNSECURED 01/16 2.5					2.5	15 Jan 2016		
		2,000,000.000	Local	99.993595	1,999,871.89	102.220700	2,044,414.00	44,542.11	0.66
			Base	99.993595	1,999,871.89	102.220700	2,044,414.00	44,542.11	0.66

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06741TFY8	BARCLAYS BANK PLC SR UNSECURED 09/16 VAR					1.25	26 Sep 2016		
		Local	3,000,000.000	99.977564	2,999,326.93	99.047100	2,971,413.00	-27,913.93	0.95
		Base		99.977564	2,999,326.93	99.047100	2,971,413.00	-27,913.93	0.95
084664BN0	BERKSHIRE HATHAWAY FIN COMPANY GUAR 12/15 2.45					2.45	15 Dec 2015		
		Local	2,000,000.000	99.954508	1,999,090.16	102.103500	2,042,070.00	42,979.84	0.66
		Base		99.954508	1,999,090.16	102.103500	2,042,070.00	42,979.84	0.66
084670BB3	BERKSHIRE HATHAWAY INC SR UNSECURED 08/16 2.2					2.2	15 Aug 2016		
		Local	2,000,000.000	99.942525	1,998,850.49	102.525000	2,050,500.00	51,649.51	0.66
		Base		99.942525	1,998,850.49	102.525000	2,050,500.00	51,649.51	0.66
115637AK6	BROWN FORMAN CORPORATION SR UNSECURED 01/16 2.5					2.5	15 Jan 2016		
		Local	2,000,000.000	99.858781	1,997,175.62	102.051300	2,041,026.00	43,850.38	0.66
		Base		99.858781	1,997,175.62	102.051300	2,041,026.00	43,850.38	0.66
126802CF2	CABELA S MASTER CREDIT CARD TR CABMT 2012 2A A2 144A					0.6347	15 Jun 2020		
		Local	3,000,000.000	100.000000	3,000,000.00	100.677400	3,020,322.00	20,322.00	0.97
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	100.677400	3,020,322.00	20,322.00	0.97
14912L4X6	CATERPILLAR FINANCIAL SE SR UNSECURED 08/16 2.05					2.05	01 Aug 2016		
		Local	2,560,000.000	100.756569	2,579,368.16	102.186900	2,615,984.64	36,616.48	0.84
		Base		100.756569	2,579,368.16	102.186900	2,615,984.64	36,616.48	0.84
166764AK6	CHEVRON CORP SR UNSECURED 11/17 VAR					0.4021	15 Nov 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	100.057600	5,002,880.00	2,880.00	1.61
		Base		100.000000	5,000,000.00	100.057600	5,002,880.00	2,880.00	1.61
17275RAC6	CISCO SYSTEMS INC SR UNSECURED 02/16 5.5					5.5	22 Feb 2016		
		Local	800,000.000	100.495880	803,967.04	106.047500	848,380.00	44,412.96	0.27
		Base		100.495880	803,967.04	106.047500	848,380.00	44,412.96	0.27
264399EM4	DUKE ENERGY CAROLINAS 1ST REF MORT 10/15 5.3					5.3	01 Oct 2015		
		Local	2,650,000.000	102.466128	2,715,352.40	103.935600	2,754,293.40	38,941.00	0.88
		Base		102.466128	2,715,352.40	103.935600	2,754,293.40	38,941.00	0.88
3128HXSR7	FREDDIEMAC STRIP FHS 268 25					2.5	15 Aug 2042		
		Local	4,329,127.800	101.575405	4,397,329.08	99.666670	4,314,697.52	-82,631.56	1.39
Original Face:		Base	5,000,000.000	101.575405	4,397,329.08	99.666670	4,314,697.52	-82,631.56	1.39

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312962EA7	FED HM LN PC POOL B10129					3.5	01 Oct 2018		
		Local	228,251.760	101.519449	231,719.93	106.085623	242,142.30	10,422.37	0.08
Original Face:		Base	3,158,366.000	101.519449	231,719.93	106.085623	242,142.30	10,422.37	0.08
312969QJ0	FED HM LN PC POOL B16757					5.0	01 Oct 2019		
		Local	177,004.350	100.448305	177,797.87	106.538251	188,577.34	10,779.47	0.06
Original Face:		Base	2,500,000.000	100.448305	177,797.87	106.538251	188,577.34	10,779.47	0.06
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	97.843800	1,956,876.00	-43,124.00	0.63
		Base		100.000000	2,000,000.00	97.843800	1,956,876.00	-43,124.00	0.63
313381C29	FEDERAL HOME LOAN BANK BONDS 06/18 1.05					1.05	04 Jun 2018		
		Local	4,000,000.000	99.188887	3,967,555.46	99.550800	3,982,032.00	14,476.54	1.28
		Base		99.188887	3,967,555.46	99.550800	3,982,032.00	14,476.54	1.28
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	99.866300	2,995,989.00	-4,011.00	0.96
		Base		100.000000	3,000,000.00	99.866300	2,995,989.00	-4,011.00	0.96
3136A6E59	FANNIEMAE ACES FNA 2012 M6 AFL					0.65525	25 Jun 2022		
		Local	2,921,122.830	100.000000	2,921,122.83	100.394500	2,932,646.66	11,523.83	0.94
Original Face:		Base	3,000,000.000	100.000000	2,921,122.83	100.394500	2,932,646.66	11,523.83	0.94
3136A9LG1	FANNIE MAE FNR 2012 114 GB					1.75	25 Mar 2040		
		Local	5,806,607.660	100.489432	5,835,027.03	98.783200	5,735,952.86	-99,074.17	1.84
Original Face:		Base	7,000,000.000	100.489432	5,835,027.03	98.783200	5,735,952.86	-99,074.17	1.84
3136ACJY8	FANNIE MAE FNR 2013 17 PC					2.0	25 Mar 2039		
		Local	4,353,609.950	100.264678	4,365,133.01	99.269100	4,321,789.41	-43,343.60	1.39
Original Face:		Base	5,000,000.000	100.264678	4,365,133.01	99.269100	4,321,789.41	-43,343.60	1.39
3136AEFZ5	FANNIE MAE FNR 2013 53 JL					3.0	25 Jun 2043		
		Local	7,910,164.530	99.287597	7,853,812.26	100.982900	7,987,913.54	134,101.28	2.57
Original Face:		Base	9,000,000.000	99.287597	7,853,812.26	100.982900	7,987,913.54	134,101.28	2.57
3136FTR68	FANNIE MAE NOTES 02/19 1.65					1.65	28 Feb 2019		
		Local	5,370,000.000	100.000000	5,370,000.00	100.811600	5,413,582.92	43,582.92	1.74
		Base		100.000000	5,370,000.00	100.811600	5,413,582.92	43,582.92	1.74

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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
3137A0UL7	FREDDIE MAC FHR 3716 PC					2.5	15 Apr 2038		
		Local	2,547,981.600	98.208034	2,502,322.64	102.225600	2,604,689.48	102,366.84	0.84
	Original Face:	Base	5,000,000.000	98.208034	2,502,322.64	102.225600	2,604,689.48	102,366.84	0.84
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.25	15 Jan 2040		
		Local	2,280,871.800	97.778780	2,230,208.62	100.567400	2,293,813.47	63,604.85	0.74
	Original Face:	Base	5,000,000.000	97.778780	2,230,208.62	100.567400	2,293,813.47	63,604.85	0.74
3137A2PF2	FREDDIE MAC FHR 3766 HE					3.0	15 Nov 2020		
		Local	1,053,233.440	101.102060	1,064,840.70	103.654900	1,091,728.07	26,887.37	0.35
	Original Face:	Base	4,000,000.000	101.102060	1,064,840.70	103.654900	1,091,728.07	26,887.37	0.35
3137A6DT6	FREDDIE MAC FHR 3815 GD					4.0	15 Sep 2025		
		Local	537,949.020	102.695346	552,448.61	105.294000	566,428.04	13,979.43	0.18
	Original Face:	Base	3,000,000.000	102.695346	552,448.61	105.294000	566,428.04	13,979.43	0.18
3137A6KT8	FREDDIE MAC FHR 3814 A					3.0	15 Oct 2023		
		Local	633,201.020	99.782377	631,823.03	103.742200	656,896.67	25,073.64	0.21
	Original Face:	Base	2,000,000.000	99.782377	631,823.03	103.742200	656,896.67	25,073.64	0.21
3137A7HC7	FREDDIE MAC FHR 3800 KE					3.5	15 Feb 2026		
		Local	1,829,988.060	103.486597	1,893,792.36	106.135900	1,942,274.30	48,481.94	0.62
	Original Face:	Base	2,000,000.000	103.486597	1,893,792.36	106.135900	1,942,274.30	48,481.94	0.62
3137A8Q92	FREDDIE MAC FHR 3841 AB					4.0	15 Jan 2037		
		Local	1,565,270.910	102.535636	1,604,960.48	105.013200	1,643,741.07	38,780.59	0.53
	Original Face:	Base	3,000,000.000	102.535636	1,604,960.48	105.013200	1,643,741.07	38,780.59	0.53
3137A8QA9	FREDDIE MAC FHR 3841 AV					4.0	15 Mar 2024		
		Local	3,665,377.730	103.760683	3,803,220.96	107.227200	3,930,281.91	127,060.95	1.26
	Original Face:	Base	4,750,000.000	103.760683	3,803,220.96	107.227200	3,930,281.91	127,060.95	1.26
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.5	15 Oct 2040		
		Local	1,431,408.640	99.247714	1,420,640.35	99.624400	1,426,032.27	5,391.92	0.46
	Original Face:	Base	2,000,000.000	99.247714	1,420,640.35	99.624400	1,426,032.27	5,391.92	0.46
3137AKHD6	FREDDIE MAC FHR 3989 BW					3.5	15 Jan 2027		
		Local	2,000,000.000	105.221480	2,104,429.60	103.983100	2,079,662.00	-24,767.60	0.67
	Original Face:	Base	2,000,000.000	105.221480	2,104,429.60	103.983100	2,079,662.00	-24,767.60	0.67

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3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
		Local	793,613.380	100.359734	796,468.28	99.314310	788,171.65	-8,296.63	0.25
Original Face:		Base	2,000,000.000	100.359734	796,468.28	99.314310	788,171.65	-8,296.63	0.25
3138ASYU0	FNMA POOL AJ1622 FN 10/26 FIXED 3					3.0	01 Oct 2026		
		Local	335,353.010	102.496149	343,723.92	104.433437	350,220.67	6,496.75	0.11
Original Face:		Base	500,000.000	102.496149	343,723.92	104.433437	350,220.67	6,496.75	0.11
3138XMFR6	FNMA POOL AV9175 FN 03/34 FIXED 4					4.0	01 Mar 2034		
		Local	6,602,747.480	106.330183	7,020,713.49	108.144078	7,140,480.38	119,766.89	2.29
Original Face:		Base	7,000,000.000	106.330183	7,020,713.49	108.144078	7,140,480.38	119,766.89	2.29
31393C3C5	FANNIE MAE FNR 2003 49 TK					3.5	25 Mar 2018		
		Local	98,036.150	99.416277	97,463.89	101.068400	99,083.57	1,619.68	0.03
Original Face:		Base	5,000,000.000	99.416277	97,463.89	101.068400	99,083.57	1,619.68	0.03
31393C4C4	FANNIE MAE FNR 2003 66 PA					3.5	25 Feb 2033		
		Local	266,104.500	100.073445	266,299.94	103.407900	275,173.08	8,873.14	0.09
Original Face:		Base	6,000,000.000	100.073445	266,299.94	103.407900	275,173.08	8,873.14	0.09
31393MGQ8	FREDDIE MAC FHR 2585 CJ					4.5	15 Dec 2032		
		Local	340,817.600	102.297625	348,648.31	106.138400	361,738.35	13,090.04	0.12
Original Face:		Base	10,000,000.000	102.297625	348,648.31	106.138400	361,738.35	13,090.04	0.12
31395BY72	FANNIEMAE ACES FNA 2006 M1 D					5.385	25 Jun 2019		
		Local	1,568,790.110	106.797194	1,675,423.81	106.495200	1,670,686.17	-4,737.64	0.54
Original Face:		Base	1,625,000.000	106.797194	1,675,423.81	106.495200	1,670,686.17	-4,737.64	0.54
31397M2U0	FANNIE MAE FNR 2009 3 HL					5.0	25 Feb 2039		
		Local	124,299.220	104.035544	129,315.37	104.112000	129,410.40	95.03	0.04
Original Face:		Base	2,500,000.000	104.035544	129,315.37	104.112000	129,410.40	95.03	0.04
31398RXD2	FANNIE MAE FNR 2010 58 BA					4.0	25 Dec 2024		
		Local	150,542.560	102.017018	153,579.03	103.697700	156,109.17	2,530.14	0.05
Original Face:		Base	2,000,000.000	102.017018	153,579.03	103.697700	156,109.17	2,530.14	0.05
31398SP80	FANNIE MAE FNR 2010 135 EA					3.0	25 Jan 2040		
		Local	1,386,307.560	99.014449	1,372,644.79	102.363100	1,419,067.39	46,422.60	0.46
Original Face:		Base	3,000,000.000	99.014449	1,372,644.79	102.363100	1,419,067.39	46,422.60	0.46

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31398SQU0	FANNIE MAE FNR 2010 137 MC					3.0	25 Oct 2038		
		Local	2,581,375.630	97.780211	2,524,074.55	101.915800	2,630,829.62	106,755.07	0.85
Original Face:		Base	4,867,385.000	97.780211	2,524,074.55	101.915800	2,630,829.62	106,755.07	0.85
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	918,764.400	106.408801	977,646.18	107.439200	987,113.12	9,466.94	0.32
Original Face:		Base	5,000,000.000	106.408801	977,646.18	107.439200	987,113.12	9,466.94	0.32
31402DPT1	FNMA POOL 725934 FN 11/19 FIXED VAR					5.0	01 Nov 2019		
		Local	207,165.630	100.569226	208,344.87	107.429335	222,556.66	14,211.79	0.07
Original Face:		Base	3,000,000.000	100.569226	208,344.87	107.429335	222,556.66	14,211.79	0.07
31418A5Z7	FNMA POOL MA1763 FN 01/34 FIXED 3.5					3.5	01 Jan 2034		
		Local	6,387,470.460	103.344952	6,601,128.25	105.497281	6,738,607.66	137,479.41	2.16
Original Face:		Base	7,000,000.000	103.344952	6,601,128.25	105.497281	6,738,607.66	137,479.41	2.16
34530KAA1	FORD CREDIT AUTO OWNER TRUST FORDO 2014 B A2					0.47	15 Mar 2017		
		Local	5,000,000.000	99.997339	4,999,866.93	100.022460	5,001,123.00	1,256.07	1.61
Original Face:		Base	5,000,000.000	99.997339	4,999,866.93	100.022460	5,001,123.00	1,256.07	1.61
34530KAB9	FORD CREDIT AUTO OWNER TRUST FORDO 2014 B A3					0.9	15 Oct 2018		
		Local	4,500,000.000	99.999429	4,499,974.29	100.110030	4,504,951.35	4,977.06	1.45
Original Face:		Base	4,500,000.000	99.999429	4,499,974.29	100.110030	4,504,951.35	4,977.06	1.45
36159JCY5	GE CAPITAL CREDIT CARD MASTER GEMNT 2012 3 A					0.6047	15 Mar 2020		
		Local	2,000,000.000	100.000000	2,000,000.00	99.840700	1,996,814.00	-3,186.00	0.64
Original Face:		Base	2,000,000.000	100.000000	2,000,000.00	99.840700	1,996,814.00	-3,186.00	0.64
36241KJZ2	GNMA POOL 782080 GN 02/21 FIXED 4.5					4.5	15 Feb 2021		
		Local	222,467.940	101.948285	226,802.25	106.025115	235,871.89	9,069.64	0.08
Original Face:		Base	1,808,277.000	101.948285	226,802.25	106.025115	235,871.89	9,069.64	0.08
36962G2G8	GENERAL ELEC CAP CORP SR UNSECURED 02/17 5.4					5.4	15 Feb 2017		
		Local	1,771,000.000	100.610224	1,781,807.07	109.497800	1,939,206.04	157,398.97	0.62
		Base		100.610224	1,781,807.07	109.497800	1,939,206.04	157,398.97	0.62
36962G5T7	GENERAL ELEC CAP CORP SR UNSECURED 02/16 VAR					1.0316	08 Feb 2016		
		Local	3,000,000.000	100.000000	3,000,000.00	100.717800	3,021,534.00	21,534.00	0.97
		Base		100.000000	3,000,000.00	100.717800	3,021,534.00	21,534.00	0.97

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
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	100.315200	4,012,608.00	12,608.00	1.29
		Base		100.000000	4,000,000.00	100.315200	4,012,608.00	12,608.00	1.29
38141GEG5	GOLDMAN SACHS GROUP INC SR UNSECURED 03/16 VAR					0.6831	22 Mar 2016		
		Local	3,000,000.000	98.763854	2,962,915.63	99.911900	2,997,357.00	34,441.37	0.96
		Base		98.763854	2,962,915.63	99.911900	2,997,357.00	34,441.37	0.96
38141GVK7	GOLDMAN SACHS GROUP INC SR UNSECURED 04/18 VAR					1.4326	30 Apr 2018		
		Local	5,000,000.000	100.638957	5,031,947.83	101.512800	5,075,640.00	43,692.17	1.63
		Base		100.638957	5,031,947.83	101.512800	5,075,640.00	43,692.17	1.63
38373VD64	GOVERNMENT NATIONAL MORTGAGE A GNR 2002 70 CD					4.25	20 Aug 2032		
		Local	119,521.460	100.130203	119,677.08	103.231900	123,384.27	3,707.19	0.04
Original Face:		Base	5,650,000.000	100.130203	119,677.08	103.231900	123,384.27	3,707.19	0.04
38377NMJ0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA					3.0	16 Sep 2039		
		Local	2,709,639.450	99.959106	2,708,531.38	103.680200	2,809,359.60	100,828.22	0.90
Original Face:		Base	5,000,000.000	99.959106	2,708,531.38	103.680200	2,809,359.60	100,828.22	0.90
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH					3.0	20 Sep 2040		
		Local	1,436,313.420	99.780711	1,433,163.74	102.287400	1,469,167.65	36,003.91	0.47
Original Face:		Base	3,000,000.000	99.780711	1,433,163.74	102.287400	1,469,167.65	36,003.91	0.47
44890VAB8	HYUNDAI AUTO LEASE SECURITIZAT HALST 2014 B A2 144A					0.61	15 Feb 2017		
		Local	5,000,000.000	99.995871	4,999,793.56	99.998700	4,999,935.00	141.44	1.61
Original Face:		Base	5,000,000.000	99.995871	4,999,793.56	99.998700	4,999,935.00	141.44	1.61
44890VAC6	HYUNDAI AUTO LEASE SECURITIZAT HALST 2014 B A3 144A					0.98	15 Nov 2017		
		Local	5,000,000.000	99.989666	4,999,483.28	100.080910	5,004,045.50	4,562.22	1.61
Original Face:		Base	5,000,000.000	99.989666	4,999,483.28	100.080910	5,004,045.50	4,562.22	1.61
458140AH3	INTEL CORP SR UNSECURED 10/16 1.95					1.95	01 Oct 2016		
		Local	2,000,000.000	99.944234	1,998,884.67	102.131800	2,042,636.00	43,751.33	0.66
		Base		99.944234	1,998,884.67	102.131800	2,042,636.00	43,751.33	0.66
459200HC8	IBM CORP SR UNSECURED 02/17 1.25					1.25	06 Feb 2017		
		Local	2,000,000.000	99.806933	1,996,138.65	100.703700	2,014,074.00	17,935.35	0.65
		Base		99.806933	1,996,138.65	100.703700	2,014,074.00	17,935.35	0.65

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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
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					0.6031	12 Feb 2019		
		Local	3,000,000.000	100.000000	3,000,000.00	100.496600	3,014,898.00	14,898.00	0.97
		Base		100.000000	3,000,000.00	100.496600	3,014,898.00	14,898.00	0.97
46623EJB6	JPMORGAN CHASE + CO SR UNSECURED 09/15 VAR					1.3581	22 Sep 2015		
		Local	4,000,000.000	99.964216	3,998,568.63	100.740800	4,029,632.00	31,063.37	1.29
		Base		99.964216	3,998,568.63	100.740800	4,029,632.00	31,063.37	1.29
46625YXN8	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2005 LDP5 A3					5.4334	15 Dec 2044		
		Local	935,953.140	104.853468	981,379.33	100.024700	936,184.32	-45,195.01	0.30
Original Face:		Base	1,700,000.000	104.853468	981,379.33	100.024700	936,184.32	-45,195.01	0.30
46625YXT5	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2005 LDP5 AM					5.4464	15 Dec 2044		
		Local	4,000,000.000	107.802464	4,312,098.56	103.777900	4,151,116.00	-160,982.56	1.33
Original Face:		Base	4,000,000.000	107.802464	4,312,098.56	103.777900	4,151,116.00	-160,982.56	1.33
478160AQ7	JOHNSON + JOHNSON SR UNSECURED 08/17 5.55					5.55	15 Aug 2017		
		Local	3,000,000.000	111.774559	3,353,236.77	112.082600	3,362,478.00	9,241.23	1.08
		Base		111.774559	3,353,236.77	112.082600	3,362,478.00	9,241.23	1.08
494368BH5	KIMBERLY CLARK CORP SR UNSECURED 03/22 2.4					2.4	01 Mar 2022		
		Local	1,000,000.000	98.900839	989,008.39	98.767700	987,677.00	-1,331.39	0.32
		Base		98.900839	989,008.39	98.767700	987,677.00	-1,331.39	0.32
532457AN8	ELI LILLY + CO SR UNSECURED 01/16 6.57					6.57	01 Jan 2016		
		Local	4,164,000.000	103.732661	4,319,428.02	106.523600	4,435,642.70	116,214.68	1.42
		Base		103.732661	4,319,428.02	106.523600	4,435,642.70	116,214.68	1.42
63534PAH0	NATIONAL CITY BANK SUBORDINATED 06/17 VAR					0.6031	07 Jun 2017		
		Local	4,050,000.000	96.668364	3,915,068.76	99.504000	4,029,912.00	114,843.24	1.29
		Base		96.668364	3,915,068.76	99.504000	4,029,912.00	114,843.24	1.29
637432HT5	NATIONAL RURAL UTIL COOP COLLATERAL T 04/17 5.45					5.45	10 Apr 2017		
		Local	800,000.000	99.924524	799,396.19	109.915500	879,324.00	79,927.81	0.28
		Base		99.924524	799,396.19	109.915500	879,324.00	79,927.81	0.28
64952WBC6	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 07/16 2.45					2.45	14 Jul 2016		
		Local	3,000,000.000	99.936816	2,998,104.47	102.782000	3,083,460.00	85,355.53	0.99
		Base		99.936816	2,998,104.47	102.782000	3,083,460.00	85,355.53	0.99

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
674599BZ7	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/16 2.5					2.5	01 Feb 2016		
		4,500,000.000	Local	99.848700	4,493,191.50	102.009500	4,590,427.50	97,236.00	1.47
			Base	99.848700	4,493,191.50	102.009500	4,590,427.50	97,236.00	1.47
68402LAC8	ORACLE CORP SR UNSECURED 01/16 5.25					5.25	15 Jan 2016		
		1,000,000.000	Local	100.236172	1,002,361.72	105.336600	1,053,366.00	51,004.28	0.34
			Base	100.236172	1,002,361.72	105.336600	1,053,366.00	51,004.28	0.34
717081DD2	PFIZER INC SR UNSECURED 01/17 0.9					0.9	15 Jan 2017		
		5,000,000.000	Local	99.906436	4,995,321.78	100.057800	5,002,890.00	7,568.22	1.61
			Base	99.906436	4,995,321.78	100.057800	5,002,890.00	7,568.22	1.61
742718DV8	PROCTER + GAMBLE CO/THE SR UNSECURED 08/16 1.45					1.45	15 Aug 2016		
		3,000,000.000	Local	99.725830	2,991,774.91	101.430200	3,042,906.00	51,131.09	0.98
			Base	99.725830	2,991,774.91	101.430200	3,042,906.00	51,131.09	0.98
80851QDA9	CHARLES SCHWAB CORP SR UNSECURED 09/17 6.375					6.375	01 Sep 2017		
		1,000,000.000	Local	100.355362	1,003,553.62	112.723700	1,127,237.00	123,683.38	0.36
			Base	100.355362	1,003,553.62	112.723700	1,127,237.00	123,683.38	0.36
86787EAQ0	SUNTRUST BANK SR UNSECURED 02/17 VAR					0.6736	15 Feb 2017		
		5,000,000.000	Local	100.000000	5,000,000.00	100.044300	5,002,215.00	2,215.00	1.61
			Base	100.000000	5,000,000.00	100.044300	5,002,215.00	2,215.00	1.61
871829AL1	SYSCO CORPORATION COMPANY GUAR 02/18 5.25					5.25	12 Feb 2018		
		1,000,000.000	Local	99.779263	997,792.63	111.305400	1,113,054.00	115,261.37	0.36
			Base	99.779263	997,792.63	111.305400	1,113,054.00	115,261.37	0.36
89231MAC9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2014 A A3					0.67	15 Dec 2017		
		4,000,000.000	Local	99.986175	3,999,447.01	100.047900	4,001,916.00	2,468.99	1.29
	Original Face:	4,000,000.000	Base	99.986175	3,999,447.01	100.047900	4,001,916.00	2,468.99	1.29
89233P5E2	TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/16 2					2.0	15 Sep 2016		
		2,000,000.000	Local	99.814807	1,996,296.14	102.213400	2,044,268.00	47,971.86	0.66
			Base	99.814807	1,996,296.14	102.213400	2,044,268.00	47,971.86	0.66
89233P6S0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25					1.25	05 Oct 2017		
		5,000,000.000	Local	99.967052	4,998,352.60	100.071300	5,003,565.00	5,212.40	1.61
			Base	99.967052	4,998,352.60	100.071300	5,003,565.00	5,212.40	1.61

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Holdings

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

As of: *November 30, 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
912828VE7	US TREASURY N/B 05/18 1					1.0	31 May 2018		
		Local	5,000,000.000	100.271598	5,013,579.91	99.648400	4,982,420.00	-31,159.91	1.60
		Base		100.271598	5,013,579.91	99.648400	4,982,420.00	-31,159.91	1.60
912828WQ9	US TREASURY N/B 06/16 0.5					0.5	30 Jun 2016		
		Local	5,000,000.000	99.975060	4,998,753.02	100.304700	5,015,235.00	16,481.98	1.61
		Base		99.975060	4,998,753.02	100.304700	5,015,235.00	16,481.98	1.61
928668AA0	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 05/17 1.25					1.25	23 May 2017		
		Local	5,000,000.000	99.948861	4,997,443.06	99.970100	4,998,505.00	1,061.94	1.61
		Base		99.948861	4,997,443.06	99.970100	4,998,505.00	1,061.94	1.61
931142CG6	WAL MART STORES INC SR UNSECURED 04/17 5.375					5.375	05 Apr 2017		
		Local	1,000,000.000	99.912260	999,122.60	110.216700	1,102,167.00	103,044.40	0.35
		Base		99.912260	999,122.60	110.216700	1,102,167.00	103,044.40	0.35
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	100.541500	5,027,075.00	27,075.00	1.61
		Base		100.000000	5,000,000.00	100.541500	5,027,075.00	27,075.00	1.61
US DOLLAR Total									
		Local	244,221,454.200		246,010,130.57		248,899,331.38	2,889,200.81	79.94
	Original Face:	Base	181,559,028.000		246,010,130.57		248,899,331.38	2,889,200.81	79.94
FIXED INCOME Total									
		Base	244,221,454.200		246,010,130.57		248,899,331.38	2,889,200.81	79.94
	Original Face:		181,559,028.000						

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Books Closed

Holdings

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

As of: *November 30, 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									
		306,696,533.850	Base		308,449,943.55		311,339,058.03	2,889,114.48	100.00
Original Face:		181,559,028.000							

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Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
7839989D1	SSC GOVERNMENT MM GVXX					0.019491	31 Dec 2030		
		Local	454,830.480	100.000000	454,830.48	100.000000	454,830.48	0.00	3.78
		Base		100.000000	454,830.48	100.000000	454,830.48	0.00	3.78
US DOLLAR Total									
		Local	454,830.480		454,830.48		454,830.48	0.00	3.78
		Base			454,830.48		454,830.48	0.00	3.78
CASH EQUIVALENT Total									
		Base	454,830.480		454,830.48		454,830.48	0.00	3.78
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	45.06
		Base		1.000000	5,420,611.14	1.000000	5,420,611.14	0.00	45.06
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	49.53
		Base			5,958,451.16		5,958,453.96	2.80	49.53
EQUITY Total									
		Base	5,953,517.122		5,958,451.16		5,958,453.96	2.80	49.53
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	187,014.210	99.862123	186,756.36	105.260760	196,852.58	10,096.22	1.64
Original Face:		Base	3,000,000.000	99.862123	186,756.36	105.260760	196,852.58	10,096.22	1.64
313379S75	FEDERAL HOME LOAN BANK BONDS 06/22 2.5					2.5	27 Jun 2022		
		Local	400,000.000	100.000000	400,000.00	99.135400	396,541.60	-3,458.40	3.30
		Base		100.000000	400,000.00	99.135400	396,541.60	-3,458.40	3.30
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	99.928500	999,285.00	-715.00	8.31
		Base		100.000000	1,000,000.00	99.928500	999,285.00	-715.00	8.31
3136AD2H1	FANNIE MAE FNR 2013 43 XP					1.5	25 Aug 2041		
		Local	1,733,738.260	100.162160	1,736,549.69	94.128500	1,631,941.82	-104,607.87	13.57
Original Face:		Base	2,000,000.000	100.162160	1,736,549.69	94.128500	1,631,941.82	-104,607.87	13.57
3136FTN70	FANNIE MAE NOTES 11/25 3					3.0	28 Nov 2025		
		Local	750,000.000	100.000000	750,000.00	98.983500	742,376.25	-7,623.75	6.17
		Base		100.000000	750,000.00	98.983500	742,376.25	-7,623.75	6.17
3137A2PF2	FREDDIE MAC FHR 3766 HE					3.0	15 Nov 2020		
		Local	170,778.380	101.131449	172,710.65	103.654900	177,020.16	4,309.51	1.47
Original Face:		Base	648,587.000	101.131449	172,710.65	103.654900	177,020.16	4,309.51	1.47
3137A7HC7	FREDDIE MAC FHR 3800 KE					3.5	15 Feb 2026		
		Local	457,497.020	103.486469	473,447.51	106.135900	485,568.58	12,121.07	4.04
Original Face:		Base	500,000.000	103.486469	473,447.51	106.135900	485,568.58	12,121.07	4.04
3138ASYU0	FNMA POOL AJ1622 FN 10/26 FIXED 3					3.0	01 Oct 2026		
		Local	332,152.400	102.469839	340,356.03	104.433437	346,878.17	6,522.14	2.88
Original Face:		Base	495,228.000	102.469839	340,356.03	104.433437	346,878.17	6,522.14	2.88
31396WBV7	FANNIE MAE FNR 2007 56 EP					5.5	25 Jun 2027		
		Local	102,560.800	102.600097	105,227.48	111.856500	114,720.92	9,493.44	0.95
Original Face:		Base	1,000,000.000	102.600097	105,227.48	111.856500	114,720.92	9,493.44	0.95
36241KJZ2	GNMA POOL 782080 GN 02/21 FIXED 4.5					4.5	15 Feb 2021		
		Local	206,071.200	101.926970	210,042.13	106.025115	218,487.23	8,445.10	1.82
Original Face:		Base	1,675,000.000	101.926970	210,042.13	106.025115	218,487.23	8,445.10	1.82

& 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: *November 30, 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		
			218,952.280	Local	102.072041	223,489.06	105.673100	231,373.66	7,884.60	1.92
Original Face:			877,500.000	Base	102.072041	223,489.06	105.673100	231,373.66	7,884.60	1.92
38376KWC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 87 BD					3.0	20 Oct 2038		
			73,558.300	Local	101.039692	74,323.08	102.506200	75,401.82	1,078.74	0.63
Original Face:			400,000.000	Base	101.039692	74,323.08	102.506200	75,401.82	1,078.74	0.63
US DOLLAR Total									
			5,632,322.850	Local		5,672,901.99		5,616,447.79	-56,454.20	46.69
Original Face:			10,596,315.000	Base		5,672,901.99		5,616,447.79	-56,454.20	46.69
FIXED INCOME Total									
			5,632,322.850	Base		5,672,901.99		5,616,447.79	-56,454.20	46.69
Original Face:			10,596,315.000						

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Books Closed

Prepared by State Street

Holdings

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

As of: *November 30, 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									
		12,040,670.452	Base		12,086,183.63		12,029,732.23	-56,451.40	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	722,786.420	1.000000	722,786.42	1.000000	722,786.42	0.00	0.21
		Base		1.000000	722,786.42	1.000000	722,786.42	0.00	0.21
US DOLLAR Total									
		Local	722,786.420		722,786.42		722,786.42	0.00	0.21
		Base			722,786.42		722,786.42	0.00	0.21
CASH Total									
		Base	722,786.420		722,786.42		722,786.42	0.00	0.21
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
233851AJ3	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 01/15 2.3					2.3	09 Jan 2015		
		Local	2,500,000.000	100.088107	2,502,202.67	100.088107	2,502,202.67	0.00	0.74
		Base		100.088107	2,502,202.67	100.088107	2,502,202.67	0.00	0.74
78009NHT6	ROYAL BK OF CANADA					0.5832	14 Aug 2017		
		Local	2,000,000.000	100.000000	2,000,000.00	99.870000	1,997,400.00	-2,600.00	0.59
		Base		100.000000	2,000,000.00	99.870000	1,997,400.00	-2,600.00	0.59
979QHR003	SOUTH STREET REPO					0.17	01 Dec 2014		
		Local	8,000,000.000	100.000000	8,000,000.00	100.000000	8,000,000.00	0.00	2.37
		Base		100.000000	8,000,000.00	100.000000	8,000,000.00	0.00	2.37
US DOLLAR Total									
		Local	12,500,000.000		12,502,202.67		12,499,602.67	-2,600.00	3.70
		Base			12,502,202.67		12,499,602.67	-2,600.00	3.70
CASH EQUIVALENT Total									
		Base	12,500,000.000		12,502,202.67		12,499,602.67	-2,600.00	3.70

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
001055AH5	AFLAC INC SR UNSECURED 02/17 2.65					2.65	15 Feb 2017		
			2,000,000.000	Local	100.507330	2,010,146.59	103.331900	2,066,638.00	56,491.41	0.61
				Base	100.507330	2,010,146.59	103.331900	2,066,638.00	56,491.41	0.61
00206RAY8	AT+T INC SR UNSECURED 08/16 2.4					2.4	15 Aug 2016		
			5,000,000.000	Local	102.336073	5,116,803.64	102.397100	5,119,855.00	3,051.36	1.51
				Base	102.336073	5,116,803.64	102.397100	5,119,855.00	3,051.36	1.51
025816BH1	AMERICAN EXPRESS CO SR UNSECURED 05/18 VAR					0.8229	22 May 2018		
			5,000,000.000	Local	100.027328	5,001,366.38	100.204600	5,010,230.00	8,863.62	1.48
				Base	100.027328	5,001,366.38	100.204600	5,010,230.00	8,863.62	1.48
035242AF3	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/19 VAR					0.63235	01 Feb 2019		
			5,000,000.000	Local	100.000000	5,000,000.00	99.836700	4,991,835.00	-8,165.00	1.48
				Base	100.000000	5,000,000.00	99.836700	4,991,835.00	-8,165.00	1.48
039483AY8	ARCHER DANIELS SR UNSECURED 03/18 5.45					5.45	15 Mar 2018		
			2,500,000.000	Local	111.871366	2,796,784.14	112.515300	2,812,882.50	16,098.36	0.83
				Base	111.871366	2,796,784.14	112.515300	2,812,882.50	16,098.36	0.83
05564UAH3	BMW FLOORPLAN MASTER OWNER TRU BMWFT 2012 1A A 144A					0.5547	15 Sep 2017		
			3,000,000.000	Local	100.000000	3,000,000.00	100.151400	3,004,542.00	4,542.00	0.89
	Original Face:		3,000,000.000	Base	100.000000	3,000,000.00	100.151400	3,004,542.00	4,542.00	0.89
06051GES4	BANK OF AMERICA CORP SR UNSECURED 01/16 1.25					1.25	11 Jan 2016		
			2,000,000.000	Local	99.926350	1,998,527.00	100.397200	2,007,944.00	9,417.00	0.59
				Base	99.926350	1,998,527.00	100.397200	2,007,944.00	9,417.00	0.59
06741TFY8	BARCLAYS BANK PLC SR UNSECURED 09/16 VAR					1.25	26 Sep 2016		
			5,000,000.000	Local	99.977564	4,998,878.21	99.047100	4,952,355.00	-46,523.21	1.46
				Base	99.977564	4,998,878.21	99.047100	4,952,355.00	-46,523.21	1.46
079860AA0	BELLSOUTH CORP COMPANY GUAR 144A 04/21 4.182					4.182	26 Apr 2021		
			13,000,000.000	Local	101.520099	13,197,612.87	101.384500	13,179,985.00	-17,627.87	3.90
				Base	101.520099	13,197,612.87	101.384500	13,179,985.00	-17,627.87	3.90

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
10513KAC8	BRANCH BANKING + TRUST SUBORDINATED 05/17 VAR					0.5329	23 May 2017		
		Local	2,530,000.000	96.703913	2,446,608.99	99.374800	2,514,182.44	67,573.45	0.74
		Base		96.703913	2,446,608.99	99.374800	2,514,182.44	67,573.45	0.74
126802CF2	CABELA S MASTER CREDIT CARD TR CABMT 2012 2A A2 144A					0.6347	15 Jun 2020		
		Local	3,000,000.000	100.000000	3,000,000.00	100.677400	3,020,322.00	20,322.00	0.89
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	100.677400	3,020,322.00	20,322.00	0.89
140420NL0	CAPITAL ONE BANK USA NA SR UNSECURED 06/17 1.3					1.3	05 Jun 2017		
		Local	2,000,000.000	99.990017	1,999,800.34	99.663300	1,993,266.00	-6,534.34	0.59
		Base		99.990017	1,999,800.34	99.663300	1,993,266.00	-6,534.34	0.59
141781BA1	CARGILL INC SR UNSECURED 144A 03/17 1.9					1.9	01 Mar 2017		
		Local	2,000,000.000	99.912914	1,998,258.27	101.562100	2,031,242.00	32,983.73	0.60
		Base		99.912914	1,998,258.27	101.562100	2,031,242.00	32,983.73	0.60
166764AK6	CHEVRON CORP SR UNSECURED 11/17 VAR					0.4021	15 Nov 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	100.057600	5,002,880.00	2,880.00	1.48
		Base		100.000000	5,000,000.00	100.057600	5,002,880.00	2,880.00	1.48
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	99.986849	1,999,736.97	100.827200	2,016,544.00	16,807.03	0.60
		Base		99.986849	1,999,736.97	100.827200	2,016,544.00	16,807.03	0.60
3128HVKE8	FREDDIEMAC STRIP FHS 237 F22					0.5047	15 May 2036		
		Local	1,152,564.800	100.055636	1,153,206.04	100.417498	1,157,376.73	4,170.69	0.34
Original Face:		Base	16,000,000.000	100.055636	1,153,206.04	100.417498	1,157,376.73	4,170.69	0.34
3128HXSR7	FREDDIEMAC STRIP FHS 268 25					2.5	15 Aug 2042		
		Local	4,329,127.800	101.575405	4,397,329.08	99.666670	4,314,697.52	-82,631.56	1.28
Original Face:		Base	5,000,000.000	101.575405	4,397,329.08	99.666670	4,314,697.52	-82,631.56	1.28
3128HXW76	FREDDIEMAC STRIP FHS 270 300					3.0	15 Aug 2042		
		Local	8,790,453.100	105.701704	9,291,658.72	102.631050	9,021,734.32	-269,924.40	2.67
Original Face:		Base	10,000,000.000	105.701704	9,291,658.72	102.631050	9,021,734.32	-269,924.40	2.67

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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
31331XME9	FEDERAL FARM CREDIT BANK BONDS 01/27 5.3					5.3	25 Jan 2027		
		Local	2,500,000.000	121.252433	3,031,310.82	122.545400	3,063,635.00	32,324.18	0.91
		Base		121.252433	3,031,310.82	122.545400	3,063,635.00	32,324.18	0.91
31331XTK8	FEDERAL FARM CREDIT BANK BONDS 03/27 5.25					5.25	22 Mar 2027		
		Local	2,500,000.000	120.037189	3,000,929.73	120.122200	3,003,055.00	2,125.27	0.89
		Base		120.037189	3,000,929.73	120.122200	3,003,055.00	2,125.27	0.89
313380AU1	FEDERAL HOME LOAN BANK BONDS 02/25 2.55					2.55	07 Feb 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	97.035500	4,851,775.00	-148,225.00	1.44
		Base		100.000000	5,000,000.00	97.035500	4,851,775.00	-148,225.00	1.44
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	97.843800	1,956,876.00	-43,124.00	0.58
		Base		100.000000	2,000,000.00	97.843800	1,956,876.00	-43,124.00	0.58
313381RP2	FEDERAL HOME LOAN BANK BONDS 07/25 3					3.0	11 Jul 2025		
		Local	1,200,000.000	100.000000	1,200,000.00	99.793600	1,197,523.20	-2,476.80	0.35
		Base		100.000000	1,200,000.00	99.793600	1,197,523.20	-2,476.80	0.35
313382HB2	FEDERAL HOME LOAN BANK BONDS 04/26 3					3.0	02 Apr 2026		
		Local	3,250,000.000	100.000000	3,250,000.00	99.866300	3,245,654.75	-4,345.25	0.96
		Base		100.000000	3,250,000.00	99.866300	3,245,654.75	-4,345.25	0.96
3133EAS82	FEDERAL FARM CREDIT BANK BONDS 06/20 1.84					1.84	04 Jun 2020		
		Local	2,000,000.000	100.000000	2,000,000.00	98.708900	1,974,178.00	-25,822.00	0.58
		Base		100.000000	2,000,000.00	98.708900	1,974,178.00	-25,822.00	0.58
3133EAX29	FEDERAL FARM CREDIT BANK BONDS 09/17 0.98					0.98	18 Sep 2017		
		Local	1,000,000.000	100.000000	1,000,000.00	99.928500	999,285.00	-715.00	0.30
		Base		100.000000	1,000,000.00	99.928500	999,285.00	-715.00	0.30
3133EAZN1	FEDERAL FARM CREDIT BANK BONDS 07/20 1.84					1.84	24 Jul 2020		
		Local	2,000,000.000	100.000000	2,000,000.00	99.071400	1,981,428.00	-18,572.00	0.59
		Base		100.000000	2,000,000.00	99.071400	1,981,428.00	-18,572.00	0.59
3135G0NC3	FANNIE MAE NOTES 08/17 1					1.0	14 Aug 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	100.022200	5,001,110.00	1,110.00	1.48
		Base		100.000000	5,000,000.00	100.022200	5,001,110.00	1,110.00	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					0.65525	25 Jun 2022		
		Local	2,921,122.900	100.000000	2,921,122.90	100.394500	2,932,646.73	11,523.83	0.87
Original Face:		Base	3,000,000.000	100.000000	2,921,122.90	100.394500	2,932,646.73	11,523.83	0.87
3136A6UL6	FANNIE MAE FNR 2012 63 BT					3.0	25 Mar 2039		
		Local	5,000,000.000	101.346400	5,067,320.00	100.577900	5,028,895.00	-38,425.00	1.49
Original Face:		Base	5,000,000.000	101.346400	5,067,320.00	100.577900	5,028,895.00	-38,425.00	1.49
3136A9MN5	FANNIEMAE ACES FNA 2012 M14 A2					2.301	25 Sep 2022		
		Local	2,000,000.000	100.985026	2,019,700.52	98.365300	1,967,306.00	-52,394.52	0.58
Original Face:		Base	2,000,000.000	100.985026	2,019,700.52	98.365300	1,967,306.00	-52,394.52	0.58
3136FT4X4	FANNIE MAE NOTES 09/24 3					3.0	27 Sep 2024		
		Local	2,480,000.000	100.000000	2,480,000.00	100.177000	2,484,389.60	4,389.60	0.73
		Base		100.000000	2,480,000.00	100.177000	2,484,389.60	4,389.60	0.73
3136FTN70	FANNIE MAE NOTES 11/25 3					3.0	28 Nov 2025		
		Local	1,000,000.000	100.000000	1,000,000.00	98.983500	989,835.00	-10,165.00	0.29
		Base		100.000000	1,000,000.00	98.983500	989,835.00	-10,165.00	0.29
3137AJ6H2	FREDDIE MAC FHR 3955 BK					2.0	15 Feb 2041		
		Local	3,045,126.500	100.931775	3,073,500.24	99.823700	3,039,757.94	-33,742.30	0.90
Original Face:		Base	5,000,000.000	100.931775	3,073,500.24	99.823700	3,039,757.94	-33,742.30	0.90
3137AJMF8	FHLMC MULTIFAMILY STRUCTURED P FHMS K016 A2					2.9676	25 Oct 2021		
		Local	5,000,000.000	104.837042	5,241,852.09	103.979400	5,198,970.00	-42,882.09	1.54
Original Face:		Base	5,000,000.000	104.837042	5,241,852.09	103.979400	5,198,970.00	-42,882.09	1.54
3137AKHD6	FREDDIE MAC FHR 3989 BW					3.5	15 Jan 2027		
		Local	3,000,000.000	105.226250	3,156,787.51	103.983100	3,119,493.00	-37,294.51	0.92
Original Face:		Base	3,000,000.000	105.226250	3,156,787.51	103.983100	3,119,493.00	-37,294.51	0.92
3137AL2X6	FREDDIE MAC FHR 3990 BH					3.5	15 Jan 2032		
		Local	5,564,999.940	101.847854	5,667,833.03	99.315740	5,526,920.87	-140,912.16	1.63
Original Face:		Base	5,565,000.000	101.847854	5,667,833.03	99.315740	5,526,920.87	-140,912.16	1.63
3137AMMY0	FREDDIE MAC FHR 4012 GC					3.5	15 Jun 2040		
		Local	4,494,000.000	107.037684	4,810,273.50	105.368000	4,735,237.92	-75,035.58	1.40
Original Face:		Base	4,494,000.000	107.037684	4,810,273.50	105.368000	4,735,237.92	-75,035.58	1.40

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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
3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
		Local	793,613.380	100.359734	796,468.28	99.314310	788,171.65	-8,296.63	0.23
Original Face:		Base	2,000,000.000	100.359734	796,468.28	99.314310	788,171.65	-8,296.63	0.23
3137APJG6	FREDDIE MAC FHR 4030 BC					2.0	15 Jan 2042		
		Local	3,211,461.650	100.457218	3,226,145.04	98.937400	3,177,336.66	-48,808.38	0.94
Original Face:		Base	5,000,000.000	100.457218	3,226,145.04	98.937400	3,177,336.66	-48,808.38	0.94
3137APUK4	FREDDIE MAC FHR 4045 HP					3.5	15 May 2042		
		Local	848,273.570	101.776781	863,345.53	94.614940	802,593.53	-60,752.00	0.24
Original Face:		Base	10,630,000.000	101.776781	863,345.53	94.614940	802,593.53	-60,752.00	0.24
3137ATR20	FREDDIE MAC FHR 4097 VH					1.5	15 Oct 2041		
		Local	9,876,234.450	100.462797	9,921,941.38	97.377400	9,617,220.33	-304,721.05	2.84
Original Face:		Base	14,878,168.000	100.462797	9,921,941.38	97.377400	9,617,220.33	-304,721.05	2.84
3137AYK42	FREDDIE MAC FHR 4172 PE					3.0	15 Feb 2043		
		Local	5,000,000.000	98.909580	4,945,478.98	98.928300	4,946,415.00	936.02	1.46
Original Face:		Base	5,000,000.000	98.909580	4,945,478.98	98.928300	4,946,415.00	936.02	1.46
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.0	15 Mar 2043		
		Local	4,192,313.950	99.543465	4,173,174.57	99.745800	4,181,657.09	8,482.52	1.24
Original Face:		Base	5,000,000.000	99.543465	4,173,174.57	99.745800	4,181,657.09	8,482.52	1.24
3137GAWQ6	FREDDIE MAC FHR 3738 BH					3.0	15 Dec 2038		
		Local	5,000,000.000	101.542226	5,077,111.30	104.297500	5,214,875.00	137,763.70	1.54
Original Face:		Base	5,000,000.000	101.542226	5,077,111.30	104.297500	5,214,875.00	137,763.70	1.54
3137GAWS2	FREDDIE MAC FHR 3738 BJ					3.5	15 Dec 2038		
		Local	5,000,000.000	103.729364	5,186,468.21	105.033400	5,251,670.00	65,201.79	1.55
Original Face:		Base	5,000,000.000	103.729364	5,186,468.21	105.033400	5,251,670.00	65,201.79	1.55
31381NCT8	FNMA POOL 465482 FN 07/15 FIXED 2.96					2.96	01 Jul 2015		
		Local	1,818,321.680	100.092585	1,820,005.18	100.004082	1,818,395.90	-1,609.28	0.54
Original Face:		Base	1,960,000.000	100.092585	1,820,005.18	100.004082	1,818,395.90	-1,609.28	0.54
3138EDSW2	FNMA POOL AK8632 FN 04/42 FIXED 3.5					3.5	01 Apr 2042		
		Local	4,025,078.900	104.450963	4,204,233.66	104.482139	4,205,488.53	1,254.87	1.24
Original Face:		Base	5,000,000.000	104.450963	4,204,233.66	104.482139	4,205,488.53	1,254.87	1.24

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3138L0WA5	FNMA POOL AM0640 FN 05/21 FIXED 2.21					2.21	01 May 2021		
		Local	1,794,375.140	101.859300	1,827,737.96	99.909998	1,792,760.17	-34,977.79	0.53
Original Face:		Base	1,800,000.000	101.859300	1,827,737.96	99.909998	1,792,760.17	-34,977.79	0.53
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.0	25 May 2049		
		Local	904,288.300	106.903914	966,719.59	108.978500	985,479.83	18,760.24	0.29
Original Face:		Base	10,000,000.000	106.903914	966,719.59	108.978500	985,479.83	18,760.24	0.29
31398NY24	FANNIE MAE FNR 2010 123 PM					4.0	25 Jul 2040		
		Local	6,000,000.000	108.798733	6,527,923.95	108.319600	6,499,176.00	-28,747.95	1.92
Original Face:		Base	6,000,000.000	108.798733	6,527,923.95	108.319600	6,499,176.00	-28,747.95	1.92
31398T7A3	FANNIE MAE FNR 2010 113 LV					4.0	25 Jun 2030		
		Local	4,719,858.240	107.519714	5,074,778.09	107.098400	5,054,892.66	-19,885.43	1.50
Original Face:		Base	5,568,000.000	107.519714	5,074,778.09	107.098400	5,054,892.66	-19,885.43	1.50
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	918,764.400	106.408800	977,646.17	107.439200	987,113.12	9,466.95	0.29
Original Face:		Base	5,000,000.000	106.408800	977,646.17	107.439200	987,113.12	9,466.95	0.29
34528QCD4	FORD CREDIT FLOORPLAN MASTER O FORDF 2013 1 A1					0.85	15 Jan 2018		
		Local	2,000,000.000	99.984451	1,999,689.02	100.250600	2,005,012.00	5,322.98	0.59
Original Face:		Base	2,000,000.000	99.984451	1,999,689.02	100.250600	2,005,012.00	5,322.98	0.59
34530KAA1	FORD CREDIT AUTO OWNER TRUST FORDO 2014 B A2					0.47	15 Mar 2017		
		Local	5,000,000.000	99.997339	4,999,866.93	100.022460	5,001,123.00	1,256.07	1.48
Original Face:		Base	5,000,000.000	99.997339	4,999,866.93	100.022460	5,001,123.00	1,256.07	1.48
36159JCY5	GE CAPITAL CREDIT CARD MASTER GEMNT 2012 3 A					0.60347	15 Mar 2020		
		Local	3,000,000.000	100.000000	3,000,000.00	99.840700	2,995,221.00	-4,779.00	0.89
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	99.840700	2,995,221.00	-4,779.00	0.89
36159LBS4	GE DEALER FLOORPLAN MASTER NOT GEDFT 2012 1 A					0.725	20 Feb 2017		
		Local	4,000,000.000	100.219851	4,008,794.02	100.028000	4,001,120.00	-7,674.02	1.18
Original Face:		Base	4,000,000.000	100.219851	4,008,794.02	100.028000	4,001,120.00	-7,674.02	1.18
36962G5Y6	GENERAL ELEC CAP CORP SR UNSECURED 05/17 VAR					1.45	30 May 2017		
		Local	5,000,000.000	99.898383	4,994,919.13	101.266900	5,063,345.00	68,425.87	1.50
		Base		99.898383	4,994,919.13	101.266900	5,063,345.00	68,425.87	1.50

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
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	100.315200	4,012,608.00	12,608.00	1.19
		Base		100.000000	4,000,000.00	100.315200	4,012,608.00	12,608.00	1.19
370334BS2	GENERAL MILLS INC SR UNSECURED 01/16 VAR					0.4331	28 Jan 2016		
		Local	5,000,000.000	100.000000	5,000,000.00	100.023700	5,001,185.00	1,185.00	1.48
		Base		100.000000	5,000,000.00	100.023700	5,001,185.00	1,185.00	1.48
38377XC75	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 133 MN					3.5	16 Apr 2035		
		Local	5,000,000.000	104.076602	5,203,830.11	104.738800	5,236,940.00	33,109.89	1.55
Original Face:		Base	5,000,000.000	104.076602	5,203,830.11	104.738800	5,236,940.00	33,109.89	1.55
437076AW2	HOME DEPOT INC SR UNSECURED 04/21 4.4					4.4	01 Apr 2021		
		Local	3,000,000.000	109.962241	3,298,867.23	111.619200	3,348,576.00	49,708.77	0.99
		Base		109.962241	3,298,867.23	111.619200	3,348,576.00	49,708.77	0.99
44890VAC6	HYUNDAI AUTO LEASE SECURITIZAT HALST 2014 B A3 144A					0.98	15 Nov 2017		
		Local	5,000,000.000	99.989666	4,999,483.28	100.080910	5,004,045.50	4,562.22	1.48
Original Face:		Base	5,000,000.000	99.989666	4,999,483.28	100.080910	5,004,045.50	4,562.22	1.48
459200GX3	IBM CORP SR UNSECURED 07/16 1.95					1.95	22 Jul 2016		
		Local	3,000,000.000	100.990710	3,029,721.31	102.173000	3,065,190.00	35,468.69	0.91
		Base		100.990710	3,029,721.31	102.173000	3,065,190.00	35,468.69	0.91
459200HC8	IBM CORP SR UNSECURED 02/17 1.25					1.25	06 Feb 2017		
		Local	2,000,000.000	99.807047	1,996,140.94	100.703700	2,014,074.00	17,933.06	0.60
		Base		99.807047	1,996,140.94	100.703700	2,014,074.00	17,933.06	0.60
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					0.6031	12 Feb 2019		
		Local	3,000,000.000	100.000000	3,000,000.00	100.496600	3,014,898.00	14,898.00	0.89
		Base		100.000000	3,000,000.00	100.496600	3,014,898.00	14,898.00	0.89
46623EJR1	JPMORGAN CHASE + CO SR UNSECURED 10/15 1.1					1.1	15 Oct 2015		
		Local	5,000,000.000	100.153071	5,007,653.56	100.398800	5,019,940.00	12,286.44	1.48
		Base		100.153071	5,007,653.56	100.398800	5,019,940.00	12,286.44	1.48
46625YXT5	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2005 LDP5 AM					5.4464	15 Dec 2044		
		Local	4,800,000.000	107.802466	5,174,518.37	103.777900	4,981,339.20	-193,179.17	1.47
Original Face:		Base	4,800,000.000	107.802466	5,174,518.37	103.777900	4,981,339.20	-193,179.17	1.47

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
59217GAY5	MET LIFE GLOB FUNDING I SECURED 144A 01/18 1.5					1.5	10 Jan 2018		
		Local	5,000,000.000	99.675783	4,983,789.17	100.147100	5,007,355.00	23,565.83	1.48
		Base		99.675783	4,983,789.17	100.147100	5,007,355.00	23,565.83	1.48
63534PAH0	NATIONAL CITY BANK SUBORDINATED 06/17 VAR					0.6006	07 Jun 2017		
		Local	7,000,000.000	96.672528	6,767,076.98	99.504000	6,965,280.00	198,203.02	2.06
		Base		96.672528	6,767,076.98	99.504000	6,965,280.00	198,203.02	2.06
64952WBK8	NEW YORK LIFE GLOBAL FDG SECURED 144A 10/17 1.3					1.3	30 Oct 2017		
		Local	5,000,000.000	99.893774	4,994,688.70	99.964700	4,998,235.00	3,546.30	1.48
		Base		99.893774	4,994,688.70	99.964700	4,998,235.00	3,546.30	1.48
713448BH0	PEPSICO INC SR UNSECURED 06/18 5					5.0	01 Jun 2018		
		Local	1,635,000.000	110.349109	1,804,207.94	111.432400	1,821,919.74	17,711.80	0.54
		Base		110.349109	1,804,207.94	111.432400	1,821,919.74	17,711.80	0.54
713448BY3	PEPSICO INC SR UNSECURED 03/22 2.75					2.75	05 Mar 2022		
		Local	3,000,000.000	99.873802	2,996,214.06	99.842400	2,995,272.00	-942.06	0.89
		Base		99.873802	2,996,214.06	99.842400	2,995,272.00	-942.06	0.89
742718DS5	PROCTER + GAMBLE CO/THE SR UNSECURED 11/15 1.8					1.8	15 Nov 2015		
		Local	1,283,000.000	101.377610	1,300,674.74	101.421600	1,301,239.13	564.39	0.38
		Base		101.377610	1,300,674.74	101.421600	1,301,239.13	564.39	0.38
742718DY2	PROCTER + GAMBLE CO/THE SR UNSECURED 02/22 2.3					2.3	06 Feb 2022		
		Local	3,000,000.000	99.492142	2,984,764.27	99.090100	2,972,703.00	-12,061.27	0.88
		Base		99.492142	2,984,764.27	99.090100	2,972,703.00	-12,061.27	0.88
78008SVU7	ROYAL BANK OF CANADA UNSECURED 05/20 VAR					0.6316	08 May 2020		
		Local	3,000,000.000	100.000000	3,000,000.00	97.367600	2,921,028.00	-78,972.00	0.86
		Base		100.000000	3,000,000.00	97.367600	2,921,028.00	-78,972.00	0.86
78444AAC1	SLM STUDENT LOAN TRUST SLMA 2007 4 A3					0.2936	25 Jan 2022		
		Local	45,056.180	99.610420	44,880.65	99.968900	45,042.17	161.52	0.01
Original Face:		Base	5,000,000.000	99.610420	44,880.65	99.968900	45,042.17	161.52	0.01
78446XAA3	SLM STUDENT LOAN TRUST SLMA 2012 B A1 144A					1.2547	15 Dec 2021		
		Local	1,373,563.320	100.000000	1,373,563.32	100.324700	1,378,023.28	4,459.96	0.41
Original Face:		Base	5,000,000.000	100.000000	1,373,563.32	100.324700	1,378,023.28	4,459.96	0.41

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
78447GAB7	SLM STUDENT LOAN TRUST SLMA 2012 6 A2					0.43525	25 Sep 2019		
		Local	1,692,775.150	100.000000	1,692,775.15	99.864600	1,690,483.13	-2,292.02	0.50
Original Face:		Base	2,000,000.000	100.000000	1,692,775.15	99.864600	1,690,483.13	-2,292.02	0.50
79604YAB5	SAMSUNG ELECTRON AMERICA COMPANY GUAR 144A 04/17 1.75					1.75	10 Apr 2017		
		Local	3,000,000.000	99.828082	2,994,842.45	101.165000	3,034,950.00	40,107.55	0.90
		Base		99.828082	2,994,842.45	101.165000	3,034,950.00	40,107.55	0.90
86787EAQ0	SUNTRUST BANK SR UNSECURED 02/17 VAR					0.6736	15 Feb 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	100.044300	5,002,215.00	2,215.00	1.48
		Base		100.000000	5,000,000.00	100.044300	5,002,215.00	2,215.00	1.48
89231MAC9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2014 A A3					0.67	15 Dec 2017		
		Local	4,000,000.000	99.986175	3,999,447.01	100.047900	4,001,916.00	2,468.99	1.18
Original Face:		Base	4,000,000.000	99.986175	3,999,447.01	100.047900	4,001,916.00	2,468.99	1.18
89233P6S0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25					1.25	05 Oct 2017		
		Local	5,000,000.000	99.967052	4,998,352.60	100.071300	5,003,565.00	5,212.40	1.48
		Base		99.967052	4,998,352.60	100.071300	5,003,565.00	5,212.40	1.48
89233P6T8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 VAR					0.4826	30 Oct 2017		
		Local	4,000,000.000	99.837309	3,993,492.35	99.253400	3,970,136.00	-23,356.35	1.17
		Base		99.837309	3,993,492.35	99.253400	3,970,136.00	-23,356.35	1.17
912828WQ9	US TREASURY N/B 06/16 0.5					0.5	30 Jun 2016		
		Local	5,000,000.000	99.975060	4,998,753.02	100.304700	5,015,235.00	16,481.98	1.48
		Base		99.975060	4,998,753.02	100.304700	5,015,235.00	16,481.98	1.48
92343VBC7	VERIZON COMMUNICATIONS SR UNSECURED 11/21 3.5					3.5	01 Nov 2021		
		Local	3,000,000.000	103.110533	3,093,316.00	102.979800	3,089,394.00	-3,922.00	0.91
		Base		103.110533	3,093,316.00	102.979800	3,089,394.00	-3,922.00	0.91
929903CJ9	WACHOVIA CORP SUBORDINATED 10/16 VAR					0.6006	15 Oct 2016		
		Local	5,000,000.000	97.041495	4,852,074.74	99.804100	4,990,205.00	138,130.26	1.48
		Base		97.041495	4,852,074.74	99.804100	4,990,205.00	138,130.26	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	100.541500	5,027,075.00	27,075.00	1.49
		Base		100.000000	5,000,000.00	100.541500	5,027,075.00	27,075.00	1.49

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Holdings

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

As of: *November 30, 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
US DOLLAR Total									
		320,189,373.350	Local		325,502,922.52		324,835,617.14	-667,305.38	96.09
	Original Face:	202,695,168.000	Base		325,502,922.52		324,835,617.14	-667,305.38	96.09
FIXED INCOME Total									
		320,189,373.350	Base		325,502,922.52		324,835,617.14	-667,305.38	96.09
	Original Face:	202,695,168.000							

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Books Closed

Prepared by State Street

Holdings

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

As of: *November 30, 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								
		333,412,159.770	Base	338,727,911.61		338,058,006.23	-669,905.38	100.00
Original Face:		202,695,168.000						

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Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	943,363.540	1.000000	943,363.54	1.000000	943,363.54	0.00	0.09
		Base		1.000000	943,363.54	1.000000	943,363.54	0.00	0.09
US DOLLAR Total									
		Local	943,363.540		943,363.54		943,363.54	0.00	0.09
		Base			943,363.54		943,363.54	0.00	0.09
CASH Total									
		Base	943,363.540		943,363.54		943,363.54	0.00	0.09
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
0027A1PJ2	ABBEY NATIONAL NA LL					0.26	18 Feb 2015		
		Local	7,460,000.000	99.942945	7,455,743.66	99.942945	7,455,743.66	0.00	0.70
		Base		99.942945	7,455,743.66	99.942945	7,455,743.66	0.00	0.70
071813BK4	BAXTER INTERNATIONAL INC SR UNSECURED 12/14 VAR					0.4046	11 Dec 2014		
		Local	3,025,836.000	100.000001	3,025,836.03	100.000001	3,025,836.03	0.00	0.28
		Base		100.000001	3,025,836.03	100.000001	3,025,836.03	0.00	0.28
2063C1N55	CONCORD MIN CPTL CO					0.2	05 Jan 2015		
		Local	25,000,000.000	99.980556	24,995,138.89	99.980556	24,995,138.89	0.00	2.33
		Base		99.980556	24,995,138.89	99.980556	24,995,138.89	0.00	2.33
22532CMC5	CREDIT AGRICOLE NORTH AMER INC					0.15	12 Dec 2014		
		Local	6,200,000.000	99.995417	6,199,715.83	99.995417	6,199,715.83	0.00	0.58
		Base		99.995417	6,199,715.83	99.995417	6,199,715.83	0.00	0.58
3135G0FY4	FANNIE MAE NOTES 12/14 0.75					0.75	19 Dec 2014		
		Local	2,161,312.000	99.999951	2,161,310.94	99.999951	2,161,310.94	0.00	0.20
		Base		99.999951	2,161,310.94	99.999951	2,161,310.94	0.00	0.20

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Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38102KN65	GOLDEN FUNDING CORP					0.2	06 Jan 2015		
		4,463,000.000	Local	99.980000	4,462,107.40	99.980000	4,462,107.40	0.00	0.42
			Base	99.980000	4,462,107.40	99.980000	4,462,107.40	0.00	0.42
38102KNN8	GOLDEN FUNDING CORP					0.17	22 Jan 2015		
		10,000,000.000	Local	99.975445	9,997,544.45	99.975445	9,997,544.45	0.00	0.93
			Base	99.975445	9,997,544.45	99.975445	9,997,544.45	0.00	0.93
41068LNN2	HANNOVER FDG CO. LLC					0.19	22 Jan 2015		
		10,000,000.000	Local	99.972556	9,997,255.56	99.972556	9,997,255.56	0.00	0.93
			Base	99.972556	9,997,255.56	99.972556	9,997,255.56	0.00	0.93
4497W1M11	ING (US) FUNDING LLC					0.3	01 Dec 2014		
		40,000,000.000	Local	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	3.73
			Base	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	3.73
45779QP91	INSTITUTIONAL SECURED					0.38	09 Feb 2015		
		10,000,000.000	Local	99.926111	9,992,611.11	99.926111	9,992,611.11	0.00	0.93
			Base	99.926111	9,992,611.11	99.926111	9,992,611.11	0.00	0.93
46625HHP8	JPMORGAN CHASE + CO SR UNSECURED 01/15 3.7					3.7	20 Jan 2015		
		13,550,000.000	Local	100.457432	13,611,982.09	100.457432	13,611,982.09	0.00	1.27
			Base	100.457432	13,611,982.09	100.457432	13,611,982.09	0.00	1.27
5766P1MW8	MATCHPOINT MASTER TR					0.19	30 Dec 2014		
		10,000,000.000	Local	99.984694	9,998,469.44	99.984694	9,998,469.44	0.00	0.93
			Base	99.984694	9,998,469.44	99.984694	9,998,469.44	0.00	0.93
5766P1SJ1	MATCHPOINT MASTER TR					0.31	18 May 2015		
		31,398,000.000	Local	99.855333	31,352,577.56	99.874600	31,358,626.91	6,049.35	2.93
			Base	99.855333	31,352,577.56	99.874600	31,358,626.91	6,049.35	2.93
637432MP7	NATIONAL RURAL UTIL COOP COLLATERAL T 02/15 1					1.0	02 Feb 2015		
		864,525.000	Local	99.981811	864,367.75	99.981811	864,367.75	0.00	0.08
			Base	99.981811	864,367.75	99.981811	864,367.75	0.00	0.08
64966HTK6	NEW YORK NY NYC 12/14 FIXED 3.25					3.25	01 Dec 2014		
		4,188,622.000	Local	100.000000	4,188,622.00	100.000000	4,188,622.00	0.00	0.39
			Base	100.000000	4,188,622.00	100.000000	4,188,622.00	0.00	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
78009NHT6	ROYAL BK OF CANADA					0.5832	14 Aug 2017		
		Local	9,942,034.000	100.000001	9,942,034.14	99.870000	9,929,109.36	-12,924.78	0.93
		Base		100.000001	9,942,034.14	99.870000	9,929,109.36	-12,924.78	0.93
89233P7B6	TOYOTA MOTOR CREDIT CORP SR UNSECURED 12/14 VAR					0.4041	05 Dec 2014		
		Local	8,645,247.000	100.000000	8,645,247.00	100.000000	8,645,247.00	0.00	0.81
		Base		100.000000	8,645,247.00	100.000000	8,645,247.00	0.00	0.81
912828UK4	US TREASURY N/B 01/15 0.25					0.25	31 Jan 2015		
		Local	4,322,624.000	99.998354	4,322,552.85	99.998354	4,322,552.85	0.00	0.40
		Base		99.998354	4,322,552.85	99.998354	4,322,552.85	0.00	0.40
96442MMF9	WHITE POINT FDG INC					0.2	15 Dec 2014		
		Local	20,701,000.000	99.992222	20,699,389.92	99.992222	20,699,389.92	0.00	1.93
		Base		99.992222	20,699,389.92	99.992222	20,699,389.92	0.00	1.93
979QHR003	SOUTH STREET REPO					0.17	01 Dec 2014		
		Local	37,000,000.000	100.000000	37,000,000.00	100.000000	37,000,000.00	0.00	3.45
		Base		100.000000	37,000,000.00	100.000000	37,000,000.00	0.00	3.45
US DOLLAR Total									
		Local	258,922,200.000		258,912,506.62		258,905,631.19	-6,875.43	24.15
		Base			258,912,506.62		258,905,631.19	-6,875.43	24.15
CASH EQUIVALENT Total									
		Base	258,922,200.000		258,912,506.62		258,905,631.19	-6,875.43	24.15

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

00206RBS0	AT+T INC SR UNSECURED 02/16 VAR					0.6181	12 Feb 2016		
		Local	4,322,624.000	99.999993	4,322,623.68	100.183700	4,330,564.66	7,940.98	0.40
		Base		99.999993	4,322,623.68	100.183700	4,330,564.66	7,940.98	0.40
00287YAH2	ABBVIE INC SR UNSECURED 11/15 VAR					0.99185	06 Nov 2015		
		Local	6,483,935.000	100.000003	6,483,935.22	100.522200	6,517,794.11	33,858.89	0.61
		Base		100.000003	6,483,935.22	100.522200	6,517,794.11	33,858.89	0.61

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02587AAC8	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2012 3 A					0.3047	15 Mar 2018		
		Local	4,322,623.550	100.000000	4,322,623.55	99.941900	4,320,112.11	-2,511.44	0.40
Original Face:		Base	4,322,624.000	100.000000	4,322,623.55	99.941900	4,320,112.11	-2,511.44	0.40
0258M0DE6	AMERICAN EXPRESS CREDIT SR UNSECURED 06/15 1.75					1.75	12 Jun 2015		
		Local	2,161,312.000	100.393475	2,169,816.22	100.689900	2,176,222.89	6,406.67	0.20
		Base		100.393475	2,169,816.22	100.689900	2,176,222.89	6,406.67	0.20
040580FZ0	ARIZONA ST SCH FACS BRD REVENU AZSEDU 07/15 FIXED 0.418					0.418	01 Jul 2015		
		Local	598,683.000	100.000032	598,683.19	100.091000	599,227.80	544.61	0.06
		Base		100.000032	598,683.19	100.091000	599,227.80	544.61	0.06
05564UAH3	BMW FLOORPLAN MASTER OWNER TRU BMWFT 2012 1A A 144A					0.5547	15 Sep 2017		
		Local	6,483,935.320	100.000000	6,483,935.32	100.151400	6,493,752.00	9,816.68	0.61
Original Face:		Base	6,483,935.000	100.000000	6,483,935.32	100.151400	6,493,752.00	9,816.68	0.61
06051GES4	BANK OF AMERICA CORP SR UNSECURED 01/16 1.25					1.25	11 Jan 2016		
		Local	4,322,624.000	99.926343	4,319,440.08	100.397200	4,339,793.46	20,353.38	0.40
		Base		99.926343	4,319,440.08	100.397200	4,339,793.46	20,353.38	0.40
079860AA0	BELLSOUTH CORP COMPANY GUAR 144A 04/21 4.182					4.182	26 Apr 2021		
		Local	6,200,000.000	101.636204	6,301,444.65	101.384500	6,285,839.00	-15,605.65	0.59
		Base		101.636204	6,301,444.65	101.384500	6,285,839.00	-15,605.65	0.59
084670BB3	BERKSHIRE HATHAWAY INC SR UNSECURED 08/16 2.2					2.2	15 Aug 2016		
		Local	3,458,099.000	99.942487	3,456,110.16	102.525000	3,545,416.00	89,305.84	0.33
		Base		99.942487	3,456,110.16	102.525000	3,545,416.00	89,305.84	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	100.366600	2,169,235.37	7,923.57	0.20
		Base		99.999991	2,161,311.80	100.366600	2,169,235.37	7,923.57	0.20
09247XAC5	BLACKROCK INC SR UNSECURED 09/17 6.25					6.25	15 Sep 2017		
		Local	2,852,932.000	113.975843	3,251,653.31	113.229000	3,230,346.37	-21,306.94	0.30
		Base		113.975843	3,251,653.31	113.229000	3,230,346.37	-21,306.94	0.30
09657YAD4	BMW VEHICLE LEASE TRUST BMWLT 2013 1 A4					0.66	20 Jun 2016		
		Local	1,729,049.000	99.994116	1,728,947.26	100.073200	1,730,314.66	1,367.40	0.16
Original Face:		Base	1,729,049.000	99.994116	1,728,947.26	100.073200	1,730,314.66	1,367.40	0.16

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10138MAG0	BOTTLING GROUP LLC COMPANY GUAR 04/16 5.5					5.5	01 Apr 2016		
		Local	682,975.000	105.010835	717,197.75	106.500100	727,369.06	10,171.31	0.07
		Base		105.010835	717,197.75	106.500100	727,369.06	10,171.31	0.07
10513KAC8	BRANCH BANKING + TRUST SUBORDINATED 05/17 VAR					0.5329	23 May 2017		
		Local	8,336,180.000	99.145513	8,264,948.41	99.374800	8,284,062.20	19,113.79	0.77
		Base		99.145513	8,264,948.41	99.374800	8,284,062.20	19,113.79	0.77
12623MAD5	CNH EQUIPMENT TRUST CNH 2012 A A4					1.38	15 Feb 2018		
		Local	7,780,722.000	99.993909	7,780,248.04	100.706500	7,835,692.80	55,444.76	0.73
Original Face:		Base	7,780,722.000	99.993909	7,780,248.04	100.706500	7,835,692.80	55,444.76	0.73
141781BA1	CARGILL INC SR UNSECURED 144A 03/17 1.9					1.9	01 Mar 2017		
		Local	3,458,099.000	99.912720	3,455,080.76	101.562100	3,512,117.96	57,037.20	0.33
		Base		99.912720	3,455,080.76	101.562100	3,512,117.96	57,037.20	0.33
14313GAD9	CARMAX AUTO OWNER TRUST CARMX 2012 1 A4					1.25	15 Jun 2017		
		Local	1,296,787.000	99.993014	1,296,696.41	100.606700	1,304,654.61	7,958.20	0.12
Original Face:		Base	1,296,787.000	99.993014	1,296,696.41	100.606700	1,304,654.61	7,958.20	0.12
14313LAD8	CARMAX AUTO OWNER TRUST CARMX 2013 1 A4					0.89	17 Aug 2018		
		Local	6,051,673.000	99.991187	6,051,139.66	99.995500	6,051,400.67	261.01	0.56
Original Face:		Base	6,051,673.000	99.991187	6,051,139.66	99.995500	6,051,400.67	261.01	0.56
14313UAA4	CARMAX AUTO OWNER TRUST CARMX 2014 4 A1					0.21	16 Nov 2015		
		Local	12,000,000.000	100.000000	12,000,000.00	100.000000	12,000,000.00	0.00	1.12
Original Face:		Base	12,000,000.000	100.000000	12,000,000.00	100.000000	12,000,000.00	0.00	1.12
14912L4X6	CATERPILLAR FINANCIAL SE SR UNSECURED 08/16 2.05					2.05	01 Aug 2016		
		Local	2,161,312.000	100.756553	2,177,663.47	102.186900	2,208,577.73	30,914.26	0.21
		Base		100.756553	2,177,663.47	102.186900	2,208,577.73	30,914.26	0.21
161571FM1	CHASE ISSUANCE TRUST CHAIT 2012 A6 A					0.2847	15 Aug 2017		
		Local	3,933,587.430	100.000000	3,933,587.43	99.931400	3,930,888.99	-2,698.44	0.37
Original Face:		Base	3,933,587.000	100.000000	3,933,587.43	99.931400	3,930,888.99	-2,698.44	0.37
166764AK6	CHEVRON CORP SR UNSECURED 11/17 VAR					0.4021	15 Nov 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	100.057600	5,002,880.00	2,880.00	0.47
		Base		100.000000	5,000,000.00	100.057600	5,002,880.00	2,880.00	0.47

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191216AX8	COCA COLA CO/THE SR UNSECURED 03/15 0.75					0.75	13 Mar 2015		
		Local	8,645,247.000	99.989577	8,644,345.92	100.149000	8,658,128.42	13,782.50	0.81
		Base		99.989577	8,644,345.92	100.149000	8,658,128.42	13,782.50	0.81
2027A0GN3	COMMONWEALTH BANK AUST SR UNSECURED 144A 11/17 VAR					0.6071	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
205887BH4	CONAGRA FOODS INC SR UNSECURED 09/15 1.35					1.35	10 Sep 2015		
		Local	3,840,000.000	100.490599	3,858,838.99	100.514600	3,859,760.64	921.65	0.36
		Base		100.490599	3,858,838.99	100.514600	3,859,760.64	921.65	0.36
233851AN4	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 04/15 1.65					1.65	10 Apr 2015		
		Local	8,645,247.000	100.000000	8,645,247.04	100.389300	8,678,902.95	33,655.91	0.81
		Base		100.000000	8,645,247.04	100.389300	8,678,902.95	33,655.91	0.81
24422ERN1	JOHN DEERE CAPITAL CORP SR UNSECURED 03/17 1.4					1.4	15 Mar 2017		
		Local	5,619,411.000	99.986884	5,618,673.93	100.827200	5,665,894.77	47,220.84	0.53
		Base		99.986884	5,618,673.93	100.827200	5,665,894.77	47,220.84	0.53
24422ESN0	JOHN DEERE CAPITAL CORP SR UNSECURED 06/17 1.125					1.125	12 Jun 2017		
		Local	10,000,000.000	99.960376	9,996,037.59	100.180400	10,018,040.00	22,002.41	0.93
		Base		99.960376	9,996,037.59	100.180400	10,018,040.00	22,002.41	0.93
254683AV7	DISCOVER CARD EXECUTION NOTE T DCENT 2012 A3 A3					0.86	15 Nov 2017		
		Local	2,593,574.000	99.994603	2,593,434.02	100.209700	2,599,012.72	5,578.70	0.24
	Original Face:	Base	2,593,574.000	99.994603	2,593,434.02	100.209700	2,599,012.72	5,578.70	0.24
254683AW5	DISCOVER CARD EXECUTION NOTE T DCENT 2012 A4 A4					0.5247	15 Nov 2019		
		Local	3,458,098.840	100.000000	3,458,098.84	100.426600	3,472,851.09	14,752.25	0.32
	Original Face:	Base	3,458,099.000	100.000000	3,458,098.84	100.426600	3,472,851.09	14,752.25	0.32
254683AZ8	DISCOVER CARD EXECUTION NOTE T DCENT 2012 B3 B3					0.6047	15 May 2018		
		Local	6,051,672.970	100.000000	6,051,672.97	100.124200	6,059,189.15	7,516.18	0.57
	Original Face:	Base	6,051,673.000	100.000000	6,051,672.97	100.124200	6,059,189.15	7,516.18	0.57
254683BA2	DISCOVER CARD EXECUTION NOTE T DCENT 2013 A2 A2					0.69	15 Aug 2018		
		Local	6,051,672.970	99.989999	6,051,067.74	100.022900	6,053,058.80	1,991.06	0.56
	Original Face:	Base	6,051,673.000	99.989999	6,051,067.74	100.022900	6,053,058.80	1,991.06	0.56

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25468PCS3	WALT DISNEY COMPANY/THE SR UNSECURED 02/17 1.125					1.125	15 Feb 2017		
		Local	3,458,099.000	99.577113	3,443,475.15	100.461900	3,474,071.96	30,596.81	0.32
		Base		99.577113	3,443,475.15	100.461900	3,474,071.96	30,596.81	0.32
3128MC5Y7	FED HM LN PC POOL G14263					3.0	01 Nov 2026		
		Local	1,274,334.450	102.511788	1,306,343.03	104.322216	1,329,413.94	23,070.91	0.12
	Original Face:	Base	2,096,032.000	102.511788	1,306,343.03	104.322216	1,329,413.94	23,070.91	0.12
31315PA25	FARMER MAC SR UNSECURED 07/16 2					2.0	27 Jul 2016		
		Local	4,754,886.000	99.856658	4,748,070.27	102.448900	4,871,328.40	123,258.13	0.45
		Base		99.856658	4,748,070.27	102.448900	4,871,328.40	123,258.13	0.45
3132GSCE7	FED HM LN PC POOL Q06969					3.5	01 Mar 2042		
		Local	6,725,915.970	105.845431	7,119,074.74	104.341316	7,017,909.24	-101,165.50	0.65
	Original Face:	Base	8,645,247.000	105.845431	7,119,074.74	104.341316	7,017,909.24	-101,165.50	0.65
3132GUNB6	FED HM LN PC POOL Q09086					3.5	01 Jun 2042		
		Local	2,946,274.060	105.720407	3,114,812.93	104.190912	3,069,749.81	-45,063.12	0.29
	Original Face:	Base	4,322,624.000	105.720407	3,114,812.93	104.190912	3,069,749.81	-45,063.12	0.29
3133EAJF6	FEDERAL FARM CREDIT BANK BONDS 09/15 VAR					0.1807	22 Sep 2015		
		Local	4,322,624.000	99.992286	4,322,290.57	100.070700	4,325,680.10	3,389.53	0.40
		Base		99.992286	4,322,290.57	100.070700	4,325,680.10	3,389.53	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	99.609700	9,696,554.06	-37,993.94	0.90
		Base		100.000000	9,734,548.00	99.609700	9,696,554.06	-37,993.94	0.90
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	99.329500	8,587,280.62	-57,966.38	0.80
		Base		100.000000	8,645,247.00	99.329500	8,587,280.62	-57,966.38	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	99.227900	6,433,872.54	-50,062.46	0.60
		Base		100.000000	6,483,935.00	99.227900	6,433,872.54	-50,062.46	0.60
3134G3C40	FREDDIE MAC NOTES 08/17 0.915					0.915	23 Aug 2017		
		Local	9,540,000.000	100.000000	9,540,000.00	99.146400	9,458,566.56	-81,433.44	0.88
		Base		100.000000	9,540,000.00	99.146400	9,458,566.56	-81,433.44	0.88

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3135G0NN9	FANNIE MAE NOTES 08/17 1.05					1.05	28 Aug 2017		
		Local	1,945,181.000	100.000000	1,945,181.00	99.969700	1,944,591.61	-589.39	0.18
		Base		100.000000	1,945,181.00	99.969700	1,944,591.61	-589.39	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	99.095700	10,708,835.29	-97,723.71	1.00
		Base		100.000000	10,806,559.00	99.095700	10,708,835.29	-97,723.71	1.00
3135G0XD0	FANNIE MAE 05/18 1					1.0	21 May 2018		
		Local	17,290,494.000	100.000000	17,290,494.00	99.167800	17,146,602.51	-143,891.49	1.60
		Base		100.000000	17,290,494.00	99.167800	17,146,602.51	-143,891.49	1.60
3136A0GS0	FANNIE MAE FNR 2011 75 HP					2.5	25 Jul 2040		
		Local	1,098,809.720	103.543050	1,137,741.10	102.678900	1,128,245.73	-9,495.37	0.11
Original Face:		Base	2,161,312.000	103.543050	1,137,741.10	102.678900	1,128,245.73	-9,495.37	0.11
3136A2HK2	FANNIE MAE FNR 2011 111 DG					2.25	25 Dec 2038		
		Local	2,783,017.240	100.166785	2,787,658.89	101.554000	2,826,265.33	38,606.44	0.26
Original Face:		Base	4,322,624.000	100.166785	2,787,658.89	101.554000	2,826,265.33	38,606.44	0.26
3136A6JR6	FANNIE MAE FNR 2012 58 PA					2.0	25 Apr 2042		
		Local	3,198,378.360	101.856547	3,257,757.77	99.734200	3,189,877.07	-67,880.70	0.30
Original Face:		Base	4,322,624.000	101.856547	3,257,757.77	99.734200	3,189,877.07	-67,880.70	0.30
3136A76N7	FANNIE MAE FNR 2012 101 B					2.0	25 May 2039		
		Local	6,975,743.880	101.981196	7,113,947.07	98.856200	6,895,955.32	-217,991.75	0.64
Original Face:		Base	8,584,720.000	101.981196	7,113,947.07	98.856200	6,895,955.32	-217,991.75	0.64
3136A8YT1	FANNIE MAE FNR 2012 103 LE					1.75	25 May 2039		
		Local	4,266,169.880	101.004955	4,309,042.97	99.471000	4,243,601.84	-65,441.13	0.40
Original Face:		Base	5,571,429.000	101.004955	4,309,042.97	99.471000	4,243,601.84	-65,441.13	0.40
3136AAEK7	FANNIE MAE FNR 2012 129 TD					2.0	25 May 2040		
		Local	2,973,079.390	101.789404	3,026,279.79	101.683800	3,023,140.10	-3,139.69	0.28
Original Face:		Base	4,322,624.000	101.789404	3,026,279.79	101.683800	3,023,140.10	-3,139.69	0.28
3136ABRK1	FANNIE MAE FNR 2013 9 PH					1.75	25 Jul 2041		
		Local	4,467,865.150	101.002842	4,512,670.77	97.051700	4,336,139.08	-176,531.69	0.40
Original Face:		Base	5,111,816.000	101.002842	4,512,670.77	97.051700	4,336,139.08	-176,531.69	0.40

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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
3136ABUD3	FANNIE MAE FNR 2013 7 AC					1.25	25 Feb 2028		
		Local	3,443,611.670	99.575513	3,428,993.98	96.298700	3,316,153.27	-112,840.71	0.31
Original Face:		Base	4,322,624.000	99.575513	3,428,993.98	96.298700	3,316,153.27	-112,840.71	0.31
3136ABUY7	FANNIE MAE FNR 2013 7 GB					2.0	25 Mar 2042		
		Local	4,566,805.390	101.890288	4,653,131.16	97.091900	4,433,998.12	-219,133.04	0.41
Original Face:		Base	5,326,337.000	101.890288	4,653,131.16	97.091900	4,433,998.12	-219,133.04	0.41
3136ABUZ4	FANNIE MAE FNR 2013 7 AD					1.5	25 Feb 2028		
		Local	3,443,611.670	100.410793	3,457,757.78	96.836600	3,334,676.46	-123,081.32	0.31
Original Face:		Base	4,322,624.000	100.410793	3,457,757.78	96.836600	3,334,676.46	-123,081.32	0.31
3136ABW74	FANNIE MAE FNR 2013 6 AB					2.0	25 Dec 2042		
		Local	7,365,874.420	100.851119	7,428,566.77	96.133500	7,081,072.89	-347,493.88	0.66
Original Face:		Base	8,645,247.000	100.851119	7,428,566.77	96.133500	7,081,072.89	-347,493.88	0.66
3136ACJX0	FANNIE MAE FNR 2013 17 PB					1.75	25 Mar 2039		
		Local	3,763,803.770	100.513345	3,783,125.07	96.807700	3,643,651.86	-139,473.21	0.34
Original Face:		Base	4,322,624.000	100.513345	3,783,125.07	96.807700	3,643,651.86	-139,473.21	0.34
3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.0	25 May 2040		
		Local	5,055,209.200	102.029963	5,157,828.06	98.876000	4,998,388.65	-159,439.41	0.47
Original Face:		Base	6,483,935.000	102.029963	5,157,828.06	98.876000	4,998,388.65	-159,439.41	0.47
3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.25	25 Jun 2028		
		Local	3,445,897.860	99.803176	3,439,115.50	98.275300	3,386,466.46	-52,649.04	0.32
Original Face:		Base	4,322,624.000	99.803176	3,439,115.50	98.275300	3,386,466.46	-52,649.04	0.32
3136G1HU6	FANNIE MAE NOTES 04/18 1.2					1.2	04 Apr 2018		
		Local	16,663,714.000	100.000000	16,663,713.96	99.753800	16,622,687.94	-41,026.02	1.55
		Base		100.000000	16,663,713.96	99.753800	16,622,687.94	-41,026.02	1.55
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.25	15 Jan 2040		
		Local	985,935.120	97.778780	964,035.33	100.567400	991,529.32	27,493.99	0.09
Original Face:		Base	2,161,312.000	97.778780	964,035.33	100.567400	991,529.32	27,493.99	0.09
3137A62S0	FREDDIE MAC FHR 3796 PE					2.0	15 Feb 2040		
		Local	2,402,783.920	100.167390	2,406,805.95	100.449900	2,413,594.04	6,788.09	0.23
Original Face:		Base	4,527,840.000	100.167390	2,406,805.95	100.449900	2,413,594.04	6,788.09	0.23

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3137A7QE3	FREDDIE MAC FHR 3817 DA					4.0	15 Oct 2028		
		Local	1,351,082.340	102.283503	1,381,934.34	102.739700	1,388,097.94	6,163.60	0.13
Original Face:		Base	4,322,624.000	102.283503	1,381,934.34	102.739700	1,388,097.94	6,163.60	0.13
3137ADHX8	FREDDIE MAC FHR 3890 BA					2.5	15 Nov 2040		
		Local	3,636,113.860	101.732891	3,699,123.75	100.272500	3,646,022.27	-53,101.48	0.34
Original Face:		Base	8,645,247.000	101.732891	3,699,123.75	100.272500	3,646,022.27	-53,101.48	0.34
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.5	15 Oct 2040		
		Local	1,546,860.340	99.247700	1,535,223.31	99.624400	1,541,050.33	5,827.02	0.14
Original Face:		Base	2,161,312.000	99.247700	1,535,223.31	99.624400	1,541,050.33	5,827.02	0.14
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.0	15 Jul 2041		
		Local	1,456,696.580	99.971908	1,456,287.37	100.616700	1,465,680.03	9,392.66	0.14
Original Face:		Base	2,161,312.000	99.971908	1,456,287.37	100.616700	1,465,680.03	9,392.66	0.14
3137AGRX0	FREDDIE MAC FHR 3935 JA					2.0	15 May 2041		
		Local	1,506,936.790	99.943903	1,506,091.45	99.958600	1,506,312.92	221.47	0.14
Original Face:		Base	2,472,541.000	99.943903	1,506,091.45	99.958600	1,506,312.92	221.47	0.14
3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
		Local	1,715,246.120	100.359727	1,721,416.32	99.314310	1,703,484.85	-17,931.47	0.16
Original Face:		Base	4,322,624.000	100.359727	1,721,416.32	99.314310	1,703,484.85	-17,931.47	0.16
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.0	15 Feb 2041		
		Local	5,291,305.610	100.458125	5,315,546.43	97.863000	5,178,230.41	-137,316.02	0.48
Original Face:		Base	6,483,935.000	100.458125	5,315,546.43	97.863000	5,178,230.41	-137,316.02	0.48
3137AXMZ3	FREDDIE MAC FHR 4152 AG					1.5	15 Jan 2028		
		Local	4,646,800.980	100.111547	4,651,984.36	96.680600	4,492,555.07	-159,429.29	0.42
Original Face:		Base	5,619,411.000	100.111547	4,651,984.36	96.680600	4,492,555.07	-159,429.29	0.42
3137AYLB5	FREDDIE MAC FHR 4161 CD					2.0	15 Feb 2043		
		Local	3,840,513.530	101.568126	3,900,737.61	96.348000	3,700,257.98	-200,479.63	0.35
Original Face:		Base	4,322,624.000	101.568126	3,900,737.61	96.348000	3,700,257.98	-200,479.63	0.35
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.5	15 Dec 2042		
		Local	3,778,624.280	100.029575	3,779,741.79	97.153000	3,671,046.85	-108,694.94	0.34
Original Face:		Base	4,322,624.000	100.029575	3,779,741.79	97.153000	3,671,046.85	-108,694.94	0.34

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3137AYSH5	FREDDIE MAC FHR 4165 TE					1.75	15 Dec 2042		
		Local	9,446,559.820	100.916994	9,533,184.25	98.730900	9,326,673.53	-206,510.72	0.87
	Original Face:	Base	10,806,559.000	100.916994	9,533,184.25	98.730900	9,326,673.53	-206,510.72	0.87
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.0	15 Mar 2043		
		Local	9,060,897.610	100.582933	9,113,716.54	99.745800	9,037,864.81	-75,851.73	0.84
	Original Face:	Base	10,806,559.000	100.582933	9,113,716.54	99.745800	9,037,864.81	-75,851.73	0.84
3137B1VH2	FREDDIE MAC FHR 4210 AC					2.0	15 Mar 2040		
		Local	3,954,237.490	100.663471	3,980,472.72	96.998000	3,835,531.28	-144,941.44	0.36
	Original Face:	Base	4,322,624.000	100.663471	3,980,472.72	96.998000	3,835,531.28	-144,941.44	0.36
3137B1ZD7	FREDDIE MAC FHR 4204 QA					1.5	15 Jul 2042		
		Local	5,926,889.640	99.881484	5,919,865.33	97.065000	5,752,935.43	-166,929.90	0.54
	Original Face:	Base	6,483,935.000	99.881484	5,919,865.33	97.065000	5,752,935.43	-166,929.90	0.54
3138WND30	FNMA POOL AT1021 FN 05/28 FIXED 2.5					2.5	01 May 2028		
		Local	5,640,712.740	104.359828	5,886,638.09	102.283399	5,769,512.72	-117,125.37	0.54
	Original Face:	Base	6,483,935.000	104.359828	5,886,638.09	102.283399	5,769,512.72	-117,125.37	0.54
31393BFL4	FANNIE MAE FNR 2003 33 AD					3.5	25 Mar 2033		
		Local	76,284.730	99.577071	75,962.10	102.282900	78,026.23	2,064.13	0.01
	Original Face:	Base	6,483,935.000	99.577071	75,962.10	102.282900	78,026.23	2,064.13	0.01
31393DDG3	FANNIE MAE FNR 2003 58 M					3.5	25 Jul 2033		
		Local	1,430,500.820	101.652680	1,454,142.42	103.521700	1,480,878.77	26,736.35	0.14
	Original Face:	Base	33,932,595.000	101.652680	1,454,142.42	103.521700	1,480,878.77	26,736.35	0.14
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.0	25 May 2049		
		Local	1,714,247.210	106.904423	1,832,606.09	108.978500	1,868,160.90	35,554.81	0.17
	Original Face:	Base	18,956,866.000	106.904423	1,832,606.09	108.978500	1,868,160.90	35,554.81	0.17
31398SP80	FANNIE MAE FNR 2010 135 EA					3.0	25 Jan 2040		
		Local	1,997,495.440	99.014448	1,977,809.08	102.363100	2,044,698.25	66,889.17	0.19
	Original Face:	Base	4,322,624.000	99.014448	1,977,809.08	102.363100	2,044,698.25	66,889.17	0.19
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	1,191,441.730	106.408804	1,267,798.89	107.439200	1,280,075.46	12,276.57	0.12
	Original Face:	Base	6,483,935.000	106.408804	1,267,798.89	107.439200	1,280,075.46	12,276.57	0.12

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34528QCD4	FORD CREDIT FLOORPLAN MASTER O FORDF 2013 1 A1					0.85	15 Jan 2018		
		Local	4,322,623.550	99.984451	4,321,951.43	100.250600	4,333,456.04	11,504.61	0.40
Original Face:		Base	4,322,624.000	99.984451	4,321,951.43	100.250600	4,333,456.04	11,504.61	0.40
34530BAD5	FORD CREDIT AUTO OWNER TRUST FORDO 2013 A A4					0.78	15 May 2018		
		Local	4,322,623.550	99.984632	4,321,959.24	99.994400	4,322,381.48	422.24	0.40
Original Face:		Base	4,322,624.000	99.984632	4,321,959.24	99.994400	4,322,381.48	422.24	0.40
34530KAA1	FORD CREDIT AUTO OWNER TRUST FORDO 2014 B A2					0.47	15 Mar 2017		
		Local	11,850,000.000	99.997339	11,849,684.62	100.022460	11,852,661.51	2,976.89	1.11
Original Face:		Base	11,850,000.000	99.997339	11,849,684.62	100.022460	11,852,661.51	2,976.89	1.11
34530KAB9	FORD CREDIT AUTO OWNER TRUST FORDO 2014 B A3					0.9	15 Oct 2018		
		Local	10,000,000.000	99.999429	9,999,942.86	100.110030	10,011,003.00	11,060.14	0.93
Original Face:		Base	10,000,000.000	99.999429	9,999,942.86	100.110030	10,011,003.00	11,060.14	0.93
34530KAC7	FORD CREDIT AUTO OWNER TRUST FORDO 2014 B A4					1.42	15 Aug 2019		
		Local	8,000,000.000	99.986829	7,998,946.29	100.473670	8,037,893.60	38,947.31	0.75
Original Face:		Base	8,000,000.000	99.986829	7,998,946.29	100.473670	8,037,893.60	38,947.31	0.75
36159JCK5	GE CAPITAL CREDIT CARD MASTER GEMNT 2011 2 A					0.6347	15 May 2019		
		Local	3,025,836.480	100.000000	3,025,836.48	100.085800	3,028,432.65	2,596.17	0.28
Original Face:		Base	3,025,836.000	100.000000	3,025,836.48	100.085800	3,028,432.65	2,596.17	0.28
36159JCY5	GE CAPITAL CREDIT CARD MASTER GEMNT 2012 3 A					0.6047	15 Mar 2020		
		Local	8,645,247.100	100.000000	8,645,247.10	99.840700	8,631,475.22	-13,771.88	0.81
Original Face:		Base	8,645,247.000	100.000000	8,645,247.10	99.840700	8,631,475.22	-13,771.88	0.81
36163NAC0	GE EQUIPMENT TRANSPORTATION LL GEET 2014 1 A3					0.97	23 Apr 2018		
		Local	6,250,000.000	99.992346	6,249,521.60	100.003200	6,250,200.00	678.40	0.58
Original Face:		Base	6,250,000.000	99.992346	6,249,521.60	100.003200	6,250,200.00	678.40	0.58
36962G2V5	GENERAL ELEC CAP CORP SR UNSECURED 05/16 VAR					0.4331	11 May 2016		
		Local	8,645,247.000	99.497439	8,601,799.35	100.023200	8,647,252.70	45,453.35	0.81
		Base		99.497439	8,601,799.35	100.023200	8,647,252.70	45,453.35	0.81
36962G5T7	GENERAL ELEC CAP CORP SR UNSECURED 02/16 VAR					1.0316	08 Feb 2016		
		Local	2,161,312.000	99.999993	2,161,311.84	100.717800	2,176,825.90	15,514.06	0.20
		Base		99.999993	2,161,311.84	100.717800	2,176,825.90	15,514.06	0.20

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370334BN3	GENERAL MILLS INC SR UNSECURED 01/16 0.875					0.875	29 Jan 2016		
		Local	864,525.000	99.993007	864,464.54	100.255100	866,730.40	2,265.86	0.08
		Base		99.993007	864,464.54	100.255100	866,730.40	2,265.86	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	100.148700	1,082,262.94	1,607.02	0.10
		Base		99.999993	1,080,655.92	100.148700	1,082,262.94	1,607.02	0.10
38141GGT5	GOLDMAN SACHS GROUP INC SR UNSECURED 05/15 3.3					3.3	03 May 2015		
		Local	19,992,000.000	101.160596	20,224,026.31	101.137100	20,219,329.03	-4,697.28	1.89
		Base		101.160596	20,224,026.31	101.137100	20,219,329.03	-4,697.28	1.89
38141GVK7	GOLDMAN SACHS GROUP INC SR UNSECURED 04/18 VAR					1.4326	30 Apr 2018		
		Local	4,322,624.000	100.638947	4,350,243.29	101.512800	4,388,016.66	37,773.37	0.41
		Base		100.638947	4,350,243.29	101.512800	4,388,016.66	37,773.37	0.41
38373VD64	GOVERNMENT NATIONAL MORTGAGE A GNR 2002 70 CD					4.25	20 Aug 2032		
		Local	39,777.180	100.144631	39,834.71	103.231900	41,062.74	1,228.03	0.00
	Original Face:	Base	1,880,341.000	100.144631	39,834.71	103.231900	41,062.74	1,228.03	0.00
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.0	16 Mar 2041		
		Local	6,128,026.470	102.627568	6,289,044.54	97.628800	5,982,718.71	-306,325.83	0.56
	Original Face:	Base	7,989,505.000	102.627568	6,289,044.54	97.628800	5,982,718.71	-306,325.83	0.56
41283LAB1	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 03/17 2.7					2.7	15 Mar 2017		
		Local	864,525.000	99.990161	864,439.94	103.032500	890,741.72	26,301.78	0.08
		Base		99.990161	864,439.94	103.032500	890,741.72	26,301.78	0.08
437076BE1	HOME DEPOT INC SR UNSECURED 06/19 2					2.0	15 Jun 2019		
		Local	7,000,000.000	99.653638	6,975,754.69	100.290800	7,020,356.00	44,601.31	0.65
		Base		99.653638	6,975,754.69	100.290800	7,020,356.00	44,601.31	0.65
44890VAB8	HYUNDAI AUTO LEASE SECURITIZAT HALST 2014 B A2 144A					0.61	15 Feb 2017		
		Local	10,000,000.000	99.995590	9,999,559.04	99.998700	9,999,870.00	310.96	0.93
	Original Face:	Base	10,000,000.000	99.995590	9,999,559.04	99.998700	9,999,870.00	310.96	0.93
44890VAC6	HYUNDAI AUTO LEASE SECURITIZAT HALST 2014 B A3 144A					0.98	15 Nov 2017		
		Local	10,000,000.000	99.989666	9,998,966.56	100.080910	10,008,091.00	9,124.44	0.93
	Original Face:	Base	10,000,000.000	99.989666	9,998,966.56	100.080910	10,008,091.00	9,124.44	0.93

& 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
458140AH3	INTEL CORP SR UNSECURED 10/16 1.95					1.95	01 Oct 2016		
		Local	1,296,787.000	99.944278	1,296,064.41	102.131800	1,324,431.91	28,367.50	0.12
		Base		99.944278	1,296,064.41	102.131800	1,324,431.91	28,367.50	0.12
45818WAP1	INTER AMERICAN DEVEL BK SR UNSECURED 02/16 VAR					0.1943	11 Feb 2016		
		Local	8,645,247.000	100.000001	8,645,247.07	100.010200	8,646,128.82	881.75	0.81
		Base		100.000001	8,645,247.07	100.010200	8,646,128.82	881.75	0.81
459200GX3	IBM CORP SR UNSECURED 07/16 1.95					1.95	22 Jul 2016		
		Local	4,594,949.000	100.325772	4,609,918.06	102.173000	4,694,797.24	84,879.18	0.44
		Base		100.325772	4,609,918.06	102.173000	4,694,797.24	84,879.18	0.44
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					0.6031	12 Feb 2019		
		Local	1,512,918.000	100.000015	1,512,918.22	100.496600	1,520,431.15	7,512.93	0.14
		Base		100.000015	1,512,918.22	100.496600	1,520,431.15	7,512.93	0.14
46623EJB6	JPMORGAN CHASE + CO SR UNSECURED 09/15 VAR					1.3581	22 Sep 2015		
		Local	7,638,076.000	99.981943	7,636,696.78	100.740800	7,694,658.87	57,962.09	0.72
		Base		99.981943	7,636,696.78	100.740800	7,694,658.87	57,962.09	0.72
46625HJF8	JPMORGAN CHASE + CO SR UNSECURED 01/18 VAR					1.1336	25 Jan 2018		
		Local	3,509,970.000	100.217237	3,517,594.96	101.189000	3,551,703.54	34,108.58	0.33
		Base		100.217237	3,517,594.96	101.189000	3,551,703.54	34,108.58	0.33
478373AB9	JOHNSON CONTROLS INC SR UNSECURED 11/17 1.4					1.4	02 Nov 2017		
		Local	4,000,000.000	99.889680	3,995,587.20	99.716600	3,988,664.00	-6,923.20	0.37
		Base		99.889680	3,995,587.20	99.716600	3,988,664.00	-6,923.20	0.37
48121CJM9	JP MORGAN CHASE BANK NA SUBORDINATED 06/16 VAR					0.5641	13 Jun 2016		
		Local	4,322,624.000	99.261028	4,290,681.00	99.788700	4,313,490.30	22,809.30	0.40
		Base		99.261028	4,290,681.00	99.788700	4,313,490.30	22,809.30	0.40
48125VBM1	JPMORGAN CHASE + CO SR UNSECURED 11/16 VAR					1.5329	23 Nov 2016		
		Local	4,322,624.000	99.950575	4,320,487.55	100.595300	4,348,356.58	27,869.03	0.41
		Base		99.950575	4,320,487.55	100.595300	4,348,356.58	27,869.03	0.41
49327M2A1	KEY BANK NA SR UNSECURED 02/18 1.65					1.65	01 Feb 2018		
		Local	3,025,836.000	99.939200	3,023,996.28	100.132600	3,029,848.26	5,851.98	0.28
		Base		99.939200	3,023,996.28	100.132600	3,029,848.26	5,851.98	0.28

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
58013MEQ3	MCDONALD S CORP SR UNSECURED 05/19 1.875					1.875	29 May 2019		
		Local	7,500,000.000	99.910397	7,493,279.80	99.928900	7,494,667.50	1,387.70	0.70
		Base		99.910397	7,493,279.80	99.928900	7,494,667.50	1,387.70	0.70
59217GAY5	MET LIFE GLOB FUNDING I SECURED 144A 01/18 1.5					1.5	10 Jan 2018		
		Local	2,161,312.000	99.675774	2,154,304.47	100.147100	2,164,491.29	10,186.82	0.20
		Base		99.675774	2,154,304.47	100.147100	2,164,491.29	10,186.82	0.20
594918AG9	MICROSOFT CORP SR UNSECURED 09/15 1.625					1.625	25 Sep 2015		
		Local	2,161,312.000	99.928436	2,159,765.27	101.094600	2,184,969.72	25,204.45	0.20
		Base		99.928436	2,159,765.27	101.094600	2,184,969.72	25,204.45	0.20
63534PAH0	NATIONAL CITY BANK SUBORDINATED 06/17 VAR					0.6031	07 Jun 2017		
		Local	8,104,919.000	99.527871	8,066,653.36	99.504000	8,064,718.60	-1,934.76	0.75
		Base		99.527871	8,066,653.36	99.504000	8,064,718.60	-1,934.76	0.75
64952WAW3	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 05/15 3					3.0	04 May 2015		
		Local	1,340,013.000	100.790536	1,350,606.28	101.146500	1,355,376.25	4,769.97	0.13
		Base		100.790536	1,350,606.28	101.146500	1,355,376.25	4,769.97	0.13
64952WBC6	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 07/16 2.45					2.45	14 Jul 2016		
		Local	3,025,836.000	99.936817	3,023,924.20	102.782000	3,110,014.76	86,090.56	0.29
		Base		99.936817	3,023,924.20	102.782000	3,110,014.76	86,090.56	0.29
64952WBM4	NEW YORK LIFE GLOBAL FDG SECURED 144A 02/16 0.8					0.8	12 Feb 2016		
		Local	6,483,935.000	99.974145	6,482,258.60	100.417800	6,511,024.88	28,766.28	0.61
		Base		99.974145	6,482,258.60	100.417800	6,511,024.88	28,766.28	0.61
65474VAG6	NISSAN MASTER OWNER TRUST RECE NMOTR 2013 A A					0.4533	15 Feb 2018		
		Local	6,051,672.970	100.000000	6,051,672.97	100.000000	6,051,672.97	0.00	0.56
Original Face:		Base	6,051,673.000	100.000000	6,051,672.97	100.000000	6,051,672.97	0.00	0.56
65477NAD8	NISSAN AUTO LEASE TRUST NALT 2014 A A3					0.8	15 Feb 2017		
		Local	6,000,000.000	99.999005	5,999,940.30	100.116240	6,006,974.40	7,034.10	0.56
Original Face:		Base	6,000,000.000	99.999005	5,999,940.30	100.116240	6,006,974.40	7,034.10	0.56
69349LAJ7	PNC BANK NA SR UNSECURED 01/16 VAR					0.5431	28 Jan 2016		
		Local	2,161,312.000	99.999993	2,161,311.84	100.113300	2,163,760.77	2,448.93	0.20
		Base		99.999993	2,161,311.84	100.113300	2,163,760.77	2,448.93	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
717081DD2	PFIZER INC SR UNSECURED 01/17 0.9					0.9	15 Jan 2017		
		Local	6,483,935.000	99.906440	6,477,868.61	100.057800	6,487,682.71	9,814.10	0.61
		Base		99.906440	6,477,868.61	100.057800	6,487,682.71	9,814.10	0.61
717081DF7	PFIZER INC SR UNSECURED 06/18 VAR					0.5341	15 Jun 2018		
		Local	4,322,624.000	99.999991	4,322,623.60	100.070000	4,325,649.84	3,026.24	0.40
		Base		99.999991	4,322,623.60	100.070000	4,325,649.84	3,026.24	0.40
742718DS5	PROCTER + GAMBLE CO/THE SR UNSECURED 11/15 1.8					1.8	15 Nov 2015		
		Local	2,593,574.000	101.083752	2,621,681.92	101.421600	2,630,444.25	8,762.33	0.25
		Base		101.083752	2,621,681.92	101.421600	2,630,444.25	8,762.33	0.25
78008SWK8	ROYAL BANK OF CANADA UNSECURED 04/18 VAR					0.7326	30 Apr 2018		
		Local	8,645,247.000	99.745923	8,623,281.38	98.937100	8,553,356.67	-69,924.71	0.80
		Base		99.745923	8,623,281.38	98.937100	8,553,356.67	-69,924.71	0.80
78446JAA4	SLM STUDENT LOAN TRUST SLMA 2011 2 A1					0.75525	25 Nov 2027		
		Local	1,783,697.110	99.847185	1,780,971.36	99.735500	1,778,979.23	-1,992.13	0.17
Original Face:		Base	3,025,836.000	99.847185	1,780,971.36	99.735500	1,778,979.23	-1,992.13	0.17
78446VAA7	SLM STUDENT LOAN TRUST SLMA 2012 A A1 144A					1.5547	15 Aug 2025		
		Local	784,604.910	100.000000	784,604.91	101.067600	792,981.35	8,376.44	0.07
Original Face:		Base	1,729,049.000	100.000000	784,604.91	101.067600	792,981.35	8,376.44	0.07
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A					0.85525	25 Jan 2029		
		Local	1,514,223.780	99.999997	1,514,223.74	100.358600	1,519,653.79	5,430.05	0.14
Original Face:		Base	2,161,312.000	99.999997	1,514,223.74	100.358600	1,519,653.79	5,430.05	0.14
78447GAB7	SLM STUDENT LOAN TRUST SLMA 2012 6 A2					0.43525	25 Sep 2019		
		Local	1,829,307.390	99.999998	1,829,307.36	99.864600	1,826,830.51	-2,476.85	0.17
Original Face:		Base	2,161,312.000	99.999998	1,829,307.36	99.864600	1,826,830.51	-2,476.85	0.17
78447MAB4	SLM STUDENT LOAN TRUST SLMA 2013 1 A2					0.40525	25 Sep 2019		
		Local	7,348,460.030	100.000000	7,348,460.03	99.773600	7,331,823.12	-16,636.91	0.68
Original Face:		Base	7,348,460.000	100.000000	7,348,460.03	99.773600	7,331,823.12	-16,636.91	0.68
87612EBB1	TARGET CORP SR UNSECURED 06/19 2.3					2.3	26 Jun 2019		
		Local	7,000,000.000	99.794469	6,985,612.81	101.076400	7,075,348.00	89,735.19	0.66
		Base		99.794469	6,985,612.81	101.076400	7,075,348.00	89,735.19	0.66

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
88579YAD3	3M COMPANY SR UNSECURED 09/16 1.375					1.375	29 Sep 2016		
		Local	864,525.000	99.691529	861,858.19	101.360300	876,285.13	14,426.94	0.08
		Base		99.691529	861,858.19	101.360300	876,285.13	14,426.94	0.08
88579YAG6	3M COMPANY SR UNSECURED 06/19 1.625					1.625	15 Jun 2019		
		Local	7,000,000.000	98.776049	6,914,323.41	99.191300	6,943,391.00	29,067.59	0.65
		Base		98.776049	6,914,323.41	99.191300	6,943,391.00	29,067.59	0.65
89231RAC8	TOYOTA AUTO RECEIVABLES OWNER TAOT 2014 B A3					0.76	15 Mar 2018		
		Local	6,000,000.000	99.986762	5,999,205.71	100.008410	6,000,504.60	1,298.89	0.56
Original Face:		Base	6,000,000.000	99.986762	5,999,205.71	100.008410	6,000,504.60	1,298.89	0.56
89233P5E2	TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/16 2					2.0	15 Sep 2016		
		Local	3,458,099.000	99.814819	3,451,695.26	102.213400	3,534,640.56	82,945.30	0.33
		Base		99.814819	3,451,695.26	102.213400	3,534,640.56	82,945.30	0.33
89233P6S0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25					1.25	05 Oct 2017		
		Local	2,161,312.000	99.967043	2,160,599.69	100.071300	2,162,853.02	2,253.33	0.20
		Base		99.967043	2,160,599.69	100.071300	2,162,853.02	2,253.33	0.20
89233P6T8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 VAR					0.4826	30 Oct 2017		
		Local	2,161,312.000	99.674609	2,154,279.28	99.253400	2,145,175.64	-9,103.64	0.20
		Base		99.674609	2,154,279.28	99.253400	2,145,175.64	-9,103.64	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	99.930100	8,639,203.97	-6,043.12	0.81
		Base		100.000001	8,645,247.09	99.930100	8,639,203.97	-6,043.12	0.81
912828D23	US TREASURY N/B 04/19 1.625					1.625	30 Apr 2019		
		Local	10,000,000.000	100.045806	10,004,580.55	101.031200	10,103,120.00	98,539.45	0.94
		Base		100.045806	10,004,580.55	101.031200	10,103,120.00	98,539.45	0.94
912828NL0	US TREASURY N/B 06/15 1.875					1.875	30 Jun 2015		
		Local	20,000,000.000	101.040306	20,208,061.21	101.039100	20,207,820.00	-241.21	1.89
		Base		101.040306	20,208,061.21	101.039100	20,207,820.00	-241.21	1.89
912828TB6	US TREASURY N/B 06/17 0.75					0.75	30 Jun 2017		
		Local	10,000,000.000	99.660691	9,966,069.13	99.960900	9,996,090.00	30,020.87	0.93
		Base		99.660691	9,966,069.13	99.960900	9,996,090.00	30,020.87	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
912828TD2	US TREASURY N/B 07/15 0.25					0.25	15 Jul 2015		
		Local	4,322,624.000	99.941303	4,320,086.75	100.085900	4,326,337.13	6,250.38	0.40
		Base		99.941303	4,320,086.75	100.085900	4,326,337.13	6,250.38	0.40
912828TK6	US TREASURY N/B 08/15 0.25					0.25	15 Aug 2015		
		Local	4,322,624.000	99.896047	4,318,130.51	100.101600	4,327,015.79	8,885.28	0.40
		Base		99.896047	4,318,130.51	100.101600	4,327,015.79	8,885.28	0.40
912828UZ1	US TREASURY N/B 04/18 0.625					0.625	30 Apr 2018		
		Local	2,161,312.000	99.147424	2,142,885.17	98.515600	2,129,229.48	-13,655.69	0.20
		Base		99.147424	2,142,885.17	98.515600	2,129,229.48	-13,655.69	0.20
912828WL0	US TREASURY N/B 05/19 1.5					1.5	31 May 2019		
		Local	20,000,000.000	99.256429	19,851,285.82	100.390600	20,078,120.00	226,834.18	1.87
		Base		99.256429	19,851,285.82	100.390600	20,078,120.00	226,834.18	1.87
912828WM8	US TREASURY N/B 05/16 0.375					0.375	31 May 2016		
		Local	20,000,000.000	99.926972	19,985,394.43	100.164100	20,032,820.00	47,425.57	1.87
		Base		99.926972	19,985,394.43	100.164100	20,032,820.00	47,425.57	1.87
912828WQ9	US TREASURY N/B 06/16 0.5					0.5	30 Jun 2016		
		Local	20,000,000.000	99.975061	19,995,012.10	100.304700	20,060,940.00	65,927.90	1.87
		Base		99.975061	19,995,012.10	100.304700	20,060,940.00	65,927.90	1.87
92867MAD2	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2013 1 A4					0.78	22 Jul 2019		
		Local	6,483,935.320	99.991261	6,483,368.66	99.909100	6,478,041.42	-5,327.24	0.60
Original Face:		Base	6,483,935.000	99.991261	6,483,368.66	99.909100	6,478,041.42	-5,327.24	0.60
92976WBH8	WACHOVIA CORP SR UNSECURED 02/18 5.75					5.75	01 Feb 2018		
		Local	4,322,624.000	112.697561	4,871,491.80	112.933400	4,881,686.25	10,194.45	0.46
		Base		112.697561	4,871,491.80	112.933400	4,881,686.25	10,194.45	0.46
94974BFK1	WELLS FARGO + COMPANY SR UNSECURED 04/18 VAR					0.8606	23 Apr 2018		
		Local	4,322,624.000	99.999991	4,322,623.61	100.541500	4,346,031.01	23,407.40	0.41
		Base		99.999991	4,322,623.61	100.541500	4,346,031.01	23,407.40	0.41
94986RPR6	WELLS FARGO + COMPANY SR UNSECURED 05/18 VAR					0.5332	14 May 2018		
		Local	3,458,099.000	99.999996	3,458,098.86	99.928800	3,455,636.83	-2,462.03	0.32
		Base		99.999996	3,458,098.86	99.928800	3,455,636.83	-2,462.03	0.32

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Holdings

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

As of: *November 30, 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
US DOLLAR Total									
		810,750,867.700	Local		813,917,267.27		812,061,978.55	-1,855,288.72	75.76
	Original Face:	436,815,190.000	Base		813,917,267.27		812,061,978.55	-1,855,288.72	75.76
FIXED INCOME Total									
		810,750,867.700	Base		813,917,267.27		812,061,978.55	-1,855,288.72	75.76
	Original Face:	436,815,190.000							

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Books Closed

Holdings

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

As of: *November 30, 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								
		1,070,616,431.240	Base	1,073,773,137.43		1,071,910,973.28	-1,862,164.15	100.00
Original Face:		436,815,190.000						

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

Books Closed

Holdings

Currency Summary

As of: *November 30, 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								
	4,122,648.450	Local	4,122,648.45	4,122,648.45	0.53	0.00		0.00
		Base	4,122,648.45	4,122,648.45	0.53	0.00	0.00	0.00
CASH EQUIVALENT								
	7,144,219.610	Local	7,144,219.61	7,144,219.61	0.91	0.00		0.00
		Base	7,144,219.61	7,144,219.61	0.91	0.00	0.00	0.00
EQUITY								
	19,124,631.839	Local	514,742,257.64	771,185,595.22	98.56	256,443,337.58		256,443,337.58
		Base	514,742,257.64	771,185,595.22	98.56	256,443,337.58	0.00	256,443,337.58
US DOLLAR Total								
	30,391,499.899	Local	526,009,125.70	782,452,463.28	100.00	256,443,337.58		256,443,337.58
		Base	526,009,125.70	782,452,463.28	100.00	256,443,337.58	0.00	256,443,337.58
FUND Total								
	30,391,499.899	Base	526,009,125.70	782,452,463.28	100.00	256,443,337.58	0.00	256,443,337.58

Holdings

Currency Summary

As of: *November 30, 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								
	2,742,644.880	Local	2,742,644.88	2,742,644.88	0.55	0.00		0.00
		Base	2,742,644.88	2,742,644.88	0.55	0.00	0.00	0.00
CASH EQUIVALENT								
	5,546,810.880	Local	5,546,810.88	5,546,810.88	1.11	0.00		0.00
		Base	5,546,810.88	5,546,810.88	1.11	0.00	0.00	0.00
EQUITY								
	17,309,912.080	Local	371,418,527.70	491,285,429.74	98.34	119,866,902.04		119,866,902.04
		Base	371,418,527.70	491,285,429.74	98.34	119,866,902.04	0.00	119,866,902.04
US DOLLAR Total								
	25,599,367.840	Local	379,707,983.46	499,574,885.50	100.00	119,866,902.04		119,866,902.04
		Base	379,707,983.46	499,574,885.50	100.00	119,866,902.04	0.00	119,866,902.04
FUND Total								
	25,599,367.840	Base	379,707,983.46	499,574,885.50	100.00	119,866,902.04	0.00	119,866,902.04

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								
	9,488,574.490	Local	9,488,574.49	9,488,574.49	0.51	0.00		0.00
		Base	9,488,574.49	9,488,574.49	0.51	0.00	0.00	0.00
CASH EQUIVALENT								
	5,000,000.000	Local	5,001,470.68	5,001,470.68	0.27	0.00		0.00
		Base	5,001,470.68	5,001,470.68	0.27	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								
	1,739,954,088.840	Local	1,799,116,729.85	1,859,083,676.55	99.20	59,966,946.70		59,966,946.70
Original Face:	1,139,311,917.000	Base	1,799,116,729.85	1,859,083,676.55	99.20	59,966,946.70	0.00	59,966,946.70
US DOLLAR Total								
	1,754,928,523.160	Local	1,814,092,634.85	1,874,059,581.55	100.00	59,966,946.70		59,966,946.70
Original Face:	1,139,311,917.000	Base	1,814,092,634.85	1,874,059,581.55	100.00	59,966,946.70	0.00	59,966,946.70
FUND Total								
	1,754,928,523.160	Base	1,814,092,634.85	1,874,059,581.55	100.00	59,966,946.70	0.00	59,966,946.70
Original Face:	1,139,311,917.000							

Holdings

Currency Summary

As of: *November 30, 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								
	136,674.440	Local	136,674.44	136,674.44	0.05	0.00		0.00
		Base	136,674.44	136,674.44	0.05	0.00	0.00	0.00
CASH EQUIVALENT								
	87,761,000.000	Local	87,773,603.84	87,774,037.62	33.77	433.78		433.78
		Base	87,773,603.84	87,774,037.62	33.77	433.78	0.00	433.78
FIXED INCOME								
	168,243,306.470	Local	170,917,969.63	172,037,032.56	66.18	1,119,062.93		1,119,062.93
Original Face:	139,059,358.000	Base	170,917,969.63	172,037,032.56	66.18	1,119,062.93	0.00	1,119,062.93
US DOLLAR Total								
	256,140,980.910	Local	258,828,247.91	259,947,744.62	100.00	1,119,496.71		1,119,496.71
Original Face:	139,059,358.000	Base	258,828,247.91	259,947,744.62	100.00	1,119,496.71	0.00	1,119,496.71
FUND Total								
	256,140,980.910	Base	258,828,247.91	259,947,744.62	100.00	1,119,496.71	0.00	1,119,496.71
Original Face:	139,059,358.000							

Holdings

Currency Summary

As of: *November 30, 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								
	116,486.320	Local	116,486.32	116,486.32	0.08	0.00		0.00
		Base	116,486.32	116,486.32	0.08	0.00	0.00	0.00
CASH EQUIVALENT								
	21,038,481.520	Local	21,047,126.20	21,047,126.20	14.47	0.00		0.00
		Base	21,047,126.20	21,047,126.20	14.47	0.00	0.00	0.00
FIXED INCOME								
	120,867,282.650	Local	124,265,415.29	124,274,807.11	85.45	9,391.82		9,391.82
Original Face:	106,556,139.000	Base	124,265,415.29	124,274,807.11	85.45	9,391.82	0.00	9,391.82
US DOLLAR Total								
	142,022,250.490	Local	145,429,027.81	145,438,419.63	100.00	9,391.82		9,391.82
Original Face:	106,556,139.000	Base	145,429,027.81	145,438,419.63	100.00	9,391.82	0.00	9,391.82
FUND Total								
	142,022,250.490	Base	145,429,027.81	145,438,419.63	100.00	9,391.82	0.00	9,391.82
Original Face:	106,556,139.000							

Holdings

Currency Summary

As of: *November 30, 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								
	9,609,301.410	Local	9,609,301.41	9,609,301.41	0.50	0.00		0.00
		Base	9,609,301.41	9,609,301.41	0.50	0.00	0.00	0.00
CASH EQUIVALENT								
	5,941,334.690	Local	5,941,334.69	5,941,334.69	0.31	0.00		0.00
		Base	5,941,334.69	5,941,334.69	0.31	0.00	0.00	0.00
EQUITY								
	30,642,073.515	Local	1,166,029,974.87	1,900,506,419.40	99.19	734,476,444.53		734,476,444.53
		Base	1,166,029,974.87	1,900,506,419.40	99.19	734,476,444.53	0.00	734,476,444.53
US DOLLAR Total								
	46,192,709.615	Local	1,181,580,610.97	1,916,057,055.50	100.00	734,476,444.53		734,476,444.53
		Base	1,181,580,610.97	1,916,057,055.50	100.00	734,476,444.53	0.00	734,476,444.53
FUND Total								
	46,192,709.615	Base	1,181,580,610.97	1,916,057,055.50	100.00	734,476,444.53	0.00	734,476,444.53

Holdings

Currency Summary

As of: *November 30, 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								
	347,336,203.270	Local	348,092,853.81	348,094,880.48	38.44	2,026.67		2,026.67
		Base	348,092,853.81	348,094,880.48	38.44	2,026.67	0.00	2,026.67
FIXED INCOME								
	549,433,181.510	Local	561,345,776.11	557,414,431.04	61.56	-3,931,345.07		-3,931,345.07
Original Face:	703,221,595.000	Base	561,345,776.11	557,414,431.04	61.56	-3,931,345.07	0.00	-3,931,345.07
US DOLLAR Total								
	896,769,384.780	Local	909,438,629.92	905,509,311.52	100.00	-3,929,318.40		-3,929,318.40
Original Face:	703,221,595.000	Base	909,438,629.92	905,509,311.52	100.00	-3,929,318.40	0.00	-3,929,318.40
FUND Total								
	896,769,384.780	Base	909,438,629.92	905,509,311.52	100.00	-3,929,318.40	0.00	-3,929,318.40
Original Face:	703,221,595.000							

Holdings

Currency Summary

As of: *November 30, 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								
	301.980	Local	301.98	301.98	0.00	0.00		0.00
		Base	301.98	301.98	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	504,998,812.430	Local	504,949,192.86	504,932,650.39	38.92	-16,542.47		-16,542.47
		Base	504,949,192.86	504,932,650.39	38.92	-16,542.47	0.00	-16,542.47
FIXED INCOME								
	790,941,829.400	Local	795,785,536.08	792,591,953.29	61.08	-3,193,582.79		-3,193,582.79
Original Face:	480,513,243.000	Base	795,785,536.08	792,591,953.29	61.08	-3,193,582.79	0.00	-3,193,582.79
US DOLLAR Total								
	1,295,940,943.810	Local	1,300,735,030.92	1,297,524,905.66	100.00	-3,210,125.26		-3,210,125.26
Original Face:	480,513,243.000	Base	1,300,735,030.92	1,297,524,905.66	100.00	-3,210,125.26	0.00	-3,210,125.26
FUND Total								
	1,295,940,943.810	Base	1,300,735,030.92	1,297,524,905.66	100.00	-3,210,125.26	0.00	-3,210,125.26
Original Face:	480,513,243.000							

Holdings

Currency Summary

As of: *November 30, 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								
	615.780	Local	615.78	615.78	0.00	0.00		0.00
		Base	615.78	615.78	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	4,676,184.030	Local	4,682,046.32	4,684,427.28	4.62	2,380.96		2,380.96
		Base	4,682,046.32	4,684,427.28	4.62	2,380.96	0.00	2,380.96
FIXED INCOME								
	96,127,708.430	Local	96,645,722.58	96,714,320.94	95.38	68,598.36		68,598.36
Original Face:	58,887,000.000	Base	96,645,722.58	96,714,320.94	95.38	68,598.36	0.00	68,598.36
US DOLLAR Total								
	100,804,508.240	Local	101,328,384.68	101,399,364.00	100.00	70,979.32		70,979.32
Original Face:	58,887,000.000	Base	101,328,384.68	101,399,364.00	100.00	70,979.32	0.00	70,979.32
FUND Total								
	100,804,508.240	Base	101,328,384.68	101,399,364.00	100.00	70,979.32	0.00	70,979.32
Original Face:	58,887,000.000							

Holdings

Currency Summary

As of: *November 30, 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								
	-0.050	Local	-0.05	-0.05	0.00	0.00		0.00
		Base	-0.05	-0.05	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	229,531,779.610	Local	229,527,765.53	229,527,765.53	27.66	0.00		0.00
		Base	229,527,765.53	229,527,765.53	27.66	0.00	0.00	0.00
FIXED INCOME								
	603,833,640.500	Local	604,843,636.74	600,389,432.58	72.34	-4,454,204.16		-4,454,204.16
Original Face:	314,099,535.000	Base	604,843,636.74	600,389,432.58	72.34	-4,454,204.16	0.00	-4,454,204.16
US DOLLAR Total								
	833,365,420.060	Local	834,371,402.22	829,917,198.06	100.00	-4,454,204.16		-4,454,204.16
Original Face:	314,099,535.000	Base	834,371,402.22	829,917,198.06	100.00	-4,454,204.16	0.00	-4,454,204.16
FUND Total								
	833,365,420.060	Base	834,371,402.22	829,917,198.06	100.00	-4,454,204.16	0.00	-4,454,204.16
Original Face:	314,099,535.000							

Holdings

Currency Summary

As of: *November 30, 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 EQUIVALENT								
	1,076,691,092.360	Local	1,076,663,767.84	1,076,662,896.49	85.80	-871.35		-871.35
		Base	1,076,663,767.84	1,076,662,896.49	85.80	-871.35	0.00	-871.35
FIXED INCOME								
	177,914,151.880	Local	178,186,267.50	178,167,412.10	14.20	-18,855.40		-18,855.40
Original Face:	216,200,000.000	Base	178,186,267.50	178,167,412.10	14.20	-18,855.40	0.00	-18,855.40
US DOLLAR Total								
	1,254,605,244.240	Local	1,254,850,035.34	1,254,830,308.59	100.00	-19,726.75		-19,726.75
Original Face:	216,200,000.000	Base	1,254,850,035.34	1,254,830,308.59	100.00	-19,726.75	0.00	-19,726.75
FUND Total								
	1,254,605,244.240	Base	1,254,850,035.34	1,254,830,308.59	100.00	-19,726.75	0.00	-19,726.75
Original Face:	216,200,000.000							

Holdings

Currency Summary

As of: *November 30, 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								
	-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								
	1,008,635,352.780	Local	1,008,663,725.54	1,008,666,673.04	97.58	2,947.50		2,947.50
		Base	1,008,663,725.54	1,008,666,673.04	97.58	2,947.50	0.00	2,947.50
FIXED INCOME								
	25,000,000.000	Local	24,998,049.85	24,996,650.00	2.42	-1,399.85		-1,399.85
		Base	24,998,049.85	24,996,650.00	2.42	-1,399.85	0.00	-1,399.85
US DOLLAR Total								
	1,033,635,352.770	Local	1,033,661,775.38	1,033,663,323.03	100.00	1,547.65		1,547.65
		Base	1,033,661,775.38	1,033,663,323.03	100.00	1,547.65	0.00	1,547.65
FUND Total								
	1,033,635,352.770	Base	1,033,661,775.38	1,033,663,323.03	100.00	1,547.65	0.00	1,547.65

Holdings

Currency Summary

As of: *November 30, 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								
	-19,944.440	Local	-19,944.44	-19,944.44	0.01	0.00		0.00
		Base	-19,944.44	-19,944.44	0.01	0.00	0.00	0.00
CASH EQUIVALENT								
	22,634,795.000	Local	22,715,918.84	22,715,918.84	7.62	0.00		0.00
		Base	22,715,918.84	22,715,918.84	7.62	0.00	0.00	0.00
FIXED INCOME								
	264,495,000.000	Local	275,363,559.48	275,562,222.25	92.38	198,662.77		198,662.77
		Base	275,363,559.48	275,562,222.25	92.38	198,662.77	0.00	198,662.77
US DOLLAR Total								
	287,109,850.560	Local	298,059,533.88	298,258,196.65	100.00	198,662.77		198,662.77
		Base	298,059,533.88	298,258,196.65	100.00	198,662.77	0.00	198,662.77
FUND Total								
	287,109,850.560	Base	298,059,533.88	298,258,196.65	100.00	198,662.77	0.00	198,662.77

Holdings

Currency Summary

As of: *November 30, 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								
	3,318,556.680	Local	3,318,556.68	3,318,556.68	1.07	0.00		0.00
		Base	3,318,556.68	3,318,556.68	1.07	0.00	0.00	0.00
CASH EQUIVALENT								
	59,156,522.970	Local	59,121,256.30	59,121,169.97	18.99	-86.33		-86.33
		Base	59,121,256.30	59,121,169.97	18.99	-86.33	0.00	-86.33
FIXED INCOME								
	244,221,454.200	Local	246,010,130.57	248,899,331.38	79.94	2,889,200.81		2,889,200.81
Original Face:	181,559,028.000	Base	246,010,130.57	248,899,331.38	79.94	2,889,200.81	0.00	2,889,200.81
US DOLLAR Total								
	306,696,533.850	Local	308,449,943.55	311,339,058.03	100.00	2,889,114.48		2,889,114.48
Original Face:	181,559,028.000	Base	308,449,943.55	311,339,058.03	100.00	2,889,114.48	0.00	2,889,114.48
FUND Total								
	306,696,533.850	Base	308,449,943.55	311,339,058.03	100.00	2,889,114.48	0.00	2,889,114.48
Original Face:	181,559,028.000							

Holdings

Currency Summary

As of: *November 30, 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								
	454,830.480	Local	454,830.48	454,830.48	3.78	0.00		0.00
		Base	454,830.48	454,830.48	3.78	0.00	0.00	0.00
EQUITY								
	5,953,517.122	Local	5,958,451.16	5,958,453.96	49.53	2.80		2.80
		Base	5,958,451.16	5,958,453.96	49.53	2.80	0.00	2.80
FIXED INCOME								
	5,632,322.850	Local	5,672,901.99	5,616,447.79	46.69	-56,454.20		-56,454.20
Original Face:	10,596,315.000	Base	5,672,901.99	5,616,447.79	46.69	-56,454.20	0.00	-56,454.20
US DOLLAR Total								
	12,040,670.452	Local	12,086,183.63	12,029,732.23	100.00	-56,451.40		-56,451.40
Original Face:	10,596,315.000	Base	12,086,183.63	12,029,732.23	100.00	-56,451.40	0.00	-56,451.40
FUND Total								
	12,040,670.452	Base	12,086,183.63	12,029,732.23	100.00	-56,451.40	0.00	-56,451.40
Original Face:	10,596,315.000							

Holdings

Currency Summary

As of: *November 30, 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								
	722,786.420	Local	722,786.42	722,786.42	0.21	0.00		0.00
		Base	722,786.42	722,786.42	0.21	0.00	0.00	0.00
CASH EQUIVALENT								
	12,500,000.000	Local	12,502,202.67	12,499,602.67	3.70	-2,600.00		-2,600.00
		Base	12,502,202.67	12,499,602.67	3.70	-2,600.00	0.00	-2,600.00
FIXED INCOME								
	320,189,373.350	Local	325,502,922.52	324,835,617.14	96.09	-667,305.38		-667,305.38
Original Face:	202,695,168.000	Base	325,502,922.52	324,835,617.14	96.09	-667,305.38	0.00	-667,305.38
US DOLLAR Total								
	333,412,159.770	Local	338,727,911.61	338,058,006.23	100.00	-669,905.38		-669,905.38
Original Face:	202,695,168.000	Base	338,727,911.61	338,058,006.23	100.00	-669,905.38	0.00	-669,905.38
FUND Total								
	333,412,159.770	Base	338,727,911.61	338,058,006.23	100.00	-669,905.38	0.00	-669,905.38
Original Face:	202,695,168.000							

Holdings

Currency Summary

As of: *November 30, 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								
	943,363.540	Local	943,363.54	943,363.54	0.09	0.00		0.00
		Base	943,363.54	943,363.54	0.09	0.00	0.00	0.00
CASH EQUIVALENT								
	258,922,200.000	Local	258,912,506.62	258,905,631.19	24.15	-6,875.43		-6,875.43
		Base	258,912,506.62	258,905,631.19	24.15	-6,875.43	0.00	-6,875.43
FIXED INCOME								
	810,750,867.700	Local	813,917,267.27	812,061,978.55	75.76	-1,855,288.72		-1,855,288.72
Original Face:	436,815,190.000	Base	813,917,267.27	812,061,978.55	75.76	-1,855,288.72	0.00	-1,855,288.72
US DOLLAR Total								
	1,070,616,431.240	Local	1,073,773,137.43	1,071,910,973.28	100.00	-1,862,164.15		-1,862,164.15
Original Face:	436,815,190.000	Base	1,073,773,137.43	1,071,910,973.28	100.00	-1,862,164.15	0.00	-1,862,164.15
FUND Total								
	1,070,616,431.240	Base	1,073,773,137.43	1,071,910,973.28	100.00	-1,862,164.15	0.00	-1,862,164.15
Original Face:	436,815,190.000							

Holdings

Asset Summary

As of: *November 30, 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	4,122,648.450	4,122,648.45	4,122,648.45	0.53	0.00	0.00	0.00
CASH Total	4,122,648.450	4,122,648.45	4,122,648.45	0.53	0.00	0.00	0.00

Holdings

Asset Summary

As of: *November 30, 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 EQUIVALENT							
US DOLLAR	7,144,219.610	7,144,219.61	7,144,219.61	0.91	0.00	0.00	0.00
CASH EQUIVALENT Total	7,144,219.610	7,144,219.61	7,144,219.61	0.91	0.00	0.00	0.00

Holdings

Asset Summary

As of: *November 30, 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	19,124,631.839	514,742,257.64	771,185,595.22	98.56	256,443,337.58	0.00	256,443,337.58
EQUITY Total	19,124,631.839	514,742,257.64	771,185,595.22	98.56	256,443,337.58	0.00	256,443,337.58

Holdings

Asset Summary

As of: *November 30, 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	30,391,499.899	526,009,125.70	782,452,463.28	100.00	256,443,337.58	0.00	256,443,337.58

Holdings

Asset Summary

As of: *November 30, 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	2,742,644.880	2,742,644.88	2,742,644.88	0.55	0.00	0.00	0.00
CASH Total	2,742,644.880	2,742,644.88	2,742,644.88	0.55	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	5,546,810.880	5,546,810.88	5,546,810.88	1.11	0.00	0.00	0.00
CASH EQUIVALENT Total	5,546,810.880	5,546,810.88	5,546,810.88	1.11	0.00	0.00	0.00

Holdings

Asset Summary

As of: *November 30, 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	17,309,912.080	371,418,527.70	491,285,429.74	98.34	119,866,902.04	0.00	119,866,902.04
EQUITY Total	17,309,912.080	371,418,527.70	491,285,429.74	98.34	119,866,902.04	0.00	119,866,902.04

Holdings

Asset Summary

As of: *November 30, 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	25,599,367.840	379,707,983.46	499,574,885.50	100.00	119,866,902.04	0.00	119,866,902.04

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	9,488,574.490	9,488,574.49	9,488,574.49	0.51	0.00	0.00	0.00
CASH Total	9,488,574.490	9,488,574.49	9,488,574.49	0.51	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	5,000,000.000	5,001,470.68	5,001,470.68	0.27	0.00	0.00	0.00
CASH EQUIVALENT Total	5,000,000.000	5,001,470.68	5,001,470.68	0.27	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	1,739,954,088.840	1,799,116,729.85	1,859,083,676.55	99.20	59,966,946.70	0.00	59,966,946.70
FIXED INCOME Total	1,739,954,088.840	1,799,116,729.85	1,859,083,676.55	99.20	59,966,946.70	0.00	59,966,946.70

Holdings

Asset Summary

As of: *November 30, 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	1,754,928,523.160	1,814,092,634.85	1,874,059,581.55	100.00	59,966,946.70	0.00	59,966,946.70

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	136,674.440	136,674.44	136,674.44	0.05	0.00	0.00	0.00
CASH Total	136,674.440	136,674.44	136,674.44	0.05	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	87,761,000.000	87,773,603.84	87,774,037.62	33.77	433.78	0.00	433.78
CASH EQUIVALENT Total	87,761,000.000	87,773,603.84	87,774,037.62	33.77	433.78	0.00	433.78

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	168,243,306.470	170,917,969.63	172,037,032.56	66.18	1,119,062.93	0.00	1,119,062.93
FIXED INCOME Total	168,243,306.470	170,917,969.63	172,037,032.56	66.18	1,119,062.93	0.00	1,119,062.93

Holdings

Asset Summary

As of: *November 30, 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	256,140,980.910	258,828,247.91	259,947,744.62	100.00	1,119,496.71	0.00	1,119,496.71

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	116,486.320	116,486.32	116,486.32	0.08	0.00	0.00	0.00
CASH Total	116,486.320	116,486.32	116,486.32	0.08	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	21,038,481.520	21,047,126.20	21,047,126.20	14.47	0.00	0.00	0.00
CASH EQUIVALENT Total	21,038,481.520	21,047,126.20	21,047,126.20	14.47	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							
	120,867,282.650	124,265,415.29	124,274,807.11	85.45	9,391.82	0.00	9,391.82
FIXED INCOME Total							
	120,867,282.650	124,265,415.29	124,274,807.11	85.45	9,391.82	0.00	9,391.82

Holdings

Asset Summary

As of: *November 30, 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	142,022,250.490	145,429,027.81	145,438,419.63	100.00	9,391.82	0.00	9,391.82

Holdings

Asset Summary

As of: *November 30, 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	9,609,301.410	9,609,301.41	9,609,301.41	0.50	0.00	0.00	0.00
CASH Total	9,609,301.410	9,609,301.41	9,609,301.41	0.50	0.00	0.00	0.00

Holdings

Asset Summary

As of: *November 30, 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	5,941,334.690	5,941,334.69	5,941,334.69	0.31	0.00	0.00	0.00
CASH EQUIVALENT Total	5,941,334.690	5,941,334.69	5,941,334.69	0.31	0.00	0.00	0.00

Holdings

Asset Summary

As of: *November 30, 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	30,642,073.515	1,166,029,974.87	1,900,506,419.40	99.19	734,476,444.53	0.00	734,476,444.53
EQUITY Total	30,642,073.515	1,166,029,974.87	1,900,506,419.40	99.19	734,476,444.53	0.00	734,476,444.53

Holdings

Asset Summary

As of: *November 30, 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	46,192,709.615	1,181,580,610.97	1,916,057,055.50	100.00	734,476,444.53	0.00	734,476,444.53

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	347,336,203.270	348,092,853.81	348,094,880.48	38.44	2,026.67	0.00	2,026.67
CASH EQUIVALENT Total	347,336,203.270	348,092,853.81	348,094,880.48	38.44	2,026.67	0.00	2,026.67

Holdings

Asset Summary

As of: *November 30, 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							
	549,433,181.510	561,345,776.11	557,414,431.04	61.56	-3,931,345.07	0.00	-3,931,345.07
FIXED INCOME Total							
	549,433,181.510	561,345,776.11	557,414,431.04	61.56	-3,931,345.07	0.00	-3,931,345.07

Holdings

Asset Summary

As of: *November 30, 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	896,769,384.780	909,438,629.92	905,509,311.52	100.00	-3,929,318.40	0.00	-3,929,318.40

Holdings

Asset Summary

As of: *November 30, 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							
US DOLLAR	301.980	301.98	301.98	0.00	0.00	0.00	0.00
CASH Total	301.980	301.98	301.98	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *November 30, 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	504,998,812.430	504,949,192.86	504,932,650.39	38.92	-16,542.47	0.00	-16,542.47
CASH EQUIVALENT Total	504,998,812.430	504,949,192.86	504,932,650.39	38.92	-16,542.47	0.00	-16,542.47

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	790,941,829.400	795,785,536.08	792,591,953.29	61.08	-3,193,582.79	0.00	-3,193,582.79
FIXED INCOME Total	790,941,829.400	795,785,536.08	792,591,953.29	61.08	-3,193,582.79	0.00	-3,193,582.79

Holdings

Asset Summary

As of: *November 30, 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	1,295,940,943.810	1,300,735,030.92	1,297,524,905.66	100.00	-3,210,125.26	0.00	-3,210,125.26

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	615.780	615.78	615.78	0.00	0.00	0.00	0.00
CASH Total	615.780	615.78	615.78	0.00	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	4,676,184.030	4,682,046.32	4,684,427.28	4.62	2,380.96	0.00	2,380.96
CASH EQUIVALENT Total	4,676,184.030	4,682,046.32	4,684,427.28	4.62	2,380.96	0.00	2,380.96

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	96,127,708.430	96,645,722.58	96,714,320.94	95.38	68,598.36	0.00	68,598.36
FIXED INCOME Total	96,127,708.430	96,645,722.58	96,714,320.94	95.38	68,598.36	0.00	68,598.36

Holdings

Asset Summary

As of: *November 30, 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	100,804,508.240	101,328,384.68	101,399,364.00	100.00	70,979.32	0.00	70,979.32

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	-0.050	-0.05	-0.05	0.00	0.00	0.00	0.00
CASH Total	-0.050	-0.05	-0.05	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *November 30, 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	229,531,779.610	229,527,765.53	229,527,765.53	27.66	0.00	0.00	0.00
CASH EQUIVALENT Total	229,531,779.610	229,527,765.53	229,527,765.53	27.66	0.00	0.00	0.00

Holdings

Asset Summary

As of: *November 30, 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							
	603,833,640.500	604,843,636.74	600,389,432.58	72.34	-4,454,204.16	0.00	-4,454,204.16
FIXED INCOME Total							
	603,833,640.500	604,843,636.74	600,389,432.58	72.34	-4,454,204.16	0.00	-4,454,204.16

Holdings

Asset Summary

As of: *November 30, 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	833,365,420.060	834,371,402.22	829,917,198.06	100.00	-4,454,204.16	0.00	-4,454,204.16

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	1,076,691,092.360	1,076,663,767.84	1,076,662,896.49	85.80	-871.35	0.00	-871.35
CASH EQUIVALENT Total	1,076,691,092.360	1,076,663,767.84	1,076,662,896.49	85.80	-871.35	0.00	-871.35

Holdings

Asset Summary

As of: *November 30, 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							
	177,914,151.880	178,186,267.50	178,167,412.10	14.20	-18,855.40	0.00	-18,855.40
FIXED INCOME Total							
	177,914,151.880	178,186,267.50	178,167,412.10	14.20	-18,855.40	0.00	-18,855.40

Holdings

Asset Summary

As of: *November 30, 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	1,254,605,244.240	1,254,850,035.34	1,254,830,308.59	100.00	-19,726.75	0.00	-19,726.75

Holdings

Asset Summary

As of: *November 30, 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							
US DOLLAR	-0.010	-0.01	-0.01	0.00	0.00	0.00	0.00
CASH Total	-0.010	-0.01	-0.01	0.00	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	1,008,635,352.780	1,008,663,725.54	1,008,666,673.04	97.58	2,947.50	0.00	2,947.50
CASH EQUIVALENT Total	1,008,635,352.780	1,008,663,725.54	1,008,666,673.04	97.58	2,947.50	0.00	2,947.50

Holdings

Asset Summary

As of: *November 30, 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
FIXED INCOME							
US DOLLAR							
	25,000,000.000	24,998,049.85	24,996,650.00	2.42	-1,399.85	0.00	-1,399.85
FIXED INCOME Total							
	25,000,000.000	24,998,049.85	24,996,650.00	2.42	-1,399.85	0.00	-1,399.85

Holdings

Asset Summary

As of: *November 30, 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	1,033,635,352.770	1,033,661,775.38	1,033,663,323.03	100.00	1,547.65	0.00	1,547.65

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	-19,944.440	-19,944.44	-19,944.44	0.01	0.00	0.00	0.00
CASH Total	-19,944.440	-19,944.44	-19,944.44	0.01	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	22,634,795.000	22,715,918.84	22,715,918.84	7.62	0.00	0.00	0.00
CASH EQUIVALENT Total	22,634,795.000	22,715,918.84	22,715,918.84	7.62	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							
	264,495,000.000	275,363,559.48	275,562,222.25	92.38	198,662.77	0.00	198,662.77
FIXED INCOME Total							
	264,495,000.000	275,363,559.48	275,562,222.25	92.38	198,662.77	0.00	198,662.77

Holdings

Asset Summary

As of: *November 30, 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	287,109,850.560	298,059,533.88	298,258,196.65	100.00	198,662.77	0.00	198,662.77

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	3,318,556.680	3,318,556.68	3,318,556.68	1.07	0.00	0.00	0.00
CASH Total	3,318,556.680	3,318,556.68	3,318,556.68	1.07	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	59,156,522.970	59,121,256.30	59,121,169.97	18.99	-86.33	0.00	-86.33
CASH EQUIVALENT Total	59,156,522.970	59,121,256.30	59,121,169.97	18.99	-86.33	0.00	-86.33

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	244,221,454.200	246,010,130.57	248,899,331.38	79.94	2,889,200.81	0.00	2,889,200.81
FIXED INCOME Total	244,221,454.200	246,010,130.57	248,899,331.38	79.94	2,889,200.81	0.00	2,889,200.81

Holdings

Asset Summary

As of: *November 30, 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	306,696,533.850	308,449,943.55	311,339,058.03	100.00	2,889,114.48	0.00	2,889,114.48

Holdings

Asset Summary

As of: *November 30, 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	454,830.480	454,830.48	454,830.48	3.78	0.00	0.00	0.00
CASH EQUIVALENT Total	454,830.480	454,830.48	454,830.48	3.78	0.00	0.00	0.00

Holdings

Asset Summary

As of: *November 30, 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	49.53	2.80	0.00	2.80
EQUITY Total	5,953,517.122	5,958,451.16	5,958,453.96	49.53	2.80	0.00	2.80

Holdings

Asset Summary

As of: *November 30, 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							
	5,632,322.850	5,672,901.99	5,616,447.79	46.69	-56,454.20	0.00	-56,454.20
FIXED INCOME Total							
	5,632,322.850	5,672,901.99	5,616,447.79	46.69	-56,454.20	0.00	-56,454.20

Holdings

Asset Summary

As of: *November 30, 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	12,040,670.452	12,086,183.63	12,029,732.23	100.00	-56,451.40	0.00	-56,451.40

Holdings

Asset Summary

As of: *November 30, 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	722,786.420	722,786.42	722,786.42	0.21	0.00	0.00	0.00
CASH Total	722,786.420	722,786.42	722,786.42	0.21	0.00	0.00	0.00

Holdings

Asset Summary

As of: *November 30, 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 EQUIVALENT							
US DOLLAR	12,500,000.000	12,502,202.67	12,499,602.67	3.70	-2,600.00	0.00	-2,600.00
CASH EQUIVALENT Total	12,500,000.000	12,502,202.67	12,499,602.67	3.70	-2,600.00	0.00	-2,600.00

Holdings

Asset Summary

As of: *November 30, 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							
	320,189,373.350	325,502,922.52	324,835,617.14	96.09	-667,305.38	0.00	-667,305.38
FIXED INCOME Total							
	320,189,373.350	325,502,922.52	324,835,617.14	96.09	-667,305.38	0.00	-667,305.38

Holdings

Asset Summary

As of: *November 30, 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	333,412,159.770	338,727,911.61	338,058,006.23	100.00	-669,905.38	0.00	-669,905.38

Holdings

Asset Summary

As of: *November 30, 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	943,363.540	943,363.54	943,363.54	0.09	0.00	0.00	0.00
CASH Total	943,363.540	943,363.54	943,363.54	0.09	0.00	0.00	0.00

Holdings

Asset Summary

As of: *November 30, 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	258,922,200.000	258,912,506.62	258,905,631.19	24.15	-6,875.43	0.00	-6,875.43
CASH EQUIVALENT Total	258,922,200.000	258,912,506.62	258,905,631.19	24.15	-6,875.43	0.00	-6,875.43

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	810,750,867.700	813,917,267.27	812,061,978.55	75.76	-1,855,288.72	0.00	-1,855,288.72
FIXED INCOME Total	810,750,867.700	813,917,267.27	812,061,978.55	75.76	-1,855,288.72	0.00	-1,855,288.72

Holdings

Asset Summary

As of: *November 30, 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	1,070,616,431.240	1,073,773,137.43	1,071,910,973.28	100.00	-1,862,164.15	0.00	-1,862,164.15

Holdings

Fund Summary

As of: *November 30, 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							
	4,122,648.450	4,122,648.45	4,122,648.45	0.53	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	7,144,219.610	7,144,219.61	7,144,219.61	0.91	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	19,124,631.839	514,742,257.64	771,185,595.22	98.56	256,443,337.58	0.00	256,443,337.58
					277,392,373.25 GN	0.00 GN	277,392,373.25 GN
					-20,949,035.67 LS	0.00 LS	-20,949,035.67 LS
FUND Total							
0.000	30,391,499.899	526,009,125.70	782,452,463.28	100.00	256,443,337.58	0.00	256,443,337.58
					277,392,373.25 GN	0.00 GN	277,392,373.25 GN
					-20,949,035.67 LS	0.00 LS	-20,949,035.67 LS

Holdings

Fund Summary

As of: *November 30, 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							
	2,742,644.880	2,742,644.88	2,742,644.88	0.55	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	5,546,810.880	5,546,810.88	5,546,810.88	1.11	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	17,309,912.080	371,418,527.70	491,285,429.74	98.34	119,866,902.04	0.00	119,866,902.04
					140,583,790.25 GN	0.00 GN	140,583,790.25 GN
					-20,716,888.21 LS	0.00 LS	-20,716,888.21 LS
FUND Total							
0.000	25,599,367.840	379,707,983.46	499,574,885.50	100.00	119,866,902.04	0.00	119,866,902.04
					140,583,790.25 GN	0.00 GN	140,583,790.25 GN
					-20,716,888.21 LS	0.00 LS	-20,716,888.21 LS

Holdings

Fund Summary

As of: *November 30, 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

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	9,488,574.490	9,488,574.49	9,488,574.49	0.51	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	5,000,000.000	5,001,470.68	5,001,470.68	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							
	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							
	1,739,954,088.840	1,799,116,729.85	1,859,083,676.55	99.20	59,966,946.70	0.00	59,966,946.70
					65,295,595.28 GN	0.00 GN	65,295,595.28 GN
					-5,328,648.58 LS	0.00 LS	-5,328,648.58 LS
Original Face: 1,139,311,917.000							
FUND Total							
0.000	1,754,928,523.160	1,814,092,634.85	1,874,059,581.55	100.00	59,966,946.70	0.00	59,966,946.70
					65,295,595.28 GN	0.00 GN	65,295,595.28 GN
					-5,328,648.58 LS	0.00 LS	-5,328,648.58 LS
Original Face: 1,139,311,917.000							

Holdings

Fund Summary

As of: *November 30, 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							
	136,674.440	136,674.44	136,674.44	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							
	87,761,000.000	87,773,603.84	87,774,037.62	33.77	433.78	0.00	433.78
					433.78 GN	0.00 GN	433.78 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	168,243,306.470	170,917,969.63	172,037,032.56	66.18	1,119,062.93	0.00	1,119,062.93
					1,351,877.75 GN	0.00 GN	1,351,877.75 GN
					-232,814.82 LS	0.00 LS	-232,814.82 LS
Original Face:	139,059,358.000						
FUND Total							
0.000	256,140,980.910	258,828,247.91	259,947,744.62	100.00	1,119,496.71	0.00	1,119,496.71
					1,352,311.53 GN	0.00 GN	1,352,311.53 GN
					-232,814.82 LS	0.00 LS	-232,814.82 LS
Original Face:	139,059,358.000						

Holdings

Fund Summary

As of: *November 30, 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							
	116,486.320	116,486.32	116,486.32	0.08	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	21,038,481.520	21,047,126.20	21,047,126.20	14.47	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							
	120,867,282.650	124,265,415.29	124,274,807.11	85.45	9,391.82	0.00	9,391.82
					391,315.05 GN	0.00 GN	391,315.05 GN
					-381,923.23 LS	0.00 LS	-381,923.23 LS
Original Face:	106,556,139.000						
FUND Total							
0.000	142,022,250.490	145,429,027.81	145,438,419.63	100.00	9,391.82	0.00	9,391.82
					391,315.05 GN	0.00 GN	391,315.05 GN
					-381,923.23 LS	0.00 LS	-381,923.23 LS
Original Face:	106,556,139.000						

Holdings

Fund Summary

As of: *November 30, 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							
	9,609,301.410	9,609,301.41	9,609,301.41	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							
	5,941,334.690	5,941,334.69	5,941,334.69	0.31	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	30,642,073.515	1,166,029,974.87	1,900,506,419.40	99.19	734,476,444.53	0.00	734,476,444.53
					784,837,961.92 GN	0.00 GN	784,837,961.92 GN
					-50,361,517.39 LS	0.00 LS	-50,361,517.39 LS
FUND Total							
0.000	46,192,709.615	1,181,580,610.97	1,916,057,055.50	100.00	734,476,444.53	0.00	734,476,444.53
					784,837,961.92 GN	0.00 GN	784,837,961.92 GN
					-50,361,517.39 LS	0.00 LS	-50,361,517.39 LS

Holdings

Fund Summary

As of: *November 30, 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							
	347,336,203.270	348,092,853.81	348,094,880.48	38.44	2,026.67	0.00	2,026.67
					2,026.67 GN	0.00 GN	2,026.67 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	549,433,181.510	561,345,776.11	557,414,431.04	61.56	-3,931,345.07	0.00	-3,931,345.07
					1,819,489.32 GN	0.00 GN	1,819,489.32 GN
					-5,750,834.39 LS	0.00 LS	-5,750,834.39 LS
Original Face:	703,221,595.000						
FUND Total							
0.000	896,769,384.780	909,438,629.92	905,509,311.52	100.00	-3,929,318.40	0.00	-3,929,318.40
					1,821,515.99 GN	0.00 GN	1,821,515.99 GN
					-5,750,834.39 LS	0.00 LS	-5,750,834.39 LS
Original Face:	703,221,595.000						

Holdings

Fund Summary

As of: *November 30, 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							
	301.980	301.98	301.98	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							
	504,998,812.430	504,949,192.86	504,932,650.39	38.92	-16,542.47	0.00	-16,542.47
					432.89 GN	0.00 GN	432.89 GN
					-16,975.36 LS	0.00 LS	-16,975.36 LS
FIXED INCOME							
	790,941,829.400	795,785,536.08	792,591,953.29	61.08	-3,193,582.79	0.00	-3,193,582.79
					2,237,601.15 GN	0.00 GN	2,237,601.15 GN
					-5,431,183.94 LS	0.00 LS	-5,431,183.94 LS
Original Face:	480,513,243.000						
FUND Total							
0.000	1,295,940,943.810	1,300,735,030.92	1,297,524,905.66	100.00	-3,210,125.26	0.00	-3,210,125.26
					2,238,034.04 GN	0.00 GN	2,238,034.04 GN
					-5,448,159.30 LS	0.00 LS	-5,448,159.30 LS
Original Face:	480,513,243.000						

Holdings

Fund Summary

As of: *November 30, 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							
	615.780	615.78	615.78	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	4,676,184.030	4,682,046.32	4,684,427.28	4.62	2,380.96	0.00	2,380.96
					2,380.96 GN	0.00 GN	2,380.96 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	96,127,708.430	96,645,722.58	96,714,320.94	95.38	68,598.36	0.00	68,598.36
					130,669.68 GN	0.00 GN	130,669.68 GN
					-62,071.32 LS	0.00 LS	-62,071.32 LS
Original Face:	58,887,000.000						
FUND Total							
0.000	100,804,508.240	101,328,384.68	101,399,364.00	100.00	70,979.32	0.00	70,979.32
					133,050.64 GN	0.00 GN	133,050.64 GN
					-62,071.32 LS	0.00 LS	-62,071.32 LS
Original Face:	58,887,000.000						

Holdings

Fund Summary

As of: *November 30, 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							
	-0.050	-0.05	-0.05	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							
	229,531,779.610	229,527,765.53	229,527,765.53	27.66	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							
	603,833,640.500	604,843,636.74	600,389,432.58	72.34	-4,454,204.16	0.00	-4,454,204.16
					493,887.88 GN	0.00 GN	493,887.88 GN
					-4,948,092.04 LS	0.00 LS	-4,948,092.04 LS
Original Face:	314,099,535.000						
FUND Total							
0.000	833,365,420.060	834,371,402.22	829,917,198.06	100.00	-4,454,204.16	0.00	-4,454,204.16
					493,887.88 GN	0.00 GN	493,887.88 GN
					-4,948,092.04 LS	0.00 LS	-4,948,092.04 LS
Original Face:	314,099,535.000						

Holdings

Fund Summary

As of: *November 30, 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 EQUIVALENT							
	1,076,691,092.360	1,076,663,767.84	1,076,662,896.49	85.80	-871.35	0.00	-871.35
					943.06 GN	0.00 GN	943.06 GN
					-1,814.41 LS	0.00 LS	-1,814.41 LS
FIXED INCOME							
	177,914,151.880	178,186,267.50	178,167,412.10	14.20	-18,855.40	0.00	-18,855.40
					2,719.62 GN	0.00 GN	2,719.62 GN
					-21,575.02 LS	0.00 LS	-21,575.02 LS
Original Face:	216,200,000.000						
FUND Total							
0.000	1,254,605,244.240	1,254,850,035.34	1,254,830,308.59	100.00	-19,726.75	0.00	-19,726.75
					3,662.68 GN	0.00 GN	3,662.68 GN
					-23,389.43 LS	0.00 LS	-23,389.43 LS
Original Face:	216,200,000.000						

Holdings

Fund Summary

As of: *November 30, 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							
	-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							
	1,008,635,352.780	1,008,663,725.54	1,008,666,673.04	97.58	2,947.50	0.00	2,947.50
					2,947.50 GN	0.00 GN	2,947.50 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	25,000,000.000	24,998,049.85	24,996,650.00	2.42	-1,399.85	0.00	-1,399.85
					0.00 GN	0.00 GN	0.00 GN
					-1,399.85 LS	0.00 LS	-1,399.85 LS
FUND Total							
0.000	1,033,635,352.770	1,033,661,775.38	1,033,663,323.03	100.00	1,547.65	0.00	1,547.65
					2,947.50 GN	0.00 GN	2,947.50 GN
					-1,399.85 LS	0.00 LS	-1,399.85 LS

Holdings

Fund Summary

As of: *November 30, 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							
	-19,944.440	-19,944.44	-19,944.44	0.01	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	22,634,795.000	22,715,918.84	22,715,918.84	7.62	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	264,495,000.000	275,363,559.48	275,562,222.25	92.38	198,662.77	0.00	198,662.77
					244,624.42 GN	0.00 GN	244,624.42 GN
					-45,961.65 LS	0.00 LS	-45,961.65 LS
FUND Total							
0.000	287,109,850.560	298,059,533.88	298,258,196.65	100.00	198,662.77	0.00	198,662.77
					244,624.42 GN	0.00 GN	244,624.42 GN
					-45,961.65 LS	0.00 LS	-45,961.65 LS

Holdings

Fund Summary

As of: *November 30, 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							
	3,318,556.680	3,318,556.68	3,318,556.68	1.07	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							
	59,156,522.970	59,121,256.30	59,121,169.97	18.99	-86.33	0.00	-86.33
					4.00 GN	0.00 GN	4.00 GN
					-90.33 LS	0.00 LS	-90.33 LS
FIXED INCOME							
	244,221,454.200	246,010,130.57	248,899,331.38	79.94	2,889,200.81	0.00	2,889,200.81
					3,471,241.81 GN	0.00 GN	3,471,241.81 GN
					-582,041.00 LS	0.00 LS	-582,041.00 LS
Original Face:	181,559,028.000						
FUND Total							
0.000	306,696,533.850	308,449,943.55	311,339,058.03	100.00	2,889,114.48	0.00	2,889,114.48
					3,471,245.81 GN	0.00 GN	3,471,245.81 GN
					-582,131.33 LS	0.00 LS	-582,131.33 LS
Original Face:	181,559,028.000						

Holdings

Fund Summary

As of: *November 30, 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							
	454,830.480	454,830.48	454,830.48	3.78	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	49.53	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							
	5,632,322.850	5,672,901.99	5,616,447.79	46.69	-56,454.20	0.00	-56,454.20
					59,950.82 GN	0.00 GN	59,950.82 GN
					-116,405.02 LS	0.00 LS	-116,405.02 LS
Original Face:	10,596,315.000						
FUND Total							
0.000	12,040,670.452	12,086,183.63	12,029,732.23	100.00	-56,451.40	0.00	-56,451.40
					59,953.62 GN	0.00 GN	59,953.62 GN
					-116,405.02 LS	0.00 LS	-116,405.02 LS
Original Face:	10,596,315.000						

Holdings

Fund Summary

As of: *November 30, 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							
	722,786.420	722,786.42	722,786.42	0.21	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	12,500,000.000	12,502,202.67	12,499,602.67	3.70	-2,600.00	0.00	-2,600.00
					0.00 GN	0.00 GN	0.00 GN
					-2,600.00 LS	0.00 LS	-2,600.00 LS
FIXED INCOME							
	320,189,373.350	325,502,922.52	324,835,617.14	96.09	-667,305.38	0.00	-667,305.38
					1,273,208.61 GN	0.00 GN	1,273,208.61 GN
					-1,940,513.99 LS	0.00 LS	-1,940,513.99 LS
Original Face:	202,695,168.000						
FUND Total							
0.000	333,412,159.770	338,727,911.61	338,058,006.23	100.00	-669,905.38	0.00	-669,905.38
					1,273,208.61 GN	0.00 GN	1,273,208.61 GN
					-1,943,113.99 LS	0.00 LS	-1,943,113.99 LS
Original Face:	202,695,168.000						

Holdings

Fund Summary

As of: *November 30, 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							
	943,363.540	943,363.54	943,363.54	0.09	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							
	258,922,200.000	258,912,506.62	258,905,631.19	24.15	-6,875.43	0.00	-6,875.43
					6,049.35 GN	0.00 GN	6,049.35 GN
					-12,924.78 LS	0.00 LS	-12,924.78 LS
FIXED INCOME							
	810,750,867.700	813,917,267.27	812,061,978.55	75.76	-1,855,288.72	0.00	-1,855,288.72
					2,388,168.70 GN	0.00 GN	2,388,168.70 GN
					-4,243,457.42 LS	0.00 LS	-4,243,457.42 LS
Original Face:	436,815,190.000						
FUND Total							
0.000	1,070,616,431.240	1,073,773,137.43	1,071,910,973.28	100.00	-1,862,164.15	0.00	-1,862,164.15
					2,394,218.05 GN	0.00 GN	2,394,218.05 GN
					-4,256,382.20 LS	0.00 LS	-4,256,382.20 LS
Original Face:	436,815,190.000						