Holdings

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

As of: *June 30, 2014* *View Date:* *July 21, 2014*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	-41,527.440	1.000000	-41,527.44	1.000000	-41,527.44	0.00	0.01
		Base		1.000000	-41,527.44	1.000000	-41,527.44	0.00	0.01
US DOLLAR Total									
		Local	-41,527.440		-41,527.44		-41,527.44	0.00	0.01
		Base			-41,527.44		-41,527.44	0.00	0.01
CASH Total									
		Base	-41,527.440		-41,527.44		-41,527.44	0.00	0.01
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
85749P9B9	STATE STR INSTL LIQUID RESVS					0.063656	31 Dec 2099		
		Local	2,476,400.790	100.000000	2,476,400.79	100.000000	2,476,400.79	0.00	0.33
		Base		100.000000	2,476,400.79	100.000000	2,476,400.79	0.00	0.33
US DOLLAR Total									
		Local	2,476,400.790		2,476,400.79		2,476,400.79	0.00	0.33
		Base			2,476,400.79		2,476,400.79	0.00	0.33
CASH EQUIVALENT Total									
		Base	2,476,400.790		2,476,400.79		2,476,400.79	0.00	0.33
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
001084102	AGCO CORP COMMON STOCK USD.01								
		Local	40,079.000	38.186278	1,530,467.85	56.220000	2,253,241.38	722,773.53	0.30
		Base		38.186278	1,530,467.85	56.220000	2,253,241.38	722,773.53	0.30

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

Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00164V103	AMC NETWORKS INC A COMMON STOCK								
		Local	27,269.000	45.799240	1,248,899.47	61.490000	1,676,770.81	427,871.34	0.22
		Base		45.799240	1,248,899.47	61.490000	1,676,770.81	427,871.34	0.22
00184X105	AOL INC COMMON STOCK USD.01								
		Local	36,546.000	20.499874	749,188.38	39.790000	1,454,165.34	704,976.96	0.19
		Base		20.499874	749,188.38	39.790000	1,454,165.34	704,976.96	0.19
002535300	AARON S INC COMMON STOCK USD.5								
		Local	33,107.000	20.334679	673,220.21	35.640000	1,179,933.48	506,713.27	0.16
		Base		20.334679	673,220.21	35.640000	1,179,933.48	506,713.27	0.16
002896207	ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01								
		Local	35,143.000	40.344273	1,417,818.79	43.250000	1,519,934.75	102,115.96	0.20
		Base		40.344273	1,417,818.79	43.250000	1,519,934.75	102,115.96	0.20
004498101	ACI WORLDWIDE INC COMMON STOCK USD.005								
		Local	17,687.000	25.153370	444,887.65	55.830000	987,465.21	542,577.56	0.13
		Base		25.153370	444,887.65	55.830000	987,465.21	542,577.56	0.13
00508Y102	ACUITY BRANDS INC COMMON STOCK USD.01								
		Local	19,806.000	47.928932	949,280.43	138.250000	2,738,179.50	1,788,899.07	0.36
		Base		47.928932	949,280.43	138.250000	2,738,179.50	1,788,899.07	0.36
005125109	ACXIOM CORP COMMON STOCK USD.1								
		Local	35,132.000	16.374353	575,263.77	21.690000	762,013.08	186,749.31	0.10
		Base		16.374353	575,263.77	21.690000	762,013.08	186,749.31	0.10
00738A106	ADTRAN INC COMMON STOCK USD.01								
		Local	26,055.000	28.444015	741,108.82	22.560000	587,800.80	-153,308.02	0.08
		Base		28.444015	741,108.82	22.560000	587,800.80	-153,308.02	0.08
00751Y106	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001								
		Local	33,544.000	42.931554	1,440,096.04	134.920000	4,525,756.48	3,085,660.44	0.60
		Base		42.931554	1,440,096.04	134.920000	4,525,756.48	3,085,660.44	0.60
00766T100	AECOM TECHNOLOGY CORP COMMON STOCK USD.01								
		Local	45,566.000	26.112352	1,189,835.42	32.200000	1,467,225.20	277,389.78	0.19
		Base		26.112352	1,189,835.42	32.200000	1,467,225.20	277,389.78	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
007903107	ADVANCED MICRO DEVICES COMMON STOCK USD.01								
		Local	283,897.000	3.807497	1,080,937.04	4.190000	1,189,528.43	108,591.39	0.16
		Base		3.807497	1,080,937.04	4.190000	1,189,528.43	108,591.39	0.16
007974108	ADVENT SOFTWARE INC COMMON STOCK USD.01								
		Local	18,653.000	19.557427	364,804.68	32.570000	607,528.21	242,723.53	0.08
		Base		19.557427	364,804.68	32.570000	607,528.21	242,723.53	0.08
008252108	AFFILIATED MANAGERS GROUP COMMON STOCK USD.01								
		Local	24,497.000	68.102717	1,668,312.25	205.400000	5,031,683.80	3,363,371.55	0.66
		Base		68.102717	1,668,312.25	205.400000	5,031,683.80	3,363,371.55	0.66
011659109	ALASKA AIR GROUP INC COMMON STOCK USD1.								
		Local	31,595.000	26.689736	843,262.20	95.050000	3,003,104.75	2,159,842.55	0.40
		Base		26.689736	843,262.20	95.050000	3,003,104.75	2,159,842.55	0.40
012653101	ALBEMARLE CORP COMMON STOCK USD.01								
		Local	36,568.000	39.836253	1,456,732.11	71.500000	2,614,612.00	1,157,879.89	0.34
		Base		39.836253	1,456,732.11	71.500000	2,614,612.00	1,157,879.89	0.34
014491104	ALEXANDER + BALDWIN INC COMMON STOCK								
		Local	19,701.000	17.406591	342,927.24	41.450000	816,606.45	473,679.21	0.11
		Base		17.406591	342,927.24	41.450000	816,606.45	473,679.21	0.11
015271109	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01								
		Local	32,953.000	64.560041	2,127,447.03	77.640000	2,558,470.92	431,023.89	0.34
		Base		64.560041	2,127,447.03	77.640000	2,558,470.92	431,023.89	0.34
016255101	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001								
		Local	32,981.000	63.005812	2,077,994.69	56.040000	1,848,255.24	-229,739.45	0.24
		Base		63.005812	2,077,994.69	56.040000	1,848,255.24	-229,739.45	0.24
017175100	ALLEGHANY CORP COMMON STOCK USD1.								
		Local	7,687.000	337.913561	2,597,541.54	438.120000	3,367,828.44	770,286.90	0.44
		Base		337.913561	2,597,541.54	438.120000	3,367,828.44	770,286.90	0.44
018802108	ALLIANT ENERGY CORP COMMON STOCK USD.01								
		Local	51,031.000	32.617068	1,664,481.61	60.860000	3,105,746.66	1,441,265.05	0.41
		Base		32.617068	1,664,481.61	60.860000	3,105,746.66	1,441,265.05	0.41

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
018804104	ALLIANT TECHSYSTEMS INC COMMON STOCK USD.01								
		Local	14,638.000	73.566663	1,076,868.81	133.920000	1,960,320.96	883,452.15	0.26
		Base		73.566663	1,076,868.81	133.920000	1,960,320.96	883,452.15	0.26
01988P108	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01								
		Local	73,300.000	16.848300	1,234,980.39	16.050000	1,176,465.00	-58,515.39	0.16
		Base		16.848300	1,234,980.39	16.050000	1,176,465.00	-58,515.39	0.16
02076X102	ALPHA NATURAL RESOURCES INC COMMON STOCK USD.01								
		Local	337.000	4.307507	1,451.63	3.710000	1,250.27	-201.36	0.00
		Base		4.307507	1,451.63	3.710000	1,250.27	-201.36	0.00
024835100	AMERICAN CAMPUS COMMUNITIES REIT USD.01								
		Local	48,197.000	41.276389	1,989,398.13	38.240000	1,843,053.28	-146,344.85	0.24
		Base		41.276389	1,989,398.13	38.240000	1,843,053.28	-146,344.85	0.24
02553E106	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01								
		Local	78,037.000	18.094515	1,412,041.65	11.220000	875,575.14	-536,466.51	0.12
		Base		18.094515	1,412,041.65	11.220000	875,575.14	-536,466.51	0.12
025932104	AMERICAN FINANCIAL GROUP INC COMMON STOCK NPV								
		Local	32,956.000	30.902676	1,018,428.58	59.560000	1,962,859.36	944,430.78	0.26
		Base		30.902676	1,018,428.58	59.560000	1,962,859.36	944,430.78	0.26
035623107	ANN INC COMMON STOCK USD.0068								
		Local	21,122.000	19.341905	408,539.72	41.140000	868,959.08	460,419.36	0.11
		Base		19.341905	408,539.72	41.140000	868,959.08	460,419.36	0.11
03662Q105	ANSYS INC COMMON STOCK USD.01								
		Local	42,566.000	47.601788	2,026,217.69	75.820000	3,227,354.12	1,201,136.43	0.43
		Base		47.601788	2,026,217.69	75.820000	3,227,354.12	1,201,136.43	0.43
037604105	APOLLO EDUCATION GROUP INC COMMON STOCK NPV								
		Local	45,614.000	18.147428	827,776.78	31.250000	1,425,437.50	597,660.72	0.19
		Base		18.147428	827,776.78	31.250000	1,425,437.50	597,660.72	0.19
038336103	APTARGROUP INC COMMON STOCK USD.01								
		Local	30,143.000	42.514711	1,281,520.93	67.010000	2,019,882.43	738,361.50	0.27
		Base		42.514711	1,281,520.93	67.010000	2,019,882.43	738,361.50	0.27

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Base Currency: USD - US DOLLAR

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03836W103	AQUA AMERICA INC COMMON STOCK USD.5								
		Local	81,328.000	15.875381	1,291,112.98	26.220000	2,132,420.16	841,307.18	0.28
		Base		15.875381	1,291,112.98	26.220000	2,132,420.16	841,307.18	0.28
04270V106	ARRIS GROUP INC COMMON STOCK USD.01								
		Local	55,078.000	32.515400	1,790,883.21	32.530000	1,791,687.34	804.13	0.24
		Base		32.515400	1,790,883.21	32.530000	1,791,687.34	804.13	0.24
042735100	ARROW ELECTRONICS INC COMMON STOCK USD1.								
		Local	45,981.000	29.284215	1,346,517.47	60.410000	2,777,712.21	1,431,194.74	0.37
		Base		29.284215	1,346,517.47	60.410000	2,777,712.21	1,431,194.74	0.37
04351G101	ASCENA RETAIL GROUP INC COMMON STOCK USD.01								
		Local	59,376.000	13.113317	778,616.29	17.100000	1,015,329.60	236,713.31	0.13
		Base		13.113317	778,616.29	17.100000	1,015,329.60	236,713.31	0.13
044209104	ASHLAND INC COMMON STOCK USD.01								
		Local	33,283.000	39.543126	1,316,113.86	108.740000	3,619,193.42	2,303,079.56	0.48
		Base		39.543126	1,316,113.86	108.740000	3,619,193.42	2,303,079.56	0.48
045487105	ASSOCIATED BANC CORP COMMON STOCK USD.01								
		Local	74,068.000	13.052758	966,791.71	18.080000	1,339,149.44	372,357.73	0.18
		Base		13.052758	966,791.71	18.080000	1,339,149.44	372,357.73	0.18
046265104	ASTORIA FINANCIAL CORP COMMON STOCK USD.01								
		Local	38,645.000	13.547467	523,541.85	13.450000	519,775.25	-3,766.60	0.07
		Base		13.547467	523,541.85	13.450000	519,775.25	-3,766.60	0.07
049513104	ATMEL CORP COMMON STOCK USD.001								
		Local	195,698.000	5.985127	1,171,277.30	9.370000	1,833,690.26	662,412.96	0.24
		Base		5.985127	1,171,277.30	9.370000	1,833,690.26	662,412.96	0.24
049560105	ATMOS ENERGY CORP COMMON STOCK NPV								
		Local	46,070.000	31.859936	1,467,787.23	53.400000	2,460,138.00	992,350.77	0.32
		Base		31.859936	1,467,787.23	53.400000	2,460,138.00	992,350.77	0.32
050095108	ATWOOD OCEANICS INC COMMON STOCK USD1.								
		Local	26,581.000	29.130988	774,330.80	52.480000	1,394,970.88	620,640.08	0.18
		Base		29.130988	774,330.80	52.480000	1,394,970.88	620,640.08	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
053807103	AVNET INC COMMON STOCK USD1.								
		63,625.000	Local	27.756478	1,766,005.90	44.310000	2,819,223.75	1,053,217.85	0.37
			Base	27.756478	1,766,005.90	44.310000	2,819,223.75	1,053,217.85	0.37
05874B107	BALLY TECHNOLOGIES INC COMMON STOCK USD.1								
		17,983.000	Local	46.216845	831,117.52	65.720000	1,181,842.76	350,725.24	0.16
			Base	46.216845	831,117.52	65.720000	1,181,842.76	350,725.24	0.16
059692103	BANCORPSOUTH INC COMMON STOCK USD2.5								
		38,689.000	Local	17.048340	659,583.21	24.570000	950,588.73	291,005.52	0.13
			Base	17.048340	659,583.21	24.570000	950,588.73	291,005.52	0.13
062540109	BANK OF HAWAII CORP COMMON STOCK USD.01								
		20,486.000	Local	51.958062	1,064,412.86	58.690000	1,202,323.34	137,910.48	0.16
			Base	51.958062	1,064,412.86	58.690000	1,202,323.34	137,910.48	0.16
06846N104	BILL BARRETT CORP COMMON STOCK USD.001								
		22,609.000	Local	30.921578	699,105.96	26.780000	605,469.02	-93,636.94	0.08
			Base	30.921578	699,105.96	26.780000	605,469.02	-93,636.94	0.08
073302101	B/E AEROSPACE INC COMMON STOCK USD.01								
		45,442.000	Local	26.806580	1,218,144.62	92.490000	4,202,930.58	2,984,785.96	0.55
			Base	26.806580	1,218,144.62	92.490000	4,202,930.58	2,984,785.96	0.55
084423102	WR BERKLEY CORP COMMON STOCK USD.2								
		47,891.000	Local	25.342494	1,213,677.37	46.310000	2,217,832.21	1,004,154.84	0.29
			Base	25.342494	1,213,677.37	46.310000	2,217,832.21	1,004,154.84	0.29
089302103	BIG LOTS INC COMMON STOCK USD.01								
		26,854.000	Local	33.750137	906,326.18	45.700000	1,227,227.80	320,901.62	0.16
			Base	33.750137	906,326.18	45.700000	1,227,227.80	320,901.62	0.16
090572207	BIO RAD LABORATORIES A COMMON STOCK USD.0001								
		9,239.000	Local	92.472528	854,353.69	119.710000	1,106,000.69	251,647.00	0.15
			Base	92.472528	854,353.69	119.710000	1,106,000.69	251,647.00	0.15
09063H107	BIOMED REALTY TRUST INC REIT USD.01								
		88,578.000	Local	19.348451	1,713,847.10	21.830000	1,933,657.74	219,810.64	0.25
			Base	19.348451	1,713,847.10	21.830000	1,933,657.74	219,810.64	0.25

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092113109	BLACK HILLS CORP COMMON STOCK USD1.								
		Local	20,470.000	31.562872	646,092.00	61.390000	1,256,653.30	610,561.30	0.17
		Base		31.562872	646,092.00	61.390000	1,256,653.30	610,561.30	0.17
109641100	BRINKER INTERNATIONAL INC COMMON STOCK USD.1								
		Local	30,883.000	18.269644	564,221.42	48.650000	1,502,457.95	938,236.53	0.20
		Base		18.269644	564,221.42	48.650000	1,502,457.95	938,236.53	0.20
11133T103	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01								
		Local	54,941.000	21.853109	1,200,631.64	41.640000	2,287,743.24	1,087,111.60	0.30
		Base		21.853109	1,200,631.64	41.640000	2,287,743.24	1,087,111.60	0.30
115236101	BROWN + BROWN INC COMMON STOCK USD.1								
		Local	54,855.000	21.035209	1,153,886.38	30.710000	1,684,597.05	530,710.67	0.22
		Base		21.035209	1,153,886.38	30.710000	1,684,597.05	530,710.67	0.22
117043109	BRUNSWICK CORP COMMON STOCK USD.75								
		Local	42,578.000	22.151659	943,173.35	42.130000	1,793,811.14	850,637.79	0.24
		Base		22.151659	943,173.35	42.130000	1,793,811.14	850,637.79	0.24
12503M108	CBOE HOLDINGS INC COMMON STOCK								
		Local	39,781.000	28.538722	1,135,298.88	49.210000	1,957,623.01	822,324.13	0.26
		Base		28.538722	1,135,298.88	49.210000	1,957,623.01	822,324.13	0.26
12561W105	CLECO CORPORATION COMMON STOCK USD1.								
		Local	27,817.000	29.101993	809,530.14	58.950000	1,639,812.15	830,282.01	0.22
		Base		29.101993	809,530.14	58.950000	1,639,812.15	830,282.01	0.22
12646R105	CST BRANDS INC COMMON STOCK USD.01								
		Local	34,775.000	30.768455	1,069,973.02	34.500000	1,199,737.50	129,764.48	0.16
		Base		30.768455	1,069,973.02	34.500000	1,199,737.50	129,764.48	0.16
126804301	CABELA S INC COMMON STOCK USD.01								
		Local	21,451.000	56.229504	1,206,179.10	62.400000	1,338,542.40	132,363.30	0.18
		Base		56.229504	1,206,179.10	62.400000	1,338,542.40	132,363.30	0.18
127055101	CABOT CORP COMMON STOCK USD1.								
		Local	27,537.000	27.466110	756,334.26	57.990000	1,596,870.63	840,536.37	0.21
		Base		27.466110	756,334.26	57.990000	1,596,870.63	840,536.37	0.21

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127387108	CADENCE DESIGN SYS INC COMMON STOCK USD.01								
		Local	132,976.000	7.622698	1,013,635.85	17.490000	2,325,750.24	1,312,114.39	0.31
		Base		7.622698	1,013,635.85	17.490000	2,325,750.24	1,312,114.39	0.31
133131102	CAMDEN PROPERTY TRUST REIT USD.01								
		Local	39,291.000	42.783886	1,681,021.68	71.150000	2,795,554.65	1,114,532.97	0.37
		Base		42.783886	1,681,021.68	71.150000	2,795,554.65	1,114,532.97	0.37
140781105	CARBO CERAMICS INC COMMON STOCK USD.01								
		Local	9,138.000	141.966002	1,297,285.33	154.120000	1,408,348.56	111,063.23	0.19
		Base		141.966002	1,297,285.33	154.120000	1,408,348.56	111,063.23	0.19
142339100	CARLISLE COS INC COMMON STOCK USD1.								
		Local	29,281.000	41.263041	1,208,223.11	86.620000	2,536,320.22	1,328,097.11	0.33
		Base		41.263041	1,208,223.11	86.620000	2,536,320.22	1,328,097.11	0.33
144285103	CARPENTER TECHNOLOGY COMMON STOCK USD5.								
		Local	24,407.000	40.479527	987,983.81	63.250000	1,543,742.75	555,758.94	0.20
		Base		40.479527	987,983.81	63.250000	1,543,742.75	555,758.94	0.20
146229109	CARTER S INC COMMON STOCK USD.01								
		Local	24,678.000	48.064151	1,186,127.12	68.930000	1,701,054.54	514,927.42	0.22
		Base		48.064151	1,186,127.12	68.930000	1,701,054.54	514,927.42	0.22
149150104	CATHAY GENERAL BANCORP COMMON STOCK USD.01								
		Local	34,046.000	12.069582	410,920.99	25.560000	870,215.76	459,294.77	0.11
		Base		12.069582	410,920.99	25.560000	870,215.76	459,294.77	0.11
159864107	CHARLES RIVER LABORATORIES COMMON STOCK USD.01								
		Local	21,923.000	34.878129	764,633.23	53.520000	1,173,318.96	408,685.73	0.15
		Base		34.878129	764,633.23	53.520000	1,173,318.96	408,685.73	0.15
163072101	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01								
		Local	21,793.000	24.674432	537,729.90	46.420000	1,011,631.06	473,901.16	0.13
		Base		24.674432	537,729.90	46.420000	1,011,631.06	473,901.16	0.13
168615102	CHICO S FAS INC COMMON STOCK USD.01								
		Local	73,041.000	10.839870	791,754.98	16.960000	1,238,775.36	447,020.38	0.16
		Base		10.839870	791,754.98	16.960000	1,238,775.36	447,020.38	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
171340102	CHURCH + DWIGHT CO INC COMMON STOCK USD1.								
		63,106.000	Local	29.487971	1,860,867.89	69.950000	4,414,264.70	2,553,396.81	0.58
			Base	29.487971	1,860,867.89	69.950000	4,414,264.70	2,553,396.81	0.58
171779309	CIENA CORP COMMON STOCK USD.01								
		48,310.000	Local	14.387208	695,046.00	21.660000	1,046,394.60	351,348.60	0.14
			Base	14.387208	695,046.00	21.660000	1,046,394.60	351,348.60	0.14
17243V102	CINEMARK HOLDINGS INC COMMON STOCK USD.001								
		47,765.000	Local	22.912663	1,094,423.36	35.360000	1,688,970.40	594,547.04	0.22
			Base	22.912663	1,094,423.36	35.360000	1,688,970.40	594,547.04	0.22
178566105	CITY NATIONAL CORP COMMON STOCK USD1.								
		21,882.000	Local	51.762928	1,132,676.39	75.760000	1,657,780.32	525,103.93	0.22
			Base	51.762928	1,132,676.39	75.760000	1,657,780.32	525,103.93	0.22
178787107	CIVEO CORP COMMON STOCK USD.01								
		49,121.000	Local	19.492854	957,508.49	25.030000	1,229,498.63	271,990.14	0.16
			Base	19.492854	957,508.49	25.030000	1,229,498.63	271,990.14	0.16
179895107	CLARCOR INC COMMON STOCK USD1.								
		23,188.000	Local	48.680253	1,128,797.71	61.850000	1,434,177.80	305,380.09	0.19
			Base	48.680253	1,128,797.71	61.850000	1,434,177.80	305,380.09	0.19
184496107	CLEAN HARBORS INC COMMON STOCK USD.01								
		25,417.000	Local	40.146129	1,020,394.16	64.250000	1,633,042.25	612,648.09	0.22
			Base	40.146129	1,020,394.16	64.250000	1,633,042.25	612,648.09	0.22
18683K101	CLIFFS NATURAL RESOURCES INC COMMON STOCK USD.125								
		70,416.000	Local	18.229829	1,283,671.64	15.050000	1,059,760.80	-223,910.84	0.14
			Base	18.229829	1,283,671.64	15.050000	1,059,760.80	-223,910.84	0.14
200525103	COMMERCE BANCSHARES INC COMMON STOCK USD5.								
		37,517.000	Local	31.657557	1,187,696.57	46.500000	1,744,540.50	556,843.93	0.23
			Base	31.657557	1,187,696.57	46.500000	1,744,540.50	556,843.93	0.23
201723103	COMMERCIAL METALS CO COMMON STOCK USD.01								
		53,960.000	Local	14.056727	758,500.99	17.310000	934,047.60	175,546.61	0.12
			Base	14.056727	758,500.99	17.310000	934,047.60	175,546.61	0.12

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203668108	COMMUNITY HEALTH SYSTEMS INC COMMON STOCK USD.01								
		Local	52,141.000	23.623427	1,231,749.10	45.370000	2,365,637.17	1,133,888.07	0.31
		Base		23.623427	1,231,749.10	45.370000	2,365,637.17	1,133,888.07	0.31
203668116	COMMUNITY HEALTH SYSTEMS INC RIGHT								
		Local	117,094.000	0.000000	0.00	0.066900	7,833.59	7,833.59	0.00
		Base		0.000000	0.00	0.066900	7,833.59	7,833.59	0.00
204166102	COMMVAULT SYSTEMS INC COMMON STOCK USD.01								
		Local	20,535.000	76.790901	1,576,901.15	49.170000	1,009,705.95	-567,195.20	0.13
		Base		76.790901	1,576,901.15	49.170000	1,009,705.95	-567,195.20	0.13
20451N101	COMPASS MINERALS INTERNATION COMMON STOCK USD.01								
		Local	15,406.000	87.374509	1,346,091.68	95.740000	1,474,970.44	128,878.76	0.19
		Base		87.374509	1,346,091.68	95.740000	1,474,970.44	128,878.76	0.19
205638109	COMPUWARE CORP COMMON STOCK USD.01								
		Local	100,361.000	8.704083	873,550.51	9.990000	1,002,606.39	129,055.88	0.13
		Base		8.704083	873,550.51	9.990000	1,002,606.39	129,055.88	0.13
205944101	CON WAY INC COMMON STOCK USD.625								
		Local	26,183.000	30.393082	795,782.06	50.410000	1,319,885.03	524,102.97	0.17
		Base		30.393082	795,782.06	50.410000	1,319,885.03	524,102.97	0.17
206708109	CONCUR TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	21,881.000	59.560684	1,303,247.33	93.340000	2,042,372.54	739,125.21	0.27
		Base		59.560684	1,303,247.33	93.340000	2,042,372.54	739,125.21	0.27
212485106	CONVERGYS CORP COMMON STOCK NPV								
		Local	46,356.000	10.818299	501,493.08	21.440000	993,872.64	492,379.56	0.13
		Base		10.818299	501,493.08	21.440000	993,872.64	492,379.56	0.13
21249J105	CONVERSANT INC COMMON STOCK USD.001								
		Local	29,123.000	13.062072	380,406.72	25.400000	739,724.20	359,317.48	0.10
		Base		13.062072	380,406.72	25.400000	739,724.20	359,317.48	0.10
216648402	COOPER COS INC/THE COMMON STOCK USD.1								
		Local	22,014.000	75.299188	1,657,636.32	135.530000	2,983,557.42	1,325,921.10	0.39
		Base		75.299188	1,657,636.32	135.530000	2,983,557.42	1,325,921.10	0.39

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217204106	COPART INC COMMON STOCK NPV								
		51,528.000	Local	21.078278	1,086,121.51	35.960000	1,852,946.88	766,825.37	0.24
			Base	21.078278	1,086,121.51	35.960000	1,852,946.88	766,825.37	0.24
21871D103	CORELOGIC INC COMMON STOCK USD1.								
		41,985.000	Local	17.260012	724,661.59	30.360000	1,274,664.60	550,003.01	0.17
			Base	17.260012	724,661.59	30.360000	1,274,664.60	550,003.01	0.17
21988R102	CORPORATE EXECUTIVE BOARD CO COMMON STOCK USD.01								
		15,470.000	Local	31.825323	492,337.74	68.220000	1,055,363.40	563,025.66	0.14
			Base	31.825323	492,337.74	68.220000	1,055,363.40	563,025.66	0.14
22002T108	CORPORATE OFFICE PROPERTIES REIT USD.01								
		40,215.000	Local	32.833630	1,320,404.45	27.810000	1,118,379.15	-202,025.30	0.15
			Base	32.833630	1,320,404.45	27.810000	1,118,379.15	-202,025.30	0.15
22025Y407	CORRECTIONS CORP OF AMERICA REIT USD.01								
		61,496.000	Local	29.559773	1,817,807.80	32.850000	2,020,143.60	202,335.80	0.27
			Base	29.559773	1,817,807.80	32.850000	2,020,143.60	202,335.80	0.27
222816100	COVANCE INC COMMON STOCK USD.01								
		26,051.000	Local	55.779848	1,453,120.82	85.580000	2,229,444.58	776,323.76	0.29
			Base	55.779848	1,453,120.82	85.580000	2,229,444.58	776,323.76	0.29
224399105	CRANE CO COMMON STOCK USD1.								
		22,512.000	Local	35.096176	790,085.12	74.360000	1,673,992.32	883,907.20	0.22
			Base	35.096176	790,085.12	74.360000	1,673,992.32	883,907.20	0.22
225447101	CREE INC COMMON STOCK USD.00125								
		55,939.000	Local	33.966450	1,900,049.26	49.950000	2,794,153.05	894,103.79	0.37
			Base	33.966450	1,900,049.26	49.950000	2,794,153.05	894,103.79	0.37
229678107	CUBIST PHARMACEUTICALS INC COMMON STOCK USD.001								
		34,405.000	Local	66.967121	2,304,003.79	69.820000	2,402,157.10	98,153.31	0.32
			Base	66.967121	2,304,003.79	69.820000	2,402,157.10	98,153.31	0.32
229899109	CULLEN/FROST BANKERS INC COMMON STOCK USD.01								
		24,313.000	Local	56.196535	1,366,306.36	79.420000	1,930,938.46	564,632.10	0.25
			Base	56.196535	1,366,306.36	79.420000	1,930,938.46	564,632.10	0.25

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232806109	CYPRESS SEMICONDUCTOR CORP COMMON STOCK USD.01								
			65,297.000	Local 17.987271	1,174,514.83	10.910000	712,390.27	-462,124.56	0.09
				Base 17.987271	1,174,514.83	10.910000	712,390.27	-462,124.56	0.09
232820100	CYTEC INDUSTRIES INC COMMON STOCK USD.01								
			16,411.000	Local 49.846436	818,029.86	105.420000	1,730,047.62	912,017.76	0.23
				Base 49.846436	818,029.86	105.420000	1,730,047.62	912,017.76	0.23
233326107	DST SYSTEMS INC COMMON STOCK USD.01								
			15,964.000	Local 48.617851	776,135.38	92.170000	1,471,401.88	695,266.50	0.19
				Base 48.617851	776,135.38	92.170000	1,471,401.88	695,266.50	0.19
242370203	DEAN FOODS CO COMMON STOCK USD.01								
			43,671.000	Local 20.283569	885,803.72	17.590000	768,172.89	-117,630.83	0.10
				Base 20.283569	885,803.72	17.590000	768,172.89	-117,630.83	0.10
243537107	DECKERS OUTDOOR CORP COMMON STOCK USD.01								
			15,924.000	Local 62.584515	996,595.82	86.330000	1,374,718.92	378,123.10	0.18
				Base 62.584515	996,595.82	86.330000	1,374,718.92	378,123.10	0.18
248019101	DELUXE CORP COMMON STOCK USD1.								
			23,193.000	Local 21.844475	506,638.92	58.580000	1,358,645.94	852,007.02	0.18
				Base 21.844475	506,638.92	58.580000	1,358,645.94	852,007.02	0.18
251893103	DEVRY EDUCATION GROUP INC COMMON STOCK USD.01								
			26,225.000	Local 23.672345	620,807.24	42.340000	1,110,366.50	489,559.26	0.15
				Base 23.672345	620,807.24	42.340000	1,110,366.50	489,559.26	0.15
253393102	DICK S SPORTING GOODS INC COMMON STOCK USD.01								
			46,866.000	Local 30.966880	1,451,293.81	46.560000	2,182,080.96	730,787.15	0.29
				Base 30.966880	1,451,293.81	46.560000	2,182,080.96	730,787.15	0.29
253651103	DIEBOLD INC COMMON STOCK USD1.25								
			29,571.000	Local 28.736724	849,773.67	40.170000	1,187,867.07	338,093.40	0.16
				Base 28.736724	849,773.67	40.170000	1,187,867.07	338,093.40	0.16
25754A201	DOMINO S PIZZA INC COMMON STOCK USD.01								
			25,635.000	Local 60.340660	1,546,832.82	73.090000	1,873,662.15	326,829.33	0.25
				Base 60.340660	1,546,832.82	73.090000	1,873,662.15	326,829.33	0.25

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257559203	DOMTAR CORP COMMON STOCK USD.01								
		Local	29,918.000	50.735875	1,517,915.90	42.850000	1,281,986.30	-235,929.60	0.17
		Base		50.735875	1,517,915.90	42.850000	1,281,986.30	-235,929.60	0.17
257651109	DONALDSON CO INC COMMON STOCK USD5.								
		Local	61,442.000	24.329534	1,494,855.24	42.320000	2,600,225.44	1,105,370.20	0.34
		Base		24.329534	1,494,855.24	42.320000	2,600,225.44	1,105,370.20	0.34
257867101	RR DONNELLEY + SONS CO COMMON STOCK USD1.25								
		Local	90,979.000	10.659200	969,763.33	16.960000	1,543,003.84	573,240.51	0.20
		Base		10.659200	969,763.33	16.960000	1,543,003.84	573,240.51	0.20
26153C103	DREAMWORKS ANIMATION SKG A COMMON STOCK USD.01								
		Local	33,064.000	29.867332	987,533.46	23.260000	769,068.64	-218,464.82	0.10
		Base		29.867332	987,533.46	23.260000	769,068.64	-218,464.82	0.10
261608103	DRESSER RAND GROUP INC COMMON STOCK USD.01								
		Local	35,091.000	52.553795	1,844,165.23	63.730000	2,236,349.43	392,184.20	0.29
		Base		52.553795	1,844,165.23	63.730000	2,236,349.43	392,184.20	0.29
262037104	DRIL QUIP INC COMMON STOCK USD.01								
		Local	18,710.000	74.310463	1,390,348.76	109.240000	2,043,880.40	653,531.64	0.27
		Base		74.310463	1,390,348.76	109.240000	2,043,880.40	653,531.64	0.27
264411505	DUKE REALTY CORP REIT USD.01								
		Local	150,429.000	12.000487	1,805,221.29	18.160000	2,731,790.64	926,569.35	0.36
		Base		12.000487	1,805,221.29	18.160000	2,731,790.64	926,569.35	0.36
26969P108	EAGLE MATERIALS INC COMMON STOCK USD.01								
		Local	22,986.000	68.625216	1,577,419.21	94.280000	2,167,120.08	589,700.87	0.29
		Base		68.625216	1,577,419.21	94.280000	2,167,120.08	589,700.87	0.29
27579R104	EAST WEST BANCORP INC COMMON STOCK USD.001								
		Local	65,872.000	20.437029	1,346,227.99	34.990000	2,304,861.28	958,633.29	0.30
		Base		20.437029	1,346,227.99	34.990000	2,304,861.28	958,633.29	0.30
278265103	EATON VANCE CORP COMMON STOCK USD.00390625								
		Local	56,455.000	26.805272	1,513,291.62	37.790000	2,133,434.45	620,142.83	0.28
		Base		26.805272	1,513,291.62	37.790000	2,133,434.45	620,142.83	0.28

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29265N108	ENERGEN CORP COMMON STOCK USD.01								
		Local	33,446.000	57.449966	1,921,471.55	88.880000	2,972,680.48	1,051,208.93	0.39
		Base		57.449966	1,921,471.55	88.880000	2,972,680.48	1,051,208.93	0.39
29266R108	ENERGIZER HOLDINGS INC COMMON STOCK USD.01								
		Local	28,806.000	55.952890	1,611,778.96	122.030000	3,515,196.18	1,903,417.22	0.46
		Base		55.952890	1,611,778.96	122.030000	3,515,196.18	1,903,417.22	0.46
29444U502	EQUINIX INC COMMON STOCK USD.001								
		Local	22,725.000	98.069130	2,228,620.97	210.090000	4,774,295.25	2,545,674.28	0.63
		Base		98.069130	2,228,620.97	210.090000	4,774,295.25	2,545,674.28	0.63
294752100	EQUITY ONE INC REIT USD.01								
		Local	29,124.000	17.919378	521,883.96	23.590000	687,035.16	165,151.20	0.09
		Base		17.919378	521,883.96	23.590000	687,035.16	165,151.20	0.09
297425100	ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2								
		Local	14,633.000	79.861341	1,168,611.00	115.120000	1,684,550.96	515,939.96	0.22
		Base		79.861341	1,168,611.00	115.120000	1,684,550.96	515,939.96	0.22
30162A108	EXELIS INC COMMON STOCK USD.01								
		Local	87,173.000	11.563919	1,008,061.49	16.980000	1,480,197.54	472,136.05	0.20
		Base		11.563919	1,008,061.49	16.980000	1,480,197.54	472,136.05	0.20
30225T102	EXTRA SPACE STORAGE INC REIT USD.01								
		Local	50,603.000	40.499896	2,049,416.22	53.250000	2,694,609.75	645,193.53	0.36
		Base		40.499896	2,049,416.22	53.250000	2,694,609.75	645,193.53	0.36
30241L109	FEI COMPANY COMMON STOCK NPV								
		Local	19,424.000	105.866057	2,056,342.29	90.730000	1,762,339.52	-294,002.77	0.23
		Base		105.866057	2,056,342.29	90.730000	1,762,339.52	-294,002.77	0.23
302941109	FTI CONSULTING INC COMMON STOCK USD.01								
		Local	18,691.000	42.699753	798,101.08	37.820000	706,893.62	-91,207.46	0.09
		Base		42.699753	798,101.08	37.820000	706,893.62	-91,207.46	0.09
303075105	FACTSET RESEARCH SYSTEMS INC COMMON STOCK USD.01								
		Local	18,302.000	53.625734	981,458.18	120.280000	2,201,364.56	1,219,906.38	0.29
		Base		53.625734	981,458.18	120.280000	2,201,364.56	1,219,906.38	0.29

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
303250104	FAIR ISAAC CORP COMMON STOCK USD.01								
		Local	16,059.000	26.338197	422,965.10	63.760000	1,023,921.84	600,956.74	0.13
		Base		26.338197	422,965.10	63.760000	1,023,921.84	600,956.74	0.13
303726103	FAIRCHILD SEMICONDUCTOR INTE COMMON STOCK USD.01								
		Local	57,380.000	10.032425	575,660.52	15.600000	895,128.00	319,467.48	0.12
		Base		10.032425	575,660.52	15.600000	895,128.00	319,467.48	0.12
313747206	FEDERAL REALTY INVS TRUST REIT USD.01								
		Local	30,736.000	82.885768	2,547,576.98	120.920000	3,716,597.12	1,169,020.14	0.49
		Base		82.885768	2,547,576.98	120.920000	3,716,597.12	1,169,020.14	0.49
314211103	FEDERATED INVESTORS INC CL B COMMON STOCK NPV								
		Local	43,384.000	20.697361	897,934.29	30.920000	1,341,433.28	443,498.99	0.18
		Base		20.697361	897,934.29	30.920000	1,341,433.28	443,498.99	0.18
31620R105	FIDELITY NATIONAL FINL A COMMON STOCK USD.0001								
		Local	127,104.000	19.167808	2,436,305.07	32.760000	4,163,927.04	1,727,621.97	0.55
		Base		19.167808	2,436,305.07	32.760000	4,163,927.04	1,727,621.97	0.55
31847R102	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001								
		Local	48,823.000	14.378824	702,017.34	27.790000	1,356,791.17	654,773.83	0.18
		Base		14.378824	702,017.34	27.790000	1,356,791.17	654,773.83	0.18
320517105	FIRST HORIZON NATIONAL CORP COMMON STOCK USD.625								
		Local	108,723.000	10.766377	1,170,552.82	11.860000	1,289,454.78	118,901.96	0.17
		Base		10.766377	1,170,552.82	11.860000	1,289,454.78	118,901.96	0.17
33582V108	FIRST NIAGARA FINANCIAL GRP COMMON STOCK USD.01								
		Local	162,784.000	12.554296	2,043,638.56	8.740000	1,422,732.16	-620,906.40	0.19
		Base		12.554296	2,043,638.56	8.740000	1,422,732.16	-620,906.40	0.19
337915102	FIRSTMERIT CORP COMMON STOCK NPV								
		Local	75,918.000	17.110127	1,298,966.61	19.750000	1,499,380.50	200,413.89	0.20
		Base		17.110127	1,298,966.61	19.750000	1,499,380.50	200,413.89	0.20
343498101	FLOWERS FOODS INC COMMON STOCK USD.01								
		Local	80,600.000	12.114929	976,463.25	21.080000	1,699,048.00	722,584.75	0.22
		Base		12.114929	976,463.25	21.080000	1,699,048.00	722,584.75	0.22

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344849104	FOOT LOCKER INC COMMON STOCK USD.01								
		Local	67,497.000	17.635003	1,190,309.78	50.720000	3,423,447.84	2,233,138.06	0.45
		Base		17.635003	1,190,309.78	50.720000	3,423,447.84	2,233,138.06	0.45
34959E109	FORTINET INC COMMON STOCK USD.001								
		Local	62,924.000	21.199791	1,333,975.63	25.130000	1,581,280.12	247,304.49	0.21
		Base		21.199791	1,333,975.63	25.130000	1,581,280.12	247,304.49	0.21
34964C106	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01								
		Local	76,202.000	15.957769	1,216,013.95	39.930000	3,042,745.86	1,826,731.91	0.40
		Base		15.957769	1,216,013.95	39.930000	3,042,745.86	1,826,731.91	0.40
360271100	FULTON FINANCIAL CORP COMMON STOCK USD2.5								
		Local	88,032.000	9.867301	868,638.22	12.390000	1,090,716.48	222,078.26	0.14
		Base		9.867301	868,638.22	12.390000	1,090,716.48	222,078.26	0.14
361448103	GATX CORP COMMON STOCK USD.625								
		Local	21,159.000	29.584292	625,974.04	66.940000	1,416,383.46	790,409.42	0.19
		Base		29.584292	625,974.04	66.940000	1,416,383.46	790,409.42	0.19
363576109	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.								
		Local	70,303.000	30.718743	2,159,619.80	46.600000	3,276,119.80	1,116,500.00	0.43
		Base		30.718743	2,159,619.80	46.600000	3,276,119.80	1,116,500.00	0.43
366651107	GARTNER INC COMMON STOCK USD.0005								
		Local	42,399.000	31.078030	1,317,677.41	70.520000	2,989,977.48	1,672,300.07	0.39
		Base		31.078030	1,317,677.41	70.520000	2,989,977.48	1,672,300.07	0.39
371559105	GENESEE + WYOMING INC CL A COMMON STOCK USD.01								
		Local	23,419.000	76.353890	1,788,131.75	105.000000	2,458,995.00	670,863.25	0.32
		Base		76.353890	1,788,131.75	105.000000	2,458,995.00	670,863.25	0.32
371901109	GENTEX CORP COMMON STOCK USD.06								
		Local	66,996.000	18.291321	1,225,445.36	29.090000	1,948,913.64	723,468.28	0.26
		Base		18.291321	1,225,445.36	29.090000	1,948,913.64	723,468.28	0.26
37940X102	GLOBAL PAYMENTS INC COMMON STOCK NPV								
		Local	33,083.000	44.955979	1,487,278.64	72.850000	2,410,096.55	922,817.91	0.32
		Base		44.955979	1,487,278.64	72.850000	2,410,096.55	922,817.91	0.32

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384109104	GRACO INC COMMON STOCK USD1.								
		27,996.000	Local	34.277984	959,646.44	78.080000	2,185,927.68	1,226,281.24	0.29
			Base	34.277984	959,646.44	78.080000	2,185,927.68	1,226,281.24	0.29
387328107	GRANITE CONSTRUCTION INC COMMON STOCK USD.01								
		16,648.000	Local	25.337446	421,817.80	35.980000	598,995.04	177,177.24	0.08
			Base	25.337446	421,817.80	35.980000	598,995.04	177,177.24	0.08
391164100	GREAT PLAINS ENERGY INC COMMON STOCK NPV								
		70,774.000	Local	23.512891	1,664,101.36	26.870000	1,901,697.38	237,596.02	0.25
			Base	23.512891	1,664,101.36	26.870000	1,901,697.38	237,596.02	0.25
395259104	GREENHILL + CO INC COMMON STOCK USD.01								
		12,222.000	Local	59.315857	724,958.40	49.250000	601,933.50	-123,024.90	0.08
			Base	59.315857	724,958.40	49.250000	601,933.50	-123,024.90	0.08
397624107	GREIF INC CL A COMMON STOCK NPV								
		14,030.000	Local	54.891659	770,129.97	54.560000	765,476.80	-4,653.17	0.10
			Base	54.891659	770,129.97	54.560000	765,476.80	-4,653.17	0.10
401617105	GUESS? INC COMMON STOCK USD.01								
		27,330.000	Local	34.981862	956,054.29	27.000000	737,910.00	-218,144.29	0.10
			Base	34.981862	956,054.29	27.000000	737,910.00	-218,144.29	0.10
402635304	GULFPORT ENERGY CORP COMMON STOCK USD.01								
		39,198.000	Local	64.682979	2,535,443.43	62.800000	2,461,634.40	-73,809.03	0.32
			Base	64.682979	2,535,443.43	62.800000	2,461,634.40	-73,809.03	0.32
404132102	HCC INSURANCE HOLDINGS INC COMMON STOCK USD1.								
		45,906.000	Local	27.659488	1,269,736.44	48.940000	2,246,639.64	976,903.20	0.30
			Base	27.659488	1,269,736.44	48.940000	2,246,639.64	976,903.20	0.30
404251100	HNI CORP COMMON STOCK USD1.								
		20,692.000	Local	29.152390	603,221.25	39.110000	809,264.12	206,042.87	0.11
			Base	29.152390	603,221.25	39.110000	809,264.12	206,042.87	0.11
40425J101	HMS HOLDINGS CORP COMMON STOCK USD.01								
		40,242.000	Local	30.503900	1,227,537.94	20.410000	821,339.22	-406,198.72	0.11
			Base	30.503900	1,227,537.94	20.410000	821,339.22	-406,198.72	0.11

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404303109	HSN INC COMMON STOCK USD.01								
		15,394.000	Local	38.534533	593,200.60	59.240000	911,940.56	318,739.96	0.12
			Base	38.534533	593,200.60	59.240000	911,940.56	318,739.96	0.12
405217100	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01								
		22,941.000	Local	40.433076	927,575.19	88.740000	2,035,784.34	1,108,209.15	0.27
			Base	40.433076	927,575.19	88.740000	2,035,784.34	1,108,209.15	0.27
410120109	HANCOCK HOLDING CO COMMON STOCK USD3.33								
		37,846.000	Local	31.471516	1,191,070.99	35.320000	1,336,720.72	145,649.73	0.18
			Base	31.471516	1,191,070.99	35.320000	1,336,720.72	145,649.73	0.18
410345102	HANESBRANDS INC COMMON STOCK USD.01								
		45,749.000	Local	25.799528	1,180,302.59	98.440000	4,503,531.56	3,323,228.97	0.59
			Base	25.799528	1,180,302.59	98.440000	4,503,531.56	3,323,228.97	0.59
410867105	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01								
		20,184.000	Local	44.182134	891,772.20	63.150000	1,274,619.60	382,847.40	0.17
			Base	44.182134	891,772.20	63.150000	1,274,619.60	382,847.40	0.17
415864107	HARSCO CORP COMMON STOCK USD1.25								
		37,110.000	Local	36.523733	1,355,395.75	26.630000	988,239.30	-367,156.45	0.13
			Base	36.523733	1,355,395.75	26.630000	988,239.30	-367,156.45	0.13
419870100	HAWAIIAN ELECTRIC INDS COMMON STOCK NPV								
		46,648.000	Local	23.470380	1,094,846.30	25.320000	1,181,127.36	86,281.06	0.16
			Base	23.470380	1,094,846.30	25.320000	1,181,127.36	86,281.06	0.16
42222G108	HEALTH NET INC COMMON STOCK USD.001								
		36,803.000	Local	25.893842	952,971.06	41.540000	1,528,796.62	575,825.56	0.20
			Base	25.893842	952,971.06	41.540000	1,528,796.62	575,825.56	0.20
42330P107	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK NPV								
		45,230.000	Local	12.543409	567,338.39	26.310000	1,190,001.30	622,662.91	0.16
			Base	12.543409	567,338.39	26.310000	1,190,001.30	622,662.91	0.16
426281101	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01								
		39,320.000	Local	27.403615	1,077,510.15	59.430000	2,336,787.60	1,259,277.45	0.31
			Base	27.403615	1,077,510.15	59.430000	2,336,787.60	1,259,277.45	0.31

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431284108	HIGHWOODS PROPERTIES INC REIT USD.01								
		41,363.000	Local	30.414657	1,258,041.45	41.950000	1,735,177.85	477,136.40	0.23
			Base	30.414657	1,258,041.45	41.950000	1,735,177.85	477,136.40	0.23
431475102	HILL ROM HOLDINGS INC COMMON STOCK NPV								
		26,429.000	Local	31.534654	833,429.38	41.510000	1,097,067.79	263,638.41	0.14
			Base	31.534654	833,429.38	41.510000	1,097,067.79	263,638.41	0.14
432589109	HILLSHIRE BRANDS CO/THE COMMON STOCK USD.01								
		56,313.000	Local	28.422153	1,600,536.69	62.300000	3,508,299.90	1,907,763.21	0.46
			Base	28.422153	1,600,536.69	62.300000	3,508,299.90	1,907,763.21	0.46
436106108	HOLLYFRONTIER CORP COMMON STOCK USD.01								
		91,522.000	Local	27.369403	2,504,902.46	43.690000	3,998,596.18	1,493,693.72	0.53
			Base	27.369403	2,504,902.46	43.690000	3,998,596.18	1,493,693.72	0.53
436440101	HOLOGIC INC COMMON STOCK USD.01								
		126,212.000	Local	24.294656	3,066,277.13	25.350000	3,199,474.20	133,197.07	0.42
			Base	24.294656	3,066,277.13	25.350000	3,199,474.20	133,197.07	0.42
437306103	HOME PROPERTIES INC REIT USD.01								
		26,243.000	Local	57.902192	1,519,527.22	63.960000	1,678,502.28	158,975.06	0.22
			Base	57.902192	1,519,527.22	63.960000	1,678,502.28	158,975.06	0.22
44106M102	HOSPITALITY PROPERTIES TRUST REIT USD.01								
		68,820.000	Local	21.334672	1,468,252.14	30.400000	2,092,128.00	623,875.86	0.28
			Base	21.334672	1,468,252.14	30.400000	2,092,128.00	623,875.86	0.28
443510201	HUBBELL INC CL B COMMON STOCK USD.01								
		24,791.000	Local	46.533125	1,153,602.70	123.150000	3,053,011.65	1,899,408.95	0.40
			Base	46.533125	1,153,602.70	123.150000	3,053,011.65	1,899,408.95	0.40
445658107	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01								
		42,067.000	Local	36.240318	1,524,521.45	73.780000	3,103,703.26	1,579,181.81	0.41
			Base	36.240318	1,524,521.45	73.780000	3,103,703.26	1,579,181.81	0.41
446413106	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01								
		22,412.000	Local	34.532500	773,942.40	94.590000	2,119,951.08	1,346,008.68	0.28
			Base	34.532500	773,942.40	94.590000	2,119,951.08	1,346,008.68	0.28

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450911201	ITT CORP COMMON STOCK USD1.								
		42,041.000	Local	19.604886	824,209.01	48.100000	2,022,172.10	1,197,963.09	0.27
			Base	19.604886	824,209.01	48.100000	2,022,172.10	1,197,963.09	0.27
451107106	IDACORP INC COMMON STOCK NPV								
		23,100.000	Local	35.833648	827,757.26	57.830000	1,335,873.00	508,115.74	0.18
			Base	35.833648	827,757.26	57.830000	1,335,873.00	508,115.74	0.18
45167R104	IDEX CORP COMMON STOCK USD.01								
		37,208.000	Local	36.316874	1,351,278.23	80.740000	3,004,173.92	1,652,895.69	0.40
			Base	36.316874	1,351,278.23	80.740000	3,004,173.92	1,652,895.69	0.40
45168D104	IDEXX LABORATORIES INC COMMON STOCK USD.1								
		23,735.000	Local	58.262899	1,382,869.90	133.570000	3,170,283.95	1,787,414.05	0.42
			Base	58.262899	1,382,869.90	133.570000	3,170,283.95	1,787,414.05	0.42
45666Q102	INFORMATICA CORP COMMON STOCK USD.001								
		50,235.000	Local	30.643296	1,539,365.95	35.650000	1,790,877.75	251,511.80	0.24
			Base	30.643296	1,539,365.95	35.650000	1,790,877.75	251,511.80	0.24
457153104	INGRAM MICRO INC CL A COMMON STOCK USD.01								
		71,093.000	Local	18.927089	1,345,583.55	29.210000	2,076,626.53	731,042.98	0.27
			Base	18.927089	1,345,583.55	29.210000	2,076,626.53	731,042.98	0.27
457187102	INGREDION INC COMMON STOCK USD.01								
		34,265.000	Local	39.990981	1,370,290.96	75.040000	2,571,245.60	1,200,954.64	0.34
			Base	39.990981	1,370,290.96	75.040000	2,571,245.60	1,200,954.64	0.34
458118106	INTEGRATED DEVICE TECH INC COMMON STOCK USD.001								
		62,759.000	Local	5.674013	356,095.41	15.460000	970,254.14	614,158.73	0.13
			Base	5.674013	356,095.41	15.460000	970,254.14	614,158.73	0.13
45867G101	INTERDIGITAL INC COMMON STOCK USD.01								
		18,608.000	Local	37.455100	696,964.51	47.800000	889,462.40	192,497.89	0.12
			Base	37.455100	696,964.51	47.800000	889,462.40	192,497.89	0.12
459044103	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.								
		26,277.000	Local	17.908812	470,589.85	27.000000	709,479.00	238,889.15	0.09
			Base	17.908812	470,589.85	27.000000	709,479.00	238,889.15	0.09

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459902102	INTL GAME TECHNOLOGY COMMON STOCK USD.00015625								
		Local	114,023.000	15.907800	1,813,855.08	15.910000	1,814,105.93	250.85	0.24
		Base		15.907800	1,813,855.08	15.910000	1,814,105.93	250.85	0.24
460254105	INTL RECTIFIER CORP COMMON STOCK USD1.								
		Local	32,775.000	20.447920	670,180.58	27.900000	914,422.50	244,241.92	0.12
		Base		20.447920	670,180.58	27.900000	914,422.50	244,241.92	0.12
460335201	INTL SPEEDWAY CORP CL A COMMON STOCK USD.01								
		Local	12,837.000	26.755169	343,456.10	33.280000	427,215.36	83,759.26	0.06
		Base		26.755169	343,456.10	33.280000	427,215.36	83,759.26	0.06
46069S109	INTERSIL CORP A COMMON STOCK USD.01								
		Local	58,765.000	12.066210	709,070.83	14.950000	878,536.75	169,465.92	0.12
		Base		12.066210	709,070.83	14.950000	878,536.75	169,465.92	0.12
46121Y102	INTREPID POTASH INC COMMON STOCK USD.001								
		Local	25,637.000	16.699600	428,127.65	16.760000	429,676.12	1,548.47	0.06
		Base		16.699600	428,127.65	16.760000	429,676.12	1,548.47	0.06
465741106	ITRON INC COMMON STOCK NPV								
		Local	18,013.000	48.535361	874,267.46	40.550000	730,427.15	-143,840.31	0.10
		Base		48.535361	874,267.46	40.550000	730,427.15	-143,840.31	0.10
46612J507	JDS UNIPHASE CORP COMMON STOCK USD.001								
		Local	107,402.000	42.878247	4,605,209.52	12.470000	1,339,302.94	-3,265,906.58	0.18
		Base		42.878247	4,605,209.52	12.470000	1,339,302.94	-3,265,906.58	0.18
47102X105	JANUS CAPITAL GROUP INC COMMON STOCK USD.01								
		Local	69,424.000	6.486087	450,290.08	12.480000	866,411.52	416,121.44	0.11
		Base		6.486087	450,290.08	12.480000	866,411.52	416,121.44	0.11
471109108	JARDEN CORP COMMON STOCK USD.01								
		Local	56,915.000	36.877967	2,098,909.51	59.350000	3,377,905.25	1,278,995.74	0.45
		Base		36.877967	2,098,909.51	59.350000	3,377,905.25	1,278,995.74	0.45
477143101	JETBLUE AIRWAYS CORP COMMON STOCK USD.01								
		Local	104,707.000	5.781665	605,380.84	10.850000	1,136,070.95	530,690.11	0.15
		Base		5.781665	605,380.84	10.850000	1,136,070.95	530,690.11	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
48020Q107	JONES LANG LASALLE INC COMMON STOCK USD.01								
		20,469.000	Local	58.288987	1,193,117.27	126.390000	2,587,076.91	1,393,959.64	0.34
			Base	58.288987	1,193,117.27	126.390000	2,587,076.91	1,393,959.64	0.34
48242W106	KBR INC COMMON STOCK USD.001								
		68,146.000	Local	26.856808	1,830,184.04	23.850000	1,625,282.10	-204,901.94	0.21
			Base	26.856808	1,830,184.04	23.850000	1,625,282.10	-204,901.94	0.21
485865109	KATE SPADE + CO COMMON STOCK USD1.0								
		56,761.000	Local	39.060000	2,217,084.66	38.140000	2,164,864.54	-52,220.12	0.29
			Base	39.060000	2,217,084.66	38.140000	2,164,864.54	-52,220.12	0.29
48666K109	KB HOME COMMON STOCK USD1.								
		40,983.000	Local	12.834675	526,003.50	18.680000	765,562.44	239,558.94	0.10
			Base	12.834675	526,003.50	18.680000	765,562.44	239,558.94	0.10
488401100	KEMPER CORP COMMON STOCK USD.1								
		23,492.000	Local	27.089718	636,391.66	36.860000	865,915.12	229,523.46	0.11
			Base	27.089718	636,391.66	36.860000	865,915.12	229,523.46	0.11
489170100	KENNAMETAL INC COMMON STOCK USD1.25								
		36,154.000	Local	28.851879	1,043,110.84	46.280000	1,673,207.12	630,096.28	0.22
			Base	28.851879	1,043,110.84	46.280000	1,673,207.12	630,096.28	0.22
49427F108	KILROY REALTY CORP REIT USD.01								
		37,766.000	Local	52.604087	1,986,645.96	62.280000	2,352,066.48	365,420.52	0.31
			Base	52.604087	1,986,645.96	62.280000	2,352,066.48	365,420.52	0.31
497266106	KIRBY CORP COMMON STOCK USD.1								
		26,175.000	Local	46.070104	1,205,884.96	117.140000	3,066,139.50	1,860,254.54	0.40
			Base	46.070104	1,205,884.96	117.140000	3,066,139.50	1,860,254.54	0.40
49926D109	KNOWLES CORP COMMON STOCK USD.01								
		39,102.000	Local	32.067945	1,253,920.78	30.740000	1,201,995.48	-51,925.30	0.16
			Base	32.067945	1,253,920.78	30.740000	1,201,995.48	-51,925.30	0.16
501889208	LKQ CORP COMMON STOCK USD.01								
		138,629.000	Local	10.097459	1,399,800.71	26.690000	3,700,008.01	2,300,207.30	0.49
			Base	10.097459	1,399,800.71	26.690000	3,700,008.01	2,300,207.30	0.49

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512815101	LAMAR ADVERTISING CO A COMMON STOCK USD.001								
		Local	30,099.000	30.718888	924,607.80	53.000000	1,595,247.00	670,639.20	0.21
		Base		30.718888	924,607.80	53.000000	1,595,247.00	670,639.20	0.21
513847103	LANCASTER COLONY CORP COMMON STOCK NPV								
		Local	8,912.000	57.374090	511,317.89	95.160000	848,065.92	336,748.03	0.11
		Base		57.374090	511,317.89	95.160000	848,065.92	336,748.03	0.11
515098101	LANDSTAR SYSTEM INC COMMON STOCK USD.01								
		Local	20,929.000	41.205297	862,385.66	64.000000	1,339,456.00	477,070.34	0.18
		Base		41.205297	862,385.66	64.000000	1,339,456.00	477,070.34	0.18
525327102	LEIDOS HOLDINGS INC COMMON STOCK USD.0001								
		Local	29,239.000	41.494575	1,213,259.87	38.340000	1,121,023.26	-92,236.61	0.15
		Base		41.494575	1,213,259.87	38.340000	1,121,023.26	-92,236.61	0.15
526107107	LENNOX INTERNATIONAL INC COMMON STOCK USD.01								
		Local	20,711.000	42.732208	885,026.77	89.570000	1,855,084.27	970,057.50	0.24
		Base		42.732208	885,026.77	89.570000	1,855,084.27	970,057.50	0.24
529771107	LEXMARK INTERNATIONAL INC A COMMON STOCK USD.01								
		Local	28,319.000	22.767490	644,752.55	48.160000	1,363,843.04	719,090.49	0.18
		Base		22.767490	644,752.55	48.160000	1,363,843.04	719,090.49	0.18
531172104	LIBERTY PROPERTY TRUST REIT USD.001								
		Local	67,431.000	34.413207	2,320,516.98	37.930000	2,557,657.83	237,140.85	0.34
		Base		34.413207	2,320,516.98	37.930000	2,557,657.83	237,140.85	0.34
53217R207	LIFE TIME FITNESS INC COMMON STOCK USD.02								
		Local	17,824.000	35.240273	628,122.62	48.740000	868,741.76	240,619.14	0.11
		Base		35.240273	628,122.62	48.740000	868,741.76	240,619.14	0.11
53219L109	LIFEPOINT HOSPITALS INC COMMON STOCK USD.01								
		Local	20,537.000	33.995679	698,169.26	62.100000	1,275,347.70	577,178.44	0.17
		Base		33.995679	698,169.26	62.100000	1,275,347.70	577,178.44	0.17
533900106	LINCOLN ELECTRIC HOLDINGS COMMON STOCK NPV								
		Local	37,263.000	30.412747	1,133,270.19	69.880000	2,603,938.44	1,470,668.25	0.34
		Base		30.412747	1,133,270.19	69.880000	2,603,938.44	1,470,668.25	0.34

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538034109	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01								
		Local	65,697.000	24.573600	1,614,411.80	24.690000	1,622,058.93	7,647.13	0.21
		Base		24.573600	1,614,411.80	24.690000	1,622,058.93	7,647.13	0.21
546347105	LOUISIANA PACIFIC CORP COMMON STOCK USD1.								
		Local	64,976.000	8.432662	547,920.67	15.020000	975,939.52	428,018.85	0.13
		Base		8.432662	547,920.67	15.020000	975,939.52	428,018.85	0.13
552676108	MDC HOLDINGS INC COMMON STOCK USD.01								
		Local	17,953.000	27.907288	501,019.54	30.290000	543,796.37	42,776.83	0.07
		Base		27.907288	501,019.54	30.290000	543,796.37	42,776.83	0.07
552690109	MDU RESOURCES GROUP INC COMMON STOCK USD1.								
		Local	87,106.000	19.874916	1,731,224.47	35.100000	3,057,420.60	1,326,196.13	0.40
		Base		19.874916	1,731,224.47	35.100000	3,057,420.60	1,326,196.13	0.40
553498106	MSA SAFETY INC COMMON STOCK NPV								
		Local	14,549.000	28.630165	416,540.27	57.480000	836,276.52	419,736.25	0.11
		Base		28.630165	416,540.27	57.480000	836,276.52	419,736.25	0.11
553530106	MSC INDUSTRIAL DIRECT CO A COMMON STOCK USD.001								
		Local	21,723.000	59.795808	1,298,944.33	95.640000	2,077,587.72	778,643.39	0.27
		Base		59.795808	1,298,944.33	95.640000	2,077,587.72	778,643.39	0.27
55354G100	MSCI INC COMMON STOCK USD.01								
		Local	53,638.000	31.926282	1,712,461.94	45.850000	2,459,302.30	746,840.36	0.32
		Base		31.926282	1,712,461.94	45.850000	2,459,302.30	746,840.36	0.32
554489104	MACK CALI REALTY CORP REIT USD.01								
		Local	40,750.000	27.382357	1,115,831.06	21.480000	875,310.00	-240,521.06	0.12
		Base		27.382357	1,115,831.06	21.480000	875,310.00	-240,521.06	0.12
56418H100	MANPOWERGROUP INC COMMON STOCK USD.01								
		Local	36,595.000	46.502578	1,701,761.85	84.850000	3,105,085.75	1,403,323.90	0.41
		Base		46.502578	1,701,761.85	84.850000	3,105,085.75	1,403,323.90	0.41
573284106	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01								
		Local	21,232.000	73.021097	1,550,383.93	132.050000	2,803,685.60	1,253,301.67	0.37
		Base		73.021097	1,550,383.93	132.050000	2,803,685.60	1,253,301.67	0.37

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58502B106	MEDNAX INC COMMON STOCK USD.01								
		46,552.000	Local	30.616792	1,425,272.90	58.150000	2,706,998.80	1,281,725.90	0.36
			Base	30.616792	1,425,272.90	58.150000	2,706,998.80	1,281,725.90	0.36
587200106	MENTOR GRAPHICS CORP COMMON STOCK NPV								
		44,810.000	Local	11.059609	495,581.06	21.570000	966,551.70	470,970.64	0.13
			Base	11.059609	495,581.06	21.570000	966,551.70	470,970.64	0.13
589400100	MERCURY GENERAL CORP COMMON STOCK NPV								
		16,689.000	Local	42.247072	705,061.38	47.040000	785,050.56	79,989.18	0.10
			Base	42.247072	705,061.38	47.040000	785,050.56	79,989.18	0.10
589433101	MEREDITH CORP COMMON STOCK USD1.								
		17,061.000	Local	36.085330	615,651.82	48.360000	825,069.96	209,418.14	0.11
			Base	36.085330	615,651.82	48.360000	825,069.96	209,418.14	0.11
592688105	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01								
		13,519.000	Local	93.478319	1,263,733.40	253.180000	3,422,740.42	2,159,007.02	0.45
			Base	93.478319	1,263,733.40	253.180000	3,422,740.42	2,159,007.02	0.45
594901100	MICROS SYSTEMS INC COMMON STOCK USD.0125								
		34,612.000	Local	30.716286	1,063,152.09	67.900000	2,350,154.80	1,287,002.71	0.31
			Base	30.716286	1,063,152.09	67.900000	2,350,154.80	1,287,002.71	0.31
59522J103	MID AMERICA APARTMENT COMM REIT USD.01								
		34,484.000	Local	62.425111	2,152,667.53	73.050000	2,519,056.20	366,388.67	0.33
			Base	62.425111	2,152,667.53	73.050000	2,519,056.20	366,388.67	0.33
600544100	HERMAN MILLER INC COMMON STOCK USD.2								
		27,165.000	Local	20.208470	548,963.09	30.240000	821,469.60	272,506.51	0.11
			Base	20.208470	548,963.09	30.240000	821,469.60	272,506.51	0.11
603158106	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1								
		15,836.000	Local	26.485144	419,418.74	65.580000	1,038,524.88	619,106.14	0.14
			Base	26.485144	419,418.74	65.580000	1,038,524.88	619,106.14	0.14
626755102	MURPHY USA INC COMMON STOCK								
		20,426.000	Local	37.093056	757,662.76	48.890000	998,627.14	240,964.38	0.13
			Base	37.093056	757,662.76	48.890000	998,627.14	240,964.38	0.13

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62886E108	NCR CORPORATION COMMON STOCK USD.01								
		Local	76,678.000	15.552001	1,192,496.34	35.090000	2,690,631.02	1,498,134.68	0.35
		Base		15.552001	1,192,496.34	35.090000	2,690,631.02	1,498,134.68	0.35
62944T105	NVR INC COMMON STOCK USD.01								
		Local	1,893.000	717.136830	1,357,540.02	1,150.600000	2,178,085.80	820,545.78	0.29
		Base		717.136830	1,357,540.02	1,150.600000	2,178,085.80	820,545.78	0.29
636180101	NATIONAL FUEL GAS CO COMMON STOCK USD1.								
		Local	38,533.000	42.675166	1,644,402.17	78.300000	3,017,133.90	1,372,731.73	0.40
		Base		42.675166	1,644,402.17	78.300000	3,017,133.90	1,372,731.73	0.40
636518102	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01								
		Local	45,218.000	22.989222	1,039,526.64	32.390000	1,464,611.02	425,084.38	0.19
		Base		22.989222	1,039,526.64	32.390000	1,464,611.02	425,084.38	0.19
637417106	NATIONAL RETAIL PROPERTIES REIT USD.01								
		Local	56,118.000	27.555320	1,546,349.47	37.190000	2,087,028.42	540,678.95	0.28
		Base		27.555320	1,546,349.47	37.190000	2,087,028.42	540,678.95	0.28
63938C108	NAVIENT CORP COMMON STOCK USD.01								
		Local	100.000	16.238200	1,623.82	17.710000	1,771.00	147.18	0.00
		Base		16.238200	1,623.82	17.710000	1,771.00	147.18	0.00
64126X201	NEUSTAR INC CLASS A COMMON STOCK USD.001								
		Local	28,147.000	23.772835	669,134.00	26.020000	732,384.94	63,250.94	0.10
		Base		23.772835	669,134.00	26.020000	732,384.94	63,250.94	0.10
649445103	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01								
		Local	203,385.000	15.903497	3,234,532.72	15.980000	3,250,092.30	15,559.58	0.43
		Base		15.903497	3,234,532.72	15.980000	3,250,092.30	15,559.58	0.43
650111107	NEW YORK TIMES CO A COMMON STOCK USD.1								
		Local	57,864.000	9.934185	574,831.66	15.210000	880,111.44	305,279.78	0.12
		Base		9.934185	574,831.66	15.210000	880,111.44	305,279.78	0.12
651587107	NEWMARKET CORP COMMON STOCK NPV								
		Local	5,145.000	134.416739	691,574.12	392.110000	2,017,405.95	1,325,831.83	0.27
		Base		134.416739	691,574.12	392.110000	2,017,405.95	1,325,831.83	0.27

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655663102	NORDSON CORP COMMON STOCK NPV								
		Local	27,824.000	40.212002	1,118,858.74	80.190000	2,231,206.56	1,112,347.82	0.29
		Base		40.212002	1,118,858.74	80.190000	2,231,206.56	1,112,347.82	0.29
67011P100	NOW INC/DE COMMON STOCK USD.01								
		Local	49,247.000	32.373973	1,594,321.06	36.210000	1,783,233.87	188,912.81	0.24
		Base		32.373973	1,594,321.06	36.210000	1,783,233.87	188,912.81	0.24
670837103	OGE ENERGY CORP COMMON STOCK USD.01								
		Local	91,361.000	18.802980	1,717,859.08	39.080000	3,570,387.88	1,852,528.80	0.47
		Base		18.802980	1,717,859.08	39.080000	3,570,387.88	1,852,528.80	0.47
675232102	OCEANEERING INTL INC COMMON STOCK USD.25								
		Local	49,768.000	24.940767	1,241,252.07	78.130000	3,888,373.84	2,647,121.77	0.51
		Base		24.940767	1,241,252.07	78.130000	3,888,373.84	2,647,121.77	0.51
676220106	OFFICE DEPOT INC COMMON STOCK USD.01								
		Local	222,821.000	5.110400	1,138,704.48	5.690000	1,267,851.49	129,147.01	0.17
		Base		5.110400	1,138,704.48	5.690000	1,267,851.49	129,147.01	0.17
678026105	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01								
		Local	24,536.000	45.058061	1,105,544.59	64.090000	1,572,512.24	466,967.65	0.21
		Base		45.058061	1,105,544.59	64.090000	1,572,512.24	466,967.65	0.21
679580100	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1								
		Local	32,103.000	25.335783	813,354.64	63.680000	2,044,319.04	1,230,964.40	0.27
		Base		25.335783	813,354.64	63.680000	2,044,319.04	1,230,964.40	0.27
680223104	OLD REPUBLIC INTL CORP COMMON STOCK USD1.								
		Local	111,423.000	14.520966	1,617,969.65	16.540000	1,842,936.42	224,966.77	0.24
		Base		14.520966	1,617,969.65	16.540000	1,842,936.42	224,966.77	0.24
680665205	OLIN CORP COMMON STOCK USD1.								
		Local	36,561.000	19.248842	703,756.91	26.920000	984,222.12	280,465.21	0.13
		Base		19.248842	703,756.91	26.920000	984,222.12	280,465.21	0.13
681904108	OMNICARE INC COMMON STOCK USD1.								
		Local	45,899.000	30.831450	1,415,132.71	66.570000	3,055,496.43	1,640,363.72	0.40
		Base		30.831450	1,415,132.71	66.570000	3,055,496.43	1,640,363.72	0.40

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681936100	OMEGA HEALTHCARE INVESTORS REIT USD.1								
		Local	57,141.000	22.128658	1,264,453.62	36.860000	2,106,217.26	841,763.64	0.28
		Base		22.128658	1,264,453.62	36.860000	2,106,217.26	841,763.64	0.28
68235P108	ONE GAS INC COMMON STOCK								
		Local	23,891.000	34.041393	813,282.91	37.750000	901,885.25	88,602.34	0.12
		Base		34.041393	813,282.91	37.750000	901,885.25	88,602.34	0.12
688239201	OSHKOSH CORP COMMON STOCK USD.01								
		Local	38,700.000	33.698970	1,304,150.12	55.530000	2,149,011.00	844,860.88	0.28
		Base		33.698970	1,304,150.12	55.530000	2,149,011.00	844,860.88	0.28
690732102	OWENS + MINOR INC COMMON STOCK USD2.								
		Local	29,023.000	29.000693	841,687.10	33.980000	986,201.54	144,514.44	0.13
		Base		29.000693	841,687.10	33.980000	986,201.54	144,514.44	0.13
69349H107	PNM RESOURCES INC COMMON STOCK NPV								
		Local	36,639.000	12.940149	474,114.13	29.330000	1,074,621.87	600,507.74	0.14
		Base		12.940149	474,114.13	29.330000	1,074,621.87	600,507.74	0.14
69370C100	PTC INC COMMON STOCK USD.01								
		Local	54,601.000	18.129469	989,887.13	38.800000	2,118,518.80	1,128,631.67	0.28
		Base		18.129469	989,887.13	38.800000	2,118,518.80	1,128,631.67	0.28
695156109	PACKAGING CORP OF AMERICA COMMON STOCK USD.01								
		Local	45,172.000	24.045317	1,086,175.04	71.490000	3,229,346.28	2,143,171.24	0.43
		Base		24.045317	1,086,175.04	71.490000	3,229,346.28	2,143,171.24	0.43
695263103	PACWEST BANCORP COMMON STOCK NPV								
		Local	43,940.000	43.097600	1,893,708.53	43.170000	1,896,889.80	3,181.27	0.25
		Base		43.097600	1,893,708.53	43.170000	1,896,889.80	3,181.27	0.25
69840W108	PANERA BREAD COMPANY CLASS A COMMON STOCK USD.0001								
		Local	12,116.000	80.099481	970,485.31	149.830000	1,815,340.28	844,854.97	0.24
		Base		80.099481	970,485.31	149.830000	1,815,340.28	844,854.97	0.24
703481101	PATTERSON UTI ENERGY INC COMMON STOCK USD.01								
		Local	66,343.000	14.214802	943,052.58	34.940000	2,318,024.42	1,374,971.84	0.31
		Base		14.214802	943,052.58	34.940000	2,318,024.42	1,374,971.84	0.31

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
708160106	J.C. PENNEY CO INC COMMON STOCK USD.5								
		Local	140,119.000	9.770409	1,369,019.92	9.050000	1,268,076.95	-100,942.97	0.17
		Base		9.770409	1,369,019.92	9.050000	1,268,076.95	-100,942.97	0.17
727493108	PLANTRONICS INC COMMON STOCK USD.01								
		Local	19,779.000	31.762391	628,228.34	48.050000	950,380.95	322,152.61	0.13
		Base		31.762391	628,228.34	48.050000	950,380.95	322,152.61	0.13
731068102	POLARIS INDUSTRIES INC COMMON STOCK USD.01								
		Local	30,230.000	47.710716	1,442,294.94	130.240000	3,937,155.20	2,494,860.26	0.52
		Base		47.710716	1,442,294.94	130.240000	3,937,155.20	2,494,860.26	0.52
73172K104	POLYCOM INC COMMON STOCK USD.0005								
		Local	62,965.000	13.868341	873,220.07	12.530000	788,951.45	-84,268.62	0.10
		Base		13.868341	873,220.07	12.530000	788,951.45	-84,268.62	0.10
73179P106	POLYONE CORPORATION COMMON STOCK USD.01								
		Local	43,667.000	37.517766	1,638,288.27	42.140000	1,840,127.38	201,839.11	0.24
		Base		37.517766	1,638,288.27	42.140000	1,840,127.38	201,839.11	0.24
737446104	POST HOLDINGS INC COMMON STOCK USD.01								
		Local	19,903.000	30.668803	610,401.19	50.910000	1,013,261.73	402,860.54	0.13
		Base		30.668803	610,401.19	50.910000	1,013,261.73	402,860.54	0.13
737630103	POTLATCH CORP REIT USD1.								
		Local	18,646.000	33.650280	627,443.12	41.400000	771,944.40	144,501.28	0.10
		Base		33.650280	627,443.12	41.400000	771,944.40	144,501.28	0.10
74164M108	PRIMERICA INC COMMON STOCK								
		Local	25,283.000	34.103310	862,233.99	47.850000	1,209,791.55	347,557.56	0.16
		Base		34.103310	862,233.99	47.850000	1,209,791.55	347,557.56	0.16
743606105	PROSPERITY BANCSHARES INC COMMON STOCK USD1.								
		Local	27,678.000	42.752576	1,183,305.79	62.600000	1,732,642.80	549,337.01	0.23
		Base		42.752576	1,183,305.79	62.600000	1,732,642.80	549,337.01	0.23
743674103	PROTECTIVE LIFE CORP COMMON STOCK USD.5								
		Local	36,154.000	24.199112	874,894.71	69.330000	2,506,556.82	1,631,662.11	0.33
		Base		24.199112	874,894.71	69.330000	2,506,556.82	1,631,662.11	0.33

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748356102	QUESTAR CORP COMMON STOCK NPV								
		80,549.000	Local	17.018248	1,370,802.89	24.800000	1,997,615.20	626,812.31	0.26
			Base	17.018248	1,370,802.89	24.800000	1,997,615.20	626,812.31	0.26
749685103	RPM INTERNATIONAL INC COMMON STOCK USD.01								
		61,258.000	Local	22.935504	1,404,983.11	46.180000	2,828,894.44	1,423,911.33	0.37
			Base	22.935504	1,404,983.11	46.180000	2,828,894.44	1,423,911.33	0.37
749941100	RF MICRO DEVICES INC COMMON STOCK NPV								
		129,966.000	Local	4.545753	590,793.27	9.590000	1,246,373.94	655,580.67	0.16
			Base	4.545753	590,793.27	9.590000	1,246,373.94	655,580.67	0.16
750086100	RACKSPACE HOSTING INC COMMON STOCK USD.001								
		53,496.000	Local	33.088120	1,770,082.06	33.660000	1,800,675.36	30,593.30	0.24
			Base	33.088120	1,770,082.06	33.660000	1,800,675.36	30,593.30	0.24
754730109	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01								
		56,972.000	Local	25.754562	1,467,288.88	50.730000	2,890,189.56	1,422,900.68	0.38
			Base	25.754562	1,467,288.88	50.730000	2,890,189.56	1,422,900.68	0.38
754907103	RAYONIER INC REIT NPV								
		58,157.000	Local	22.170199	1,289,352.28	35.550000	2,067,481.35	778,129.07	0.27
			Base	22.170199	1,289,352.28	35.550000	2,067,481.35	778,129.07	0.27
75508B104	RAYONIER ADVANCED MATERIALS COMMON STOCK								
		38,883.728	Local	30.128886	1,171,523.41	38.750000	1,506,744.46	335,221.05	0.20
			Base	30.128886	1,171,523.41	38.750000	1,506,744.46	335,221.05	0.20
756109104	REALTY INCOME CORP REIT USD1.								
		101,008.000	Local	35.830475	3,619,164.63	44.420000	4,486,775.36	867,610.73	0.59
			Base	35.830475	3,619,164.63	44.420000	4,486,775.36	867,610.73	0.59
758750103	REGAL BELOIT CORP COMMON STOCK USD.01								
		20,739.000	Local	64.231145	1,332,089.71	78.560000	1,629,255.84	297,166.13	0.21
			Base	64.231145	1,332,089.71	78.560000	1,629,255.84	297,166.13	0.21
758849103	REGENCY CENTERS CORP REIT USD.01								
		42,471.000	Local	50.840752	2,159,257.57	55.680000	2,364,785.28	205,527.71	0.31
			Base	50.840752	2,159,257.57	55.680000	2,364,785.28	205,527.71	0.31

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759351604	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01								
		Local	32,551.000	43.736437	1,423,664.75	78.900000	2,568,273.90	1,144,609.15	0.34
		Base		43.736437	1,423,664.75	78.900000	2,568,273.90	1,144,609.15	0.34
759509102	RELIANCE STEEL + ALUMINUM COMMON STOCK NPV								
		Local	35,680.000	35.333562	1,260,701.50	73.710000	2,629,972.80	1,369,271.30	0.35
		Base		35.333562	1,260,701.50	73.710000	2,629,972.80	1,369,271.30	0.35
76009N100	RENT A CENTER INC COMMON STOCK USD.01								
		Local	24,276.000	23.120157	561,264.93	28.680000	696,235.68	134,970.75	0.09
		Base		23.120157	561,264.93	28.680000	696,235.68	134,970.75	0.09
761152107	RESMED INC COMMON STOCK USD.004								
		Local	65,161.000	27.415075	1,786,393.71	50.630000	3,299,101.43	1,512,707.72	0.43
		Base		27.415075	1,786,393.71	50.630000	3,299,101.43	1,512,707.72	0.43
768573107	RIVERBED TECHNOLOGY INC COMMON STOCK USD.0001								
		Local	73,591.000	23.933610	1,761,298.27	20.630000	1,518,182.33	-243,115.94	0.20
		Base		23.933610	1,761,298.27	20.630000	1,518,182.33	-243,115.94	0.20
772739207	ROCK TENN COMPANY CL A COMMON STOCK USD.01								
		Local	32,980.000	64.350929	2,122,293.63	105.590000	3,482,358.20	1,360,064.57	0.46
		Base		64.350929	2,122,293.63	105.590000	3,482,358.20	1,360,064.57	0.46
775711104	ROLLINS INC COMMON STOCK USD1.								
		Local	29,567.000	15.873799	469,340.62	30.000000	887,010.00	417,669.38	0.12
		Base		15.873799	469,340.62	30.000000	887,010.00	417,669.38	0.12
777779307	ROSETTA RESOURCES INC COMMON STOCK USD.001								
		Local	28,216.000	39.297164	1,108,808.78	54.850000	1,547,647.60	438,838.82	0.20
		Base		39.297164	1,108,808.78	54.850000	1,547,647.60	438,838.82	0.20
779376102	ROVI CORP COMMON STOCK USD.001								
		Local	45,308.000	25.205929	1,142,030.25	23.960000	1,085,579.68	-56,450.57	0.14
		Base		25.205929	1,142,030.25	23.960000	1,085,579.68	-56,450.57	0.14
780287108	ROYAL GOLD INC COMMON STOCK USD.01								
		Local	29,951.000	77.181902	2,311,675.14	76.120000	2,279,870.12	-31,805.02	0.30
		Base		77.181902	2,311,675.14	76.120000	2,279,870.12	-31,805.02	0.30

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784117103	SEI INVESTMENTS COMPANY COMMON STOCK USD.01								
		Local	65,488.000	21.487392	1,407,166.32	32.770000	2,146,041.76	738,875.44	0.28
		Base		21.487392	1,407,166.32	32.770000	2,146,041.76	738,875.44	0.28
78440X101	SL GREEN REALTY CORP REIT USD.01								
		Local	43,719.000	45.148038	1,973,827.08	109.410000	4,783,295.79	2,809,468.71	0.63
		Base		45.148038	1,973,827.08	109.410000	4,783,295.79	2,809,468.71	0.63
78442P106	SLM CORP COMMON STOCK USD.2								
		Local	197,542.000	9.511002	1,878,822.38	8.310000	1,641,574.02	-237,248.36	0.22
		Base		9.511002	1,878,822.38	8.310000	1,641,574.02	-237,248.36	0.22
78454L100	SM ENERGY CO COMMON STOCK USD.01								
		Local	30,844.000	59.553290	1,836,861.67	84.100000	2,593,980.40	757,118.73	0.34
		Base		59.553290	1,836,861.67	84.100000	2,593,980.40	757,118.73	0.34
784635104	SPX CORP COMMON STOCK USD10.								
		Local	20,643.000	63.285525	1,306,403.09	108.210000	2,233,779.03	927,375.94	0.29
		Base		63.285525	1,306,403.09	108.210000	2,233,779.03	927,375.94	0.29
78467Y107	SPDR S+P MIDCAP 400 ETF TRUST SPDR S+P MIDCAP 400 ETF TRST								
		Local	6,800.000	259.905609	1,767,358.14	260.560000	1,771,808.00	4,449.86	0.23
		Base		259.905609	1,767,358.14	260.560000	1,771,808.00	4,449.86	0.23
78486Q101	SVB FINANCIAL GROUP COMMON STOCK USD.001								
		Local	22,928.000	53.079406	1,217,004.63	116.620000	2,673,863.36	1,456,858.73	0.35
		Base		53.079406	1,217,004.63	116.620000	2,673,863.36	1,456,858.73	0.35
795435106	SALIX PHARMACEUTICALS LTD COMMON STOCK USD.001								
		Local	29,132.000	74.525608	2,171,080.02	123.350000	3,593,432.20	1,422,352.18	0.47
		Base		74.525608	2,171,080.02	123.350000	3,593,432.20	1,422,352.18	0.47
806407102	HENRY SCHEIN INC COMMON STOCK USD.01								
		Local	39,301.000	47.004401	1,847,319.97	118.670000	4,663,849.67	2,816,529.70	0.61
		Base		47.004401	1,847,319.97	118.670000	4,663,849.67	2,816,529.70	0.61
808625107	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001								
		Local	19,163.000	34.632205	663,656.95	44.160000	846,238.08	182,581.13	0.11
		Base		34.632205	663,656.95	44.160000	846,238.08	182,581.13	0.11

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810186106	SCOTTS MIRACLE GRO CO CL A COMMON STOCK USD.01								
		Local	20,267.000	46.177293	935,875.20	56.860000	1,152,381.62	216,506.42	0.15
		Base		46.177293	935,875.20	56.860000	1,152,381.62	216,506.42	0.15
816850101	SEMTECH CORP COMMON STOCK USD.01								
		Local	31,572.000	19.533304	616,705.47	26.150000	825,607.80	208,902.33	0.11
		Base		19.533304	616,705.47	26.150000	825,607.80	208,902.33	0.11
81721M109	SENIOR HOUSING PROP TRUST REIT USD.01								
		Local	92,767.000	22.513263	2,088,487.89	24.290000	2,253,310.43	164,822.54	0.30
		Base		22.513263	2,088,487.89	24.290000	2,253,310.43	164,822.54	0.30
81725T100	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1								
		Local	23,088.000	29.275556	675,914.03	55.720000	1,286,463.36	610,549.33	0.17
		Base		29.275556	675,914.03	55.720000	1,286,463.36	610,549.33	0.17
817565104	SERVICE CORP INTERNATIONAL COMMON STOCK USD1.								
		Local	97,691.000	8.694266	849,351.56	20.720000	2,024,157.52	1,174,805.96	0.27
		Base		8.694266	849,351.56	20.720000	2,024,157.52	1,174,805.96	0.27
82669G104	SIGNATURE BANK COMMON STOCK USD.01								
		Local	21,754.000	61.503157	1,337,939.67	126.180000	2,744,919.72	1,406,980.05	0.36
		Base		61.503157	1,337,939.67	126.180000	2,744,919.72	1,406,980.05	0.36
826919102	SILICON LABORATORIES INC COMMON STOCK USD.0001								
		Local	18,124.000	42.178388	764,441.11	49.250000	892,607.00	128,165.89	0.12
		Base		42.178388	764,441.11	49.250000	892,607.00	128,165.89	0.12
827048109	SILGAN HOLDINGS INC COMMON STOCK USD.01								
		Local	20,126.000	31.174981	627,427.67	50.820000	1,022,803.32	395,375.65	0.13
		Base		31.174981	627,427.67	50.820000	1,022,803.32	395,375.65	0.13
82966C103	SIRONA DENTAL SYSTEMS INC COMMON STOCK USD.01								
		Local	25,429.000	71.870407	1,827,592.58	82.460000	2,096,875.34	269,282.76	0.28
		Base		71.870407	1,827,592.58	82.460000	2,096,875.34	269,282.76	0.28
83088M102	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25								
		Local	86,903.000	20.367605	1,770,005.98	46.960000	4,080,964.88	2,310,958.90	0.54
		Base		20.367605	1,770,005.98	46.960000	4,080,964.88	2,310,958.90	0.54

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831865209	SMITH (A.O.) CORP COMMON STOCK USD1.								
		Local	35,256.000	52.186464	1,839,885.98	49.580000	1,747,992.48	-91,893.50	0.23
		Base		52.186464	1,839,885.98	49.580000	1,747,992.48	-91,893.50	0.23
83416B109	SOLARWINDS INC COMMON STOCK USD.001								
		Local	30,067.000	52.418208	1,576,058.27	38.660000	1,162,390.22	-413,668.05	0.15
		Base		52.418208	1,576,058.27	38.660000	1,162,390.22	-413,668.05	0.15
83421A104	SOLERA HOLDINGS INC COMMON STOCK USD.01								
		Local	31,726.000	37.024124	1,174,627.35	67.150000	2,130,400.90	955,773.55	0.28
		Base		37.024124	1,174,627.35	67.150000	2,130,400.90	955,773.55	0.28
835495102	SONOCO PRODUCTS CO COMMON STOCK NPV								
		Local	47,045.000	29.995396	1,411,133.41	43.930000	2,066,686.85	655,553.44	0.27
		Base		29.995396	1,411,133.41	43.930000	2,066,686.85	655,553.44	0.27
835898107	SOTHEBY S COMMON STOCK USD.01								
		Local	31,808.000	26.264721	835,428.25	41.990000	1,335,617.92	500,189.67	0.18
		Base		26.264721	835,428.25	41.990000	1,335,617.92	500,189.67	0.18
852891100	STANCORP FINANCIAL GROUP COMMON STOCK NPV								
		Local	20,108.000	41.464079	833,759.71	64.000000	1,286,912.00	453,152.29	0.17
		Base		41.464079	833,759.71	64.000000	1,286,912.00	453,152.29	0.17
858119100	STEEL DYNAMICS INC COMMON STOCK USD.005								
		Local	102,577.000	11.641461	1,194,146.11	17.950000	1,841,257.15	647,111.04	0.24
		Base		11.641461	1,194,146.11	17.950000	1,841,257.15	647,111.04	0.24
859152100	STERIS CORP COMMON STOCK NPV								
		Local	27,106.000	32.793817	888,909.21	53.480000	1,449,628.88	560,719.67	0.19
		Base		32.793817	888,909.21	53.480000	1,449,628.88	560,719.67	0.19
86732Y109	SUNEDISON INC COMMON STOCK USD.01								
		Local	113,052.000	4.642410	524,833.79	22.600000	2,554,975.20	2,030,141.41	0.34
		Base		4.642410	524,833.79	22.600000	2,554,975.20	2,030,141.41	0.34
868157108	SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001								
		Local	72,959.000	25.246645	1,841,970.00	36.140000	2,636,738.26	794,768.26	0.35
		Base		25.246645	1,841,970.00	36.140000	2,636,738.26	794,768.26	0.35

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868536103	SUPERVALU INC W/D COMMON STOCK USD.01								
		90,778.000	Local	5.799679	526,483.22	8.220000	746,195.16	219,711.94	0.10
			Base	5.799679	526,483.22	8.220000	746,195.16	219,711.94	0.10
871607107	SYNOPSYS INC COMMON STOCK USD.01								
		70,875.000	Local	23.436500	1,661,061.93	38.820000	2,751,367.50	1,090,305.57	0.36
			Base	23.436500	1,661,061.93	38.820000	2,751,367.50	1,090,305.57	0.36
87161C501	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0								
		63,898.000	Local	19.064139	1,218,160.37	24.380000	1,557,833.24	339,672.87	0.21
			Base	19.064139	1,218,160.37	24.380000	1,557,833.24	339,672.87	0.21
872275102	TCF FINANCIAL CORP COMMON STOCK USD.01								
		76,112.000	Local	15.840273	1,205,634.84	16.370000	1,245,953.44	40,318.60	0.16
			Base	15.840273	1,205,634.84	16.370000	1,245,953.44	40,318.60	0.16
87311L104	TW TELECOM INC COMMON STOCK USD.01								
		64,687.000	Local	18.220934	1,178,657.56	40.310000	2,607,532.97	1,428,875.41	0.34
			Base	18.220934	1,178,657.56	40.310000	2,607,532.97	1,428,875.41	0.34
876664103	TAUBMAN CENTERS INC REIT USD.01								
		29,038.000	Local	56.038604	1,627,248.97	75.810000	2,201,370.78	574,121.81	0.29
			Base	56.038604	1,627,248.97	75.810000	2,201,370.78	574,121.81	0.29
878237106	TECH DATA CORP COMMON STOCK USD.0015								
		17,507.000	Local	38.897508	680,978.68	62.520000	1,094,537.64	413,558.96	0.14
			Base	38.897508	680,978.68	62.520000	1,094,537.64	413,558.96	0.14
878377100	TECHNE CORP COMMON STOCK USD.01								
		15,276.000	Local	67.395869	1,029,539.30	92.570000	1,414,099.32	384,560.02	0.19
			Base	67.395869	1,029,539.30	92.570000	1,414,099.32	384,560.02	0.19
879369106	TELEFLEX INC COMMON STOCK USD1.								
		18,958.000	Local	55.228777	1,047,027.16	105.600000	2,001,964.80	954,937.64	0.26
			Base	55.228777	1,047,027.16	105.600000	2,001,964.80	954,937.64	0.26
879433829	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01								
		45,525.000	Local	34.776597	1,583,204.59	26.110000	1,188,657.75	-394,546.84	0.16
			Base	34.776597	1,583,204.59	26.110000	1,188,657.75	-394,546.84	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
88023U101	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01								
		Local	27,893.000	47.715836	1,330,937.81	59.700000	1,665,212.10	334,274.29	0.22
		Base		47.715836	1,330,937.81	59.700000	1,665,212.10	334,274.29	0.22
880770102	TERADYNE INC COMMON STOCK USD.125								
		Local	89,225.000	20.325745	1,813,564.63	19.600000	1,748,810.00	-64,754.63	0.23
		Base		20.325745	1,813,564.63	19.600000	1,748,810.00	-64,754.63	0.23
880779103	TEREX CORP COMMON STOCK USD.01								
		Local	50,920.000	23.670077	1,205,280.34	41.100000	2,092,812.00	887,531.66	0.28
		Base		23.670077	1,205,280.34	41.100000	2,092,812.00	887,531.66	0.28
885160101	THOR INDUSTRIES INC COMMON STOCK USD.1								
		Local	20,596.000	28.401978	584,967.14	56.870000	1,171,294.52	586,327.38	0.15
		Base		28.401978	584,967.14	56.870000	1,171,294.52	586,327.38	0.15
885175307	THORATEC CORP COMMON STOCK NPV								
		Local	26,117.000	41.182833	1,075,572.06	34.860000	910,438.62	-165,133.44	0.12
		Base		41.182833	1,075,572.06	34.860000	910,438.62	-165,133.44	0.12
88554D205	3D SYSTEMS CORP COMMON STOCK USD.001								
		Local	46,779.000	45.595614	2,132,917.25	59.800000	2,797,384.20	664,466.95	0.37
		Base		45.595614	2,132,917.25	59.800000	2,797,384.20	664,466.95	0.37
88632Q103	TIBCO SOFTWARE INC COMMON STOCK USD.001								
		Local	70,205.000	14.913116	1,046,975.30	20.170000	1,416,034.85	369,059.55	0.19
		Base		14.913116	1,046,975.30	20.170000	1,416,034.85	369,059.55	0.19
886423102	TIDEWATER INC COMMON STOCK USD.1								
		Local	22,757.000	53.874778	1,226,028.32	56.150000	1,277,805.55	51,777.23	0.17
		Base		53.874778	1,226,028.32	56.150000	1,277,805.55	51,777.23	0.17
887228104	TIME INC COMMON STOCK USD.01								
		Local	51,300.000	22.932129	1,176,418.24	24.220000	1,242,486.00	66,067.76	0.16
		Base		22.932129	1,176,418.24	24.220000	1,242,486.00	66,067.76	0.16
887389104	TIMKEN CO COMMON STOCK NPV								
		Local	35,849.000	33.868075	1,214,136.62	67.840000	2,431,996.16	1,217,859.54	0.32
		Base		33.868075	1,214,136.62	67.840000	2,431,996.16	1,217,859.54	0.32

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889478103	TOLL BROTHERS INC COMMON STOCK USD.01								
		73,561.000	Local	26.711437	1,964,920.04	36.900000	2,714,400.90	749,480.86	0.36
			Base	26.711437	1,964,920.04	36.900000	2,714,400.90	749,480.86	0.36
890516107	TOOTSIE ROLL INDS COMMON STOCK USD.694								
		9,511.000	Local	22.148370	210,653.15	29.440000	280,003.84	69,350.69	0.04
			Base	22.148370	210,653.15	29.440000	280,003.84	69,350.69	0.04
891894107	TOWERS WATSON + CO CL A COMMON STOCK USD.01								
		29,522.000	Local	55.815539	1,647,786.33	104.230000	3,077,078.06	1,429,291.73	0.41
			Base	55.815539	1,647,786.33	104.230000	3,077,078.06	1,429,291.73	0.41
896239100	TRIMBLE NAVIGATION LTD COMMON STOCK NPV								
		119,522.000	Local	19.069849	2,279,266.51	36.950000	4,416,337.90	2,137,071.39	0.58
			Base	19.069849	2,279,266.51	36.950000	4,416,337.90	2,137,071.39	0.58
896522109	TRINITY INDUSTRIES INC COMMON STOCK USD1.								
		71,284.000	Local	10.578030	754,044.31	43.720000	3,116,536.48	2,362,492.17	0.41
			Base	10.578030	754,044.31	43.720000	3,116,536.48	2,362,492.17	0.41
896818101	TRIUMPH GROUP INC COMMON STOCK USD.001								
		24,130.000	Local	52.549589	1,268,021.59	69.820000	1,684,756.60	416,735.01	0.22
			Base	52.549589	1,268,021.59	69.820000	1,684,756.60	416,735.01	0.22
898402102	TRUSTMARK CORP COMMON STOCK NPV								
		31,008.000	Local	21.482703	666,135.64	24.690000	765,587.52	99,451.88	0.10
			Base	21.482703	666,135.64	24.690000	765,587.52	99,451.88	0.10
899896104	TUPPERWARE BRANDS CORP COMMON STOCK USD.01								
		23,164.000	Local	34.155703	791,182.70	83.700000	1,938,826.80	1,147,644.10	0.26
			Base	34.155703	791,182.70	83.700000	1,938,826.80	1,147,644.10	0.26
902653104	UDR INC REIT USD.01								
		115,654.000	Local	19.004739	2,197,974.09	28.630000	3,311,174.02	1,113,199.93	0.44
			Base	19.004739	2,197,974.09	28.630000	3,311,174.02	1,113,199.93	0.44
902681105	UGI CORP COMMON STOCK NPV								
		52,786.000	Local	26.540517	1,400,967.72	50.500000	2,665,693.00	1,264,725.28	0.35
			Base	26.540517	1,400,967.72	50.500000	2,665,693.00	1,264,725.28	0.35

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903236107	URS CORP COMMON STOCK USD.01								
		Local	33,181.000	48.284760	1,602,136.61	45.850000	1,521,348.85	-80,787.76	0.20
		Base		48.284760	1,602,136.61	45.850000	1,521,348.85	-80,787.76	0.20
904214103	UMPQUA HOLDINGS CORP COMMON STOCK NPV								
		Local	78,641.000	18.454026	1,451,243.03	17.920000	1,409,246.72	-41,996.31	0.19
		Base		18.454026	1,451,243.03	17.920000	1,409,246.72	-41,996.31	0.19
909218109	UNIT CORP COMMON STOCK USD.2								
		Local	20,155.000	42.186478	850,268.46	68.830000	1,387,268.65	537,000.19	0.18
		Base		42.186478	850,268.46	68.830000	1,387,268.65	537,000.19	0.18
911163103	UNITED NATURAL FOODS INC COMMON STOCK USD.01								
		Local	22,819.000	56.287833	1,284,432.06	65.100000	1,485,516.90	201,084.84	0.20
		Base		56.287833	1,284,432.06	65.100000	1,485,516.90	201,084.84	0.20
911363109	UNITED RENTALS INC COMMON STOCK USD.01								
		Local	42,878.000	25.696545	1,101,816.47	104.730000	4,490,612.94	3,388,796.47	0.59
		Base		25.696545	1,101,816.47	104.730000	4,490,612.94	3,388,796.47	0.59
91307C102	UNITED THERAPEUTICS CORP COMMON STOCK USD.01								
		Local	21,360.000	47.239562	1,009,037.04	88.490000	1,890,146.40	881,109.36	0.25
		Base		47.239562	1,009,037.04	88.490000	1,890,146.40	881,109.36	0.25
913456109	UNIVERSAL CORP/VA COMMON STOCK NPV								
		Local	10,678.000	41.270865	440,690.30	55.350000	591,027.30	150,337.00	0.08
		Base		41.270865	440,690.30	55.350000	591,027.30	150,337.00	0.08
913903100	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01								
		Local	41,276.000	31.599661	1,304,307.60	95.760000	3,952,589.76	2,648,282.16	0.52
		Base		31.599661	1,304,307.60	95.760000	3,952,589.76	2,648,282.16	0.52
918194101	VCA INC COMMON STOCK USD.001								
		Local	40,593.000	26.688317	1,083,358.85	35.090000	1,424,408.37	341,049.52	0.19
		Base		26.688317	1,083,358.85	35.090000	1,424,408.37	341,049.52	0.19
919794107	VALLEY NATIONAL BANCORP COMMON STOCK NPV								
		Local	92,105.000	11.816990	1,088,403.90	9.910000	912,760.55	-175,643.35	0.12
		Base		11.816990	1,088,403.90	9.910000	912,760.55	-175,643.35	0.12

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920253101	VALMONT INDUSTRIES COMMON STOCK USD1.								
		Local	12,341.000	92.626571	1,143,104.51	151.950000	1,875,214.95	732,110.44	0.25
		Base		92.626571	1,143,104.51	151.950000	1,875,214.95	732,110.44	0.25
920355104	VALSPAR CORP COMMON STOCK USD.5								
		Local	36,195.000	28.133991	1,018,309.79	76.190000	2,757,697.05	1,739,387.26	0.36
		Base		28.133991	1,018,309.79	76.190000	2,757,697.05	1,739,387.26	0.36
92240G101	VECTREN CORPORATION COMMON STOCK NPV								
		Local	37,910.000	25.073494	950,536.14	42.500000	1,611,175.00	660,638.86	0.21
		Base		25.073494	950,536.14	42.500000	1,611,175.00	660,638.86	0.21
92342Y109	VERIFONE SYSTEMS INC COMMON STOCK USD.01								
		Local	51,102.000	35.545098	1,816,425.61	36.750000	1,877,998.50	61,572.89	0.25
		Base		35.545098	1,816,425.61	36.750000	1,877,998.50	61,572.89	0.25
928298108	VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1								
		Local	62,397.000	8.347123	520,835.45	15.490000	966,529.53	445,694.08	0.13
		Base		8.347123	520,835.45	15.490000	966,529.53	445,694.08	0.13
92924F106	WGL HOLDINGS INC COMMON STOCK NPV								
		Local	23,854.000	35.331718	842,802.81	43.100000	1,028,107.40	185,304.59	0.14
		Base		35.331718	842,802.81	43.100000	1,028,107.40	185,304.59	0.14
929740108	WABTEC CORP COMMON STOCK USD.01								
		Local	44,157.000	24.824840	1,096,190.44	82.590000	3,646,926.63	2,550,736.19	0.48
		Base		24.824840	1,096,190.44	82.590000	3,646,926.63	2,550,736.19	0.48
930059100	WADDELL + REED FINANCIAL A COMMON STOCK USD.01								
		Local	39,033.000	26.414946	1,031,054.58	62.590000	2,443,075.47	1,412,020.89	0.32
		Base		26.414946	1,031,054.58	62.590000	2,443,075.47	1,412,020.89	0.32
938824109	WASHINGTON FEDERAL INC COMMON STOCK USD1.								
		Local	47,152.000	16.747679	789,686.55	22.430000	1,057,619.36	267,932.81	0.14
		Base		16.747679	789,686.55	22.430000	1,057,619.36	267,932.81	0.14
939647103	WASHINGTON PRIME GROUP REIT USD.0001								
		Local	72,404.000	19.960700	1,445,234.52	18.740000	1,356,850.96	-88,383.56	0.18
		Base		19.960700	1,445,234.52	18.740000	1,356,850.96	-88,383.56	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
941053100	WASTE CONNECTIONS INC COMMON STOCK USD.01								
		Local	56,853.000	23.059900	1,311,024.51	48.550000	2,760,213.15	1,449,188.64	0.36
		Base		23.059900	1,311,024.51	48.550000	2,760,213.15	1,449,188.64	0.36
942622200	WATSCO INC COMMON STOCK USD.5								
		Local	12,488.000	60.812104	759,421.56	102.760000	1,283,266.88	523,845.32	0.17
		Base		60.812104	759,421.56	102.760000	1,283,266.88	523,845.32	0.17
947890109	WEBSTER FINANCIAL CORP COMMON STOCK USD.01								
		Local	41,567.000	19.987376	830,815.26	31.540000	1,311,023.18	480,207.92	0.17
		Base		19.987376	830,815.26	31.540000	1,311,023.18	480,207.92	0.17
948741103	WEINGARTEN REALTY INVESTORS REIT USD.03								
		Local	51,606.000	22.129899	1,142,035.58	32.840000	1,694,741.04	552,705.46	0.22
		Base		22.129899	1,142,035.58	32.840000	1,694,741.04	552,705.46	0.22
94946T106	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01								
		Local	20,134.000	30.823261	620,595.54	74.660000	1,503,204.44	882,608.90	0.20
		Base		30.823261	620,595.54	74.660000	1,503,204.44	882,608.90	0.20
95058W100	WENDY S CO/THE COMMON STOCK USD.1								
		Local	121,267.000	4.371753	530,149.39	8.530000	1,034,407.51	504,258.12	0.14
		Base		4.371753	530,149.39	8.530000	1,034,407.51	504,258.12	0.14
950755108	WERNER ENTERPRISES INC COMMON STOCK USD.01								
		Local	21,104.000	22.373231	472,164.66	26.510000	559,467.04	87,302.38	0.07
		Base		22.373231	472,164.66	26.510000	559,467.04	87,302.38	0.07
957090103	WESTAMERICA BANCORPORATION COMMON STOCK NPV								
		Local	12,148.000	52.588632	638,846.70	52.280000	635,097.44	-3,749.26	0.08
		Base		52.588632	638,846.70	52.280000	635,097.44	-3,749.26	0.08
95709T100	WESTAR ENERGY INC COMMON STOCK USD5.								
		Local	59,241.000	23.737330	1,406,223.19	38.190000	2,262,413.79	856,190.60	0.30
		Base		23.737330	1,406,223.19	38.190000	2,262,413.79	856,190.60	0.30
96208T104	WEX INC COMMON STOCK USD.01								
		Local	17,889.000	66.774248	1,194,524.52	104.970000	1,877,808.33	683,283.81	0.25
		Base		66.774248	1,194,524.52	104.970000	1,877,808.33	683,283.81	0.25

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966244105	WHITEWAVE FOODS CO COMMON STOCK USD.01								
		Local	79,819.000	18.361175	1,465,570.61	32.370000	2,583,741.03	1,118,170.42	0.34
		Base		18.361175	1,465,570.61	32.370000	2,583,741.03	1,118,170.42	0.34
968223206	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.								
		Local	21,423.000	40.870141	875,561.03	60.590000	1,298,019.57	422,458.54	0.17
		Base		40.870141	875,561.03	60.590000	1,298,019.57	422,458.54	0.17
969904101	WILLIAMS SONOMA INC COMMON STOCK USD.01								
		Local	40,338.000	26.838603	1,082,615.56	71.780000	2,895,461.64	1,812,846.08	0.38
		Base		26.838603	1,082,615.56	71.780000	2,895,461.64	1,812,846.08	0.38
980745103	WOODWARD INC COMMON STOCK USD.00292								
		Local	27,513.000	28.771183	791,581.57	50.180000	1,380,602.34	589,020.77	0.18
		Base		28.771183	791,581.57	50.180000	1,380,602.34	589,020.77	0.18
981475106	WORLD FUEL SERVICES CORP COMMON STOCK USD.01								
		Local	33,065.000	40.544292	1,340,597.03	49.230000	1,627,789.95	287,192.92	0.21
		Base		40.544292	1,340,597.03	49.230000	1,627,789.95	287,192.92	0.21
981811102	WORTHINGTON INDUSTRIES COMMON STOCK NPV								
		Local	24,291.000	15.707831	381,558.93	43.040000	1,045,484.64	663,925.71	0.14
		Base		15.707831	381,558.93	43.040000	1,045,484.64	663,925.71	0.14
98212B103	WPX ENERGY INC COMMON STOCK								
		Local	92,795.000	17.606600	1,633,804.45	23.910000	2,218,728.45	584,924.00	0.29
		Base		17.606600	1,633,804.45	23.910000	2,218,728.45	584,924.00	0.29
989207105	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01								
		Local	23,615.000	29.857622	705,087.74	82.320000	1,943,986.80	1,238,899.06	0.26
		Base		29.857622	705,087.74	82.320000	1,943,986.80	1,238,899.06	0.26
G05384105	ASPEN INSURANCE HOLDINGS LTD COMMON STOCK USD.001514456								
		Local	29,963.000	30.198590	904,840.34	45.420000	1,360,919.46	456,079.12	0.18
		Base		30.198590	904,840.34	45.420000	1,360,919.46	456,079.12	0.18
G30401106	ENDO INTERNATIONAL PLC COMMON STOCK USD.0001								
		Local	63,243.000	43.747707	2,766,736.25	70.020000	4,428,274.86	1,661,538.61	0.58
		Base		43.747707	2,766,736.25	70.020000	4,428,274.86	1,661,538.61	0.58

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# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
G3223R108	EVEREST RE GROUP LTD COMMON STOCK USD.01								
		Local	21,791.000	82.606498	1,800,078.19	160.490000	3,497,237.59	1,697,159.40	0.46
		Base		82.606498	1,800,078.19	160.490000	3,497,237.59	1,697,159.40	0.46
G5785G107	MALLINCKRODT PLC COMMON STOCK USD.2								
		Local	26,756.000	46.113666	1,233,817.24	80.020000	2,141,015.12	907,197.88	0.28
		Base		46.113666	1,233,817.24	80.020000	2,141,015.12	907,197.88	0.28
G7496G103	RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.								
		Local	19,165.000	91.286162	1,749,499.30	107.000000	2,050,655.00	301,155.70	0.27
		Base		91.286162	1,749,499.30	107.000000	2,050,655.00	301,155.70	0.27
G81276100	SIGNET JEWELERS LTD COMMON STOCK USD.18								
		Local	36,897.000	44.723509	1,650,163.33	110.590000	4,080,439.23	2,430,275.90	0.54
		Base		44.723509	1,650,163.33	110.590000	4,080,439.23	2,430,275.90	0.54
US DOLLAR Total									
		Local	18,260,004.728		482,926,795.97		755,995,536.34	273,068,740.37	99.67
		Base			482,926,795.97		755,995,536.34	273,068,740.37	99.67
EQUITY Total									
		Base	18,260,004.728		482,926,795.97		755,995,536.34	273,068,740.37	99.67

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Holdings

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

As of: *June 30, 2014* *View Date:* *July 21, 2014*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		20,694,878.078	Base	485,361,669.32		758,430,409.69	273,068,740.37	100.00

& 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								
			1,110,430.850	Local	1.000000	1,110,430.85	1.000000	1,110,430.85	0.00	0.23
				Base	1.000000	1,110,430.85	1.000000	1,110,430.85	0.00	0.23
US DOLLAR Total									
			1,110,430.850	Local		1,110,430.85		1,110,430.85	0.00	0.23
				Base		1,110,430.85		1,110,430.85	0.00	0.23
CASH Total									
			1,110,430.850	Base		1,110,430.85		1,110,430.85	0.00	0.23
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
85749P9B9	STATE STR INSTL LIQUID RESVS					0.063656	31 Dec 2099		
			459,125.280	Local	100.000000	459,125.28	100.000000	459,125.28	0.00	0.09
				Base	100.000000	459,125.28	100.000000	459,125.28	0.00	0.09
US DOLLAR Total									
			459,125.280	Local		459,125.28		459,125.28	0.00	0.09
				Base		459,125.28		459,125.28	0.00	0.09
CASH EQUIVALENT Total									
			459,125.280	Base		459,125.28		459,125.28	0.00	0.09
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
000360206	AAON INC COMMON STOCK USD.004								
			18,793.000	Local	14.419505	270,985.75	33.520000	629,941.36	358,955.61	0.13
				Base	14.419505	270,985.75	33.520000	629,941.36	358,955.61	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
000361105	AAR CORP COMMON STOCK USD1.								
		Local	26,630.000	23.752344	632,524.92	27.560000	733,922.80	101,397.88	0.15
		Base		23.752344	632,524.92	27.560000	733,922.80	101,397.88	0.15
000957100	ABM INDUSTRIES INC COMMON STOCK USD.01								
		Local	34,960.000	22.607482	790,357.58	26.980000	943,220.80	152,863.22	0.19
		Base		22.607482	790,357.58	26.980000	943,220.80	152,863.22	0.19
001547108	AK STEEL HOLDING CORP COMMON STOCK USD.01								
		Local	91,976.000	6.725854	618,617.19	7.960000	732,128.96	113,511.77	0.15
		Base		6.725854	618,617.19	7.960000	732,128.96	113,511.77	0.15
001744101	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01								
		Local	31,196.000	7.910721	246,782.86	12.300000	383,710.80	136,927.94	0.08
		Base		7.910721	246,782.86	12.300000	383,710.80	136,927.94	0.08
002474104	AZZ INC COMMON STOCK USD1.								
		Local	17,185.000	25.185791	432,817.82	46.080000	791,884.80	359,066.98	0.16
		Base		25.185791	432,817.82	46.080000	791,884.80	359,066.98	0.16
002567105	ABAXIS INC COMMON STOCK NPV								
		Local	14,071.000	28.317209	398,451.45	44.310000	623,486.01	225,034.56	0.13
		Base		28.317209	398,451.45	44.310000	623,486.01	225,034.56	0.13
003654100	ABIOMED INC COMMON STOCK USD.01								
		Local	23,847.000	14.629039	348,858.70	25.140000	599,513.58	250,654.88	0.12
		Base		14.629039	348,858.70	25.140000	599,513.58	250,654.88	0.12
004239109	ACADIA REALTY TRUST REIT USD.001								
		Local	37,618.000	22.087734	830,896.37	28.090000	1,056,689.62	225,793.25	0.22
		Base		22.087734	830,896.37	28.090000	1,056,689.62	225,793.25	0.22
004446100	ACETO CORP COMMON STOCK USD.01								
		Local	17,876.000	19.942887	356,499.04	18.140000	324,270.64	-32,228.40	0.07
		Base		19.942887	356,499.04	18.140000	324,270.64	-32,228.40	0.07
00484M106	ACORDA THERAPEUTICS INC COMMON STOCK USD.001								
		Local	27,799.000	27.692902	769,834.99	33.710000	937,104.29	167,269.30	0.19
		Base		27.692902	769,834.99	33.710000	937,104.29	167,269.30	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
00508X203	ACTUANT CORP A COMMON STOCK USD.2								
		Local	48,765.000	25.916448	1,263,815.59	34.570000	1,685,806.05	421,990.46	0.35
		Base		25.916448	1,263,815.59	34.570000	1,685,806.05	421,990.46	0.35
00770F104	AEGION CORP COMMON STOCK USD.01								
		Local	25,552.000	20.190520	515,908.17	23.270000	594,595.04	78,686.87	0.12
		Base		20.190520	515,908.17	23.270000	594,595.04	78,686.87	0.12
007865108	AEROPOSTALE INC COMMON STOCK USD.01								
		Local	52,820.000	9.504150	502,009.18	3.490000	184,341.80	-317,667.38	0.04
		Base		9.504150	502,009.18	3.490000	184,341.80	-317,667.38	0.04
007973100	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001								
		Local	25,396.000	13.494617	342,709.29	19.250000	488,873.00	146,163.71	0.10
		Base		13.494617	342,709.29	19.250000	488,873.00	146,163.71	0.10
008073108	AEROVIRONMENT INC COMMON STOCK USD.0001								
		Local	13,294.000	29.341399	390,064.56	31.800000	422,749.20	32,684.64	0.09
		Base		29.341399	390,064.56	31.800000	422,749.20	32,684.64	0.09
00826T108	AFFYMETRIX INC COMMON STOCK USD.01								
		Local	48,774.000	5.536934	270,058.41	8.910000	434,576.34	164,517.93	0.09
		Base		5.536934	270,058.41	8.910000	434,576.34	164,517.93	0.09
00847J105	AGILYSYS INC COMMON STOCK USD.3								
		Local	9,530.000	7.932344	75,595.24	14.080000	134,182.40	58,587.16	0.03
		Base		7.932344	75,595.24	14.080000	134,182.40	58,587.16	0.03
008492100	AGREE REALTY CORP REIT USD.0001								
		Local	10,069.000	29.494307	296,978.18	30.230000	304,385.87	7,407.69	0.06
		Base		29.494307	296,978.18	30.230000	304,385.87	7,407.69	0.06
009128307	AIR METHODS CORP COMMON STOCK USD.06								
		Local	23,684.000	27.105539	641,967.59	51.650000	1,223,278.60	581,311.01	0.25
		Base		27.105539	641,967.59	51.650000	1,223,278.60	581,311.01	0.25
009728106	AKORN INC COMMON STOCK NPV								
		Local	47,981.000	13.612808	653,156.16	33.250000	1,595,368.25	942,212.09	0.33
		Base		13.612808	653,156.16	33.250000	1,595,368.25	942,212.09	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
012348108	ALBANY INTL CORP CL A COMMON STOCK USD.001								
		Local	18,985.000	24.617099	467,355.63	37.960000	720,670.60	253,314.97	0.15
		Base		24.617099	467,355.63	37.960000	720,670.60	253,314.97	0.15
012423109	ALBANY MOLECULAR RESEARCH COMMON STOCK USD.01								
		Local	12,553.000	15.919608	199,838.84	20.120000	252,566.36	52,727.52	0.05
		Base		15.919608	199,838.84	20.120000	252,566.36	52,727.52	0.05
01748X102	ALLEGIANT TRAVEL CO COMMON STOCK USD.001								
		Local	9,885.000	51.924516	513,273.84	117.770000	1,164,156.45	650,882.61	0.24
		Base		51.924516	513,273.84	117.770000	1,164,156.45	650,882.61	0.24
018522300	ALLETE INC COMMON STOCK NPV								
		Local	25,607.000	41.309395	1,057,809.68	51.350000	1,314,919.45	257,109.77	0.27
		Base		41.309395	1,057,809.68	51.350000	1,314,919.45	257,109.77	0.27
018772103	ALLIANCE ONE INTERNATIONAL COMMON STOCK NPV								
		Local	55,166.000	3.304793	182,312.20	2.500000	137,915.00	-44,397.20	0.03
		Base		3.304793	182,312.20	2.500000	137,915.00	-44,397.20	0.03
020409108	ALMOST FAMILY INC COMMON STOCK USD.1								
		Local	5,635.000	25.614121	144,335.57	22.080000	124,420.80	-19,914.77	0.03
		Base		25.614121	144,335.57	22.080000	124,420.80	-19,914.77	0.03
023436108	AMEDISYS INC COMMON STOCK USD.001								
		Local	21,843.000	21.313867	465,558.79	16.740000	365,651.82	-99,906.97	0.08
		Base		21.313867	465,558.79	16.740000	365,651.82	-99,906.97	0.08
024013104	AMERICAN ASSETS TRUST INC REIT USD.01								
		Local	23,101.000	31.242313	721,728.67	34.550000	798,139.55	76,410.88	0.16
		Base		31.242313	721,728.67	34.550000	798,139.55	76,410.88	0.16
02913V103	AMERICAN PUBLIC EDUCATION COMMON STOCK USD.01								
		Local	11,867.000	39.943747	474,012.44	34.380000	407,987.46	-66,024.98	0.08
		Base		39.943747	474,012.44	34.380000	407,987.46	-66,024.98	0.08
029429107	AMERICAN SCIENCE + ENGINEERI COMMON STOCK USD.667								
		Local	5,291.000	75.884050	401,502.51	69.590000	368,200.69	-33,301.82	0.08
		Base		75.884050	401,502.51	69.590000	368,200.69	-33,301.82	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
029899101	AMERICAN STATES WATER CO COMMON STOCK NPV								
		Local	26,073.000	18.793452	490,001.67	33.230000	866,405.79	376,404.12	0.18
		Base		18.793452	490,001.67	33.230000	866,405.79	376,404.12	0.18
030371108	AMERICAN VANGUARD CORP COMMON STOCK USD.1								
		Local	16,845.000	14.624654	246,352.30	13.220000	222,690.90	-23,661.40	0.05
		Base		14.624654	246,352.30	13.220000	222,690.90	-23,661.40	0.05
030506109	AMERICAN WOODMARK CORP COMMON STOCK NPV								
		Local	8,157.000	36.576733	298,356.41	31.870000	259,963.59	-38,392.82	0.05
		Base		36.576733	298,356.41	31.870000	259,963.59	-38,392.82	0.05
03071H100	AMERISAFE INC COMMON STOCK USD.01								
		Local	12,530.000	23.524150	294,757.60	40.670000	509,595.10	214,837.50	0.10
		Base		23.524150	294,757.60	40.670000	509,595.10	214,837.50	0.10
03232P405	AMSURG CORP COMMON STOCK NPV								
		Local	21,861.000	26.656644	582,740.89	45.570000	996,205.77	413,464.88	0.20
		Base		26.656644	582,740.89	45.570000	996,205.77	413,464.88	0.20
032657207	ANALOGIC CORP COMMON STOCK USD.05								
		Local	8,354.000	57.190790	477,771.86	78.240000	653,616.96	175,845.10	0.13
		Base		57.190790	477,771.86	78.240000	653,616.96	175,845.10	0.13
034164103	ANDERSONS INC/THE COMMON STOCK NPV								
		Local	17,838.000	30.245001	539,510.33	51.580000	920,084.04	380,573.71	0.19
		Base		30.245001	539,510.33	51.580000	920,084.04	380,573.71	0.19
035255108	ANIKA THERAPEUTICS INC COMMON STOCK USD.01								
		Local	7,596.000	34.229699	260,008.79	46.330000	351,922.68	91,913.89	0.07
		Base		34.229699	260,008.79	46.330000	351,922.68	91,913.89	0.07
035290105	ANIXTER INTERNATIONAL INC COMMON STOCK USD1.								
		Local	17,890.000	66.136874	1,183,188.68	100.070000	1,790,252.30	607,063.62	0.37
		Base		66.136874	1,183,188.68	100.070000	1,790,252.30	607,063.62	0.37
03600T104	ANNIE S INC COMMON STOCK USD.001								
		Local	11,439.000	47.979157	548,833.58	33.820000	386,866.98	-161,966.60	0.08
		Base		47.979157	548,833.58	33.820000	386,866.98	-161,966.60	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
037598109	APOGEE ENTERPRISES INC COMMON STOCK USD.333								
			19,408.000	Local	14.154256	274,705.80	34.860000	676,562.88	401,857.08	0.14
				Base	14.154256	274,705.80	34.860000	676,562.88	401,857.08	0.14
03820C105	APPLIED INDUSTRIAL TECH INC COMMON STOCK NPV								
			28,239.000	Local	34.768102	981,816.43	50.730000	1,432,564.47	450,748.04	0.29
				Base	34.768102	981,816.43	50.730000	1,432,564.47	450,748.04	0.29
03834A103	APPROACH RESOURCES INC COMMON STOCK USD.01								
			23,860.000	Local	25.546537	609,540.38	22.730000	542,337.80	-67,202.58	0.11
				Base	25.546537	609,540.38	22.730000	542,337.80	-67,202.58	0.11
03937C105	ARCBEST CORP COMMON STOCK USD.01								
			16,362.000	Local	21.758457	356,011.87	43.510000	711,910.62	355,898.75	0.15
				Base	21.758457	356,011.87	43.510000	711,910.62	355,898.75	0.15
039380100	ARCH COAL INC COMMON STOCK USD.01								
			142,846.000	Local	18.471415	2,638,567.72	3.650000	521,387.90	-2,117,179.82	0.11
				Base	18.471415	2,638,567.72	3.650000	521,387.90	-2,117,179.82	0.11
039670104	ARCTIC CAT INC COMMON STOCK USD.01								
			8,845.000	Local	22.649261	200,332.71	39.420000	348,669.90	148,337.19	0.07
				Base	22.649261	200,332.71	39.420000	348,669.90	148,337.19	0.07
045604105	ASSOCIATED ESTATES REALTY CP REIT NPV								
			38,738.000	Local	15.846208	613,850.41	18.020000	698,058.76	84,208.35	0.14
				Base	15.846208	613,850.41	18.020000	698,058.76	84,208.35	0.14
046224101	ASTEC INDUSTRIES INC COMMON STOCK USD.2								
			12,615.000	Local	35.375468	446,261.53	43.880000	553,546.20	107,284.67	0.11
				Base	35.375468	446,261.53	43.880000	553,546.20	107,284.67	0.11
049079205	ATLANTIC TELE NETWORK INC COMMON STOCK USD.01								
			6,680.000	Local	39.189380	261,785.06	58.000000	387,440.00	125,654.94	0.08
				Base	39.189380	261,785.06	58.000000	387,440.00	125,654.94	0.08
049164205	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01								
			16,849.000	Local	46.034670	775,638.15	36.850000	620,885.65	-154,752.50	0.13
				Base	46.034670	775,638.15	36.850000	620,885.65	-154,752.50	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
05379B107	AVISTA CORP COMMON STOCK NPV								
		Local	40,450.000	25.043545	1,013,011.38	33.520000	1,355,884.00	342,872.62	0.28
		Base		25.043545	1,013,011.38	33.520000	1,355,884.00	342,872.62	0.28
05508R106	B+G FOODS INC COMMON STOCK USD.01								
		Local	36,102.000	21.531352	777,324.88	32.690000	1,180,174.38	402,849.50	0.24
		Base		21.531352	777,324.88	32.690000	1,180,174.38	402,849.50	0.24
05566U108	BOFI HOLDING INC COMMON STOCK USD.01								
		Local	8,264.000	68.615326	567,037.05	73.470000	607,156.08	40,119.03	0.12
		Base		68.615326	567,037.05	73.470000	607,156.08	40,119.03	0.12
056525108	BADGER METER INC COMMON STOCK USD1.								
		Local	9,695.000	37.024166	358,949.29	52.650000	510,441.75	151,492.46	0.10
		Base		37.024166	358,949.29	52.650000	510,441.75	151,492.46	0.10
057665200	BALCHEM CORP COMMON STOCK USD.0667								
		Local	20,395.000	39.723721	810,165.28	53.560000	1,092,356.20	282,190.92	0.22
		Base		39.723721	810,165.28	53.560000	1,092,356.20	282,190.92	0.22
063750103	BANK MUTUAL CORP COMMON STOCK USD.01								
		Local	29,132.000	3.960159	115,367.36	5.800000	168,965.60	53,598.24	0.03
		Base		3.960159	115,367.36	5.800000	168,965.60	53,598.24	0.03
063904106	BANK OF THE OZARKS COMMON STOCK USD.01								
		Local	43,690.000	14.798114	646,529.58	33.450000	1,461,430.50	814,900.92	0.30
		Base		14.798114	646,529.58	33.450000	1,461,430.50	814,900.92	0.30
06652V208	BANNER CORPORATION COMMON STOCK USD.01								
		Local	13,128.000	30.883416	405,437.49	39.630000	520,262.64	114,825.15	0.11
		Base		30.883416	405,437.49	39.630000	520,262.64	114,825.15	0.11
067774109	BARNES + NOBLE INC COMMON STOCK USD.001								
		Local	24,983.000	13.245096	330,902.24	22.790000	569,362.57	238,460.33	0.12
		Base		13.245096	330,902.24	22.790000	569,362.57	238,460.33	0.12
067806109	BARNES GROUP INC COMMON STOCK USD.01								
		Local	31,765.000	24.758591	786,456.64	38.540000	1,224,223.10	437,766.46	0.25
		Base		24.758591	786,456.64	38.540000	1,224,223.10	437,766.46	0.25

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06985P100	BASIC ENERGY SERVICES INC COMMON STOCK USD.01								
		Local	23,006.000	23.594365	542,811.97	29.220000	672,235.32	129,423.35	0.14
		Base		23.594365	542,811.97	29.220000	672,235.32	129,423.35	0.14
073295107	BBCN BANCORP INC COMMON STOCK USD.001								
		Local	53,457.000	9.679660	517,445.58	15.950000	852,639.15	335,193.57	0.17
		Base		9.679660	517,445.58	15.950000	852,639.15	335,193.57	0.17
077347300	BEL FUSE INC CL B COMMON STOCK USD.1								
		Local	6,673.000	19.131016	127,661.27	25.670000	171,295.91	43,634.64	0.04
		Base		19.131016	127,661.27	25.670000	171,295.91	43,634.64	0.04
077454106	BELDEN INC COMMON STOCK USD.01								
		Local	29,255.000	37.452581	1,095,675.27	78.160000	2,286,570.80	1,190,895.53	0.47
		Base		37.452581	1,095,675.27	78.160000	2,286,570.80	1,190,895.53	0.47
08160H101	BENCHMARK ELECTRONICS INC COMMON STOCK USD.1								
		Local	36,135.000	16.269021	587,881.09	25.480000	920,719.80	332,838.71	0.19
		Base		16.269021	587,881.09	25.480000	920,719.80	332,838.71	0.19
08915P101	BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01								
		Local	12,004.000	9.804693	117,695.53	12.270000	147,289.08	29,593.55	0.03
		Base		9.804693	117,695.53	12.270000	147,289.08	29,593.55	0.03
08986R101	BIGLARI HOLDINGS INC COMMON STOCK USD.5								
		Local	984.000	389.490742	383,258.89	422.970000	416,202.48	32,943.59	0.09
		Base		389.490742	383,258.89	422.970000	416,202.48	32,943.59	0.09
09057G602	BIO REFERENCE LABS INC COMMON STOCK USD.01								
		Local	16,599.000	21.767075	361,311.68	30.220000	501,621.78	140,310.10	0.10
		Base		21.767075	361,311.68	30.220000	501,621.78	140,310.10	0.10
09180C106	BJ S RESTAURANTS INC COMMON STOCK NPV								
		Local	16,791.000	44.623345	749,270.59	34.910000	586,173.81	-163,096.78	0.12
		Base		44.623345	749,270.59	34.910000	586,173.81	-163,096.78	0.12
091826107	BLACK BOX CORP COMMON STOCK USD.001								
		Local	10,543.000	29.277063	308,668.07	23.440000	247,127.92	-61,540.15	0.05
		Base		29.277063	308,668.07	23.440000	247,127.92	-61,540.15	0.05

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09227Q100	BLACKBAUD INC COMMON STOCK USD.001								
		Local	31,035.000	27.225932	844,956.81	35.740000	1,109,190.90	264,234.09	0.23
		Base		27.225932	844,956.81	35.740000	1,109,190.90	264,234.09	0.23
095229100	BLUCORA INC COMMON STOCK USD.0001								
		Local	28,389.000	10.769370	305,731.65	18.870000	535,700.43	229,968.78	0.11
		Base		10.769370	305,731.65	18.870000	535,700.43	229,968.78	0.11
09578R103	BLUE NILE INC COMMON STOCK USD.001								
		Local	8,132.000	43.174017	351,091.11	28.000000	227,696.00	-123,395.11	0.05
		Base		43.174017	351,091.11	28.000000	227,696.00	-123,395.11	0.05
096761101	BOB EVANS FARMS COMMON STOCK USD.01								
		Local	16,545.000	49.069914	811,861.73	50.050000	828,077.25	16,215.52	0.17
		Base		49.069914	811,861.73	50.050000	828,077.25	16,215.52	0.17
09739D100	BOISE CASCADE CO COMMON STOCK USD.01								
		Local	21,191.000	30.141682	638,732.38	28.640000	606,910.24	-31,822.14	0.12
		Base		30.141682	638,732.38	28.640000	606,910.24	-31,822.14	0.12
100557107	BOSTON BEER COMPANY INC A COMMON STOCK USD.01								
		Local	5,958.000	106.803323	636,334.20	223.520000	1,331,732.16	695,397.96	0.27
		Base		106.803323	636,334.20	223.520000	1,331,732.16	695,397.96	0.27
101119105	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.								
		Local	53,818.000	7.619327	410,056.95	13.440000	723,313.92	313,256.97	0.15
		Base		7.619327	410,056.95	13.440000	723,313.92	313,256.97	0.15
101388106	BOTTOMLINE TECHNOLOGIES (DE) COMMON STOCK USD.001								
		Local	25,075.000	25.146335	630,544.36	29.920000	750,244.00	119,699.64	0.15
		Base		25.146335	630,544.36	29.920000	750,244.00	119,699.64	0.15
103304101	BOYD GAMING CORP COMMON STOCK USD.01								
		Local	50,785.000	8.952626	454,659.09	12.130000	616,022.05	161,362.96	0.13
		Base		8.952626	454,659.09	12.130000	616,022.05	161,362.96	0.13
104674106	BRADY CORPORATION CL A COMMON STOCK USD.01								
		Local	31,583.000	31.478002	994,169.74	29.870000	943,384.21	-50,785.53	0.19
		Base		31.478002	994,169.74	29.870000	943,384.21	-50,785.53	0.19

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109043109	BRIGGS + STRATTON COMMON STOCK USD.01								
		31,634.000	Local	18.585556	587,935.49	20.460000	647,231.64	59,296.15	0.13
			Base	18.585556	587,935.49	20.460000	647,231.64	59,296.15	0.13
109696104	BRINK S CO/THE COMMON STOCK USD1.								
		32,600.000	Local	28.155600	917,872.56	28.220000	919,972.00	2,099.44	0.19
			Base	28.155600	917,872.56	28.220000	919,972.00	2,099.44	0.19
110394103	BRISTOW GROUP INC COMMON STOCK USD.01								
		24,306.000	Local	49.131558	1,194,191.65	80.620000	1,959,549.72	765,358.07	0.40
			Base	49.131558	1,194,191.65	80.620000	1,959,549.72	765,358.07	0.40
11373M107	BROOKLINE BANCORP INC COMMON STOCK USD.01								
		47,406.000	Local	8.927893	423,235.68	9.370000	444,194.22	20,958.54	0.09
			Base	8.927893	423,235.68	9.370000	444,194.22	20,958.54	0.09
114340102	BROOKS AUTOMATION INC COMMON STOCK USD.01								
		44,848.000	Local	10.708729	480,265.08	10.770000	483,012.96	2,747.88	0.10
			Base	10.708729	480,265.08	10.770000	483,012.96	2,747.88	0.10
115736100	BROWN SHOE COMPANY INC COMMON STOCK USD.01								
		27,602.000	Local	11.644270	321,405.15	28.610000	789,693.22	468,288.07	0.16
			Base	11.644270	321,405.15	28.610000	789,693.22	468,288.07	0.16
118440106	BUCKLE INC/THE COMMON STOCK USD.01								
		18,863.000	Local	42.601867	803,599.02	44.360000	836,762.68	33,163.66	0.17
			Base	42.601867	803,599.02	44.360000	836,762.68	33,163.66	0.17
119848109	BUFFALO WILD WINGS INC COMMON STOCK NPV								
		12,605.000	Local	69.992130	882,250.80	165.710000	2,088,774.55	1,206,523.75	0.43
			Base	69.992130	882,250.80	165.710000	2,088,774.55	1,206,523.75	0.43
12467B304	C+J ENERGY SERVICES INC COMMON STOCK USD.01								
		30,941.000	Local	24.389556	754,637.26	33.780000	1,045,186.98	290,549.72	0.21
			Base	24.389556	754,637.26	33.780000	1,045,186.98	290,549.72	0.21
125071100	CDI CORP COMMON STOCK USD.1								
		9,710.000	Local	14.180899	137,696.53	14.410000	139,921.10	2,224.57	0.03
			Base	14.180899	137,696.53	14.410000	139,921.10	2,224.57	0.03

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126349109	CSG SYSTEMS INTL INC COMMON STOCK USD.01								
			23,018.000	Local 17.838809	410,613.71	26.110000	600,999.98	190,386.27	0.12
				Base 17.838809	410,613.71	26.110000	600,999.98	190,386.27	0.12
126501105	CTS CORP COMMON STOCK NPV								
			22,688.000	Local 10.538401	239,095.24	18.700000	424,265.60	185,170.36	0.09
				Base 10.538401	239,095.24	18.700000	424,265.60	185,170.36	0.09
126600105	CVB FINANCIAL CORP COMMON STOCK NPV								
			63,315.000	Local 12.124102	767,637.52	16.030000	1,014,939.45	247,301.93	0.21
				Base 12.124102	767,637.52	16.030000	1,014,939.45	247,301.93	0.21
12709P103	CABOT MICROELECTRONICS CORP COMMON STOCK USD.001								
			16,445.000	Local 43.357687	713,017.17	44.650000	734,269.25	21,252.08	0.15
				Base 43.357687	713,017.17	44.650000	734,269.25	21,252.08	0.15
127190304	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1								
			15,790.000	Local 59.092512	933,070.77	70.210000	1,108,615.90	175,545.13	0.23
				Base 59.092512	933,070.77	70.210000	1,108,615.90	175,545.13	0.23
128030202	CAL MAINE FOODS INC COMMON STOCK USD.01								
			10,058.000	Local 35.155730	353,596.33	74.320000	747,510.56	393,914.23	0.15
				Base 35.155730	353,596.33	74.320000	747,510.56	393,914.23	0.15
12811R104	CALAMOS ASSET MANAGEMENT A COMMON STOCK USD.01								
			12,848.000	Local 13.286661	170,707.02	13.390000	172,034.72	1,327.70	0.04
				Base 13.286661	170,707.02	13.390000	172,034.72	1,327.70	0.04
128126109	CALAMP CORP COMMON STOCK USD.01								
			22,519.000	Local 14.466128	325,762.74	21.660000	487,761.54	161,998.80	0.10
				Base 14.466128	325,762.74	21.660000	487,761.54	161,998.80	0.10
128246105	CALAVO GROWERS INC COMMON STOCK USD.001								
			9,328.000	Local 23.647193	220,581.02	33.830000	315,566.24	94,985.22	0.06
				Base 23.647193	220,581.02	33.830000	315,566.24	94,985.22	0.06
129603106	CALGON CARBON CORP COMMON STOCK USD.01								
			36,156.000	Local 15.930620	575,987.51	22.330000	807,363.48	231,375.97	0.17
				Base 15.930620	575,987.51	22.330000	807,363.48	231,375.97	0.17

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131193104	CALLAWAY GOLF COMPANY COMMON STOCK USD.01								
		52,048.000	Local	6.670270	347,174.20	8.320000	433,039.36	85,865.16	0.09
			Base	6.670270	347,174.20	8.320000	433,039.36	85,865.16	0.09
132011107	CAMBREX CORP COMMON STOCK USD.1								
		20,514.000	Local	6.907688	141,704.31	20.700000	424,639.80	282,935.49	0.09
			Base	6.907688	141,704.31	20.700000	424,639.80	282,935.49	0.09
138098108	CANTEL MEDICAL CORP COMMON STOCK USD.1								
		22,511.000	Local	14.079056	316,933.64	36.620000	824,352.82	507,419.18	0.17
			Base	14.079056	316,933.64	36.620000	824,352.82	507,419.18	0.17
139594105	CAPELLA EDUCATION CO COMMON STOCK USD.01								
		7,395.000	Local	42.102031	311,344.52	54.390000	402,214.05	90,869.53	0.08
			Base	42.102031	311,344.52	54.390000	402,214.05	90,869.53	0.08
14067E506	CAPSTEAD MORTGAGE CORP REIT USD.01								
		64,443.000	Local	12.422811	800,563.20	13.150000	847,425.45	46,862.25	0.17
			Base	12.422811	800,563.20	13.150000	847,425.45	46,862.25	0.17
14149F109	CARDINAL FINANCIAL CORP COMMON STOCK USD1.								
		21,505.000	Local	16.957174	364,664.02	18.460000	396,982.30	32,318.28	0.08
			Base	16.957174	364,664.02	18.460000	396,982.30	32,318.28	0.08
14161H108	CARDTRONICS INC COMMON STOCK USD.0001								
		29,934.000	Local	24.570028	735,479.21	34.080000	1,020,150.72	284,671.51	0.21
			Base	24.570028	735,479.21	34.080000	1,020,150.72	284,671.51	0.21
141665109	CAREER EDUCATION CORP COMMON STOCK USD.01								
		38,860.000	Local	6.595388	256,296.79	4.680000	181,864.80	-74,431.99	0.04
			Base	6.595388	256,296.79	4.680000	181,864.80	-74,431.99	0.04
14174T107	CARETRUST REIT INC REIT USD.01								
		13,274.000	Local	12.838448	170,417.56	19.800000	262,825.20	92,407.64	0.05
			Base	12.838448	170,417.56	19.800000	262,825.20	92,407.64	0.05
144577103	CARRIZO OIL + GAS INC COMMON STOCK USD.01								
		27,845.000	Local	29.390821	818,387.41	69.260000	1,928,544.70	1,110,157.29	0.40
			Base	29.390821	818,387.41	69.260000	1,928,544.70	1,110,157.29	0.40

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147528103	CASEY S GENERAL STORES INC COMMON STOCK NPV								
		Local	25,791.000	46.842390	1,208,112.08	70.290000	1,812,849.39	604,737.31	0.37
		Base		46.842390	1,208,112.08	70.290000	1,812,849.39	604,737.31	0.37
14754D100	CASH AMERICA INTL INC COMMON STOCK USD.1								
		Local	18,922.000	49.790019	942,126.74	44.430000	840,704.46	-101,422.28	0.17
		Base		49.790019	942,126.74	44.430000	840,704.46	-101,422.28	0.17
148411101	CASTLE (A.M.) + CO COMMON STOCK USD.01								
		Local	11,514.000	14.900349	171,562.62	11.040000	127,114.56	-44,448.06	0.03
		Base		14.900349	171,562.62	11.040000	127,114.56	-44,448.06	0.03
149205106	CATO CORP CLASS A COMMON STOCK USD.033								
		Local	18,114.000	26.150935	473,698.03	30.900000	559,722.60	86,024.57	0.11
		Base		26.150935	473,698.03	30.900000	559,722.60	86,024.57	0.11
149847105	CBEYOND INC COMMON STOCK USD.01								
		Local	18,897.000	10.341532	195,423.93	9.950000	188,025.15	-7,398.78	0.04
		Base		10.341532	195,423.93	9.950000	188,025.15	-7,398.78	0.04
150602209	CEDAR REALTY TRUST INC REIT USD.06								
		Local	45,814.000	4.959823	227,229.33	6.250000	286,337.50	59,108.17	0.06
		Base		4.959823	227,229.33	6.250000	286,337.50	59,108.17	0.06
15135B101	CENTENE CORP COMMON STOCK USD.001								
		Local	38,770.000	39.227744	1,520,859.65	75.610000	2,931,399.70	1,410,540.05	0.60
		Base		39.227744	1,520,859.65	75.610000	2,931,399.70	1,410,540.05	0.60
153527205	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01								
		Local	28,244.000	9.007049	254,395.09	9.200000	259,844.80	5,449.71	0.05
		Base		9.007049	254,395.09	9.200000	259,844.80	5,449.71	0.05
156431108	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01								
		Local	34,623.000	13.283446	459,912.76	15.680000	542,888.64	82,975.88	0.11
		Base		13.283446	459,912.76	15.680000	542,888.64	82,975.88	0.11
157210105	CEVA INC COMMON STOCK USD.001								
		Local	14,793.000	26.511125	392,179.07	14.770000	218,492.61	-173,686.46	0.04
		Base		26.511125	392,179.07	14.770000	218,492.61	-173,686.46	0.04

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162825103	CHECKPOINT SYSTEMS INC COMMON STOCK USD.1								
			27,883.000	Local	15.807785	440,768.47	13.990000	390,083.17	-50,685.30	0.08
				Base	15.807785	440,768.47	13.990000	390,083.17	-50,685.30	0.08
16359R103	CHEMED CORP COMMON STOCK USD1.								
			11,929.000	Local	64.193792	765,767.75	93.720000	1,117,985.88	352,218.13	0.23
				Base	64.193792	765,767.75	93.720000	1,117,985.88	352,218.13	0.23
165240102	CHESAPEAKE LODGING TRUST REIT USD.01								
			16,752.000	Local	30.218800	506,225.34	30.230000	506,412.96	187.62	0.10
				Base	30.218800	506,225.34	30.230000	506,412.96	187.62	0.10
168905107	CHILDREN S PLACE INC/THE COMMON STOCK USD.1								
			14,988.000	Local	48.220969	722,735.88	49.630000	743,854.44	21,118.56	0.15
				Base	48.220969	722,735.88	49.630000	743,854.44	21,118.56	0.15
171046105	CHRISTOPHER + BANKS CORP COMMON STOCK USD.01								
			24,509.000	Local	4.836277	118,532.31	8.760000	214,698.84	96,166.53	0.04
				Base	4.836277	118,532.31	8.760000	214,698.84	96,166.53	0.04
17163B102	CIBER INC COMMON STOCK USD.01								
			45,867.000	Local	4.582284	210,175.64	4.940000	226,582.98	16,407.34	0.05
				Base	4.582284	210,175.64	4.940000	226,582.98	16,407.34	0.05
171871106	CINCINNATI BELL INC COMMON STOCK USD.01								
			140,462.000	Local	3.328526	467,531.45	3.930000	552,015.66	84,484.21	0.11
				Base	3.328526	467,531.45	3.930000	552,015.66	84,484.21	0.11
17273K109	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01								
			11,851.000	Local	41.105939	487,146.48	77.130000	914,067.63	426,921.15	0.19
				Base	41.105939	487,146.48	77.130000	914,067.63	426,921.15	0.19
172755100	CIRRUS LOGIC INC COMMON STOCK USD.001								
			41,935.000	Local	18.181437	762,438.55	22.740000	953,601.90	191,163.35	0.20
				Base	18.181437	762,438.55	22.740000	953,601.90	191,163.35	0.20
177835105	CITY HOLDING CO COMMON STOCK USD2.5								
			10,561.000	Local	33.565867	354,489.12	45.120000	476,512.32	122,023.20	0.10
				Base	33.565867	354,489.12	45.120000	476,512.32	122,023.20	0.10

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
18538R103	CLEARWATER PAPER CORP COMMON STOCK USD.0001								
		14,072.000	Local	37.039353	521,217.77	61.720000	868,523.84	347,306.07	0.18
			Base	37.039353	521,217.77	61.720000	868,523.84	347,306.07	0.18
18911Q102	CLOUD PEAK ENERGY INC COMMON STOCK USD.01								
		40,978.000	Local	19.099671	782,666.30	18.420000	754,814.76	-27,851.54	0.15
			Base	19.099671	782,666.30	18.420000	754,814.76	-27,851.54	0.15
192422103	COGNEX CORP COMMON STOCK USD.002								
		55,520.000	Local	18.110854	1,005,514.60	38.400000	2,131,968.00	1,126,453.40	0.44
			Base	18.110854	1,005,514.60	38.400000	2,131,968.00	1,126,453.40	0.44
192479103	COHERENT INC COMMON STOCK USD.01								
		16,714.000	Local	48.563027	811,682.44	66.170000	1,105,965.38	294,282.94	0.23
			Base	48.563027	811,682.44	66.170000	1,105,965.38	294,282.94	0.23
192576106	COHU INC COMMON STOCK USD1.								
		15,709.000	Local	12.206422	191,750.69	10.700000	168,086.30	-23,664.39	0.03
			Base	12.206422	191,750.69	10.700000	168,086.30	-23,664.39	0.03
197236102	COLUMBIA BANKING SYSTEM INC COMMON STOCK NPV								
		34,509.000	Local	19.538285	674,246.69	26.310000	907,931.79	233,685.10	0.19
			Base	19.538285	674,246.69	26.310000	907,931.79	233,685.10	0.19
199908104	COMFORT SYSTEMS USA INC COMMON STOCK USD.01								
		25,325.000	Local	11.410213	288,963.65	15.800000	400,135.00	111,171.35	0.08
			Base	11.410213	288,963.65	15.800000	400,135.00	111,171.35	0.08
203607106	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.								
		27,268.000	Local	26.269862	716,326.60	36.200000	987,101.60	270,775.00	0.20
			Base	26.269862	716,326.60	36.200000	987,101.60	270,775.00	0.20
205306103	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001								
		7,058.000	Local	62.121993	438,457.03	63.600000	448,888.80	10,431.77	0.09
			Base	62.121993	438,457.03	63.600000	448,888.80	10,431.77	0.09
20564W105	COMSCORE INC COMMON STOCK USD.001								
		21,627.000	Local	21.947735	474,663.67	35.480000	767,325.96	292,662.29	0.16
			Base	21.947735	474,663.67	35.480000	767,325.96	292,662.29	0.16

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205768203	COMSTOCK RESOURCES INC COMMON STOCK USD.5								
			29,937.000	Local 14.288362	427,750.69	28.840000	863,383.08	435,632.39	0.18
				Base 14.288362	427,750.69	28.840000	863,383.08	435,632.39	0.18
205826209	COMTECH TELECOMMUNICATIONS COMMON STOCK USD.1								
			10,314.000	Local 28.692554	295,935.00	37.330000	385,021.62	89,086.62	0.08
				Base 28.692554	295,935.00	37.330000	385,021.62	89,086.62	0.08
207410101	CONMED CORP COMMON STOCK USD.01								
			18,307.000	Local 27.771218	508,407.69	44.150000	808,254.05	299,846.36	0.17
				Base 27.771218	508,407.69	44.150000	808,254.05	299,846.36	0.17
21075N204	CONTANGO OIL + GAS COMMON STOCK USD.04								
			10,426.000	Local 55.845622	582,246.45	42.310000	441,124.06	-141,122.39	0.09
				Base 55.845622	582,246.45	42.310000	441,124.06	-141,122.39	0.09
21870Q105	CORESITE REALTY CORP REIT USD.01								
			14,353.000	Local 36.701883	526,782.12	33.070000	474,653.71	-52,128.41	0.10
				Base 36.701883	526,782.12	33.070000	474,653.71	-52,128.41	0.10
221006109	CORVEL CORP COMMON STOCK USD.0001								
			7,604.000	Local 25.140149	191,165.69	45.180000	343,548.72	152,383.03	0.07
				Base 25.140149	191,165.69	45.180000	343,548.72	152,383.03	0.07
222795106	COUSINS PROPERTIES INC REIT USD1.								
			124,190.000	Local 8.657243	1,075,143.01	12.450000	1,546,165.50	471,022.49	0.32
				Base 8.657243	1,075,143.01	12.450000	1,546,165.50	471,022.49	0.32
22410J106	CRACKER BARREL OLD COUNTRY COMMON STOCK USD.01								
			16,029.000	Local 51.965528	832,955.45	99.570000	1,596,007.53	763,052.08	0.33
				Base 51.965528	832,955.45	99.570000	1,596,007.53	763,052.08	0.33
227046109	CROCS INC COMMON STOCK USD.001								
			59,584.000	Local 21.320479	1,270,359.42	15.030000	895,547.52	-374,811.90	0.18
				Base 21.320479	1,270,359.42	15.030000	895,547.52	-374,811.90	0.18
227483104	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001								
			18,198.000	Local 6.472393	117,784.61	6.520000	118,650.96	866.35	0.02
				Base 6.472393	117,784.61	6.520000	118,650.96	866.35	0.02

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228903100	CRYOLIFE INC COMMON STOCK USD.01								
		Local	16,894.000	5.701167	96,315.51	8.950000	151,201.30	54,885.79	0.03
		Base		5.701167	96,315.51	8.950000	151,201.30	54,885.79	0.03
229669106	CUBIC CORP COMMON STOCK NPV								
		Local	14,058.000	48.454249	681,169.83	44.510000	625,721.58	-55,448.25	0.13
		Base		48.454249	681,169.83	44.510000	625,721.58	-55,448.25	0.13
231561101	CURTISS WRIGHT CORP COMMON STOCK USD1.								
		Local	32,316.000	35.937751	1,161,364.37	65.560000	2,118,636.96	957,272.59	0.43
		Base		35.937751	1,161,364.37	65.560000	2,118,636.96	957,272.59	0.43
23251P102	CYBERONICS INC COMMON STOCK USD.01								
		Local	16,251.000	34.107550	554,281.80	62.460000	1,015,037.46	460,755.66	0.21
		Base		34.107550	554,281.80	62.460000	1,015,037.46	460,755.66	0.21
232577205	CYNOSURE INC A COMMON STOCK USD.001								
		Local	13,110.000	23.743507	311,277.38	21.250000	278,587.50	-32,689.88	0.06
		Base		23.743507	311,277.38	21.250000	278,587.50	-32,689.88	0.06
23332B106	DSP GROUP INC COMMON STOCK USD.001								
		Local	15,182.000	7.193003	109,204.17	8.490000	128,895.18	19,691.01	0.03
		Base		7.193003	109,204.17	8.490000	128,895.18	19,691.01	0.03
23335C101	DTS INC COMMON STOCK USD.0001								
		Local	11,418.000	32.399486	369,937.33	18.410000	210,205.38	-159,731.95	0.04
		Base		32.399486	369,937.33	18.410000	210,205.38	-159,731.95	0.04
233377407	DXP ENTERPRISES INC COMMON STOCK USD.01								
		Local	7,119.000	72.847559	518,601.77	75.540000	537,769.26	19,167.49	0.11
		Base		72.847559	518,601.77	75.540000	537,769.26	19,167.49	0.11
234264109	DAKTRONICS INC COMMON STOCK NPV								
		Local	25,825.000	10.405267	268,716.02	11.920000	307,834.00	39,117.98	0.06
		Base		10.405267	268,716.02	11.920000	307,834.00	39,117.98	0.06
237266101	DARLING INGREDIENTS INC COMMON STOCK USD.01								
		Local	110,559.000	17.308740	1,913,636.94	20.900000	2,310,683.10	397,046.16	0.47
		Base		17.308740	1,913,636.94	20.900000	2,310,683.10	397,046.16	0.47

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242309102	DEALERTRACK TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	29,175.000	24.350865	710,436.48	45.340000	1,322,794.50	612,358.02	0.27
		Base		24.350865	710,436.48	45.340000	1,322,794.50	612,358.02	0.27
247850100	DELTIC TIMBER CORP COMMON STOCK USD.01								
		Local	7,508.000	61.725168	463,432.56	60.420000	453,633.36	-9,799.20	0.09
		Base		61.725168	463,432.56	60.420000	453,633.36	-9,799.20	0.09
252603105	DIAMOND FOODS INC COMMON STOCK USD.001								
		Local	14,782.000	55.907512	826,424.84	28.200000	416,852.40	-409,572.44	0.09
		Base		55.907512	826,424.84	28.200000	416,852.40	-409,572.44	0.09
252784301	DIAMONDROCK HOSPITALITY CO REIT USD.01								
		Local	131,535.000	10.101463	1,328,695.98	12.820000	1,686,278.70	357,582.72	0.35
		Base		10.101463	1,328,695.98	12.820000	1,686,278.70	357,582.72	0.35
253017107	DICE HOLDINGS INC COMMON STOCK USD.01								
		Local	24,788.000	8.184558	202,878.83	7.610000	188,636.68	-14,242.15	0.04
		Base		8.184558	202,878.83	7.610000	188,636.68	-14,242.15	0.04
253798102	DIGI INTERNATIONAL INC COMMON STOCK USD.01								
		Local	17,413.000	11.601026	202,008.67	9.420000	164,030.46	-37,978.21	0.03
		Base		11.601026	202,008.67	9.420000	164,030.46	-37,978.21	0.03
25388B104	DIGITAL RIVER INC COMMON STOCK USD.01								
		Local	18,924.000	14.430662	273,085.84	15.430000	291,997.32	18,911.48	0.06
		Base		14.430662	273,085.84	15.430000	291,997.32	18,911.48	0.06
253922108	DIME COMMUNITY BANCSHARES COMMON STOCK USD.01								
		Local	19,764.000	13.749292	271,741.01	15.790000	312,073.56	40,332.55	0.06
		Base		13.749292	271,741.01	15.790000	312,073.56	40,332.55	0.06
254423106	DINEEQUITY INC COMMON STOCK USD.01								
		Local	10,893.000	52.830799	575,485.89	79.490000	865,884.57	290,398.68	0.18
		Base		52.830799	575,485.89	79.490000	865,884.57	290,398.68	0.18
254543101	DIODES INC COMMON STOCK USD.667								
		Local	24,511.000	25.037636	613,697.50	28.960000	709,838.56	96,141.06	0.15
		Base		25.037636	613,697.50	28.960000	709,838.56	96,141.06	0.15

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258278100	DORMAN PRODUCTS INC COMMON STOCK USD.01								
		Local	20,388.000	37.348070	761,452.46	49.320000	1,005,536.16	244,083.70	0.21
		Base		37.348070	761,452.46	49.320000	1,005,536.16	244,083.70	0.21
26168L205	DREW INDUSTRIES INC COMMON STOCK USD.01								
		Local	14,869.000	28.225287	419,681.79	50.010000	743,598.69	323,916.90	0.15
		Base		28.225287	419,681.79	50.010000	743,598.69	323,916.90	0.15
267475101	DYCOM INDUSTRIES INC COMMON STOCK USD.333								
		Local	22,739.000	18.727341	425,841.00	31.310000	711,958.09	286,117.09	0.15
		Base		18.727341	425,841.00	31.310000	711,958.09	286,117.09	0.15
26882D109	EPIQ SYSTEMS INC COMMON STOCK USD.01								
		Local	20,872.000	13.300064	277,598.94	14.050000	293,251.60	15,652.66	0.06
		Base		13.300064	277,598.94	14.050000	293,251.60	15,652.66	0.06
26884U109	EPR PROPERTIES REIT USD.01								
		Local	35,467.000	46.402239	1,645,748.21	55.870000	1,981,541.29	335,793.08	0.41
		Base		46.402239	1,645,748.21	55.870000	1,981,541.29	335,793.08	0.41
26885G109	ERA GROUP INC COMMON STOCK USD.01								
		Local	12,634.000	21.114698	266,763.09	28.680000	362,343.12	95,580.03	0.07
		Base		21.114698	266,763.09	28.680000	362,343.12	95,580.03	0.07
277276101	EASTGROUP PROPERTIES INC REIT NPV								
		Local	20,801.000	46.895075	975,464.46	64.230000	1,336,048.23	360,583.77	0.27
		Base		46.895075	975,464.46	64.230000	1,336,048.23	360,583.77	0.27
278715206	EBIX INC COMMON STOCK USD.1								
		Local	21,473.000	19.935963	428,084.93	14.310000	307,278.63	-120,806.30	0.06
		Base		19.935963	428,084.93	14.310000	307,278.63	-120,806.30	0.06
28238P109	EHEALTH INC COMMON STOCK USD.001								
		Local	12,530.000	16.810085	210,630.37	37.970000	475,764.10	265,133.73	0.10
		Base		16.810085	210,630.37	37.970000	475,764.10	265,133.73	0.10
282914100	8X8 INC COMMON STOCK USD.001								
		Local	54,993.000	10.562444	580,860.46	8.080000	444,343.44	-136,517.02	0.09
		Base		10.562444	580,860.46	8.080000	444,343.44	-136,517.02	0.09

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283677854	EL PASO ELECTRIC CO COMMON STOCK NPV								
		Local	27,186.000	32.409030	881,071.89	40.210000	1,093,149.06	212,077.17	0.22
		Base		32.409030	881,071.89	40.210000	1,093,149.06	212,077.17	0.22
285229100	ELECTRO SCIENTIFIC INDS INC COMMON STOCK NPV								
		Local	17,111.000	14.867931	254,405.17	6.810000	116,525.91	-137,879.26	0.02
		Base		14.867931	254,405.17	6.810000	116,525.91	-137,879.26	0.02
286082102	ELECTRONICS FOR IMAGING COMMON STOCK USD.01								
		Local	31,601.000	19.890726	628,566.82	45.200000	1,428,365.20	799,798.38	0.29
		Base		19.890726	628,566.82	45.200000	1,428,365.20	799,798.38	0.29
288853104	PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01								
		Local	8,335.000	22.783051	189,896.73	17.440000	145,362.40	-44,534.33	0.03
		Base		22.783051	189,896.73	17.440000	145,362.40	-44,534.33	0.03
29084Q100	EMCOR GROUP INC COMMON STOCK USD.01								
		Local	45,035.000	28.988461	1,305,495.34	44.530000	2,005,408.55	699,913.21	0.41
		Base		28.988461	1,305,495.34	44.530000	2,005,408.55	699,913.21	0.41
29089Q105	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001								
		Local	19,548.000	19.652620	384,169.42	22.460000	439,048.08	54,878.66	0.09
		Base		19.652620	384,169.42	22.460000	439,048.08	54,878.66	0.09
292218104	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01								
		Local	21,069.000	17.072187	359,693.90	21.180000	446,241.42	86,547.52	0.09
		Base		17.072187	359,693.90	21.180000	446,241.42	86,547.52	0.09
292554102	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01								
		Local	15,776.000	27.593811	435,319.96	45.420000	716,545.92	281,225.96	0.15
		Base		27.593811	435,319.96	45.420000	716,545.92	281,225.96	0.15
292562105	ENCORE WIRE CORP COMMON STOCK USD.01								
		Local	12,544.000	26.563468	333,212.14	49.040000	615,157.76	281,945.62	0.13
		Base		26.563468	333,212.14	49.040000	615,157.76	281,945.62	0.13
29275Y102	ENERSYS COMMON STOCK USD.01								
		Local	31,736.000	30.659532	973,010.92	68.790000	2,183,119.44	1,210,108.52	0.45
		Base		30.659532	973,010.92	68.790000	2,183,119.44	1,210,108.52	0.45

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29285W104	ENGILITY HOLDINGS INC COMMON STOCK USD.01								
		Local	11,596.000	19.478750	225,875.58	38.260000	443,662.96	217,787.38	0.09
		Base		19.478750	225,875.58	38.260000	443,662.96	217,787.38	0.09
29355X107	ENPRO INDUSTRIES INC COMMON STOCK USD.01								
		Local	15,223.000	43.620748	664,038.65	73.160000	1,113,714.68	449,676.03	0.23
		Base		43.620748	664,038.65	73.160000	1,113,714.68	449,676.03	0.23
29358P101	ENSIGN GROUP INC/THE COMMON STOCK USD.001								
		Local	13,274.000	16.152980	214,414.66	31.080000	412,555.92	198,141.26	0.08
		Base		16.152980	214,414.66	31.080000	412,555.92	198,141.26	0.08
29384R105	ENTROPIC COMMUNICATIONS INC COMMON STOCK USD.001								
		Local	61,908.000	6.274522	388,443.09	3.330000	206,153.64	-182,289.45	0.04
		Base		6.274522	388,443.09	3.330000	206,153.64	-182,289.45	0.04
296315104	ESCO TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	17,828.000	34.248037	610,574.00	34.640000	617,561.92	6,987.92	0.13
		Base		34.248037	610,574.00	34.640000	617,561.92	6,987.92	0.13
297602104	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01								
		Local	17,513.000	21.109478	369,690.28	24.740000	433,271.62	63,581.34	0.09
		Base		21.109478	369,690.28	24.740000	433,271.62	63,581.34	0.09
29977A105	EVERCORE PARTNERS INC CL A COMMON STOCK USD.01								
		Local	23,349.000	41.869802	977,618.01	57.640000	1,345,836.36	368,218.35	0.28
		Base		41.869802	977,618.01	57.640000	1,345,836.36	368,218.35	0.28
300645108	EXAR CORP COMMON STOCK USD.0001								
		Local	31,952.000	6.980782	223,049.96	11.300000	361,057.60	138,007.64	0.07
		Base		6.980782	223,049.96	11.300000	361,057.60	138,007.64	0.07
302081104	EXLSERVICE HOLDINGS INC COMMON STOCK USD.001								
		Local	20,569.000	26.226363	539,450.06	29.450000	605,757.05	66,306.99	0.12
		Base		26.226363	539,450.06	29.450000	605,757.05	66,306.99	0.12
30214U102	EXPONENT INC COMMON STOCK USD.001								
		Local	8,790.000	45.824060	402,793.49	74.110000	651,426.90	248,633.41	0.13
		Base		45.824060	402,793.49	74.110000	651,426.90	248,633.41	0.13

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Base Currency: USD - US DOLLAR

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30225X103	EXTERRAN HOLDINGS INC COMMON STOCK USD.01								
		Local	39,478.000	12.623472	498,349.41	44.990000	1,776,115.22	1,277,765.81	0.36
		Base		12.623472	498,349.41	44.990000	1,776,115.22	1,277,765.81	0.36
302301106	EZCORP INC CL A COMMON STOCK USD.01								
		Local	36,588.000	27.403732	1,002,647.74	11.550000	422,591.40	-580,056.34	0.09
		Base		27.403732	1,002,647.74	11.550000	422,591.40	-580,056.34	0.09
302520101	FNB CORP COMMON STOCK USD.01								
		Local	111,489.000	10.780148	1,201,867.90	12.820000	1,429,288.98	227,421.08	0.29
		Base		10.780148	1,201,867.90	12.820000	1,429,288.98	227,421.08	0.29
302693106	FXCM INC A COMMON STOCK USD.01								
		Local	25,553.000	16.713158	427,071.32	14.960000	382,272.88	-44,798.44	0.08
		Base		16.713158	427,071.32	14.960000	382,272.88	-44,798.44	0.08
30281V108	FTD COS INC COMMON STOCK USD.0001								
		Local	12,732.000	23.643990	301,035.28	31.790000	404,750.28	103,715.00	0.08
		Base		23.643990	301,035.28	31.790000	404,750.28	103,715.00	0.08
311642102	FARO TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	11,566.000	42.034524	486,171.30	49.120000	568,121.92	81,950.62	0.12
		Base		42.034524	486,171.30	49.120000	568,121.92	81,950.62	0.12
313855108	FEDERAL SIGNAL CORP COMMON STOCK USD1.								
		Local	42,247.000	6.285868	265,559.05	14.650000	618,918.55	353,359.50	0.13
		Base		6.285868	265,559.05	14.650000	618,918.55	353,359.50	0.13
317485100	FINANCIAL ENGINES INC COMMON STOCK USD.0001								
		Local	34,321.000	30.610490	1,050,582.63	45.280000	1,554,054.88	503,472.25	0.32
		Base		30.610490	1,050,582.63	45.280000	1,554,054.88	503,472.25	0.32
317923100	FINISH LINE/THE CL A COMMON STOCK USD.01								
		Local	33,008.000	21.089875	696,134.58	29.740000	981,657.92	285,523.34	0.20
		Base		21.089875	696,134.58	29.740000	981,657.92	285,523.34	0.20
318672706	FIRST BANCORP PUERTO RICO COMMON STOCK USD1.								
		Local	66,890.000	5.047700	337,640.66	5.440000	363,881.60	26,240.94	0.07
		Base		5.047700	337,640.66	5.440000	363,881.60	26,240.94	0.07

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31942D107	FIRST CASH FINL SVCS INC COMMON STOCK USD.01								
		Local	19,450.000	43.592637	847,876.79	57.590000	1,120,125.50	272,248.71	0.23
		Base		43.592637	847,876.79	57.590000	1,120,125.50	272,248.71	0.23
319829107	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.								
		Local	63,393.000	5.578814	353,657.77	9.220000	584,483.46	230,825.69	0.12
		Base		5.578814	353,657.77	9.220000	584,483.46	230,825.69	0.12
320209109	FIRST FINANCIAL BANCORP COMMON STOCK NPV								
		Local	38,700.000	16.125353	624,051.16	17.210000	666,027.00	41,975.84	0.14
		Base		16.125353	624,051.16	17.210000	666,027.00	41,975.84	0.14
32020R109	FIRST FINL BANKSHARES INC COMMON STOCK USD.01								
		Local	40,912.000	17.422189	712,776.60	31.370000	1,283,409.44	570,632.84	0.26
		Base		17.422189	712,776.60	31.370000	1,283,409.44	570,632.84	0.26
320867104	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01								
		Local	50,651.000	11.297615	572,235.48	17.030000	862,586.53	290,351.05	0.18
		Base		11.297615	572,235.48	17.030000	862,586.53	290,351.05	0.18
343389102	FLOTEK INDUSTRIES INC COMMON STOCK USD.0001								
		Local	30,733.000	21.661657	665,727.71	32.160000	988,373.28	322,645.57	0.20
		Base		21.661657	665,727.71	32.160000	988,373.28	322,645.57	0.20
346091705	FOREST OIL CORP COMMON STOCK USD.1								
		Local	80,128.000	3.984543	319,273.44	2.280000	182,691.84	-136,581.60	0.04
		Base		3.984543	319,273.44	2.280000	182,691.84	-136,581.60	0.04
346233109	FORESTAR GROUP INC COMMON STOCK USD1.								
		Local	23,495.000	16.038982	376,835.88	19.090000	448,519.55	71,683.67	0.09
		Base		16.038982	376,835.88	19.090000	448,519.55	71,683.67	0.09
346563109	FORRESTER RESEARCH INC COMMON STOCK USD.01								
		Local	8,507.000	34.565111	294,045.40	37.880000	322,245.16	28,199.76	0.07
		Base		34.565111	294,045.40	37.880000	322,245.16	28,199.76	0.07
349853101	FORWARD AIR CORPORATION COMMON STOCK USD.01								
		Local	20,673.000	32.640828	674,783.83	47.850000	989,203.05	314,419.22	0.20
		Base		32.640828	674,783.83	47.850000	989,203.05	314,419.22	0.20

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351793104	FRANCESCAS HOLDINGS CORP COMMON STOCK USD.01								
		Local	28,270.000	28.254691	798,760.11	14.740000	416,699.80	-382,060.31	0.09
		Base		28.254691	798,760.11	14.740000	416,699.80	-382,060.31	0.09
353514102	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1								
		Local	26,314.000	24.918068	655,694.03	40.330000	1,061,243.62	405,549.59	0.22
		Base		24.918068	655,694.03	40.330000	1,061,243.62	405,549.59	0.22
35471R106	FRANKLIN STREET PROPERTIES C REIT USD.0001								
		Local	58,653.000	12.853395	753,890.15	12.580000	737,854.74	-16,035.41	0.15
		Base		12.853395	753,890.15	12.580000	737,854.74	-16,035.41	0.15
356108100	FRED S INC CLASS A COMMON STOCK NPV								
		Local	23,030.000	13.557839	312,237.03	15.290000	352,128.70	39,891.67	0.07
		Base		13.557839	312,237.03	15.290000	352,128.70	39,891.67	0.07
359694106	H.B. FULLER CO. COMMON STOCK USD1.								
		Local	33,683.000	25.337045	853,427.70	48.100000	1,620,152.30	766,724.60	0.33
		Base		25.337045	853,427.70	48.100000	1,620,152.30	766,724.60	0.33
36116M106	FUTUREFUEL CORP COMMON STOCK USD.0001								
		Local	15,166.000	15.954194	241,961.31	16.590000	251,603.94	9,642.63	0.05
		Base		15.954194	241,961.31	16.590000	251,603.94	9,642.63	0.05
361268105	G + K SERVICES INC CL A COMMON STOCK USD.5								
		Local	13,432.000	33.934710	455,811.03	52.070000	699,404.24	243,593.21	0.14
		Base		33.934710	455,811.03	52.070000	699,404.24	243,593.21	0.14
36162J106	GEO GROUP INC/THE REIT USD.01								
		Local	48,514.000	21.449900	1,040,620.47	35.730000	1,733,405.22	692,784.75	0.36
		Base		21.449900	1,040,620.47	35.730000	1,733,405.22	692,784.75	0.36
36191U106	GT ADVANCED TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	91,071.000	10.285446	936,705.83	18.600000	1,693,920.60	757,214.77	0.35
		Base		10.285446	936,705.83	18.600000	1,693,920.60	757,214.77	0.35
36237H101	G III APPAREL GROUP LTD COMMON STOCK USD.01								
		Local	11,119.000	70.375511	782,505.31	81.660000	907,977.54	125,472.23	0.19
		Base		70.375511	782,505.31	81.660000	907,977.54	125,472.23	0.19

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368682100	GENCORP INC COMMON STOCK USD.1								
		Local	39,231.000	6.483013	254,335.10	19.100000	749,312.10	494,977.00	0.15
		Base		6.483013	254,335.10	19.100000	749,312.10	494,977.00	0.15
369300108	GENERAL CABLE CORP COMMON STOCK USD.01								
		Local	32,744.000	25.732440	842,583.01	25.660000	840,211.04	-2,371.97	0.17
		Base		25.732440	842,583.01	25.660000	840,211.04	-2,371.97	0.17
369385109	GENERAL COMMUNICATION INC A COMMON STOCK NPV								
		Local	20,692.000	10.463468	216,510.09	11.080000	229,267.36	12,757.27	0.05
		Base		10.463468	216,510.09	11.080000	229,267.36	12,757.27	0.05
371532102	GENESCO INC COMMON STOCK USD1.								
		Local	16,038.000	53.087685	851,420.30	82.130000	1,317,200.94	465,780.64	0.27
		Base		53.087685	851,420.30	82.130000	1,317,200.94	465,780.64	0.27
37247A102	GENTIVA HEALTH SERVICES COMMON STOCK USD.1								
		Local	19,279.000	14.959287	288,400.10	15.060000	290,341.74	1,941.64	0.06
		Base		14.959287	288,400.10	15.060000	290,341.74	1,941.64	0.06
37364X109	GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01								
		Local	8,838.000	50.634826	447,510.59	55.080000	486,797.04	39,286.45	0.10
		Base		50.634826	447,510.59	55.080000	486,797.04	39,286.45	0.10
374297109	GETTY REALTY CORP REIT USD.01								
		Local	17,979.000	20.695471	372,083.88	19.080000	343,039.32	-29,044.56	0.07
		Base		20.695471	372,083.88	19.080000	343,039.32	-29,044.56	0.07
374689107	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01								
		Local	19,442.000	11.944839	232,231.56	15.510000	301,545.42	69,313.86	0.06
		Base		11.944839	232,231.56	15.510000	301,545.42	69,313.86	0.06
37637Q105	GLACIER BANCORP INC COMMON STOCK USD.01								
		Local	50,083.000	14.430300	722,712.69	28.380000	1,421,355.54	698,642.85	0.29
		Base		14.430300	722,712.69	28.380000	1,421,355.54	698,642.85	0.29
377316104	GLATFELTER COMMON STOCK USD.01								
		Local	29,034.000	19.024787	552,365.67	26.530000	770,272.02	217,906.35	0.16
		Base		19.024787	552,365.67	26.530000	770,272.02	217,906.35	0.16

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37954N206	GLOBE SPECIALTY METALS INC COMMON STOCK USD.0001								
		Local	43,064.000	12.568892	541,266.75	20.780000	894,869.92	353,603.17	0.18
		Base		12.568892	541,266.75	20.780000	894,869.92	353,603.17	0.18
38376A103	GOVERNMENT PROPERTIES INCOME REIT USD.01								
		Local	36,825.000	23.820057	877,173.59	25.390000	934,986.75	57,813.16	0.19
		Base		23.820057	877,173.59	25.390000	934,986.75	57,813.16	0.19
39153L106	GREATBATCH INC COMMON STOCK USD.001								
		Local	16,587.000	26.258071	435,542.63	49.060000	813,758.22	378,215.59	0.17
		Base		26.258071	435,542.63	49.060000	813,758.22	378,215.59	0.17
39304D102	GREEN DOT CORP CLASS A COMMON STOCK USD.001								
		Local	20,745.000	23.394609	485,321.17	18.980000	393,740.10	-91,581.07	0.08
		Base		23.394609	485,321.17	18.980000	393,740.10	-91,581.07	0.08
393222104	GREEN PLAINS INC COMMON STOCK USD.001								
		Local	21,145.000	22.398744	473,621.45	32.870000	695,036.15	221,414.70	0.14
		Base		22.398744	473,621.45	32.870000	695,036.15	221,414.70	0.14
398433102	GRIFFON CORP COMMON STOCK USD.25								
		Local	29,514.000	10.413748	307,351.35	12.400000	365,973.60	58,622.25	0.08
		Base		10.413748	307,351.35	12.400000	365,973.60	58,622.25	0.08
398905109	GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01								
		Local	14,193.000	45.989326	652,726.51	84.310000	1,196,611.83	543,885.32	0.25
		Base		45.989326	652,726.51	84.310000	1,196,611.83	543,885.32	0.25
402307102	GULF ISLAND FABRICATION INC COMMON STOCK NPV								
		Local	8,292.000	28.818789	238,965.40	21.520000	178,443.84	-60,521.56	0.04
		Base		28.818789	238,965.40	21.520000	178,443.84	-60,521.56	0.04
40416E103	HCI GROUP INC COMMON STOCK NPV								
		Local	6,807.000	42.348462	288,265.98	40.600000	276,364.20	-11,901.78	0.06
		Base		42.348462	288,265.98	40.600000	276,364.20	-11,901.78	0.06
40418F108	HFF INC CLASS A COMMON STOCK USD.01								
		Local	22,308.000	17.100429	381,476.38	37.190000	829,634.52	448,158.14	0.17
		Base		17.100429	381,476.38	37.190000	829,634.52	448,158.14	0.17

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405024100	HAEMONETICS CORP/MASS COMMON STOCK USD.01								
		Local	34,917.000	32.912724	1,149,213.60	35.280000	1,231,871.76	82,658.16	0.25
		Base		32.912724	1,149,213.60	35.280000	1,231,871.76	82,658.16	0.25
41043F208	HANGER INC COMMON STOCK USD.01								
		Local	23,396.000	23.591707	551,951.57	31.450000	735,804.20	183,852.63	0.15
		Base		23.591707	551,951.57	31.450000	735,804.20	183,852.63	0.15
410495204	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001								
		Local	21,368.000	9.531839	203,676.33	21.080000	450,437.44	246,761.11	0.09
		Base		9.531839	203,676.33	21.080000	450,437.44	246,761.11	0.09
413160102	HARMONIC INC COMMON STOCK USD.001								
		Local	66,314.000	6.281160	416,528.83	7.460000	494,702.44	78,173.61	0.10
		Base		6.281160	416,528.83	7.460000	494,702.44	78,173.61	0.10
416196103	HARTE HANKS INC COMMON STOCK USD1.								
		Local	29,463.000	8.332234	245,492.60	7.190000	211,838.97	-33,653.63	0.04
		Base		8.332234	245,492.60	7.190000	211,838.97	-33,653.63	0.04
419596101	HAVERTY FURNITURE COMMON STOCK USD1.								
		Local	13,484.000	13.098472	176,619.80	25.130000	338,852.92	162,233.12	0.07
		Base		13.098472	176,619.80	25.130000	338,852.92	162,233.12	0.07
420261109	HAWKINS INC COMMON STOCK USD.05								
		Local	6,361.000	39.016019	248,180.90	37.140000	236,247.54	-11,933.36	0.05
		Base		39.016019	248,180.90	37.140000	236,247.54	-11,933.36	0.05
420877201	HAYNES INTERNATIONAL INC COMMON STOCK USD.001								
		Local	8,334.000	57.684668	480,744.02	56.590000	471,621.06	-9,122.96	0.10
		Base		57.684668	480,744.02	56.590000	471,621.06	-9,122.96	0.10
421906108	HEALTHCARE SERVICES GROUP COMMON STOCK USD.01								
		Local	47,178.000	18.358857	866,134.17	29.440000	1,388,920.32	522,786.15	0.28
		Base		18.358857	866,134.17	29.440000	1,388,920.32	522,786.15	0.28
421946104	HEALTHCARE REALTY TRUST INC REIT USD.01								
		Local	64,595.000	21.441005	1,384,981.72	25.420000	1,642,004.90	257,023.18	0.34
		Base		21.441005	1,384,981.72	25.420000	1,642,004.90	257,023.18	0.34

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42210P102	HEADWATERS INC COMMON STOCK USD.001								
		49,357.000	Local	4.981074	245,850.87	13.890000	685,568.73	439,717.86	0.14
			Base	4.981074	245,850.87	13.890000	685,568.73	439,717.86	0.14
42222N103	HEALTHSTREAM INC COMMON STOCK NPV								
		13,838.000	Local	27.657099	382,718.93	24.300000	336,263.40	-46,455.53	0.07
			Base	27.657099	382,718.93	24.300000	336,263.40	-46,455.53	0.07
422245100	HEALTHWAYS INC COMMON STOCK USD.001								
		23,624.000	Local	12.705543	300,155.75	17.540000	414,364.96	114,209.21	0.09
			Base	12.705543	300,155.75	17.540000	414,364.96	114,209.21	0.09
422347104	HEARTLAND EXPRESS INC COMMON STOCK USD.01								
		33,640.000	Local	15.709569	528,469.89	21.340000	717,877.60	189,407.71	0.15
			Base	15.709569	528,469.89	21.340000	717,877.60	189,407.71	0.15
42235N108	HEARTLAND PAYMENT SYSTEMS IN COMMON STOCK USD.001								
		24,703.000	Local	23.092237	570,447.52	41.210000	1,018,010.63	447,563.11	0.21
			Base	23.092237	570,447.52	41.210000	1,018,010.63	447,563.11	0.21
422819102	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01								
		10,847.000	Local	21.546225	233,711.90	18.500000	200,669.50	-33,042.40	0.04
			Base	21.546225	233,711.90	18.500000	200,669.50	-33,042.40	0.04
428567101	HIBBETT SPORTS INC COMMON STOCK USD.01								
		17,371.000	Local	41.244742	716,462.42	54.170000	940,987.07	224,524.65	0.19
			Base	41.244742	716,462.42	54.170000	940,987.07	224,524.65	0.19
42983D104	HIGHER ONE HOLDINGS INC COMMON STOCK								
		21,915.000	Local	16.147006	353,861.63	3.810000	83,496.15	-270,365.48	0.02
			Base	16.147006	353,861.63	3.810000	83,496.15	-270,365.48	0.02
431571108	HILLENBRAND INC COMMON STOCK NPV								
		42,426.000	Local	22.233109	943,261.88	32.620000	1,383,936.12	440,674.24	0.28
			Base	22.233109	943,261.88	32.620000	1,383,936.12	440,674.24	0.28
43365Y104	HITTITE MICROWAVE CORP COMMON STOCK USD.01								
		21,114.000	Local	58.225206	1,229,367.01	77.950000	1,645,836.30	416,469.29	0.34
			Base	58.225206	1,229,367.01	77.950000	1,645,836.30	416,469.29	0.34

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
436893200	HOME BANCSHARES INC COMMON STOCK USD.01								
		31,995.000	Local	14.041004	449,241.92	32.820000	1,050,075.90	600,833.98	0.22
			Base	14.041004	449,241.92	32.820000	1,050,075.90	600,833.98	0.22
440327104	HORACE MANN EDUCATORS COMMON STOCK USD.001								
		27,300.000	Local	16.553869	451,920.62	31.270000	853,671.00	401,750.38	0.18
			Base	16.553869	451,920.62	31.270000	853,671.00	401,750.38	0.18
440543106	HORNBECK OFFSHORE SERVICES COMMON STOCK USD.01								
		21,862.000	Local	31.894962	697,287.67	46.920000	1,025,765.04	328,477.37	0.21
			Base	31.894962	697,287.67	46.920000	1,025,765.04	328,477.37	0.21
443320106	HUB GROUP INC CL A COMMON STOCK USD.01								
		23,450.000	Local	34.970913	820,067.92	50.400000	1,181,880.00	361,812.08	0.24
			Base	34.970913	820,067.92	50.400000	1,181,880.00	361,812.08	0.24
44930G107	ICU MEDICAL INC COMMON STOCK USD.1								
		9,037.000	Local	45.581336	411,918.53	60.810000	549,539.97	137,621.44	0.11
			Base	45.581336	411,918.53	60.810000	549,539.97	137,621.44	0.11
44984A105	IPC THE HOSPITALIST CO COMMON STOCK USD.001								
		11,481.000	Local	42.966311	493,296.22	44.220000	507,689.82	14,393.60	0.10
			Base	42.966311	493,296.22	44.220000	507,689.82	14,393.60	0.10
45068B109	ITT EDUCATIONAL SERVICES INC COMMON STOCK USD.01								
		12,266.000	Local	19.626116	240,733.94	16.690000	204,719.54	-36,014.40	0.04
			Base	19.626116	240,733.94	16.690000	204,719.54	-36,014.40	0.04
45071R109	IXIA COMMON STOCK NPV								
		37,922.000	Local	16.494217	625,493.69	11.430000	433,448.46	-192,045.23	0.09
			Base	16.494217	625,493.69	11.430000	433,448.46	-192,045.23	0.09
451055107	ICONIX BRAND GROUP INC COMMON STOCK USD.001								
		32,666.000	Local	21.321739	696,495.94	42.940000	1,402,678.04	706,182.10	0.29
			Base	21.321739	696,495.94	42.940000	1,402,678.04	706,182.10	0.29
45169U105	IGATE CORP COMMON STOCK USD.01								
		19,762.000	Local	17.141267	338,745.72	36.390000	719,139.18	380,393.46	0.15
			Base	17.141267	338,745.72	36.390000	719,139.18	380,393.46	0.15

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Base Currency: USD - US DOLLAR

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45256B101	IMPAX LABORATORIES INC COMMON STOCK USD.01								
		Local	43,649.000	19.465286	849,640.29	29.990000	1,309,033.51	459,393.22	0.27
		Base		19.465286	849,640.29	29.990000	1,309,033.51	459,393.22	0.27
453836108	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01								
		Local	16,007.000	27.865156	446,037.56	38.380000	614,348.66	168,311.10	0.13
		Base		27.865156	446,037.56	38.380000	614,348.66	168,311.10	0.13
45665Q103	INFINITY PROPERTY + CASUALTY COMMON STOCK NPV								
		Local	7,741.000	56.445581	436,945.24	67.230000	520,427.43	83,482.19	0.11
		Base		56.445581	436,945.24	67.230000	520,427.43	83,482.19	0.11
457461200	INLAND REAL ESTATE CORP REIT USD.01								
		Local	56,383.000	8.923535	503,135.66	10.630000	599,351.29	96,215.63	0.12
		Base		8.923535	503,135.66	10.630000	599,351.29	96,215.63	0.12
45765U103	INSIGHT ENTERPRISES INC COMMON STOCK USD.01								
		Local	27,933.000	17.835006	498,185.23	30.740000	858,660.42	360,475.19	0.18
		Base		17.835006	498,185.23	30.740000	858,660.42	360,475.19	0.18
45774N108	INNOPHOS HOLDINGS INC COMMON STOCK USD.001								
		Local	15,038.000	50.478322	759,093.01	57.570000	865,737.66	106,644.65	0.18
		Base		50.478322	759,093.01	57.570000	865,737.66	106,644.65	0.18
45778Q107	INSPERITY INC WD COMMON STOCK USD.01								
		Local	15,275.000	28.538136	435,920.03	33.000000	504,075.00	68,154.97	0.10
		Base		28.538136	435,920.03	33.000000	504,075.00	68,154.97	0.10
457985208	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01								
		Local	15,922.000	42.768199	680,955.26	47.060000	749,289.32	68,334.06	0.15
		Base		42.768199	680,955.26	47.060000	749,289.32	68,334.06	0.15
458334109	INTER PARFUMS INC COMMON STOCK USD.001								
		Local	11,445.000	20.675690	236,633.27	29.550000	338,199.75	101,566.48	0.07
		Base		20.675690	236,633.27	29.550000	338,199.75	101,566.48	0.07
45841N107	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01								
		Local	32,370.000	16.133877	522,253.60	23.290000	753,897.30	231,643.70	0.15
		Base		16.133877	522,253.60	23.290000	753,897.30	231,643.70	0.15

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45841V109	INTERACTIVE INTELLIGENCE GRO COMMON STOCK USD.01								
		Local	10,616.000	36.403917	386,463.98	56.130000	595,876.08	209,412.10	0.12
		Base		36.403917	386,463.98	56.130000	595,876.08	209,412.10	0.12
458665304	INTERFACE INC COMMON STOCK USD.1								
		Local	39,413.000	15.918431	627,393.12	18.840000	742,540.92	115,147.80	0.15
		Base		15.918431	627,393.12	18.840000	742,540.92	115,147.80	0.15
46113M108	INTERVAL LEISURE GROUP COMMON STOCK USD.01								
		Local	26,669.000	15.417715	411,175.04	21.940000	585,117.86	173,942.82	0.12
		Base		15.417715	411,175.04	21.940000	585,117.86	173,942.82	0.12
461148108	INTEVAC INC COMMON STOCK NPV								
		Local	16,095.000	9.198861	148,055.67	8.010000	128,920.95	-19,134.72	0.03
		Base		9.198861	148,055.67	8.010000	128,920.95	-19,134.72	0.03
461203101	INVACARE CORP COMMON STOCK USD.25								
		Local	19,389.000	25.597116	496,302.48	18.370000	356,175.93	-140,126.55	0.07
		Base		25.597116	496,302.48	18.370000	356,175.93	-140,126.55	0.07
46145F105	INVESTMENT TECHNOLOGY GROUP COMMON STOCK USD.01								
		Local	24,416.000	13.616404	332,458.12	16.880000	412,142.08	79,683.96	0.08
		Base		13.616404	332,458.12	16.880000	412,142.08	79,683.96	0.08
462044108	ION GEOPHYSICAL CORP COMMON STOCK USD.01								
		Local	85,941.000	8.417455	723,404.50	4.220000	362,671.02	-360,733.48	0.07
		Base		8.417455	723,404.50	4.220000	362,671.02	-360,733.48	0.07
462726100	IROBOT CORP COMMON STOCK USD.01								
		Local	19,529.000	28.494097	556,461.22	40.950000	799,712.55	243,251.33	0.16
		Base		28.494097	556,461.22	40.950000	799,712.55	243,251.33	0.16
464287804	ISHARES CORE S+P SMALL CAP ETF ISHARES CORE S+P SMALL CAP E								
		Local	195,641.000	84.779918	16,586,427.99	112.090000	21,929,399.69	5,342,971.70	4.50
		Base		84.779918	16,586,427.99	112.090000	21,929,399.69	5,342,971.70	4.50
466032109	J + J SNACK FOODS CORP COMMON STOCK NPV								
		Local	9,810.000	53.367073	523,530.99	94.120000	923,317.20	399,786.21	0.19
		Base		53.367073	523,530.99	94.120000	923,317.20	399,786.21	0.19

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466367109	JACK IN THE BOX INC COMMON STOCK USD.01								
		Local	28,192.000	23.791161	670,720.40	59.840000	1,687,009.28	1,016,288.88	0.35
		Base		23.791161	670,720.40	59.840000	1,687,009.28	1,016,288.88	0.35
477839104	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01								
		Local	18,431.000	18.337885	337,985.55	30.990000	571,176.69	233,191.14	0.12
		Base		18.337885	337,985.55	30.990000	571,176.69	233,191.14	0.12
48123V102	J2 GLOBAL INC COMMON STOCK USD.01								
		Local	29,923.000	30.689751	918,329.42	50.860000	1,521,883.78	603,554.36	0.31
		Base		30.689751	918,329.42	50.860000	1,521,883.78	603,554.36	0.31
483007704	KAISER ALUMINUM CORP COMMON STOCK USD.01								
		Local	12,122.000	54.100567	655,807.07	72.870000	883,330.14	227,523.07	0.18
		Base		54.100567	655,807.07	72.870000	883,330.14	227,523.07	0.18
483548103	KAMAN CORP COMMON STOCK USD1.								
		Local	18,074.000	34.178657	617,745.04	42.730000	772,302.02	154,556.98	0.16
		Base		34.178657	617,745.04	42.730000	772,302.02	154,556.98	0.16
48562P103	KAPSTONE PAPER AND PACKAGING COMMON STOCK USD.0001								
		Local	54,106.000	10.088024	545,822.65	33.130000	1,792,531.78	1,246,709.13	0.37
		Base		10.088024	545,822.65	33.130000	1,792,531.78	1,246,709.13	0.37
488152208	KELLY SERVICES INC A COMMON STOCK USD1.								
		Local	18,383.000	16.942026	311,445.26	17.170000	315,636.11	4,190.85	0.06
		Base		16.942026	311,445.26	17.170000	315,636.11	4,190.85	0.06
494580103	KINDRED HEALTHCARE INC COMMON STOCK USD.25								
		Local	36,414.000	12.188797	443,842.85	23.100000	841,163.40	397,320.55	0.17
		Base		12.188797	443,842.85	23.100000	841,163.40	397,320.55	0.17
497498105	KIRKLAND S INC COMMON STOCK NPV								
		Local	10,126.000	12.717460	128,777.00	18.550000	187,837.30	59,060.30	0.04
		Base		12.717460	128,777.00	18.550000	187,837.30	59,060.30	0.04
49803T102	KITE REALTY GROUP TRUST REIT USD.01								
		Local	88,075.000	5.651467	497,752.95	6.140000	540,780.50	43,027.55	0.11
		Base		5.651467	497,752.95	6.140000	540,780.50	43,027.55	0.11

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499064103	KNIGHT TRANSPORTATION INC COMMON STOCK USD.01								
		Local	40,699.000	16.857752	686,093.65	23.770000	967,415.23	281,321.58	0.20
		Base		16.857752	686,093.65	23.770000	967,415.23	281,321.58	0.20
500600101	KOPIN CORP COMMON STOCK USD.01								
		Local	41,119.000	4.132037	169,905.21	3.260000	134,047.94	-35,857.27	0.03
		Base		4.132037	169,905.21	3.260000	134,047.94	-35,857.27	0.03
50060P106	KOPPERS HOLDINGS INC COMMON STOCK USD.01								
		Local	13,885.000	37.307386	518,013.05	38.250000	531,101.25	13,088.20	0.11
		Base		37.307386	518,013.05	38.250000	531,101.25	13,088.20	0.11
500643200	KORN/FERRY INTERNATIONAL COMMON STOCK USD.01								
		Local	33,466.000	15.969950	534,450.34	29.370000	982,896.42	448,446.08	0.20
		Base		15.969950	534,450.34	29.370000	982,896.42	448,446.08	0.20
50077C106	KRATON PERFORMANCE POLYMERS COMMON STOCK USD.01								
		Local	21,907.000	29.809711	653,041.34	22.390000	490,497.73	-162,543.61	0.10
		Base		29.809711	653,041.34	22.390000	490,497.73	-162,543.61	0.10
501242101	KULICKE + SOFFA INDUSTRIES COMMON STOCK NPV								
		Local	51,410.000	10.063729	517,376.29	14.260000	733,106.60	215,730.31	0.15
		Base		10.063729	517,376.29	14.260000	733,106.60	215,730.31	0.15
50187A107	LHC GROUP INC COMMON STOCK USD.01								
		Local	8,179.000	22.172484	181,348.75	21.370000	174,785.23	-6,563.52	0.04
		Base		22.172484	181,348.75	21.370000	174,785.23	-6,563.52	0.04
502160104	LSB INDUSTRIES INC COMMON STOCK USD.1								
		Local	12,889.000	37.639417	485,134.45	41.670000	537,084.63	51,950.18	0.11
		Base		37.639417	485,134.45	41.670000	537,084.63	51,950.18	0.11
502175102	LTC PROPERTIES INC REIT USD.01								
		Local	23,420.000	31.229965	731,405.79	39.040000	914,316.80	182,911.01	0.19
		Base		31.229965	731,405.79	39.040000	914,316.80	182,911.01	0.19
505336107	LA Z BOY INC COMMON STOCK USD1.								
		Local	35,219.000	11.469187	403,933.31	23.170000	816,024.23	412,090.92	0.17
		Base		11.469187	403,933.31	23.170000	816,024.23	412,090.92	0.17

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505597104	LACLEDE GROUP INC/THE COMMON STOCK USD1.								
		Local	27,907.000	42.950433	1,198,617.74	48.550000	1,354,884.85	156,267.11	0.28
		Base		42.950433	1,198,617.74	48.550000	1,354,884.85	156,267.11	0.28
51476K103	LANDAUER INC COMMON STOCK USD.1								
		Local	6,418.000	56.092932	360,004.44	42.000000	269,556.00	-90,448.44	0.06
		Base		56.092932	360,004.44	42.000000	269,556.00	-90,448.44	0.06
516012101	LANNETT CO INC COMMON STOCK USD.001								
		Local	5,632.000	49.653001	279,645.70	49.620000	279,459.84	-185.86	0.06
		Base		49.653001	279,645.70	49.620000	279,459.84	-185.86	0.06
517942108	LASALLE HOTEL PROPERTIES REIT USD.01								
		Local	53,184.000	25.923511	1,378,716.00	35.290000	1,876,863.36	498,147.36	0.39
		Base		25.923511	1,378,716.00	35.290000	1,876,863.36	498,147.36	0.39
529043101	LEXINGTON REALTY TRUST REIT USD.0001								
		Local	137,288.000	9.625608	1,321,480.50	11.010000	1,511,540.88	190,060.38	0.31
		Base		9.625608	1,321,480.50	11.010000	1,511,540.88	190,060.38	0.31
53220K504	LIGAND PHARMACEUTICALS COMMON STOCK USD.001								
		Local	13,872.000	57.373997	795,892.08	62.290000	864,086.88	68,194.80	0.18
		Base		57.373997	795,892.08	62.290000	864,086.88	68,194.80	0.18
535555106	LINDSAY CORP COMMON STOCK USD1.								
		Local	8,695.000	67.700664	588,657.27	84.470000	734,466.65	145,809.38	0.15
		Base		67.700664	588,657.27	84.470000	734,466.65	145,809.38	0.15
53635B107	LIQUIDITY SERVICES INC COMMON STOCK USD.001								
		Local	17,599.000	29.912867	526,436.54	15.760000	277,360.24	-249,076.30	0.06
		Base		29.912867	526,436.54	15.760000	277,360.24	-249,076.30	0.06
536797103	LITHIA MOTORS INC CL A COMMON STOCK NPV								
		Local	15,173.000	25.658789	389,320.80	94.070000	1,427,324.11	1,038,003.31	0.29
		Base		25.658789	389,320.80	94.070000	1,427,324.11	1,038,003.31	0.29
537008104	LITTELFUSE INC COMMON STOCK USD.01								
		Local	15,114.000	55.599827	840,335.79	92.950000	1,404,846.30	564,510.51	0.29
		Base		55.599827	840,335.79	92.950000	1,404,846.30	564,510.51	0.29

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538146101	LIVEPERSON INC COMMON STOCK USD.001								
		Local	33,149.000	12.988616	430,559.62	10.150000	336,462.35	-94,097.27	0.07
		Base		12.988616	430,559.62	10.150000	336,462.35	-94,097.27	0.07
54142L109	LOGMEIN INC COMMON STOCK USD.01								
		Local	15,313.000	35.839758	548,814.22	46.620000	713,892.06	165,077.84	0.15
		Base		35.839758	548,814.22	46.620000	713,892.06	165,077.84	0.15
55003T107	LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001								
		Local	18,490.000	27.521084	508,864.84	75.950000	1,404,315.50	895,450.66	0.29
		Base		27.521084	508,864.84	75.950000	1,404,315.50	895,450.66	0.29
55027E102	LUMINEX CORP COMMON STOCK USD.001								
		Local	25,139.000	22.941819	576,734.39	17.150000	431,133.85	-145,600.54	0.09
		Base		22.941819	576,734.39	17.150000	431,133.85	-145,600.54	0.09
550283105	LUMOS NETWORKS CORP COMMON STOCK USD.01								
		Local	12,094.000	14.757173	178,473.25	14.470000	175,000.18	-3,473.07	0.04
		Base		14.757173	178,473.25	14.470000	175,000.18	-3,473.07	0.04
550819106	LYDALL INC COMMON STOCK USD.1								
		Local	11,318.000	11.311405	128,022.48	27.370000	309,773.66	181,751.18	0.06
		Base		11.311405	128,022.48	27.370000	309,773.66	181,751.18	0.06
55264U108	MB FINANCIAL INC COMMON STOCK USD.01								
		Local	36,986.000	24.042207	889,225.07	27.050000	1,000,471.30	111,246.23	0.21
		Base		24.042207	889,225.07	27.050000	1,000,471.30	111,246.23	0.21
55305B101	M/I HOMES INC COMMON STOCK USD.01								
		Local	16,444.000	15.106782	248,415.93	24.270000	399,095.88	150,679.95	0.08
		Base		15.106782	248,415.93	24.270000	399,095.88	150,679.95	0.08
55306N104	MKS INSTRUMENTS INC COMMON STOCK NPV								
		Local	35,901.000	27.112609	973,369.79	31.240000	1,121,547.24	148,177.45	0.23
		Base		27.112609	973,369.79	31.240000	1,121,547.24	148,177.45	0.23
553777103	MTS SYSTEMS CORP COMMON STOCK USD.25								
		Local	10,283.000	42.783254	439,940.20	67.760000	696,776.08	256,835.88	0.14
		Base		42.783254	439,940.20	67.760000	696,776.08	256,835.88	0.14

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
55402X105	MWI VETERINARY SUPPLY INC COMMON STOCK USD.01								
		Local	8,649.000	89.709213	775,894.98	141.990000	1,228,071.51	452,176.53	0.25
		Base		89.709213	775,894.98	141.990000	1,228,071.51	452,176.53	0.25
556269108	STEVEN MADDEN LTD COMMON STOCK USD.0001								
		Local	39,131.000	24.695298	966,351.69	34.300000	1,342,193.30	375,841.61	0.28
		Base		24.695298	966,351.69	34.300000	1,342,193.30	375,841.61	0.28
559079207	MAGELLAN HEALTH INC COMMON STOCK USD.01								
		Local	18,491.000	51.134608	945,530.03	62.240000	1,150,879.84	205,349.81	0.24
		Base		51.134608	945,530.03	62.240000	1,150,879.84	205,349.81	0.24
562750109	MANHATTAN ASSOCIATES INC COMMON STOCK USD.01								
		Local	51,441.000	10.976658	564,650.28	34.430000	1,771,113.63	1,206,463.35	0.36
		Base		10.976658	564,650.28	34.430000	1,771,113.63	1,206,463.35	0.36
564563104	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01								
		Local	15,953.000	28.956919	461,949.73	29.520000	470,932.56	8,982.83	0.10
		Base		28.956919	461,949.73	29.520000	470,932.56	8,982.83	0.10
566330106	MARCUS CORPORATION COMMON STOCK USD1.								
		Local	12,202.000	11.305734	137,952.57	18.250000	222,686.50	84,733.93	0.05
		Base		11.305734	137,952.57	18.250000	222,686.50	84,733.93	0.05
567908108	MARINEMAX INC COMMON STOCK USD.001								
		Local	16,544.000	8.967628	148,360.44	16.740000	276,946.56	128,586.12	0.06
		Base		8.967628	148,360.44	16.740000	276,946.56	128,586.12	0.06
57060D108	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003								
		Local	25,430.000	33.552133	853,230.73	54.060000	1,374,745.80	521,515.07	0.28
		Base		33.552133	853,230.73	54.060000	1,374,745.80	521,515.07	0.28
57164Y107	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01								
		Local	20,120.000	23.035133	463,466.87	58.630000	1,179,635.60	716,168.73	0.24
		Base		23.035133	463,466.87	58.630000	1,179,635.60	716,168.73	0.24
574795100	MASIMO CORPORATION COMMON STOCK USD.001								
		Local	34,751.000	23.589900	819,772.61	23.600000	820,123.60	350.99	0.17
		Base		23.589900	819,772.61	23.600000	820,123.60	350.99	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
576690101	MATERION CORP COMMON STOCK NPV								
		Local	13,875.000	33.075668	458,924.90	36.990000	513,236.25	54,311.35	0.11
		Base		33.075668	458,924.90	36.990000	513,236.25	54,311.35	0.11
576853105	MATRIX SERVICE CO COMMON STOCK USD.01								
		Local	17,725.000	13.761309	243,919.21	32.790000	581,202.75	337,283.54	0.12
		Base		13.761309	243,919.21	32.790000	581,202.75	337,283.54	0.12
57686G105	MATSON INC COMMON STOCK NPV								
		Local	28,891.000	23.511669	679,275.64	26.840000	775,434.44	96,158.80	0.16
		Base		23.511669	679,275.64	26.840000	775,434.44	96,158.80	0.16
577128101	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.								
		Local	18,262.000	40.635301	742,081.86	41.570000	759,151.34	17,069.48	0.16
		Base		40.635301	742,081.86	41.570000	759,151.34	17,069.48	0.16
577933104	MAXIMUS INC COMMON STOCK NPV								
		Local	45,661.000	22.129027	1,010,433.48	43.020000	1,964,336.22	953,902.74	0.40
		Base		22.129027	1,010,433.48	43.020000	1,964,336.22	953,902.74	0.40
58319P108	MEADOWBROOK INSURANCE GROUP COMMON STOCK USD.01								
		Local	31,220.000	9.334798	291,432.40	7.190000	224,471.80	-66,960.60	0.05
		Base		9.334798	291,432.40	7.190000	224,471.80	-66,960.60	0.05
583421102	MEASUREMENT SPECIALTIES INC COMMON STOCK NPV								
		Local	10,210.000	30.849129	314,969.61	86.070000	878,774.70	563,805.09	0.18
		Base		30.849129	314,969.61	86.070000	878,774.70	563,805.09	0.18
58463J304	MEDICAL PROPERTIES TRUST INC REIT USD.001								
		Local	114,563.000	11.565059	1,324,927.90	13.240000	1,516,814.12	191,886.22	0.31
		Base		11.565059	1,324,927.90	13.240000	1,516,814.12	191,886.22	0.31
584688105	MEDICINES COMPANY COMMON STOCK USD.001								
		Local	43,521.000	20.783464	904,517.12	29.060000	1,264,720.26	360,203.14	0.26
		Base		20.783464	904,517.12	29.060000	1,264,720.26	360,203.14	0.26
58470H101	MEDIFAST INC COMMON STOCK USD.001								
		Local	8,120.000	20.251507	164,442.24	30.410000	246,929.20	82,486.96	0.05
		Base		20.251507	164,442.24	30.410000	246,929.20	82,486.96	0.05

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58471A105	MEDIDATA SOLUTIONS INC COMMON STOCK USD.01								
		34,265.000	Local	17.752639	608,294.18	42.810000	1,466,884.65	858,590.47	0.30
			Base	17.752639	608,294.18	42.810000	1,466,884.65	858,590.47	0.30
587118100	MEN S WEARHOUSE INC/THE COMMON STOCK USD.01								
		30,343.000	Local	31.854030	966,546.83	55.800000	1,693,139.40	726,592.57	0.35
			Base	31.854030	966,546.83	55.800000	1,693,139.40	726,592.57	0.35
589378108	MERCURY SYSTEMS INC COMMON STOCK USD.01								
		22,376.000	Local	15.207512	340,283.29	11.340000	253,743.84	-86,539.45	0.05
			Base	15.207512	340,283.29	11.340000	253,743.84	-86,539.45	0.05
589584101	MERIDIAN BIOSCIENCE INC COMMON STOCK NPV								
		27,960.000	Local	20.551651	574,624.15	20.640000	577,094.40	2,470.25	0.12
			Base	20.551651	574,624.15	20.640000	577,094.40	2,470.25	0.12
589889104	MERIT MEDICAL SYSTEMS INC COMMON STOCK NPV								
		27,326.000	Local	15.154260	414,105.32	15.100000	412,622.60	-1,482.72	0.08
			Base	15.154260	414,105.32	15.100000	412,622.60	-1,482.72	0.08
59001A102	MERITAGE HOMES CORP COMMON STOCK USD.01								
		24,716.000	Local	28.512495	704,714.82	42.210000	1,043,262.36	338,547.54	0.21
			Base	28.512495	704,714.82	42.210000	1,043,262.36	338,547.54	0.21
591520200	METHODE ELECTRONICS INC COMMON STOCK USD.5								
		23,897.000	Local	11.736807	280,474.48	38.210000	913,104.37	632,629.89	0.19
			Base	11.736807	280,474.48	38.210000	913,104.37	632,629.89	0.19
594793101	MICREL INC COMMON STOCK NPV								
		30,289.000	Local	11.137055	337,330.26	11.280000	341,659.92	4,329.66	0.07
			Base	11.137055	337,330.26	11.280000	341,659.92	4,329.66	0.07
594972408	MICROSTRATEGY INC CL A COMMON STOCK USD.001								
		6,084.000	Local	131.324135	798,976.04	140.620000	855,532.08	56,556.04	0.18
			Base	131.324135	798,976.04	140.620000	855,532.08	56,556.04	0.18
595137100	MICROSEMI CORP COMMON STOCK USD.2								
		63,750.000	Local	20.068367	1,279,358.42	26.760000	1,705,950.00	426,591.58	0.35
			Base	20.068367	1,279,358.42	26.760000	1,705,950.00	426,591.58	0.35

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60740F105	MOBILE MINI INC COMMON STOCK USD.01								
		Local	27,610.000	23.007271	635,230.75	47.890000	1,322,242.90	687,012.15	0.27
		Base		23.007271	635,230.75	47.890000	1,322,242.90	687,012.15	0.27
60855R100	MOLINA HEALTHCARE INC COMMON STOCK USD.001								
		Local	19,182.000	25.104209	481,548.93	44.630000	856,092.66	374,543.73	0.18
		Base		25.104209	481,548.93	44.630000	856,092.66	374,543.73	0.18
60877T100	MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001								
		Local	31,074.000	15.262446	474,265.24	12.080000	375,373.92	-98,891.32	0.08
		Base		15.262446	474,265.24	12.080000	375,373.92	-98,891.32	0.08
609027107	MONARCH CASINO + RESORT INC COMMON STOCK USD.01								
		Local	6,541.000	10.926961	71,473.25	15.140000	99,030.74	27,557.49	0.02
		Base		10.926961	71,473.25	15.140000	99,030.74	27,557.49	0.02
609839105	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001								
		Local	23,689.000	17.980100	425,930.58	42.350000	1,003,229.15	577,298.57	0.21
		Base		17.980100	425,930.58	42.350000	1,003,229.15	577,298.57	0.21
61022P100	MONOTYPE IMAGING HOLDINGS IN COMMON STOCK USD.001								
		Local	26,256.000	15.178504	398,526.79	28.170000	739,631.52	341,104.73	0.15
		Base		15.178504	398,526.79	28.170000	739,631.52	341,104.73	0.15
610236101	MONRO MUFFLER BRAKE INC COMMON STOCK USD.01								
		Local	20,104.000	37.423130	752,354.61	53.190000	1,069,331.76	316,977.15	0.22
		Base		37.423130	752,354.61	53.190000	1,069,331.76	316,977.15	0.22
611742107	MONSTER WORLDWIDE INC COMMON STOCK USD.001								
		Local	61,102.000	4.455086	272,214.69	6.540000	399,607.08	127,392.39	0.08
		Base		4.455086	272,214.69	6.540000	399,607.08	127,392.39	0.08
615394202	MOOG INC CLASS A COMMON STOCK USD1.								
		Local	30,527.000	42.659959	1,302,280.58	72.890000	2,225,113.03	922,832.45	0.46
		Base		42.659959	1,302,280.58	72.890000	2,225,113.03	922,832.45	0.46
624580106	MOVADO GROUP INC COMMON STOCK USD.01								
		Local	12,138.000	18.861053	228,935.46	41.670000	505,790.46	276,855.00	0.10
		Base		18.861053	228,935.46	41.670000	505,790.46	276,855.00	0.10

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624756102	MUELLER INDUSTRIES INC COMMON STOCK USD.01								
		Local	38,134.000	20.939628	798,511.76	29.410000	1,121,520.94	323,009.18	0.23
		Base		20.939628	798,511.76	29.410000	1,121,520.94	323,009.18	0.23
625453105	MULTIMEDIA GAMES HOLDING CO COMMON STOCK USD.01								
		Local	19,917.000	9.258086	184,393.29	29.640000	590,339.88	405,946.59	0.12
		Base		9.258086	184,393.29	29.640000	590,339.88	405,946.59	0.12
628464109	MYERS INDUSTRIES INC COMMON STOCK NPV								
		Local	17,768.000	11.951765	212,358.96	20.090000	356,959.12	144,600.16	0.07
		Base		11.951765	212,358.96	20.090000	356,959.12	144,600.16	0.07
628778102	N B T BANCORP INC COMMON STOCK USD.01								
		Local	29,519.000	21.736458	641,638.50	24.020000	709,046.38	67,407.88	0.15
		Base		21.736458	641,638.50	24.020000	709,046.38	67,407.88	0.15
62914B100	NIC INC COMMON STOCK NPV								
		Local	40,262.000	16.484033	663,680.15	15.850000	638,152.70	-25,527.45	0.13
		Base		16.484033	663,680.15	15.850000	638,152.70	-25,527.45	0.13
630077105	NANOMETRICS INC COMMON STOCK NPV								
		Local	15,186.000	16.369808	248,591.90	18.250000	277,144.50	28,552.60	0.06
		Base		16.369808	248,591.90	18.250000	277,144.50	28,552.60	0.06
637138108	NATL PENN BCSHS INC COMMON STOCK NPV								
		Local	74,903.000	8.081768	605,348.70	10.580000	792,473.74	187,125.04	0.16
		Base		8.081768	605,348.70	10.580000	792,473.74	187,125.04	0.16
637215104	NATIONAL PRESTO INDS INC COMMON STOCK USD1.								
		Local	3,297.000	97.304992	320,814.56	72.840000	240,153.48	-80,661.08	0.05
		Base		97.304992	320,814.56	72.840000	240,153.48	-80,661.08	0.05
638904102	NAVIGATORS GROUP INC COMMON STOCK USD.1								
		Local	7,171.000	48.676105	349,056.35	67.050000	480,815.55	131,759.20	0.10
		Base		48.676105	349,056.35	67.050000	480,815.55	131,759.20	0.10
639050103	NATUS MEDICAL INC COMMON STOCK USD.001								
		Local	18,752.000	13.649176	255,949.34	25.140000	471,425.28	215,475.94	0.10
		Base		13.649176	255,949.34	25.140000	471,425.28	215,475.94	0.10

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63935N107	NAVIGANT CONSULTING INC COMMON STOCK USD.001								
		Local	33,023.000	11.109658	366,874.22	17.450000	576,251.35	209,377.13	0.12
		Base		11.109658	366,874.22	17.450000	576,251.35	209,377.13	0.12
640079109	NEENAH PAPER INC COMMON STOCK USD.01								
		Local	11,019.000	23.692967	261,072.80	53.150000	585,659.85	324,587.05	0.12
		Base		23.692967	261,072.80	53.150000	585,659.85	324,587.05	0.12
640491106	NEOGEN CORP COMMON STOCK USD.16								
		Local	24,627.000	28.224585	695,086.85	40.470000	996,654.69	301,567.84	0.20
		Base		28.224585	695,086.85	40.470000	996,654.69	301,567.84	0.20
64111Q104	NETGEAR INC COMMON STOCK USD.001								
		Local	24,534.000	34.932590	857,036.17	34.770000	853,047.18	-3,988.99	0.18
		Base		34.932590	857,036.17	34.770000	853,047.18	-3,988.99	0.18
64115T104	NETSCOUT SYSTEMS INC COMMON STOCK USD.001								
		Local	25,030.000	21.441588	536,682.96	44.340000	1,109,830.20	573,147.24	0.23
		Base		21.441588	536,682.96	44.340000	1,109,830.20	573,147.24	0.23
646025106	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5								
		Local	28,355.000	44.810249	1,270,594.60	57.160000	1,620,771.80	350,177.20	0.33
		Base		44.810249	1,270,594.60	57.160000	1,620,771.80	350,177.20	0.33
651718504	NEWPARK RESOURCES INC COMMON STOCK USD.01								
		Local	58,112.000	12.497838	726,274.36	12.460000	724,075.52	-2,198.84	0.15
		Base		12.497838	726,274.36	12.460000	724,075.52	-2,198.84	0.15
651824104	NEWPORT CORP COMMON STOCK USD.1167								
		Local	26,341.000	15.815334	416,591.70	18.500000	487,308.50	70,716.80	0.10
		Base		15.815334	416,591.70	18.500000	487,308.50	70,716.80	0.10
665531109	NORTHERN OIL AND GAS INC COMMON STOCK USD.001								
		Local	38,292.000	12.104522	463,506.35	16.290000	623,776.68	160,270.33	0.13
		Base		12.104522	463,506.35	16.290000	623,776.68	160,270.33	0.13
667340103	NORTHWEST BANCSHARES INC COMMON STOCK USD.01								
		Local	63,520.000	12.575463	798,793.39	13.570000	861,966.40	63,173.01	0.18
		Base		12.575463	798,793.39	13.570000	861,966.40	63,173.01	0.18

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667655104	NORTHWEST NATURAL GAS CO COMMON STOCK USD3.167								
		Local	18,236.000	45.594375	831,459.03	47.150000	859,827.40	28,368.37	0.18
		Base		45.594375	831,459.03	47.150000	859,827.40	28,368.37	0.18
668074305	NORTHWESTERN CORP COMMON STOCK USD.01								
		Local	26,087.000	34.285525	894,406.48	52.190000	1,361,480.53	467,074.05	0.28
		Base		34.285525	894,406.48	52.190000	1,361,480.53	467,074.05	0.28
67020Q305	NTELOS HOLDINGS CORP COMMON STOCK USD.01								
		Local	10,277.000	23.234852	238,784.57	12.460000	128,051.42	-110,733.15	0.03
		Base		23.234852	238,784.57	12.460000	128,051.42	-110,733.15	0.03
67069D108	NUTRISYSTEM INC COMMON STOCK USD.001								
		Local	19,292.000	12.999296	250,782.41	17.110000	330,086.12	79,303.71	0.07
		Base		12.999296	250,782.41	17.110000	330,086.12	79,303.71	0.07
670704105	NUVASIVE INC COMMON STOCK USD.001								
		Local	30,905.000	25.818481	797,920.16	35.570000	1,099,290.85	301,370.69	0.23
		Base		25.818481	797,920.16	35.570000	1,099,290.85	301,370.69	0.23
670872100	OM GROUP INC COMMON STOCK USD.01								
		Local	21,529.000	31.910989	687,011.68	32.430000	698,185.47	11,173.79	0.14
		Base		31.910989	687,011.68	32.430000	698,185.47	11,173.79	0.14
671044105	OSI SYSTEMS INC COMMON STOCK NPV								
		Local	12,608.000	44.291808	558,431.11	66.750000	841,584.00	283,152.89	0.17
		Base		44.291808	558,431.11	66.750000	841,584.00	283,152.89	0.17
680033107	OLD NATIONAL BANCORP COMMON STOCK NPV								
		Local	71,024.000	11.386593	808,721.39	14.280000	1,014,222.72	205,501.33	0.21
		Base		11.386593	808,721.39	14.280000	1,014,222.72	205,501.33	0.21
68162K106	OLYMPIC STEEL INC COMMON STOCK NPV								
		Local	6,124.000	24.644946	150,925.65	24.750000	151,569.00	643.35	0.03
		Base		24.644946	150,925.65	24.750000	151,569.00	643.35	0.03
68213N109	OMNICELL INC COMMON STOCK USD.001								
		Local	23,966.000	16.435426	393,891.42	28.710000	688,063.86	294,172.44	0.14
		Base		16.435426	393,891.42	28.710000	688,063.86	294,172.44	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
682159108	ON ASSIGNMENT INC COMMON STOCK USD.01								
		Local	31,254.000	14.168406	442,819.35	35.570000	1,111,704.78	668,885.43	0.23
		Base		14.168406	442,819.35	35.570000	1,111,704.78	668,885.43	0.23
68372A104	OPENTABLE INC COMMON STOCK USD.0001								
		Local	15,779.000	46.754766	737,743.46	103.600000	1,634,704.40	896,960.94	0.34
		Base		46.754766	737,743.46	103.600000	1,634,704.40	896,960.94	0.34
68375Q403	OPLINK COMMUNICATIONS INC COMMON STOCK USD.001								
		Local	12,134.000	18.022070	218,679.80	16.970000	205,913.98	-12,765.82	0.04
		Base		18.022070	218,679.80	16.970000	205,913.98	-12,765.82	0.04
685564106	ORBITAL SCIENCES CORP COMMON STOCK USD.01								
		Local	40,743.000	17.000533	692,652.71	29.550000	1,203,955.65	511,302.94	0.25
		Base		17.000533	692,652.71	29.550000	1,203,955.65	511,302.94	0.25
68628V308	ORION MARINE GROUP INC COMMON STOCK USD.01								
		Local	18,403.000	8.680118	159,740.21	10.830000	199,304.49	39,564.28	0.04
		Base		8.680118	159,740.21	10.830000	199,304.49	39,564.28	0.04
68633D103	ORITANI FINANCIAL CORP COMMON STOCK USD.01								
		Local	26,451.000	13.373379	353,739.25	15.390000	407,080.89	53,341.64	0.08
		Base		13.373379	353,739.25	15.390000	407,080.89	53,341.64	0.08
690070107	OUTERWALL INC W/I COMMON STOCK USD.001								
		Local	13,527.000	49.532720	670,029.10	59.350000	802,827.45	132,798.35	0.16
		Base		49.532720	670,029.10	59.350000	802,827.45	132,798.35	0.16
691497309	OXFORD INDUSTRIES INC COMMON STOCK USD1.								
		Local	9,719.000	40.847409	396,995.97	66.670000	647,965.73	250,969.76	0.13
		Base		40.847409	396,995.97	66.670000	647,965.73	250,969.76	0.13
69327R101	PDC ENERGY INC COMMON STOCK USD.01								
		Local	24,003.000	36.467484	875,329.03	63.150000	1,515,789.45	640,460.42	0.31
		Base		36.467484	875,329.03	63.150000	1,515,789.45	640,460.42	0.31
69336V101	PGT INC COMMON STOCK USD.01								
		Local	21,018.000	8.340463	175,299.86	8.470000	178,022.46	2,722.60	0.04
		Base		8.340463	175,299.86	8.470000	178,022.46	2,722.60	0.04

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69360J107	PS BUSINESS PARKS INC/CA REIT USD.01								
		Local	13,551.000	61.723535	836,415.62	83.490000	1,131,372.99	294,957.37	0.23
		Base		61.723535	836,415.62	83.490000	1,131,372.99	294,957.37	0.23
698813102	PAPA JOHN S INTL INC COMMON STOCK USD.01								
		Local	20,858.000	17.915818	373,688.14	42.390000	884,170.62	510,482.48	0.18
		Base		17.915818	373,688.14	42.390000	884,170.62	510,482.48	0.18
699462107	PAREXEL INTERNATIONAL CORP COMMON STOCK USD.01								
		Local	37,930.000	25.455573	965,529.87	52.840000	2,004,221.20	1,038,691.33	0.41
		Base		25.455573	965,529.87	52.840000	2,004,221.20	1,038,691.33	0.41
700416209	PARK ELECTROCHEMICAL CORP COMMON STOCK USD.1								
		Local	14,044.000	28.012632	393,409.40	28.210000	396,181.24	2,771.84	0.08
		Base		28.012632	393,409.40	28.210000	396,181.24	2,771.84	0.08
70159Q104	PARKWAY PROPERTIES INC REIT USD.001								
		Local	48,644.000	16.709358	812,809.99	20.650000	1,004,498.60	191,688.61	0.21
		Base		16.709358	812,809.99	20.650000	1,004,498.60	191,688.61	0.21
707882106	PENN VIRGINIA CORP COMMON STOCK USD.01								
		Local	35,628.000	9.813293	349,627.99	16.950000	603,894.60	254,266.61	0.12
		Base		9.813293	349,627.99	16.950000	603,894.60	254,266.61	0.12
709102107	PENN REAL ESTATE INVEST TST REIT USD1.								
		Local	46,035.000	14.949404	688,195.82	18.820000	866,378.70	178,182.88	0.18
		Base		14.949404	688,195.82	18.820000	866,378.70	178,182.88	0.18
713278109	PEP BOYS MANNY MOE + JACK COMMON STOCK USD1.								
		Local	35,784.000	11.954872	427,793.15	11.460000	410,084.64	-17,708.51	0.08
		Base		11.954872	427,793.15	11.460000	410,084.64	-17,708.51	0.08
71375U101	PERFICIENT INC COMMON STOCK USD.001								
		Local	22,851.000	11.362831	259,652.06	19.470000	444,908.97	185,256.91	0.09
		Base		11.362831	259,652.06	19.470000	444,908.97	185,256.91	0.09
713831105	PERICOM SEMICONDUCTOR CORP COMMON STOCK NPV								
		Local	13,975.000	8.536791	119,301.65	9.040000	126,334.00	7,032.35	0.03
		Base		8.536791	119,301.65	9.040000	126,334.00	7,032.35	0.03

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716382106	PETMED EXPRESS INC COMMON STOCK USD.001								
		Local	13,586.000	12.166297	165,291.31	13.480000	183,139.28	17,847.97	0.04
		Base		12.166297	165,291.31	13.480000	183,139.28	17,847.97	0.04
716748108	PETROQUEST ENERGY INC COMMON STOCK USD.001								
		Local	38,961.000	7.138331	278,116.52	7.520000	292,986.72	14,870.20	0.06
		Base		7.138331	278,116.52	7.520000	292,986.72	14,870.20	0.06
71714F104	PHARMERICA CORP COMMON STOCK USD.01								
		Local	19,998.000	13.948655	278,945.20	28.590000	571,742.82	292,797.62	0.12
		Base		13.948655	278,945.20	28.590000	571,742.82	292,797.62	0.12
720186105	PIEDMONT NATURAL GAS CO COMMON STOCK NPV								
		Local	52,226.000	31.323973	1,635,925.83	37.410000	1,953,774.66	317,848.83	0.40
		Base		31.323973	1,635,925.83	37.410000	1,953,774.66	317,848.83	0.40
723456109	PINNACLE ENTERTAINMENT INC COMMON STOCK USD.1								
		Local	39,835.000	13.497688	537,680.42	25.180000	1,003,045.30	465,364.88	0.21
		Base		13.497688	537,680.42	25.180000	1,003,045.30	465,364.88	0.21
72346Q104	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.								
		Local	22,351.000	16.713226	373,557.31	39.480000	882,417.48	508,860.17	0.18
		Base		16.713226	373,557.31	39.480000	882,417.48	508,860.17	0.18
723664108	PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1								
		Local	42,081.000	11.971803	503,785.43	17.540000	738,100.74	234,315.31	0.15
		Base		11.971803	503,785.43	17.540000	738,100.74	234,315.31	0.15
724078100	PIPER JAFFRAY COS COMMON STOCK USD.01								
		Local	10,882.000	30.033658	326,826.27	51.770000	563,361.14	236,534.87	0.12
		Base		30.033658	326,826.27	51.770000	563,361.14	236,534.87	0.12
729132100	PLEXUS CORP COMMON STOCK USD.01								
		Local	22,835.000	31.595977	721,494.14	43.290000	988,527.15	267,033.01	0.20
		Base		31.595977	721,494.14	43.290000	988,527.15	267,033.01	0.20
73278L105	POOL CORP COMMON STOCK USD.001								
		Local	30,163.000	30.464797	918,909.66	56.560000	1,706,019.28	787,109.62	0.35
		Base		30.464797	918,909.66	56.560000	1,706,019.28	787,109.62	0.35

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73640Q105	PORTFOLIO RECOVERY ASSOCIATE COMMON STOCK USD.01								
		Local	33,438.000	27.709539	926,551.58	59.530000	1,990,564.14	1,064,012.56	0.41
		Base		27.709539	926,551.58	59.530000	1,990,564.14	1,064,012.56	0.41
737464107	POST PROPERTIES INC REIT USD.01								
		Local	36,404.000	41.951289	1,527,194.73	53.460000	1,946,157.84	418,963.11	0.40
		Base		41.951289	1,527,194.73	53.460000	1,946,157.84	418,963.11	0.40
739128106	POWELL INDUSTRIES INC COMMON STOCK USD.01								
		Local	6,217.000	38.431097	238,926.13	65.380000	406,467.46	167,541.33	0.08
		Base		38.431097	238,926.13	65.380000	406,467.46	167,541.33	0.08
739276103	POWER INTEGRATIONS INC COMMON STOCK USD.001								
		Local	20,359.000	37.845930	770,505.28	57.540000	1,171,456.86	400,951.58	0.24
		Base		37.845930	770,505.28	57.540000	1,171,456.86	400,951.58	0.24
74112D101	PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01								
		Local	34,857.000	13.837660	482,339.33	33.890000	1,181,303.73	698,964.40	0.24
		Base		13.837660	482,339.33	33.890000	1,181,303.73	698,964.40	0.24
74267C106	PROASSURANCE CORP COMMON STOCK USD.01								
		Local	40,533.000	36.997213	1,499,608.03	44.400000	1,799,665.20	300,057.17	0.37
		Base		36.997213	1,499,608.03	44.400000	1,799,665.20	300,057.17	0.37
74269U203	PROCERA NETWORKS INC COMMON STOCK USD.001								
		Local	13,898.000	17.535953	243,714.67	10.090000	140,230.82	-103,483.85	0.03
		Base		17.535953	243,714.67	10.090000	140,230.82	-103,483.85	0.03
742962103	PRIVATEBANCORP INC COMMON STOCK NPV								
		Local	43,929.000	14.692231	645,415.03	29.060000	1,276,576.74	631,161.71	0.26
		Base		14.692231	645,415.03	29.060000	1,276,576.74	631,161.71	0.26
743312100	PROGRESS SOFTWARE CORP COMMON STOCK USD.01								
		Local	34,709.000	23.848321	827,751.38	24.040000	834,404.36	6,652.98	0.17
		Base		23.848321	827,751.38	24.040000	834,404.36	6,652.98	0.17
74386T105	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01								
		Local	36,131.000	13.966540	504,625.06	17.320000	625,788.92	121,163.86	0.13
		Base		13.966540	504,625.06	17.320000	625,788.92	121,163.86	0.13

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747277101	QLOGIC CORP COMMON STOCK USD.001								
		58,514.000	Local	9.691447	567,085.32	10.090000	590,406.26	23,320.94	0.12
			Base	9.691447	567,085.32	10.090000	590,406.26	23,320.94	0.12
747316107	QUAKER CHEMICAL CORP COMMON STOCK USD1.								
		8,882.000	Local	41.834866	371,577.28	76.790000	682,048.78	310,471.50	0.14
			Base	41.834866	371,577.28	76.790000	682,048.78	310,471.50	0.14
747582104	QUALITY SYSTEMS INC COMMON STOCK USD.01								
		29,577.000	Local	38.418834	1,136,313.85	16.050000	474,710.85	-661,603.00	0.10
			Base	38.418834	1,136,313.85	16.050000	474,710.85	-661,603.00	0.10
747619104	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01								
		25,226.000	Local	16.776552	423,205.29	17.870000	450,788.62	27,583.33	0.09
			Base	16.776552	423,205.29	17.870000	450,788.62	27,583.33	0.09
74835Y101	QUESTCOR PHARMACEUTICALS COMMON STOCK NPV								
		37,506.000	Local	30.679285	1,150,657.26	92.490000	3,468,929.94	2,318,272.68	0.71
			Base	30.679285	1,150,657.26	92.490000	3,468,929.94	2,318,272.68	0.71
74838C106	QUIKSILVER INC COMMON STOCK USD.01								
		87,152.000	Local	4.522303	394,127.71	3.580000	312,004.16	-82,123.55	0.06
			Base	4.522303	394,127.71	3.580000	312,004.16	-82,123.55	0.06
74874Q100	QUINSTREET INC COMMON STOCK USD.001								
		19,315.000	Local	8.953394	172,934.80	5.510000	106,425.65	-66,509.15	0.02
			Base	8.953394	172,934.80	5.510000	106,425.65	-66,509.15	0.02
749607107	RLI CORP COMMON STOCK USD1.								
		23,140.000	Local	32.604367	754,465.05	45.780000	1,059,349.20	304,884.15	0.22
			Base	32.604367	754,465.05	45.780000	1,059,349.20	304,884.15	0.22
74973W107	RTI INTERNATIONAL METALS INC COMMON STOCK USD.01								
		20,562.000	Local	28.995859	596,212.86	26.590000	546,743.58	-49,469.28	0.11
			Base	28.995859	596,212.86	26.590000	546,743.58	-49,469.28	0.11
75689M101	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001								
		8,821.000	Local	33.896414	299,000.27	71.200000	628,055.20	329,054.93	0.13
			Base	33.896414	299,000.27	71.200000	628,055.20	329,054.93	0.13

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758932107	REGIS CORP COMMON STOCK USD.05								
		Local	29,378.000	15.704339	461,362.08	14.080000	413,642.24	-47,719.84	0.08
		Base		15.704339	461,362.08	14.080000	413,642.24	-47,719.84	0.08
759916109	REPLIGEN CORP COMMON STOCK USD.01								
		Local	20,183.000	15.857500	320,051.92	22.790000	459,970.57	139,918.65	0.09
		Base		15.857500	320,051.92	22.790000	459,970.57	139,918.65	0.09
76122Q105	RESOURCES CONNECTION INC COMMON STOCK USD.01								
		Local	26,272.000	10.649014	279,770.89	13.110000	344,425.92	64,655.03	0.07
		Base		10.649014	279,770.89	13.110000	344,425.92	64,655.03	0.07
76131N101	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001								
		Local	56,939.000	15.707404	894,363.89	15.730000	895,650.47	1,286.58	0.18
		Base		15.707404	894,363.89	15.730000	895,650.47	1,286.58	0.18
76973Q105	ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01								
		Local	16,936.000	26.234453	444,306.70	28.100000	475,901.60	31,594.90	0.10
		Base		26.234453	444,306.70	28.100000	475,901.60	31,594.90	0.10
775043102	ROFIN SINAR TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	18,959.000	29.557069	560,372.47	24.040000	455,774.36	-104,598.11	0.09
		Base		29.557069	560,372.47	24.040000	455,774.36	-104,598.11	0.09
775133101	ROGERS CORP COMMON STOCK USD1.								
		Local	12,034.000	45.982401	553,352.21	66.350000	798,455.90	245,103.69	0.16
		Base		45.982401	553,352.21	66.350000	798,455.90	245,103.69	0.16
78112T107	RUBICON TECHNOLOGY INC COMMON STOCK USD.001								
		Local	15,157.000	12.933436	196,032.09	8.750000	132,623.75	-63,408.34	0.03
		Base		12.933436	196,032.09	8.750000	132,623.75	-63,408.34	0.03
781182100	RUBY TUESDAY INC COMMON STOCK USD.01								
		Local	38,847.000	9.267554	360,016.68	7.590000	294,848.73	-65,167.95	0.06
		Base		9.267554	360,016.68	7.590000	294,848.73	-65,167.95	0.06
781270103	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	22,167.000	9.632363	213,520.58	9.880000	219,009.96	5,489.38	0.04
		Base		9.632363	213,520.58	9.880000	219,009.96	5,489.38	0.04

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783332109	RUTH S HOSPITALITY GROUP INC COMMON STOCK USD.01								
		Local	24,206.000	5.934677	143,654.78	12.350000	298,944.10	155,289.32	0.06
		Base		5.934677	143,654.78	12.350000	298,944.10	155,289.32	0.06
783764103	RYLAND GROUP INC/THE COMMON STOCK USD1.								
		Local	31,350.000	18.719997	586,871.91	39.440000	1,236,444.00	649,572.09	0.25
		Base		18.719997	586,871.91	39.440000	1,236,444.00	649,572.09	0.25
783859101	S + T BANCORP INC COMMON STOCK USD2.5								
		Local	20,011.000	19.396576	388,144.88	24.850000	497,273.35	109,128.47	0.10
		Base		19.396576	388,144.88	24.850000	497,273.35	109,128.47	0.10
78503N107	SWS GROUP INC COMMON STOCK USD.1								
		Local	19,582.000	5.791388	113,406.96	7.280000	142,556.96	29,150.00	0.03
		Base		5.791388	113,406.96	7.280000	142,556.96	29,150.00	0.03
78573L106	SABRA HEALTH CARE REIT INC REIT USD.01								
		Local	30,779.000	19.836681	610,553.21	28.710000	883,665.09	273,111.88	0.18
		Base		19.836681	610,553.21	28.710000	883,665.09	273,111.88	0.18
78648T100	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01								
		Local	8,595.000	43.679340	375,423.93	51.380000	441,611.10	66,187.17	0.09
		Base		43.679340	375,423.93	51.380000	441,611.10	66,187.17	0.09
78709Y105	SAIA INC COMMON STOCK USD.001								
		Local	16,472.000	34.257451	564,288.74	43.930000	723,614.96	159,326.22	0.15
		Base		34.257451	564,288.74	43.930000	723,614.96	159,326.22	0.15
800013104	SANDERSON FARMS INC COMMON STOCK USD1.								
		Local	13,666.000	48.469178	662,379.78	97.200000	1,328,335.20	665,955.42	0.27
		Base		48.469178	662,379.78	97.200000	1,328,335.20	665,955.42	0.27
801056102	SANMINA CORP COMMON STOCK USD.01								
		Local	55,705.000	15.545125	865,941.21	22.780000	1,268,959.90	403,018.69	0.26
		Base		15.545125	865,941.21	22.780000	1,268,959.90	403,018.69	0.26
804395101	SAUL CENTERS INC REIT USD.01								
		Local	8,513.000	40.224916	342,434.71	48.600000	413,731.80	71,297.09	0.08
		Base		40.224916	342,434.71	48.600000	413,731.80	71,297.09	0.08

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
806037107	SCANSOURCE INC COMMON STOCK NPV								
		Local	19,182.000	35.002533	671,418.59	38.080000	730,450.56	59,031.97	0.15
		Base		35.002533	671,418.59	38.080000	730,450.56	59,031.97	0.15
807066105	SCHOLASTIC CORP COMMON STOCK USD.01								
		Local	17,338.000	29.057732	503,802.96	34.090000	591,052.42	87,249.46	0.12
		Base		29.057732	503,802.96	34.090000	591,052.42	87,249.46	0.12
808194104	SCHULMAN (A.) INC COMMON STOCK USD1.								
		Local	19,591.000	23.518090	460,742.91	38.700000	758,171.70	297,428.79	0.16
		Base		23.518090	460,742.91	38.700000	758,171.70	297,428.79	0.16
808541106	SCHWEITZER MAUDUIT INTL INC COMMON STOCK USD.1								
		Local	20,457.000	30.650955	627,026.59	43.660000	893,152.62	266,126.03	0.18
		Base		30.650955	627,026.59	43.660000	893,152.62	266,126.03	0.18
80874P109	SCIENTIFIC GAMES CORP A COMMON STOCK USD.01								
		Local	32,679.000	11.627924	379,988.92	11.120000	363,390.48	-16,598.44	0.07
		Base		11.627924	379,988.92	11.120000	363,390.48	-16,598.44	0.07
811054402	EW SCRIPPS CO/THE A COMMON STOCK USD.01								
		Local	20,237.000	9.722089	196,745.91	21.160000	428,214.92	231,469.01	0.09
		Base		9.722089	196,745.91	21.160000	428,214.92	231,469.01	0.09
811904101	SEACOR HOLDINGS INC COMMON STOCK USD.01								
		Local	12,760.000	73.195889	933,979.54	82.250000	1,049,510.00	115,530.46	0.22
		Base		73.195889	933,979.54	82.250000	1,049,510.00	115,530.46	0.22
81616X103	SELECT COMFORT CORPORATION COMMON STOCK USD.01								
		Local	36,849.000	18.687408	688,612.29	20.660000	761,300.34	72,688.05	0.16
		Base		18.687408	688,612.29	20.660000	761,300.34	72,688.05	0.16
816300107	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.								
		Local	37,791.000	17.049117	644,303.19	24.720000	934,193.52	289,890.33	0.19
		Base		17.049117	644,303.19	24.720000	934,193.52	289,890.33	0.19
817070501	SENECA FOODS CORP CL A COMMON STOCK USD.25								
		Local	4,771.000	25.910052	123,616.86	30.600000	145,992.60	22,375.74	0.03
		Base		25.910052	123,616.86	30.600000	145,992.60	22,375.74	0.03

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828730200	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01								
		Local	10,940.000	26.028453	284,751.28	39.390000	430,926.60	146,175.32	0.09
		Base		26.028453	284,751.28	39.390000	430,926.60	146,175.32	0.09
829073105	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01								
		Local	27,653.000	29.208939	807,714.78	36.360000	1,005,463.08	197,748.30	0.21
		Base		29.208939	807,714.78	36.360000	1,005,463.08	197,748.30	0.21
83013P105	SIZMEK INC COMMON STOCK								
		Local	15,752.000	16.805752	264,724.20	9.530000	150,116.56	-114,607.64	0.03
		Base		16.805752	264,724.20	9.530000	150,116.56	-114,607.64	0.03
830566105	SKECHERS USA INC CL A COMMON STOCK USD.001								
		Local	26,681.000	18.106585	483,101.79	45.700000	1,219,321.70	736,219.91	0.25
		Base		18.106585	483,101.79	45.700000	1,219,321.70	736,219.91	0.25
830879102	SKYWEST INC COMMON STOCK NPV								
		Local	34,572.000	13.681653	473,002.10	12.220000	422,469.84	-50,532.26	0.09
		Base		13.681653	473,002.10	12.220000	422,469.84	-50,532.26	0.09
833551104	SNYDERS LANCE INC COMMON STOCK USD.833								
		Local	32,943.000	21.752073	716,578.54	26.460000	871,671.78	155,093.24	0.18
		Base		21.752073	716,578.54	26.460000	871,671.78	155,093.24	0.18
835451105	SONIC CORP COMMON STOCK USD.01								
		Local	35,348.000	10.044317	355,046.53	22.080000	780,483.84	425,437.31	0.16
		Base		10.044317	355,046.53	22.080000	780,483.84	425,437.31	0.16
83545G102	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01								
		Local	22,960.000	15.423623	354,126.39	26.680000	612,572.80	258,446.41	0.13
		Base		15.423623	354,126.39	26.680000	612,572.80	258,446.41	0.13
838518108	SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25								
		Local	22,032.000	53.936863	1,188,336.97	60.410000	1,330,953.12	142,616.15	0.27
		Base		53.936863	1,188,336.97	60.410000	1,330,953.12	142,616.15	0.27
844895102	SOUTHWEST GAS CORP COMMON STOCK USD1.								
		Local	31,287.000	40.220732	1,258,386.03	52.790000	1,651,640.73	393,254.70	0.34
		Base		40.220732	1,258,386.03	52.790000	1,651,640.73	393,254.70	0.34

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84610H108	SOVRAN SELF STORAGE INC REIT USD.01								
		Local	21,892.000	47.362767	1,036,865.69	77.250000	1,691,157.00	654,291.31	0.35
		Base		47.362767	1,036,865.69	77.250000	1,691,157.00	654,291.31	0.35
847215100	SPARTANNASH CO COMMON STOCK NPV								
		Local	25,383.000	20.929494	531,253.35	21.010000	533,296.83	2,043.48	0.11
		Base		20.929494	531,253.35	21.010000	533,296.83	2,043.48	0.11
84763A108	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	36,904.000	10.783036	397,937.17	8.130000	300,029.52	-97,907.65	0.06
		Base		10.783036	397,937.17	8.130000	300,029.52	-97,907.65	0.06
84863T106	SPOK HOLDINGS INC COMMON STOCK USD.0001								
		Local	14,575.000	14.564329	212,275.09	15.400000	224,455.00	12,179.91	0.05
		Base		14.564329	212,275.09	15.400000	224,455.00	12,179.91	0.05
85254C305	STAGE STORES INC COMMON STOCK USD.01								
		Local	21,004.000	17.543803	368,490.04	18.690000	392,564.76	24,074.72	0.08
		Base		17.543803	368,490.04	18.690000	392,564.76	24,074.72	0.08
852857200	STAMPS.COM INC COMMON STOCK USD.001								
		Local	9,859.000	22.340634	220,256.31	33.690000	332,149.71	111,893.40	0.07
		Base		22.340634	220,256.31	33.690000	332,149.71	111,893.40	0.07
853666105	STANDARD MOTOR PRODS COMMON STOCK USD2.								
		Local	13,903.000	17.335469	241,015.02	44.670000	621,047.01	380,031.99	0.13
		Base		17.335469	241,015.02	44.670000	621,047.01	380,031.99	0.13
85375C101	STANDARD PACIFIC CORP COMMON STOCK USD.01								
		Local	100,933.000	5.519089	557,058.19	8.600000	868,023.80	310,965.61	0.18
		Base		5.519089	557,058.19	8.600000	868,023.80	310,965.61	0.18
854231107	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5								
		Local	8,588.000	37.022728	317,951.19	74.480000	639,634.24	321,683.05	0.13
		Base		37.022728	317,951.19	74.480000	639,634.24	321,683.05	0.13
858375108	STEIN MART INC COMMON STOCK USD.01								
		Local	18,878.000	8.754132	165,260.51	13.890000	262,215.42	96,954.91	0.05
		Base		8.754132	165,260.51	13.890000	262,215.42	96,954.91	0.05

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858586100	STEPAN CO COMMON STOCK USD1.								
		Local	12,777.000	42.086227	537,735.72	52.860000	675,392.22	137,656.50	0.14
		Base		42.086227	537,735.72	52.860000	675,392.22	137,656.50	0.14
85917A100	STERLING BANCORP/DE COMMON STOCK USD.01								
		Local	53,050.000	10.335186	548,281.63	12.000000	636,600.00	88,318.37	0.13
		Base		10.335186	548,281.63	12.000000	636,600.00	88,318.37	0.13
860372101	STEWART INFORMATION SERVICES COMMON STOCK USD1.								
		Local	14,082.000	14.552961	204,934.80	31.010000	436,682.82	231,748.02	0.09
		Base		14.552961	204,934.80	31.010000	436,682.82	231,748.02	0.09
860630102	STIFEL FINANCIAL CORP COMMON STOCK USD.15								
		Local	40,638.000	38.026110	1,545,305.07	47.350000	1,924,209.30	378,904.23	0.39
		Base		38.026110	1,545,305.07	47.350000	1,924,209.30	378,904.23	0.39
86074Q102	STILLWATER MINING CO COMMON STOCK USD.01								
		Local	80,500.000	12.263402	987,203.87	17.550000	1,412,775.00	425,571.13	0.29
		Base		12.263402	987,203.87	17.550000	1,412,775.00	425,571.13	0.29
861642106	STONE ENERGY CORP COMMON STOCK USD.01								
		Local	36,715.000	30.044196	1,103,072.67	46.790000	1,717,894.85	614,822.18	0.35
		Base		30.044196	1,103,072.67	46.790000	1,717,894.85	614,822.18	0.35
863236105	STRAYER EDUCATION INC COMMON STOCK USD.01								
		Local	7,265.000	40.288745	292,697.73	52.510000	381,485.15	88,787.42	0.08
		Base		40.288745	292,697.73	52.510000	381,485.15	88,787.42	0.08
864159108	STURM RUGER + CO INC COMMON STOCK USD1.								
		Local	13,020.000	31.375856	408,513.65	59.010000	768,310.20	359,796.55	0.16
		Base		31.375856	408,513.65	59.010000	768,310.20	359,796.55	0.16
86722A103	SUNCOKE ENERGY INC COMMON STOCK								
		Local	46,918.000	13.678498	641,767.76	21.500000	1,008,737.00	366,969.24	0.21
		Base		13.678498	641,767.76	21.500000	1,008,737.00	366,969.24	0.21
86800U104	SUPER MICRO COMPUTER INC COMMON STOCK USD.001								
		Local	22,359.000	15.247248	340,913.21	25.270000	565,011.93	224,098.72	0.12
		Base		15.247248	340,913.21	25.270000	565,011.93	224,098.72	0.12

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868168105	SUPERIOR INDUSTRIES INTL COMMON STOCK NPV								
		Local	15,505.000	19.875162	308,164.38	20.620000	319,713.10	11,548.72	0.07
		Base		19.875162	308,164.38	20.620000	319,713.10	11,548.72	0.07
868873100	SURMODICS INC COMMON STOCK USD.05								
		Local	9,097.000	14.562362	132,473.81	21.420000	194,857.74	62,383.93	0.04
		Base		14.562362	132,473.81	21.420000	194,857.74	62,383.93	0.04
869099101	SUSQUEHANNA BANCSHARES INC COMMON STOCK USD2.								
		Local	126,143.000	8.407277	1,060,519.15	10.560000	1,332,070.08	271,550.93	0.27
		Base		8.407277	1,060,519.15	10.560000	1,332,070.08	271,550.93	0.27
870738101	SWIFT ENERGY CO COMMON STOCK USD.01								
		Local	29,255.000	31.827385	931,110.16	12.980000	379,729.90	-551,380.26	0.08
		Base		31.827385	931,110.16	12.980000	379,729.90	-551,380.26	0.08
871237103	SYKES ENTERPRISES INC COMMON STOCK USD.01								
		Local	26,276.000	17.725184	465,746.94	21.730000	570,977.48	105,230.54	0.12
		Base		17.725184	465,746.94	21.730000	570,977.48	105,230.54	0.12
871546206	SYMMETRY MEDICAL INC COMMON STOCK USD.0001								
		Local	25,229.000	8.990599	226,823.83	8.860000	223,528.94	-3,294.89	0.05
		Base		8.990599	226,823.83	8.860000	223,528.94	-3,294.89	0.05
87157B103	SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD.0001								
		Local	20,522.000	30.788927	631,850.35	34.960000	717,449.12	85,598.77	0.15
		Base		30.788927	631,850.35	34.960000	717,449.12	85,598.77	0.15
87157D109	SYNAPTICS INC COMMON STOCK USD.001								
		Local	23,937.000	33.358526	798,503.04	90.640000	2,169,649.68	1,371,146.64	0.45
		Base		33.358526	798,503.04	90.640000	2,169,649.68	1,371,146.64	0.45
87162W100	SYNNEX CORP COMMON STOCK USD.001								
		Local	17,773.000	33.845931	601,543.73	72.850000	1,294,763.05	693,219.32	0.27
		Base		33.845931	601,543.73	72.850000	1,294,763.05	693,219.32	0.27
87305R109	TTM TECHNOLOGIES COMMON STOCK USD.001								
		Local	36,715.000	12.817138	470,581.23	8.200000	301,063.00	-169,518.23	0.06
		Base		12.817138	470,581.23	8.200000	301,063.00	-169,518.23	0.06

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874054109	TAKE TWO INTERACTIVE SOFTWRE COMMON STOCK USD.01								
		Local	62,657.000	15.214329	953,284.23	22.240000	1,393,491.68	440,207.45	0.29
		Base		15.214329	953,284.23	22.240000	1,393,491.68	440,207.45	0.29
875465106	TANGER FACTORY OUTLET CENTER REIT USD.01								
		Local	64,222.000	28.726890	1,844,898.33	34.970000	2,245,843.34	400,945.01	0.46
		Base		28.726890	1,844,898.33	34.970000	2,245,843.34	400,945.01	0.46
87582Y108	TANGOE INC/CT COMMON STOCK USD.0001								
		Local	22,904.000	15.485523	354,680.42	15.060000	344,934.24	-9,746.18	0.07
		Base		15.485523	354,680.42	15.060000	344,934.24	-9,746.18	0.07
87651B104	TASER INTERNATIONAL INC COMMON STOCK USD.00001								
		Local	34,905.000	18.244805	636,834.92	13.300000	464,236.50	-172,598.42	0.10
		Base		18.244805	636,834.92	13.300000	464,236.50	-172,598.42	0.10
876851106	TAYLOR CAPITAL GROUP INC COMMON STOCK USD.01								
		Local	10,262.000	15.414403	158,182.60	21.380000	219,401.56	61,218.96	0.05
		Base		15.414403	158,182.60	21.380000	219,401.56	61,218.96	0.05
879360105	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	25,328.000	56.764959	1,437,742.89	97.170000	2,461,121.76	1,023,378.87	0.50
		Base		56.764959	1,437,742.89	97.170000	2,461,121.76	1,023,378.87	0.50
879939106	TELETECH HOLDINGS INC COMMON STOCK USD.01								
		Local	12,782.000	18.650099	238,385.56	28.990000	370,550.18	132,164.62	0.08
		Base		18.650099	238,385.56	28.990000	370,550.18	132,164.62	0.08
880345103	TENNANT CO COMMON STOCK USD.375								
		Local	12,445.000	40.573567	504,938.04	76.320000	949,802.40	444,864.36	0.19
		Base		40.573567	504,938.04	76.320000	949,802.40	444,864.36	0.19
88157K101	TESCO CORP COMMON STOCK NPV								
		Local	21,366.000	13.375888	285,789.23	21.340000	455,950.44	170,161.21	0.09
		Base		13.375888	285,789.23	21.340000	455,950.44	170,161.21	0.09
88162F105	TETRA TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	53,091.000	11.337271	601,907.06	11.780000	625,411.98	23,504.92	0.13
		Base		11.337271	601,907.06	11.780000	625,411.98	23,504.92	0.13

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88162G103	TETRA TECH INC COMMON STOCK USD.01								
		Local	43,706.000	23.298952	1,018,304.01	27.500000	1,201,915.00	183,610.99	0.25
		Base		23.298952	1,018,304.01	27.500000	1,201,915.00	183,610.99	0.25
88164L100	TESSERA TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	32,165.000	16.497749	530,650.11	22.080000	710,203.20	179,553.09	0.15
		Base		16.497749	530,650.11	22.080000	710,203.20	179,553.09	0.15
88224Q107	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01								
		Local	28,770.000	32.103566	923,619.59	53.950000	1,552,141.50	628,521.91	0.32
		Base		32.103566	923,619.59	53.950000	1,552,141.50	628,521.91	0.32
882491103	TEXAS INDUSTRIES INC COMMON STOCK USD1.0								
		Local	14,446.000	41.754213	603,181.36	92.360000	1,334,232.56	731,051.20	0.27
		Base		41.754213	603,181.36	92.360000	1,334,232.56	731,051.20	0.27
882681109	TEXAS ROADHOUSE INC COMMON STOCK USD.001								
		Local	40,020.000	16.754332	670,508.38	26.000000	1,040,520.00	370,011.62	0.21
		Base		16.754332	670,508.38	26.000000	1,040,520.00	370,011.62	0.21
88830M102	TITAN INTERNATIONAL INC COMMON STOCK NPV								
		Local	36,048.000	25.561187	921,429.67	16.820000	606,327.36	-315,102.31	0.12
		Base		25.561187	921,429.67	16.820000	606,327.36	-315,102.31	0.12
890110109	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1								
		Local	7,940.000	40.369368	320,532.78	48.180000	382,549.20	62,016.42	0.08
		Base		40.369368	320,532.78	48.180000	382,549.20	62,016.42	0.08
891092108	TORO CO COMMON STOCK USD1.								
		Local	37,954.000	32.371094	1,228,612.50	63.600000	2,413,874.40	1,185,261.90	0.50
		Base		32.371094	1,228,612.50	63.600000	2,413,874.40	1,185,261.90	0.50
894650100	TREDEGAR CORP COMMON STOCK NPV								
		Local	16,956.000	19.896864	337,371.23	23.410000	396,939.96	59,568.73	0.08
		Base		19.896864	337,371.23	23.410000	396,939.96	59,568.73	0.08
89469A104	TREEHOUSE FOODS INC COMMON STOCK USD.01								
		Local	24,455.000	58.142310	1,421,870.20	80.070000	1,958,111.85	536,241.65	0.40
		Base		58.142310	1,421,870.20	80.070000	1,958,111.85	536,241.65	0.40

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
89674K103	TRIQUINT SEMICONDUCTOR INC COMMON STOCK USD.001								
		Local	110,198.000	9.148955	1,008,196.58	15.810000	1,742,230.38	734,033.80	0.36
		Base		9.148955	1,008,196.58	15.810000	1,742,230.38	734,033.80	0.36
89785X101	TRUEBLUE INC COMMON STOCK NPV								
		Local	27,658.000	15.645533	432,724.14	27.570000	762,531.06	329,806.92	0.16
		Base		15.645533	432,724.14	27.570000	762,531.06	329,806.92	0.16
898349105	TRUSTCO BANK CORP NY COMMON STOCK USD1.								
		Local	63,633.000	5.313585	338,119.35	6.680000	425,068.44	86,949.09	0.09
		Base		5.313585	338,119.35	6.680000	425,068.44	86,949.09	0.09
899035505	TUESDAY MORNING CORP COMMON STOCK USD.01								
		Local	25,030.000	5.170642	129,421.17	17.820000	446,034.60	316,613.43	0.09
		Base		5.170642	129,421.17	17.820000	446,034.60	316,613.43	0.09
902104108	II VI INC COMMON STOCK NPV								
		Local	36,662.000	22.287306	817,097.20	14.460000	530,132.52	-286,964.68	0.11
		Base		22.287306	817,097.20	14.460000	530,132.52	-286,964.68	0.11
902252105	TYLER TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	19,497.000	37.090799	723,159.30	91.210000	1,778,321.37	1,055,162.07	0.36
		Base		37.090799	723,159.30	91.210000	1,778,321.37	1,055,162.07	0.36
902748102	UIL HOLDINGS CORP COMMON STOCK NPV								
		Local	37,995.000	33.802863	1,284,339.77	38.710000	1,470,786.45	186,446.68	0.30
		Base		33.802863	1,284,339.77	38.710000	1,470,786.45	186,446.68	0.30
902788108	UMB FINANCIAL CORP COMMON STOCK USD1.								
		Local	25,265.000	42.629480	1,077,033.81	63.390000	1,601,548.35	524,514.54	0.33
		Base		42.629480	1,077,033.81	63.390000	1,601,548.35	524,514.54	0.33
903119105	UNS ENERGY CORP COMMON STOCK NPV								
		Local	28,016.000	38.998153	1,092,572.25	60.410000	1,692,446.56	599,874.31	0.35
		Base		38.998153	1,092,572.25	60.410000	1,692,446.56	599,874.31	0.35
90346E103	US SILICA HOLDINGS INC COMMON STOCK USD.01								
		Local	35,886.000	33.011652	1,184,656.16	55.440000	1,989,519.84	804,863.68	0.41
		Base		33.011652	1,184,656.16	55.440000	1,989,519.84	804,863.68	0.41

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
904034105	ULTRATECH INC COMMON STOCK USD.001								
		Local	18,849.000	27.004123	509,000.72	22.180000	418,070.82	-90,929.90	0.09
		Base		27.004123	509,000.72	22.180000	418,070.82	-90,929.90	0.09
904708104	UNIFIRST CORP/MA COMMON STOCK USD.1								
		Local	10,247.000	58.328462	597,691.75	106.000000	1,086,182.00	488,490.25	0.22
		Base		58.328462	597,691.75	106.000000	1,086,182.00	488,490.25	0.22
90984P303	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.								
		Local	25,998.000	9.521235	247,533.06	16.370000	425,587.26	178,054.20	0.09
		Base		9.521235	247,533.06	16.370000	425,587.26	178,054.20	0.09
909907107	UNITED BANKSHARES INC COMMON STOCK USD2.5								
		Local	42,110.000	26.351097	1,109,644.69	32.330000	1,361,416.30	251,771.61	0.28
		Base		26.351097	1,109,644.69	32.330000	1,361,416.30	251,771.61	0.28
910340108	UNITED FIRE GROUP INC COMMON STOCK USD.001								
		Local	14,511.000	20.099077	291,657.71	29.320000	425,462.52	133,804.81	0.09
		Base		20.099077	291,657.71	29.320000	425,462.52	133,804.81	0.09
913004107	UNITED STATIONERS INC COMMON STOCK USD.1								
		Local	26,661.000	32.966663	878,924.20	41.470000	1,105,631.67	226,707.47	0.23
		Base		32.966663	878,924.20	41.470000	1,105,631.67	226,707.47	0.23
913483103	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01								
		Local	10,465.000	23.669692	247,703.33	48.880000	511,529.20	263,825.87	0.10
		Base		23.669692	247,703.33	48.880000	511,529.20	263,825.87	0.10
913543104	UNIVERSAL FOREST PRODUCTS COMMON STOCK NPV								
		Local	13,423.000	32.139084	431,402.93	48.270000	647,928.21	216,525.28	0.13
		Base		32.139084	431,402.93	48.270000	647,928.21	216,525.28	0.13
91359E105	UNIVERSAL HEALTH RLTY INCOME REIT USD.01								
		Local	8,653.000	40.257290	348,346.33	43.480000	376,232.44	27,886.11	0.08
		Base		40.257290	348,346.33	43.480000	376,232.44	27,886.11	0.08
91359V107	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01								
		Local	19,112.000	13.482116	257,670.20	12.970000	247,882.64	-9,787.56	0.05
		Base		13.482116	257,670.20	12.970000	247,882.64	-9,787.56	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
913915104	UNIVERSAL TECHNICAL INSTITUT COMMON STOCK USD.0001								
		14,265.000	Local	15.731774	224,413.76	12.140000	173,177.10	-51,236.66	0.04
			Base	15.731774	224,413.76	12.140000	173,177.10	-51,236.66	0.04
917286205	URSTADT BIDDLE CLASS A REIT USD.01								
		17,214.000	Local	18.595683	320,106.08	20.880000	359,428.32	39,322.24	0.07
			Base	18.595683	320,106.08	20.880000	359,428.32	39,322.24	0.07
91829F104	VOXX INTERNATIONAL CORP COMMON STOCK USD.01								
		13,286.000	Local	8.395854	111,547.31	9.410000	125,021.26	13,473.95	0.03
			Base	8.395854	111,547.31	9.410000	125,021.26	13,473.95	0.03
92230Y104	VASCO DATA SECURITY INTL COMMON STOCK USD.001								
		19,654.000	Local	10.456808	205,518.11	11.600000	227,986.40	22,468.29	0.05
			Base	10.456808	205,518.11	11.600000	227,986.40	22,468.29	0.05
922417100	VEECO INSTRUMENTS INC COMMON STOCK USD.01								
		26,813.000	Local	38.597070	1,034,903.25	37.260000	999,052.38	-35,850.87	0.20
			Base	38.597070	1,034,903.25	37.260000	999,052.38	-35,850.87	0.20
92552R406	VIAD CORP COMMON STOCK USD1.5								
		13,676.000	Local	21.656663	296,176.52	23.840000	326,035.84	29,859.32	0.07
			Base	21.656663	296,176.52	23.840000	326,035.84	29,859.32	0.07
92552V100	VIASAT INC COMMON STOCK USD.0001								
		28,533.000	Local	43.398612	1,238,292.61	57.960000	1,653,772.68	415,480.07	0.34
			Base	43.398612	1,238,292.61	57.960000	1,653,772.68	415,480.07	0.34
925815102	VICOR CORP COMMON STOCK USD.01								
		12,188.000	Local	12.100702	147,483.36	8.380000	102,135.44	-45,347.92	0.02
			Base	12.100702	147,483.36	8.380000	102,135.44	-45,347.92	0.02
92672A101	VIEWPOINT FINANCIAL GROUP IN COMMON STOCK USD.01								
		24,191.000	Local	16.309066	394,532.61	26.910000	650,979.81	256,447.20	0.13
			Base	16.309066	394,532.61	26.910000	650,979.81	256,447.20	0.13
92827P102	VIRTUSA CORP COMMON STOCK USD.01								
		17,468.000	Local	20.273785	354,142.48	35.800000	625,354.40	271,211.92	0.13
			Base	20.273785	354,142.48	35.800000	625,354.40	271,211.92	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
92828Q109	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01								
		Local	4,718.000	102.277480	482,545.15	211.750000	999,036.50	516,491.35	0.20
		Base		102.277480	482,545.15	211.750000	999,036.50	516,491.35	0.20
92849E101	VITAMIN SHOPPE INC COMMON STOCK USD.01								
		Local	20,541.000	42.404083	871,022.27	43.020000	883,673.82	12,651.55	0.18
		Base		42.404083	871,022.27	43.020000	883,673.82	12,651.55	0.18
929236107	WD 40 CO COMMON STOCK USD.001								
		Local	9,644.000	44.255203	426,797.18	75.220000	725,421.68	298,624.50	0.15
		Base		44.255203	426,797.18	75.220000	725,421.68	298,624.50	0.15
930427109	WAGEWORKS INC COMMON STOCK USD.001								
		Local	20,145.000	37.669444	758,850.95	48.210000	971,190.45	212,339.50	0.20
		Base		37.669444	758,850.95	48.210000	971,190.45	212,339.50	0.20
942749102	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1								
		Local	19,248.000	36.510450	702,753.14	61.730000	1,188,179.04	485,425.90	0.24
		Base		36.510450	702,753.14	61.730000	1,188,179.04	485,425.90	0.24
943315101	WAUSAU PAPER CORP COMMON STOCK NPV								
		Local	33,476.000	8.131420	272,207.43	10.820000	362,210.32	90,002.89	0.07
		Base		8.131420	272,207.43	10.820000	362,210.32	90,002.89	0.07
955306105	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25								
		Local	47,332.000	23.258236	1,100,858.81	42.180000	1,996,463.76	895,604.95	0.41
		Base		23.258236	1,100,858.81	42.180000	1,996,463.76	895,604.95	0.41
97186T108	WILSHIRE BANCORP INC COMMON STOCK NPV								
		Local	45,700.000	4.671575	213,490.99	10.270000	469,339.00	255,848.01	0.10
		Base		4.671575	213,490.99	10.270000	469,339.00	255,848.01	0.10
974637100	WINNEBAGO INDUSTRIES COMMON STOCK USD.5								
		Local	18,652.000	11.178553	208,502.37	25.180000	469,657.36	261,154.99	0.10
		Base		11.178553	208,502.37	25.180000	469,657.36	261,154.99	0.10
97650W108	WINTRUST FINANCIAL CORP COMMON STOCK NPV								
		Local	31,094.000	35.452098	1,102,347.53	46.000000	1,430,324.00	327,976.47	0.29
		Base		35.452098	1,102,347.53	46.000000	1,430,324.00	327,976.47	0.29

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
978097103	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.								
		Local	67,558.000	19.634462	1,326,464.97	26.060000	1,760,561.48	434,096.51	0.36
		Base		19.634462	1,326,464.97	26.060000	1,760,561.48	434,096.51	0.36
981419104	WORLD ACCEPTANCE CORP COMMON STOCK NPV								
		Local	6,500.000	65.128380	423,334.47	75.960000	493,740.00	70,405.53	0.10
		Base		65.128380	423,334.47	75.960000	493,740.00	70,405.53	0.10
983772104	XO GROUP INC COMMON STOCK USD.01								
		Local	16,715.000	9.721617	162,496.83	12.220000	204,257.30	41,760.47	0.04
		Base		9.721617	162,496.83	12.220000	204,257.30	41,760.47	0.04
98944B108	ZEP INC COMMON STOCK USD.01								
		Local	15,459.000	16.844348	260,396.78	17.660000	273,005.94	12,609.16	0.06
		Base		16.844348	260,396.78	17.660000	273,005.94	12,609.16	0.06
989817101	ZUMIEZ INC COMMON STOCK NPV								
		Local	14,876.000	25.074536	373,008.80	27.590000	410,428.84	37,420.04	0.08
		Base		25.074536	373,008.80	27.590000	410,428.84	37,420.04	0.08
G3323L100	FABRINET COMMON STOCK USD.01								
		Local	19,683.000	20.428432	402,092.83	20.600000	405,469.80	3,376.97	0.08
		Base		20.428432	402,092.83	20.600000	405,469.80	3,376.97	0.08
G4388N106	HELEN OF TROY LTD COMMON STOCK USD.1								
		Local	17,962.000	32.053012	575,736.20	60.630000	1,089,036.06	513,299.86	0.22
		Base		32.053012	575,736.20	60.630000	1,089,036.06	513,299.86	0.22
G87210103	UTI WORLDWIDE INC COMMON STOCK NPV								
		Local	60,902.000	9.731566	592,671.83	10.340000	629,726.68	37,054.85	0.13
		Base		9.731566	592,671.83	10.340000	629,726.68	37,054.85	0.13
US DOLLAR Total									
		Local	16,617,203.000		351,307,786.75		485,835,045.35	134,527,258.60	99.68
		Base			351,307,786.75		485,835,045.35	134,527,258.60	99.68
EQUITY Total									
		Base	16,617,203.000		351,307,786.75		485,835,045.35	134,527,258.60	99.68

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Holdings

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

As of: *June 30, 2014*

View Date: *July 21, 2014*

STATE STREET.

Base Currency: USD - US DOLLAR

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

& Issue has redenominated but Local is not converted
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Books Closed

Prepared by State Street

Holdings

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

As of: *June 30, 2014* *View Date:* *July 21, 2014*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		18,186,759.130	Base	352,877,342.88		487,404,601.48	134,527,258.60	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	-22,003.610	1.000000	-22,003.61	1.000000	-22,003.61	0.00	0.00
		Base		1.000000	-22,003.61	1.000000	-22,003.61	0.00	0.00
US DOLLAR Total									
		Local	-22,003.610		-22,003.61		-22,003.61	0.00	0.00
		Base			-22,003.61		-22,003.61	0.00	0.00
CASH Total									
		Base	-22,003.610		-22,003.61		-22,003.61	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
22532CKP8	CREDIT AGRICOLE NORTH AMER INC					0.01	23 Oct 2014		
		Local	10,000,000.000	99.856454	9,985,645.43	99.856454	9,985,645.43	0.00	0.54
		Base		99.856454	9,985,645.43	99.856454	9,985,645.43	0.00	0.54
62455BGA7	MOUNTCLIFF					0.01	10 Jul 2014		
		Local	20,000,000.000	99.991348	19,998,269.66	99.991348	19,998,269.66	0.00	1.09
		Base		99.991348	19,998,269.66	99.991348	19,998,269.66	0.00	1.09
85749P9B9	STATE STR INSTL LIQUID RESVS					0.063656	31 Dec 2099		
		Local	30,894,025.110	100.000000	30,894,025.11	100.000000	30,894,025.11	0.00	1.68
		Base		100.000000	30,894,025.11	100.000000	30,894,025.11	0.00	1.68
US DOLLAR Total									
		Local	60,894,025.110		60,877,940.20		60,877,940.20	0.00	3.32
		Base			60,877,940.20		60,877,940.20	0.00	3.32
CASH EQUIVALENT Total									
		Base	60,894,025.110		60,877,940.20		60,877,940.20	0.00	3.32

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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
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
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	99.862986	4,993,149.29	107.000600	5,350,030.00	356,880.71	0.29
		Base		99.862986	4,993,149.29	107.000600	5,350,030.00	356,880.71	0.29
00206RAG7	AT+T INC SR UNSECURED 01/38 6.3					6.3	15 Jan 2038		
		Local	5,000,000.000	99.655180	4,982,759.01	121.017700	6,050,885.00	1,068,125.99	0.33
		Base		99.655180	4,982,759.01	121.017700	6,050,885.00	1,068,125.99	0.33
002824AU4	ABBOTT LABORATORIES SR UNSECURED 04/19 5.125					5.125	01 Apr 2019		
		Local	3,973,000.000	99.861254	3,967,487.63	113.792300	4,520,968.08	553,480.45	0.25
		Base		99.861254	3,967,487.63	113.792300	4,520,968.08	553,480.45	0.25
025816AZ2	AMERICAN EXPRESS CO SR UNSECURED 03/38 8.15					8.15	19 Mar 2038		
		Local	5,000,000.000	99.709823	4,985,491.15	152.279100	7,613,955.00	2,628,463.85	0.41
		Base		99.709823	4,985,491.15	152.279100	7,613,955.00	2,628,463.85	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	100.555000	7,038,850.00	38,850.00	0.38
		Base		100.000000	7,000,000.00	100.555000	7,038,850.00	38,850.00	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
026351AZ9	AIG LIFE HOLDINGS INC COMPANY GUAR 02/29 6.625					6.625	15 Feb 2029		
		Local	3,000,000.000	99.911201	2,997,336.03	124.336700	3,730,101.00	732,764.97	0.20
		Base		99.911201	2,997,336.03	124.336700	3,730,101.00	732,764.97	0.20
026874CB1	AMERICAN INTL GROUP SR UNSECURED 09/16 4.875					4.875	15 Sep 2016		
		Local	5,000,000.000	108.360214	5,418,010.72	108.166200	5,408,310.00	-9,700.72	0.29
		Base		108.360214	5,418,010.72	108.166200	5,408,310.00	-9,700.72	0.29
026874CU9	AMERICAN INTL GROUP SR UNSECURED 06/22 4.875					4.875	01 Jun 2022		
		Local	5,000,000.000	111.217063	5,560,853.14	111.356300	5,567,815.00	6,961.86	0.30
		Base		111.217063	5,560,853.14	111.356300	5,567,815.00	6,961.86	0.30
035242AF3	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/19 VAR					0.62535	01 Feb 2019		
		Local	7,000,000.000	100.000000	7,000,000.00	100.045500	7,003,185.00	3,185.00	0.38
		Base		100.000000	7,000,000.00	100.045500	7,003,185.00	3,185.00	0.38
05531FAR4	BB+T CORPORATION SR UNSECURED 02/19 VAR					0.88535	01 Feb 2019		
		Local	7,000,000.000	100.000000	7,000,000.00	100.675000	7,047,250.00	47,250.00	0.38
		Base		100.000000	7,000,000.00	100.675000	7,047,250.00	47,250.00	0.38
060505CN2	BANK OF AMERICA CORP SUBORDINATED 08/16 VAR					0.55385	15 Aug 2016		
		Local	5,000,000.000	99.113739	4,955,686.97	99.126000	4,956,300.00	613.03	0.27
		Base		99.113739	4,955,686.97	99.126000	4,956,300.00	613.03	0.27
06051GEA3	BANK OF AMERICA CORP SR UNSECURED 08/16 6.5					6.5	01 Aug 2016		
		Local	5,000,000.000	110.667174	5,533,358.68	110.838900	5,541,945.00	8,586.32	0.30
		Base		110.667174	5,533,358.68	110.838900	5,541,945.00	8,586.32	0.30
06406HCK3	BANK OF NEW YORK MELLON SR UNSECURED 03/18 VAR					0.6695	06 Mar 2018		
		Local	7,000,000.000	100.000000	7,000,000.00	100.335000	7,023,450.00	23,450.00	0.38
		Base		100.000000	7,000,000.00	100.335000	7,023,450.00	23,450.00	0.38
084664BS9	BERKSHIRE HATHAWAY FIN COMPANY GUAR 05/17 1.6					1.6	15 May 2017		
		Local	5,000,000.000	99.955934	4,997,796.68	101.572800	5,078,640.00	80,843.32	0.28
		Base		99.955934	4,997,796.68	101.572800	5,078,640.00	80,843.32	0.28
12527EAD0	CFCRE COMMERCIAL MORTGAGE TRUS CFCRE 2011 C1 A4 144A					4.9613	15 Apr 2044		
		Local	4,153,000.000	111.212057	4,618,636.72	112.450300	4,670,060.96	51,424.24	0.25
Original Face:		Base	4,153,000.000	111.212057	4,618,636.72	112.450300	4,670,060.96	51,424.24	0.25

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
12591VAE1	COMM MORTGAGE TRUST COMM 2014 CR16 A4					4.051	10 Apr 2047		
		Local	5,000,000.000	102.936670	5,146,833.50	105.924250	5,296,212.50	149,379.00	0.29
Original Face:		Base	5,000,000.000	102.936670	5,146,833.50	105.924250	5,296,212.50	149,379.00	0.29
12625UBA0	COMM MORTGAGE TRUST COMM 2013 CR9 ASB					3.834	10 Jul 2045		
		Local	5,000,000.000	105.128878	5,256,443.92	106.340300	5,317,015.00	60,571.08	0.29
Original Face:		Base	5,000,000.000	105.128878	5,256,443.92	106.340300	5,317,015.00	60,571.08	0.29
12630DAU8	COMM MORTGAGE TRUST COMM 2014 CR14 A1					1.33	10 Feb 2047		
		Local	4,676,402.530	100.425531	4,696,302.09	100.398300	4,695,028.64	-1,273.45	0.26
Original Face:		Base	5,000,000.000	100.425531	4,696,302.09	100.398300	4,695,028.64	-1,273.45	0.26
12631DAW3	COMM MORTGAGE TRUST COMM 2014 CR17 A1					1.275	10 May 2047		
		Local	5,194,189.260	99.998784	5,194,126.10	99.883500	5,188,138.03	-5,988.07	0.28
Original Face:		Base	5,250,000.000	99.998784	5,194,126.10	99.883500	5,188,138.03	-5,988.07	0.28
12632QAS2	COMM MORTGAGE TRUST COMM 2014 CR18 A1					1.442	15 Jul 2047		
		Local	2,500,000.000	99.998850	2,499,971.26	100.176150	2,504,403.75	4,432.49	0.14
Original Face:		Base	2,500,000.000	99.998850	2,499,971.26	100.176150	2,504,403.75	4,432.49	0.14
144141DC9	DUKE ENERGY PROGRESS INC 1ST MORTGAGE 05/22 2.8					2.8	15 May 2022		
		Local	3,000,000.000	99.824061	2,994,721.84	99.466400	2,983,992.00	-10,729.84	0.16
		Base		99.824061	2,994,721.84	99.466400	2,983,992.00	-10,729.84	0.16
17275RAC6	CISCO SYSTEMS INC SR UNSECURED 02/16 5.5					5.5	22 Feb 2016		
		Local	5,000,000.000	107.882550	5,394,127.51	108.073900	5,403,695.00	9,567.49	0.29
		Base		107.882550	5,394,127.51	108.073900	5,403,695.00	9,567.49	0.29
172967FD8	CITIGROUP INC SR UNSECURED 05/15 4.75					4.75	19 May 2015		
		Local	5,000,000.000	102.997440	5,149,872.00	103.652200	5,182,610.00	32,738.00	0.28
		Base		102.997440	5,149,872.00	103.652200	5,182,610.00	32,738.00	0.28
172967GK1	CITIGROUP INC SUBORDINATED 07/22 4.05					4.05	30 Jul 2022		
		Local	2,000,000.000	100.000000	2,000,000.00	102.449600	2,048,992.00	48,992.00	0.11
		Base		100.000000	2,000,000.00	102.449600	2,048,992.00	48,992.00	0.11
172967GL9	CITIGROUP INC SR UNSECURED 03/23 3.375					3.375	01 Mar 2023		
		Local	5,000,000.000	99.795445	4,989,772.23	99.617400	4,980,870.00	-8,902.23	0.27
		Base		99.795445	4,989,772.23	99.617400	4,980,870.00	-8,902.23	0.27

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20825CAP9	CONOCOPHILLIPS COMPANY GUAR 05/38 5.9					5.9	15 May 2038		
		Local	10,000,000.000	99.699423	9,969,942.34	125.816900	12,581,690.00	2,611,747.66	0.69
		Base		99.699423	9,969,942.34	125.816900	12,581,690.00	2,611,747.66	0.69
20825CAR5	CONOCOPHILLIPS COMPANY GUAR 02/19 5.75					5.75	01 Feb 2019		
		Local	5,000,000.000	99.690470	4,984,523.50	116.430900	5,821,545.00	837,021.50	0.32
		Base		99.690470	4,984,523.50	116.430900	5,821,545.00	837,021.50	0.32
23305XAD3	DBUBS MORTGAGE TRUST DBUBS 2011 LC2A A4 144A					4.537	10 Jul 2044		
		Local	5,000,000.000	112.705829	5,635,291.44	110.494200	5,524,710.00	-110,581.44	0.30
Original Face:		Base	5,000,000.000	112.705829	5,635,291.44	110.494200	5,524,710.00	-110,581.44	0.30
24422ERR2	JOHN DEERE CAPITAL CORP SR UNSECURED 04/19 2.25					2.25	17 Apr 2019		
		Local	3,000,000.000	99.815391	2,994,461.73	101.137100	3,034,113.00	39,651.27	0.17
		Base		99.815391	2,994,461.73	101.137100	3,034,113.00	39,651.27	0.17
24422ERY7	JOHN DEERE CAPITAL CORP SR UNSECURED 01/20 1.7					1.7	15 Jan 2020		
		Local	3,000,000.000	99.741471	2,992,244.12	97.077200	2,912,316.00	-79,928.12	0.16
		Base		99.741471	2,992,244.12	97.077200	2,912,316.00	-79,928.12	0.16
26441CAC9	DUKE ENERGY CORP SR UNSECURED 09/14 3.95					3.95	15 Sep 2014		
		Local	8,000,000.000	100.263400	8,021,071.99	100.722100	8,057,768.00	36,696.01	0.44
		Base		100.263400	8,021,071.99	100.722100	8,057,768.00	36,696.01	0.44
26441CAF2	DUKE ENERGY CORP SR UNSECURED 09/21 3.55					3.55	15 Sep 2021		
		Local	5,000,000.000	99.986533	4,999,326.64	104.551000	5,227,550.00	228,223.36	0.28
		Base		99.986533	4,999,326.64	104.551000	5,227,550.00	228,223.36	0.28
291011AX2	EMERSON ELECTRIC CO SR UNSECURED 10/18 5.25					5.25	15 Oct 2018		
		Local	5,000,000.000	99.896206	4,994,810.32	114.235100	5,711,755.00	716,944.68	0.31
		Base		99.896206	4,994,810.32	114.235100	5,711,755.00	716,944.68	0.31
291011BA1	EMERSON ELECTRIC CO SR UNSECURED 04/19 5					5.0	15 Apr 2019		
		Local	7,500,000.000	99.547174	7,466,038.02	112.846200	8,463,465.00	997,426.98	0.46
		Base		99.547174	7,466,038.02	112.846200	8,463,465.00	997,426.98	0.46
31283H7K5	FED HM LN PC POOL G01798					5.5	01 Dec 2032		
		Local	282,030.800	100.209137	282,620.63	112.233685	316,533.56	33,912.93	0.02
Original Face:		Base	5,000,000.000	100.209137	282,620.63	112.233685	316,533.56	33,912.93	0.02

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31283KZW1	FED HM LN PC POOL G11657					4.5	01 Dec 2018		
		Local	1,153,794.000	100.000000	1,153,794.00	106.063579	1,223,755.21	69,961.21	0.07
Original Face:		Base	15,000,000.000	100.000000	1,153,794.00	106.063579	1,223,755.21	69,961.21	0.07
3128H7MN9	FED HM LN PC POOL E99365					5.0	01 Sep 2018		
		Local	1,229,792.260	100.528921	1,236,296.89	106.387836	1,308,349.37	72,052.48	0.07
Original Face:		Base	16,453,008.000	100.528921	1,236,296.89	106.387836	1,308,349.37	72,052.48	0.07
3128HXW76	FREDDIEMAC STRIP FHS 270 300					3.0	15 Aug 2042		
		Local	9,108,404.500	105.386109	9,598,993.14	99.360653	9,050,170.19	-548,822.95	0.49
Original Face:		Base	10,000,000.000	105.386109	9,598,993.14	99.360653	9,050,170.19	-548,822.95	0.49
3128MCXT7	FED HM LN PC POOL G14090					4.5	01 Feb 2026		
		Local	2,250,920.400	104.202394	2,345,512.94	107.835189	2,427,284.27	81,771.33	0.13
Original Face:		Base	5,085,000.000	104.202394	2,345,512.94	107.835189	2,427,284.27	81,771.33	0.13
3128MDA94	FED HM LN PC POOL G14332					3.0	01 Dec 2026		
		Local	7,755,313.400	103.561408	8,031,511.75	103.788069	8,049,090.02	17,578.27	0.44
Original Face:		Base	11,186,424.000	103.561408	8,031,511.75	103.788069	8,049,090.02	17,578.27	0.44
312905KW1	FREDDIE MAC FHR 1063 I					7.0	15 Apr 2021		
		Local	9,765.510	100.004915	9,765.99	105.478700	10,300.53	534.54	0.00
Original Face:		Base	3,000,000.000	100.004915	9,765.99	105.478700	10,300.53	534.54	0.00
312935M30	FED HM LN PC POOL A88478					5.5	01 Sep 2039		
		Local	4,150,536.410	105.644015	4,384,793.30	112.732128	4,678,988.02	294,194.72	0.25
Original Face:		Base	10,300,000.000	105.644015	4,384,793.30	112.732128	4,678,988.02	294,194.72	0.25
312966BB9	FED HM LN PC POOL B13634					5.0	01 Apr 2019		
		Local	327,488.900	99.713731	326,551.40	106.172122	347,701.91	21,150.51	0.02
Original Face:		Base	5,000,000.000	99.713731	326,551.40	106.172122	347,701.91	21,150.51	0.02
31296M6W4	FED HM LN PC POOL A13585					5.0	01 Sep 2033		
		Local	1,734,138.870	99.500086	1,725,469.67	112.706302	1,954,483.79	229,014.12	0.11
Original Face:		Base	14,598,876.000	99.500086	1,725,469.67	112.706302	1,954,483.79	229,014.12	0.11
31296PDL3	FED HM LN PC POOL A14607					5.0	01 Oct 2033		
		Local	1,477,426.730	99.488884	1,469,875.37	112.707945	1,665,177.31	195,301.94	0.09
Original Face:		Base	11,774,977.000	99.488884	1,469,875.37	112.707945	1,665,177.31	195,301.94	0.09

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31296RGX0	FED HM LN PC POOL A16514					5.0	01 Dec 2033		
		Local	658,264.040	99.413867	654,405.74	111.905585	736,634.22	82,228.48	0.04
Original Face:		Base	3,598,890.000	99.413867	654,405.74	111.905585	736,634.22	82,228.48	0.04
31296RZG6	FED HM LN PC POOL A17043					5.0	01 Dec 2033		
		Local	647,004.010	99.530178	643,964.24	111.940199	724,257.58	80,293.34	0.04
Original Face:		Base	6,241,535.000	99.530178	643,964.24	111.940199	724,257.58	80,293.34	0.04
312970GJ9	FED HM LN PC POOL B17401					4.5	01 Dec 2019		
		Local	714,106.500	99.984014	713,992.34	107.655962	768,778.22	54,785.88	0.04
Original Face:		Base	5,489,657.000	99.984014	713,992.34	107.655962	768,778.22	54,785.88	0.04
31297GFV8	FED HM LN PC POOL A28280					5.5	01 Nov 2034		
		Local	816,316.250	100.291514	818,695.93	112.773726	920,590.25	101,894.32	0.05
Original Face:		Base	5,000,000.000	100.291514	818,695.93	112.773726	920,590.25	101,894.32	0.05
31297HLU1	FED HM LN PC POOL A29339					5.5	01 Dec 2034		
		Local	681,654.900	101.109186	689,215.72	112.774220	768,731.00	79,515.28	0.04
Original Face:		Base	5,000,000.000	101.109186	689,215.72	112.774220	768,731.00	79,515.28	0.04
31297LAK6	FED HM LN PC POOL A30910					5.5	01 Jan 2035		
		Local	897,560.300	100.752190	904,311.66	113.297177	1,016,910.48	112,598.82	0.06
Original Face:		Base	5,000,000.000	100.752190	904,311.66	113.297177	1,016,910.48	112,598.82	0.06
31300LKC8	FED HM LN PC POOL 848391 FED RES H15 TNOTE CNST MAT 1 Y					2.398	01 Jan 2037		
		Local	3,447,121.920	104.585333	3,605,183.95	106.609338	3,674,953.86	69,769.91	0.20
Original Face:		Base	6,000,000.000	104.585333	3,605,183.95	106.609338	3,674,953.86	69,769.91	0.20
31300LKT1	FED HM LN PC POOL 848406					2.395	01 Oct 2036		
		Local	2,599,424.850	104.533502	2,717,269.83	106.159643	2,759,540.14	42,270.31	0.15
Original Face:		Base	5,000,000.000	104.533502	2,717,269.83	106.159643	2,759,540.14	42,270.31	0.15
31306XQQ9	FED HM LN PC POOL J20463					2.5	01 Sep 2027		
		Local	8,128,513.200	104.837199	8,521,705.57	101.610943	8,259,458.91	-262,246.66	0.45
Original Face:		Base	10,000,000.000	104.837199	8,521,705.57	101.610943	8,259,458.91	-262,246.66	0.45
31306XQR7	FED HM LN PC POOL J20464					2.5	01 Sep 2027		
		Local	8,311,898.700	104.754275	8,707,069.26	101.610943	8,445,798.65	-261,270.61	0.46
Original Face:		Base	10,000,000.000	104.754275	8,707,069.26	101.610943	8,445,798.65	-261,270.61	0.46

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31315PA25	FARMER MAC SR UNSECURED 07/16 2.					2.0	27 Jul 2016		
		Local	8,000,000.000	99.820449	7,985,635.93	102.952200	8,236,176.00	250,540.07	0.45
		Base		99.820449	7,985,635.93	102.952200	8,236,176.00	250,540.07	0.45
31331GCR8	FEDERAL FARM CREDIT BANK BONDS 09/15 4.75					4.75	30 Sep 2015		
		Local	5,000,000.000	100.535298	5,026,764.92	105.570500	5,278,525.00	251,760.08	0.29
		Base		100.535298	5,026,764.92	105.570500	5,278,525.00	251,760.08	0.29
31331S6R9	FEDERAL FARM CREDIT BANK BONDS 12/26 4.875					4.875	21 Dec 2026		
		Local	5,000,000.000	115.716936	5,785,846.78	114.639500	5,731,975.00	-53,871.78	0.31
		Base		115.716936	5,785,846.78	114.639500	5,731,975.00	-53,871.78	0.31
31331VBN5	FEDERAL FARM CREDIT BANK BONDS 10/25 5.03					5.03	06 Oct 2025		
		Local	5,000,000.000	118.231193	5,911,559.63	115.317200	5,765,860.00	-145,699.63	0.31
		Base		118.231193	5,911,559.63	115.317200	5,765,860.00	-145,699.63	0.31
31331XD66	FEDERAL FARM CREDIT BANK BONDS 06/17 5.4					5.4	08 Jun 2017		
		Local	5,000,000.000	102.352002	5,117,600.09	113.095600	5,654,780.00	537,179.91	0.31
		Base		102.352002	5,117,600.09	113.095600	5,654,780.00	537,179.91	0.31
31331XME9	FEDERAL FARM CREDIT BANK BONDS 01/27 5.3					5.3	25 Jan 2027		
		Local	5,000,000.000	121.985110	6,099,255.51	119.042500	5,952,125.00	-147,130.51	0.32
		Base		121.985110	6,099,255.51	119.042500	5,952,125.00	-147,130.51	0.32
31331XPD8	FEDERAL FARM CREDIT BANK BONDS 06/24 5.43					5.43	07 Jun 2024		
		Local	5,000,000.000	121.280789	6,064,039.45	122.165200	6,108,260.00	44,220.55	0.33
		Base		121.280789	6,064,039.45	122.165200	6,108,260.00	44,220.55	0.33
313371PV2	FEDERAL HOME LOAN BANK BONDS 12/16 1.625					1.625	09 Dec 2016		
		Local	10,000,000.000	102.461970	10,246,196.95	102.178100	10,217,810.00	-28,386.95	0.56
		Base		102.461970	10,246,196.95	102.178100	10,217,810.00	-28,386.95	0.56
313371VF0	FEDERAL HOME LOAN BANK BONDS 12/15 1.625					1.625	11 Dec 2015		
		Local	2,775,000.000	101.713176	2,822,540.63	101.891800	2,827,497.45	4,956.82	0.15
		Base		101.713176	2,822,540.63	101.891800	2,827,497.45	4,956.82	0.15
313376BR5	FEDERAL HOME LOAN BANK BONDS 12/18 1.75					1.75	14 Dec 2018		
		Local	5,000,000.000	102.915824	5,145,791.22	100.867700	5,043,385.00	-102,406.22	0.27
		Base		102.915824	5,145,791.22	100.867700	5,043,385.00	-102,406.22	0.27

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313379EE5	FEDERAL HOME LOAN BANK BONDS 06/19 1.625					1.625	14 Jun 2019		
		Local	5,000,000.000	101.942159	5,097,107.97	99.613500	4,980,675.00	-116,432.97	0.27
		Base		101.942159	5,097,107.97	99.613500	4,980,675.00	-116,432.97	0.27
3133XMQ87	FEDERAL HOME LOAN BANK BONDS 11/17 5					5.0	17 Nov 2017		
		Local	5,000,000.000	102.330544	5,116,527.21	112.821800	5,641,090.00	524,562.79	0.31
		Base		102.330544	5,116,527.21	112.821800	5,641,090.00	524,562.79	0.31
3133XUMS9	FEDERAL HOME LOAN BANK BONDS 09/19 4.5					4.5	13 Sep 2019		
		Local	5,000,000.000	115.984649	5,799,232.47	113.051400	5,652,570.00	-146,662.47	0.31
		Base		115.984649	5,799,232.47	113.051400	5,652,570.00	-146,662.47	0.31
3133XVRK9	FEDERAL HOME LOAN BANK BONDS 12/19 4.125					4.125	13 Dec 2019		
		Local	5,510,000.000	113.976332	6,280,095.91	111.721600	6,155,860.16	-124,235.75	0.34
		Base		113.976332	6,280,095.91	111.721600	6,155,860.16	-124,235.75	0.34
3136A35N7	FANNIE MAE FNR 2012 21 WA					5.60415	25 Mar 2052		
		Local	1,578,314.100	110.459451	1,743,397.09	105.527300	1,665,552.26	-77,844.83	0.09
	Original Face:	Base	4,261,779.000	110.459451	1,743,397.09	105.527300	1,665,552.26	-77,844.83	0.09
3136A5E85	FANNIE MAE FNR 2012 44 KL					3.5	25 Dec 2031		
		Local	4,072,171.300	105.743476	4,306,055.48	103.017400	4,195,045.00	-111,010.48	0.23
	Original Face:	Base	5,000,000.000	105.743476	4,306,055.48	103.017400	4,195,045.00	-111,010.48	0.23
3136A6P99	FANNIE MAE FNR 2012 76 VG					4.0	25 Mar 2029		
		Local	4,986,310.830	112.629220	5,616,043.00	106.635400	5,317,172.50	-298,870.50	0.29
	Original Face:	Base	5,469,245.000	112.629220	5,616,043.00	106.635400	5,317,172.50	-298,870.50	0.29
3136A8HK9	FANNIE MAE FNR 2012 93 MC					2.5	25 Sep 2042		
		Local	8,174,238.300	100.618582	8,224,802.67	98.318700	8,036,804.83	-187,997.84	0.44
	Original Face:	Base	10,000,000.000	100.618582	8,224,802.67	98.318700	8,036,804.83	-187,997.84	0.44
3136AA6K6	FANNIE MAE FNR 2012 151 YA					2.0	25 Jan 2028		
		Local	4,351,749.850	102.812330	4,474,135.41	97.262500	4,232,620.70	-241,514.71	0.23
	Original Face:	Base	5,000,000.000	102.812330	4,474,135.41	97.262500	4,232,620.70	-241,514.71	0.23
3136ACH53	FANNIE MAE FNR 2013 13 PH					2.5	25 Apr 2042		
		Local	4,515,016.800	99.130902	4,475,776.89	100.228700	4,525,342.64	49,565.75	0.25
	Original Face:	Base	5,000,000.000	99.130902	4,475,776.89	100.228700	4,525,342.64	49,565.75	0.25

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3136AGDC3	FANNIE MAE FNR 2013 97 JF					0.5	25 Apr 2038		
		Local	4,566,156.450	99.815699	4,557,740.97	99.778900	4,556,060.68	-1,680.29	0.25
Original Face:		Base	5,000,000.000	99.815699	4,557,740.97	99.778900	4,556,060.68	-1,680.29	0.25
3136AGY30	FANNIE MAE FNR 2013 117 PA					4.0	25 Feb 2043		
		Local	4,570,475.450	107.302155	4,904,218.63	105.468900	4,820,430.18	-83,788.45	0.26
Original Face:		Base	5,000,000.000	107.302155	4,904,218.63	105.468900	4,820,430.18	-83,788.45	0.26
3136AHBT6	FANNIE MAE FNR 2013 123 PN					2.7	25 Mar 2043		
		Local	3,651,802.000	92.835343	3,390,162.90	94.939900	3,467,017.17	76,854.27	0.19
Original Face:		Base	3,651,802.000	92.835343	3,390,162.90	94.939900	3,467,017.17	76,854.27	0.19
3136AHDP2	FANNIE MAE FNR 2013 118 YA					3.0	25 Jul 2028		
		Local	7,712,344.780	103.300485	7,966,889.58	102.545600	7,908,670.23	-58,219.35	0.43
Original Face:		Base	8,500,000.000	103.300485	7,966,889.58	102.545600	7,908,670.23	-58,219.35	0.43
3136AHRY8	FANNIE MAE FNR 2013 131 KH					3.0	25 Aug 2041		
		Local	4,742,506.350	103.420719	4,904,734.18	103.653200	4,915,759.59	11,025.41	0.27
Original Face:		Base	5,000,000.000	103.420719	4,904,734.18	103.653200	4,915,759.59	11,025.41	0.27
3136AJDJ2	FANNIE MAE FNR 2014 9 A					4.0	25 May 2037		
		Local	4,869,412.200	106.836685	5,202,318.59	106.613000	5,191,426.43	-10,892.16	0.28
Original Face:		Base	5,000,000.000	106.836685	5,202,318.59	106.613000	5,191,426.43	-10,892.16	0.28
3136AJMT0	FANNIE MAE FNR 2014 21 GV					3.0	25 May 2027		
		Local	4,921,517.650	101.542204	4,997,417.48	102.366200	5,037,970.60	40,553.12	0.27
Original Face:		Base	5,000,000.000	101.542204	4,997,417.48	102.366200	5,037,970.60	40,553.12	0.27
3136AJPN0	FANNIE MAE FNR 2014 19 VJ					4.5	25 May 2025		
		Local	8,198,947.240	110.138971	9,030,236.12	110.818600	9,085,958.55	55,722.43	0.49
Original Face:		Base	8,346,000.000	110.138971	9,030,236.12	110.818600	9,085,958.55	55,722.43	0.49
3136AJVK9	FANNIE MAE FNR 2014 18 WV					3.5	25 Jan 2029		
		Local	9,163,008.650	105.051620	9,625,888.99	105.031900	9,624,082.08	-1,806.91	0.52
Original Face:		Base	9,284,523.000	105.051620	9,625,888.99	105.031900	9,624,082.08	-1,806.91	0.52
31371LEW5	FNMA POOL 254949					5.0	01 Nov 2033		
		Local	774,854.170	99.818580	773,448.43	111.519439	864,113.02	90,664.59	0.05
Original Face:		Base	6,625,000.000	99.818580	773,448.43	111.519439	864,113.02	90,664.59	0.05

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31371LPL7	FNMA POOL 255227					4.5	01 May 2019		
		Local	401,095.250	99.994675	401,073.89	106.209685	426,002.00	24,928.11	0.02
Original Face:		Base	5,000,000.000	99.994675	401,073.89	106.209685	426,002.00	24,928.11	0.02
31376KCW4	FNMA POOL 357485					5.5	01 Feb 2034		
		Local	653,412.480	99.914500	652,853.81	112.971709	738,171.25	85,317.44	0.04
Original Face:		Base	6,000,000.000	99.914500	652,853.81	112.971709	738,171.25	85,317.44	0.04
3137A34T3	FREDDIE MAC FHR 3763 WV					4.5	15 Dec 2021		
		Local	3,643,973.750	104.069563	3,792,267.56	107.619000	3,921,608.11	129,340.55	0.21
Original Face:		Base	5,000,000.000	104.069563	3,792,267.56	107.619000	3,921,608.11	129,340.55	0.21
3137A5D27	FREDDIE MAC FHR 3789 JA					4.0	15 Oct 2028		
		Local	1,171,840.750	102.679000	1,203,234.36	103.121900	1,208,424.45	5,190.09	0.07
Original Face:		Base	5,000,000.000	102.679000	1,203,234.36	103.121900	1,208,424.45	5,190.09	0.07
3137A6B27	FHLMC MULTIFAMILY STRUCTURED P FHMS K010 A2					4.333	25 Oct 2020		
		Local	5,000,000.000	107.921293	5,396,064.63	111.640700	5,582,035.00	185,970.37	0.30
Original Face:		Base	5,000,000.000	107.921293	5,396,064.63	111.640700	5,582,035.00	185,970.37	0.30
3137A6EC2	FREDDIE MAC FHR 3815 TA					4.5	15 Oct 2040		
		Local	3,118,200.130	105.141499	3,278,522.36	107.408800	3,349,221.34	70,698.98	0.18
Original Face:		Base	7,703,000.000	105.141499	3,278,522.36	107.408800	3,349,221.34	70,698.98	0.18
3137A8BY3	FREDDIE MAC FHR 3820 WA					4.0	15 Feb 2029		
		Local	3,759,736.250	103.681739	3,898,159.92	105.389300	3,962,359.72	64,199.80	0.22
Original Face:		Base	10,316,000.000	103.681739	3,898,159.92	105.389300	3,962,359.72	64,199.80	0.22
3137A9QP4	FREDDIE MAC FHR 3842 PH					4.0	15 Apr 2041		
		Local	3,916,959.400	103.842655	4,067,474.63	107.274800	4,201,910.36	134,435.73	0.23
Original Face:		Base	10,000,000.000	103.842655	4,067,474.63	107.274800	4,201,910.36	134,435.73	0.23
3137A9VR4	FREDDIE MAC FHR 3835 BA					4.0	15 Aug 2038		
		Local	7,085,349.100	103.657559	7,344,499.91	106.908800	7,574,861.70	230,361.79	0.41
Original Face:		Base	10,000,000.000	103.657559	7,344,499.91	106.908800	7,574,861.70	230,361.79	0.41
3137AF2R2	FREDDIE MAC FHR 3920 AC					2.5	15 Sep 2041		
		Local	9,452,849.770	103.189100	9,754,310.60	100.350900	9,486,019.82	-268,290.78	0.52
Original Face:		Base	13,000,000.000	103.189100	9,754,310.60	100.350900	9,486,019.82	-268,290.78	0.52

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3137ANQX6	FREDDIE MAC FHR 4027 AB					4.0	15 Dec 2040		
		Local	3,860,827.700	108.304495	4,181,449.93	107.041700	4,132,695.60	-48,754.33	0.23
	Original Face:	Base	5,000,000.000	108.304495	4,181,449.93	107.041700	4,132,695.60	-48,754.33	0.23
3137AXSF1	FREDDIE MAC FHR 4153 KG					2.5	15 Aug 2042		
		Local	4,609,938.150	102.736725	4,736,099.49	99.649600	4,593,784.93	-142,314.56	0.25
	Original Face:	Base	5,000,000.000	102.736725	4,736,099.49	99.649600	4,593,784.93	-142,314.56	0.25
3137AXT29	FREDDIE MAC FHR 4153 YJ					3.0	15 Sep 2042		
		Local	4,467,490.050	104.675463	4,676,365.91	103.196500	4,610,293.37	-66,072.54	0.25
	Original Face:	Base	5,000,000.000	104.675463	4,676,365.91	103.196500	4,610,293.37	-66,072.54	0.25
3137AYTU5	FREDDIE MAC FHR 4163 GP					3.0	15 Nov 2032		
		Local	4,529,105.100	105.141074	4,761,949.75	102.778500	4,654,946.29	-107,003.46	0.25
	Original Face:	Base	5,000,000.000	105.141074	4,761,949.75	102.778500	4,654,946.29	-107,003.46	0.25
3137B3GL6	FREDDIE MAC FHR 4229 MA					3.5	15 May 2041		
		Local	4,714,066.250	105.830681	4,988,928.41	105.899700	4,992,182.02	3,253.61	0.27
	Original Face:	Base	5,000,000.000	105.830681	4,988,928.41	105.899700	4,992,182.02	3,253.61	0.27
3137B3KZ0	FREDDIE MAC FHR 4223 DG					3.0	15 Dec 2038		
		Local	4,748,324.600	102.251758	4,855,245.36	103.737300	4,925,783.74	70,538.38	0.27
	Original Face:	Base	5,000,000.000	102.251758	4,855,245.36	103.737300	4,925,783.74	70,538.38	0.27
3137B6G54	FREDDIE MAC FHR 4279 PA					3.0	15 Dec 2043		
		Local	9,402,300.300	103.184100	9,701,678.91	103.838900	9,763,245.21	61,566.30	0.53
	Original Face:	Base	10,000,000.000	103.184100	9,701,678.91	103.838900	9,763,245.21	61,566.30	0.53
3137B73L1	FREDDIE MAC FHR 4289 WE					3.0	15 Aug 2031		
		Local	4,860,260.400	102.568328	4,985,087.81	102.404600	4,977,130.22	-7,957.59	0.27
	Original Face:	Base	5,000,000.000	102.568328	4,985,087.81	102.404600	4,977,130.22	-7,957.59	0.27
3137B9SJ5	FREDDIE MAC FHR 4328 WB					3.0	15 Jul 2041		
		Local	4,898,937.450	103.959518	5,092,911.75	104.953100	5,141,586.72	48,674.97	0.28
	Original Face:	Base	5,000,000.000	103.959518	5,092,911.75	104.953100	5,141,586.72	48,674.97	0.28
3137BAVW9	FREDDIE MAC FHR 4340 TB					3.5	15 Jul 2039		
		Local	1,784,977.000	98.564541	1,759,354.38	99.294000	1,772,375.06	13,020.68	0.10
	Original Face:	Base	1,784,977.000	98.564541	1,759,354.38	99.294000	1,772,375.06	13,020.68	0.10

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3137EADB2	FREDDIE MAC NOTES 01/22 2.375					2.375	13 Jan 2022		
		Local	2,000,000.000	99.561540	1,991,230.79	99.803200	1,996,064.00	4,833.21	0.11
		Base		99.561540	1,991,230.79	99.803200	1,996,064.00	4,833.21	0.11
31381PJ33	FNMA POOL 466582					0.622	01 Nov 2020		
		Local	4,085,000.000	100.779783	4,116,854.14	99.859497	4,079,260.45	-37,593.69	0.22
	Original Face:	Base	4,085,000.000	100.779783	4,116,854.14	99.859497	4,079,260.45	-37,593.69	0.22
3138A4W92	FNMA POOL AH3371					4.0	01 Jan 2041		
		Local	6,241,384.900	105.200753	6,565,983.89	106.276629	6,633,133.47	67,149.58	0.36
	Original Face:	Base	10,000,000.000	105.200753	6,565,983.89	106.276629	6,633,133.47	67,149.58	0.36
3138AN6N8	FNMA POOL AI8976					3.5	01 Sep 2026		
		Local	4,684,467.620	104.321948	4,886,927.89	106.127114	4,971,490.29	84,562.40	0.27
	Original Face:	Base	7,000,000.000	104.321948	4,886,927.89	106.127114	4,971,490.29	84,562.40	0.27
3138EGEC4	FNMA POOL AL0130 BBA LIBOR USD 12 MONTH					2.397	01 Nov 2035		
		Local	2,605,514.800	104.457671	2,721,660.07	106.218145	2,767,529.49	45,869.42	0.15
	Original Face:	Base	5,000,000.000	104.457671	2,721,660.07	106.218145	2,767,529.49	45,869.42	0.15
3138EGGZ1	FNMA POOL AL0215					4.5	01 Apr 2041		
		Local	10,912,204.400	107.228899	11,701,036.64	108.517210	11,841,619.76	140,583.12	0.65
	Original Face:	Base	20,000,000.000	107.228899	11,701,036.64	108.517210	11,841,619.76	140,583.12	0.65
3138EGME1	FNMA POOL AL0356 BBA LIBOR USD 12 MONTH					2.299	01 May 2036		
		Local	2,783,120.500	104.617828	2,911,640.22	106.299739	2,958,449.83	46,809.61	0.16
	Original Face:	Base	5,000,000.000	104.617828	2,911,640.22	106.299739	2,958,449.83	46,809.61	0.16
3138EJP85	FNMA POOL AL2246					4.0	01 Aug 2032		
		Local	6,873,307.920	106.203050	7,299,662.64	106.865448	7,345,191.30	45,528.66	0.40
	Original Face:	Base	8,000,000.000	106.203050	7,299,662.64	106.865448	7,345,191.30	45,528.66	0.40
3138EJRP5	FNMA POOL AL2293					4.375	01 Jun 2021		
		Local	4,894,696.550	113.939219	5,576,979.03	110.917895	5,429,094.38	-147,884.65	0.30
	Original Face:	Base	5,000,000.000	113.939219	5,576,979.03	110.917895	5,429,094.38	-147,884.65	0.30
3138EJVB1	FNMA POOL AL2409 BBA LIBOR USD 12 MONTH					5.684	01 Aug 2037		
		Local	1,843,898.500	108.885297	2,007,734.35	106.578727	1,965,203.55	-42,530.80	0.11
	Original Face:	Base	5,000,000.000	108.885297	2,007,734.35	106.578727	1,965,203.55	-42,530.80	0.11

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3138ELFF5	FNMA POOL AL3765					3.0	01 Mar 2028		
		Local	5,078,682.120	103.864163	5,274,930.67	104.004033	5,282,034.23	7,103.56	0.29
Original Face:		Base	6,000,000.000	103.864163	5,274,930.67	104.004033	5,282,034.23	7,103.56	0.29
3138EMEK3	FNMA POOL AL4637					2.5	01 Nov 2027		
		Local	4,684,199.250	101.000022	4,731,042.28	101.720960	4,764,812.45	33,770.17	0.26
Original Face:		Base	5,000,000.000	101.000022	4,731,042.28	101.720960	4,764,812.45	33,770.17	0.26
3138EMJG7	FNMA POOL AL4762					3.558	01 Jan 2021		
		Local	9,930,762.100	106.471749	10,573,456.14	107.169000	10,642,698.43	69,242.29	0.58
Original Face:		Base	10,000,000.000	106.471749	10,573,456.14	107.169000	10,642,698.43	69,242.29	0.58
3138MJVY2	FNMA POOL AQ3330					2.5	01 Oct 2032		
		Local	5,144,712.460	101.805103	5,237,579.80	99.262576	5,106,774.12	-130,805.68	0.28
Original Face:		Base	5,948,304.000	101.805103	5,237,579.80	99.262576	5,106,774.12	-130,805.68	0.28
3138X5RY5	FNMA POOL AU5902					3.5	01 Sep 2033		
		Local	5,642,922.420	103.189865	5,822,924.05	104.751464	5,911,043.85	88,119.80	0.32
Original Face:		Base	6,000,000.000	103.189865	5,822,924.05	104.751464	5,911,043.85	88,119.80	0.32
3138XHYE5	FNMA POOL AV6108					4.0	01 Jan 2034		
		Local	11,333,928.550	106.328753	12,051,224.89	107.218650	12,152,085.18	100,860.29	0.66
Original Face:		Base	11,523,254.000	106.328753	12,051,224.89	107.218650	12,152,085.18	100,860.29	0.66
31393CPK3	FANNIE MAE FNR 2003 55 WA					4.0	25 Mar 2033		
		Local	63,415.000	99.763242	63,264.86	101.761300	64,531.93	1,267.07	0.00
Original Face:		Base	5,000,000.000	99.763242	63,264.86	101.761300	64,531.93	1,267.07	0.00
31393T7D2	FANNIE MAE FNR 2003 125 AY					4.0	25 Dec 2018		
		Local	2,094,468.700	102.124031	2,138,955.86	104.616300	2,191,155.66	52,199.80	0.12
Original Face:		Base	5,000,000.000	102.124031	2,138,955.86	104.616300	2,191,155.66	52,199.80	0.12
31393XMJ3	FANNIE MAE FNR 2004 19 AY					4.0	25 Apr 2019		
		Local	2,609,994.250	102.395214	2,672,509.20	104.659200	2,731,599.10	59,089.90	0.15
Original Face:		Base	5,000,000.000	102.395214	2,672,509.20	104.659200	2,731,599.10	59,089.90	0.15
31394A3E4	FANNIE MAE FNR 2004 70 BD					4.5	25 Oct 2019		
		Local	1,772,051.100	102.682425	1,819,585.05	105.000700	1,860,666.06	41,081.01	0.10
Original Face:		Base	5,000,000.000	102.682425	1,819,585.05	105.000700	1,860,666.06	41,081.01	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
31394GJC8	FREDDIE MAC FHR 2649 PJ					3.5	15 Jun 2033		
		Local	177,199.600	99.840530	176,917.02	104.282900	184,788.88	7,871.86	0.01
Original Face:		Base	5,000,000.000	99.840530	176,917.02	104.282900	184,788.88	7,871.86	0.01
31394MNR7	FREDDIE MAC FHR 2715 NG					4.5	15 Dec 2018		
		Local	478,869.210	103.331402	494,822.27	105.521400	505,309.49	10,487.22	0.03
Original Face:		Base	760,000.000	103.331402	494,822.27	105.521400	505,309.49	10,487.22	0.03
31395UEG2	FREDDIE MAC FHR 2980 QA					6.0	15 May 2035		
		Local	735,094.700	102.039016	750,083.40	111.885900	822,467.32	72,383.92	0.04
Original Face:		Base	5,000,000.000	102.039016	750,083.40	111.885900	822,467.32	72,383.92	0.04
31396Q5U9	FANNIE MAE FNR 2009 69 WA					6.02974	25 Sep 2039		
		Local	1,967,075.700	106.350493	2,091,994.70	109.843900	2,160,712.66	68,717.96	0.12
Original Face:		Base	5,000,000.000	106.350493	2,091,994.70	109.843900	2,160,712.66	68,717.96	0.12
31396QKJ7	FANNIE MAE FNR 2009 52 AJ					4.0	25 Jul 2024		
		Local	1,101,651.000	103.094370	1,135,740.16	105.368100	1,160,788.73	25,048.57	0.06
Original Face:		Base	6,000,000.000	103.094370	1,135,740.16	105.368100	1,160,788.73	25,048.57	0.06
31396QLE7	FANNIE MAE FNR 2009 52 KC					4.5	25 Jul 2024		
		Local	701,200.300	102.512995	718,821.43	105.554600	740,149.17	21,327.74	0.04
Original Face:		Base	5,000,000.000	102.512995	718,821.43	105.554600	740,149.17	21,327.74	0.04
31396QTR0	FANNIE MAE FNR 2009 62 WA					5.56193	25 Aug 2039		
		Local	4,575,547.900	103.411411	4,731,638.66	107.607500	4,923,632.71	191,994.05	0.27
Original Face:		Base	10,000,000.000	103.411411	4,731,638.66	107.607500	4,923,632.71	191,994.05	0.27
31397MD46	FANNIE MAE FNR 2008 92 AY					4.0	25 Dec 2023		
		Local	2,988,142.680	104.048857	3,109,128.30	104.824500	3,132,305.62	23,177.32	0.17
Original Face:		Base	6,000,000.000	104.048857	3,109,128.30	104.824500	3,132,305.62	23,177.32	0.17
31397SFE9	FANNIE MAE FNR 2011 26 EB					3.0	25 Apr 2026		
		Local	5,000,000.000	99.177777	4,958,888.86	98.593000	4,929,650.00	-29,238.86	0.27
Original Face:		Base	5,000,000.000	99.177777	4,958,888.86	98.593000	4,929,650.00	-29,238.86	0.27
31397SGM0	FANNIE MAE FNR 2011 27 JQ					4.0	25 Sep 2039		
		Local	2,152,662.950	103.594847	2,230,047.88	105.419900	2,269,335.13	39,287.25	0.12
Original Face:		Base	5,000,000.000	103.594847	2,230,047.88	105.419900	2,269,335.13	39,287.25	0.12

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31398NWN0	FANNIE MAE FNR 2010 111 WA					6.04559	25 Oct 2040		
		Local	2,552,525.650	110.426549	2,818,665.99	113.563900	2,898,747.68	80,081.69	0.16
	Original Face:	Base	5,000,000.000	110.426549	2,818,665.99	113.563900	2,898,747.68	80,081.69	0.16
31401EBE8	FNMA POOL 705737					5.0	01 Jun 2018		
		Local	466,015.400	100.165885	466,788.45	106.098521	494,435.45	27,647.00	0.03
	Original Face:	Base	10,000,000.000	100.165885	466,788.45	106.098521	494,435.45	27,647.00	0.03
31402CY71	FNMA POOL 725334					5.0	01 Apr 2034		
		Local	2,936,759.330	99.507768	2,922,303.65	113.287767	3,326,989.07	404,685.42	0.18
	Original Face:	Base	11,959,998.000	99.507768	2,922,303.65	113.287767	3,326,989.07	404,685.42	0.18
31402DPT1	FNMA POOL 725934					5.0	01 Nov 2019		
		Local	809,404.000	100.592467	814,199.45	106.450438	861,614.10	47,414.65	0.05
	Original Face:	Base	10,000,000.000	100.592467	814,199.45	106.450438	861,614.10	47,414.65	0.05
31403DC72	FNMA POOL 745394					4.5	01 Nov 2020		
		Local	377,240.610	103.873379	391,852.57	106.204320	400,645.82	8,793.25	0.02
	Original Face:	Base	3,640,000.000	103.873379	391,852.57	106.204320	400,645.82	8,793.25	0.02
31403DE39	FNMA POOL 745454					4.0	01 Dec 2020		
		Local	535,828.810	100.796527	540,096.83	106.338354	569,791.54	29,694.71	0.03
	Original Face:	Base	4,300,000.000	100.796527	540,096.83	106.338354	569,791.54	29,694.71	0.03
31403S6T8	FNMA POOL 756982					5.0	01 Feb 2035		
		Local	691,160.400	99.144786	685,249.50	111.209730	768,637.61	83,388.11	0.04
	Original Face:	Base	5,000,000.000	99.144786	685,249.50	111.209730	768,637.61	83,388.11	0.04
31404AG57	FNMA POOL 762620					5.5	01 Dec 2033		
		Local	675,413.830	100.835387	681,056.15	112.548339	760,167.05	79,110.90	0.04
	Original Face:	Base	6,500,000.000	100.835387	681,056.15	112.548339	760,167.05	79,110.90	0.04
31404EDM5	FNMA POOL 766108					5.5	01 Feb 2034		
		Local	1,114,145.280	100.197612	1,116,346.96	112.953401	1,258,464.99	142,118.03	0.07
	Original Face:	Base	8,000,000.000	100.197612	1,116,346.96	112.953401	1,258,464.99	142,118.03	0.07
31405H5H7	FNMA POOL 790248					5.5	01 Aug 2034		
		Local	987,091.130	100.643925	993,447.26	113.062317	1,116,028.10	122,580.84	0.06
	Original Face:	Base	5,457,127.000	100.643925	993,447.26	113.062317	1,116,028.10	122,580.84	0.06

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31405WTT2	FNMA POOL 801662					5.5	01 Nov 2034		
		Local	671,485.050	100.720856	676,325.49	113.050151	759,114.86	82,789.37	0.04
Original Face:		Base	5,000,000.000	100.720856	676,325.49	113.050151	759,114.86	82,789.37	0.04
31406CDQ8	FNMA POOL 805711					5.5	01 Dec 2034		
		Local	1,729,029.740	101.321754	1,751,883.26	113.043782	1,954,560.61	202,677.35	0.11
Original Face:		Base	10,547,657.000	101.321754	1,751,883.26	113.043782	1,954,560.61	202,677.35	0.11
31406FBL4	FNMA POOL 808343					5.5	01 Sep 2034		
		Local	2,650,163.780	100.743955	2,669,879.81	113.802666	3,015,957.04	346,077.23	0.16
Original Face:		Base	17,500,000.000	100.743955	2,669,879.81	113.802666	3,015,957.04	346,077.23	0.16
31409VZ89	FNMA POOL 880167					5.5	01 Feb 2036		
		Local	953,602.650	104.549007	996,982.10	111.878650	1,066,877.77	69,895.67	0.06
Original Face:		Base	9,397,749.000	104.549007	996,982.10	111.878650	1,066,877.77	69,895.67	0.06
31412QGR4	FNMA POOL 931808					5.5	01 Aug 2039		
		Local	3,169,364.290	106.604365	3,378,680.67	112.581793	3,568,127.14	189,446.47	0.19
Original Face:		Base	9,100,000.000	106.604365	3,378,680.67	112.581793	3,568,127.14	189,446.47	0.19
31416XWN6	FNMA POOL AB2452					4.0	01 Mar 2026		
		Local	2,951,999.490	102.245268	3,018,279.78	107.140845	3,162,797.20	144,517.42	0.17
Original Face:		Base	7,060,000.000	102.245268	3,018,279.78	107.140845	3,162,797.20	144,517.42	0.17
31416YTQ1	FNMA POOL AB3258					4.0	01 Jul 2026		
		Local	2,763,317.400	105.058591	2,903,102.32	107.141657	2,960,664.05	57,561.73	0.16
Original Face:		Base	6,000,000.000	105.058591	2,903,102.32	107.141657	2,960,664.05	57,561.73	0.16
31417AYM5	FNMA POOL AB4315					4.0	01 Jan 2042		
		Local	3,662,878.650	105.273981	3,856,058.18	106.406191	3,897,529.65	41,471.47	0.21
Original Face:		Base	5,000,000.000	105.273981	3,856,058.18	106.406191	3,897,529.65	41,471.47	0.21
31417VTG8	FNMA POOL AC8650					4.0	01 Jan 2025		
		Local	1,616,082.440	102.224799	1,652,037.03	106.949318	1,728,389.15	76,352.12	0.09
Original Face:		Base	7,000,000.000	102.224799	1,652,037.03	106.949318	1,728,389.15	76,352.12	0.09
31418BAQ9	FNMA POOL MA1814					4.0	01 Mar 2034		
		Local	7,728,815.490	105.623669	8,163,458.50	107.232522	8,287,803.77	124,345.27	0.45
Original Face:		Base	7,899,440.000	105.623669	8,163,458.50	107.232522	8,287,803.77	124,345.27	0.45

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31418BCG9	FNMA POOL MA1870					4.5	01 Apr 2034		
		Local	7,829,714.560	108.534597	8,497,949.15	109.359245	8,562,516.73	64,567.58	0.47
Original Face:		Base	8,000,000.000	108.534597	8,497,949.15	109.359245	8,562,516.73	64,567.58	0.47
31418NB74	FNMA POOL AD0961 BBA LIBOR USD 12 MONTH					2.426	01 Feb 2037		
		Local	1,919,614.250	104.080029	1,997,935.06	106.428064	2,043,008.28	45,073.22	0.11
Original Face:		Base	5,000,000.000	104.080029	1,997,935.06	106.428064	2,043,008.28	45,073.22	0.11
31419AJJ7	FNMA POOL AE0264					5.75	01 Sep 2032		
		Local	1,369,791.830	108.611831	1,487,755.99	113.856271	1,559,593.90	71,837.91	0.08
Original Face:		Base	3,262,241.000	108.611831	1,487,755.99	113.856271	1,559,593.90	71,837.91	0.08
31419AQF7	FNMA POOL AE0453 FED RES H15 TNOTE CNST MAT 1 Y					2.29	01 Jan 2037		
		Local	3,138,093.260	104.074206	3,265,945.65	106.570628	3,344,285.69	78,340.04	0.18
Original Face:		Base	6,271,091.000	104.074206	3,265,945.65	106.570628	3,344,285.69	78,340.04	0.18
31419AVV6	FNMA POOL AE0627					3.5	01 Dec 2025		
		Local	4,631,123.400	105.450019	4,883,520.50	106.108235	4,914,003.30	30,482.80	0.27
Original Face:		Base	12,000,000.000	105.450019	4,883,520.50	106.108235	4,914,003.30	30,482.80	0.27
31677QAV1	FIFTH THIRD BANK SR UNSECURED 02/18 1.45					1.45	28 Feb 2018		
		Local	15,000,000.000	99.866987	14,980,048.02	99.664200	14,949,630.00	-30,418.02	0.81
		Base		99.866987	14,980,048.02	99.664200	14,949,630.00	-30,418.02	0.81
341081FA0	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 02/38 5.95					5.95	01 Feb 2038		
		Local	5,000,000.000	99.572919	4,978,645.93	127.260300	6,363,015.00	1,384,369.07	0.35
		Base		99.572919	4,978,645.93	127.260300	6,363,015.00	1,384,369.07	0.35
34530HAB6	FORD CREDIT AUTO OWNER TRUST FORDO 2014 A A2					0.48	15 Nov 2016		
		Local	2,958,407.480	99.991672	2,958,161.09	100.026200	2,959,182.58	1,021.49	0.16
Original Face:		Base	3,000,000.000	99.991672	2,958,161.09	100.026200	2,959,182.58	1,021.49	0.16
345397WD1	FORD MOTOR CREDIT CO LLC SR UNSECURED 06/17 3					3.0	12 Jun 2017		
		Local	10,000,000.000	99.978236	9,997,823.64	104.325000	10,432,500.00	434,676.36	0.57
		Base		99.978236	9,997,823.64	104.325000	10,432,500.00	434,676.36	0.57
35671DAU9	FREEPORT MCMORAN INC SR UNSECURED 03/22 3.55					3.55	01 Mar 2022		
		Local	5,000,000.000	99.808698	4,990,434.90	99.030000	4,951,500.00	-38,934.90	0.27
		Base		99.808698	4,990,434.90	99.030000	4,951,500.00	-38,934.90	0.27

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36159JCY5	GE CAPITAL CREDIT CARD MASTER GEMNT 2012 3 A					0.6011	15 Mar 2020		
		Local	5,000,000.000	99.971746	4,998,587.31	99.687300	4,984,365.00	-14,222.31	0.27
Original Face:		Base	5,000,000.000	99.971746	4,998,587.31	99.687300	4,984,365.00	-14,222.31	0.27
36200MYJ6	GNMA POOL 604713 GN 10/33 FIXED 5.5					5.5	15 Oct 2033		
		Local	628,161.310	101.298517	636,318.09	112.572394	707,136.22	70,818.13	0.04
Original Face:		Base	7,000,000.000	101.298517	636,318.09	112.572394	707,136.22	70,818.13	0.04
36202FZA7	GNMA II POOL 005237 G2 11/41 FIXED 3.5					3.5	20 Nov 2041		
		Local	2,892,050.650	103.412760	2,990,749.40	103.432688	2,991,325.73	576.33	0.16
Original Face:		Base	5,000,000.000	103.412760	2,990,749.40	103.432688	2,991,325.73	576.33	0.16
36206YCN9	GNMA POOL 424977 GN 10/18 FIXED 4					4.0	15 Oct 2018		
		Local	663,743.550	99.846249	662,723.04	106.363839	705,983.12	43,260.08	0.04
Original Face:		Base	7,500,000.000	99.846249	662,723.04	106.363839	705,983.12	43,260.08	0.04
36249KAA8	GS MORTGAGE SECURITIES TRUST GSMS 2010 C1 A1 144A					3.679	10 Aug 2043		
		Local	6,117,433.740	105.378765	6,446,476.14	105.258200	6,439,100.64	-7,375.50	0.35
Original Face:		Base	10,000,000.000	105.378765	6,446,476.14	105.258200	6,439,100.64	-7,375.50	0.35
36290X3X6	GNMA POOL 621014 GN 09/18 FIXED 4					4.0	15 Sep 2018		
		Local	499,432.050	99.910999	498,987.55	106.363839	531,215.10	32,227.55	0.03
Original Face:		Base	5,000,000.000	99.910999	498,987.55	106.363839	531,215.10	32,227.55	0.03
36291FVS4	GNMA POOL 627125 GN 03/34 FIXED 5.5					5.5	15 Mar 2034		
		Local	576,440.870	101.214112	583,439.51	112.936821	651,013.99	67,574.48	0.04
Original Face:		Base	7,322,535.000	101.214112	583,439.51	112.936821	651,013.99	67,574.48	0.04
36296Q2U2	GNMA POOL 698387 GN 07/39 FIXED 5					5.0	15 Jul 2039		
		Local	3,621,023.650	106.741308	3,865,128.01	110.805789	4,012,303.83	147,175.82	0.22
Original Face:		Base	8,800,000.000	106.741308	3,865,128.01	110.805789	4,012,303.83	147,175.82	0.22
369604BC6	GENERAL ELECTRIC CO SR UNSECURED 12/17 5.25					5.25	06 Dec 2017		
		Local	5,000,000.000	99.723683	4,986,184.15	112.824500	5,641,225.00	655,040.85	0.31
		Base		99.723683	4,986,184.15	112.824500	5,641,225.00	655,040.85	0.31
36962G3H5	GENERAL ELEC CAP CORP SR UNSECURED 09/17 5.625					5.625	15 Sep 2017		
		Local	5,000,000.000	99.891590	4,994,579.50	113.202600	5,660,130.00	665,550.50	0.31
		Base		99.891590	4,994,579.50	113.202600	5,660,130.00	665,550.50	0.31

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36962G5W0	GENERAL ELEC CAP CORP SR UNSECURED 04/17 2.3					2.3	27 Apr 2017		
		Local	5,000,000.000	100.113556	5,005,677.81	103.285800	5,164,290.00	158,612.19	0.28
		Base		100.113556	5,005,677.81	103.285800	5,164,290.00	158,612.19	0.28
36966THT2	GENERAL ELEC CAP CORP SR UNSECURED 03/23 VAR					1.23335	15 Mar 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	100.249100	10,024,910.00	24,910.00	0.55
		Base		100.000000	10,000,000.00	100.249100	10,024,910.00	24,910.00	0.55
370334BS2	GENERAL MILLS INC SR UNSECURED 01/16 VAR					0.42785	28 Jan 2016		
		Local	5,000,000.000	100.000000	5,000,000.00	100.063000	5,003,150.00	3,150.00	0.27
		Base		100.000000	5,000,000.00	100.063000	5,003,150.00	3,150.00	0.27
38141GFG4	GOLDMAN SACHS GROUP INC SR UNSECURED 01/18 5.95					5.95	18 Jan 2018		
		Local	5,000,000.000	99.949547	4,997,477.34	113.605000	5,680,250.00	682,772.66	0.31
		Base		99.949547	4,997,477.34	113.605000	5,680,250.00	682,772.66	0.31
38141GVK7	GOLDMAN SACHS GROUP INC SR UNSECURED 04/18 VAR					1.42485	30 Apr 2018		
		Local	9,000,000.000	100.000000	9,000,000.00	101.614600	9,145,314.00	145,314.00	0.50
		Base		100.000000	9,000,000.00	101.614600	9,145,314.00	145,314.00	0.50
38238QAM8	GOODRICH CORP SR UNSECURED 02/18 6.8					6.8	01 Feb 2018		
		Local	1,800,000.000	116.045748	2,088,823.46	115.157500	2,072,835.00	-15,988.46	0.11
		Base		116.045748	2,088,823.46	115.157500	2,072,835.00	-15,988.46	0.11
38259PAD4	GOOGLE INC SR UNSECURED 02/24 3.375					3.375	25 Feb 2024		
		Local	5,000,000.000	99.983609	4,999,180.45	102.350200	5,117,510.00	118,329.55	0.28
		Base		99.983609	4,999,180.45	102.350200	5,117,510.00	118,329.55	0.28
38373M8F0	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 63 C					5.1	16 Dec 2043		
		Local	4,000,000.000	109.247681	4,369,907.22	107.137600	4,285,504.00	-84,403.22	0.23
Original Face:		Base	4,000,000.000	109.247681	4,369,907.22	107.137600	4,285,504.00	-84,403.22	0.23
38375CTA8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 48 PA					3.5	16 Apr 2042		
		Local	1,856,026.100	108.147389	2,007,243.77	104.689100	1,943,057.02	-64,186.75	0.11
Original Face:		Base	2,500,000.000	108.147389	2,007,243.77	104.689100	1,943,057.02	-64,186.75	0.11
38375GX30	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 104 QM					3.5	20 Apr 2042		
		Local	6,913,405.120	107.887242	7,458,682.12	100.197500	6,927,059.10	-531,623.02	0.38
Original Face:		Base	8,000,000.000	107.887242	7,458,682.12	100.197500	6,927,059.10	-531,623.02	0.38

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38376C2F5	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 89 E					3.0	16 Oct 2039		
		Local	2,203,928.400	104.587441	2,305,032.32	102.992300	2,269,876.55	-35,155.77	0.12
Original Face:		Base	10,000,000.000	104.587441	2,305,032.32	102.992300	2,269,876.55	-35,155.77	0.12
38376CRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 77 KC					4.5	20 May 2038		
		Local	2,662,760.450	103.958158	2,768,156.72	106.540100	2,836,907.65	68,750.93	0.15
Original Face:		Base	7,440,000.000	103.958158	2,768,156.72	106.540100	2,836,907.65	68,750.93	0.15
38376FNL2	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 66 UG					4.5	20 Jul 2038		
		Local	1,622,987.100	103.763872	1,684,074.26	107.259600	1,740,809.47	56,735.21	0.09
Original Face:		Base	4,500,000.000	103.763872	1,684,074.26	107.259600	1,740,809.47	56,735.21	0.09
38376TCB6	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 12 MD					4.5	20 Jul 2037		
		Local	3,868,250.510	105.594209	4,084,648.54	106.543400	4,121,365.61	36,717.07	0.22
Original Face:		Base	7,600,000.000	105.594209	4,084,648.54	106.543400	4,121,365.61	36,717.07	0.22
38377DSY3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 103 WA					5.74097	20 Aug 2034		
		Local	2,278,117.200	109.993019	2,505,769.88	110.571600	2,518,950.64	13,180.76	0.14
Original Face:		Base	5,000,000.000	109.993019	2,505,769.88	110.571600	2,518,950.64	13,180.76	0.14
38377MBJ4	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 129 AW					6.12568	20 Apr 2037		
		Local	5,075,681.900	111.044293	5,636,255.06	112.571500	5,713,771.25	77,516.19	0.31
Original Face:		Base	10,000,000.000	111.044293	5,636,255.06	112.571500	5,713,771.25	77,516.19	0.31
38378BDT3	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 22 B					2.68692	16 Aug 2041		
		Local	3,250,000.000	103.967324	3,378,938.02	97.150800	3,157,401.00	-221,537.02	0.17
Original Face:		Base	3,250,000.000	103.967324	3,378,938.02	97.150800	3,157,401.00	-221,537.02	0.17
38378BUA5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 67 B					2.67631	16 Oct 2047		
		Local	5,000,000.000	104.734417	5,236,720.83	96.747600	4,837,380.00	-399,340.83	0.26
Original Face:		Base	5,000,000.000	104.734417	5,236,720.83	96.747600	4,837,380.00	-399,340.83	0.26
38378WW25	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 129 HE					3.5	20 Sep 2043		
		Local	5,429,000.000	97.337940	5,284,476.78	100.143000	5,436,763.47	152,286.69	0.30
Original Face:		Base	5,429,000.000	97.337940	5,284,476.78	100.143000	5,436,763.47	152,286.69	0.30
43814CAD1	HONDA AUTO RECEIVABLES OWNER T HAROT 2013 1 A4					0.62	21 Mar 2019		
		Local	5,000,000.000	99.985051	4,999,252.54	99.892800	4,994,640.00	-4,612.54	0.27
Original Face:		Base	5,000,000.000	99.985051	4,999,252.54	99.892800	4,994,640.00	-4,612.54	0.27

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438516AX4	HONEYWELL INTERNATIONAL SR UNSECURED 03/18 5.3					5.3	01 Mar 2018		
		Local	5,000,000.000	99.867660	4,993,383.00	113.650400	5,682,520.00	689,137.00	0.31
		Base		99.867660	4,993,383.00	113.650400	5,682,520.00	689,137.00	0.31
459200HD6	IBM CORP SR UNSECURED 05/15 0.75					0.75	11 May 2015		
		Local	5,000,000.000	99.952528	4,997,626.42	100.425000	5,021,250.00	23,623.58	0.27
		Base		99.952528	4,997,626.42	100.425000	5,021,250.00	23,623.58	0.27
46625HBV1	JPMORGAN CHASE + CO SUBORDINATED 09/14 5.125					5.125	15 Sep 2014		
		Local	2,000,000.000	100.909067	2,018,181.33	100.948400	2,018,968.00	786.67	0.11
		Base		100.909067	2,018,181.33	100.948400	2,018,968.00	786.67	0.11
46625HHF0	JPMORGAN CHASE + CO SR UNSECURED 05/38 6.4					6.4	15 May 2038		
		Local	5,000,000.000	99.081133	4,954,056.65	126.934300	6,346,715.00	1,392,658.35	0.35
		Base		99.081133	4,954,056.65	126.934300	6,346,715.00	1,392,658.35	0.35
46635TCG5	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2011 C3 A4 144A					4.7171	15 Feb 2046		
		Local	10,000,000.000	110.580607	11,058,060.66	111.526800	11,152,680.00	94,619.34	0.61
	Original Face:	Base	10,000,000.000	110.580607	11,058,060.66	111.526800	11,152,680.00	94,619.34	0.61
46636DAE6	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2011 C4 A3 144A					4.1063	15 Jul 2046		
		Local	5,775,000.000	108.611385	6,272,307.49	108.327900	6,255,936.23	-16,371.26	0.34
	Original Face:	Base	5,775,000.000	108.611385	6,272,307.49	108.327900	6,255,936.23	-16,371.26	0.34
46637WAC7	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2012 CBX A3					3.1388	15 Jun 2045		
		Local	10,000,000.000	103.034619	10,303,461.85	104.012900	10,401,290.00	97,828.15	0.57
	Original Face:	Base	10,000,000.000	103.034619	10,303,461.85	104.012900	10,401,290.00	97,828.15	0.57
478160AL8	JOHNSON + JOHNSON SR UNSECURED 05/33 4.95					4.95	15 May 2033		
		Local	5,000,000.000	97.701382	4,885,069.12	115.754800	5,787,740.00	902,670.88	0.32
		Base		97.701382	4,885,069.12	115.754800	5,787,740.00	902,670.88	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	99.246300	4,962,315.00	-37,685.00	0.27
		Base		100.000000	5,000,000.00	99.246300	4,962,315.00	-37,685.00	0.27
487836BB3	KELLOGG CO SR UNSECURED 05/16 4.45					4.45	30 May 2016		
		Local	4,000,000.000	99.928091	3,997,123.62	106.603500	4,264,140.00	267,016.38	0.23
		Base		99.928091	3,997,123.62	106.603500	4,264,140.00	267,016.38	0.23

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49327M2A1	KEY BANK NA SR UNSECURED 02/18 1.65					1.65	01 Feb 2018		
		Local	3,500,000.000	99.931189	3,497,591.60	100.086100	3,503,013.50	5,421.90	0.19
		Base		99.931189	3,497,591.60	100.086100	3,503,013.50	5,421.90	0.19
501044CP4	KROGER CO/THE SR UNSECURED 01/17 2.2					2.2	15 Jan 2017		
		Local	3,000,000.000	100.000000	3,000,000.00	102.610100	3,078,303.00	78,303.00	0.17
		Base		100.000000	3,000,000.00	102.610100	3,078,303.00	78,303.00	0.17
55616XAF4	MACYS RETAIL HLDGS INC COMPANY GUAR 01/22 3.875					3.875	15 Jan 2022		
		Local	2,000,000.000	99.394376	1,987,887.51	104.383000	2,087,660.00	99,772.49	0.11
		Base		99.394376	1,987,887.51	104.383000	2,087,660.00	99,772.49	0.11
58013MEB6	MCDONALD S CORP SR UNSECURED 10/17 5.8					5.8	15 Oct 2017		
		Local	3,000,000.000	99.933472	2,998,004.16	114.202300	3,426,069.00	428,064.84	0.19
		Base		99.933472	2,998,004.16	114.202300	3,426,069.00	428,064.84	0.19
58013MEF7	MCDONALD S CORP SR UNSECURED 03/38 6.3					6.3	01 Mar 2038		
		Local	5,000,000.000	99.630901	4,981,545.06	128.982800	6,449,140.00	1,467,594.94	0.35
		Base		99.630901	4,981,545.06	128.982800	6,449,140.00	1,467,594.94	0.35
58768EAF6	MERCEDES BENZ AUTO LEASE TRUST MBALT 2014 A A4					0.9	16 Dec 2019		
		Local	5,800,000.000	99.992129	5,799,543.48	100.298450	5,817,310.10	17,766.62	0.32
Original Face:		Base	5,800,000.000	99.992129	5,799,543.48	100.298450	5,817,310.10	17,766.62	0.32
59156RAU2	METLIFE INC SR UNSECURED 06/16 6.75					6.75	01 Jun 2016		
		Local	2,847,000.000	111.011441	3,160,495.72	111.126500	3,163,771.46	3,275.74	0.17
		Base		111.011441	3,160,495.72	111.126500	3,163,771.46	3,275.74	0.17
594918AV6	MICROSOFT CORP SR UNSECURED 12/18 1.625					1.625	06 Dec 2018		
		Local	5,000,000.000	99.489249	4,974,462.46	100.256800	5,012,840.00	38,377.54	0.27
		Base		99.489249	4,974,462.46	100.256800	5,012,840.00	38,377.54	0.27
59562VAT4	BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/18 5.75					5.75	01 Apr 2018		
		Local	10,000,000.000	99.932169	9,993,216.90	114.445100	11,444,510.00	1,451,293.10	0.62
		Base		99.932169	9,993,216.90	114.445100	11,444,510.00	1,451,293.10	0.62
61745EF30	MORGAN STANLEY SR UNSECURED 08/15 VAR					3.0	30 Aug 2015		
		Local	5,000,000.000	102.406958	5,120,347.89	102.318900	5,115,945.00	-4,402.89	0.28
		Base		102.406958	5,120,347.89	102.318900	5,115,945.00	-4,402.89	0.28

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61747YCM5	MORGAN STANLEY SR UNSECURED 01/20 5.5					5.5	26 Jan 2020		
		Local	3,100,000.000	112.426271	3,485,214.40	114.456800	3,548,160.80	62,946.40	0.19
		Base		112.426271	3,485,214.40	114.456800	3,548,160.80	62,946.40	0.19
626717AD4	MURPHY OIL CORP SR UNSECURED 06/22 4					4.0	01 Jun 2022		
		Local	5,000,000.000	99.832206	4,991,610.31	101.213100	5,060,655.00	69,044.69	0.28
		Base		99.832206	4,991,610.31	101.213100	5,060,655.00	69,044.69	0.28
637432HT5	NATIONAL RURAL UTIL COOP COLLATERAL T 04/17 5.45					5.45	10 Apr 2017		
		Local	10,000,000.000	99.911175	9,991,117.49	111.624600	11,162,460.00	1,171,342.51	0.61
		Base		99.911175	9,991,117.49	111.624600	11,162,460.00	1,171,342.51	0.61
651229AG1	NEWELL RUBBERMAID INC SR UNSECURED 04/18 6.25					6.25	15 Apr 2018		
		Local	3,000,000.000	99.887204	2,996,616.12	113.618300	3,408,549.00	411,932.88	0.19
		Base		99.887204	2,996,616.12	113.618300	3,408,549.00	411,932.88	0.19
651229AN6	NEWELL RUBBERMAID INC SR UNSECURED 12/17 2.05					2.05	01 Dec 2017		
		Local	3,000,000.000	99.922580	2,997,677.39	101.089000	3,032,670.00	34,992.61	0.17
		Base		99.922580	2,997,677.39	101.089000	3,032,670.00	34,992.61	0.17
651639AN6	NEWMONT MINING CORP COMPANY GUAR 03/22 3.5					3.5	15 Mar 2022		
		Local	8,000,000.000	99.419659	7,953,572.70	96.414200	7,713,136.00	-240,436.70	0.42
		Base		99.419659	7,953,572.70	96.414200	7,713,136.00	-240,436.70	0.42
655844AZ1	NORFOLK SOUTHERN CORP SR UNSECURED 04/18 5.75					5.75	01 Apr 2018		
		Local	5,000,000.000	99.896017	4,994,800.85	114.191000	5,709,550.00	714,749.15	0.31
		Base		99.896017	4,994,800.85	114.191000	5,709,550.00	714,749.15	0.31
674599BX2	OCCIDENTAL PETROLEUM COR SR UNSECURED 06/16 4.125					4.125	01 Jun 2016		
		Local	5,000,000.000	99.807155	4,990,357.75	106.589700	5,329,485.00	339,127.25	0.29
		Base		99.807155	4,990,357.75	106.589700	5,329,485.00	339,127.25	0.29
68389XAF2	ORACLE CORP SR UNSECURED 07/14 3.75					3.75	08 Jul 2014		
		Local	7,000,000.000	100.000000	7,000,000.00	100.050900	7,003,563.00	3,563.00	0.38
		Base		100.000000	7,000,000.00	100.050900	7,003,563.00	3,563.00	0.38
709599AC8	PENSKE TRUCK LEASING/PTL UNSECURED 144A 05/15 3.125					3.125	11 May 2015		
		Local	4,000,000.000	99.972259	3,998,890.36	102.175500	4,087,020.00	88,129.64	0.22
		Base		99.972259	3,998,890.36	102.175500	4,087,020.00	88,129.64	0.22

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709599AE4	PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 05/17 3.75					3.75	11 May 2017		
		4,000,000.000	Local	100.000000	4,000,000.00	106.256400	4,250,256.00	250,256.00	0.23
			Base	100.000000	4,000,000.00	106.256400	4,250,256.00	250,256.00	0.23
713448CM8	PEPSICO INC SR UNSECURED 03/24 3.6					3.6	01 Mar 2024		
		5,000,000.000	Local	99.831183	4,991,559.17	103.014200	5,150,710.00	159,150.83	0.28
			Base	99.831183	4,991,559.17	103.014200	5,150,710.00	159,150.83	0.28
718172AH2	PHILIP MORRIS INTL INC SR UNSECURED 03/20 4.5					4.5	26 Mar 2020		
		5,000,000.000	Local	99.264845	4,963,242.23	111.553500	5,577,675.00	614,432.77	0.30
			Base	99.264845	4,963,242.23	111.553500	5,577,675.00	614,432.77	0.30
724479AG5	PITNEY BOWES INC SR UNSECURED 03/15 5					5.0	15 Mar 2015		
		5,000,000.000	Local	99.991061	4,999,553.05	102.746600	5,137,330.00	137,776.95	0.28
			Base	99.991061	4,999,553.05	102.746600	5,137,330.00	137,776.95	0.28
737679DD9	POTOMAC ELECTRIC POWER 1ST MORTGAGE 04/22 3.05					3.05	01 Apr 2022		
		3,000,000.000	Local	99.775441	2,993,263.24	100.367900	3,011,037.00	17,773.76	0.16
			Base	99.775441	2,993,263.24	100.367900	3,011,037.00	17,773.76	0.16
740816AD5	PRES + FELLOWS OF HARVAR UNSECURED 10/38 5.625					5.625	01 Oct 2038		
		9,800,000.000	Local	99.938297	9,793,953.08	123.642300	12,116,945.40	2,322,992.32	0.66
			Base	99.938297	9,793,953.08	123.642300	12,116,945.40	2,322,992.32	0.66
742651DS8	PRIVATE EXPORT FUNDING US GOVT GUAR 07/18 1.875					1.875	15 Jul 2018		
		3,000,000.000	Local	99.970194	2,999,105.81	101.349900	3,040,497.00	41,391.19	0.17
			Base	99.970194	2,999,105.81	101.349900	3,040,497.00	41,391.19	0.17
779382AP5	ROWAN COMPANIES INC COMPANY GUAR 06/22 4.875					4.875	01 Jun 2022		
		4,000,000.000	Local	99.477740	3,979,109.59	107.115800	4,284,632.00	305,522.41	0.23
			Base	99.477740	3,979,109.59	107.115800	4,284,632.00	305,522.41	0.23
78387GAL7	AT+T INC SR UNSECURED 06/16 5.625					5.625	15 Jun 2016		
		4,955,000.000	Local	108.606052	5,381,429.86	109.259500	5,413,808.23	32,378.37	0.29
			Base	108.606052	5,381,429.86	109.259500	5,413,808.23	32,378.37	0.29
78387GAM5	AT+T INC SR UNSECURED 06/34 6.45					6.45	15 Jun 2034		
		5,000,000.000	Local	100.181686	5,009,084.31	122.054900	6,102,745.00	1,093,660.69	0.33
			Base	100.181686	5,009,084.31	122.054900	6,102,745.00	1,093,660.69	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
806605AJ0	MERCK + CO INC COMPANY GUAR 09/17 6					6.0	15 Sep 2017		
		Local	2,000,000.000	105.874796	2,117,495.92	114.813000	2,296,260.00	178,764.08	0.13
		Base		105.874796	2,117,495.92	114.813000	2,296,260.00	178,764.08	0.13
844895AV4	SOUTHWEST GAS CORP SR UNSECURED 04/22 3.875					3.875	01 Apr 2022		
		Local	4,000,000.000	99.973924	3,998,956.94	106.067600	4,242,704.00	243,747.06	0.23
		Base		99.973924	3,998,956.94	106.067600	4,242,704.00	243,747.06	0.23
857477AL7	STATE STREET CORP SR SUBORDINA 05/23 3.1					3.1	15 May 2023		
		Local	5,000,000.000	99.856512	4,992,825.58	98.198900	4,909,945.00	-82,880.58	0.27
		Base		99.856512	4,992,825.58	98.198900	4,909,945.00	-82,880.58	0.27
86787EAQ0	SUNTRUST BANK SR UNSECURED 02/17 VAR					0.66385	15 Feb 2017		
		Local	10,000,000.000	100.000000	10,000,000.00	99.974400	9,997,440.00	-2,560.00	0.54
		Base		100.000000	10,000,000.00	99.974400	9,997,440.00	-2,560.00	0.54
871829AL1	SYSCO CORPORATION COMPANY GUAR 02/18 5.25					5.25	12 Feb 2018		
		Local	4,000,000.000	99.750307	3,990,012.29	111.971800	4,478,872.00	488,859.71	0.24
		Base		99.750307	3,990,012.29	111.971800	4,478,872.00	488,859.71	0.24
87612EAK2	TARGET CORP SR UNSECURED 11/32 6.35					6.35	01 Nov 2032		
		Local	5,000,000.000	110.751976	5,537,598.78	125.664400	6,283,220.00	745,621.22	0.34
		Base		110.751976	5,537,598.78	125.664400	6,283,220.00	745,621.22	0.34
880591EC2	TENN VALLEY AUTHORITY SR UNSECURED 04/18 4.5					4.5	01 Apr 2018		
		Local	10,000,000.000	99.989931	9,998,993.05	111.728200	11,172,820.00	1,173,826.95	0.61
		Base		99.989931	9,998,993.05	111.728200	11,172,820.00	1,173,826.95	0.61
89233P5T9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3					3.3	12 Jan 2022		
		Local	5,000,000.000	99.720724	4,986,036.22	103.398300	5,169,915.00	183,878.78	0.28
		Base		99.720724	4,986,036.22	103.398300	5,169,915.00	183,878.78	0.28
902494AT0	TYSON FOODS INC COMPANY GUAR 06/22 4.5					4.5	15 Jun 2022		
		Local	3,000,000.000	99.572660	2,987,179.79	104.868800	3,146,064.00	158,884.21	0.17
		Base		99.572660	2,987,179.79	104.868800	3,146,064.00	158,884.21	0.17
90327QCW7	USAA CAPITAL CORP SR UNSECURED 144A 12/16 2.25					2.25	13 Dec 2016		
		Local	10,000,000.000	99.914019	9,991,401.93	103.077300	10,307,730.00	316,328.07	0.56
		Base		99.914019	9,991,401.93	103.077300	10,307,730.00	316,328.07	0.56

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Base Currency: USD - US DOLLAR

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911312AJ5	UNITED PARCEL SERVICE SR UNSECURED 01/38 6.2					6.2	15 Jan 2038		
		Local	5,000,000.000	99.597422	4,979,871.08	130.253000	6,512,650.00	1,532,778.92	0.35
		Base		99.597422	4,979,871.08	130.253000	6,512,650.00	1,532,778.92	0.35
91159HHD5	US BANCORP SR UNSECURED 05/17 1.65					1.65	15 May 2017		
		Local	10,000,000.000	99.894605	9,989,460.47	101.526700	10,152,670.00	163,209.53	0.55
		Base		99.894605	9,989,460.47	101.526700	10,152,670.00	163,209.53	0.55
911759LH9	HOUSING URBAN DEVELOPMNT US GOVT GUAR 08/19 2.05					2.05	01 Aug 2019		
		Local	5,000,000.000	100.000000	5,000,000.00	101.740900	5,087,045.00	87,045.00	0.28
		Base		100.000000	5,000,000.00	101.740900	5,087,045.00	87,045.00	0.28
912810DW5	US TREASURY N/B 05/16 7.25					7.25	15 May 2016		
		Local	5,000,000.000	106.641982	5,332,099.10	112.718800	5,635,940.00	303,840.90	0.31
		Base		106.641982	5,332,099.10	112.718800	5,635,940.00	303,840.90	0.31
912810DX3	US TREASURY N/B 11/16 7.5					7.5	15 Nov 2016		
		Local	5,000,000.000	108.309211	5,415,460.57	116.250000	5,812,500.00	397,039.43	0.32
		Base		108.309211	5,415,460.57	116.250000	5,812,500.00	397,039.43	0.32
912810DZ8	US TREASURY N/B 08/17 8.875					8.875	15 Aug 2017		
		Local	10,000,000.000	118.961018	11,896,101.82	124.468800	12,446,880.00	550,778.18	0.68
		Base		118.961018	11,896,101.82	124.468800	12,446,880.00	550,778.18	0.68
912810ED6	US TREASURY N/B 08/19 8.125					8.125	15 Aug 2019		
		Local	10,000,000.000	120.299695	12,029,969.51	132.000000	13,200,000.00	1,170,030.49	0.72
		Base		120.299695	12,029,969.51	132.000000	13,200,000.00	1,170,030.49	0.72
912810EH7	US TREASURY N/B 02/21 7.875					7.875	15 Feb 2021		
		Local	7,500,000.000	122.316769	9,173,757.66	136.718800	10,253,910.00	1,080,152.34	0.56
		Base		122.316769	9,173,757.66	136.718800	10,253,910.00	1,080,152.34	0.56
912810EM6	US TREASURY N/B 08/22 7.25					7.25	15 Aug 2022		
		Local	5,000,000.000	128.485870	6,424,293.51	137.406200	6,870,310.00	446,016.49	0.37
		Base		128.485870	6,424,293.51	137.406200	6,870,310.00	446,016.49	0.37
912810EN4	US TREASURY N/B 11/22 7.625					7.625	15 Nov 2022		
		Local	5,000,000.000	131.312842	6,565,642.08	141.023400	7,051,170.00	485,527.92	0.38
		Base		131.312842	6,565,642.08	141.023400	7,051,170.00	485,527.92	0.38

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912810EP9	US TREASURY N/B 02/23 7.125					7.125	15 Feb 2023		
		5,000,000.000	Local	116.725398	5,836,269.89	137.742200	6,887,110.00	1,050,840.11	0.38
			Base	116.725398	5,836,269.89	137.742200	6,887,110.00	1,050,840.11	0.38
912810EV6	US TREASURY N/B 08/25 6.875					6.875	15 Aug 2025		
		7,500,000.000	Local	127.806316	9,585,473.69	141.671900	10,625,392.50	1,039,918.81	0.58
			Base	127.806316	9,585,473.69	141.671900	10,625,392.50	1,039,918.81	0.58
912810EW4	US TREASURY N/B 02/26 6					6.0	15 Feb 2026		
		7,500,000.000	Local	120.653330	9,048,999.74	133.656200	10,024,215.00	975,215.26	0.55
			Base	120.653330	9,048,999.74	133.656200	10,024,215.00	975,215.26	0.55
912810EX2	US TREASURY N/B 08/26 6.75					6.75	15 Aug 2026		
		2,500,000.000	Local	149.424516	3,735,612.90	142.312500	3,557,812.50	-177,800.40	0.19
			Base	149.424516	3,735,612.90	142.312500	3,557,812.50	-177,800.40	0.19
912810FA1	US TREASURY N/B 08/27 6.375					6.375	15 Aug 2027		
		10,000,000.000	Local	123.644317	12,364,431.68	139.890600	13,989,060.00	1,624,628.32	0.76
			Base	123.644317	12,364,431.68	139.890600	13,989,060.00	1,624,628.32	0.76
912810FF0	US TREASURY N/B 11/28 5.25					5.25	15 Nov 2028		
		5,000,000.000	Local	135.262711	6,763,135.57	128.093800	6,404,690.00	-358,445.57	0.35
			Base	135.262711	6,763,135.57	128.093800	6,404,690.00	-358,445.57	0.35
912810PU6	US TREASURY N/B 05/37 5					5.0	15 May 2037		
		2,500,000.000	Local	123.220855	3,080,521.37	129.812500	3,245,312.50	164,791.13	0.18
			Base	123.220855	3,080,521.37	129.812500	3,245,312.50	164,791.13	0.18
912828A75	US TREASURY N/B 12/18 1.5					1.5	31 Dec 2018		
		5,000,000.000	Local	99.924953	4,996,247.66	100.054700	5,002,735.00	6,487.34	0.27
			Base	99.924953	4,996,247.66	100.054700	5,002,735.00	6,487.34	0.27
912828A83	US TREASURY N/B 12/20 2.375					2.375	31 Dec 2020		
		5,000,000.000	Local	101.432966	5,071,648.28	102.156200	5,107,810.00	36,161.72	0.28
			Base	101.432966	5,071,648.28	102.156200	5,107,810.00	36,161.72	0.28
912828B33	US TREASURY N/B 01/19 1.5					1.5	31 Jan 2019		
		5,000,000.000	Local	99.802328	4,990,116.38	99.937500	4,996,875.00	6,758.62	0.27
			Base	99.802328	4,990,116.38	99.937500	4,996,875.00	6,758.62	0.27

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912828B58	US TREASURY N/B 01/21 2.125					2.125	31 Jan 2021		
		5,000,000.000	Local	99.756077	4,987,803.84	100.492200	5,024,610.00	36,806.16	0.27
			Base	99.756077	4,987,803.84	100.492200	5,024,610.00	36,806.16	0.27
912828DC1	US TREASURY N/B 11/14 4.25					4.25	15 Nov 2014		
		5,000,000.000	Local	100.655038	5,032,751.90	101.546900	5,077,345.00	44,593.10	0.28
			Base	100.655038	5,032,751.90	101.546900	5,077,345.00	44,593.10	0.28
912828EE6	US TREASURY N/B 08/15 4.25					4.25	15 Aug 2015		
		5,000,000.000	Local	101.631668	5,081,583.38	104.582000	5,229,100.00	147,516.62	0.28
			Base	101.631668	5,081,583.38	104.582000	5,229,100.00	147,516.62	0.28
912828FQ8	US TREASURY N/B 08/16 4.875					4.875	15 Aug 2016		
		5,000,000.000	Local	103.466628	5,173,331.40	109.226600	5,461,330.00	287,998.60	0.30
			Base	103.466628	5,173,331.40	109.226600	5,461,330.00	287,998.60	0.30
912828FY1	US TREASURY N/B 11/16 4.625					4.625	15 Nov 2016		
		5,000,000.000	Local	103.207464	5,160,373.19	109.476600	5,473,830.00	313,456.81	0.30
			Base	103.207464	5,160,373.19	109.476600	5,473,830.00	313,456.81	0.30
912828HH6	US TREASURY N/B 11/17 4.25					4.25	15 Nov 2017		
		10,000,000.000	Local	108.516181	10,851,618.09	110.625000	11,062,500.00	210,881.91	0.60
			Base	108.516181	10,851,618.09	110.625000	11,062,500.00	210,881.91	0.60
912828JH4	US TREASURY N/B 08/18 4					4.0	15 Aug 2018		
		10,000,000.000	Local	102.705819	10,270,581.85	110.812500	11,081,250.00	810,668.15	0.60
			Base	102.705819	10,270,581.85	110.812500	11,081,250.00	810,668.15	0.60
912828KD1	US TREASURY N/B 02/19 2.75					2.75	15 Feb 2019		
		5,000,000.000	Local	105.471108	5,273,555.42	105.523400	5,276,170.00	2,614.58	0.29
			Base	105.471108	5,273,555.42	105.523400	5,276,170.00	2,614.58	0.29
912828KR0	US TREASURY N/B 04/16 2.625					2.625	30 Apr 2016		
		7,500,000.000	Local	100.671760	7,550,382.00	104.089800	7,806,735.00	256,353.00	0.43
			Base	100.671760	7,550,382.00	104.089800	7,806,735.00	256,353.00	0.43
912828KT6	US TREASURY N/B 03/16 2.375					2.375	31 Mar 2016		
		5,000,000.000	Local	103.055472	5,152,773.61	103.543000	5,177,150.00	24,376.39	0.28
			Base	103.055472	5,152,773.61	103.543000	5,177,150.00	24,376.39	0.28

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912828LD0	US TREASURY N/B 07/16 3.25					3.25	31 Jul 2016		
		5,000,000.000	Local	101.707760	5,085,388.00	105.726600	5,286,330.00	200,942.00	0.29
			Base	101.707760	5,085,388.00	105.726600	5,286,330.00	200,942.00	0.29
912828LU2	US TREASURY N/B 10/16 3.125					3.125	31 Oct 2016		
		5,000,000.000	Local	105.839747	5,291,987.35	105.882800	5,294,140.00	2,152.65	0.29
			Base	105.839747	5,291,987.35	105.882800	5,294,140.00	2,152.65	0.29
912828MA5	US TREASURY N/B 11/16 2.75					2.75	30 Nov 2016		
		3,000,000.000	Local	105.088478	3,152,654.35	105.093800	3,152,814.00	159.65	0.17
			Base	105.088478	3,152,654.35	105.093800	3,152,814.00	159.65	0.17
912828MD9	US TREASURY N/B 12/16 3.25					3.25	31 Dec 2016		
		10,000,000.000	Local	106.478666	10,647,866.60	106.406200	10,640,620.00	-7,246.60	0.58
			Base	106.478666	10,647,866.60	106.406200	10,640,620.00	-7,246.60	0.58
912828ME7	US TREASURY N/B 12/14 2.625					2.625	31 Dec 2014		
		5,000,000.000	Local	100.179423	5,008,971.14	101.261700	5,063,085.00	54,113.86	0.28
			Base	100.179423	5,008,971.14	101.261700	5,063,085.00	54,113.86	0.28
912828MK3	US TREASURY N/B 01/17 3.125					3.125	31 Jan 2017		
		5,000,000.000	Local	106.476463	5,323,823.16	106.218800	5,310,940.00	-12,883.16	0.29
			Base	106.476463	5,323,823.16	106.218800	5,310,940.00	-12,883.16	0.29
912828MP2	US TREASURY N/B 02/20 3.625					3.625	15 Feb 2020		
		5,000,000.000	Local	109.576287	5,478,814.35	109.992200	5,499,610.00	20,795.65	0.30
			Base	109.576287	5,478,814.35	109.992200	5,499,610.00	20,795.65	0.30
912828MV9	US TREASURY N/B 03/17 3.25					3.25	31 Mar 2017		
		7,500,000.000	Local	107.015530	8,026,164.76	106.750000	8,006,250.00	-19,914.76	0.44
			Base	107.015530	8,026,164.76	106.750000	8,006,250.00	-19,914.76	0.44
912828ND8	US TREASURY N/B 05/20 3.5					3.5	15 May 2020		
		5,000,000.000	Local	112.659141	5,632,957.05	109.335900	5,466,795.00	-166,162.05	0.30
			Base	112.659141	5,632,957.05	109.335900	5,466,795.00	-166,162.05	0.30
912828NP1	US TREASURY N/B 07/15 1.75					1.75	31 Jul 2015		
		10,000,000.000	Local	101.545382	10,154,538.15	101.726600	10,172,660.00	18,121.85	0.55
			Base	101.545382	10,154,538.15	101.726600	10,172,660.00	18,121.85	0.55

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912828NR7	US TREASURY N/B 07/17 2.375					2.375	31 Jul 2017		
		7,500,000.000	Local	104.878176	7,865,863.18	104.390600	7,829,295.00	-36,568.18	0.43
			Base	104.878176	7,865,863.18	104.390600	7,829,295.00	-36,568.18	0.43
912828NT3	US TREASURY N/B 08/20 2.625					2.625	15 Aug 2020		
		5,000,000.000	Local	100.681614	5,034,080.69	104.062500	5,203,125.00	169,044.31	0.28
			Base	100.681614	5,034,080.69	104.062500	5,203,125.00	169,044.31	0.28
912828NZ9	US TREASURY N/B 09/15 1.25					1.25	30 Sep 2015		
		5,000,000.000	Local	101.105893	5,055,294.63	101.343800	5,067,190.00	11,895.37	0.28
			Base	101.105893	5,055,294.63	101.343800	5,067,190.00	11,895.37	0.28
912828PC8	US TREASURY N/B 11/20 2.625					2.625	15 Nov 2020		
		5,000,000.000	Local	99.398449	4,969,922.44	103.875000	5,193,750.00	223,827.56	0.28
			Base	99.398449	4,969,922.44	103.875000	5,193,750.00	223,827.56	0.28
912828PE4	US TREASURY N/B 10/15 1.25					1.25	31 Oct 2015		
		17,500,000.000	Local	101.208919	17,711,560.84	101.406200	17,746,085.00	34,524.16	0.97
			Base	101.208919	17,711,560.84	101.406200	17,746,085.00	34,524.16	0.97
912828PJ3	US TREASURY N/B 11/15 1.375					1.375	30 Nov 2015		
		10,000,000.000	Local	101.465114	10,146,511.42	101.617200	10,161,720.00	15,208.58	0.55
			Base	101.465114	10,146,511.42	101.617200	10,161,720.00	15,208.58	0.55
912828PK0	US TREASURY N/B 11/17 2.25					2.25	30 Nov 2017		
		5,000,000.000	Local	100.425182	5,021,259.10	103.929700	5,196,485.00	175,225.90	0.28
			Base	100.425182	5,021,259.10	103.929700	5,196,485.00	175,225.90	0.28
912828PM6	US TREASURY N/B 12/15 2.125					2.125	31 Dec 2015		
		10,000,000.000	Local	102.656382	10,265,638.24	102.789100	10,278,910.00	13,271.76	0.56
			Base	102.656382	10,265,638.24	102.789100	10,278,910.00	13,271.76	0.56
912828PS3	US TREASURY N/B 01/16 2.					2.0	31 Jan 2016		
		10,000,000.000	Local	101.232878	10,123,287.77	102.707000	10,270,700.00	147,412.23	0.56
			Base	101.232878	10,123,287.77	102.707000	10,270,700.00	147,412.23	0.56
912828PT1	US TREASURY N/B 01/18 2.625					2.625	31 Jan 2018		
		5,000,000.000	Local	106.562312	5,328,115.60	105.234400	5,261,720.00	-66,395.60	0.29
			Base	106.562312	5,328,115.60	105.234400	5,261,720.00	-66,395.60	0.29

& 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
912828QJ2	US TREASURY N/B 02/16 2.125					2.125	29 Feb 2016		
		10,000,000.000	Local	102.822379	10,282,237.91	103.000000	10,300,000.00	17,762.09	0.56
			Base	102.822379	10,282,237.91	103.000000	10,300,000.00	17,762.09	0.56
912828QN3	US TREASURY N/B 05/21 3.125					3.125	15 May 2021		
		5,000,000.000	Local	110.408977	5,520,448.87	106.757800	5,337,890.00	-182,558.87	0.29
			Base	110.408977	5,520,448.87	106.757800	5,337,890.00	-182,558.87	0.29
912828QQ6	US TREASURY N/B 05/18 2.375					2.375	31 May 2018		
		5,000,000.000	Local	104.004353	5,200,217.67	104.250000	5,212,500.00	12,282.33	0.28
			Base	104.004353	5,200,217.67	104.250000	5,212,500.00	12,282.33	0.28
912828QR4	US TREASURY N/B 06/16 1.5					1.5	30 Jun 2016		
		10,000,000.000	Local	101.950952	10,195,095.24	102.062500	10,206,250.00	11,154.76	0.56
			Base	101.950952	10,195,095.24	102.062500	10,206,250.00	11,154.76	0.56
912828RF9	US TREASURY N/B 08/16 1					1.0	31 Aug 2016		
		5,000,000.000	Local	100.831445	5,041,572.27	101.031200	5,051,560.00	9,987.73	0.28
			Base	100.831445	5,041,572.27	101.031200	5,051,560.00	9,987.73	0.28
912828RJ1	US TREASURY N/B 09/16 1					1.0	30 Sep 2016		
		5,000,000.000	Local	100.962804	5,048,140.18	100.968800	5,048,440.00	299.82	0.27
			Base	100.962804	5,048,140.18	100.968800	5,048,440.00	299.82	0.27
912828SK7	US TREASURY N/B 03/15 0.375					0.375	15 Mar 2015		
		7,500,000.000	Local	100.093739	7,507,030.43	100.203100	7,515,232.50	8,202.07	0.41
			Base	100.093739	7,507,030.43	100.203100	7,515,232.50	8,202.07	0.41
912828SN1	US TREASURY N/B 03/19 1.5					1.5	31 Mar 2019		
		5,000,000.000	Local	99.859338	4,992,966.88	99.773400	4,988,670.00	-4,296.88	0.27
			Base	99.859338	4,992,966.88	99.773400	4,988,670.00	-4,296.88	0.27
912828SP6	US TREASURY N/B 04/15 0.375					0.375	15 Apr 2015		
		5,000,000.000	Local	100.052623	5,002,631.16	100.218800	5,010,940.00	8,308.84	0.27
			Base	100.052623	5,002,631.16	100.218800	5,010,940.00	8,308.84	0.27
912828SV3	US TREASURY N/B 05/22 1.75					1.75	15 May 2022		
		5,000,000.000	Local	100.700292	5,035,014.59	96.257800	4,812,890.00	-222,124.59	0.26
			Base	100.700292	5,035,014.59	96.257800	4,812,890.00	-222,124.59	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
912828SZ4	US TREASURY N/B 06/15 0.375					0.375	15 Jun 2015		
		10,000,000.000	Local	100.051071	10,005,107.12	100.226600	10,022,660.00	17,552.88	0.55
			Base	100.051071	10,005,107.12	100.226600	10,022,660.00	17,552.88	0.55
912828TC4	US TREASURY N/B 06/19 1.					1.0	30 Jun 2019		
		5,000,000.000	Local	99.210615	4,960,530.75	96.921900	4,846,095.00	-114,435.75	0.26
			Base	99.210615	4,960,530.75	96.921900	4,846,095.00	-114,435.75	0.26
912828TJ9	US TREASURY N/B 08/22 1.625					1.625	15 Aug 2022		
		5,000,000.000	Local	99.371526	4,968,576.28	94.937500	4,746,875.00	-221,701.28	0.26
			Base	99.371526	4,968,576.28	94.937500	4,746,875.00	-221,701.28	0.26
912828TK6	US TREASURY N/B 08/15 0.25					0.25	15 Aug 2015		
		10,000,000.000	Local	99.841226	9,984,122.58	100.093800	10,009,380.00	25,257.42	0.55
			Base	99.841226	9,984,122.58	100.093800	10,009,380.00	25,257.42	0.55
912828TP5	US TREASURY N/B 09/15 0.25					0.25	15 Sep 2015		
		5,000,000.000	Local	99.887072	4,994,353.62	100.101600	5,005,080.00	10,726.38	0.27
			Base	99.887072	4,994,353.62	100.101600	5,005,080.00	10,726.38	0.27
912828TR1	US TREASURY N/B 09/19 1					1.0	30 Sep 2019		
		5,000,000.000	Local	99.385622	4,969,281.11	96.468800	4,823,440.00	-145,841.11	0.26
			Base	99.385622	4,969,281.11	96.468800	4,823,440.00	-145,841.11	0.26
912828TT7	US TREASURY N/B 10/15 0.25					0.25	15 Oct 2015		
		5,000,000.000	Local	99.945828	4,997,291.40	100.097700	5,004,885.00	7,593.60	0.27
			Base	99.945828	4,997,291.40	100.097700	5,004,885.00	7,593.60	0.27
912828TW0	US TREASURY N/B 10/17 0.75					0.75	31 Oct 2017		
		5,000,000.000	Local	99.761561	4,988,078.06	99.031200	4,951,560.00	-36,518.06	0.27
			Base	99.761561	4,988,078.06	99.031200	4,951,560.00	-36,518.06	0.27
912828TY6	US TREASURY N/B 11/22 1.625					1.625	15 Nov 2022		
		5,000,000.000	Local	98.610014	4,930,500.72	94.507800	4,725,390.00	-205,110.72	0.26
			Base	98.610014	4,930,500.72	94.507800	4,725,390.00	-205,110.72	0.26
912828UB4	US TREASURY N/B 11/19 1					1.0	30 Nov 2019		
		7,500,000.000	Local	99.176664	7,438,249.77	96.125000	7,209,375.00	-228,874.77	0.39
			Base	99.176664	7,438,249.77	96.125000	7,209,375.00	-228,874.77	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
912828UC2	US TREASURY N/B 12/15 0.25					0.25	15 Dec 2015		
		10,000,000.000	Local	99.804631	9,980,463.11	100.015600	10,001,560.00	21,096.89	0.54
			Base	99.804631	9,980,463.11	100.015600	10,001,560.00	21,096.89	0.54
912828UE8	US TREASURY N/B 12/17 0.75					0.75	31 Dec 2017		
		10,000,000.000	Local	99.898405	9,989,840.47	98.734400	9,873,440.00	-116,400.47	0.54
			Base	99.898405	9,989,840.47	98.734400	9,873,440.00	-116,400.47	0.54
912828UG3	US TREASURY N/B 01/16 0.375					0.375	15 Jan 2016		
		10,000,000.000	Local	100.097701	10,009,770.14	100.156200	10,015,620.00	5,849.86	0.55
			Base	100.097701	10,009,770.14	100.156200	10,015,620.00	5,849.86	0.55
912828US7	US TREASURY N/B 03/16 0.375					0.375	15 Mar 2016		
		5,000,000.000	Local	100.018939	5,000,946.93	100.054700	5,002,735.00	1,788.07	0.27
			Base	100.018939	5,000,946.93	100.054700	5,002,735.00	1,788.07	0.27
912828UX6	TSY INFL IX N/B 04/18 0.125					0.125	15 Apr 2018		
		102,546.000	Local	105.863047	108,558.32	103.296900	105,926.84	-2,631.48	0.01
Original Face:		100,000.000	Base	105.863047	108,558.32	103.296900	105,926.84	-2,631.48	0.01
912828VC1	US TREASURY N/B 05/16 0.25					0.25	15 May 2016		
		5,000,000.000	Local	99.507682	4,975,384.11	99.718800	4,985,940.00	10,555.89	0.27
			Base	99.507682	4,975,384.11	99.718800	4,985,940.00	10,555.89	0.27
912828VD9	US TREASURY N/B 05/15 0.25					0.25	31 May 2015		
		10,000,000.000	Local	99.950510	9,995,050.98	100.125000	10,012,500.00	17,449.02	0.55
			Base	99.950510	9,995,050.98	100.125000	10,012,500.00	17,449.02	0.55
912828VL1	US TREASURY N/B 07/16 0.625					0.625	15 Jul 2016		
		5,000,000.000	Local	100.082578	5,004,128.89	100.304700	5,015,235.00	11,106.11	0.27
			Base	100.082578	5,004,128.89	100.304700	5,015,235.00	11,106.11	0.27
912828VW7	US TREASURY N/B 09/16 0.875					0.875	15 Sep 2016		
		5,000,000.000	Local	100.532176	5,026,608.81	100.726600	5,036,330.00	9,721.19	0.27
			Base	100.532176	5,026,608.81	100.726600	5,036,330.00	9,721.19	0.27
912828WA4	US TREASURY N/B 10/16 0.625					0.625	15 Oct 2016		
		10,000,000.000	Local	100.103066	10,010,306.63	100.101600	10,010,160.00	-146.63	0.55
			Base	100.103066	10,010,306.63	100.101600	10,010,160.00	-146.63	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
912828WB2	US TREASURY N/B 10/15 0.25					0.25	31 Oct 2015		
		Local	10,000,000.000	99.939295	9,993,929.50	100.085900	10,008,590.00	14,660.50	0.55
		Base		99.939295	9,993,929.50	100.085900	10,008,590.00	14,660.50	0.55
912828WS5	US TREASURY N/B 06/19 1.625					1.625	30 Jun 2019		
		Local	5,000,000.000	99.910156	4,995,507.81	100.000000	5,000,000.00	4,492.19	0.27
		Base		99.910156	4,995,507.81	100.000000	5,000,000.00	4,492.19	0.27
92343VBN3	VERIZON COMMUNICATIONS SR UNSECURED 09/16 2.5					2.5	15 Sep 2016		
		Local	4,413,000.000	102.982356	4,544,611.38	103.074300	4,548,668.86	4,057.48	0.25
		Base		102.982356	4,544,611.38	103.074300	4,548,668.86	4,057.48	0.25
927804FF6	VIRGINIA ELEC + POWER CO SR UNSECURED 04/18 5.4					5.4	30 Apr 2018		
		Local	7,000,000.000	99.914140	6,993,989.80	113.734200	7,961,394.00	967,404.20	0.43
		Base		99.914140	6,993,989.80	113.734200	7,961,394.00	967,404.20	0.43
92936TAB8	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2012 C7 A2					3.431	15 Jun 2045		
		Local	5,000,000.000	101.867435	5,093,371.77	102.905100	5,145,255.00	51,883.23	0.28
Original Face:		Base	5,000,000.000	101.867435	5,093,371.77	102.905100	5,145,255.00	51,883.23	0.28
92937EAC8	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2013 C11 A3					2.695	15 Mar 2045		
		Local	5,000,000.000	102.867136	5,143,356.81	100.270700	5,013,535.00	-129,821.81	0.27
Original Face:		Base	5,000,000.000	102.867136	5,143,356.81	100.270700	5,013,535.00	-129,821.81	0.27
92937FAF8	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2013 C12 AS					3.56	15 Mar 2048		
		Local	7,400,000.000	101.137023	7,484,139.70	101.401800	7,503,733.20	19,593.50	0.41
Original Face:		Base	7,400,000.000	101.137023	7,484,139.70	101.401800	7,503,733.20	19,593.50	0.41
92938VAL9	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C19 A1					1.233	15 Mar 2047		
		Local	1,920,961.240	99.999603	1,920,953.62	100.098540	1,922,854.16	1,900.54	0.10
Original Face:		Base	2,000,000.000	99.999603	1,920,953.62	100.098540	1,922,854.16	1,900.54	0.10
931142CG6	WAL MART STORES INC SR UNSECURED 04/17 5.375					5.375	05 Apr 2017		
		Local	5,000,000.000	99.896709	4,994,835.43	111.942700	5,597,135.00	602,299.57	0.30
		Base		99.896709	4,994,835.43	111.942700	5,597,135.00	602,299.57	0.30
931142CH4	WAL MART STORES INC SR UNSECURED 04/27 5.875					5.875	05 Apr 2027		
		Local	5,000,000.000	99.880685	4,994,034.23	123.724700	6,186,235.00	1,192,200.77	0.34
		Base		99.880685	4,994,034.23	123.724700	6,186,235.00	1,192,200.77	0.34

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
94973VAX5	WELLPOINT INC SR UNSECURED 05/22 3.125					3.125	15 May 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	99.852200	4,992,610.00	-7,390.00	0.27
		Base		100.000000	5,000,000.00	99.852200	4,992,610.00	-7,390.00	0.27
94974BEU0	WELLS FARGO + COMPANY SR UNSECURED 04/15 3.625					3.625	15 Apr 2015		
		Local	4,000,000.000	99.980524	3,999,220.96	102.583500	4,103,340.00	104,119.04	0.22
		Base		99.980524	3,999,220.96	102.583500	4,103,340.00	104,119.04	0.22
ACI080VT9	RABOBANK NEDERLAND SR UNSECURED 09/17 VAR					0.171	26 Sep 2017		
		Local	10,000,000.000	96.699219	9,669,921.87	96.431362	9,643,136.20	-26,785.67	0.53
		Base		96.699219	9,669,921.87	96.431362	9,643,136.20	-26,785.67	0.53
US DOLLAR Total									
		Local	1,660,708,731.460		1,721,954,076.65		1,774,415,400.17	52,461,323.52	96.66
	Original Face:	Base	988,202,089.000		1,721,954,076.65		1,774,415,400.17	52,461,323.52	96.66
FIXED INCOME Total									
		Base	1,660,708,731.460		1,721,954,076.65		1,774,415,400.17	52,461,323.52	96.66
	Original Face:		988,202,089.000						

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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								
		1,722,066,612.790	Base	1,783,295,873.07		1,835,757,196.59	52,461,323.52	100.00
Original Face:		988,202,089.000						

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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	125.000	1.000000	125.00	1.000000	125.00	0.00	0.00
		Base		1.000000	125.00	1.000000	125.00	0.00	0.00
US DOLLAR Total									
		Local	125.000		125.00		125.00	0.00	0.00
		Base			125.00		125.00	0.00	0.00
CASH Total									
		Base	125.000		125.00		125.00	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
0027A1HK8	ABBEY NATIONAL NA LL					0.01	19 Aug 2014		
		Local	5,000,000.000	99.962101	4,998,105.03	99.962101	4,998,105.03	0.00	1.82
		Base		99.962101	4,998,105.03	99.962101	4,998,105.03	0.00	1.82
00850RFK2	AGRICULTURAL BANK CHINA					0.55	02 Jul 2014		
		Local	2,500,000.000	100.005102	2,500,127.55	100.005102	2,500,127.55	0.00	0.91
		Base		100.005102	2,500,127.55	100.005102	2,500,127.55	0.00	0.91
05253CGP5	AUST & NEW ZEA					0.14	23 Jul 2014		
		Local	1,700,000.000	99.991445	1,699,854.56	99.991445	1,699,854.56	0.00	0.62
		Base		99.991445	1,699,854.56	99.991445	1,699,854.56	0.00	0.62
0556N1G72	BNP PARIBAS FIN INC					0.01	07 Jul 2014		
		Local	2,500,000.000	99.994667	2,499,866.67	99.994667	2,499,866.67	0.00	0.91
		Base		99.994667	2,499,866.67	99.994667	2,499,866.67	0.00	0.91
06053HCU7	BANK OF AMERICA N/A					0.18	09 Oct 2014		
		Local	2,500,000.000	100.000000	2,500,000.00	100.000000	2,500,000.00	0.00	0.91
		Base		100.000000	2,500,000.00	100.000000	2,500,000.00	0.00	0.91

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
06945MJH0	BARTON CAPITAL CORP.				0.18	17 Sep 2014		
	5,000,000.000	Local	99.961000	4,998,050.00	99.961000	4,998,050.00	0.00	1.82
		Base	99.961000	4,998,050.00	99.961000	4,998,050.00	0.00	1.82
12476FHK5	CAFCO LLC				0.01	19 Aug 2014		
	2,500,000.000	Local	99.970056	2,499,251.39	99.970056	2,499,251.39	0.00	0.91
		Base	99.970056	2,499,251.39	99.970056	2,499,251.39	0.00	0.91
13738KK14	CAN AST & CAN LTD JT				0.19	01 Oct 2014		
	2,500,000.000	Local	99.951444	2,498,786.11	99.947820	2,498,695.50	-90.61	0.91
		Base	99.951444	2,498,786.11	99.947820	2,498,695.50	-90.61	0.91
16115XLK9	CHARTA LLC				0.22	19 Nov 2014		
	3,000,000.000	Local	99.913833	2,997,415.00	99.915190	2,997,455.70	40.70	1.09
		Base	99.913833	2,997,415.00	99.915190	2,997,455.70	40.70	1.09
22533MCV1	CREDIT AGRICOLE				0.25	01 Jul 2014		
	4,000,000.000	Local	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	1.45
		Base	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	1.45
4497W1H17	ING (US) FUNDING LLC				0.24	01 Aug 2014		
	2,000,000.000	Local	99.979334	1,999,586.67	99.979334	1,999,586.67	0.00	0.73
		Base	99.979334	1,999,586.67	99.979334	1,999,586.67	0.00	0.73
4497W1KA3	ING (US) FUNDING LLC				0.3	10 Oct 2014		
	2,000,000.000	Local	99.915834	1,998,316.67	99.915834	1,998,316.67	0.00	0.73
		Base	99.915834	1,998,316.67	99.915834	1,998,316.67	0.00	0.73
45779QHL3	INSTITUTIONAL SECURED				0.3	20 Aug 2014		
	5,000,000.000	Local	99.958333	4,997,916.67	99.958333	4,997,916.67	0.00	1.82
		Base	99.958333	4,997,916.67	99.958333	4,997,916.67	0.00	1.82
76582KK83	RIDGEFIELD FUNDING CO				0.28	08 Oct 2014		
	5,000,000.000	Local	99.923000	4,996,150.00	99.923000	4,996,150.00	0.00	1.82
		Base	99.923000	4,996,150.00	99.923000	4,996,150.00	0.00	1.82
82124MH45	SHEFFIELD RECEIVABLE				0.15	04 Aug 2014		
	1,000,000.000	Local	99.985833	999,858.33	99.985833	999,858.33	0.00	0.36
		Base	99.985833	999,858.33	99.985833	999,858.33	0.00	0.36

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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
85749P9B9	STATE STR INSTL LIQUID RESVS					0.063656	31 Dec 2099		
		362,551.530	Local	100.000000	362,551.53	100.000000	362,551.53	0.00	0.13
			Base	100.000000	362,551.53	100.000000	362,551.53	0.00	0.13
979QHT009	WELLS FARGO REPO					0.08	01 Jul 2014		
		21,000,000.000	Local	100.000000	21,000,000.00	100.000000	21,000,000.00	0.00	7.63
			Base	100.000000	21,000,000.00	100.000000	21,000,000.00	0.00	7.63
US DOLLAR Total									
		67,562,551.530	Local		67,545,836.18		67,545,786.27	-49.91	24.55
			Base		67,545,836.18		67,545,786.27	-49.91	24.55
CASH EQUIVALENT Total									
		67,562,551.530	Base		67,545,836.18		67,545,786.27	-49.91	24.55
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
00206RAV4	AT+T INC SR UNSECURED 08/15 2.5					2.5	15 Aug 2015		
		1,000,000.000	Local	101.888784	1,018,887.84	102.171200	1,021,712.00	2,824.16	0.37
			Base	101.888784	1,018,887.84	102.171200	1,021,712.00	2,824.16	0.37
00206RCD2	AT+T INC SR UNSECURED 03/19 VAR					0.90055	11 Mar 2019		
		500,000.000	Local	100.000000	500,000.00	100.645300	503,226.50	3,226.50	0.18
			Base	100.000000	500,000.00	100.645300	503,226.50	3,226.50	0.18
02580ECC5	AMERICAN EXPRESS BK FSB SR UNSECURED 09/17 6					6.0	13 Sep 2017		
		500,000.000	Local	114.788226	573,941.13	114.280200	571,401.00	-2,540.13	0.21
			Base	114.788226	573,941.13	114.280200	571,401.00	-2,540.13	0.21
025815AB7	AMERICAN EXPR CENTURION SR UNSECURED 11/15 VAR					0.6741	13 Nov 2015		
		1,000,000.000	Local	100.000000	1,000,000.00	100.442700	1,004,427.00	4,427.00	0.37
			Base	100.000000	1,000,000.00	100.442700	1,004,427.00	4,427.00	0.37
0258M0DG1	AMERICAN EXPRESS CREDIT SR UNSECURED 07/16 1.3					1.3	29 Jul 2016		
		500,000.000	Local	99.984132	499,920.66	100.831800	504,159.00	4,238.34	0.18
			Base	99.984132	499,920.66	100.831800	504,159.00	4,238.34	0.18

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0258M0DH9	AMERICAN EXPRESS CREDIT SR UNSECURED 07/16 VAR					0.7366	29 Jul 2016		
		Local	500,000.000	100.000000	500,000.00	100.641000	503,205.00	3,205.00	0.18
		Base		100.000000	500,000.00	100.641000	503,205.00	3,205.00	0.18
02666QJ53	AMERICAN HONDA FINANCE SR UNSECURED 144A 09/14 1.85					1.85	19 Sep 2014		
		Local	1,000,000.000	99.996668	999,966.68	99.996668	999,966.68	0.00	0.36
		Base		99.996668	999,966.68	99.996668	999,966.68	0.00	0.36
031162BF6	AMGEN INC SR UNSECURED 06/16 2.3					2.3	15 Jun 2016		
		Local	500,000.000	99.908512	499,542.56	102.824200	514,121.00	14,578.44	0.19
		Base		99.908512	499,542.56	102.824200	514,121.00	14,578.44	0.19
03523TBG2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 11/14 5.375					5.375	15 Nov 2014		
		Local	3,052,000.000	101.853348	3,108,564.19	101.798000	3,106,874.96	-1,689.23	1.13
		Base		101.853348	3,108,564.19	101.798000	3,106,874.96	-1,689.23	1.13
035242AF3	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/19 VAR					0.62535	01 Feb 2019		
		Local	2,000,000.000	100.000000	2,000,000.00	100.045500	2,000,910.00	910.00	0.73
		Base		100.000000	2,000,000.00	100.045500	2,000,910.00	910.00	0.73
037833AF7	APPLE INC SR UNSECURED 05/16 VAR					0.27285	03 May 2016		
		Local	2,000,000.000	100.000000	2,000,000.00	100.039600	2,000,792.00	792.00	0.73
		Base		100.000000	2,000,000.00	100.039600	2,000,792.00	792.00	0.73
037833AG5	APPLE INC SR UNSECURED 05/18 VAR					0.47285	03 May 2018		
		Local	2,000,000.000	100.000000	2,000,000.00	100.003000	2,000,060.00	60.00	0.73
		Base		100.000000	2,000,000.00	100.003000	2,000,060.00	60.00	0.73
037833AH3	APPLE INC SR UNSECURED 05/16 0.45					0.45	03 May 2016		
		Local	1,000,000.000	100.000000	1,000,000.00	99.787300	997,873.00	-2,127.00	0.36
		Base		100.000000	1,000,000.00	99.787300	997,873.00	-2,127.00	0.36
05531FAG8	BB+T CORPORATION SR UNSECURED 03/16 3.2					3.2	15 Mar 2016		
		Local	750,000.000	101.160144	758,701.08	104.001500	780,011.25	21,310.17	0.28
		Base		101.160144	758,701.08	104.001500	780,011.25	21,310.17	0.28
06406HBX6	BANK OF NEW YORK MELLON SR UNSECURED 07/16 2.3					2.3	28 Jul 2016		
		Local	500,000.000	99.964784	499,823.92	103.129900	515,649.50	15,825.58	0.19
		Base		99.964784	499,823.92	103.129900	515,649.50	15,825.58	0.19

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06406HCC1	BANK OF NEW YORK MELLON SR UNSECURED 02/15 1.2					1.2	20 Feb 2015		
		Local	1,000,000.000	99.982752	999,827.52	100.505100	1,005,051.00	5,223.48	0.37
		Base		99.982752	999,827.52	100.505100	1,005,051.00	5,223.48	0.37
071813BH1	BAXTER INTERNATIONAL INC SR UNSECURED 06/16 0.95					0.95	01 Jun 2016		
		Local	1,000,000.000	99.938429	999,384.29	100.427900	1,004,279.00	4,894.71	0.36
		Base		99.938429	999,384.29	100.427900	1,004,279.00	4,894.71	0.36
071813BJ7	BAXTER INTERNATIONAL INC SR UNSECURED 06/18 1.85					1.85	15 Jun 2018		
		Local	1,000,000.000	99.992134	999,921.34	100.152900	1,001,529.00	1,607.66	0.36
		Base		99.992134	999,921.34	100.152900	1,001,529.00	1,607.66	0.36
07385TAJ5	BEAR STEARNS COS LLC SR UNSECURED 11/14 5.7					5.7	15 Nov 2014		
		Local	1,000,000.000	101.510716	1,015,107.16	101.923200	1,019,232.00	4,124.84	0.37
		Base		101.510716	1,015,107.16	101.923200	1,019,232.00	4,124.84	0.37
084664BN0	BERKSHIRE HATHAWAY FIN COMPANY GUAR 12/15 2.45					2.45	15 Dec 2015		
		Local	1,000,000.000	99.936193	999,361.93	102.834600	1,028,346.00	28,984.07	0.37
		Base		99.936193	999,361.93	102.834600	1,028,346.00	28,984.07	0.37
084664BW0	BERKSHIRE HATHAWAY FIN COMPANY GUAR 05/18 1.3					1.3	15 May 2018		
		Local	1,000,000.000	99.955258	999,552.58	99.139800	991,398.00	-8,154.58	0.36
		Base		99.955258	999,552.58	99.139800	991,398.00	-8,154.58	0.36
097014AK0	BOEING CAPITAL CORP SR UNSECURED 10/14 3.25					3.25	27 Oct 2014		
		Local	2,000,000.000	100.853087	2,017,061.73	100.955100	2,019,102.00	2,040.27	0.73
		Base		100.853087	2,017,061.73	100.955100	2,019,102.00	2,040.27	0.73
110122AS7	BRISTOL MYERS SQUIBB CO SR UNSECURED 08/17 0.875					0.875	01 Aug 2017		
		Local	2,000,000.000	99.069778	1,981,395.56	99.150900	1,983,018.00	1,622.44	0.72
		Base		99.069778	1,981,395.56	99.150900	1,983,018.00	1,622.44	0.72
14912L5A5	CATERPILLAR FINANCIAL SE SR UNSECURED 02/15 VAR					0.57395	09 Feb 2015		
		Local	1,000,000.000	100.000000	1,000,000.00	100.233600	1,002,336.00	2,336.00	0.36
		Base		100.000000	1,000,000.00	100.233600	1,002,336.00	2,336.00	0.36
14912L5M9	CATERPILLAR FINANCIAL SE SR UNSECURED 02/16 VAR					0.46715	26 Feb 2016		
		Local	1,000,000.000	100.000000	1,000,000.00	100.189100	1,001,891.00	1,891.00	0.36
		Base		100.000000	1,000,000.00	100.189100	1,001,891.00	1,891.00	0.36

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14912L5P2	CATERPILLAR FINANCIAL SE SR UNSECURED 03/18 1.3					1.3	01 Mar 2018		
		Local	500,000.000	99.858784	499,293.92	98.831500	494,157.50	-5,136.42	0.18
		Base		99.858784	499,293.92	98.831500	494,157.50	-5,136.42	0.18
14912L5U1	CATERPILLAR FINANCIAL SE UNSECURED 08/15 VAR					0.37935	28 Aug 2015		
		Local	2,049,000.000	100.121637	2,051,492.34	100.142300	2,051,915.73	423.39	0.75
		Base		100.121637	2,051,492.34	100.142300	2,051,915.73	423.39	0.75
172967FA4	CITIGROUP INC SR UNSECURED 01/15 6.01					6.01	15 Jan 2015		
		Local	2,221,000.000	102.928575	2,286,043.64	103.014600	2,287,954.27	1,910.63	0.83
		Base		102.928575	2,286,043.64	103.014600	2,287,954.27	1,910.63	0.83
191216BB5	COCA COLA CO/THE SR UNSECURED 03/15 VAR					0.2074	05 Mar 2015		
		Local	500,000.000	100.000000	500,000.00	99.981100	499,905.50	-94.50	0.18
		Base		100.000000	500,000.00	99.981100	499,905.50	-94.50	0.18
19416QDQ0	COLGATE PALMOLIVE CO SR UNSECURED 11/15 1.375					1.375	01 Nov 2015		
		Local	500,000.000	99.798738	498,993.69	101.299900	506,499.50	7,505.81	0.18
		Base		99.798738	498,993.69	101.299900	506,499.50	7,505.81	0.18
2027A0GE3	COMMONWEALTH BANK AUST SR UNSECURED 144A 05/15 VAR					0.72695	21 May 2015		
		Local	2,000,000.000	99.982966	1,999,659.31	99.887800	1,997,756.00	-1,903.31	0.73
		Base		99.982966	1,999,659.31	99.887800	1,997,756.00	-1,903.31	0.73
2027A0GL7	COMMONWEALTH BANK AUST SR UNSECURED 144A 10/17 VAR					0.82485	30 Oct 2017		
		Local	1,000,000.000	100.000000	1,000,000.00	100.000000	1,000,000.00	0.00	0.36
		Base		100.000000	1,000,000.00	100.000000	1,000,000.00	0.00	0.36
233851AJ3	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 01/15 2.3					2.3	09 Jan 2015		
		Local	1,000,000.000	100.994328	1,009,943.28	100.925000	1,009,250.00	-693.28	0.37
		Base		100.994328	1,009,943.28	100.925000	1,009,250.00	-693.28	0.37
24422ERK7	JOHN DEERE CAPITAL CORP SR UNSECURED 12/14 1.25					1.25	02 Dec 2014		
		Local	500,000.000	99.981906	499,909.53	100.418300	502,091.50	2,181.97	0.18
		Base		99.981906	499,909.53	100.418300	502,091.50	2,181.97	0.18
24422ERV3	JOHN DEERE CAPITAL CORP SR UNSECURED 09/15 0.7					0.7	04 Sep 2015		
		Local	500,000.000	99.973296	499,866.48	100.327700	501,638.50	1,772.02	0.18
		Base		99.973296	499,866.48	100.327700	501,638.50	1,772.02	0.18

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24422ERW1	JOHN DEERE CAPITAL CORP SR UNSECURED 10/17 1.2					1.2	10 Oct 2017		
		Local	500,000.000	99.866928	499,334.64	99.675500	498,377.50	-957.14	0.18
		Base		99.866928	499,334.64	99.675500	498,377.50	-957.14	0.18
24422ESG5	JOHN DEERE CAPITAL CORP SR UNSECURED 12/15 VAR					0.3496	10 Dec 2015		
		Local	2,000,000.000	100.000000	2,000,000.00	100.029800	2,000,596.00	596.00	0.73
		Base		100.000000	2,000,000.00	100.029800	2,000,596.00	596.00	0.73
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	100.279600	501,398.00	1,398.00	0.18
		Base		100.000000	500,000.00	100.279600	501,398.00	1,398.00	0.18
25468PCS3	WALT DISNEY COMPANY/THE SR UNSECURED 02/17 1.125					1.125	15 Feb 2017		
		Local	2,000,000.000	99.496942	1,989,938.84	100.524500	2,010,490.00	20,551.16	0.73
		Base		99.496942	1,989,938.84	100.524500	2,010,490.00	20,551.16	0.73
25468PCZ7	WALT DISNEY COMPANY/THE SR UNSECURED 05/17 0.875					0.875	30 May 2017		
		Local	500,000.000	99.824776	499,123.88	99.638000	498,190.00	-933.88	0.18
		Base		99.824776	499,123.88	99.638000	498,190.00	-933.88	0.18
31283K2K3	FED HM LN PC POOL G11678					4.5	01 Apr 2020		
		Local	94,777.850	101.786768	96,471.31	106.257032	100,708.13	4,236.82	0.04
	Original Face:	Base	1,100,000.000	101.786768	96,471.31	106.257032	100,708.13	4,236.82	0.04
3128M8RU0	FED HM LN PC POOL G06499					4.0	01 Mar 2041		
		Local	1,480,020.540	104.231422	1,542,646.46	106.276652	1,572,916.28	30,269.82	0.57
	Original Face:	Base	2,090,000.000	104.231422	1,542,646.46	106.276652	1,572,916.28	30,269.82	0.57
3128MBX28	FED HM LN PC POOL G13197					5.5	01 Jan 2019		
		Local	159,890.220	100.444073	160,600.25	106.175012	169,763.46	9,163.21	0.06
	Original Face:	Base	1,500,000.000	100.444073	160,600.25	106.175012	169,763.46	9,163.21	0.06
3128MBXP7	FED HM LN PC POOL G13186					5.0	01 Jul 2015		
		Local	14,128.760	100.188410	14,155.38	106.149858	14,997.66	842.28	0.01
	Original Face:	Base	1,000,000.000	100.188410	14,155.38	106.149858	14,997.66	842.28	0.01
3128MBZR1	FED HM LN PC POOL G13252					6.0	01 Feb 2019		
		Local	182,230.860	101.285172	184,572.84	104.903694	191,166.90	6,594.06	0.07
	Original Face:	Base	1,500,000.000	101.285172	184,572.84	104.903694	191,166.90	6,594.06	0.07

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3128MMHX4	FED HM LN PC POOL G18245					4.5	01 Mar 2023		
		Local	16,829.780	101.924921	17,153.74	107.723223	18,129.58	975.84	0.01
Original Face:		Base	250,000.000	101.924921	17,153.74	107.723223	18,129.58	975.84	0.01
3128MMK36	FED HM LN PC POOL G18313					4.5	01 Jun 2024		
		Local	165,126.920	100.187771	165,436.98	107.677915	177,805.22	12,368.24	0.06
Original Face:		Base	1,000,000.000	100.187771	165,436.98	107.677915	177,805.22	12,368.24	0.06
3128MMKJ1	FED HM LN PC POOL G18296					4.5	01 Feb 2024		
		Local	213,192.740	101.149082	215,642.50	107.769769	229,757.32	14,114.82	0.08
Original Face:		Base	2,206,300.000	101.149082	215,642.50	107.769769	229,757.32	14,114.82	0.08
3128MMN33	FED HM LN PC POOL G18409					3.0	01 Nov 2026		
		Local	2,186,125.450	102.219611	2,234,648.94	103.778904	2,268,737.03	34,088.09	0.82
Original Face:		Base	5,000,000.000	102.219611	2,234,648.94	103.778904	2,268,737.03	34,088.09	0.82
3128MMQT3	FED HM LN PC POOL G18465					2.5	01 May 2028		
		Local	4,523,282.000	103.037772	4,660,688.98	101.610943	4,596,149.49	-64,539.49	1.67
Original Face:		Base	5,000,000.000	103.037772	4,660,688.98	101.610943	4,596,149.49	-64,539.49	1.67
3128PMY87	FED HM LN PC POOL J09735					4.5	01 Jun 2024		
		Local	186,425.550	101.910237	189,986.72	107.638169	200,665.05	10,678.33	0.07
Original Face:		Base	1,000,000.000	101.910237	189,986.72	107.638169	200,665.05	10,678.33	0.07
3128PR3M9	FED HM LN PC POOL J12604					4.0	01 Jul 2025		
		Local	1,546,511.220	102.167660	1,580,034.32	107.162977	1,657,287.46	77,253.14	0.60
Original Face:		Base	6,000,000.000	102.167660	1,580,034.32	107.162977	1,657,287.46	77,253.14	0.60
3128PSKA4	FED HM LN PC POOL J12989					3.5	01 Sep 2025		
		Local	1,445,866.950	102.814475	1,486,560.51	105.999111	1,532,606.11	46,045.60	0.56
Original Face:		Base	5,000,000.000	102.814475	1,486,560.51	105.999111	1,532,606.11	46,045.60	0.56
31292LFA8	FED HM LN PC POOL C03761					3.5	01 Feb 2042		
		Local	3,653,361.600	104.635911	3,822,728.19	102.921438	3,760,092.29	-62,635.90	1.37
Original Face:		Base	5,000,000.000	104.635911	3,822,728.19	102.921438	3,760,092.29	-62,635.90	1.37
312936EV5	FED HM LN PC POOL A89148					4.0	01 Oct 2039		
		Local	2,690,132.780	104.602892	2,813,956.69	106.082351	2,853,756.10	39,799.41	1.04
Original Face:		Base	5,700,000.000	104.602892	2,813,956.69	106.082351	2,853,756.10	39,799.41	1.04

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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
312944H79	FED HM LN PC POOL A95654					4.0	01 Dec 2040		
		Local	1,313,547.640	104.226497	1,369,064.69	106.293177	1,396,211.52	27,146.83	0.51
Original Face:		Base	2,000,000.000	104.226497	1,369,064.69	106.293177	1,396,211.52	27,146.83	0.51
3130A2BQ8	FEDERAL HOME LOAN BANK BONDS 06/18 1.5					1.5	29 Jun 2018		
		Local	2,000,000.000	100.000000	2,000,000.00	99.774500	1,995,490.00	-4,510.00	0.73
		Base		100.000000	2,000,000.00	99.774500	1,995,490.00	-4,510.00	0.73
3132GU4P6	FED HM LN PC POOL Q09530					3.5	01 Jul 2042		
		Local	4,185,497.350	105.660539	4,422,419.06	102.921438	4,307,774.06	-114,645.00	1.57
Original Face:		Base	5,000,000.000	105.660539	4,422,419.06	102.921438	4,307,774.06	-114,645.00	1.57
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	99.895700	2,497,392.50	-2,607.50	0.91
		Base		100.000000	2,500,000.00	99.895700	2,497,392.50	-2,607.50	0.91
3135G0WJ8	FANNIE MAE NOTES 05/18 0.875					0.875	21 May 2018		
		Local	2,000,000.000	96.767225	1,935,344.50	98.321600	1,966,432.00	31,087.50	0.71
		Base		96.767225	1,935,344.50	98.321600	1,966,432.00	31,087.50	0.71
31371LJV2	FNMA POOL 255076					4.5	01 Jan 2019		
		Local	174,224.660	99.405566	173,189.01	106.206542	185,037.99	11,848.98	0.07
Original Face:		Base	2,360,770.000	99.405566	173,189.01	106.206542	185,037.99	11,848.98	0.07
31371MAT4	FNMA POOL 255718					5.0	01 Apr 2015		
		Local	62,743.480	100.038968	62,767.93	106.073866	66,554.43	3,786.50	0.02
Original Face:		Base	4,120,000.000	100.038968	62,767.93	106.073866	66,554.43	3,786.50	0.02
3137ARRT5	FREDDIE MAC FHR 4080 DA					2.0	15 Mar 2041		
		Local	4,300,647.600	101.400498	4,360,878.08	97.174600	4,179,137.10	-181,740.98	1.52
Original Face:		Base	5,000,000.000	101.400498	4,360,878.08	97.174600	4,179,137.10	-181,740.98	1.52
31387WUX3	FNMA POOL 596498					6.0	01 Jul 2016		
		Local	1,169.100	100.517492	1,175.15	102.931937	1,203.38	28.23	0.00
Original Face:		Base	345,556.000	100.517492	1,175.15	102.931937	1,203.38	28.23	0.00
3138A5CF7	FNMA POOL AH3669					4.0	01 Feb 2026		
		Local	2,915,144.800	102.232389	2,980,222.17	107.139635	3,123,275.50	143,053.33	1.14
Original Face:		Base	8,000,000.000	102.232389	2,980,222.17	107.139635	3,123,275.50	143,053.33	1.14

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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
31403DHB8	FNMA POOL 745526					6.0	01 May 2021		
		Local	228,956.130	101.121250	231,523.30	108.290420	247,937.55	16,414.25	0.09
Original Face:		Base	2,500,000.000	101.121250	231,523.30	108.290420	247,937.55	16,414.25	0.09
31412QBF5	FNMA POOL 931638					4.5	01 Jul 2039		
		Local	240,297.640	101.879132	244,813.15	108.406171	260,497.47	15,684.32	0.09
Original Face:		Base	983,845.000	101.879132	244,813.15	108.406171	260,497.47	15,684.32	0.09
31413MFY8	FNMA POOL 949383					6.0	01 Aug 2022		
		Local	197,538.140	101.130020	199,770.36	110.747779	218,769.10	18,998.74	0.08
Original Face:		Base	1,800,000.000	101.130020	199,770.36	110.747779	218,769.10	18,998.74	0.08
31416B6K9	FNMA POOL 995574					4.5	01 Nov 2021		
		Local	469,241.800	103.344001	484,933.25	106.356081	499,067.19	14,133.94	0.18
Original Face:		Base	3,350,000.000	103.344001	484,933.25	106.356081	499,067.19	14,133.94	0.18
31416BN38	FNMA POOL 995110					5.5	01 Nov 2018		
		Local	166,766.730	101.233154	168,823.22	106.205243	177,115.01	8,291.79	0.06
Original Face:		Base	1,500,000.000	101.233154	168,823.22	106.205243	177,115.01	8,291.79	0.06
31416XE97	FNMA POOL AB1959					4.0	01 Dec 2040		
		Local	3,577,434.900	104.665050	3,744,324.02	106.276629	3,801,977.22	57,653.20	1.38
Original Face:		Base	5,200,000.000	104.665050	3,744,324.02	106.276629	3,801,977.22	57,653.20	1.38
31417AU98	FNMA POOL AB4207					2.5	01 Jan 2027		
		Local	2,005,682.520	102.386424	2,053,546.61	101.714351	2,040,066.96	-13,479.65	0.74
Original Face:		Base	2,680,283.000	102.386424	2,053,546.61	101.714351	2,040,066.96	-13,479.65	0.74
31417CUR4	FNMA POOL AB5991					2.5	01 Aug 2027		
		Local	11,383,830.600	103.456272	11,777,286.79	101.721072	11,579,754.52	-197,532.27	4.21
Original Face:		Base	15,000,000.000	103.456272	11,777,286.79	101.721072	11,579,754.52	-197,532.27	4.21
31417SXR6	FNMA POOL AC6087					5.0	01 Nov 2024		
		Local	593,952.420	103.697426	615,913.37	108.799178	646,215.35	30,301.98	0.23
Original Face:		Base	1,500,000.000	103.697426	615,913.37	108.799178	646,215.35	30,301.98	0.23
31417VTG8	FNMA POOL AC8650					4.0	01 Jan 2025		
		Local	738,780.540	102.232691	755,275.23	106.949318	790,120.75	34,845.52	0.29
Original Face:		Base	3,200,000.000	102.232691	755,275.23	106.949318	790,120.75	34,845.52	0.29

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31418ACU0	FNMA POOL MA0982				3.5	01 Feb 2027		
	487,506.850	Local	104.619024	510,024.91	106.108235	517,284.91	7,260.00	0.19
Original Face:	765,534.000	Base	104.619024	510,024.91	106.108235	517,284.91	7,260.00	0.19
31418AHW1	FNMA POOL MA1144				2.5	01 Aug 2027		
	3,586,440.700	Local	103.449961	3,710,171.49	101.720919	3,648,160.44	-62,011.05	1.33
Original Face:	5,157,070.000	Base	103.449961	3,710,171.49	101.720919	3,648,160.44	-62,011.05	1.33
31418RFS5	FNMA POOL AD3776				4.5	01 Mar 2025		
	957,227.600	Local	102.609653	982,207.92	107.036800	1,024,585.79	42,377.87	0.37
Original Face:	5,000,000.000	Base	102.609653	982,207.92	107.036800	1,024,585.79	42,377.87	0.37
31419AJM0	FNMA POOL AE0267				4.0	01 Aug 2025		
	1,375,979.750	Local	103.502738	1,424,176.71	107.125281	1,474,022.17	49,845.46	0.54
Original Face:	5,000,000.000	Base	103.502738	1,424,176.71	107.125281	1,474,022.17	49,845.46	0.54
31419BBT1	FNMA POOL AE0949				4.0	01 Feb 2041		
	1,018,843.280	Local	104.389565	1,063,566.07	106.276629	1,082,792.29	19,226.22	0.39
Original Face:	2,000,000.000	Base	104.389565	1,063,566.07	106.276629	1,082,792.29	19,226.22	0.39
31419CZL0	FNMA POOL AE2546				4.5	01 Sep 2040		
	1,708,933.900	Local	104.194134	1,780,608.87	108.344543	1,851,536.62	70,927.75	0.67
Original Face:	5,000,000.000	Base	104.194134	1,780,608.87	108.344543	1,851,536.62	70,927.75	0.67
31419JM47	FNMA POOL AE7578				4.5	01 Nov 2040		
	7,037,738.300	Local	108.288093	7,621,032.60	108.520254	7,637,371.48	16,338.88	2.78
Original Face:	14,750,000.000	Base	108.288093	7,621,032.60	108.520254	7,637,371.48	16,338.88	2.78
31419KU78	FNMA POOL AE8705				3.0	01 Nov 2025		
	798,010.720	Local	101.948247	813,557.94	104.004033	829,963.33	16,405.39	0.30
Original Face:	2,000,000.000	Base	101.948247	813,557.94	104.004033	829,963.33	16,405.39	0.30
34530EAB3	FORD CREDIT AUTO OWNER TRUST FORDO 2013 B A2				0.38	15 Feb 2016		
	629,427.810	Local	99.995250	629,397.91	100.020400	629,556.21	158.30	0.23
Original Face:	2,000,000.000	Base	99.995250	629,397.91	100.020400	629,556.21	158.30	0.23
369550AV0	GENERAL DYNAMICS CORP COMPANY GUAR 11/17 1				1.0	15 Nov 2017		
	500,000.000	Local	99.581626	497,908.13	99.156500	495,782.50	-2,125.63	0.18
		Base	99.581626	497,908.13	99.156500	495,782.50	-2,125.63	0.18

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36962G5H3	GENERAL ELEC CAP CORP SR UNSECURED 10/16 3.35					3.35	17 Oct 2016		
		Local	500,000.000	99.945466	499,727.33	105.510100	527,550.50	27,823.17	0.19
		Base		99.945466	499,727.33	105.510100	527,550.50	27,823.17	0.19
36962G5U4	GENERAL ELEC CAP CORP SR UNSECURED 04/15 VAR					0.72705	13 Apr 2015		
		Local	400,000.000	99.941393	399,765.57	100.350800	401,403.20	1,637.63	0.15
		Base		99.941393	399,765.57	100.350800	401,403.20	1,637.63	0.15
36962G5W0	GENERAL ELEC CAP CORP SR UNSECURED 04/17 2.3					2.3	27 Apr 2017		
		Local	500,000.000	99.962198	499,810.99	103.285800	516,429.00	16,618.01	0.19
		Base		99.962198	499,810.99	103.285800	516,429.00	16,618.01	0.19
36962G6L3	GENERAL ELEC CAP CORP SR UNSECURED 12/17 VAR					0.75	07 Dec 2017		
		Local	1,000,000.000	99.755019	997,550.19	99.413500	994,135.00	-3,415.19	0.36
		Base		99.755019	997,550.19	99.413500	994,135.00	-3,415.19	0.36
36962GK94	GENERAL ELEC CAP CORP SR UNSECURED 09/14 VAR					0.4906	15 Sep 2014		
		Local	2,000,000.000	99.888265	1,997,765.30	99.888265	1,997,765.30	0.00	0.73
		Base		99.888265	1,997,765.30	99.888265	1,997,765.30	0.00	0.73
377372AD9	GLAXOSMITHKLINE CAP INC COMPANY GUAR 05/18 5.65					5.65	15 May 2018		
		Local	2,000,000.000	116.062205	2,321,244.09	114.690600	2,293,812.00	-27,432.09	0.83
		Base		116.062205	2,321,244.09	114.690600	2,293,812.00	-27,432.09	0.83
38141GRC0	GOLDMAN SACHS GROUP INC SR UNSECURED 01/18 2.375					2.375	22 Jan 2018		
		Local	1,000,000.000	100.542383	1,005,423.83	101.553600	1,015,536.00	10,112.17	0.37
		Base		100.542383	1,005,423.83	101.553600	1,015,536.00	10,112.17	0.37
38141GVK7	GOLDMAN SACHS GROUP INC SR UNSECURED 04/18 VAR					1.42485	30 Apr 2018		
		Local	1,000,000.000	100.000000	1,000,000.00	101.614600	1,016,146.00	16,146.00	0.37
		Base		100.000000	1,000,000.00	101.614600	1,016,146.00	16,146.00	0.37
38143UPS4	GOLDMAN SACHS GROUP INC SR UNSECURED 11/15 VAR					1.12585	18 Nov 2015		
		Local	1,000,000.000	100.207723	1,002,077.23	100.077500	1,000,775.00	-1,302.23	0.36
		Base		100.207723	1,002,077.23	100.077500	1,000,775.00	-1,302.23	0.36
38143UXV8	GOLDMAN SACHS GROUP INC SR UNSECURED 08/16 VAR					2.22715	24 Aug 2016		
		Local	1,000,000.000	101.745291	1,017,452.91	102.202100	1,022,021.00	4,568.09	0.37
		Base		101.745291	1,017,452.91	102.202100	1,022,021.00	4,568.09	0.37

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41283YAB3	HARLEY DAVIDSON MOTORCYCLE TRU HDMOT 2013 1 A2					0.45	15 Aug 2016		
		Local	517,496.830	99.996298	517,477.67	100.016600	517,582.73	105.06	0.19
	Original Face:	Base	2,000,000.000	99.996298	517,477.67	100.016600	517,582.73	105.06	0.19
427866AS7	HERSHEY COMPANY SR UNSECURED 11/16 1.5					1.5	01 Nov 2016		
		Local	1,000,000.000	99.890598	998,905.98	101.835500	1,018,355.00	19,449.02	0.37
		Base		99.890598	998,905.98	101.835500	1,018,355.00	19,449.02	0.37
43812XAB1	HONDA AUTO RECEIVABLES OWNER T HAROT 2013 3 A2					0.54	15 Jan 2016		
		Local	1,547,572.150	99.999080	1,547,557.91	100.079100	1,548,796.28	1,238.37	0.56
	Original Face:	Base	2,000,000.000	99.999080	1,547,557.91	100.079100	1,548,796.28	1,238.37	0.56
44890JAB5	HYUNDAI AUTO RECEIVABLES TRUST HART 2013 A A2					0.4	15 Dec 2015		
		Local	249,149.410	99.996713	249,141.22	100.020400	249,200.24	59.02	0.09
	Original Face:	Base	1,000,000.000	99.996713	249,141.22	100.020400	249,200.24	59.02	0.09
44890KAB2	HYUNDAI AUTO RECEIVABLES TRUST HART 2012 C A2					0.4	17 Aug 2015		
		Local	2,234.130	99.995972	2,234.04	100.001300	2,234.16	0.12	0.00
	Original Face:	Base	2,000,000.000	99.995972	2,234.04	100.001300	2,234.16	0.12	0.00
44890LAC8	HYUNDAI AUTO RECEIVABLES TRUST HART 2013 B A3					0.71	15 Sep 2017		
		Local	2,000,000.000	99.985254	1,999,705.07	100.280900	2,005,618.00	5,912.93	0.73
	Original Face:	Base	2,000,000.000	99.985254	1,999,705.07	100.280900	2,005,618.00	5,912.93	0.73
44921QAB2	HYUNDAI FLOORPLAN MASTER OWNER HFMOT 2013 1A A 144A					0.5011	15 May 2018		
		Local	1,000,000.000	100.000000	1,000,000.00	100.176400	1,001,764.00	1,764.00	0.36
	Original Face:	Base	1,000,000.000	100.000000	1,000,000.00	100.176400	1,001,764.00	1,764.00	0.36
459058DS9	INTL BK RECON + DEVELOP 10/16 0.625					0.625	14 Oct 2016		
		Local	2,000,000.000	99.853055	1,997,061.09	99.941900	1,998,838.00	1,776.91	0.73
		Base		99.853055	1,997,061.09	99.941900	1,998,838.00	1,776.91	0.73
459200GX3	IBM CORP SR UNSECURED 07/16 1.95					1.95	22 Jul 2016		
		Local	1,000,000.000	99.764866	997,648.66	102.622200	1,026,222.00	28,573.34	0.37
		Base		99.764866	997,648.66	102.622200	1,026,222.00	28,573.34	0.37
459200GZ8	IBM CORP SR UNSECURED 10/14 0.875					0.875	31 Oct 2014		
		Local	800,000.000	99.995186	799,961.49	100.198300	801,586.40	1,624.91	0.29
		Base		99.995186	799,961.49	100.198300	801,586.40	1,624.91	0.29

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459200HB0	IBM CORP SR UNSECURED 02/15 0.55					0.55	06 Feb 2015		
		Local	500,000.000	99.902100	499,510.50	100.207600	501,038.00	1,527.50	0.18
		Base		99.902100	499,510.50	100.207600	501,038.00	1,527.50	0.18
459200HC8	IBM CORP SR UNSECURED 02/17 1.25					1.25	06 Feb 2017		
		Local	500,000.000	99.769778	498,848.89	100.813300	504,066.50	5,217.61	0.18
		Base		99.769778	498,848.89	100.813300	504,066.50	5,217.61	0.18
459200HJ3	IBM CORP SR UNSECURED 02/15 VAR					0.20285	04 Feb 2015		
		Local	500,000.000	100.000000	500,000.00	100.005400	500,027.00	27.00	0.18
		Base		100.000000	500,000.00	100.005400	500,027.00	27.00	0.18
459200HK0	IBM CORP SR UNSECURED 02/18 1.25					1.25	08 Feb 2018		
		Local	500,000.000	100.000000	500,000.00	99.510900	497,554.50	-2,445.50	0.18
		Base		100.000000	500,000.00	99.510900	497,554.50	-2,445.50	0.18
459200HL8	IBM CORP SR UNSECURED 05/16 0.45					0.45	06 May 2016		
		Local	1,000,000.000	99.826954	998,269.54	99.808600	998,086.00	-183.54	0.36
		Base		99.826954	998,269.54	99.808600	998,086.00	-183.54	0.36
459200HV6	IBM CORP SR UNSECURED 02/16 VAR					0.29285	05 Feb 2016		
		Local	1,000,000.000	100.000000	1,000,000.00	100.015400	1,000,154.00	154.00	0.36
		Base		100.000000	1,000,000.00	100.015400	1,000,154.00	154.00	0.36
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					0.59335	12 Feb 2019		
		Local	500,000.000	100.000000	500,000.00	100.591800	502,959.00	2,959.00	0.18
		Base		100.000000	500,000.00	100.591800	502,959.00	2,959.00	0.18
47787TAB2	JOHN DEERE OWNER TRUST JDOT 2013 A A2					0.41	15 Sep 2015		
		Local	350,382.330	99.998570	350,377.32	100.013200	350,428.58	51.26	0.13
Original Face:		Base	1,000,000.000	99.998570	350,377.32	100.013200	350,428.58	51.26	0.13
478160AY0	JOHNSON + JOHNSON SR UNSECURED 05/16 2.15					2.15	15 May 2016		
		Local	1,000,000.000	101.690883	1,016,908.83	103.001000	1,030,010.00	13,101.17	0.37
		Base		101.690883	1,016,908.83	103.001000	1,030,010.00	13,101.17	0.37
494368BK8	KIMBERLY CLARK CORP SR UNSECURED 05/16 VAR					0.34385	15 May 2016		
		Local	1,000,000.000	100.000000	1,000,000.00	100.191200	1,001,912.00	1,912.00	0.36
		Base		100.000000	1,000,000.00	100.191200	1,001,912.00	1,912.00	0.36

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
532457AN8	ELI LILLY + CO SR UNSECURED 01/16 6.57					6.57	01 Jan 2016		
		Local	1,000,000.000	105.174825	1,051,748.25	108.736400	1,087,364.00	35,615.75	0.40
		Base		105.174825	1,051,748.25	108.736400	1,087,364.00	35,615.75	0.40
58013MEP5	MCDONALD S CORP SR UNSECURED 05/15 0.75					0.75	29 May 2015		
		Local	1,000,000.000	99.916086	999,160.86	100.424700	1,004,247.00	5,086.14	0.36
		Base		99.916086	999,160.86	100.424700	1,004,247.00	5,086.14	0.36
585055BA3	MEDTRONIC INC SR UNSECURED 04/18 1.375					1.375	01 Apr 2018		
		Local	1,000,000.000	99.888192	998,881.92	99.347800	993,478.00	-5,403.92	0.36
		Base		99.888192	998,881.92	99.347800	993,478.00	-5,403.92	0.36
589331AP2	MERCK SHARP + DOHME CORP COMPANY GUAR 06/15 4					4.0	30 Jun 2015		
		Local	2,000,000.000	102.126593	2,042,531.86	103.641000	2,072,820.00	30,288.14	0.75
		Base		102.126593	2,042,531.86	103.641000	2,072,820.00	30,288.14	0.75
59156RBE7	METLIFE INC SR UNSECURED 12/17 1.756					1.756	15 Dec 2017		
		Local	1,500,000.000	100.088585	1,501,328.77	101.022500	1,515,337.50	14,008.73	0.55
		Base		100.088585	1,501,328.77	101.022500	1,515,337.50	14,008.73	0.55
65474VAG6	NISSAN MASTER OWNER TRUST RECE NMOTR 2013 A A					0.4511	15 Feb 2018		
		Local	2,000,000.000	100.000000	2,000,000.00	100.049500	2,000,990.00	990.00	0.73
Original Face:		Base	2,000,000.000	100.000000	2,000,000.00	100.049500	2,000,990.00	990.00	0.73
65477LAB6	NISSAN AUTO RECEIVABLES OWNER NAROT 2013 B A2					0.52	15 Apr 2016		
		Local	344,758.030	99.999693	344,756.97	100.051600	344,935.93	178.96	0.13
Original Face:		Base	500,000.000	99.999693	344,756.97	100.051600	344,935.93	178.96	0.13
674599BZ7	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/16 2.5					2.5	01 Feb 2016		
		Local	1,500,000.000	100.709739	1,510,646.09	103.001100	1,545,016.50	34,370.41	0.56
		Base		100.709739	1,510,646.09	103.001100	1,545,016.50	34,370.41	0.56
68389XAF2	ORACLE CORP SR UNSECURED 07/14 3.75					3.75	08 Jul 2014		
		Local	3,000,000.000	100.063999	3,001,919.96	100.063999	3,001,919.97	0.01	1.09
		Base		100.063999	3,001,919.96	100.063999	3,001,919.97	0.01	1.09
693476BM4	PNC FUNDING CORP BANK GUARANT 09/16 2.7					2.7	19 Sep 2016		
		Local	500,000.000	103.570344	517,851.72	103.844900	519,224.50	1,372.78	0.19
		Base		103.570344	517,851.72	103.844900	519,224.50	1,372.78	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
713448BM9	PEPSICO INC SR UNSECURED 01/15 3.1					3.1	15 Jan 2015		
		Local	1,000,000.000	101.503840	1,015,038.40	101.504600	1,015,046.00	7.60	0.37
		Base		101.503840	1,015,038.40	101.504600	1,015,046.00	7.60	0.37
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	100.238700	1,002,387.00	2,387.00	0.36
		Base		100.000000	1,000,000.00	100.238700	1,002,387.00	2,387.00	0.36
713448CF3	PEPSICO INC SR UNSECURED 02/16 VAR					0.43715	26 Feb 2016		
		Local	1,000,000.000	100.000000	1,000,000.00	100.102300	1,001,023.00	1,023.00	0.36
		Base		100.000000	1,000,000.00	100.102300	1,001,023.00	1,023.00	0.36
713448CL0	PEPSICO INC SR UNSECURED 02/17 0.95					0.95	22 Feb 2017		
		Local	1,000,000.000	99.899142	998,991.42	99.866000	998,660.00	-331.42	0.36
		Base		99.899142	998,991.42	99.866000	998,660.00	-331.42	0.36
717081DA8	PFIZER INC SR UNSECURED 03/15 5.35					5.35	15 Mar 2015		
		Local	1,000,000.000	103.221623	1,032,216.23	103.439600	1,034,396.00	2,179.77	0.38
		Base		103.221623	1,032,216.23	103.439600	1,034,396.00	2,179.77	0.38
717081DD2	PFIZER INC SR UNSECURED 01/17 0.9					0.9	15 Jan 2017		
		Local	1,000,000.000	99.887988	998,879.88	100.046000	1,000,460.00	1,580.12	0.36
		Base		99.887988	998,879.88	100.046000	1,000,460.00	1,580.12	0.36
718172AJ8	PHILIP MORRIS INTL INC SR UNSECURED 05/16 2.5					2.5	16 May 2016		
		Local	1,000,000.000	99.743470	997,434.70	103.561300	1,035,613.00	38,178.30	0.38
		Base		99.743470	997,434.70	103.561300	1,035,613.00	38,178.30	0.38
742718DS5	PROCTER + GAMBLE CO/THE SR UNSECURED 11/15 1.8					1.8	15 Nov 2015		
		Local	500,000.000	99.774602	498,873.01	101.931500	509,657.50	10,784.49	0.19
		Base		99.774602	498,873.01	101.931500	509,657.50	10,784.49	0.19
79604YAB5	SAMSUNG ELECTRON AMERICA COMPANY GUAR 144A 04/17 1.75					1.75	10 Apr 2017		
		Local	4,000,000.000	101.153503	4,046,140.12	100.467600	4,018,704.00	-27,436.12	1.46
		Base		101.153503	4,046,140.12	100.467600	4,018,704.00	-27,436.12	1.46
824348AN6	SHERWIN WILLIAMS CO SR UNSECURED 12/14 3.125					3.125	15 Dec 2014		
		Local	2,000,000.000	100.722594	2,014,451.88	101.224700	2,024,494.00	10,042.12	0.74
		Base		100.722594	2,014,451.88	101.224700	2,024,494.00	10,042.12	0.74

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
863667AA9	STRYKER CORP SR UNSECURED 01/15 3					3.0	15 Jan 2015		
		Local	1,000,000.000	100.551331	1,005,513.31	101.442200	1,014,422.00	8,908.69	0.37
		Base		100.551331	1,005,513.31	101.442200	1,014,422.00	8,908.69	0.37
87612EAW6	TARGET CORP SR UNSECURED 07/14 1.125					1.125	18 Jul 2014		
		Local	500,000.000	99.999718	499,998.59	99.999718	499,998.59	0.00	0.18
		Base		99.999718	499,998.59	99.999718	499,998.59	0.00	0.18
882508AT1	TEXAS INSTRUMENTS INC SR UNSECURED 08/15 0.45					0.45	03 Aug 2015		
		Local	1,000,000.000	99.976253	999,762.53	100.103500	1,001,035.00	1,272.47	0.36
		Base		99.976253	999,762.53	100.103500	1,001,035.00	1,272.47	0.36
882508AX2	TEXAS INSTRUMENTS INC SR UNSECURED 03/17 0.875					0.875	12 Mar 2017		
		Local	500,000.000	99.823180	499,115.90	99.880200	499,401.00	285.10	0.18
		Base		99.823180	499,115.90	99.880200	499,401.00	285.10	0.18
88579YAD3	3M COMPANY SR UNSECURED 09/16 1.375					1.375	29 Sep 2016		
		Local	250,000.000	99.620700	249,051.75	101.757900	254,394.75	5,343.00	0.09
		Base		99.620700	249,051.75	101.757900	254,394.75	5,343.00	0.09
88579YAE1	3M COMPANY SR UNSECURED 06/17 1					1.0	26 Jun 2017		
		Local	500,000.000	100.366764	501,833.82	99.995400	499,977.00	-1,856.82	0.18
		Base		100.366764	501,833.82	99.995400	499,977.00	-1,856.82	0.18
89233P6S0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25					1.25	05 Oct 2017		
		Local	500,000.000	99.962200	499,811.00	99.931000	499,655.00	-156.00	0.18
		Base		99.962200	499,811.00	99.931000	499,655.00	-156.00	0.18
89233P7M2	TOYOTA MOTOR CREDIT CORP SR UNSECURED 08/14 VAR					0.23285	04 Aug 2014		
		Local	1,000,000.000	100.000000	1,000,000.00	100.000000	1,000,000.00	0.00	0.36
		Base		100.000000	1,000,000.00	100.000000	1,000,000.00	0.00	0.36
89236TAK1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/16 VAR					0.51585	17 May 2016		
		Local	1,000,000.000	100.000000	1,000,000.00	100.320600	1,003,206.00	3,206.00	0.36
		Base		100.000000	1,000,000.00	100.320600	1,003,206.00	3,206.00	0.36
89236TAL9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/16 0.8					0.8	17 May 2016		
		Local	1,000,000.000	99.974408	999,744.08	100.550800	1,005,508.00	5,763.92	0.37
		Base		99.974408	999,744.08	100.550800	1,005,508.00	5,763.92	0.37

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
89236TBB0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/19 2.1					2.1	17 Jan 2019		
		Local	500,000.000	99.922766	499,613.83	100.887200	504,436.00	4,822.17	0.18
		Base		99.922766	499,613.83	100.887200	504,436.00	4,822.17	0.18
90327QCW7	USAA CAPITAL CORP SR UNSECURED 144A 12/16 2.25					2.25	13 Dec 2016		
		Local	500,000.000	99.913648	499,568.24	103.077300	515,386.50	15,818.26	0.19
		Base		99.913648	499,568.24	103.077300	515,386.50	15,818.26	0.19
91159HHD5	US BANCORP SR UNSECURED 05/17 1.65					1.65	15 May 2017		
		Local	1,000,000.000	99.894383	998,943.83	101.526700	1,015,267.00	16,323.17	0.37
		Base		99.894383	998,943.83	101.526700	1,015,267.00	16,323.17	0.37
911759LC0	HOUSING URBAN DEVELOPMNT US GOVT GUAR 08/14 0.67					0.67	01 Aug 2014		
		Local	2,000,000.000	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.73
		Base		100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.73
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	100.726500	1,007,265.00	7,265.00	0.37
		Base		100.000000	1,000,000.00	100.726500	1,007,265.00	7,265.00	0.37
912828KZ2	US TREASURY N/B 06/16 3.25					3.25	30 Jun 2016		
		Local	1,000,000.000	104.472987	1,044,729.87	105.554700	1,055,547.00	10,817.13	0.38
		Base		104.472987	1,044,729.87	105.554700	1,055,547.00	10,817.13	0.38
912828LS7	US TREASURY N/B 10/14 2.375					2.375	31 Oct 2014		
		Local	500,000.000	100.668956	503,344.78	100.757800	503,789.00	444.22	0.18
		Base		100.668956	503,344.78	100.757800	503,789.00	444.22	0.18
912828MD9	US TREASURY N/B 12/16 3.25					3.25	31 Dec 2016		
		Local	1,000,000.000	105.256588	1,052,565.88	106.406200	1,064,062.00	11,496.12	0.39
		Base		105.256588	1,052,565.88	106.406200	1,064,062.00	11,496.12	0.39
912828MH0	US TREASURY N/B 01/15 2.25					2.25	31 Jan 2015		
		Local	1,000,000.000	101.081286	1,010,812.86	101.265600	1,012,656.00	1,843.14	0.37
		Base		101.081286	1,010,812.86	101.265600	1,012,656.00	1,843.14	0.37
912828NL0	US TREASURY N/B 06/15 1.875					1.875	30 Jun 2015		
		Local	500,000.000	100.603358	503,016.79	101.718800	508,594.00	5,577.21	0.18
		Base		100.603358	503,016.79	101.718800	508,594.00	5,577.21	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
912828PE4	US TREASURY N/B 10/15 1.25					1.25	31 Oct 2015		
		Local	1,000,000.000	100.540588	1,005,405.88	101.406200	1,014,062.00	8,656.12	0.37
		Base		100.540588	1,005,405.88	101.406200	1,014,062.00	8,656.12	0.37
912828PM6	US TREASURY N/B 12/15 2.125					2.125	31 Dec 2015		
		Local	500,000.000	100.914706	504,573.53	102.789100	513,945.50	9,371.97	0.19
		Base		100.914706	504,573.53	102.789100	513,945.50	9,371.97	0.19
92867MAB6	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2013 1 A2					0.37	20 Jan 2016		
		Local	774,319.120	99.996505	774,292.06	100.012500	774,415.91	123.85	0.28
Original Face:		Base	2,000,000.000	99.996505	774,292.06	100.012500	774,415.91	123.85	0.28
92976GAA9	WELLS FARGO BANK NA SUBORDINATED 08/15 5					5.0	15 Aug 2015		
		Local	198,000.000	102.829692	203,602.79	104.665400	207,237.49	3,634.70	0.08
		Base		102.829692	203,602.79	104.665400	207,237.49	3,634.70	0.08
929903DU3	WACHOVIA CORP SR UNSECURED 06/17 VAR					0.5006	15 Jun 2017		
		Local	1,000,000.000	98.456117	984,561.17	99.863000	998,630.00	14,068.83	0.36
		Base		98.456117	984,561.17	99.863000	998,630.00	14,068.83	0.36
931142DE0	WAL MART STORES INC SR UNSECURED 04/16 0.6					0.6	11 Apr 2016		
		Local	1,000,000.000	99.958122	999,581.22	100.195100	1,001,951.00	2,369.78	0.36
		Base		99.958122	999,581.22	100.195100	1,001,951.00	2,369.78	0.36
94974BFD7	WELLS FARGO + COMPANY SR UNSECURED 05/17 2.1					2.1	08 May 2017		
		Local	1,000,000.000	100.187643	1,001,876.43	102.563400	1,025,634.00	23,757.57	0.37
		Base		100.187643	1,001,876.43	102.563400	1,025,634.00	23,757.57	0.37
94974BFG0	WELLS FARGO + COMPANY SR UNSECURED 01/18 1.5					1.5	16 Jan 2018		
		Local	1,000,000.000	99.874340	998,743.40	99.829400	998,294.00	-449.40	0.36
		Base		99.874340	998,743.40	99.829400	998,294.00	-449.40	0.36
94974BFL9	WELLS FARGO + COMPANY SR UNSECURED 07/16 1.25					1.25	20 Jul 2016		
		Local	2,000,000.000	99.934127	1,998,682.53	100.863300	2,017,266.00	18,583.47	0.73
		Base		99.934127	1,998,682.53	100.863300	2,017,266.00	18,583.47	0.73
94986RPR6	WELLS FARGO + COMPANY SR UNSECURED 05/18 VAR					0.5251	14 May 2018		
		Local	2,000,000.000	100.000000	2,000,000.00	99.922000	1,998,440.00	-1,560.00	0.73
		Base		100.000000	2,000,000.00	99.922000	1,998,440.00	-1,560.00	0.73

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
98385XAH9	XTO ENERGY INC COMPANY GUAR 04/16 5.65					5.65	01 Apr 2016		
			1,000,000.000	Local 107.762911	1,077,629.11	108.663500	1,086,635.00	9,005.89	0.39
				Base 107.762911	1,077,629.11	108.663500	1,086,635.00	9,005.89	0.39
US DOLLAR Total									
			203,219,380.180	Local	206,805,418.84		207,625,304.34	819,885.50	75.45
	Original Face:		165,059,358.000	Base	206,805,418.84		207,625,304.34	819,885.50	75.45
FIXED INCOME Total									
			203,219,380.180	Base	206,805,418.84		207,625,304.34	819,885.50	75.45
	Original Face:		165,059,358.000						

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Holdings

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

As of: *June 30, 2014* *View Date:* *July 21, 2014*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		270,782,056.710	Base	274,351,380.02		275,171,215.61	819,835.59	100.00
Original Face:		165,059,358.000						

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Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	246,844.810	1.000000	246,844.81	1.000000	246,844.81	0.00	0.14
		Base		1.000000	246,844.81	1.000000	246,844.81	0.00	0.14
US DOLLAR Total									
		Local	246,844.810		246,844.81		246,844.81	0.00	0.14
		Base			246,844.81		246,844.81	0.00	0.14
CASH Total									
		Base	246,844.810		246,844.81		246,844.81	0.00	0.14
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
8579929T0	STATE STR INSTL INVT TR TREASURY PLUS FD INSTL CL					1.0	31 Dec 2030		
		Local	809,289.450	100.000000	809,289.45	100.000000	809,289.45	0.00	0.46
		Base		100.000000	809,289.45	100.000000	809,289.45	0.00	0.46
923SER009	FDIC REPUBLIC BK OF ARIZONA 12/49 VAR					0.7	30 Jul 2014		
		Local	246,716.060	100.000000	246,716.06	100.000000	246,716.06	0.00	0.14
		Base		100.000000	246,716.06	100.000000	246,716.06	0.00	0.14
923TQW003	FDIC ARIZONA BUSINESS BANK 12/49 VAR					0.6	12 Sep 2014		
		Local	247,500.680	100.000000	247,500.68	100.000000	247,500.68	0.00	0.14
		Base		100.000000	247,500.68	100.000000	247,500.68	0.00	0.14
923ULB001	FDIC ALERUS FINANCIAL CD 01/15 VAR					0.3	02 Jan 2015		
		Local	245,980.000	100.000000	245,980.00	100.000000	245,980.00	0.00	0.14
		Base		100.000000	245,980.00	100.000000	245,980.00	0.00	0.14
923UNC007	FDIC PINNACLE BANK 12/49 VAR					0.7	30 Nov 2014		
		Local	246,712.930	100.000000	246,712.93	100.000000	246,712.93	0.00	0.14
		Base		100.000000	246,712.93	100.000000	246,712.93	0.00	0.14

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
923UVZ007	FDIC MERIDIAN 12/49 VAR					0.75	14 Jul 2014		
		Local	245,000.000	100.000000	245,000.00	100.000000	245,000.00	0.00	0.14
		Base		100.000000	245,000.00	100.000000	245,000.00	0.00	0.14
923UYB007	FDIC BMO HARRIS BANK 12/49 VAR					0.35	02 Sep 2014		
		Local	245,000.000	100.000000	245,000.00	100.000000	245,000.00	0.00	0.14
		Base		100.000000	245,000.00	100.000000	245,000.00	0.00	0.14
923UYC005	FDIC FIRST NATL BK SCOTTSDALE 12/49 VAR					0.6	04 Sep 2014		
		Local	245,000.000	100.000000	245,000.00	100.000000	245,000.00	0.00	0.14
		Base		100.000000	245,000.00	100.000000	245,000.00	0.00	0.14
923UYE001	FDIC METRO PHOENIX BANK 12/49 VAR					0.45	30 Aug 2014		
		Local	246,350.750	100.000000	246,350.75	100.000000	246,350.75	0.00	0.14
		Base		100.000000	246,350.75	100.000000	246,350.75	0.00	0.14
979QHT009	WELLS FARGO REPO					0.08	01 Jul 2014		
		Local	31,000,000.000	100.000000	31,000,000.00	100.000000	31,000,000.00	0.00	17.50
		Base		100.000000	31,000,000.00	100.000000	31,000,000.00	0.00	17.50
979RFK008	FDIC US BANK CDARS ACCOUNT					0.3	01 Jul 2014		
		Local	15,129,530.210	100.000000	15,129,530.21	100.000000	15,129,530.21	0.00	8.54
		Base		100.000000	15,129,530.21	100.000000	15,129,530.21	0.00	8.54
US DOLLAR Total									
		Local	48,907,080.080		48,907,080.08		48,907,080.08	0.00	27.60
		Base			48,907,080.08		48,907,080.08	0.00	27.60
CASH EQUIVALENT Total									
		Base	48,907,080.080		48,907,080.08		48,907,080.08	0.00	27.60

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

038461AC3	AID EGYPT US GOVT GUAR 09/15 4.45					4.45	15 Sep 2015		
		Local	1,275,000.000	104.986625	1,338,579.47	104.906700	1,337,560.43	-1,019.04	0.75
		Base		104.986625	1,338,579.47	104.906700	1,337,560.43	-1,019.04	0.75

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
30253XAA6	FDIC TRUST FDIC 2012 C1 A 144A					0.8406	25 May 2035		
		455,523.790	Local	100.000000	455,523.79	100.250000	456,662.60	1,138.81	0.26
Original Face:		2,000,000.000	Base	100.000000	455,523.79	100.250000	456,662.60	1,138.81	0.26
36176S4T4	GNMA POOL 775134 GN 09/41 FIXED 4					4.0	15 Sep 2041		
		3,719,859.250	Local	106.716448	3,969,701.67	107.143289	3,985,579.55	15,877.88	2.25
Original Face:		5,000,000.000	Base	106.716448	3,969,701.67	107.143289	3,985,579.55	15,877.88	2.25
36178GHQ0	GNMA POOL AA8339 GN 08/27 FIXED 3					3.0	15 Aug 2027		
		3,961,905.800	Local	106.087441	4,203,084.46	104.711488	4,148,570.52	-54,513.94	2.34
Original Face:		5,000,000.000	Base	106.087441	4,203,084.46	104.711488	4,148,570.52	-54,513.94	2.34
36179MAF7	GNMA II POOL MA0006 G2 04/27 FIXED 2.5					2.5	20 Apr 2027		
		3,387,928.770	Local	104.795155	3,550,385.22	102.913362	3,486,631.40	-63,753.82	1.97
Original Face:		4,372,786.000	Base	104.795155	3,550,385.22	102.913362	3,486,631.40	-63,753.82	1.97
36179MAG5	GNMA II POOL MA0007 G2 04/27 FIXED 3					3.0	20 Apr 2027		
		3,452,003.250	Local	105.704169	3,648,911.36	104.645220	3,612,356.40	-36,554.96	2.04
Original Face:		5,000,000.000	Base	105.704169	3,648,911.36	104.645220	3,612,356.40	-36,554.96	2.04
36179MAH3	GNMA II POOL MA0008 G2 04/27 FIXED 3.5					3.5	20 Apr 2027		
		3,970,246.580	Local	105.942415	4,206,175.10	106.166046	4,215,053.81	8,878.71	2.38
Original Face:		7,500,000.000	Base	105.942415	4,206,175.10	106.166046	4,215,053.81	8,878.71	2.38
36179MCH1	GNMA II POOL MA0072 G2 05/27 FIXED 2.5					2.5	20 May 2027		
		3,862,818.200	Local	104.194736	4,024,853.22	102.913974	3,975,379.72	-49,473.50	2.24
Original Face:		5,000,000.000	Base	104.194736	4,024,853.22	102.913974	3,975,379.72	-49,473.50	2.24
36179MGN4	GNMA II POOL MA0205 G2 07/27 FIXED 3					3.0	20 Jul 2027		
		3,844,857.550	Local	105.875324	4,070,755.40	104.648019	4,023,567.26	-47,188.14	2.27
Original Face:		5,000,000.000	Base	105.875324	4,070,755.40	104.648019	4,023,567.26	-47,188.14	2.27
36179MGP9	GNMA II POOL MA0206 G2 07/27 FIXED 3.5					3.5	20 Jul 2027		
		2,509,024.760	Local	106.755082	2,678,511.43	106.052983	2,660,895.60	-17,615.83	1.50
Original Face:		4,169,641.000	Base	106.755082	2,678,511.43	106.052983	2,660,895.60	-17,615.83	1.50
36179MGW4	GNMA II POOL MA0213 G2 07/42 FIXED 3					3.0	20 Jul 2042		
		6,525,798.380	Local	102.520469	6,690,279.09	100.213158	6,539,708.64	-150,570.45	3.69
Original Face:		7,500,000.000	Base	102.520469	6,690,279.09	100.213158	6,539,708.64	-150,570.45	3.69

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
36179NDH8	GNMA II POOL MA1004 G2 05/43 FIXED 3					3.0	20 May 2043		
		Local	1,860,576.200	101.463467	1,887,805.12	100.212551	1,864,530.87	-23,274.25	1.05
Original Face:		Base	2,000,000.000	101.463467	1,887,805.12	100.212551	1,864,530.87	-23,274.25	1.05
36202F3T1	GNMA II POOL 005310 G2 02/27 FIXED 3.5					3.5	20 Feb 2027		
		Local	1,668,916.270	104.617652	1,745,981.01	105.057611	1,753,323.56	7,342.55	0.99
Original Face:		Base	2,910,888.000	104.617652	1,745,981.01	105.057611	1,753,323.56	7,342.55	0.99
36202FAE6	GNMA II POOL 004505 G2 08/24 FIXED 4.5					4.5	20 Aug 2024		
		Local	453,136.400	103.329183	468,222.14	108.602943	492,119.47	23,897.33	0.28
Original Face:		Base	1,500,000.000	103.329183	468,222.14	108.602943	492,119.47	23,897.33	0.28
36202FBR6	GNMA II POOL 004548 G2 10/24 FIXED 4.5					4.5	20 Oct 2024		
		Local	453,049.580	103.344385	468,201.30	108.590806	491,970.19	23,768.89	0.28
Original Face:		Base	1,500,000.000	103.344385	468,201.30	108.590806	491,970.19	23,768.89	0.28
36202FFH4	GNMA II POOL 004668 G2 04/25 FIXED 4.5					4.5	20 Apr 2025		
		Local	1,878,270.700	103.898696	1,951,498.76	108.603992	2,039,876.96	88,378.20	1.15
Original Face:		Base	5,000,000.000	103.898696	1,951,498.76	108.603992	2,039,876.96	88,378.20	1.15
36202FL61	GNMA II POOL 004849 G2 11/40 FIXED 4					4.0	20 Nov 2040		
		Local	6,266,870.040	106.413972	6,668,825.30	106.304727	6,661,979.09	-6,846.21	3.76
Original Face:		Base	12,190,366.000	106.413972	6,668,825.30	106.304727	6,661,979.09	-6,846.21	3.76
3620C4U57	GNMA POOL 748604 GN 09/40 FIXED 4.5					4.5	15 Sep 2040		
		Local	2,922,680.150	108.802957	3,179,962.42	109.285282	3,194,059.24	14,096.82	1.80
Original Face:		Base	5,000,000.000	108.802957	3,179,962.42	109.285282	3,194,059.24	14,096.82	1.80
36225BWY0	GNMA POOL 781563 GN 02/18 FIXED 5					5.0	15 Feb 2018		
		Local	122,548.090	104.184161	127,675.70	105.945020	129,833.60	2,157.90	0.07
Original Face:		Base	2,255,000.000	104.184161	127,675.70	105.945020	129,833.60	2,157.90	0.07
36225E3Y6	GNMA II POOL 082614 G2 09/40 FLOATING VAR					2.0	20 Sep 2040		
		Local	3,862,439.340	104.025058	4,017,904.78	104.003489	4,017,071.67	-833.11	2.27
Original Face:		Base	9,450,000.000	104.025058	4,017,904.78	104.003489	4,017,071.67	-833.11	2.27
3622A2EM0	GNMA POOL 783740 GN 12/27 FIXED 2.5					2.5	15 Dec 2027		
		Local	2,124,301.350	102.028980	2,167,402.99	102.832346	2,184,468.91	17,065.92	1.23
Original Face:		Base	2,500,000.000	102.028980	2,167,402.99	102.832346	2,184,468.91	17,065.92	1.23

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
36230M3Y1	GNMA POOL 753515 GN 11/40 FIXED 4					4.0	15 Nov 2040		
		Local	3,219,297.570	107.036783	3,445,832.54	106.988907	3,444,291.28	-1,541.26	1.94
Original Face:		Base	5,872,458.000	107.036783	3,445,832.54	106.988907	3,444,291.28	-1,541.26	1.94
36241KZ76	GNMA POOL 782566 GN 02/24 FIXED 5.5					5.5	15 Feb 2024		
		Local	151,950.480	105.132060	159,748.67	109.123787	165,814.12	6,065.45	0.09
Original Face:		Base	1,000,000.000	105.132060	159,748.67	109.123787	165,814.12	6,065.45	0.09
36290TK65	GNMA POOL 616917 GN 12/35 FIXED 5					5.0	15 Dec 2035		
		Local	178,002.690	106.487655	189,550.89	110.774751	197,182.04	7,631.15	0.11
Original Face:		Base	1,000,000.000	106.487655	189,550.89	110.774751	197,182.04	7,631.15	0.11
36294XCP9	GNMA POOL 662578 GN 09/22 FIXED 5					5.0	15 Sep 2022		
		Local	1,688.090	103.612959	1,749.08	106.623815	1,799.91	50.83	0.00
Original Face:		Base	25,000.000	103.612959	1,749.08	106.623815	1,799.91	50.83	0.00
36297KGS4	GNMA POOL 714009 GN 10/39 FIXED 5					5.0	15 Oct 2039		
		Local	415,115.200	104.242921	432,728.21	109.927470	456,325.64	23,597.43	0.26
Original Face:		Base	2,000,000.000	104.242921	432,728.21	109.927470	456,325.64	23,597.43	0.26
38374C5H0	GOVERNMENT NATIONAL MORTGAGE A GNR 2003 85 PD					4.0	20 Mar 2033		
		Local	35,088.970	100.000000	35,088.97	104.847500	36,789.91	1,700.94	0.02
Original Face:		Base	410,000.000	100.000000	35,088.97	104.847500	36,789.91	1,700.94	0.02
38376ETD7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 108 WG					4.0	20 Sep 2038		
		Local	2,124,795.280	102.928671	2,187,023.55	106.075800	2,253,893.59	66,870.04	1.27
Original Face:		Base	5,000,000.000	102.928671	2,187,023.55	106.075800	2,253,893.59	66,870.04	1.27
38376KWC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 87 BD					3.0	20 Oct 2038		
		Local	111,397.680	101.061512	112,580.18	102.977900	114,714.99	2,134.81	0.06
Original Face:		Base	500,000.000	101.061512	112,580.18	102.977900	114,714.99	2,134.81	0.06
38376TBZ4	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 12 MH					4.0	20 Jul 2037		
		Local	1,017,960.660	102.194173	1,040,296.48	105.947100	1,078,499.80	38,203.32	0.61
Original Face:		Base	2,000,000.000	102.194173	1,040,296.48	105.947100	1,078,499.80	38,203.32	0.61
38378H4K9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 124 KB					2.0	20 Jul 2042		
		Local	6,199,555.730	102.647522	6,363,690.36	96.806800	6,001,591.52	-362,098.84	3.39
Original Face:		Base	7,500,000.000	102.647522	6,363,690.36	96.806800	6,001,591.52	-362,098.84	3.39

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
465139HR7	AID ISRAEL US GOVT GUAR 11/16 0.00000						15 Nov 2016		
		Local	5,000,000.000	98.426613	4,921,330.63	97.851900	4,892,595.00	-28,735.63	2.76
		Base		98.426613	4,921,330.63	97.851900	4,892,595.00	-28,735.63	2.76
465139UM3	AID ISRAEL US GOVT GUAR 11/16 0.00000						01 Nov 2016		
		Local	2,000,000.000	98.392250	1,967,844.99	97.912100	1,958,242.00	-9,602.99	1.11
		Base		98.392250	1,967,844.99	97.912100	1,958,242.00	-9,602.99	1.11
465139UN1	AID ISRAEL US GOVT GUAR 05/17 0.00000						01 May 2017		
		Local	1,410,000.000	97.809428	1,379,112.93	96.788600	1,364,719.26	-14,393.67	0.77
		Base		97.809428	1,379,112.93	96.788600	1,364,719.26	-14,393.67	0.77
690353UT2	OVERSEAS PRIVATE INV COR US GOVT GUAR 11/17 0.00000						17 Nov 2017		
		Local	2,000,000.000	101.893391	2,037,867.82	104.350400	2,087,008.00	49,140.18	1.18
		Base		101.893391	2,037,867.82	104.350400	2,087,008.00	49,140.18	1.18
690353WF0	OVERSEAS PRIVATE INV COR US GOVT GUAR 06/17 0.57					0.57	15 Jun 2017		
		Local	2,842,105.230	100.080694	2,844,398.63	100.087866	2,844,602.47	203.84	1.61
Original Face:		Base	4,500,000.000	100.080694	2,844,398.63	100.087866	2,844,602.47	203.84	1.61
690353ZQ3	OVERSEAS PRIVATE INV COR US GOVT GUAR 06/16 0.6					0.01	21 Jun 2016		
		Local	1,000,000.000	100.079148	1,000,791.48	99.087200	990,872.00	-9,919.48	0.56
		Base		100.079148	1,000,791.48	99.087200	990,872.00	-9,919.48	0.56
903724AK8	UKRAINE AID US GOVT GUAR 05/19 1.844					1.844	16 May 2019		
		Local	2,270,000.000	99.997180	2,269,935.99	99.887200	2,267,439.44	-2,496.55	1.28
		Base		99.997180	2,269,935.99	99.887200	2,267,439.44	-2,496.55	1.28
911759JQ2	HOUSING URBAN DEVELOPMNT US GOVT GUAR 08/15 4.33					4.33	01 Aug 2015		
		Local	3,000,000.000	102.891798	3,086,753.93	104.398400	3,131,952.00	45,198.07	1.77
		Base		102.891798	3,086,753.93	104.398400	3,131,952.00	45,198.07	1.77
912810DP0	US TREASURY N/B 02/15 11.25					11.25	15 Feb 2015		
		Local	500,000.000	105.355292	526,776.46	106.933600	534,668.00	7,891.54	0.30
		Base		105.355292	526,776.46	106.933600	534,668.00	7,891.54	0.30
912820F28	STRIP PRINC 07/15 0.00000						15 Jul 2015		
		Local	622,000.000	99.700740	620,138.60	99.855100	621,098.72	960.12	0.35
		Base		99.700740	620,138.60	99.855100	621,098.72	960.12	0.35

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912820J32	STRIP PRINC 10/15 0.00000						31 Oct 2015		
		291,000.000	Local	99.550316	289,691.42	99.731200	290,217.79	526.37	0.16
			Base	99.550316	289,691.42	99.731200	290,217.79	526.37	0.16
912820RX7	STRIP PRINC 08/14 0.00000						31 Aug 2014		
		400,000.000	Local	99.968390	399,873.56	99.968390	399,873.56	0.00	0.23
			Base	99.968390	399,873.56	99.968390	399,873.56	0.00	0.23
912820RY5	STRIP PRINC 09/15 0.00000						15 Sep 2015		
		217,000.000	Local	99.616922	216,168.72	99.788600	216,541.26	372.54	0.12
			Base	99.616922	216,168.72	99.788600	216,541.26	372.54	0.12
912820UG0	STRIP PRINC 08/14 0.00000						31 Aug 2014		
		1,469,000.000	Local	99.968390	1,468,535.65	99.968390	1,468,535.65	0.00	0.83
			Base	99.968390	1,468,535.65	99.968390	1,468,535.65	0.00	0.83
912820UM7	STRIP PRINC 09/14 0.00000						30 Sep 2014		
		450,000.000	Local	99.951460	449,781.57	99.981100	449,914.95	133.38	0.25
			Base	99.951460	449,781.57	99.981100	449,914.95	133.38	0.25
912820UY1	STRIP PRINC 12/16 0.00000						31 Dec 2016		
		686,000.000	Local	98.372768	674,837.19	98.367400	674,800.36	-36.83	0.38
			Base	98.372768	674,837.19	98.367400	674,800.36	-36.83	0.38
912820UZ8	STRIP PRINC 12/14 0.00000						31 Dec 2014		
		647,000.000	Local	99.897230	646,335.08	99.957000	646,721.79	386.71	0.37
			Base	99.897230	646,335.08	99.957000	646,721.79	386.71	0.37
912820WD5	STRIP PRINC 06/15 0.00000						30 Jun 2015		
		315,000.000	Local	99.722416	314,125.61	99.869200	314,587.98	462.37	0.18
			Base	99.722416	314,125.61	99.869200	314,587.98	462.37	0.18
912820XG7	STRIP PRINC 12/15 0.00000						31 Dec 2015		
		152,000.000	Local	99.464296	151,185.73	99.616000	151,416.32	230.59	0.09
			Base	99.464296	151,185.73	99.616000	151,416.32	230.59	0.09
912820ZR1	STRIP PRINC 01/15 0.00000						15 Jan 2015		
		334,000.000	Local	99.871120	333,569.54	99.951200	333,837.01	267.47	0.19
			Base	99.871120	333,569.54	99.951200	333,837.01	267.47	0.19

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912828KR0	US TREASURY N/B 04/16 2.625					2.625	30 Apr 2016		
		2,000,000.000	Local	103.529816	2,070,596.32	104.089800	2,081,796.00	11,199.68	1.17
			Base	103.529816	2,070,596.32	104.089800	2,081,796.00	11,199.68	1.17
912828LL2	US TREASURY N/B 08/16 3					3.0	31 Aug 2016		
		5,000,000.000	Local	105.343959	5,267,197.95	105.335900	5,266,795.00	-402.95	2.97
			Base	105.343959	5,267,197.95	105.335900	5,266,795.00	-402.95	2.97
912828LS7	US TREASURY N/B 10/14 2.375					2.375	31 Oct 2014		
		1,000,000.000	Local	100.379946	1,003,799.46	100.757800	1,007,578.00	3,778.54	0.57
			Base	100.379946	1,003,799.46	100.757800	1,007,578.00	3,778.54	0.57
912828NZ9	US TREASURY N/B 09/15 1.25					1.25	30 Sep 2015		
		2,000,000.000	Local	100.058710	2,001,174.20	101.343800	2,026,876.00	25,701.80	1.14
			Base	100.058710	2,001,174.20	101.343800	2,026,876.00	25,701.80	1.14
912828PM6	US TREASURY N/B 12/15 2.125					2.125	31 Dec 2015		
		2,500,000.000	Local	102.497703	2,562,442.57	102.789100	2,569,727.50	7,284.93	1.45
			Base	102.497703	2,562,442.57	102.789100	2,569,727.50	7,284.93	1.45
912828RX0	US TREASURY N/B 12/16 0.875					0.875	31 Dec 2016		
		2,000,000.000	Local	100.168457	2,003,369.14	100.523400	2,010,468.00	7,098.86	1.13
			Base	100.168457	2,003,369.14	100.523400	2,010,468.00	7,098.86	1.13
912828SC5	US TREASURY N/B 01/17 0.875					0.875	31 Jan 2017		
		2,000,000.000	Local	100.501873	2,010,037.46	100.445300	2,008,906.00	-1,131.46	1.13
			Base	100.501873	2,010,037.46	100.445300	2,008,906.00	-1,131.46	1.13
912828TG5	US TREASURY N/B 07/17 0.5					0.5	31 Jul 2017		
		2,000,000.000	Local	99.380120	1,987,602.39	98.679700	1,973,594.00	-14,008.39	1.11
			Base	99.380120	1,987,602.39	98.679700	1,973,594.00	-14,008.39	1.11
912828TW0	US TREASURY N/B 10/17 0.75					0.75	31 Oct 2017		
		5,000,000.000	Local	100.120825	5,006,041.24	99.031200	4,951,560.00	-54,481.24	2.79
			Base	100.120825	5,006,041.24	99.031200	4,951,560.00	-54,481.24	2.79
912828WM8	US TREASURY N/B 05/16 0.375					0.375	31 May 2016		
		2,500,000.000	Local	99.889712	2,497,242.81	99.910200	2,497,755.00	512.19	1.41
			Base	99.889712	2,497,242.81	99.910200	2,497,755.00	512.19	1.41

& 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
912834BE7	STRIPS 09/14 0.00000						30 Sep 2014		
		137,000.000	Local	99.945803	136,925.75	99.980000	136,972.60	46.85	0.08
			Base	99.945803	136,925.75	99.980000	136,972.60	46.85	0.08
912834BF4	STRIPS 03/15 0.00000						31 Mar 2015		
		118,000.000	Local	99.792254	117,754.86	99.898200	117,879.88	125.02	0.07
			Base	99.792254	117,754.86	99.898200	117,879.88	125.02	0.07
912834BG2	STRIPS 09/15 0.00000						30 Sep 2015		
		114,000.000	Local	99.591246	113,534.02	99.769600	113,737.34	203.32	0.06
			Base	99.591246	113,534.02	99.769600	113,737.34	203.32	0.06
912834BH0	STRIPS 03/16 0.00000						31 Mar 2016		
		114,000.000	Local	99.272202	113,170.31	99.369300	113,281.00	110.69	0.06
			Base	99.272202	113,170.31	99.369300	113,281.00	110.69	0.06
912834ED6	STRIPS 12/14 0.00000						31 Dec 2014		
		187,000.000	Local	99.885834	186,786.51	99.951200	186,908.74	122.23	0.11
			Base	99.885834	186,786.51	99.951200	186,908.74	122.23	0.11
912834EE4	STRIPS 06/15 0.00000						30 Jun 2015		
		166,000.000	Local	99.702651	165,506.40	99.823400	165,706.84	200.44	0.09
			Base	99.702651	165,506.40	99.823400	165,706.84	200.44	0.09
912834EF1	STRIPS 12/15 0.00000						31 Dec 2015		
		133,000.000	Local	99.464293	132,287.51	99.638800	132,519.60	232.09	0.07
			Base	99.464293	132,287.51	99.638800	132,519.60	232.09	0.07
US DOLLAR Total									
		124,606,712.030	Local		128,463,053.09		128,023,807.35	-439,245.74	72.26
	Original Face:	124,656,139.000	Base		128,463,053.09		128,023,807.35	-439,245.74	72.26
FIXED INCOME Total									
		124,606,712.030	Base		128,463,053.09		128,023,807.35	-439,245.74	72.26
	Original Face:	124,656,139.000							

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Holdings

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

As of: *June 30, 2014* *View Date:* *July 21, 2014*

STATE STREET.

Base Currency: USD - US DOLLAR

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

& Issue has redenominated but Local is not converted
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Books Closed

Prepared by State Street

Holdings

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

As of: *June 30, 2014* *View Date:* *July 21, 2014*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		173,760,636.920	Base	177,616,977.98		177,177,732.24	-439,245.74	100.00
Original Face:		124,656,139.000						

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Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
			-159,588.790	Local	1.000000	-159,588.79	1.000000	-159,588.79	0.00	0.01
				Base	1.000000	-159,588.79	1.000000	-159,588.79	0.00	0.01
US DOLLAR Total									
			-159,588.790	Local		-159,588.79		-159,588.79	0.00	0.01
				Base		-159,588.79		-159,588.79	0.00	0.01
CASH Total									
			-159,588.790	Base		-159,588.79		-159,588.79	0.00	0.01
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
85749P9B9	STATE STR INSTL LIQUID RESVS					0.063656	31 Dec 2099		
			5,060,682.780	Local	100.000000	5,060,682.78	100.000000	5,060,682.78	0.00	0.28
				Base	100.000000	5,060,682.78	100.000000	5,060,682.78	0.00	0.28
US DOLLAR Total									
			5,060,682.780	Local		5,060,682.78		5,060,682.78	0.00	0.28
				Base		5,060,682.78		5,060,682.78	0.00	0.28
CASH EQUIVALENT Total									
			5,060,682.780	Base		5,060,682.78		5,060,682.78	0.00	0.28
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
00101J106	ADT CORP/THE COMMON STOCK USD.01								
			18,446.000	Local	25.805031	475,999.60	34.940000	644,503.24	168,503.64	0.04
				Base	25.805031	475,999.60	34.940000	644,503.24	168,503.64	0.04

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
001055102	AFLAC INC COMMON STOCK USD.1								
		Local	45,869.000	38.792110	1,779,355.30	62.250000	2,855,345.25	1,075,989.95	0.16
		Base		38.792110	1,779,355.30	62.250000	2,855,345.25	1,075,989.95	0.16
001204106	AGL RESOURCES INC COMMON STOCK USD5.								
		Local	11,965.000	37.115890	444,091.62	55.030000	658,433.95	214,342.33	0.04
		Base		37.115890	444,091.62	55.030000	658,433.95	214,342.33	0.04
00130H105	AES CORP COMMON STOCK USD.01								
		Local	66,292.000	20.683030	1,371,119.41	15.550000	1,030,840.60	-340,278.81	0.06
		Base		20.683030	1,371,119.41	15.550000	1,030,840.60	-340,278.81	0.06
00206R102	AT+T INC COMMON STOCK USD1.								
		Local	523,965.000	37.559436	19,679,829.96	35.360000	18,527,402.40	-1,152,427.56	1.04
		Base		37.559436	19,679,829.96	35.360000	18,527,402.40	-1,152,427.56	1.04
002824100	ABBOTT LABORATORIES COMMON STOCK NPV								
		Local	155,279.000	23.271738	3,613,612.26	40.900000	6,350,911.10	2,737,298.84	0.36
		Base		23.271738	3,613,612.26	40.900000	6,350,911.10	2,737,298.84	0.36
00287Y109	ABBVIE INC COMMON STOCK USD.01								
		Local	159,853.000	25.746859	4,115,712.61	56.440000	9,022,103.32	4,906,390.71	0.51
		Base		25.746859	4,115,712.61	56.440000	9,022,103.32	4,906,390.71	0.51
00724F101	ADOBE SYSTEMS INC COMMON STOCK USD.0001								
		Local	46,743.000	30.512005	1,426,222.66	72.360000	3,382,323.48	1,956,100.82	0.19
		Base		30.512005	1,426,222.66	72.360000	3,382,323.48	1,956,100.82	0.19
00817Y108	AETNA INC COMMON STOCK USD.01								
		Local	36,498.000	29.920494	1,092,038.19	81.080000	2,959,257.84	1,867,219.65	0.17
		Base		29.920494	1,092,038.19	81.080000	2,959,257.84	1,867,219.65	0.17
00846U101	AGILENT TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	33,552.000	41.624245	1,396,576.67	57.440000	1,927,226.88	530,650.21	0.11
		Base		41.624245	1,396,576.67	57.440000	1,927,226.88	530,650.21	0.11
009158106	AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.								
		Local	21,301.000	62.715924	1,335,911.90	128.620000	2,739,734.62	1,403,822.72	0.15
		Base		62.715924	1,335,911.90	128.620000	2,739,734.62	1,403,822.72	0.15

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
009363102	AIRGAS INC COMMON STOCK USD.01								
		Local	6,699.000	54.472371	364,910.41	108.910000	729,588.09	364,677.68	0.04
		Base		54.472371	364,910.41	108.910000	729,588.09	364,677.68	0.04
00971T101	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	17,966.000	42.121192	756,749.33	61.060000	1,097,003.96	340,254.63	0.06
		Base		42.121192	756,749.33	61.060000	1,097,003.96	340,254.63	0.06
013817101	ALCOA INC COMMON STOCK USD1.								
		Local	117,848.000	21.156257	2,493,222.53	14.890000	1,754,756.72	-738,465.81	0.10
		Base		21.156257	2,493,222.53	14.890000	1,754,756.72	-738,465.81	0.10
015351109	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001								
		Local	19,908.000	94.721624	1,885,718.09	156.250000	3,110,625.00	1,224,906.91	0.18
		Base		94.721624	1,885,718.09	156.250000	3,110,625.00	1,224,906.91	0.18
01741R102	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1								
		Local	10,863.000	42.301514	459,521.35	45.100000	489,921.30	30,399.95	0.03
		Base		42.301514	459,521.35	45.100000	489,921.30	30,399.95	0.03
018490102	ALLERGAN INC COMMON STOCK USD.01								
		Local	30,035.000	56.667982	1,702,022.85	169.220000	5,082,522.70	3,380,499.85	0.29
		Base		56.667982	1,702,022.85	169.220000	5,082,522.70	3,380,499.85	0.29
018581108	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01								
		Local	5,351.000	250.113274	1,338,356.13	281.250000	1,504,968.75	166,612.62	0.08
		Base		250.113274	1,338,356.13	281.250000	1,504,968.75	166,612.62	0.08
020002101	ALLSTATE CORP COMMON STOCK USD.01								
		Local	44,992.000	38.640619	1,738,518.75	58.720000	2,641,930.24	903,411.49	0.15
		Base		38.640619	1,738,518.75	58.720000	2,641,930.24	903,411.49	0.15
021441100	ALTERA CORP COMMON STOCK USD.001								
		Local	31,956.000	30.394068	971,272.84	34.760000	1,110,790.56	139,517.72	0.06
		Base		30.394068	971,272.84	34.760000	1,110,790.56	139,517.72	0.06
02209S103	ALTRIA GROUP INC COMMON STOCK USD.333								
		Local	200,541.000	16.569883	3,322,940.82	41.940000	8,410,689.54	5,087,748.72	0.47
		Base		16.569883	3,322,940.82	41.940000	8,410,689.54	5,087,748.72	0.47

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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
023135106	AMAZON.COM INC COMMON STOCK USD.01								
		37,435.000	Local	104.070347	3,895,873.44	324.780000	12,158,139.30	8,262,265.86	0.68
			Base	104.070347	3,895,873.44	324.780000	12,158,139.30	8,262,265.86	0.68
023608102	AMEREN CORPORATION COMMON STOCK USD.01								
		24,416.000	Local	39.143302	955,722.85	40.880000	998,126.08	42,403.23	0.06
			Base	39.143302	955,722.85	40.880000	998,126.08	42,403.23	0.06
025537101	AMERICAN ELECTRIC POWER COMMON STOCK USD6.5								
		49,085.000	Local	36.253906	1,779,522.97	55.770000	2,737,470.45	957,947.48	0.15
			Base	36.253906	1,779,522.97	55.770000	2,737,470.45	957,947.48	0.15
025816109	AMERICAN EXPRESS CO COMMON STOCK USD.2								
		91,957.000	Local	43.332509	3,984,727.49	94.870000	8,723,960.59	4,739,233.10	0.49
			Base	43.332509	3,984,727.49	94.870000	8,723,960.59	4,739,233.10	0.49
026874784	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5								
		147,329.000	Local	111.433763	16,417,424.92	54.580000	8,041,216.82	-8,376,208.10	0.45
			Base	111.433763	16,417,424.92	54.580000	8,041,216.82	-8,376,208.10	0.45
03027X100	AMERICAN TOWER CORP REIT USD.01								
		39,751.000	Local	46.227920	1,837,606.05	89.980000	3,576,794.98	1,739,188.93	0.20
			Base	46.227920	1,837,606.05	89.980000	3,576,794.98	1,739,188.93	0.20
03073E105	AMERISOURCEBERGEN CORP COMMON STOCK USD.01								
		23,064.000	Local	21.473209	495,258.10	72.660000	1,675,830.24	1,180,572.14	0.09
			Base	21.473209	495,258.10	72.660000	1,675,830.24	1,180,572.14	0.09
03076C106	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01								
		19,208.000	Local	36.181172	694,967.96	120.000000	2,304,960.00	1,609,992.04	0.13
			Base	36.181172	694,967.96	120.000000	2,304,960.00	1,609,992.04	0.13
031100100	AMETEK INC COMMON STOCK USD.01								
		24,661.000	Local	46.161934	1,138,399.45	52.280000	1,289,277.08	150,877.63	0.07
			Base	46.161934	1,138,399.45	52.280000	1,289,277.08	150,877.63	0.07
031162100	AMGEN INC COMMON STOCK USD.0001								
		75,976.000	Local	59.670308	4,533,511.32	118.370000	8,993,279.12	4,459,767.80	0.51
			Base	59.670308	4,533,511.32	118.370000	8,993,279.12	4,459,767.80	0.51

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
032095101	AMPHENOL CORP CL A COMMON STOCK USD.001								
		15,920.000	Local	42.388260	674,821.10	96.340000	1,533,732.80	858,911.70	0.09
			Base	42.388260	674,821.10	96.340000	1,533,732.80	858,911.70	0.09
032511107	ANADARKO PETROLEUM CORP COMMON STOCK USD.1								
		50,694.000	Local	45.677281	2,315,564.06	109.470000	5,549,472.18	3,233,908.12	0.31
			Base	45.677281	2,315,564.06	109.470000	5,549,472.18	3,233,908.12	0.31
032654105	ANALOG DEVICES INC COMMON STOCK USD.167								
		31,450.000	Local	39.453129	1,240,800.90	54.070000	1,700,501.50	459,700.60	0.10
			Base	39.453129	1,240,800.90	54.070000	1,700,501.50	459,700.60	0.10
037411105	APACHE CORP COMMON STOCK USD.625								
		39,721.000	Local	67.890461	2,696,677.00	100.620000	3,996,727.02	1,300,050.02	0.22
			Base	67.890461	2,696,677.00	100.620000	3,996,727.02	1,300,050.02	0.22
03748R101	APARTMENT INVT + MGMT CO A REIT USD.01								
		14,702.000	Local	22.118557	325,187.02	32.270000	474,433.54	149,246.52	0.03
			Base	22.118557	325,187.02	32.270000	474,433.54	149,246.52	0.03
037833100	APPLE INC COMMON STOCK USD.00001								
		628,327.000	Local	21.920168	13,773,033.14	92.930000	58,390,428.11	44,617,394.97	3.29
			Base	21.920168	13,773,033.14	92.930000	58,390,428.11	44,617,394.97	3.29
038222105	APPLIED MATERIALS INC COMMON STOCK USD.01								
		121,870.000	Local	19.679094	2,398,291.20	22.550000	2,748,168.50	349,877.30	0.15
			Base	19.679094	2,398,291.20	22.550000	2,748,168.50	349,877.30	0.15
039483102	ARCHER DANIELS MIDLAND CO COMMON STOCK NPV								
		66,252.000	Local	23.347092	1,546,791.56	44.110000	2,922,375.72	1,375,584.16	0.16
			Base	23.347092	1,546,791.56	44.110000	2,922,375.72	1,375,584.16	0.16
04621X108	ASSURANT INC COMMON STOCK USD.01								
		7,209.000	Local	52.107319	375,641.66	65.550000	472,549.95	96,908.29	0.03
			Base	52.107319	375,641.66	65.550000	472,549.95	96,908.29	0.03
052769106	AUTODESK INC COMMON STOCK USD.01								
		22,862.000	Local	25.354552	579,655.77	56.380000	1,288,959.56	709,303.79	0.07
			Base	25.354552	579,655.77	56.380000	1,288,959.56	709,303.79	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
053015103	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1								
		Local	48,486.000	44.841938	2,174,206.19	79.280000	3,843,970.08	1,669,763.89	0.22
		Base		44.841938	2,174,206.19	79.280000	3,843,970.08	1,669,763.89	0.22
05329W102	AUTONATION INC COMMON STOCK USD.01								
		Local	6,350.000	32.689858	207,580.60	59.680000	378,968.00	171,387.40	0.02
		Base		32.689858	207,580.60	59.680000	378,968.00	171,387.40	0.02
053332102	AUTOZONE INC COMMON STOCK USD.01								
		Local	3,392.000	204.945775	695,176.07	536.240000	1,818,926.08	1,123,750.01	0.10
		Base		204.945775	695,176.07	536.240000	1,818,926.08	1,123,750.01	0.10
053484101	AVALONBAY COMMUNITIES INC REIT USD.01								
		Local	12,242.000	125.531800	1,536,760.30	142.190000	1,740,689.98	203,929.68	0.10
		Base		125.531800	1,536,760.30	142.190000	1,740,689.98	203,929.68	0.10
053611109	AVERY DENNISON CORP COMMON STOCK USD1.								
		Local	9,660.000	49.369607	476,910.40	51.250000	495,075.00	18,164.60	0.03
		Base		49.369607	476,910.40	51.250000	495,075.00	18,164.60	0.03
054303102	AVON PRODUCTS INC COMMON STOCK USD.25								
		Local	43,669.000	26.746059	1,167,973.67	14.610000	638,004.09	-529,969.58	0.04
		Base		26.746059	1,167,973.67	14.610000	638,004.09	-529,969.58	0.04
054937107	BB+T CORP COMMON STOCK USD5.								
		Local	71,537.000	31.441764	2,249,249.45	39.430000	2,820,703.91	571,454.46	0.16
		Base		31.441764	2,249,249.45	39.430000	2,820,703.91	571,454.46	0.16
057224107	BAKER HUGHES INC COMMON STOCK USD1.								
		Local	43,995.000	57.251471	2,518,778.45	74.450000	3,275,427.75	756,649.30	0.18
		Base		57.251471	2,518,778.45	74.450000	3,275,427.75	756,649.30	0.18
058498106	BALL CORP COMMON STOCK NPV								
		Local	14,143.000	17.328978	245,083.74	62.680000	886,483.24	641,399.50	0.05
		Base		17.328978	245,083.74	62.680000	886,483.24	641,399.50	0.05
060505104	BANK OF AMERICA CORP COMMON STOCK USD.01								
		Local	1,063,471.000	24.092227	25,621,384.90	15.370000	16,345,549.27	-9,275,835.63	0.92
		Base		24.092227	25,621,384.90	15.370000	16,345,549.27	-9,275,835.63	0.92

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064058100	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01								
		Local	114,220.000	35.149103	4,014,730.51	37.480000	4,280,965.60	266,235.09	0.24
		Base		35.149103	4,014,730.51	37.480000	4,280,965.60	266,235.09	0.24
067383109	CR BARD INC COMMON STOCK USD.25								
		Local	7,807.000	63.073025	492,411.11	143.010000	1,116,479.07	624,067.96	0.06
		Base		63.073025	492,411.11	143.010000	1,116,479.07	624,067.96	0.06
071813109	BAXTER INTERNATIONAL INC COMMON STOCK USD1.								
		Local	54,661.000	44.823293	2,450,086.03	72.300000	3,951,990.30	1,501,904.27	0.22
		Base		44.823293	2,450,086.03	72.300000	3,951,990.30	1,501,904.27	0.22
075887109	BECTON DICKINSON AND CO COMMON STOCK USD1.								
		Local	19,424.000	55.298362	1,074,115.38	118.300000	2,297,859.20	1,223,743.82	0.13
		Base		55.298362	1,074,115.38	118.300000	2,297,859.20	1,223,743.82	0.13
075896100	BED BATH + BEYOND INC COMMON STOCK USD.01								
		Local	21,427.000	33.265151	712,772.38	57.380000	1,229,481.26	516,708.88	0.07
		Base		33.265151	712,772.38	57.380000	1,229,481.26	516,708.88	0.07
081437105	BEMIS COMPANY COMMON STOCK USD.1								
		Local	10,234.000	25.429086	260,241.27	40.660000	416,114.44	155,873.17	0.02
		Base		25.429086	260,241.27	40.660000	416,114.44	155,873.17	0.02
084670702	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033								
		Local	181,153.000	73.944537	13,395,274.78	126.560000	22,926,723.68	9,531,448.90	1.29
		Base		73.944537	13,395,274.78	126.560000	22,926,723.68	9,531,448.90	1.29
086516101	BEST BUY CO INC COMMON STOCK USD.1								
		Local	27,507.000	32.154555	884,475.34	31.010000	852,992.07	-31,483.27	0.05
		Base		32.154555	884,475.34	31.010000	852,992.07	-31,483.27	0.05
09062X103	BIOGEN IDEC INC COMMON STOCK USD.0005								
		Local	23,788.000	66.249504	1,575,943.20	315.310000	7,500,594.28	5,924,651.08	0.42
		Base		66.249504	1,575,943.20	315.310000	7,500,594.28	5,924,651.08	0.42
09247X101	BLACKROCK INC COMMON STOCK USD.01								
		Local	12,642.000	197.695721	2,499,269.31	319.600000	4,040,383.20	1,541,113.89	0.23
		Base		197.695721	2,499,269.31	319.600000	4,040,383.20	1,541,113.89	0.23

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093671105	H+R BLOCK INC COMMON STOCK NPV								
		27,594.000	Local	18.155565	500,984.67	33.520000	924,950.88	423,966.21	0.05
			Base	18.155565	500,984.67	33.520000	924,950.88	423,966.21	0.05
097023105	BOEING CO/THE COMMON STOCK USD5.								
		68,824.000	Local	61.688497	4,245,649.09	127.230000	8,756,477.52	4,510,828.43	0.49
			Base	61.688497	4,245,649.09	127.230000	8,756,477.52	4,510,828.43	0.49
099724106	BORGWARNER INC COMMON STOCK USD.01								
		22,938.000	Local	32.614722	748,116.49	65.190000	1,495,328.22	747,211.73	0.08
			Base	32.614722	748,116.49	65.190000	1,495,328.22	747,211.73	0.08
101121101	BOSTON PROPERTIES INC REIT USD.01								
		15,397.000	Local	89.129938	1,372,333.66	118.180000	1,819,617.46	447,283.80	0.10
			Base	89.129938	1,372,333.66	118.180000	1,819,617.46	447,283.80	0.10
101137107	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01								
		133,253.000	Local	17.121674	2,281,514.39	12.770000	1,701,640.81	-579,873.58	0.10
			Base	17.121674	2,281,514.39	12.770000	1,701,640.81	-579,873.58	0.10
110122108	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1								
		165,440.000	Local	38.986379	6,449,906.57	48.510000	8,025,494.40	1,575,587.83	0.45
			Base	38.986379	6,449,906.57	48.510000	8,025,494.40	1,575,587.83	0.45
111320107	BROADCOM CORP CL A COMMON STOCK USD.0001								
		55,543.000	Local	43.487204	2,415,409.78	37.120000	2,061,756.16	-353,653.62	0.12
			Base	43.487204	2,415,409.78	37.120000	2,061,756.16	-353,653.62	0.12
115637209	BROWN FORMAN CORP CLASS B COMMON STOCK USD.15								
		16,312.000	Local	35.098669	572,529.49	94.170000	1,536,101.04	963,571.55	0.09
			Base	35.098669	572,529.49	94.170000	1,536,101.04	963,571.55	0.09
124857202	CBS CORP CLASS B NON VOTING COMMON STOCK USD.001								
		55,532.000	Local	37.110489	2,060,819.66	62.140000	3,450,758.48	1,389,938.82	0.19
			Base	37.110489	2,060,819.66	62.140000	3,450,758.48	1,389,938.82	0.19
12504L109	CBRE GROUP INC A COMMON STOCK USD.01								
		28,061.000	Local	19.949967	559,816.03	32.040000	899,074.44	339,258.41	0.05
			Base	19.949967	559,816.03	32.040000	899,074.44	339,258.41	0.05

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125269100	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01								
		Local	5,238.000	130.564278	683,895.69	240.530000	1,259,896.14	576,000.45	0.07
		Base		130.564278	683,895.69	240.530000	1,259,896.14	576,000.45	0.07
12541W209	C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1								
		Local	14,939.000	52.060414	777,730.53	63.790000	952,958.81	175,228.28	0.05
		Base		52.060414	777,730.53	63.790000	952,958.81	175,228.28	0.05
125509109	CIGNA CORP COMMON STOCK USD.25								
		Local	27,529.000	34.873903	960,043.67	91.970000	2,531,842.13	1,571,798.46	0.14
		Base		34.873903	960,043.67	91.970000	2,531,842.13	1,571,798.46	0.14
12572Q105	CME GROUP INC COMMON STOCK USD.01								
		Local	31,754.000	85.804641	2,724,640.56	70.950000	2,252,946.30	-471,694.26	0.13
		Base		85.804641	2,724,640.56	70.950000	2,252,946.30	-471,694.26	0.13
125896100	CMS ENERGY CORP COMMON STOCK USD.01								
		Local	26,840.000	18.729956	502,712.02	31.150000	836,066.00	333,353.98	0.05
		Base		18.729956	502,712.02	31.150000	836,066.00	333,353.98	0.05
126408103	CSX CORP COMMON STOCK USD1.								
		Local	101,394.000	10.922344	1,107,460.19	30.810000	3,123,949.14	2,016,488.95	0.18
		Base		10.922344	1,107,460.19	30.810000	3,123,949.14	2,016,488.95	0.18
126650100	CVS CAREMARK CORP COMMON STOCK USD.01								
		Local	118,988.000	32.289952	3,842,116.82	75.370000	8,968,125.56	5,126,008.74	0.50
		Base		32.289952	3,842,116.82	75.370000	8,968,125.56	5,126,008.74	0.50
12673P105	CA INC COMMON STOCK USD.1								
		Local	32,442.000	31.536339	1,023,101.90	28.740000	932,383.08	-90,718.82	0.05
		Base		31.536339	1,023,101.90	28.740000	932,383.08	-90,718.82	0.05
12686C109	CABLEVISION SYSTEMS NY GRP A COMMON STOCK USD.01								
		Local	21,546.000	23.519729	506,756.08	17.650000	380,286.90	-126,469.18	0.02
		Base		23.519729	506,756.08	17.650000	380,286.90	-126,469.18	0.02
127097103	CABOT OIL + GAS CORP COMMON STOCK USD.1								
		Local	42,490.000	16.018735	680,636.06	34.140000	1,450,608.60	769,972.54	0.08
		Base		16.018735	680,636.06	34.140000	1,450,608.60	769,972.54	0.08

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13342B105	CAMERON INTERNATIONAL CORP COMMON STOCK USD.01								
		Local	20,530.000	42.339604	869,232.07	67.710000	1,390,086.30	520,854.23	0.08
		Base		42.339604	869,232.07	67.710000	1,390,086.30	520,854.23	0.08
134429109	CAMPBELL SOUP CO COMMON STOCK USD.0375								
		Local	17,996.000	34.399688	619,056.78	45.810000	824,396.76	205,339.98	0.05
		Base		34.399688	619,056.78	45.810000	824,396.76	205,339.98	0.05
14040H105	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01								
		Local	57,642.000	54.811378	3,159,437.43	82.600000	4,761,229.20	1,601,791.77	0.27
		Base		54.811378	3,159,437.43	82.600000	4,761,229.20	1,601,791.77	0.27
14149Y108	CARDINAL HEALTH INC COMMON STOCK NPV								
		Local	34,505.000	39.998596	1,380,151.56	68.560000	2,365,662.80	985,511.24	0.13
		Base		39.998596	1,380,151.56	68.560000	2,365,662.80	985,511.24	0.13
14170T101	CAREFUSION CORP COMMON STOCK USD.01								
		Local	20,970.000	28.605318	599,853.52	44.350000	930,019.50	330,165.98	0.05
		Base		28.605318	599,853.52	44.350000	930,019.50	330,165.98	0.05
143130102	CARMAX INC COMMON STOCK USD.5								
		Local	22,463.000	23.679924	531,922.14	52.010000	1,168,300.63	636,378.49	0.07
		Base		23.679924	531,922.14	52.010000	1,168,300.63	636,378.49	0.07
143658300	CARNIVAL CORP COMMON STOCK USD.01								
		Local	44,102.000	37.654306	1,660,630.20	37.650000	1,660,440.30	-189.90	0.09
		Base		37.654306	1,660,630.20	37.650000	1,660,440.30	-189.90	0.09
149123101	CATERPILLAR INC COMMON STOCK USD1.								
		Local	64,184.000	53.211333	3,415,316.22	108.670000	6,974,875.28	3,559,559.06	0.39
		Base		53.211333	3,415,316.22	108.670000	6,974,875.28	3,559,559.06	0.39
151020104	CELGENE CORP COMMON STOCK USD.01								
		Local	81,716.000	30.121619	2,461,418.22	85.880000	7,017,770.08	4,556,351.86	0.39
		Base		30.121619	2,461,418.22	85.880000	7,017,770.08	4,556,351.86	0.39
15189T107	CENTERPOINT ENERGY INC COMMON STOCK USD.01								
		Local	43,154.000	18.463619	796,779.01	25.540000	1,102,153.16	305,374.15	0.06
		Base		18.463619	796,779.01	25.540000	1,102,153.16	305,374.15	0.06

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156700106	CENTURYLINK INC COMMON STOCK USD1.								
		Local	58,160.000	63.334422	3,683,529.96	36.200000	2,105,392.00	-1,578,137.96	0.12
		Base		63.334422	3,683,529.96	36.200000	2,105,392.00	-1,578,137.96	0.12
156782104	CERNER CORP COMMON STOCK USD.01								
		Local	29,766.000	24.869071	740,252.78	51.580000	1,535,330.28	795,077.50	0.09
		Base		24.869071	740,252.78	51.580000	1,535,330.28	795,077.50	0.09
165167107	CHESAPEAKE ENERGY CORP COMMON STOCK USD.01								
		Local	50,951.000	30.094314	1,533,335.37	31.080000	1,583,557.08	50,221.71	0.09
		Base		30.094314	1,533,335.37	31.080000	1,583,557.08	50,221.71	0.09
166764100	CHEVRON CORP COMMON STOCK USD.75								
		Local	192,116.000	62.043466	11,919,542.60	130.550000	25,080,743.80	13,161,201.20	1.41
		Base		62.043466	11,919,542.60	130.550000	25,080,743.80	13,161,201.20	1.41
169656105	CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01								
		Local	3,122.000	280.361912	875,289.89	592.510000	1,849,816.22	974,526.33	0.10
		Base		280.361912	875,289.89	592.510000	1,849,816.22	974,526.33	0.10
171232101	CHUBB CORP COMMON STOCK USD1.								
		Local	24,715.000	44.157191	1,091,344.97	92.170000	2,277,981.55	1,186,636.58	0.13
		Base		44.157191	1,091,344.97	92.170000	2,277,981.55	1,186,636.58	0.13
171798101	CIMAREX ENERGY CO COMMON STOCK USD.01								
		Local	334.000	142.438503	47,574.46	143.460000	47,915.64	341.18	0.00
		Base		142.438503	47,574.46	143.460000	47,915.64	341.18	0.00
172062101	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.								
		Local	14,808.000	35.584502	526,935.30	48.040000	711,376.32	184,441.02	0.04
		Base		35.584502	526,935.30	48.040000	711,376.32	184,441.02	0.04
17275R102	CISCO SYSTEMS INC COMMON STOCK USD.001								
		Local	518,373.000	28.378482	14,710,638.92	24.850000	12,881,569.05	-1,829,069.87	0.72
		Base		28.378482	14,710,638.92	24.850000	12,881,569.05	-1,829,069.87	0.72
172908105	CINTAS CORP COMMON STOCK NPV								
		Local	10,131.000	35.955820	364,268.41	63.540000	643,723.74	279,455.33	0.04
		Base		35.955820	364,268.41	63.540000	643,723.74	279,455.33	0.04

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172967424	CITIGROUP INC COMMON STOCK USD.01								
		Local	305,559.000	83.412319	25,487,384.90	47.100000	14,391,828.90	-11,095,556.00	0.81
		Base		83.412319	25,487,384.90	47.100000	14,391,828.90	-11,095,556.00	0.81
177376100	CITRIX SYSTEMS INC COMMON STOCK USD.001								
		Local	16,482.000	40.178544	662,222.77	62.550000	1,030,949.10	368,726.33	0.06
		Base		40.178544	662,222.77	62.550000	1,030,949.10	368,726.33	0.06
189054109	CLOROX COMPANY COMMON STOCK USD1.								
		Local	13,073.000	55.411488	724,394.38	91.400000	1,194,872.20	470,477.82	0.07
		Base		55.411488	724,394.38	91.400000	1,194,872.20	470,477.82	0.07
189754104	COACH INC COMMON STOCK USD.01								
		Local	27,933.000	32.144599	897,895.08	34.190000	955,029.27	57,134.19	0.05
		Base		32.144599	897,895.08	34.190000	955,029.27	57,134.19	0.05
191216100	COCA COLA CO/THE COMMON STOCK USD.25								
		Local	381,294.000	27.348520	10,427,826.47	42.360000	16,151,613.84	5,723,787.37	0.91
		Base		27.348520	10,427,826.47	42.360000	16,151,613.84	5,723,787.37	0.91
19122T109	COCA COLA ENTERPRISES COMMON STOCK USD.01								
		Local	23,915.000	22.376096	535,124.33	47.780000	1,142,658.70	607,534.37	0.06
		Base		22.376096	535,124.33	47.780000	1,142,658.70	607,534.37	0.06
192446102	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01								
		Local	61,125.000	22.582487	1,380,354.51	48.910000	2,989,623.75	1,609,269.24	0.17
		Base		22.582487	1,380,354.51	48.910000	2,989,623.75	1,609,269.24	0.17
194162103	COLGATE PALMOLIVE CO COMMON STOCK USD1.								
		Local	87,850.000	32.259550	2,834,001.45	68.180000	5,989,613.00	3,155,611.55	0.34
		Base		32.259550	2,834,001.45	68.180000	5,989,613.00	3,155,611.55	0.34
20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01								
		Local	262,297.000	20.470073	5,369,238.74	53.680000	14,080,102.96	8,710,864.22	0.79
		Base		20.470073	5,369,238.74	53.680000	14,080,102.96	8,710,864.22	0.79
200340107	COMERICA INC COMMON STOCK USD5.								
		Local	18,322.000	44.454081	814,487.67	50.160000	919,031.52	104,543.85	0.05
		Base		44.454081	814,487.67	50.160000	919,031.52	104,543.85	0.05

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
205363104	COMPUTER SCIENCES CORP COMMON STOCK USD1.								
		Local	14,661.000	49.813912	730,321.77	63.200000	926,575.20	196,253.43	0.05
		Base		49.813912	730,321.77	63.200000	926,575.20	196,253.43	0.05
205887102	CONAGRA FOODS INC COMMON STOCK USD5.								
		Local	42,306.000	23.938668	1,012,749.30	29.680000	1,255,642.08	242,892.78	0.07
		Base		23.938668	1,012,749.30	29.680000	1,255,642.08	242,892.78	0.07
20825C104	CONOCOPHILLIPS COMMON STOCK USD.01								
		Local	123,383.000	38.526919	4,753,566.89	85.730000	10,577,624.59	5,824,057.70	0.60
		Base		38.526919	4,753,566.89	85.730000	10,577,624.59	5,824,057.70	0.60
20854P109	CONSOL ENERGY INC COMMON STOCK USD.01								
		Local	23,061.000	45.252800	1,043,574.82	46.070000	1,062,420.27	18,845.45	0.06
		Base		45.252800	1,043,574.82	46.070000	1,062,420.27	18,845.45	0.06
209115104	CONSOLIDATED EDISON INC COMMON STOCK USD.1								
		Local	29,475.000	45.141705	1,330,551.76	57.740000	1,701,886.50	371,334.74	0.10
		Base		45.141705	1,330,551.76	57.740000	1,701,886.50	371,334.74	0.10
21036P108	CONSTELLATION BRANDS INC A COMMON STOCK USD.01								
		Local	16,831.000	29.315614	493,411.10	88.130000	1,483,316.03	989,904.93	0.08
		Base		29.315614	493,411.10	88.130000	1,483,316.03	989,904.93	0.08
219350105	CORNING INC COMMON STOCK USD.5								
		Local	131,559.000	22.427013	2,950,475.45	21.950000	2,887,720.05	-62,755.40	0.16
		Base		22.427013	2,950,475.45	21.950000	2,887,720.05	-62,755.40	0.16
22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005								
		Local	44,249.000	56.090520	2,481,949.44	115.160000	5,095,714.84	2,613,765.40	0.29
		Base		56.090520	2,481,949.44	115.160000	5,095,714.84	2,613,765.40	0.29
228227104	CROWN CASTLE INTL CORP REIT USD.01								
		Local	33,617.000	58.907176	1,980,282.52	74.260000	2,496,398.42	516,115.90	0.14
		Base		58.907176	1,980,282.52	74.260000	2,496,398.42	516,115.90	0.14
231021106	CUMMINS INC COMMON STOCK USD2.5								
		Local	17,471.000	38.025078	664,336.14	154.290000	2,695,600.59	2,031,264.45	0.15
		Base		38.025078	664,336.14	154.290000	2,695,600.59	2,031,264.45	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
23331A109	DR HORTON INC COMMON STOCK USD.01								
		Local	28,653.000	28.551496	818,086.01	24.580000	704,290.74	-113,795.27	0.04
		Base		28.551496	818,086.01	24.580000	704,290.74	-113,795.27	0.04
233331107	DTE ENERGY COMPANY COMMON STOCK NPV								
		Local	17,820.000	44.750693	797,457.35	77.870000	1,387,643.40	590,186.05	0.08
		Base		44.750693	797,457.35	77.870000	1,387,643.40	590,186.05	0.08
235851102	DANAHER CORP COMMON STOCK USD.01								
		Local	60,448.000	33.800945	2,043,199.52	78.730000	4,759,071.04	2,715,871.52	0.27
		Base		33.800945	2,043,199.52	78.730000	4,759,071.04	2,715,871.52	0.27
237194105	DARDEN RESTAURANTS INC COMMON STOCK NPV								
		Local	13,209.000	29.391370	388,230.60	46.270000	611,180.43	222,949.83	0.03
		Base		29.391370	388,230.60	46.270000	611,180.43	222,949.83	0.03
23918K108	DAVITA HEALTHCARE PARTNERS I COMMON STOCK USD.001								
		Local	17,807.000	33.033954	588,235.62	72.320000	1,287,802.24	699,566.62	0.07
		Base		33.033954	588,235.62	72.320000	1,287,802.24	699,566.62	0.07
244199105	DEERE + CO COMMON STOCK USD1.								
		Local	37,203.000	41.006655	1,525,570.59	90.550000	3,368,731.65	1,843,161.06	0.19
		Base		41.006655	1,525,570.59	90.550000	3,368,731.65	1,843,161.06	0.19
247361702	DELTA AIR LINES INC COMMON STOCK USD.0001								
		Local	85,473.000	22.387866	1,913,558.05	38.720000	3,309,514.56	1,395,956.51	0.19
		Base		22.387866	1,913,558.05	38.720000	3,309,514.56	1,395,956.51	0.19
247916208	DENBURY RESOURCES INC COMMON STOCK USD.001								
		Local	35,823.000	16.084218	576,184.95	18.460000	661,292.58	85,107.63	0.04
		Base		16.084218	576,184.95	18.460000	661,292.58	85,107.63	0.04
249030107	DENTSPLY INTERNATIONAL INC COMMON STOCK USD.01								
		Local	14,271.000	31.378907	447,808.38	47.350000	675,731.85	227,923.47	0.04
		Base		31.378907	447,808.38	47.350000	675,731.85	227,923.47	0.04
25179M103	DEVON ENERGY CORPORATION COMMON STOCK USD.1								
		Local	38,537.000	51.210634	1,973,504.20	79.400000	3,059,837.80	1,086,333.60	0.17
		Base		51.210634	1,973,504.20	79.400000	3,059,837.80	1,086,333.60	0.17

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
25271C102	DIAMOND OFFSHORE DRILLING COMMON STOCK USD.01								
		Local	6,996.000	64.150320	448,795.64	49.630000	347,211.48	-101,584.16	0.02
		Base		64.150320	448,795.64	49.630000	347,211.48	-101,584.16	0.02
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01								
		Local	163,968.000	31.887646	5,228,553.46	85.740000	14,058,616.32	8,830,062.86	0.79
		Base		31.887646	5,228,553.46	85.740000	14,058,616.32	8,830,062.86	0.79
254709108	DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01								
		Local	47,386.000	20.408661	967,084.83	61.980000	2,936,984.28	1,969,899.45	0.17
		Base		20.408661	967,084.83	61.980000	2,936,984.28	1,969,899.45	0.17
25470F104	DISCOVERY COMMUNICATIONS A COMMON STOCK USD.01								
		Local	22,381.000	35.461877	793,672.27	74.280000	1,662,460.68	868,788.41	0.09
		Base		35.461877	793,672.27	74.280000	1,662,460.68	868,788.41	0.09
25490A309	DIRECTV COMMON STOCK USD.01								
		Local	47,679.000	31.356472	1,495,045.25	85.010000	4,053,191.79	2,558,146.54	0.23
		Base		31.356472	1,495,045.25	85.010000	4,053,191.79	2,558,146.54	0.23
256677105	DOLLAR GENERAL CORP COMMON STOCK USD.875								
		Local	30,520.000	50.401313	1,538,248.07	57.360000	1,750,627.20	212,379.13	0.10
		Base		50.401313	1,538,248.07	57.360000	1,750,627.20	212,379.13	0.10
256746108	DOLLAR TREE INC COMMON STOCK USD.01								
		Local	20,940.000	41.909630	877,587.66	54.460000	1,140,392.40	262,804.74	0.06
		Base		41.909630	877,587.66	54.460000	1,140,392.40	262,804.74	0.06
25746U109	DOMINION RESOURCES INC/VA COMMON STOCK NPV								
		Local	58,515.000	36.387982	2,129,242.77	71.520000	4,184,992.80	2,055,750.03	0.24
		Base		36.387982	2,129,242.77	71.520000	4,184,992.80	2,055,750.03	0.24
260003108	DOVER CORP COMMON STOCK USD1.								
		Local	17,109.000	37.237609	637,098.25	90.950000	1,556,063.55	918,965.30	0.09
		Base		37.237609	637,098.25	90.950000	1,556,063.55	918,965.30	0.09
260543103	DOW CHEMICAL CO/THE COMMON STOCK USD2.5								
		Local	122,349.000	33.152351	4,056,156.96	51.460000	6,296,079.54	2,239,922.58	0.35
		Base		33.152351	4,056,156.96	51.460000	6,296,079.54	2,239,922.58	0.35

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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
26138E109	DR PEPPER SNAPPLE GROUP INC COMMON STOCK USD.01								
		Local	19,852.000	25.634687	508,899.80	58.580000	1,162,930.16	654,030.36	0.07
		Base		25.634687	508,899.80	58.580000	1,162,930.16	654,030.36	0.07
263534109	DU PONT (E.I.) DE NEMOURS COMMON STOCK USD.3								
		Local	93,288.000	48.482596	4,522,844.38	65.440000	6,104,766.72	1,581,922.34	0.34
		Base		48.482596	4,522,844.38	65.440000	6,104,766.72	1,581,922.34	0.34
26441C204	DUKE ENERGY CORP COMMON STOCK USD.001								
		Local	71,091.000	51.825181	3,684,303.91	74.190000	5,274,241.29	1,589,937.38	0.30
		Base		51.825181	3,684,303.91	74.190000	5,274,241.29	1,589,937.38	0.30
26483E100	DUN + BRADSTREET CORP COMMON STOCK USD.01								
		Local	3,783.000	77.355871	292,637.26	110.200000	416,886.60	124,249.34	0.02
		Base		77.355871	292,637.26	110.200000	416,886.60	124,249.34	0.02
268648102	EMC CORP/MA COMMON STOCK USD.01								
		Local	203,839.000	26.991953	5,502,012.76	26.340000	5,369,119.26	-132,893.50	0.30
		Base		26.991953	5,502,012.76	26.340000	5,369,119.26	-132,893.50	0.30
26875P101	EOG RESOURCES INC COMMON STOCK USD.01								
		Local	54,968.000	33.831414	1,859,645.16	116.860000	6,423,560.48	4,563,915.32	0.36
		Base		33.831414	1,859,645.16	116.860000	6,423,560.48	4,563,915.32	0.36
26884L109	EQT CORP COMMON STOCK NPV								
		Local	15,184.000	38.473016	584,174.28	106.900000	1,623,169.60	1,038,995.32	0.09
		Base		38.473016	584,174.28	106.900000	1,623,169.60	1,038,995.32	0.09
269246401	E TRADE FINANCIAL CORP COMMON STOCK USD.01								
		Local	29,009.000	26.343723	764,205.07	21.260000	616,731.34	-147,473.73	0.03
		Base		26.343723	764,205.07	21.260000	616,731.34	-147,473.73	0.03
277432100	EASTMAN CHEMICAL CO COMMON STOCK USD.01								
		Local	15,343.000	32.780817	502,956.07	87.350000	1,340,211.05	837,254.98	0.08
		Base		32.780817	502,956.07	87.350000	1,340,211.05	837,254.98	0.08
278642103	EBAY INC COMMON STOCK USD.001								
		Local	117,253.000	27.166047	3,185,300.50	50.060000	5,869,685.18	2,684,384.68	0.33
		Base		27.166047	3,185,300.50	50.060000	5,869,685.18	2,684,384.68	0.33

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
278865100	ECOLAB INC COMMON STOCK USD1.								
		Local	27,240.000	45.414838	1,237,100.20	111.340000	3,032,901.60	1,795,801.40	0.17
		Base		45.414838	1,237,100.20	111.340000	3,032,901.60	1,795,801.40	0.17
281020107	EDISON INTERNATIONAL COMMON STOCK NPV								
		Local	32,786.000	33.965132	1,113,580.83	58.110000	1,905,194.46	791,613.63	0.11
		Base		33.965132	1,113,580.83	58.110000	1,905,194.46	791,613.63	0.11
28176E108	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.								
		Local	10,792.000	86.784527	936,578.62	85.840000	926,385.28	-10,193.34	0.05
		Base		86.784527	936,578.62	85.840000	926,385.28	-10,193.34	0.05
285512109	ELECTRONIC ARTS INC COMMON STOCK USD.01								
		Local	31,154.000	33.292076	1,037,181.33	35.870000	1,117,493.98	80,312.65	0.06
		Base		33.292076	1,037,181.33	35.870000	1,117,493.98	80,312.65	0.06
291011104	EMERSON ELECTRIC CO COMMON STOCK USD.5								
		Local	70,741.000	38.290087	2,708,679.02	66.360000	4,694,372.76	1,985,693.74	0.26
		Base		38.290087	2,708,679.02	66.360000	4,694,372.76	1,985,693.74	0.26
29364G103	ENTERGY CORP COMMON STOCK USD.01								
		Local	17,969.000	59.745090	1,073,559.53	82.090000	1,475,075.21	401,515.68	0.08
		Base		59.745090	1,073,559.53	82.090000	1,475,075.21	401,515.68	0.08
294429105	EQUIFAX INC COMMON STOCK USD1.25								
		Local	12,281.000	30.926359	379,806.61	72.540000	890,863.74	511,057.13	0.05
		Base		30.926359	379,806.61	72.540000	890,863.74	511,057.13	0.05
29476L107	EQUITY RESIDENTIAL REIT USD.01								
		Local	33,792.000	40.778753	1,377,995.62	63.000000	2,128,896.00	750,900.38	0.12
		Base		40.778753	1,377,995.62	63.000000	2,128,896.00	750,900.38	0.12
297178105	ESSEX PROPERTY TRUST INC REIT USD.0001								
		Local	6,196.000	173.997636	1,078,089.35	184.910000	1,145,702.36	67,613.01	0.06
		Base		173.997636	1,078,089.35	184.910000	1,145,702.36	67,613.01	0.06
30161N101	EXELON CORP COMMON STOCK NPV								
		Local	86,282.000	42.944190	3,705,310.56	36.480000	3,147,567.36	-557,743.20	0.18
		Base		42.944190	3,705,310.56	36.480000	3,147,567.36	-557,743.20	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
30212P303	EXPEDIA INC COMMON STOCK USD.001								
		Local	10,292.000	35.146727	361,730.11	78.760000	810,597.92	448,867.81	0.05
		Base		35.146727	361,730.11	78.760000	810,597.92	448,867.81	0.05
302130109	EXPEDITORS INTL WASH INC COMMON STOCK USD.01								
		Local	20,393.000	41.611208	848,577.37	44.160000	900,554.88	51,977.51	0.05
		Base		41.611208	848,577.37	44.160000	900,554.88	51,977.51	0.05
30219G108	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01								
		Local	78,092.000	24.251740	1,893,866.88	69.330000	5,414,118.36	3,520,251.48	0.30
		Base		24.251740	1,893,866.88	69.330000	5,414,118.36	3,520,251.48	0.30
30231G102	EXXON MOBIL CORP COMMON STOCK NPV								
		Local	434,846.000	57.509569	25,007,806.13	100.680000	43,780,295.28	18,772,489.15	2.46
		Base		57.509569	25,007,806.13	100.680000	43,780,295.28	18,772,489.15	2.46
302445101	FLIR SYSTEMS INC COMMON STOCK USD.01								
		Local	14,177.000	29.039448	411,692.25	34.730000	492,367.21	80,674.96	0.03
		Base		29.039448	411,692.25	34.730000	492,367.21	80,674.96	0.03
302491303	FMC CORP COMMON STOCK USD.1								
		Local	13,372.000	29.314177	391,989.18	71.190000	951,952.68	559,963.50	0.05
		Base		29.314177	391,989.18	71.190000	951,952.68	559,963.50	0.05
30249U101	FMC TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	23,750.000	26.061664	618,964.53	61.070000	1,450,412.50	831,447.97	0.08
		Base		26.061664	618,964.53	61.070000	1,450,412.50	831,447.97	0.08
30303M102	FACEBOOK INC A COMMON STOCK USD.000006								
		Local	171,909.000	54.663622	9,397,168.52	67.290000	11,567,756.61	2,170,588.09	0.65
		Base		54.663622	9,397,168.52	67.290000	11,567,756.61	2,170,588.09	0.65
307000109	FAMILY DOLLAR STORES COMMON STOCK USD.1								
		Local	9,616.000	34.117398	328,072.90	66.140000	636,002.24	307,929.34	0.04
		Base		34.117398	328,072.90	66.140000	636,002.24	307,929.34	0.04
311900104	FASTENAL CO COMMON STOCK USD.01								
		Local	27,475.000	28.884440	793,600.00	49.490000	1,359,737.75	566,137.75	0.08
		Base		28.884440	793,600.00	49.490000	1,359,737.75	566,137.75	0.08

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31428X106	FEDEX CORP COMMON STOCK USD.1								
		Local	27,953.000	73.831331	2,063,807.20	151.380000	4,231,525.14	2,167,717.94	0.24
		Base		73.831331	2,063,807.20	151.380000	4,231,525.14	2,167,717.94	0.24
315616102	F5 NETWORKS INC COMMON STOCK NPV								
		Local	7,619.000	128.703105	980,588.96	111.440000	849,061.36	-131,527.60	0.05
		Base		128.703105	980,588.96	111.440000	849,061.36	-131,527.60	0.05
31620M106	FIDELITY NATIONAL INFORMATIO COMMON STOCK USD.01								
		Local	29,250.000	27.532701	805,331.51	54.740000	1,601,145.00	795,813.49	0.09
		Base		27.532701	805,331.51	54.740000	1,601,145.00	795,813.49	0.09
316773100	FIFTH THIRD BANCORP COMMON STOCK NPV								
		Local	85,682.000	24.442400	2,094,273.70	21.350000	1,829,310.70	-264,963.00	0.10
		Base		24.442400	2,094,273.70	21.350000	1,829,310.70	-264,963.00	0.10
336433107	FIRST SOLAR INC COMMON STOCK USD.001								
		Local	7,110.000	110.335312	784,484.07	71.060000	505,236.60	-279,247.47	0.03
		Base		110.335312	784,484.07	71.060000	505,236.60	-279,247.47	0.03
337738108	FISERV INC COMMON STOCK USD.01								
		Local	25,609.000	21.195108	542,785.53	60.320000	1,544,734.88	1,001,949.35	0.09
		Base		21.195108	542,785.53	60.320000	1,544,734.88	1,001,949.35	0.09
337932107	FIRSTENERGY CORP COMMON STOCK USD.1								
		Local	42,137.000	45.866094	1,932,659.60	34.720000	1,462,996.64	-469,662.96	0.08
		Base		45.866094	1,932,659.60	34.720000	1,462,996.64	-469,662.96	0.08
343412102	FLUOR CORP COMMON STOCK USD.01								
		Local	16,136.000	39.335582	634,718.95	76.900000	1,240,858.40	606,139.45	0.07
		Base		39.335582	634,718.95	76.900000	1,240,858.40	606,139.45	0.07
34354P105	FLOWSERVE CORP COMMON STOCK USD1.25								
		Local	13,845.000	23.251181	321,912.60	74.350000	1,029,375.75	707,463.15	0.06
		Base		23.251181	321,912.60	74.350000	1,029,375.75	707,463.15	0.06
345370860	FORD MOTOR CO COMMON STOCK USD.01								
		Local	396,867.000	12.214669	4,847,598.89	17.240000	6,841,987.08	1,994,388.19	0.38
		Base		12.214669	4,847,598.89	17.240000	6,841,987.08	1,994,388.19	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
345838106	FOREST LABORATORIES INC COMMON STOCK USD.1								
		Local	23,998.000	37.660219	903,769.94	99.000000	2,375,802.00	1,472,032.06	0.13
		Base		37.660219	903,769.94	99.000000	2,375,802.00	1,472,032.06	0.13
34988V106	FOSSIL GROUP INC COMMON STOCK USD.01								
		Local	4,837.000	129.414780	625,979.29	104.520000	505,563.24	-120,416.05	0.03
		Base		129.414780	625,979.29	104.520000	505,563.24	-120,416.05	0.03
354613101	FRANKLIN RESOURCES INC COMMON STOCK USD.1								
		Local	40,628.000	24.986281	1,015,142.63	57.840000	2,349,923.52	1,334,780.89	0.13
		Base		24.986281	1,015,142.63	57.840000	2,349,923.52	1,334,780.89	0.13
35671D857	FREEPORT MCMORAN INC COMMON STOCK USD.1								
		Local	104,496.000	30.901781	3,229,112.54	36.500000	3,814,104.00	584,991.46	0.21
		Base		30.901781	3,229,112.54	36.500000	3,814,104.00	584,991.46	0.21
35906A108	FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25								
		Local	100,584.000	9.839942	989,740.71	5.840000	587,410.56	-402,330.15	0.03
		Base		9.839942	989,740.71	5.840000	587,410.56	-402,330.15	0.03
36467W109	GAMESTOP CORP CLASS A COMMON STOCK USD.001								
		Local	11,654.000	46.141895	537,737.65	40.470000	471,637.38	-66,100.27	0.03
		Base		46.141895	537,737.65	40.470000	471,637.38	-66,100.27	0.03
364730101	GANNETT CO COMMON STOCK USD1.								
		Local	22,880.000	47.599757	1,089,082.45	31.310000	716,372.80	-372,709.65	0.04
		Base		47.599757	1,089,082.45	31.310000	716,372.80	-372,709.65	0.04
364760108	GAP INC/THE COMMON STOCK USD.05								
		Local	26,656.000	26.289525	700,773.58	41.570000	1,108,089.92	407,316.34	0.06
		Base		26.289525	700,773.58	41.570000	1,108,089.92	407,316.34	0.06
369550108	GENERAL DYNAMICS CORP COMMON STOCK USD1.								
		Local	32,719.000	54.741230	1,791,078.32	116.550000	3,813,399.45	2,022,321.13	0.21
		Base		54.741230	1,791,078.32	116.550000	3,813,399.45	2,022,321.13	0.21
369604103	GENERAL ELECTRIC CO COMMON STOCK USD.06								
		Local	1,009,633.000	32.110872	32,420,195.92	26.280000	26,533,155.24	-5,887,040.68	1.49
		Base		32.110872	32,420,195.92	26.280000	26,533,155.24	-5,887,040.68	1.49

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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
370023103	GENERAL GROWTH PROPERTIES REIT USD.01								
		Local	52,465.000	21.184007	1,111,418.94	23.560000	1,236,075.40	124,656.46	0.07
		Base		21.184007	1,111,418.94	23.560000	1,236,075.40	124,656.46	0.07
370334104	GENERAL MILLS INC COMMON STOCK USD.1								
		Local	62,847.000	27.597294	1,734,407.12	52.540000	3,301,981.38	1,567,574.26	0.19
		Base		27.597294	1,734,407.12	52.540000	3,301,981.38	1,567,574.26	0.19
37045V100	GENERAL MOTORS CO COMMON STOCK USD.01								
		Local	131,184.000	36.087120	4,734,052.75	36.300000	4,761,979.20	27,926.45	0.27
		Base		36.087120	4,734,052.75	36.300000	4,761,979.20	27,926.45	0.27
372460105	GENUINE PARTS CO COMMON STOCK USD1.								
		Local	15,470.000	39.828548	616,147.63	87.800000	1,358,266.00	742,118.37	0.08
		Base		39.828548	616,147.63	87.800000	1,358,266.00	742,118.37	0.08
37247D106	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001								
		Local	49,848.000	23.380803	1,165,486.28	17.400000	867,355.20	-298,131.08	0.05
		Base		23.380803	1,165,486.28	17.400000	867,355.20	-298,131.08	0.05
375558103	GILEAD SCIENCES INC COMMON STOCK USD.001								
		Local	154,794.000	17.916321	2,773,338.94	82.910000	12,833,970.54	10,060,631.60	0.72
		Base		17.916321	2,773,338.94	82.910000	12,833,970.54	10,060,631.60	0.72
38141G104	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01								
		Local	42,371.000	115.880983	4,909,993.13	167.440000	7,094,600.24	2,184,607.11	0.40
		Base		115.880983	4,909,993.13	167.440000	7,094,600.24	2,184,607.11	0.40
382550101	GOODYEAR TIRE + RUBBER CO COMMON STOCK NPV								
		Local	27,737.000	22.773118	631,657.97	27.780000	770,533.86	138,875.89	0.04
		Base		22.773118	631,657.97	27.780000	770,533.86	138,875.89	0.04
38259P508	GOOGLE INC CL A COMMON STOCK USD.001								
		Local	28,406.000	263.293022	7,479,101.58	584.670000	16,608,136.02	9,129,034.44	0.93
		Base		263.293022	7,479,101.58	584.670000	16,608,136.02	9,129,034.44	0.93
38259P706	GOOGLE INC CL C COMMON STOCK USD.001								
		Local	28,406.000	261.602144	7,431,070.49	575.280000	16,341,403.68	8,910,333.19	0.92
		Base		261.602144	7,431,070.49	575.280000	16,341,403.68	8,910,333.19	0.92

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384637104	GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0								
		Local	439.000	621.547699	272,859.44	718.110000	315,250.29	42,390.85	0.02
		Base		621.547699	272,859.44	718.110000	315,250.29	42,390.85	0.02
384802104	WW GRAINGER INC COMMON STOCK USD.5								
		Local	6,162.000	89.809992	553,409.17	254.270000	1,566,811.74	1,013,402.57	0.09
		Base		89.809992	553,409.17	254.270000	1,566,811.74	1,013,402.57	0.09
40414L109	HCP INC REIT USD1.								
		Local	46,005.000	35.713386	1,642,994.30	41.380000	1,903,686.90	260,692.60	0.11
		Base		35.713386	1,642,994.30	41.380000	1,903,686.90	260,692.60	0.11
406216101	HALLIBURTON CO COMMON STOCK USD2.5								
		Local	85,623.000	30.970838	2,651,816.05	71.010000	6,080,089.23	3,428,273.18	0.34
		Base		30.970838	2,651,816.05	71.010000	6,080,089.23	3,428,273.18	0.34
412822108	HARLEY DAVIDSON INC COMMON STOCK USD.01								
		Local	22,144.000	42.534630	941,886.85	69.850000	1,546,758.40	604,871.55	0.09
		Base		42.534630	941,886.85	69.850000	1,546,758.40	604,871.55	0.09
413086109	HARMAN INTERNATIONAL COMMON STOCK USD.01								
		Local	6,821.000	75.966020	518,164.22	107.430000	732,780.03	214,615.81	0.04
		Base		75.966020	518,164.22	107.430000	732,780.03	214,615.81	0.04
413875105	HARRIS CORP COMMON STOCK USD1.								
		Local	10,747.000	44.503316	478,277.14	75.750000	814,085.25	335,808.11	0.05
		Base		44.503316	478,277.14	75.750000	814,085.25	335,808.11	0.05
416515104	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01								
		Local	44,915.000	44.088405	1,980,230.71	35.810000	1,608,406.15	-371,824.56	0.09
		Base		44.088405	1,980,230.71	35.810000	1,608,406.15	-371,824.56	0.09
418056107	HASBRO INC COMMON STOCK USD.5								
		Local	11,727.000	27.613755	323,826.50	53.050000	622,117.35	298,290.85	0.04
		Base		27.613755	323,826.50	53.050000	622,117.35	298,290.85	0.04
42217K106	HEALTH CARE REIT INC REIT USD1.								
		Local	30,735.000	50.937500	1,565,564.06	62.670000	1,926,162.45	360,598.39	0.11
		Base		50.937500	1,565,564.06	62.670000	1,926,162.45	360,598.39	0.11

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
423452101	HELMERICH + PAYNE COMMON STOCK USD.1								
		Local	10,821.000	44.891053	485,766.08	116.110000	1,256,426.31	770,660.23	0.07
		Base		44.891053	485,766.08	116.110000	1,256,426.31	770,660.23	0.07
427866108	HERSHEY CO/THE COMMON STOCK USD1.								
		Local	15,089.000	42.014287	633,953.58	97.370000	1,469,215.93	835,262.35	0.08
		Base		42.014287	633,953.58	97.370000	1,469,215.93	835,262.35	0.08
42809H107	HESS CORP COMMON STOCK USD1.								
		Local	27,499.000	52.190682	1,435,191.57	98.890000	2,719,376.11	1,284,184.54	0.15
		Base		52.190682	1,435,191.57	98.890000	2,719,376.11	1,284,184.54	0.15
428236103	HEWLETT PACKARD CO COMMON STOCK USD.01								
		Local	190,706.000	33.835248	6,452,584.71	33.680000	6,422,978.08	-29,606.63	0.36
		Base		33.835248	6,452,584.71	33.680000	6,422,978.08	-29,606.63	0.36
437076102	HOME DEPOT INC COMMON STOCK USD.05								
		Local	141,710.000	42.186085	5,978,190.08	80.960000	11,472,841.60	5,494,651.52	0.65
		Base		42.186085	5,978,190.08	80.960000	11,472,841.60	5,494,651.52	0.65
438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.								
		Local	78,907.000	46.517956	3,670,592.35	92.950000	7,334,405.65	3,663,813.30	0.41
		Base		46.517956	3,670,592.35	92.950000	7,334,405.65	3,663,813.30	0.41
440452100	HORMEL FOODS CORP COMMON STOCK USD.0586								
		Local	13,548.000	18.462093	250,124.43	49.350000	668,593.80	418,469.37	0.04
		Base		18.462093	250,124.43	49.350000	668,593.80	418,469.37	0.04
441060100	HOSPIRA INC COMMON STOCK USD.01								
		Local	16,751.000	36.057869	604,005.36	51.370000	860,498.87	256,493.51	0.05
		Base		36.057869	604,005.36	51.370000	860,498.87	256,493.51	0.05
44107P104	HOST HOTELS + RESORTS INC REIT USD.01								
		Local	76,151.000	18.706986	1,424,555.70	22.010000	1,676,083.51	251,527.81	0.09
		Base		18.706986	1,424,555.70	22.010000	1,676,083.51	251,527.81	0.09
443683107	HUDSON CITY BANCORP INC COMMON STOCK USD.01								
		Local	47,857.000	12.871840	616,007.65	9.830000	470,434.31	-145,573.34	0.03
		Base		12.871840	616,007.65	9.830000	470,434.31	-145,573.34	0.03

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
444859102	HUMANA INC COMMON STOCK USD.166								
		Local	15,500.000	37.872466	587,023.22	127.720000	1,979,660.00	1,392,636.78	0.11
		Base		37.872466	587,023.22	127.720000	1,979,660.00	1,392,636.78	0.11
446150104	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01								
		Local	83,645.000	10.244532	856,903.85	9.540000	797,973.30	-58,930.55	0.04
		Base		10.244532	856,903.85	9.540000	797,973.30	-58,930.55	0.04
452308109	ILLINOIS TOOL WORKS COMMON STOCK USD.01								
		Local	39,334.000	43.031919	1,692,617.49	87.560000	3,444,085.04	1,751,467.55	0.19
		Base		43.031919	1,692,617.49	87.560000	3,444,085.04	1,751,467.55	0.19
458140100	INTEL CORP COMMON STOCK USD.001								
		Local	500,332.000	28.472901	14,245,903.45	30.900000	15,460,258.80	1,214,355.35	0.87
		Base		28.472901	14,245,903.45	30.900000	15,460,258.80	1,214,355.35	0.87
45822P105	INTEGRYS ENERGY GROUP INC COMMON STOCK USD1.								
		Local	8,047.000	50.706063	408,031.69	71.130000	572,383.11	164,351.42	0.03
		Base		50.706063	408,031.69	71.130000	572,383.11	164,351.42	0.03
45866F104	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01								
		Local	11,569.000	134.366465	1,554,485.63	188.900000	2,185,384.10	630,898.47	0.12
		Base		134.366465	1,554,485.63	188.900000	2,185,384.10	630,898.47	0.12
459200101	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2								
		Local	98,503.000	115.507747	11,377,859.62	181.270000	17,855,638.81	6,477,779.19	1.00
		Base		115.507747	11,377,859.62	181.270000	17,855,638.81	6,477,779.19	1.00
459506101	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125								
		Local	8,178.000	42.717540	349,344.04	104.280000	852,801.84	503,457.80	0.05
		Base		42.717540	349,344.04	104.280000	852,801.84	503,457.80	0.05
460146103	INTERNATIONAL PAPER CO COMMON STOCK USD1.								
		Local	44,157.000	34.497038	1,523,285.72	50.470000	2,228,603.79	705,318.07	0.13
		Base		34.497038	1,523,285.72	50.470000	2,228,603.79	705,318.07	0.13
460690100	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1								
		Local	42,671.000	17.512087	747,258.27	19.510000	832,511.21	85,252.94	0.05
		Base		17.512087	747,258.27	19.510000	832,511.21	85,252.94	0.05

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461202103	INTUIT INC COMMON STOCK USD.01								
		Local	28,510.000	34.373355	979,984.34	80.530000	2,295,910.30	1,315,925.96	0.13
		Base		34.373355	979,984.34	80.530000	2,295,910.30	1,315,925.96	0.13
46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD.001								
		Local	3,841.000	310.605295	1,193,034.94	411.800000	1,581,723.80	388,688.86	0.09
		Base		310.605295	1,193,034.94	411.800000	1,581,723.80	388,688.86	0.09
462846106	IRON MOUNTAIN INC COMMON STOCK USD.01								
		Local	17,151.000	25.777063	442,102.40	35.450000	608,002.95	165,900.55	0.03
		Base		25.777063	442,102.40	35.450000	608,002.95	165,900.55	0.03
46625H100	JPMORGAN CHASE + CO COMMON STOCK USD1.0								
		Local	381,068.000	41.661213	15,875,755.22	57.620000	21,957,138.16	6,081,382.94	1.24
		Base		41.661213	15,875,755.22	57.620000	21,957,138.16	6,081,382.94	1.24
466313103	JABIL CIRCUIT INC COMMON STOCK USD.001								
		Local	18,885.000	22.054719	416,503.36	20.900000	394,696.50	-21,806.86	0.02
		Base		22.054719	416,503.36	20.900000	394,696.50	-21,806.86	0.02
469814107	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.								
		Local	13,273.000	75.876188	1,007,104.64	53.280000	707,185.44	-299,919.20	0.04
		Base		75.876188	1,007,104.64	53.280000	707,185.44	-299,919.20	0.04
478160104	JOHNSON + JOHNSON COMMON STOCK USD1.								
		Local	284,672.000	59.123897	16,830,917.99	104.620000	29,782,384.64	12,951,466.65	1.68
		Base		59.123897	16,830,917.99	104.620000	29,782,384.64	12,951,466.65	1.68
478366107	JOHNSON CONTROLS INC COMMON STOCK USD.01388								
		Local	66,821.000	22.741846	1,519,632.90	49.930000	3,336,372.53	1,816,739.63	0.19
		Base		22.741846	1,519,632.90	49.930000	3,336,372.53	1,816,739.63	0.19
481165108	JOY GLOBAL INC COMMON STOCK USD1.								
		Local	10,077.000	89.939745	906,322.81	61.580000	620,541.66	-285,781.15	0.03
		Base		89.939745	906,322.81	61.580000	620,541.66	-285,781.15	0.03
48203R104	JUNIPER NETWORKS INC COMMON STOCK USD.00001								
		Local	47,632.000	19.338405	921,126.89	24.540000	1,168,889.28	247,762.39	0.07
		Base		19.338405	921,126.89	24.540000	1,168,889.28	247,762.39	0.07

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482480100	KLA TENCOR CORPORATION COMMON STOCK USD.001								
		Local	16,763.000	42.905099	719,218.17	72.640000	1,217,664.32	498,446.15	0.07
		Base		42.905099	719,218.17	72.640000	1,217,664.32	498,446.15	0.07
485170302	KANSAS CITY SOUTHERN COMMON STOCK USD.01								
		Local	11,094.000	111.785306	1,240,146.19	107.510000	1,192,715.94	-47,430.25	0.07
		Base		111.785306	1,240,146.19	107.510000	1,192,715.94	-47,430.25	0.07
487836108	KELLOGG CO COMMON STOCK USD.25								
		Local	25,841.000	43.420624	1,122,032.35	65.700000	1,697,753.70	575,721.35	0.10
		Base		43.420624	1,122,032.35	65.700000	1,697,753.70	575,721.35	0.10
49271M100	KEURIG GREEN MOUNTAIN INC COMMON STOCK USD.1								
		Local	12,996.000	111.936591	1,454,727.94	124.610000	1,619,431.56	164,703.62	0.09
		Base		111.936591	1,454,727.94	124.610000	1,619,431.56	164,703.62	0.09
493267108	KEYCORP COMMON STOCK USD1.								
		Local	89,500.000	13.497645	1,208,039.21	14.330000	1,282,535.00	74,495.79	0.07
		Base		13.497645	1,208,039.21	14.330000	1,282,535.00	74,495.79	0.07
494368103	KIMBERLY CLARK CORP COMMON STOCK USD1.25								
		Local	38,179.000	62.176027	2,373,818.53	111.220000	4,246,268.38	1,872,449.85	0.24
		Base		62.176027	2,373,818.53	111.220000	4,246,268.38	1,872,449.85	0.24
49446R109	KIMCO REALTY CORP REIT USD.01								
		Local	41,235.000	23.726142	978,347.46	22.980000	947,580.30	-30,767.16	0.05
		Base		23.726142	978,347.46	22.980000	947,580.30	-30,767.16	0.05
49456B101	KINDER MORGAN INC COMMON STOCK USD.01								
		Local	67,416.000	31.680166	2,135,750.07	36.260000	2,444,504.16	308,754.09	0.14
		Base		31.680166	2,135,750.07	36.260000	2,444,504.16	308,754.09	0.14
500255104	KOHLS CORP COMMON STOCK USD.01								
		Local	20,256.000	50.561187	1,024,167.40	52.680000	1,067,086.08	42,918.68	0.06
		Base		50.561187	1,024,167.40	52.680000	1,067,086.08	42,918.68	0.06
50076Q106	KRAFT FOODS GROUP INC COMMON STOCK								
		Local	60,007.000	27.561406	1,653,877.29	59.950000	3,597,419.65	1,943,542.36	0.20
		Base		27.561406	1,653,877.29	59.950000	3,597,419.65	1,943,542.36	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
501044101	KROGER CO COMMON STOCK USD1.								
		Local	51,978.000	23.700962	1,231,928.62	49.430000	2,569,272.54	1,337,343.92	0.14
		Base		23.700962	1,231,928.62	49.430000	2,569,272.54	1,337,343.92	0.14
501797104	L BRANDS INC COMMON STOCK USD.5								
		Local	24,537.000	24.880933	610,503.46	58.660000	1,439,340.42	828,836.96	0.08
		Base		24.880933	610,503.46	58.660000	1,439,340.42	828,836.96	0.08
502424104	L 3 COMMUNICATIONS HOLDINGS COMMON STOCK USD.01								
		Local	8,639.000	75.889935	655,613.15	120.750000	1,043,159.25	387,546.10	0.06
		Base		75.889935	655,613.15	120.750000	1,043,159.25	387,546.10	0.06
50540R409	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1								
		Local	8,584.000	58.520386	502,338.99	102.400000	879,001.60	376,662.61	0.05
		Base		58.520386	502,338.99	102.400000	879,001.60	376,662.61	0.05
512807108	LAM RESEARCH CORP COMMON STOCK USD.001								
		Local	16,334.000	35.274822	576,178.94	67.580000	1,103,851.72	527,672.78	0.06
		Base		35.274822	576,178.94	67.580000	1,103,851.72	527,672.78	0.06
518439104	ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01								
		Local	25,720.000	31.062431	798,925.73	74.260000	1,909,967.20	1,111,041.47	0.11
		Base		31.062431	798,925.73	74.260000	1,909,967.20	1,111,041.47	0.11
524660107	LEGGETT + PLATT INC COMMON STOCK USD.01								
		Local	13,977.000	21.982582	307,250.55	34.280000	479,131.56	171,881.01	0.03
		Base		21.982582	307,250.55	34.280000	479,131.56	171,881.01	0.03
524901105	LEGG MASON INC COMMON STOCK USD.1								
		Local	10,547.000	74.398383	784,679.75	51.310000	541,166.57	-243,513.18	0.03
		Base		74.398383	784,679.75	51.310000	541,166.57	-243,513.18	0.03
526057104	LENNAR CORP A COMMON STOCK USD.1								
		Local	17,691.000	37.809661	668,890.71	41.980000	742,668.18	73,777.47	0.04
		Base		37.809661	668,890.71	41.980000	742,668.18	73,777.47	0.04
527288104	LEUCADIA NATIONAL CORP COMMON STOCK USD1.								
		Local	31,513.000	32.778812	1,032,958.71	26.220000	826,270.86	-206,687.85	0.05
		Base		32.778812	1,032,958.71	26.220000	826,270.86	-206,687.85	0.05

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532457108	ELI LILLY + CO COMMON STOCK NPV								
		Local	99,155.000	58.087338	5,759,650.04	62.170000	6,164,466.35	404,816.31	0.35
		Base		58.087338	5,759,650.04	62.170000	6,164,466.35	404,816.31	0.35
534187109	LINCOLN NATIONAL CORP COMMON STOCK NPV								
		Local	26,536.000	39.576558	1,050,203.54	51.440000	1,365,011.84	314,808.30	0.08
		Base		39.576558	1,050,203.54	51.440000	1,365,011.84	314,808.30	0.08
535678106	LINEAR TECHNOLOGY CORP COMMON STOCK USD.001								
		Local	23,741.000	40.446707	960,245.28	47.070000	1,117,488.87	157,243.59	0.06
		Base		40.446707	960,245.28	47.070000	1,117,488.87	157,243.59	0.06
539830109	LOCKHEED MARTIN CORP COMMON STOCK USD1.								
		Local	27,170.000	63.860645	1,735,093.73	160.730000	4,367,034.10	2,631,940.37	0.25
		Base		63.860645	1,735,093.73	160.730000	4,367,034.10	2,631,940.37	0.25
540424108	LOEWS CORP COMMON STOCK USD.01								
		Local	30,798.000	27.791819	855,932.43	44.010000	1,355,419.98	499,487.55	0.08
		Base		27.791819	855,932.43	44.010000	1,355,419.98	499,487.55	0.08
544147101	LORILLARD INC COMMON STOCK USD.01								
		Local	36,449.000	25.666721	935,526.30	60.970000	2,222,295.53	1,286,769.23	0.13
		Base		25.666721	935,526.30	60.970000	2,222,295.53	1,286,769.23	0.13
548661107	LOWE S COS INC COMMON STOCK USD.5								
		Local	105,242.000	22.257908	2,342,466.76	47.990000	5,050,563.58	2,708,096.82	0.28
		Base		22.257908	2,342,466.76	47.990000	5,050,563.58	2,708,096.82	0.28
55261F104	M + T BANK CORP COMMON STOCK USD.5								
		Local	13,186.000	89.509819	1,180,276.47	124.050000	1,635,723.30	455,446.83	0.09
		Base		89.509819	1,180,276.47	124.050000	1,635,723.30	455,446.83	0.09
554382101	MACERICH CO/THE REIT USD.01								
		Local	14,144.000	70.005151	990,152.86	66.750000	944,112.00	-46,040.86	0.05
		Base		70.005151	990,152.86	66.750000	944,112.00	-46,040.86	0.05
55616P104	MACY S INC COMMON STOCK USD.01								
		Local	37,080.000	31.732163	1,176,628.59	58.020000	2,151,381.60	974,753.01	0.12
		Base		31.732163	1,176,628.59	58.020000	2,151,381.60	974,753.01	0.12

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565849106	MARATHON OIL CORP COMMON STOCK USD1.								
		Local	70,134.000	19.283098	1,352,400.83	39.920000	2,799,749.28	1,447,348.45	0.16
		Base		19.283098	1,352,400.83	39.920000	2,799,749.28	1,447,348.45	0.16
56585A102	MARATHON PETROLEUM CORP COMMON STOCK								
		Local	29,642.000	25.447664	754,319.66	78.070000	2,314,150.94	1,559,831.28	0.13
		Base		25.447664	754,319.66	78.070000	2,314,150.94	1,559,831.28	0.13
571748102	MARSH + MCLENNAN COS COMMON STOCK USD1.								
		Local	55,183.000	36.231185	1,999,345.49	51.820000	2,859,583.06	860,237.57	0.16
		Base		36.231185	1,999,345.49	51.820000	2,859,583.06	860,237.57	0.16
571903202	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01								
		Local	22,251.000	33.770116	751,418.86	64.100000	1,426,289.10	674,870.24	0.08
		Base		33.770116	751,418.86	64.100000	1,426,289.10	674,870.24	0.08
574599106	MASCO CORP COMMON STOCK USD1.								
		Local	35,865.000	22.440854	804,841.24	22.200000	796,203.00	-8,638.24	0.04
		Base		22.440854	804,841.24	22.200000	796,203.00	-8,638.24	0.04
57636Q104	MASTERCARD INC CLASS A COMMON STOCK USD.0001								
		Local	102,685.000	27.154792	2,788,389.86	73.470000	7,544,266.95	4,755,877.09	0.42
		Base		27.154792	2,788,389.86	73.470000	7,544,266.95	4,755,877.09	0.42
577081102	MATTEL INC COMMON STOCK USD1.								
		Local	34,251.000	21.507545	736,654.93	38.970000	1,334,761.47	598,106.54	0.08
		Base		21.507545	736,654.93	38.970000	1,334,761.47	598,106.54	0.08
579780206	MCCORMICK + CO NON VTG SHRS COMMON STOCK NPV								
		Local	13,199.000	34.619073	456,937.15	71.590000	944,916.41	487,979.26	0.05
		Base		34.619073	456,937.15	71.590000	944,916.41	487,979.26	0.05
580135101	MCDONALD S CORP COMMON STOCK USD.01								
		Local	99,612.000	47.362210	4,717,844.47	100.740000	10,034,912.88	5,317,068.41	0.56
		Base		47.362210	4,717,844.47	100.740000	10,034,912.88	5,317,068.41	0.56
580645109	MCGRAW HILL FINANCIAL INC COMMON STOCK USD1.								
		Local	27,271.000	38.178395	1,041,163.00	83.030000	2,264,311.13	1,223,148.13	0.13
		Base		38.178395	1,041,163.00	83.030000	2,264,311.13	1,223,148.13	0.13

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58155Q103	MCKESSON CORP COMMON STOCK USD.01								
		23,158.000	Local	51.357620	1,189,339.76	186.210000	4,312,251.18	3,122,911.42	0.24
			Base	51.357620	1,189,339.76	186.210000	4,312,251.18	3,122,911.42	0.24
582839106	MEAD JOHNSON NUTRITION CO COMMON STOCK USD.01								
		20,293.000	Local	49.276267	999,963.29	93.170000	1,890,698.81	890,735.52	0.11
			Base	49.276267	999,963.29	93.170000	1,890,698.81	890,735.52	0.11
583334107	MEADWESTVACO CORP COMMON STOCK USD.01								
		17,567.000	Local	26.407155	463,894.50	44.260000	777,515.42	313,620.92	0.04
			Base	26.407155	463,894.50	44.260000	777,515.42	313,620.92	0.04
585055106	MEDTRONIC INC COMMON STOCK USD.1								
		100,712.000	Local	46.168205	4,649,692.27	63.760000	6,421,397.12	1,771,704.85	0.36
			Base	46.168205	4,649,692.27	63.760000	6,421,397.12	1,771,704.85	0.36
58933Y105	MERCK + CO. INC. COMMON STOCK USD.5								
		295,915.000	Local	45.924190	13,589,656.58	57.850000	17,118,682.75	3,529,026.17	0.96
			Base	45.924190	13,589,656.58	57.850000	17,118,682.75	3,529,026.17	0.96
59156R108	METLIFE INC COMMON STOCK USD.01								
		113,061.000	Local	39.840952	4,504,457.87	55.560000	6,281,669.16	1,777,211.29	0.35
			Base	39.840952	4,504,457.87	55.560000	6,281,669.16	1,777,211.29	0.35
594918104	MICROSOFT CORP COMMON STOCK USD.00000625								
		760,124.000	Local	31.884451	24,236,136.58	41.700000	31,697,170.80	7,461,034.22	1.78
			Base	31.884451	24,236,136.58	41.700000	31,697,170.80	7,461,034.22	1.78
595017104	MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001								
		20,037.000	Local	30.996563	621,078.14	48.810000	978,005.97	356,927.83	0.06
			Base	30.996563	621,078.14	48.810000	978,005.97	356,927.83	0.06
595112103	MICRON TECHNOLOGY INC COMMON STOCK USD.1								
		106,756.000	Local	15.888465	1,696,188.94	32.950000	3,517,610.20	1,821,421.26	0.20
			Base	15.888465	1,696,188.94	32.950000	3,517,610.20	1,821,421.26	0.20
608190104	MOHAWK INDUSTRIES INC COMMON STOCK USD.01								
		6,146.000	Local	69.278298	425,784.42	138.340000	850,237.64	424,453.22	0.05
			Base	69.278298	425,784.42	138.340000	850,237.64	424,453.22	0.05

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60871R209	MOLSON COORS BREWING CO B COMMON STOCK USD.01								
		Local	15,935.000	42.839887	682,653.60	74.160000	1,181,739.60	499,086.00	0.07
		Base		42.839887	682,653.60	74.160000	1,181,739.60	499,086.00	0.07
609207105	MONDELEZ INTERNATIONAL INC A COMMON STOCK NPV								
		Local	171,169.000	16.790624	2,874,034.36	37.610000	6,437,666.09	3,563,631.73	0.36
		Base		16.790624	2,874,034.36	37.610000	6,437,666.09	3,563,631.73	0.36
61166W101	MONSANTO CO COMMON STOCK USD.01								
		Local	52,818.000	48.532609	2,563,395.32	124.740000	6,588,517.32	4,025,122.00	0.37
		Base		48.532609	2,563,395.32	124.740000	6,588,517.32	4,025,122.00	0.37
611740101	MONSTER BEVERAGE CORP COMMON STOCK USD.005								
		Local	13,602.000	67.719782	921,124.47	71.030000	966,150.06	45,025.59	0.05
		Base		67.719782	921,124.47	71.030000	966,150.06	45,025.59	0.05
615369105	MOODY S CORP COMMON STOCK USD.01								
		Local	18,924.000	28.516369	539,643.77	87.660000	1,658,877.84	1,119,234.07	0.09
		Base		28.516369	539,643.77	87.660000	1,658,877.84	1,119,234.07	0.09
617446448	MORGAN STANLEY COMMON STOCK USD.01								
		Local	141,156.000	37.189876	5,249,574.10	32.330000	4,563,573.48	-686,000.62	0.26
		Base		37.189876	5,249,574.10	32.330000	4,563,573.48	-686,000.62	0.26
61945C103	MOSAIC CO/THE COMMON STOCK USD.01								
		Local	34,116.000	53.741467	1,833,443.88	49.450000	1,687,036.20	-146,407.68	0.09
		Base		53.741467	1,833,443.88	49.450000	1,687,036.20	-146,407.68	0.09
620076307	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01								
		Local	22,736.000	71.279308	1,620,606.34	66.570000	1,513,535.52	-107,070.82	0.09
		Base		71.279308	1,620,606.34	66.570000	1,513,535.52	-107,070.82	0.09
626717102	MURPHY OIL CORP COMMON STOCK USD1.								
		Local	17,328.000	48.444151	839,440.24	66.480000	1,151,965.44	312,525.20	0.06
		Base		48.444151	839,440.24	66.480000	1,151,965.44	312,525.20	0.06
628530107	MYLAN INC COMMON STOCK USD.5								
		Local	37,426.000	20.483512	766,615.93	51.560000	1,929,684.56	1,163,068.63	0.11
		Base		20.483512	766,615.93	51.560000	1,929,684.56	1,163,068.63	0.11

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629377508	NRG ENERGY INC COMMON STOCK USD.01								
		Local	32,727.000	23.759878	777,589.53	37.200000	1,217,444.40	439,854.87	0.07
		Base		23.759878	777,589.53	37.200000	1,217,444.40	439,854.87	0.07
631103108	NASDAQ OMX GROUP/THE COMMON STOCK USD.01								
		Local	11,764.000	29.499953	347,037.45	38.620000	454,325.68	107,288.23	0.03
		Base		29.499953	347,037.45	38.620000	454,325.68	107,288.23	0.03
637071101	NATIONAL OILWELL VARCO INC COMMON STOCK USD.01								
		Local	43,123.000	46.420963	2,001,811.19	82.350000	3,551,179.05	1,549,367.86	0.20
		Base		46.420963	2,001,811.19	82.350000	3,551,179.05	1,549,367.86	0.20
63938C108	NAVIENT CORP COMMON STOCK USD.01								
		Local	43,142.000	16.578273	715,219.84	17.710000	764,044.82	48,824.98	0.04
		Base		16.578273	715,219.84	17.710000	764,044.82	48,824.98	0.04
64110D104	NETAPP INC COMMON STOCK USD.001								
		Local	33,336.000	35.123542	1,170,878.41	36.520000	1,217,430.72	46,552.31	0.07
		Base		35.123542	1,170,878.41	36.520000	1,217,430.72	46,552.31	0.07
64110L106	NETFLIX INC COMMON STOCK USD.001								
		Local	6,018.000	175.402476	1,055,572.10	440.600000	2,651,530.80	1,595,958.70	0.15
		Base		175.402476	1,055,572.10	440.600000	2,651,530.80	1,595,958.70	0.15
651229106	NEWELL RUBBERMAID INC COMMON STOCK USD1.								
		Local	28,066.000	24.169675	678,346.09	30.990000	869,765.34	191,419.25	0.05
		Base		24.169675	678,346.09	30.990000	869,765.34	191,419.25	0.05
651290108	NEWFIELD EXPLORATION CO COMMON STOCK USD.01								
		Local	13,718.000	64.337148	882,576.99	44.200000	606,335.60	-276,241.39	0.03
		Base		64.337148	882,576.99	44.200000	606,335.60	-276,241.39	0.03
651639106	NEWMONT MINING CORP COMMON STOCK USD1.6								
		Local	50,105.000	39.434888	1,975,885.06	25.440000	1,274,671.20	-701,213.86	0.07
		Base		39.434888	1,975,885.06	25.440000	1,274,671.20	-701,213.86	0.07
65249B109	NEWS CORP CLASS A COMMON STOCK USD.01								
		Local	50,109.000	11.850039	593,793.58	17.940000	898,955.46	305,161.88	0.05
		Base		11.850039	593,793.58	17.940000	898,955.46	305,161.88	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
65339F101	NEXTERA ENERGY INC COMMON STOCK USD.01								
		43,813.000	Local	47.055805	2,061,656.00	102.480000	4,489,956.24	2,428,300.24	0.25
			Base	47.055805	2,061,656.00	102.480000	4,489,956.24	2,428,300.24	0.25
654106103	NIKE INC CL B COMMON STOCK NPV								
		74,849.000	Local	26.094571	1,953,152.54	77.550000	5,804,539.95	3,851,387.41	0.33
			Base	26.094571	1,953,152.54	77.550000	5,804,539.95	3,851,387.41	0.33
65473P105	NISOURCE INC COMMON STOCK USD.01								
		31,597.000	Local	22.030718	696,104.59	39.340000	1,243,025.98	546,921.39	0.07
			Base	22.030718	696,104.59	39.340000	1,243,025.98	546,921.39	0.07
655044105	NOBLE ENERGY INC COMMON STOCK USD.01								
		36,217.000	Local	42.032407	1,522,287.68	77.460000	2,805,368.82	1,283,081.14	0.16
			Base	42.032407	1,522,287.68	77.460000	2,805,368.82	1,283,081.14	0.16
655664100	NORDSTROM INC COMMON STOCK NPV								
		14,399.000	Local	26.818179	386,154.96	67.930000	978,124.07	591,969.11	0.06
			Base	26.818179	386,154.96	67.930000	978,124.07	591,969.11	0.06
655844108	NORFOLK SOUTHERN CORP COMMON STOCK USD1.								
		31,167.000	Local	40.565034	1,264,290.41	103.030000	3,211,136.01	1,946,845.60	0.18
			Base	40.565034	1,264,290.41	103.030000	3,211,136.01	1,946,845.60	0.18
664397106	NORTHEAST UTILITIES COMMON STOCK USD5.								
		31,742.000	Local	29.773677	945,076.05	47.270000	1,500,444.34	555,368.29	0.08
			Base	29.773677	945,076.05	47.270000	1,500,444.34	555,368.29	0.08
665859104	NORTHERN TRUST CORP COMMON STOCK USD1.667								
		22,448.000	Local	56.946615	1,278,337.62	64.210000	1,441,386.08	163,048.46	0.08
			Base	56.946615	1,278,337.62	64.210000	1,441,386.08	163,048.46	0.08
666807102	NORTHROP GRUMMAN CORP COMMON STOCK USD1.								
		21,810.000	Local	50.073687	1,092,107.12	119.630000	2,609,130.30	1,517,023.18	0.15
			Base	50.073687	1,092,107.12	119.630000	2,609,130.30	1,517,023.18	0.15
670346105	NUCOR CORP COMMON STOCK USD.4								
		32,037.000	Local	34.117308	1,093,016.19	49.250000	1,577,822.25	484,806.06	0.09
			Base	34.117308	1,093,016.19	49.250000	1,577,822.25	484,806.06	0.09

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67066G104	NVIDIA CORP COMMON STOCK USD.001								
		55,773.000	Local	15.465493	862,556.94	18.540000	1,034,031.42	171,474.48	0.06
			Base	15.465493	862,556.94	18.540000	1,034,031.42	171,474.48	0.06
67103H107	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01								
		10,704.000	Local	43.244227	462,886.21	150.600000	1,612,022.40	1,149,136.19	0.09
			Base	43.244227	462,886.21	150.600000	1,612,022.40	1,149,136.19	0.09
674599105	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2								
		79,975.000	Local	45.397752	3,630,685.24	102.630000	8,207,834.25	4,577,149.01	0.46
			Base	45.397752	3,630,685.24	102.630000	8,207,834.25	4,577,149.01	0.46
681919106	OMNICOM GROUP COMMON STOCK USD.15								
		25,983.000	Local	41.690374	1,083,240.98	71.220000	1,850,509.26	767,268.28	0.10
			Base	41.690374	1,083,240.98	71.220000	1,850,509.26	767,268.28	0.10
682680103	ONEOK INC COMMON STOCK USD.01								
		20,912.000	Local	23.872738	499,226.69	68.080000	1,423,688.96	924,462.27	0.08
			Base	23.872738	499,226.69	68.080000	1,423,688.96	924,462.27	0.08
68389X105	ORACLE CORP COMMON STOCK USD.01								
		348,482.000	Local	20.883219	7,277,426.09	40.530000	14,123,975.46	6,846,549.37	0.79
			Base	20.883219	7,277,426.09	40.530000	14,123,975.46	6,846,549.37	0.79
690768403	OWENS ILLINOIS INC COMMON STOCK USD.01								
		16,580.000	Local	26.115071	432,987.87	34.640000	574,331.20	141,343.33	0.03
			Base	26.115071	432,987.87	34.640000	574,331.20	141,343.33	0.03
69331C108	P G + E CORP COMMON STOCK NPV								
		46,055.000	Local	36.125577	1,663,763.44	48.020000	2,211,561.10	547,797.66	0.12
			Base	36.125577	1,663,763.44	48.020000	2,211,561.10	547,797.66	0.12
693475105	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.								
		53,743.000	Local	80.298648	4,315,490.26	89.050000	4,785,814.15	470,323.89	0.27
			Base	80.298648	4,315,490.26	89.050000	4,785,814.15	470,323.89	0.27
693506107	PPG INDUSTRIES INC COMMON STOCK USD1.67								
		13,938.000	Local	66.269407	923,662.99	210.150000	2,929,070.70	2,005,407.71	0.16
			Base	66.269407	923,662.99	210.150000	2,929,070.70	2,005,407.71	0.16

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69351T106	PPL CORPORATION COMMON STOCK USD.01								
		Local	63,469.000	27.099076	1,719,951.25	35.530000	2,255,053.57	535,102.32	0.13
		Base		27.099076	1,719,951.25	35.530000	2,255,053.57	535,102.32	0.13
693656100	PVH CORP COMMON STOCK USD1.								
		Local	8,214.000	120.431997	989,228.42	116.600000	957,752.40	-31,476.02	0.05
		Base		120.431997	989,228.42	116.600000	957,752.40	-31,476.02	0.05
693718108	PACCAR INC COMMON STOCK USD1.								
		Local	35,653.000	28.811601	1,027,220.00	62.830000	2,240,077.99	1,212,857.99	0.13
		Base		28.811601	1,027,220.00	62.830000	2,240,077.99	1,212,857.99	0.13
696429307	PALL CORP COMMON STOCK USD.1								
		Local	11,047.000	33.366126	368,595.59	85.390000	943,303.33	574,707.74	0.05
		Base		33.366126	368,595.59	85.390000	943,303.33	574,707.74	0.05
701094104	PARKER HANNIFIN CORP COMMON STOCK USD.5								
		Local	15,007.000	48.805727	732,427.54	125.730000	1,886,830.11	1,154,402.57	0.11
		Base		48.805727	732,427.54	125.730000	1,886,830.11	1,154,402.57	0.11
703395103	PATTERSON COS INC COMMON STOCK USD.01								
		Local	8,262.000	36.492268	301,499.12	39.510000	326,431.62	24,932.50	0.02
		Base		36.492268	301,499.12	39.510000	326,431.62	24,932.50	0.02
704326107	PAYCHEX INC COMMON STOCK USD.01								
		Local	32,619.000	31.944552	1,041,999.33	41.560000	1,355,645.64	313,646.31	0.08
		Base		31.944552	1,041,999.33	41.560000	1,355,645.64	313,646.31	0.08
704549104	PEABODY ENERGY CORP COMMON STOCK USD.01								
		Local	27,301.000	41.421200	1,130,840.17	16.350000	446,371.35	-684,468.82	0.03
		Base		41.421200	1,130,840.17	16.350000	446,371.35	-684,468.82	0.03
712704105	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01								
		Local	31,220.000	16.491013	514,849.42	15.170000	473,607.40	-41,242.02	0.03
		Base		16.491013	514,849.42	15.170000	473,607.40	-41,242.02	0.03
713291102	PEPCO HOLDINGS INC COMMON STOCK USD.01								
		Local	25,210.000	24.578885	619,633.70	27.480000	692,770.80	73,137.10	0.04
		Base		24.578885	619,633.70	27.480000	692,770.80	73,137.10	0.04

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713448108	PEPSICO INC COMMON STOCK USD.017								
		Local	153,206.000	53.159904	8,144,416.21	89.340000	13,687,424.04	5,543,007.83	0.77
		Base		53.159904	8,144,416.21	89.340000	13,687,424.04	5,543,007.83	0.77
714046109	PERKINELMER INC COMMON STOCK USD1.								
		Local	11,356.000	25.012670	284,043.88	46.840000	531,915.04	247,871.16	0.03
		Base		25.012670	284,043.88	46.840000	531,915.04	247,871.16	0.03
716768106	PETSMART INC COMMON STOCK USD.0001								
		Local	10,438.000	67.572990	705,326.87	59.800000	624,192.40	-81,134.47	0.04
		Base		67.572990	705,326.87	59.800000	624,192.40	-81,134.47	0.04
717081103	PFIZER INC W/D COMMON STOCK USD.05								
		Local	642,313.000	28.002484	17,986,359.39	29.680000	19,063,849.84	1,077,490.45	1.07
		Base		28.002484	17,986,359.39	29.680000	19,063,849.84	1,077,490.45	1.07
718172109	PHILIP MORRIS INTERNATIONAL COMMON STOCK NPV								
		Local	159,518.000	37.483128	5,979,233.58	84.310000	13,448,962.58	7,469,729.00	0.76
		Base		37.483128	5,979,233.58	84.310000	13,448,962.58	7,469,729.00	0.76
718546104	PHILLIPS 66 COMMON STOCK								
		Local	59,133.000	26.392418	1,560,662.86	80.430000	4,756,067.19	3,195,404.33	0.27
		Base		26.392418	1,560,662.86	80.430000	4,756,067.19	3,195,404.33	0.27
723484101	PINNACLE WEST CAPITAL COMMON STOCK NPV								
		Local	11,089.000	40.860488	453,101.95	57.840000	641,387.76	188,285.81	0.04
		Base		40.860488	453,101.95	57.840000	641,387.76	188,285.81	0.04
723787107	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01								
		Local	14,382.000	77.545373	1,115,257.55	229.810000	3,305,127.42	2,189,869.87	0.19
		Base		77.545373	1,115,257.55	229.810000	3,305,127.42	2,189,869.87	0.19
724479100	PITNEY BOWES INC COMMON STOCK USD1.								
		Local	20,381.000	38.557717	785,844.83	27.620000	562,923.22	-222,921.61	0.03
		Base		38.557717	785,844.83	27.620000	562,923.22	-222,921.61	0.03
729251108	PLUM CREEK TIMBER CO REIT USD.01								
		Local	17,821.000	36.151761	644,260.53	45.100000	803,727.10	159,466.57	0.05
		Base		36.151761	644,260.53	45.100000	803,727.10	159,466.57	0.05

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74005P104	PRAXAIR INC COMMON STOCK USD.01								
		Local	29,583.000	54.505498	1,612,436.16	132.840000	3,929,805.72	2,317,369.56	0.22
		Base		54.505498	1,612,436.16	132.840000	3,929,805.72	2,317,369.56	0.22
740189105	PRECISION CASTPARTS CORP COMMON STOCK NPV								
		Local	14,614.000	126.666532	1,851,104.70	252.400000	3,688,573.60	1,837,468.90	0.21
		Base		126.666532	1,851,104.70	252.400000	3,688,573.60	1,837,468.90	0.21
74144T108	T ROWE PRICE GROUP INC COMMON STOCK USD.2								
		Local	26,372.000	38.870623	1,025,096.08	84.410000	2,226,060.52	1,200,964.44	0.13
		Base		38.870623	1,025,096.08	84.410000	2,226,060.52	1,200,964.44	0.13
741503403	PRICELINE GROUP INC/THE COMMON STOCK USD.008								
		Local	5,247.000	303.570133	1,592,832.49	1,203.000000	6,312,141.00	4,719,308.51	0.36
		Base		303.570133	1,592,832.49	1,203.000000	6,312,141.00	4,719,308.51	0.36
74251V102	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01								
		Local	27,657.000	31.625848	874,676.09	50.480000	1,396,125.36	521,449.27	0.08
		Base		31.625848	874,676.09	50.480000	1,396,125.36	521,449.27	0.08
742718109	PROCTER + GAMBLE CO/THE COMMON STOCK								
		Local	272,849.000	52.011443	14,191,270.17	78.590000	21,443,202.91	7,251,932.74	1.21
		Base		52.011443	14,191,270.17	78.590000	21,443,202.91	7,251,932.74	1.21
743315103	PROGRESSIVE CORP COMMON STOCK USD1.								
		Local	55,111.000	15.758595	868,471.92	25.360000	1,397,614.96	529,143.04	0.08
		Base		15.758595	868,471.92	25.360000	1,397,614.96	529,143.04	0.08
74340W103	PROLOGIS INC REIT USD.01								
		Local	50,276.000	41.942743	2,108,713.33	41.090000	2,065,840.84	-42,872.49	0.12
		Base		41.942743	2,108,713.33	41.090000	2,065,840.84	-42,872.49	0.12
744320102	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01								
		Local	46,592.000	48.712755	2,269,624.68	88.770000	4,135,971.84	1,866,347.16	0.23
		Base		48.712755	2,269,624.68	88.770000	4,135,971.84	1,866,347.16	0.23
744573106	PUBLIC SERVICE ENTERPRISE GP COMMON STOCK NPV								
		Local	50,935.000	28.859676	1,469,967.62	40.790000	2,077,638.65	607,671.03	0.12
		Base		28.859676	1,469,967.62	40.790000	2,077,638.65	607,671.03	0.12

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74460D109	PUBLIC STORAGE REIT USD.1								
		14,549.000	Local	88.931061	1,293,858.01	171.350000	2,492,971.15	1,199,113.14	0.14
			Base	88.931061	1,293,858.01	171.350000	2,492,971.15	1,199,113.14	0.14
745867101	PULTEGROUP INC COMMON STOCK USD.01								
		34,533.000	Local	17.973018	620,662.23	20.160000	696,185.28	75,523.05	0.04
			Base	17.973018	620,662.23	20.160000	696,185.28	75,523.05	0.04
74733V100	QEP RESOURCES INC COMMON STOCK USD.01								
		18,046.000	Local	31.107714	561,369.80	34.500000	622,587.00	61,217.20	0.04
			Base	31.107714	561,369.80	34.500000	622,587.00	61,217.20	0.04
747525103	QUALCOMM INC COMMON STOCK USD.0001								
		170,173.000	Local	42.511605	7,234,327.41	79.200000	13,477,701.60	6,243,374.19	0.76
			Base	42.511605	7,234,327.41	79.200000	13,477,701.60	6,243,374.19	0.76
74762E102	QUANTA SERVICES INC COMMON STOCK USD.00001								
		21,912.000	Local	23.261979	509,716.48	34.580000	757,716.96	248,000.48	0.04
			Base	23.261979	509,716.48	34.580000	757,716.96	248,000.48	0.04
74834L100	QUEST DIAGNOSTICS INC COMMON STOCK USD.01								
		14,522.000	Local	43.916087	637,749.42	58.690000	852,296.18	214,546.76	0.05
			Base	43.916087	637,749.42	58.690000	852,296.18	214,546.76	0.05
751212101	RALPH LAUREN CORP COMMON STOCK USD.01								
		5,950.000	Local	91.720079	545,734.47	160.690000	956,105.50	410,371.03	0.05
			Base	91.720079	545,734.47	160.690000	956,105.50	410,371.03	0.05
75281A109	RANGE RESOURCES CORP COMMON STOCK USD.01								
		16,472.000	Local	53.261071	877,316.36	86.950000	1,432,240.40	554,924.04	0.08
			Base	53.261071	877,316.36	86.950000	1,432,240.40	554,924.04	0.08
755111507	RAYTHEON COMPANY COMMON STOCK USD.01								
		31,649.000	Local	44.277470	1,401,337.66	92.250000	2,919,620.25	1,518,282.59	0.16
			Base	44.277470	1,401,337.66	92.250000	2,919,620.25	1,518,282.59	0.16
756577102	RED HAT INC COMMON STOCK USD.0001								
		19,073.000	Local	28.351927	540,756.30	55.270000	1,054,164.71	513,408.41	0.06
			Base	28.351927	540,756.30	55.270000	1,054,164.71	513,408.41	0.06

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75886F107	REGENERON PHARMACEUTICALS COMMON STOCK USD.001								
		Local	7,925.000	219.611611	1,740,422.02	282.470000	2,238,574.75	498,152.73	0.13
		Base		219.611611	1,740,422.02	282.470000	2,238,574.75	498,152.73	0.13
7591EP100	REGIONS FINANCIAL CORP COMMON STOCK USD.01								
		Local	142,849.000	12.877399	1,839,523.50	10.620000	1,517,056.38	-322,467.12	0.09
		Base		12.877399	1,839,523.50	10.620000	1,517,056.38	-322,467.12	0.09
760759100	REPUBLIC SERVICES INC COMMON STOCK USD.01								
		Local	27,216.000	23.490363	639,313.73	37.970000	1,033,391.52	394,077.79	0.06
		Base		23.490363	639,313.73	37.970000	1,033,391.52	394,077.79	0.06
761713106	REYNOLDS AMERICAN INC COMMON STOCK USD.0001								
		Local	31,339.000	23.249649	728,620.75	60.350000	1,891,308.65	1,162,687.90	0.11
		Base		23.249649	728,620.75	60.350000	1,891,308.65	1,162,687.90	0.11
770323103	ROBERT HALF INTL INC COMMON STOCK USD.001								
		Local	13,833.000	28.901032	399,787.97	47.740000	660,387.42	260,599.45	0.04
		Base		28.901032	399,787.97	47.740000	660,387.42	260,599.45	0.04
773903109	ROCKWELL AUTOMATION INC COMMON STOCK USD1.								
		Local	13,966.000	44.387127	619,910.62	125.160000	1,747,984.56	1,128,073.94	0.10
		Base		44.387127	619,910.62	125.160000	1,747,984.56	1,128,073.94	0.10
774341101	ROCKWELL COLLINS INC COMMON STOCK USD.01								
		Local	13,604.000	40.496103	550,908.99	78.140000	1,063,016.56	512,107.57	0.06
		Base		40.496103	550,908.99	78.140000	1,063,016.56	512,107.57	0.06
776696106	ROPER INDUSTRIES INC COMMON STOCK USD.01								
		Local	10,018.000	64.092812	642,081.79	146.010000	1,462,728.18	820,646.39	0.08
		Base		64.092812	642,081.79	146.010000	1,462,728.18	820,646.39	0.08
778296103	ROSS STORES INC COMMON STOCK USD.01								
		Local	21,627.000	26.185492	566,313.64	66.130000	1,430,193.51	863,879.87	0.08
		Base		26.185492	566,313.64	66.130000	1,430,193.51	863,879.87	0.08
783549108	RYDER SYSTEM INC COMMON STOCK USD.5								
		Local	5,374.000	38.565223	207,249.51	88.090000	473,395.66	266,146.15	0.03
		Base		38.565223	207,249.51	88.090000	473,395.66	266,146.15	0.03

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Base Currency: USD - US DOLLAR

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78462F103	SPDR S+P 500 ETF TRUST SPDR S+P 500 ETF TRUST								
		Local	68,315.000	153.495764	10,486,063.12	195.720000	13,370,611.80	2,884,548.68	0.75
		Base		153.495764	10,486,063.12	195.720000	13,370,611.80	2,884,548.68	0.75
786514208	SAFEWAY INC COMMON STOCK USD.01								
		Local	23,175.000	33.269244	771,014.72	34.340000	795,829.50	24,814.78	0.04
		Base		33.269244	771,014.72	34.340000	795,829.50	24,814.78	0.04
790849103	ST JUDE MEDICAL INC COMMON STOCK USD.1								
		Local	28,559.000	32.049405	915,298.97	69.250000	1,977,710.75	1,062,411.78	0.11
		Base		32.049405	915,298.97	69.250000	1,977,710.75	1,062,411.78	0.11
79466L302	SALESFORCE.COM INC COMMON STOCK USD.001								
		Local	56,483.000	23.476282	1,326,010.82	58.080000	3,280,532.64	1,954,521.82	0.18
		Base		23.476282	1,326,010.82	58.080000	3,280,532.64	1,954,521.82	0.18
80004C101	SANDISK CORP COMMON STOCK USD.001								
		Local	22,693.000	47.976504	1,088,730.81	104.430000	2,369,829.99	1,281,099.18	0.13
		Base		47.976504	1,088,730.81	104.430000	2,369,829.99	1,281,099.18	0.13
80589M102	SCANA CORP COMMON STOCK NPV								
		Local	14,203.000	39.407826	559,709.35	53.810000	764,263.43	204,554.08	0.04
		Base		39.407826	559,709.35	53.810000	764,263.43	204,554.08	0.04
806857108	SCHLUMBERGER LTD COMMON STOCK USD.01								
		Local	131,557.000	87.086962	11,456,899.51	117.950000	15,517,148.15	4,060,248.64	0.87
		Base		87.086962	11,456,899.51	117.950000	15,517,148.15	4,060,248.64	0.87
808513105	SCHWAB (CHARLES) CORP COMMON STOCK USD.01								
		Local	117,607.000	20.108285	2,364,875.07	26.930000	3,167,156.51	802,281.44	0.18
		Base		20.108285	2,364,875.07	26.930000	3,167,156.51	802,281.44	0.18
811065101	SCRIPPS NETWORKS INTER CL A COMMON STOCK USD.01								
		Local	11,041.000	49.208510	543,311.16	81.140000	895,866.74	352,555.58	0.05
		Base		49.208510	543,311.16	81.140000	895,866.74	352,555.58	0.05
81211K100	SEALED AIR CORP COMMON STOCK USD.1								
		Local	19,494.000	21.895637	426,833.55	34.170000	666,109.98	239,276.43	0.04
		Base		21.895637	426,833.55	34.170000	666,109.98	239,276.43	0.04

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
816851109	SEMPRA ENERGY COMMON STOCK NPV								
		Local	22,872.000	43.473600	994,328.19	104.710000	2,394,927.12	1,400,598.93	0.13
		Base		43.473600	994,328.19	104.710000	2,394,927.12	1,400,598.93	0.13
824348106	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.								
		Local	8,579.000	53.451712	458,562.24	206.910000	1,775,080.89	1,316,518.65	0.10
		Base		53.451712	458,562.24	206.910000	1,775,080.89	1,316,518.65	0.10
826552101	SIGMA ALDRICH COMMON STOCK USD1.								
		Local	12,021.000	37.002636	444,808.69	101.480000	1,219,891.08	775,082.39	0.07
		Base		37.002636	444,808.69	101.480000	1,219,891.08	775,082.39	0.07
828806109	SIMON PROPERTY GROUP INC REIT USD.0001								
		Local	31,624.000	75.016234	2,372,313.38	166.280000	5,258,438.72	2,886,125.34	0.30
		Base		75.016234	2,372,313.38	166.280000	5,258,438.72	2,886,125.34	0.30
832696405	JM SMUCKER CO/THE COMMON STOCK NPV								
		Local	10,434.000	46.509805	485,283.31	106.570000	1,111,951.38	626,668.07	0.06
		Base		46.509805	485,283.31	106.570000	1,111,951.38	626,668.07	0.06
833034101	SNAP ON INC COMMON STOCK USD1.								
		Local	5,849.000	42.156088	246,570.96	118.520000	693,223.48	446,652.52	0.04
		Base		42.156088	246,570.96	118.520000	693,223.48	446,652.52	0.04
842587107	SOUTHERN CO/THE COMMON STOCK USD5.								
		Local	89,353.000	30.821469	2,753,990.74	45.380000	4,054,839.14	1,300,848.40	0.23
		Base		30.821469	2,753,990.74	45.380000	4,054,839.14	1,300,848.40	0.23
844741108	SOUTHWEST AIRLINES CO COMMON STOCK USD1.								
		Local	70,641.000	13.685786	966,777.62	26.860000	1,897,417.26	930,639.64	0.11
		Base		13.685786	966,777.62	26.860000	1,897,417.26	930,639.64	0.11
845467109	SOUTHWESTERN ENERGY CO COMMON STOCK USD.01								
		Local	35,515.000	42.593515	1,512,708.68	45.490000	1,615,577.35	102,868.67	0.09
		Base		42.593515	1,512,708.68	45.490000	1,615,577.35	102,868.67	0.09
847560109	SPECTRA ENERGY CORP COMMON STOCK USD.001								
		Local	67,439.000	23.950809	1,615,218.59	42.480000	2,864,808.72	1,249,590.13	0.16
		Base		23.950809	1,615,218.59	42.480000	2,864,808.72	1,249,590.13	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
854502101	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5								
		Local	15,659.000	49.328749	772,438.88	87.820000	1,375,173.38	602,734.50	0.08
		Base		49.328749	772,438.88	87.820000	1,375,173.38	602,734.50	0.08
855030102	STAPLES INC COMMON STOCK USD.0006								
		Local	65,482.000	17.859447	1,169,472.34	10.840000	709,824.88	-459,647.46	0.04
		Base		17.859447	1,169,472.34	10.840000	709,824.88	-459,647.46	0.04
855244109	STARBUCKS CORP COMMON STOCK USD.001								
		Local	76,066.000	24.285167	1,847,275.54	77.380000	5,885,987.08	4,038,711.54	0.33
		Base		24.285167	1,847,275.54	77.380000	5,885,987.08	4,038,711.54	0.33
85590A401	STARWOOD HOTELS + RESORTS COMMON STOCK USD.01								
		Local	19,313.000	34.167592	659,878.70	80.820000	1,560,876.66	900,997.96	0.09
		Base		34.167592	659,878.70	80.820000	1,560,876.66	900,997.96	0.09
857477103	STATE STREET CORP COMMON STOCK USD1.								
		Local	43,435.000	51.114389	2,220,153.47	67.260000	2,921,438.10	701,284.63	0.16
		Base		51.114389	2,220,153.47	67.260000	2,921,438.10	701,284.63	0.16
858912108	STERICYCLE INC COMMON STOCK USD.01								
		Local	8,570.000	65.523862	561,539.50	118.420000	1,014,859.40	453,319.90	0.06
		Base		65.523862	561,539.50	118.420000	1,014,859.40	453,319.90	0.06
863667101	STRYKER CORP COMMON STOCK USD.1								
		Local	29,660.000	45.292151	1,343,365.19	84.320000	2,500,931.20	1,157,566.01	0.14
		Base		45.292151	1,343,365.19	84.320000	2,500,931.20	1,157,566.01	0.14
867914103	SUNTRUST BANKS INC COMMON STOCK USD1.								
		Local	53,804.000	42.864667	2,306,290.57	40.060000	2,155,388.24	-150,902.33	0.12
		Base		42.864667	2,306,290.57	40.060000	2,155,388.24	-150,902.33	0.12
871503108	SYMANTEC CORP COMMON STOCK USD.01								
		Local	69,591.000	29.279239	2,037,571.51	22.900000	1,593,633.90	-443,937.61	0.09
		Base		29.279239	2,037,571.51	22.900000	1,593,633.90	-443,937.61	0.09
871829107	SYSCO CORP COMMON STOCK USD1.								
		Local	58,865.000	27.022161	1,590,659.48	37.450000	2,204,494.25	613,834.77	0.12
		Base		27.022161	1,590,659.48	37.450000	2,204,494.25	613,834.77	0.12

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
872375100	TECO ENERGY INC COMMON STOCK USD1.								
		Local	20,628.000	18.378567	379,113.08	18.480000	381,205.44	2,092.36	0.02
		Base		18.378567	379,113.08	18.480000	381,205.44	2,092.36	0.02
872540109	TJX COMPANIES INC COMMON STOCK USD1.								
		Local	71,568.000	14.925069	1,068,157.35	53.150000	3,803,839.20	2,735,681.85	0.21
		Base		14.925069	1,068,157.35	53.150000	3,803,839.20	2,735,681.85	0.21
87612E106	TARGET CORP COMMON STOCK USD.0833								
		Local	63,607.000	44.525847	2,832,155.55	57.950000	3,686,025.65	853,870.10	0.21
		Base		44.525847	2,832,155.55	57.950000	3,686,025.65	853,870.10	0.21
88033G407	TENET HEALTHCARE CORP COMMON STOCK USD.05								
		Local	9,760.000	43.506077	424,619.31	46.940000	458,134.40	33,515.09	0.03
		Base		43.506077	424,619.31	46.940000	458,134.40	33,515.09	0.03
88076W103	TERADATA CORP COMMON STOCK USD.01								
		Local	16,020.000	23.455961	375,764.50	40.200000	644,004.00	268,239.50	0.04
		Base		23.455961	375,764.50	40.200000	644,004.00	268,239.50	0.04
881609101	TESORO CORP COMMON STOCK USD.167								
		Local	13,263.000	38.579361	511,678.06	58.670000	778,140.21	266,462.15	0.04
		Base		38.579361	511,678.06	58.670000	778,140.21	266,462.15	0.04
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.								
		Local	109,104.000	35.000182	3,818,659.84	47.790000	5,214,080.16	1,395,420.32	0.29
		Base		35.000182	3,818,659.84	47.790000	5,214,080.16	1,395,420.32	0.29
883203101	TEXTRON INC COMMON STOCK USD.125								
		Local	28,428.000	31.546238	896,796.46	38.290000	1,088,508.12	191,711.66	0.06
		Base		31.546238	896,796.46	38.290000	1,088,508.12	191,711.66	0.06
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.								
		Local	39,426.000	47.476198	1,871,796.57	118.000000	4,652,268.00	2,780,471.43	0.26
		Base		47.476198	1,871,796.57	118.000000	4,652,268.00	2,780,471.43	0.26
88579Y101	3M CO COMMON STOCK USD.01								
		Local	63,352.000	68.549456	4,342,745.14	143.240000	9,074,540.48	4,731,795.34	0.51
		Base		68.549456	4,342,745.14	143.240000	9,074,540.48	4,731,795.34	0.51

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886547108	TIFFANY + CO COMMON STOCK USD.01								
		Local	11,081.000	41.061243	454,999.63	100.250000	1,110,870.25	655,870.62	0.06
		Base		41.061243	454,999.63	100.250000	1,110,870.25	655,870.62	0.06
887228104	TIME INC COMMON STOCK USD.01								
		Local	0.500	19.960000	9.98	24.220000	12.11	2.13	0.00
		Base		19.960000	9.98	24.220000	12.11	2.13	0.00
887317303	TIME WARNER INC COMMON STOCK USD.01								
		Local	89,828.000	58.988033	5,298,777.00	70.250000	6,310,417.00	1,011,640.00	0.36
		Base		58.988033	5,298,777.00	70.250000	6,310,417.00	1,011,640.00	0.36
88732J207	TIME WARNER CABLE COMMON STOCK USD.01								
		Local	27,920.000	86.127926	2,404,691.68	147.300000	4,112,616.00	1,707,924.32	0.23
		Base		86.127926	2,404,691.68	147.300000	4,112,616.00	1,707,924.32	0.23
891027104	TORCHMARK CORP COMMON STOCK USD1.								
		Local	8,911.000	30.671008	273,309.35	81.920000	729,989.12	456,679.77	0.04
		Base		30.671008	273,309.35	81.920000	729,989.12	456,679.77	0.04
891906109	TOTAL SYSTEM SERVICES INC COMMON STOCK USD.1								
		Local	16,636.000	25.764730	428,622.04	31.410000	522,536.76	93,914.72	0.03
		Base		25.764730	428,622.04	31.410000	522,536.76	93,914.72	0.03
892356106	TRACTOR SUPPLY COMPANY COMMON STOCK USD.008								
		Local	14,044.000	71.826049	1,008,725.03	60.400000	848,257.60	-160,467.43	0.05
		Base		71.826049	1,008,725.03	60.400000	848,257.60	-160,467.43	0.05
89417E109	TRAVELERS COS INC/THE COMMON STOCK NPV								
		Local	35,455.000	43.592665	1,545,577.93	94.070000	3,335,251.85	1,789,673.92	0.19
		Base		43.592665	1,545,577.93	94.070000	3,335,251.85	1,789,673.92	0.19
896945201	TRIPADVISOR INC COMMON STOCK USD.001								
		Local	11,164.000	32.854280	366,785.18	108.660000	1,213,080.24	846,295.06	0.07
		Base		32.854280	366,785.18	108.660000	1,213,080.24	846,295.06	0.07
90130A101	TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01								
		Local	195,304.000	15.781365	3,082,163.79	35.150000	6,864,935.60	3,782,771.81	0.39
		Base		15.781365	3,082,163.79	35.150000	6,864,935.60	3,782,771.81	0.39

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902494103	TYSON FOODS INC CL A COMMON STOCK USD.1								
		Local	27,052.000	16.610312	449,342.17	37.540000	1,015,532.08	566,189.91	0.06
		Base		16.610312	449,342.17	37.540000	1,015,532.08	566,189.91	0.06
902973304	US BANCORP COMMON STOCK USD.01								
		Local	183,403.000	26.055390	4,778,636.61	43.320000	7,945,017.96	3,166,381.35	0.45
		Base		26.055390	4,778,636.61	43.320000	7,945,017.96	3,166,381.35	0.45
904311107	UNDER ARMOUR INC CLASS A COMMON STOCK USD.000333								
		Local	16,188.000	48.897500	791,552.73	59.490000	963,024.12	171,471.39	0.05
		Base		48.897500	791,552.73	59.490000	963,024.12	171,471.39	0.05
907818108	UNION PACIFIC CORP COMMON STOCK USD2.5								
		Local	91,584.000	25.174567	2,305,587.57	99.750000	9,135,504.00	6,829,916.43	0.51
		Base		25.174567	2,305,587.57	99.750000	9,135,504.00	6,829,916.43	0.51
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01								
		Local	71,512.000	68.249229	4,880,638.88	102.660000	7,341,421.92	2,460,783.04	0.41
		Base		68.249229	4,880,638.88	102.660000	7,341,421.92	2,460,783.04	0.41
912909108	UNITED STATES STEEL CORP COMMON STOCK USD1.								
		Local	14,560.000	44.860985	653,175.94	26.040000	379,142.40	-274,033.54	0.02
		Base		44.860985	653,175.94	26.040000	379,142.40	-274,033.54	0.02
913017109	UNITED TECHNOLOGIES CORP COMMON STOCK USD1.								
		Local	84,732.000	53.333387	4,519,044.52	115.450000	9,782,309.40	5,263,264.88	0.55
		Base		53.333387	4,519,044.52	115.450000	9,782,309.40	5,263,264.88	0.55
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01								
		Local	99,542.000	36.430291	3,626,344.07	81.750000	8,137,558.50	4,511,214.43	0.46
		Base		36.430291	3,626,344.07	81.750000	8,137,558.50	4,511,214.43	0.46
91529Y106	UNUM GROUP COMMON STOCK USD.1								
		Local	26,108.000	23.736415	619,710.31	34.760000	907,514.08	287,803.77	0.05
		Base		23.736415	619,710.31	34.760000	907,514.08	287,803.77	0.05
917047102	URBAN OUTFITTERS INC COMMON STOCK USD.0001								
		Local	10,251.000	31.497674	322,882.66	33.860000	347,098.86	24,216.20	0.02
		Base		31.497674	322,882.66	33.860000	347,098.86	24,216.20	0.02

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918204108	VF CORP COMMON STOCK NPV								
		Local	35,453.000	17.624313	624,834.77	63.000000	2,233,539.00	1,608,704.23	0.13
		Base		17.624313	624,834.77	63.000000	2,233,539.00	1,608,704.23	0.13
91913Y100	VALERO ENERGY CORP COMMON STOCK USD.01								
		Local	53,586.000	30.214087	1,619,052.05	50.100000	2,684,658.60	1,065,606.55	0.15
		Base		30.214087	1,619,052.05	50.100000	2,684,658.60	1,065,606.55	0.15
92220P105	VARIAN MEDICAL SYSTEMS INC COMMON STOCK USD1.								
		Local	10,421.000	49.256655	513,303.60	83.140000	866,401.94	353,098.34	0.05
		Base		49.256655	513,303.60	83.140000	866,401.94	353,098.34	0.05
92276F100	VENTAS INC REIT USD.25								
		Local	29,614.000	42.081589	1,246,204.19	64.100000	1,898,257.40	652,053.21	0.11
		Base		42.081589	1,246,204.19	64.100000	1,898,257.40	652,053.21	0.11
92343E102	VERISIGN INC COMMON STOCK USD.001								
		Local	12,643.000	26.554298	335,725.99	48.810000	617,104.83	281,378.84	0.03
		Base		26.554298	335,725.99	48.810000	617,104.83	281,378.84	0.03
92343V104	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1								
		Local	416,723.000	41.951633	17,482,210.54	48.930000	20,390,256.39	2,908,045.85	1.15
		Base		41.951633	17,482,210.54	48.930000	20,390,256.39	2,908,045.85	1.15
92532F100	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01								
		Local	23,726.000	76.375554	1,812,086.39	94.680000	2,246,377.68	434,291.29	0.13
		Base		76.375554	1,812,086.39	94.680000	2,246,377.68	434,291.29	0.13
92553P201	VIACOM INC CLASS B COMMON STOCK USD.001								
		Local	40,101.000	43.994909	1,764,239.84	86.730000	3,477,959.73	1,713,719.89	0.20
		Base		43.994909	1,764,239.84	86.730000	3,477,959.73	1,713,719.89	0.20
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001								
		Local	51,009.000	96.483067	4,921,504.79	210.710000	10,748,106.39	5,826,601.60	0.60
		Base		96.483067	4,921,504.79	210.710000	10,748,106.39	5,826,601.60	0.60
929042109	VORNADO REALTY TRUST REIT USD.04								
		Local	17,527.000	79.577842	1,394,760.83	106.730000	1,870,656.71	475,895.88	0.11
		Base		79.577842	1,394,760.83	106.730000	1,870,656.71	475,895.88	0.11

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
929160109	VULCAN MATERIALS CO COMMON STOCK USD1.								
		Local	13,139.000	55.628644	730,904.76	63.750000	837,611.25	106,706.49	0.05
		Base		55.628644	730,904.76	63.750000	837,611.25	106,706.49	0.05
931142103	WAL MART STORES INC COMMON STOCK USD.1								
		Local	162,808.000	53.208469	8,662,764.38	75.070000	12,221,996.56	3,559,232.18	0.69
		Base		53.208469	8,662,764.38	75.070000	12,221,996.56	3,559,232.18	0.69
931422109	WALGREEN CO COMMON STOCK USD.078125								
		Local	87,966.000	36.690758	3,227,539.19	74.130000	6,520,919.58	3,293,380.39	0.37
		Base		36.690758	3,227,539.19	74.130000	6,520,919.58	3,293,380.39	0.37
94106L109	WASTE MANAGEMENT INC COMMON STOCK USD.01								
		Local	43,501.000	29.365629	1,277,434.23	44.730000	1,945,799.73	668,365.50	0.11
		Base		29.365629	1,277,434.23	44.730000	1,945,799.73	668,365.50	0.11
941848103	WATERS CORP COMMON STOCK USD.01								
		Local	8,571.000	51.029923	437,377.47	104.440000	895,155.24	457,777.77	0.05
		Base		51.029923	437,377.47	104.440000	895,155.24	457,777.77	0.05
94973V107	WELLPOINT INC COMMON STOCK USD.01								
		Local	28,424.000	50.166984	1,425,946.36	107.610000	3,058,706.64	1,632,760.28	0.17
		Base		50.166984	1,425,946.36	107.610000	3,058,706.64	1,632,760.28	0.17
949746101	WELLS FARGO + CO COMMON STOCK USD1.666								
		Local	481,844.000	36.379247	17,529,121.72	52.560000	25,325,720.64	7,796,598.92	1.42
		Base		36.379247	17,529,121.72	52.560000	25,325,720.64	7,796,598.92	1.42
958102105	WESTERN DIGITAL CORP COMMON STOCK USD.01								
		Local	21,160.000	29.688990	628,219.02	92.300000	1,953,068.00	1,324,848.98	0.11
		Base		29.688990	628,219.02	92.300000	1,953,068.00	1,324,848.98	0.11
959802109	WESTERN UNION CO COMMON STOCK USD.01								
		Local	55,139.000	17.289570	953,329.60	17.340000	956,110.26	2,780.66	0.05
		Base		17.289570	953,329.60	17.340000	956,110.26	2,780.66	0.05
962166104	WEYERHAEUSER CO W/D REIT USD1.25								
		Local	58,824.000	30.315341	1,783,269.64	33.090000	1,946,486.16	163,216.52	0.11
		Base		30.315341	1,783,269.64	33.090000	1,946,486.16	163,216.52	0.11

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
963320106	WHIRLPOOL CORP COMMON STOCK USD1.								
		Local	7,795.000	86.496765	674,242.28	139.220000	1,085,219.90	410,977.62	0.06
		Base		86.496765	674,242.28	139.220000	1,085,219.90	410,977.62	0.06
966837106	WHOLE FOODS MARKET INC COMMON STOCK NPV								
		Local	37,431.000	33.482819	1,253,295.40	38.630000	1,445,959.53	192,664.13	0.08
		Base		33.482819	1,253,295.40	38.630000	1,445,959.53	192,664.13	0.08
969457100	WILLIAMS COS INC COMMON STOCK USD1.								
		Local	68,873.000	24.663188	1,698,627.73	58.210000	4,009,097.33	2,310,469.60	0.23
		Base		24.663188	1,698,627.73	58.210000	4,009,097.33	2,310,469.60	0.23
97382A101	WINDSTREAM HOLDINGS INC COMMON STOCK USD.0001								
		Local	59,976.000	12.053676	722,931.29	9.960000	597,360.96	-125,570.33	0.03
		Base		12.053676	722,931.29	9.960000	597,360.96	-125,570.33	0.03
976657106	WISCONSIN ENERGY CORP COMMON STOCK USD.01								
		Local	22,737.000	24.085787	547,638.53	46.920000	1,066,820.04	519,181.51	0.06
		Base		24.085787	547,638.53	46.920000	1,066,820.04	519,181.51	0.06
98310W108	WYNDHAM WORLDWIDE CORP COMMON STOCK USD.01								
		Local	12,895.000	32.488382	418,937.69	75.720000	976,409.40	557,471.71	0.05
		Base		32.488382	418,937.69	75.720000	976,409.40	557,471.71	0.05
983134107	WYNN RESORTS LTD COMMON STOCK USD.01								
		Local	8,148.000	69.210433	563,926.61	207.560000	1,691,198.88	1,127,272.27	0.10
		Base		69.210433	563,926.61	207.560000	1,691,198.88	1,127,272.27	0.10
98389B100	XCEL ENERGY INC COMMON STOCK USD2.5								
		Local	50,143.000	22.363927	1,121,394.38	32.230000	1,616,108.89	494,714.51	0.09
		Base		22.363927	1,121,394.38	32.230000	1,616,108.89	494,714.51	0.09
983919101	XILINX INC COMMON STOCK USD.01								
		Local	26,854.000	37.044872	994,803.00	47.310000	1,270,462.74	275,659.74	0.07
		Base		37.044872	994,803.00	47.310000	1,270,462.74	275,659.74	0.07
984121103	XEROX CORP COMMON STOCK USD1.0								
		Local	112,087.000	13.172694	1,476,487.70	12.440000	1,394,362.28	-82,125.42	0.08
		Base		13.172694	1,476,487.70	12.440000	1,394,362.28	-82,125.42	0.08

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
98419M100	XYLEM INC COMMON STOCK								
		18,584.000	Local	26.923067	500,338.27	39.080000	726,262.72	225,924.45	0.04
			Base	26.923067	500,338.27	39.080000	726,262.72	225,924.45	0.04
984332106	YAHOO INC COMMON STOCK USD.001								
		94,465.000	Local	28.652652	2,706,672.79	35.130000	3,318,555.45	611,882.66	0.19
			Base	28.652652	2,706,672.79	35.130000	3,318,555.45	611,882.66	0.19
988498101	YUM BRANDS INC COMMON STOCK								
		44,572.000	Local	26.258105	1,170,376.24	81.200000	3,619,246.40	2,448,870.16	0.20
			Base	26.258105	1,170,376.24	81.200000	3,619,246.40	2,448,870.16	0.20
98956P102	ZIMMER HOLDINGS INC COMMON STOCK USD.01								
		17,038.000	Local	58.186272	991,377.71	103.860000	1,769,566.68	778,188.97	0.10
			Base	58.186272	991,377.71	103.860000	1,769,566.68	778,188.97	0.10
989701107	ZIONS BANCORPORATION COMMON STOCK NPV								
		18,603.000	Local	38.564985	717,424.42	29.470000	548,230.41	-169,194.01	0.03
			Base	38.564985	717,424.42	29.470000	548,230.41	-169,194.01	0.03
98978V103	ZOETIS INC W/I COMMON STOCK USD.01								
		50,316.000	Local	30.736179	1,546,521.57	32.270000	1,623,697.32	77,175.75	0.09
			Base	30.736179	1,546,521.57	32.270000	1,623,697.32	77,175.75	0.09
G0083B108	ACTAVIS PLC COMMON STOCK USD.0033								
		17,530.000	Local	73.823214	1,294,120.94	223.050000	3,910,066.50	2,615,945.56	0.22
			Base	73.823214	1,294,120.94	223.050000	3,910,066.50	2,615,945.56	0.22
G0176J109	ALLEGION PLC COMMON STOCK USD.01								
		9,030.000	Local	26.153097	236,162.47	56.680000	511,820.40	275,657.93	0.03
			Base	26.153097	236,162.47	56.680000	511,820.40	275,657.93	0.03
G0408V102	AON PLC COMMON STOCK USD.01								
		30,300.000	Local	38.396395	1,163,410.77	90.090000	2,729,727.00	1,566,316.23	0.15
			Base	38.396395	1,163,410.77	90.090000	2,729,727.00	1,566,316.23	0.15
G1151C101	ACCENTURE PLC CL A COMMON STOCK USD.0000225								
		64,100.000	Local	62.419319	4,001,078.34	80.840000	5,181,844.00	1,180,765.66	0.29
			Base	62.419319	4,001,078.34	80.840000	5,181,844.00	1,180,765.66	0.29

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
G2554F113	COVIDIEN PLC COMMON STOCK USD.2								
		Local	45,359.000	47.453899	2,152,461.40	90.180000	4,090,474.62	1,938,013.22	0.23
		Base		47.453899	2,152,461.40	90.180000	4,090,474.62	1,938,013.22	0.23
G27823106	DELPHI AUTOMOTIVE PLC COMMON STOCK USD.01								
		Local	28,058.000	36.604584	1,027,051.42	68.740000	1,928,706.92	901,655.50	0.11
		Base		36.604584	1,027,051.42	68.740000	1,928,706.92	901,655.50	0.11
G29183103	EATON CORP PLC COMMON STOCK USD.01								
		Local	47,829.000	35.522313	1,698,996.73	77.180000	3,691,442.22	1,992,445.49	0.21
		Base		35.522313	1,698,996.73	77.180000	3,691,442.22	1,992,445.49	0.21
G3157S106	ENSCO PLC CL A COMMON STOCK USD.1								
		Local	23,502.000	56.533468	1,328,649.56	55.570000	1,306,006.14	-22,643.42	0.07
		Base		56.533468	1,328,649.56	55.570000	1,306,006.14	-22,643.42	0.07
G47791101	INGERSOLL RAND PLC COMMON STOCK USD1.								
		Local	26,020.000	33.451931	870,419.25	62.510000	1,626,510.20	756,090.95	0.09
		Base		33.451931	870,419.25	62.510000	1,626,510.20	756,090.95	0.09
G491BT108	INVESCO LTD COMMON STOCK USD.2								
		Local	43,588.000	23.078915	1,005,963.76	37.750000	1,645,447.00	639,483.24	0.09
		Base		23.078915	1,005,963.76	37.750000	1,645,447.00	639,483.24	0.09
G60754101	MICHAEL KORS HOLDINGS LTD COMMON STOCK NPV								
		Local	18,055.000	82.302830	1,485,977.60	88.650000	1,600,575.75	114,598.15	0.09
		Base		82.302830	1,485,977.60	88.650000	1,600,575.75	114,598.15	0.09
G6359F103	NABORS INDUSTRIES LTD COMMON STOCK USD.001								
		Local	26,257.000	24.879242	653,254.26	29.370000	771,168.09	117,913.83	0.04
		Base		24.879242	653,254.26	29.370000	771,168.09	117,913.83	0.04
G65431101	NOBLE CORP PLC COMMON STOCK USD.01								
		Local	25,574.000	37.338927	954,905.72	33.560000	858,263.44	-96,642.28	0.05
		Base		37.338927	954,905.72	33.560000	858,263.44	-96,642.28	0.05
G7665A101	ROWAN COMPANIES PLC A COMMON STOCK USD.125								
		Local	12,503.000	29.542283	369,367.17	31.930000	399,220.79	29,853.62	0.02
		Base		29.542283	369,367.17	31.930000	399,220.79	29,853.62	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
G7945M107	SEAGATE TECHNOLOGY COMMON STOCK USD.00001								
		Local	33,083.000	27.181636	899,250.05	56.820000	1,879,776.06	980,526.01	0.11
		Base		27.181636	899,250.05	56.820000	1,879,776.06	980,526.01	0.11
G7S00T104	PENTAIR PLC COMMON STOCK USD.167								
		Local	19,860.000	38.048530	755,643.81	72.120000	1,432,303.20	676,659.39	0.08
		Base		38.048530	755,643.81	72.120000	1,432,303.20	676,659.39	0.08
G97822103	PERRIGO CO PLC COMMON STOCK NPV								
		Local	13,459.000	117.578090	1,582,483.51	145.760000	1,961,783.84	379,300.33	0.11
		Base		117.578090	1,582,483.51	145.760000	1,961,783.84	379,300.33	0.11
G98290102	XL GROUP PLC COMMON STOCK USD.01								
		Local	27,780.000	37.174621	1,032,710.98	32.730000	909,239.40	-123,471.58	0.05
		Base		37.174621	1,032,710.98	32.730000	909,239.40	-123,471.58	0.05
H0023R105	ACE LTD COMMON STOCK CHF26.59								
		Local	33,878.000	58.571353	1,984,280.31	103.700000	3,513,148.60	1,528,868.29	0.20
		Base		58.571353	1,984,280.31	103.700000	3,513,148.60	1,528,868.29	0.20
H2906T109	GARMIN LTD COMMON STOCK CHF10.								
		Local	12,372.000	42.522009	526,082.30	60.900000	753,454.80	227,372.50	0.04
		Base		42.522009	526,082.30	60.900000	753,454.80	227,372.50	0.04
H84989104	TE CONNECTIVITY LTD COMMON STOCK CHF.57								
		Local	41,281.000	34.840182	1,438,237.54	61.840000	2,552,817.04	1,114,579.50	0.14
		Base		34.840182	1,438,237.54	61.840000	2,552,817.04	1,114,579.50	0.14
H8817H100	TRANSOCEAN LTD COMMON STOCK CHF15.								
		Local	34,150.000	47.951117	1,637,530.63	45.030000	1,537,774.50	-99,756.13	0.09
		Base		47.951117	1,637,530.63	45.030000	1,537,774.50	-99,756.13	0.09
H89128104	TYCO INTERNATIONAL LTD COMMON STOCK CHF6.7								
		Local	46,321.000	20.482008	948,747.11	45.600000	2,112,237.60	1,163,490.49	0.12
		Base		20.482008	948,747.11	45.600000	2,112,237.60	1,163,490.49	0.12
N53745100	LYONDELLBASELL INDU CL A COMMON STOCK								
		Local	43,450.000	53.276163	2,314,849.30	97.650000	4,242,892.50	1,928,043.20	0.24
		Base		53.276163	2,314,849.30	97.650000	4,242,892.50	1,928,043.20	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
N63218106	NIELSEN NV COMMON STOCK EUR.07								
			30,497.000	Local	37.432467	1,141,577.96	48.410000	1,476,359.77	334,781.81	0.08
				Base	37.432467	1,141,577.96	48.410000	1,476,359.77	334,781.81	0.08
Y0486S104	AVAGO TECHNOLOGIES LTD COMMON STOCK								
			25,111.000	Local	69.695529	1,750,124.43	72.070000	1,809,749.77	59,625.34	0.10
				Base	69.695529	1,750,124.43	72.070000	1,809,749.77	59,625.34	0.10
US DOLLAR Total									
			30,020,960.500	Local		1,125,279,248.57		1,772,043,704.73	646,764,456.16	99.71
				Base		1,125,279,248.57		1,772,043,704.73	646,764,456.16	99.71
EQUITY Total									
			30,020,960.500	Base		1,125,279,248.57		1,772,043,704.73	646,764,456.16	99.71

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Holdings

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

As of: *June 30, 2014* *View Date:* *July 21, 2014*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		34,922,054.490	Base	1,130,180,342.56		1,776,944,798.72	646,764,456.16	100.00

& Issue has redenominated but Local is not converted
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Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
			-1,589,000.000	Local	1.000000	-1,589,000.00	1.000000	-1,589,000.00	0.00	0.14
				Base	1.000000	-1,589,000.00	1.000000	-1,589,000.00	0.00	0.14
US DOLLAR Total									
			-1,589,000.000	Local		-1,589,000.00		-1,589,000.00	0.00	0.14
				Base		-1,589,000.00		-1,589,000.00	0.00	0.14
CASH Total									
			-1,589,000.000	Base		-1,589,000.00		-1,589,000.00	0.00	0.14
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
8579929T0	STATE STR INSTL INVT TR TREASURY PLUS FD INSTL CL					1.0	31 Dec 2030		
			1,589,000.000	Local	100.000000	1,589,000.00	100.000000	1,589,000.00	0.00	0.14
				Base	100.000000	1,589,000.00	100.000000	1,589,000.00	0.00	0.14
912796BT5	TREASURY BILL 07/14 0.00000					0.01	24 Jul 2014		
			30,000,000.000	Local	99.992992	29,997,897.57	99.992992	29,997,897.57	0.00	2.58
				Base	99.992992	29,997,897.57	99.992992	29,997,897.57	0.00	2.58
912796CF4	TREASURY BILL 10/14 0.00000					0.01	16 Oct 2014		
			20,000,000.000	Local	99.958333	19,991,666.55	99.958333	19,991,666.55	0.00	1.72
				Base	99.958333	19,991,666.55	99.958333	19,991,666.55	0.00	1.72
979QHS001	NOMURA REPO					0.02	01 Jul 2014		
			225,000,000.000	Local	100.000000	225,000,000.00	100.000000	225,000,000.00	0.00	19.33
				Base	100.000000	225,000,000.00	100.000000	225,000,000.00	0.00	19.33
979QHS001	NOMURA REPO					0.06	01 Jul 2014		
			200,000,000.000	Local	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	17.18
				Base	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	17.18

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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
979QHT009	WELLS FARGO REPO					0.08	01 Jul 2014		
		84,095,518.820	Local	100.000000	84,095,518.82	100.000000	84,095,518.82	0.00	7.23
			Base	100.000000	84,095,518.82	100.000000	84,095,518.82	0.00	7.23
US DOLLAR Total									
		560,684,518.820	Local		560,674,082.94		560,674,082.94	0.00	48.17
			Base		560,674,082.94		560,674,082.94	0.00	48.17
CASH EQUIVALENT Total									
		560,684,518.820	Base		560,674,082.94		560,674,082.94	0.00	48.17
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
30253XAA6	FDIC TRUST FDIC 2012 C1 A 144A					0.8406	25 May 2035		
		3,624,602.820	Local	100.000000	3,624,602.82	100.250000	3,633,664.33	9,061.51	0.31
	Original Face:	15,914,000.000	Base	100.000000	3,624,602.82	100.250000	3,633,664.33	9,061.51	0.31
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR					2.5	20 Apr 2042		
		9,959,002.060	Local	103.440138	10,301,605.52	102.584538	10,216,396.25	-85,209.27	0.88
	Original Face:	15,000,000.000	Base	103.440138	10,301,605.52	102.584538	10,216,396.25	-85,209.27	0.88
36202D4H1	GNMA II POOL 003524 G2 03/19 FIXED 5					5.0	20 Mar 2019		
		17,211.800	Local	104.510626	17,988.16	106.442977	18,320.75	332.59	0.00
	Original Face:	159,822.000	Base	104.510626	17,988.16	106.442977	18,320.75	332.59	0.00
36202D6M8	GNMA II POOL 003576 G2 07/19 FIXED 5					5.0	20 Jul 2019		
		21,988.880	Local	104.628931	23,006.73	107.063459	23,542.06	535.33	0.00
	Original Face:	200,000.000	Base	104.628931	23,006.73	107.063459	23,542.06	535.33	0.00
36202DUP4	GNMA II POOL 003290 G2 10/17 FIXED 5					5.0	20 Oct 2017		
		47,078.360	Local	103.864960	48,897.92	106.365843	50,075.29	1,177.37	0.00
	Original Face:	1,170,550.000	Base	103.864960	48,897.92	106.365843	50,075.29	1,177.37	0.00
36202DW64	GNMA II POOL 003369 G2 04/18 FIXED 5					5.0	20 Apr 2018		
		185,414.630	Local	104.147833	193,105.32	106.076989	196,682.26	3,576.94	0.02
	Original Face:	3,070,737.000	Base	104.147833	193,105.32	106.076989	196,682.26	3,576.94	0.02

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36202DX30	GNMA II POOL 003398 G2 06/18 FIXED 5					5.0	20 Jun 2018		
		Local	144,752.900	104.193781	150,823.52	105.691971	152,992.19	2,168.67	0.01
Original Face:		Base	2,150,000.000	104.193781	150,823.52	105.691971	152,992.19	2,168.67	0.01
36202DYF2	GNMA II POOL 003410 G2 07/18 FIXED 5					5.0	20 Jul 2018		
		Local	184,603.980	104.224589	192,402.74	105.688073	195,104.39	2,701.65	0.02
Original Face:		Base	3,000,000.000	104.224589	192,402.74	105.688073	195,104.39	2,701.65	0.02
36202DYT2	GNMA II POOL 003422 G2 08/18 FIXED 5					5.0	20 Aug 2018		
		Local	395,473.980	104.294222	412,456.51	105.697008	418,004.16	5,547.65	0.04
Original Face:		Base	6,427,055.000	104.294222	412,456.51	105.697008	418,004.16	5,547.65	0.04
36202DZ79	GNMA II POOL 003466 G2 11/18 FIXED 5					5.0	20 Nov 2018		
		Local	3,891.210	104.384754	4,061.83	106.094531	4,128.36	66.53	0.00
Original Face:		Base	50,000.000	104.384754	4,061.83	106.094531	4,128.36	66.53	0.00
36202DZC8	GNMA II POOL 003439 G2 09/18 FIXED 5					5.0	20 Sep 2018		
		Local	274,405.750	104.347201	286,334.72	105.699474	290,045.43	3,710.71	0.02
Original Face:		Base	2,975,426.000	104.347201	286,334.72	105.699474	290,045.43	3,710.71	0.02
36202EDL0	GNMA II POOL 003707 G2 05/20 FIXED 5					5.0	20 May 2020		
		Local	461,084.470	104.897608	483,666.58	106.866047	492,742.75	9,076.17	0.04
Original Face:		Base	2,793,101.000	104.897608	483,666.58	106.866047	492,742.75	9,076.17	0.04
36202EEC9	GNMA II POOL 003731 G2 07/20 FIXED 5					5.0	20 Jul 2020		
		Local	182,283.410	105.007993	191,412.15	107.083305	195,195.10	3,782.95	0.02
Original Face:		Base	1,680,083.000	105.007993	191,412.15	107.083305	195,195.10	3,782.95	0.02
36202EJP5	GNMA II POOL 003870 G2 07/21 FIXED 5					5.0	20 Jul 2021		
		Local	110,812.240	105.191277	116,564.81	106.501861	118,017.10	1,452.29	0.01
Original Face:		Base	754,224.000	105.191277	116,564.81	106.501861	118,017.10	1,452.29	0.01
36202EK32	GNMA II POOL 003914 G2 10/21 FIXED 5					5.0	20 Oct 2021		
		Local	67,703.910	104.362466	70,657.47	106.485795	72,095.05	1,437.58	0.01
Original Face:		Base	300,000.000	104.362466	70,657.47	106.485795	72,095.05	1,437.58	0.01
36202EL31	GNMA II POOL 003946 G2 02/22 FIXED 5					5.0	20 Feb 2022		
		Local	92,525.050	105.309568	97,437.73	106.906090	98,914.91	1,477.18	0.01
Original Face:		Base	300,000.000	105.309568	97,437.73	106.906090	98,914.91	1,477.18	0.01

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36202ELP2	GNMA II POOL 003934 G2 01/22 FIXED 5					5.0	20 Jan 2022		
		Local	49,777.800	105.424727	52,478.11	106.922049	53,223.44	745.33	0.00
Original Face:		Base	1,297,789.000	105.424727	52,478.11	106.922049	53,223.44	745.33	0.00
36202EM48	GNMA II POOL 003979 G2 05/22 FIXED 5					5.0	20 May 2022		
		Local	110,535.420	105.368153	116,469.13	106.882823	118,143.38	1,674.25	0.01
Original Face:		Base	1,048,917.000	105.368153	116,469.13	106.882823	118,143.38	1,674.25	0.01
36202EMT3	GNMA II POOL 003970 G2 04/22 FIXED 5					5.0	20 Apr 2022		
		Local	107,553.140	105.342559	113,299.23	106.904239	114,978.87	1,679.64	0.01
Original Face:		Base	438,038.000	105.342559	113,299.23	106.904239	114,978.87	1,679.64	0.01
36241LTJ5	GNMA POOL 783253 GN 05/25 FIXED 4.5					4.5	15 May 2025		
		Local	4,359,968.600	105.095417	4,582,127.17	106.635860	4,649,290.01	67,162.84	0.40
Original Face:		Base	10,000,000.000	105.095417	4,582,127.17	106.635860	4,649,290.01	67,162.84	0.40
38373AZ74	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 64 DQ					4.0	16 Jul 2039		
		Local	3,005,956.710	106.881314	3,212,806.02	106.116400	3,189,813.05	-22,992.97	0.27
Original Face:		Base	17,600,000.000	106.881314	3,212,806.02	106.116400	3,189,813.05	-22,992.97	0.27
38373V5B2	GOVERNMENT NATIONAL MORTGAGE A GNR 2002 76 TA					4.5	16 Dec 2029		
		Local	556,956.660	101.117489	563,180.59	108.356300	603,497.63	40,317.04	0.05
Original Face:		Base	16,300,000.000	101.117489	563,180.59	108.356300	603,497.63	40,317.04	0.05
38374UAY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 32 CA					4.0	20 May 2039		
		Local	8,912,558.000	106.834996	9,521,731.01	106.144100	9,460,154.48	-61,576.53	0.81
Original Face:		Base	50,000,000.000	106.834996	9,521,731.01	106.144100	9,460,154.48	-61,576.53	0.81
38375GAT8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 77 DF					0.553	20 Jun 2042		
		Local	5,138,944.490	100.166184	5,147,484.59	100.332500	5,156,031.48	8,546.89	0.44
Original Face:		Base	10,000,000.000	100.166184	5,147,484.59	100.332500	5,156,031.48	8,546.89	0.44
38375GHL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 84 LB					2.0	16 May 2042		
		Local	33,934,320.970	102.896875	34,917,355.81	98.132000	33,300,427.85	-1,616,927.96	2.86
Original Face:		Base	41,570,000.000	102.896875	34,917,355.81	98.132000	33,300,427.85	-1,616,927.96	2.86
38375KRB0	GOVERNMENT NATIONAL MORTGAGE A GNR 2007 35 KF					0.45175	16 Jun 2037		
		Local	5,917,237.240	100.235616	5,931,179.17	100.008300	5,917,728.37	-13,450.80	0.51
Original Face:		Base	32,313,742.000	100.235616	5,931,179.17	100.008300	5,917,728.37	-13,450.80	0.51

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38376EVS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 110 MB					3.0	20 Apr 2037		
		Local	1,736,535.220	101.585815	1,764,073.45	102.754800	1,784,373.29	20,299.84	0.15
Original Face:		Base	5,130,000.000	101.585815	1,764,073.45	102.754800	1,784,373.29	20,299.84	0.15
38376FWJ7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 78 KA					4.5	16 Aug 2039		
		Local	2,972,211.470	108.010957	3,210,314.04	108.082000	3,212,425.60	2,111.56	0.28
Original Face:		Base	10,300,000.000	108.010957	3,210,314.04	108.082000	3,212,425.60	2,111.56	0.28
38376KWC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 87 BD					3.0	20 Oct 2038		
		Local	2,227,953.600	100.503217	2,239,165.04	102.977900	2,294,299.83	55,134.79	0.20
Original Face:		Base	10,000,000.000	100.503217	2,239,165.04	102.977900	2,294,299.83	55,134.79	0.20
38376PN97	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 116 JG					4.0	20 Dec 2038		
		Local	2,306,033.650	104.254042	2,404,133.29	106.233600	2,449,782.56	45,649.27	0.21
Original Face:		Base	5,000,000.000	104.254042	2,404,133.29	106.233600	2,449,782.56	45,649.27	0.21
38376TPK2	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 7 BG					3.0	16 Sep 2024		
		Local	2,267,438.320	102.072304	2,314,426.54	103.990100	2,357,911.38	43,484.84	0.20
Original Face:		Base	8,000,000.000	102.072304	2,314,426.54	103.990100	2,357,911.38	43,484.84	0.20
38376XC92	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 31 TJ					4.0	20 Mar 2021		
		Local	13,507,596.000	103.023358	13,915,978.98	102.375700	13,828,495.96	-87,483.02	1.19
Original Face:		Base	20,000,000.000	103.023358	13,915,978.98	102.375700	13,828,495.96	-87,483.02	1.19
38376XQY2	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 29 CG					3.5	20 Dec 2038		
		Local	4,564,791.500	104.661561	4,777,582.02	104.497900	4,770,111.26	-7,470.76	0.41
Original Face:		Base	10,000,000.000	104.661561	4,777,582.02	104.497900	4,770,111.26	-7,470.76	0.41
38376XSV6	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 38 TA					4.0	20 Aug 2039		
		Local	2,079,536.310	106.912188	2,223,277.76	106.169100	2,207,824.98	-15,452.78	0.19
Original Face:		Base	7,350,000.000	106.912188	2,223,277.76	106.169100	2,207,824.98	-15,452.78	0.19
38377JCU5	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 109 MH					3.0	20 Oct 2037		
		Local	2,521,978.100	100.524319	2,535,201.30	102.908300	2,595,324.79	60,123.49	0.22
Original Face:		Base	4,400,000.000	100.524319	2,535,201.30	102.908300	2,595,324.79	60,123.49	0.22
38377KA26	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 112 BG					2.0	16 Mar 2035		
		Local	5,920,263.300	101.117005	5,986,392.95	101.201300	5,991,383.42	4,990.47	0.51
Original Face:		Base	10,000,000.000	101.117005	5,986,392.95	101.201300	5,991,383.42	4,990.47	0.51

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38377MTJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 144 BA					3.0	16 Sep 2037		
		Local	2,314,498.750	100.220252	2,319,596.49	103.772100	2,401,803.96	82,207.47	0.21
Original Face:		Base	3,600,000.000	100.220252	2,319,596.49	103.772100	2,401,803.96	82,207.47	0.21
38377NMJ0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA					3.0	16 Sep 2039		
		Local	3,010,225.900	99.958437	3,008,974.75	103.222700	3,107,236.45	98,261.70	0.27
Original Face:		Base	5,000,000.000	99.958437	3,008,974.75	103.222700	3,107,236.45	98,261.70	0.27
38377QTC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 25 AB					3.5	16 Dec 2025		
		Local	1,665,597.850	102.297346	1,703,862.40	105.280900	1,753,556.41	49,694.01	0.15
Original Face:		Base	5,000,000.000	102.297346	1,703,862.40	105.280900	1,753,556.41	49,694.01	0.15
38377RET8	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 158 HJ					3.0	20 Oct 2039		
		Local	6,016,400.300	99.750513	6,001,390.15	102.935400	6,193,005.71	191,615.56	0.53
Original Face:		Base	10,000,000.000	99.750513	6,001,390.15	102.935400	6,193,005.71	191,615.56	0.53
38377REV3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 158 HA					3.5	20 Oct 2039		
		Local	6,016,400.300	101.294051	6,094,255.57	105.341500	6,337,766.32	243,510.75	0.54
Original Face:		Base	10,000,000.000	101.294051	6,094,255.57	105.341500	6,337,766.32	243,510.75	0.54
38377RUW3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 166 PM					2.75	20 Mar 2038		
		Local	6,233,185.300	99.944588	6,229,731.38	101.808600	6,345,918.69	116,187.31	0.55
Original Face:		Base	10,000,000.000	99.944588	6,229,731.38	101.808600	6,345,918.69	116,187.31	0.55
38377T2L4	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 23 GQ					4.5	20 Feb 2026		
		Local	1,125,337.250	103.727433	1,167,283.44	109.614700	1,233,535.05	66,251.61	0.11
Original Face:		Base	5,000,000.000	103.727433	1,167,283.44	109.614700	1,233,535.05	66,251.61	0.11
38377TGH8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 11 PA					3.0	20 Apr 2040		
		Local	2,394,343.600	99.888723	2,391,679.25	102.775700	2,460,803.40	69,124.15	0.21
Original Face:		Base	5,000,000.000	99.888723	2,391,679.25	102.775700	2,460,803.40	69,124.15	0.21
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH					3.0	20 Sep 2040		
		Local	5,724,569.300	99.777200	5,711,814.97	101.756500	5,825,121.36	113,306.39	0.50
Original Face:		Base	10,815,142.000	99.777200	5,711,814.97	101.756500	5,825,121.36	113,306.39	0.50
38377UJH2	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 40 CA					3.0	16 Dec 2025		
		Local	1,773,965.750	102.426534	1,817,011.63	104.302100	1,850,283.53	33,271.90	0.16
Original Face:		Base	5,000,000.000	102.426534	1,817,011.63	104.302100	1,850,283.53	33,271.90	0.16

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38377UKT4	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 40 CE					2.5	16 Dec 2025		
		Local	3,547,931.500	100.833552	3,577,505.35	103.121900	3,658,694.37	81,189.02	0.31
	Original Face:	Base	10,000,000.000	100.833552	3,577,505.35	103.121900	3,658,694.37	81,189.02	0.31
38377UWX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 36 JA					4.0	20 Aug 2039		
		Local	2,173,908.250	102.966621	2,238,399.86	105.208400	2,287,134.09	48,734.23	0.20
	Original Face:	Base	5,648,629.000	102.966621	2,238,399.86	105.208400	2,287,134.09	48,734.23	0.20
38377WL77	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 94 AB					2.0	20 Jan 2039		
		Local	13,028,061.300	101.429786	13,214,334.71	100.998200	13,158,107.41	-56,227.30	1.13
	Original Face:	Base	30,000,000.000	101.429786	13,214,334.71	100.998200	13,158,107.41	-56,227.30	1.13
38377X5L2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 137 FA					0.453	20 Nov 2042		
		Local	22,971,801.630	100.000000	22,971,801.63	99.409600	22,836,176.11	-135,625.52	1.96
	Original Face:	Base	25,333,333.000	100.000000	22,971,801.63	99.409600	22,836,176.11	-135,625.52	1.96
38378AMG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 146 YF					0.50175	16 Nov 2041		
		Local	6,790,856.870	100.175365	6,802,765.67	99.950400	6,787,488.60	-15,277.07	0.58
	Original Face:	Base	10,000,000.000	100.175365	6,802,765.67	99.950400	6,787,488.60	-15,277.07	0.58
38378AQ95	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 160 BJ					3.5	20 Jun 2041		
		Local	5,122,397.310	105.522922	5,405,303.30	105.592600	5,408,872.50	3,569.20	0.46
	Original Face:	Base	10,359,452.000	105.522922	5,405,303.30	105.592600	5,408,872.50	3,569.20	0.46
38378AS77	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 163 NF					0.50175	16 Dec 2041		
		Local	9,491,613.380	100.175399	9,508,261.57	99.822700	9,474,784.75	-33,476.82	0.81
	Original Face:	Base	12,911,372.000	100.175399	9,508,261.57	99.822700	9,474,784.75	-33,476.82	0.81
38378BWG0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 79 A					1.8	16 Apr 2039		
		Local	18,804,162.600	101.579357	19,101,147.49	99.258800	18,664,786.15	-436,361.34	1.60
	Original Face:	Base	20,000,000.000	101.579357	19,101,147.49	99.258800	18,664,786.15	-436,361.34	1.60
38378CRA7	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 7 ML					3.0	20 Feb 2038		
		Local	7,753,578.900	104.879725	8,131,932.23	103.013500	7,987,233.00	-144,699.23	0.69
	Original Face:	Base	10,000,000.000	104.879725	8,131,932.23	103.013500	7,987,233.00	-144,699.23	0.69
38378EGJ6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 51 EA					1.5	20 Sep 2040		
		Local	20,355,176.000	101.216003	20,602,695.61	97.886700	19,925,010.07	-677,685.54	1.71
	Original Face:	Base	25,000,000.000	101.216003	20,602,695.61	97.886700	19,925,010.07	-677,685.54	1.71

& 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
38378EQB2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QB					1.75	16 Mar 2041		
		Local	8,210,409.900	100.218265	8,228,330.39	96.046500	7,885,811.34	-342,519.05	0.68
Original Face:		Base	10,000,000.000	100.218265	8,228,330.39	96.046500	7,885,811.34	-342,519.05	0.68
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.0	16 Mar 2041		
		Local	8,210,409.900	101.045378	8,296,239.72	97.111500	7,973,252.21	-322,987.51	0.69
Original Face:		Base	10,000,000.000	101.045378	8,296,239.72	97.111500	7,973,252.21	-322,987.51	0.69
38378FVK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 14 DA					2.0	20 Jan 2042		
		Local	14,581,478.230	102.216908	14,904,736.21	97.400000	14,202,359.80	-702,376.41	1.22
Original Face:		Base	18,249,312.000	102.216908	14,904,736.21	97.400000	14,202,359.80	-702,376.41	1.22
38378GG85	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QD					1.5	20 Oct 2042		
		Local	9,019,909.700	100.000000	9,019,909.68	95.204900	8,587,396.01	-432,513.67	0.74
Original Face:		Base	10,000,000.000	100.000000	9,019,909.68	95.204900	8,587,396.01	-432,513.67	0.74
38378GTH1	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QA					2.0	20 Oct 2042		
		Local	9,019,909.700	101.979402	9,198,450.00	96.755500	8,727,258.73	-471,191.27	0.75
Original Face:		Base	10,000,000.000	101.979402	9,198,450.00	96.755500	8,727,258.73	-471,191.27	0.75
38378HM29	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 128 KE					2.0	16 Oct 2042		
		Local	8,690,851.500	102.159315	8,878,514.35	97.715500	8,492,309.00	-386,205.35	0.73
Original Face:		Base	10,000,000.000	102.159315	8,878,514.35	97.715500	8,492,309.00	-386,205.35	0.73
465138QP3	AID ISRAEL US GOVT GUAR 02/18 0.00000						15 Feb 2018		
		Local	12,679,000.000	96.545055	12,240,947.55	94.671300	12,003,374.13	-237,573.42	1.03
		Base		96.545055	12,240,947.55	94.671300	12,003,374.13	-237,573.42	1.03
465139GA5	AID ISRAEL US GOVT GUAR 02/18 0.00000						15 Feb 2018		
		Local	15,151,000.000	96.316644	14,592,934.74	94.671300	14,343,648.66	-249,286.08	1.23
		Base		96.316644	14,592,934.74	94.671300	14,343,648.66	-249,286.08	1.23
62889CAA7	NCUA GUARANTEED NOTES NGN 2011 R2 1A					0.552	06 Feb 2020		
		Local	2,553,628.560	94.633445	2,416,586.69	100.337200	2,562,239.40	145,652.71	0.22
Original Face:		Base	4,000,000.000	94.633445	2,416,586.69	100.337200	2,562,239.40	145,652.71	0.22
83162CQY2	SMALL BUSINESS ADMINISTRATION SBAP 2007 20D 1					5.32	01 Apr 2027		
		Local	12,023,358.410	112.897313	13,574,048.55	110.184350	13,247,859.31	-326,189.24	1.14
Original Face:		Base	28,600,000.000	112.897313	13,574,048.55	110.184350	13,247,859.31	-326,189.24	1.14

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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
83164LK83	SBA POOL 509319 SBA 12/18 VARIABLE					3.075	25 Dec 2018		
		Local	1,492,797.750	104.754998	1,563,780.25	103.823870	1,549,880.40	-13,899.85	0.13
Original Face:		Base	2,152,855.000	104.754998	1,563,780.25	103.823870	1,549,880.40	-13,899.85	0.13
83164LLC3	SBA POOL 509323 SBA 09/22 VARIABLE					2.825	25 Sep 2022		
		Local	1,577,000.370	106.670454	1,682,193.46	105.688740	1,666,711.82	-15,481.64	0.14
Original Face:		Base	2,348,960.000	106.670454	1,682,193.46	105.688740	1,666,711.82	-15,481.64	0.14
83164LLM1	SBA POOL 509332 SBA 08/24 VARIABLE					2.575	25 Aug 2024		
		Local	3,040,482.560	106.969514	3,252,389.42	105.971781	3,222,053.52	-30,335.90	0.28
Original Face:		Base	4,240,960.000	106.969514	3,252,389.42	105.971781	3,222,053.52	-30,335.90	0.28
83164LLS8	SBA POOL 509337 SBA 02/24 VARIABLE					2.825	25 Feb 2024		
		Local	4,626,904.990	107.661411	4,981,391.22	106.661688	4,935,134.96	-46,256.26	0.42
Original Face:		Base	6,113,646.000	107.661411	4,981,391.22	106.661688	4,935,134.96	-46,256.26	0.42
83164LLT6	SBA POOL 509338 SBA 07/24 VARIABLE					4.075	25 Jul 2024		
		Local	3,853,023.230	112.225828	4,324,087.23	110.617150	4,262,104.49	-61,982.74	0.37
Original Face:		Base	4,650,545.000	112.225828	4,324,087.23	110.617150	4,262,104.49	-61,982.74	0.37
83165ABF0	SBA POOL 521638 SBA 08/19 VARIABLE					4.217	25 Aug 2019		
		Local	1,451,441.650	107.095142	1,554,423.50	105.800755	1,535,636.22	-18,787.28	0.13
Original Face:		Base	5,080,000.000	107.095142	1,554,423.50	105.800755	1,535,636.22	-18,787.28	0.13
83165ALC6	SBA POOL 521923 SBA 11/24 VARIABLE					4.16	25 Nov 2024		
		Local	9,825,020.040	113.050361	11,107,220.59	111.528957	10,957,742.38	-149,478.21	0.94
Original Face:		Base	12,180,140.000	113.050361	11,107,220.59	111.528957	10,957,742.38	-149,478.21	0.94
83165ALV4	SBA POOL 521940 SBA 01/25 VARIABLE					4.069	25 Jan 2025		
		Local	9,258,724.460	112.517013	10,417,640.20	110.776962	10,256,533.68	-161,106.52	0.88
Original Face:		Base	10,243,765.000	112.517013	10,417,640.20	110.776962	10,256,533.68	-161,106.52	0.88
912810DP0	US TREASURY N/B 02/15 11.25					11.25	15 Feb 2015		
		Local	10,000,000.000	106.755163	10,675,516.26	106.933600	10,693,360.00	17,843.74	0.92
		Base		106.755163	10,675,516.26	106.933600	10,693,360.00	17,843.74	0.92
912828DM9	US TREASURY N/B 02/15 4					4.0	15 Feb 2015		
		Local	50,000,000.000	102.369484	51,184,741.77	102.433600	51,216,800.00	32,058.23	4.40
		Base		102.369484	51,184,741.77	102.433600	51,216,800.00	32,058.23	4.40

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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
912828PE4	US TREASURY N/B 10/15 1.25					1.25	31 Oct 2015		
		10,000,000.000	Local	100.979824	10,097,982.37	101.406200	10,140,620.00	42,637.63	0.87
			Base	100.979824	10,097,982.37	101.406200	10,140,620.00	42,637.63	0.87
912828QJ2	US TREASURY N/B 02/16 2.125					2.125	29 Feb 2016		
		10,000,000.000	Local	102.589599	10,258,959.94	103.000000	10,300,000.00	41,040.06	0.88
			Base	102.589599	10,258,959.94	103.000000	10,300,000.00	41,040.06	0.88
912828RZ5	US TREASURY N/B 01/15 0.25					0.25	15 Jan 2015		
		50,000,000.000	Local	100.034761	50,017,380.62	100.093800	50,046,900.00	29,519.38	4.30
			Base	100.034761	50,017,380.62	100.093800	50,046,900.00	29,519.38	4.30
912828TD2	US TREASURY N/B 07/15 0.25					0.25	15 Jul 2015		
		10,000,000.000	Local	99.901576	9,990,157.55	100.097700	10,009,770.00	19,612.45	0.86
			Base	99.901576	9,990,157.55	100.097700	10,009,770.00	19,612.45	0.86
912828TF7	US TREASURY N/B 07/14 0.125					0.125	31 Jul 2014		
		10,000,000.000	Local	99.992371	9,999,237.12	99.992371	9,999,237.10	-0.02	0.86
			Base	99.992371	9,999,237.12	99.992371	9,999,237.10	-0.02	0.86
912828TK6	US TREASURY N/B 08/15 0.25					0.25	15 Aug 2015		
		10,000,000.000	Local	99.834171	9,983,417.06	100.093800	10,009,380.00	25,962.94	0.86
			Base	99.834171	9,983,417.06	100.093800	10,009,380.00	25,962.94	0.86
912828UK4	US TREASURY N/B 01/15 0.25					0.25	31 Jan 2015		
		10,000,000.000	Local	99.994235	9,999,423.49	100.097700	10,009,770.00	10,346.51	0.86
			Base	99.994235	9,999,423.49	100.097700	10,009,770.00	10,346.51	0.86
912828UZ1	US TREASURY N/B 04/18 0.625					0.625	30 Apr 2018		
		5,000,000.000	Local	99.042744	4,952,137.18	97.640600	4,882,030.00	-70,107.18	0.42
			Base	99.042744	4,952,137.18	97.640600	4,882,030.00	-70,107.18	0.42
912828WK2	US TREASURY FRN 01/16 VAR					0.0700015	31 Jan 2016		
		20,000,000.000	Local	100.001605	20,000,321.05	99.998400	19,999,680.00	-641.05	1.72
			Base	100.001605	20,000,321.05	99.998400	19,999,680.00	-641.05	1.72
US DOLLAR Total									
		594,550,344.940	Local		607,136,526.34		601,647,313.10	-5,489,213.24	51.69
Original Face:		703,221,595.000	Base		607,136,526.34		601,647,313.10	-5,489,213.24	51.69

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Base Currency: 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								
		594,550,344.940	Base	607,136,526.34		601,647,313.10	-5,489,213.24	51.69
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: *June 30, 2014* *View Date:* *July 21, 2014*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		1,153,645,863.760	Base	1,166,221,609.28		1,160,732,396.04	-5,489,213.24	100.00
Original Face:		703,221,595.000						

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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								
		-149,473,886.030	Local	1.000000	-149,473,886.03	1.000000	-149,473,886.03	0.00	8.73
			Base	1.000000	-149,473,886.03	1.000000	-149,473,886.03	0.00	8.73
US DOLLAR Total									
		-149,473,886.030	Local		-149,473,886.03		-149,473,886.03	0.00	8.73
			Base		-149,473,886.03		-149,473,886.03	0.00	8.73
CASH Total									
		-149,473,886.030	Base		-149,473,886.03		-149,473,886.03	0.00	8.73
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
0027A1G11	ABBEY NATIONAL NA LL					0.1	01 Jul 2014		
		25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.46
			Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.46
0027A1G29	ABBEY NATIONAL NA LL					0.12	02 Jul 2014		
		20,000,000.000	Local	99.999667	19,999,933.33	99.999667	19,999,933.33	0.00	1.17
			Base	99.999667	19,999,933.33	99.999667	19,999,933.33	0.00	1.17
06538HMD9	BNK OF TKYO-MTBSHI L					0.13	01 Jul 2014		
		40,000,000.000	Local	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	2.34
			Base	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	2.34
06945MG18	BARTON CAPITAL CORP.					0.11	01 Jul 2014		
		14,193,441.000	Local	100.000000	14,193,441.00	100.000000	14,193,441.00	0.00	0.83
			Base	100.000000	14,193,441.00	100.000000	14,193,441.00	0.00	0.83
13738KG19	CAN AST & CAN LTD JT					0.12	01 Jul 2014		
		28,386,882.000	Local	100.000000	28,386,882.00	100.000000	28,386,882.00	0.00	1.66
			Base	100.000000	28,386,882.00	100.000000	28,386,882.00	0.00	1.66

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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
38346MG16	GOTHAM FDG CORP				0.15	01 Jul 2014		
	14,193,441.000	Local	100.000000	14,193,441.00	100.000000	14,193,441.00	0.00	0.83
		Base	100.000000	14,193,441.00	100.000000	14,193,441.00	0.00	0.83
45779QG26	INSTITUTIONAL SECURED				0.26	02 Jul 2014		
	30,000,000.000	Local	99.999278	29,999,783.33	99.999278	29,999,783.33	0.00	1.75
		Base	99.999278	29,999,783.33	99.999278	29,999,783.33	0.00	1.75
62455BG17	MOUNTCLIFF				0.16	01 Jul 2014		
	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.17
		Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.17
76582KG13	RIDGEFIELD FUNDING CO				0.22	01 Jul 2014		
	22,709,506.000	Local	100.000000	22,709,506.00	100.000000	22,709,506.00	0.00	1.33
		Base	100.000000	22,709,506.00	100.000000	22,709,506.00	0.00	1.33
78009NHT6	ROYAL BK OF CANADA				0.5751	14 Aug 2017		
	13,057,966.000	Local	100.000000	13,057,966.00	99.730000	13,022,709.49	-35,256.51	0.76
		Base	100.000000	13,057,966.00	99.730000	13,022,709.49	-35,256.51	0.76
85749P9B9	STATE STR INSTL LIQUID RESVS				0.063656	31 Dec 2099		
	153,666,527.610	Local	100.000000	153,666,527.61	100.000000	153,666,527.61	0.00	8.97
		Base	100.000000	153,666,527.61	100.000000	153,666,527.61	0.00	8.97
86562YAH7	SUMITOMO MITSUI BKG CORP				0.15	01 Jul 2014		
	40,000,000.000	Local	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	2.34
		Base	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	2.34
912796BT5	TREASURY BILL 07/14 0.00000				0.01	24 Jul 2014		
	11,354,753.000	Local	99.992992	11,353,957.25	99.992992	11,353,957.25	0.00	0.66
		Base	99.992992	11,353,957.25	99.992992	11,353,957.25	0.00	0.66
96442MG17	WHITE POINT FDG INC				0.15	01 Jul 2014		
	16,141,000.000	Local	100.000000	16,141,000.00	100.000000	16,141,000.00	0.00	0.94
		Base	100.000000	16,141,000.00	100.000000	16,141,000.00	0.00	0.94
979QHR003	SOUTH STREET REPO				0.15	01 Jul 2014		
	287,279,215.620	Local	100.000000	287,279,215.62	100.000000	287,279,215.62	0.00	16.77
		Base	100.000000	287,279,215.62	100.000000	287,279,215.62	0.00	16.77

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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
US DOLLAR Total									
		Local	735,982,732.230		735,981,653.14		735,946,396.63	-35,256.51	42.97
		Base			735,981,653.14		735,946,396.63	-35,256.51	42.97
CASH EQUIVALENT Total									
		Base	735,982,732.230		735,981,653.14		735,946,396.63	-35,256.51	42.97
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
00206RBS0	AT+T INC SR UNSECURED 02/16 VAR					0.60835	12 Feb 2016		
		Local	5,677,376.000	100.000000	5,677,376.00	100.286900	5,693,664.39	16,288.39	0.33
		Base		100.000000	5,677,376.00	100.286900	5,693,664.39	16,288.39	0.33
00287YAH2	ABBVIE INC SR UNSECURED 11/15 VAR					0.98285	06 Nov 2015		
		Local	8,516,065.000	100.000000	8,516,065.00	100.832400	8,586,952.73	70,887.73	0.50
		Base		100.000000	8,516,065.00	100.832400	8,586,952.73	70,887.73	0.50
02587AAC8	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2012 3 A					0.30175	15 Mar 2018		
		Local	5,677,376.450	100.000000	5,677,376.45	100.057300	5,680,629.59	3,253.14	0.33
Original Face:		Base	5,677,376.000	100.000000	5,677,376.45	100.057300	5,680,629.59	3,253.14	0.33
0258M0DE6	AMERICAN EXPRESS CREDIT SR UNSECURED 06/15 1.75					1.75	12 Jun 2015		
		Local	2,838,688.000	100.705411	2,858,712.42	101.268300	2,874,691.08	15,978.66	0.17
		Base		100.705411	2,858,712.42	101.268300	2,874,691.08	15,978.66	0.17
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	100.117000	787,236.99	919.99	0.05
		Base		100.000000	786,317.00	100.117000	787,236.99	919.99	0.05
05564UAH3	BMW FLOORPLAN MASTER OWNER TRU BMWFT 2012 1A A 144A					0.5511	15 Sep 2017		
		Local	8,516,064.680	100.000000	8,516,064.68	100.308800	8,542,362.29	26,297.61	0.50
Original Face:		Base	8,516,065.000	100.000000	8,516,064.68	100.308800	8,542,362.29	26,297.61	0.50
06051GES4	BANK OF AMERICA CORP SR UNSECURED 01/16 1.25					1.25	11 Jan 2016		
		Local	5,677,376.000	99.898595	5,671,618.87	100.750000	5,719,956.32	48,337.45	0.33
		Base		99.898595	5,671,618.87	100.750000	5,719,956.32	48,337.45	0.33

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071813BK4	BAXTER INTERNATIONAL INC SR UNSECURED 12/14 VAR					0.40055	11 Dec 2014		
		Local	3,974,164.000	100.000000	3,974,164.00	100.059400	3,976,524.65	2,360.65	0.23
		Base		100.000000	3,974,164.00	100.059400	3,976,524.65	2,360.65	0.23
084670BB3	BERKSHIRE HATHAWAY INC SR UNSECURED 08/16 2.2					2.2	15 Aug 2016		
		Local	4,541,901.000	99.928367	4,538,647.52	103.183300	4,686,483.33	147,835.81	0.27
		Base		99.928367	4,538,647.52	103.183300	4,686,483.33	147,835.81	0.27
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	100.262900	2,846,150.91	7,462.91	0.17
		Base		100.000000	2,838,688.00	100.262900	2,846,150.91	7,462.91	0.17
09247XAC5	BLACKROCK INC SR UNSECURED 09/17 6.25					6.25	15 Sep 2017		
		Local	3,747,068.000	116.074295	4,349,382.78	115.151800	4,314,816.25	-34,566.53	0.25
		Base		116.074295	4,349,382.78	115.151800	4,314,816.25	-34,566.53	0.25
09657YAD4	BMW VEHICLE LEASE TRUST BMWLT 2013 1 A4					0.66	20 Jun 2016		
		Local	2,270,950.580	99.989222	2,270,705.82	100.164300	2,274,681.75	3,975.93	0.13
	Original Face:	Base	2,270,951.000	99.989222	2,270,705.82	100.164300	2,274,681.75	3,975.93	0.13
10138MAG0	BOTTLING GROUP LLC COMPANY GUAR 04/16 5.5					5.5	01 Apr 2016		
		Local	897,025.000	106.585152	956,095.46	108.494900	973,226.38	17,130.92	0.06
		Base		106.585152	956,095.46	108.494900	973,226.38	17,130.92	0.06
10513KAC8	BRANCH BANKING + TRUST SUBORDINATED 05/17 VAR					0.52735	23 May 2017		
		Local	10,948,820.000	99.000898	10,839,430.17	99.251800	10,866,900.93	27,470.76	0.63
		Base		99.000898	10,839,430.17	99.251800	10,866,900.93	27,470.76	0.63
12623MAD5	CNH EQUIPMENT TRUST CNH 2012 A A4					1.38	15 Feb 2018		
		Local	10,219,277.610	99.991642	10,218,423.53	101.040000	10,325,558.10	107,134.57	0.60
	Original Face:	Base	10,219,278.000	99.991642	10,218,423.53	101.040000	10,325,558.10	107,134.57	0.60
134429AU3	CAMPBELL SOUP CO SR UNSECURED 08/14 3.375					3.375	15 Aug 2014		
		Local	4,541,901.000	100.319255	4,556,401.23	100.319255	4,556,401.25	0.02	0.27
		Base		100.319255	4,556,401.23	100.319255	4,556,401.25	0.02	0.27
14161GBE9	CARDS II TRUST CARD2 2012 4A A 144A					0.60175	15 Sep 2017		
		Local	2,838,688.230	100.000000	2,838,688.23	100.036440	2,839,722.65	1,034.42	0.17
	Original Face:	Base	2,838,688.000	100.000000	2,838,688.23	100.036440	2,839,722.65	1,034.42	0.17

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141781BA1	CARGILL INC SR UNSECURED 144A 03/17 1.9					1.9	01 Mar 2017		
		Local	4,541,901.000	99.896459	4,537,198.27	101.842400	4,625,580.98	88,382.71	0.27
		Base		99.896459	4,537,198.27	101.842400	4,625,580.98	88,382.71	0.27
14313GAD9	CARMAX AUTO OWNER TRUST CARMX 2012 1 A4					1.25	15 Jun 2017		
		Local	1,703,212.940	99.990402	1,703,049.46	100.912500	1,718,754.76	15,705.30	0.10
	Original Face:	Base	1,703,213.000	99.990402	1,703,049.46	100.912500	1,718,754.76	15,705.30	0.10
14313LAD8	CARMAX AUTO OWNER TRUST CARMX 2013 1 A4					0.89	17 Aug 2018		
		Local	7,948,327.030	99.989520	7,947,494.07	99.816100	7,933,710.06	-13,784.01	0.46
	Original Face:	Base	7,948,327.000	99.989520	7,947,494.07	99.816100	7,933,710.06	-13,784.01	0.46
14912L4X6	CATERPILLAR FINANCIAL SE SR UNSECURED 08/16 2.05					2.05	01 Aug 2016		
		Local	2,838,688.000	100.946633	2,865,559.95	102.744600	2,916,598.63	51,038.68	0.17
		Base		100.946633	2,865,559.95	102.744600	2,916,598.63	51,038.68	0.17
161571FM1	CHAIT 2012 A6 A 08/17 FLT					0.28175	15 Aug 2017		
		Local	5,166,412.570	100.000000	5,166,412.57	100.000000	5,166,412.57	0.00	0.30
	Original Face:	Base	5,166,413.000	100.000000	5,166,412.57	100.000000	5,166,412.57	0.00	0.30
191216AX8	COCA COLA CO/THE SR UNSECURED 03/15 0.75					0.75	13 Mar 2015		
		Local	11,354,753.000	99.973942	11,351,794.17	100.351500	11,394,664.96	42,870.79	0.67
		Base		99.973942	11,351,794.17	100.351500	11,394,664.96	42,870.79	0.67
2027A0GN3	COMMONWEALTH BANK AUST SR UNSECURED 144A 11/17 VAR					0.60035	16 Nov 2017		
		Local	11,354,753.000	100.000000	11,354,753.00	100.000000	11,354,753.00	0.00	0.66
		Base		100.000000	11,354,753.00	100.000000	11,354,753.00	0.00	0.66
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	100.964100	11,464,224.17	109,471.17	0.67
		Base		100.000000	11,354,753.00	100.964100	11,464,224.17	109,471.17	0.67
24422ERN1	JOHN DEERE CAPITAL CORP SR UNSECURED 03/17 1.4					1.4	15 Mar 2017		
		Local	7,380,589.000	99.984487	7,379,444.02	101.326200	7,478,470.37	99,026.35	0.44
		Base		99.984487	7,379,444.02	101.326200	7,478,470.37	99,026.35	0.44
254683AV7	DISCOVER CARD EXECUTION NOTE T DCENT 2012 A3 A3					0.86	15 Nov 2017		
		Local	3,406,425.870	99.993838	3,406,215.97	100.418600	3,420,685.17	14,469.20	0.20
	Original Face:	Base	3,406,426.000	99.993838	3,406,215.97	100.418600	3,420,685.17	14,469.20	0.20

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254683AW5	DISCOVER CARD EXECUTION NOTE T DCENT 2012 A4 A4					0.52175	15 Nov 2019		
		Local	4,541,901.160	100.000000	4,541,901.16	100.382700	4,559,283.02	17,381.86	0.27
Original Face:		Base	4,541,901.000	100.000000	4,541,901.16	100.382700	4,559,283.02	17,381.86	0.27
254683AZ8	DISCOVER CARD EXECUTION NOTE T DCENT 2012 B3 B3					0.60175	15 May 2018		
		Local	7,948,327.030	100.000000	7,948,327.03	100.173000	7,962,077.64	13,750.61	0.46
Original Face:		Base	7,948,327.000	100.000000	7,948,327.03	100.173000	7,962,077.64	13,750.61	0.46
254683BA2	DISCOVER CARD EXECUTION NOTE T DCENT 2013 A2 A2					0.69	15 Aug 2018		
		Local	7,948,327.030	99.988868	7,947,442.23	100.082300	7,954,868.50	7,426.27	0.46
Original Face:		Base	7,948,327.000	99.988868	7,947,442.23	100.082300	7,954,868.50	7,426.27	0.46
25468PCS3	WALT DISNEY COMPANY/THE SR UNSECURED 02/17 1.125					1.125	15 Feb 2017		
		Local	4,541,901.000	99.496942	4,519,052.60	100.524500	4,565,723.27	46,670.67	0.27
		Base		99.496942	4,519,052.60	100.524500	4,565,723.27	46,670.67	0.27
3128MC5Y7	FED HM LN PC POOL G14263					3.0	01 Nov 2026		
		Local	1,772,097.810	102.600073	1,818,173.64	103.778904	1,839,063.69	20,890.05	0.11
Original Face:		Base	2,752,950.000	102.600073	1,818,173.64	103.778904	1,839,063.69	20,890.05	0.11
31315PA25	FARMER MAC SR UNSECURED 07/16 2.					2.0	27 Jul 2016		
		Local	6,245,114.000	99.820350	6,233,894.66	102.952200	6,429,482.26	195,587.60	0.38
		Base		99.820350	6,233,894.66	102.952200	6,429,482.26	195,587.60	0.38
3132GSCE7	FED HM LN PC POOL Q06969					3.5	01 Mar 2042		
		Local	9,318,768.800	105.935299	9,871,865.62	102.976061	9,596,101.04	-275,764.58	0.56
Original Face:		Base	11,354,753.000	105.935299	9,871,865.62	102.976061	9,596,101.04	-275,764.58	0.56
3132GUNB6	FED HM LN PC POOL Q09086					3.5	01 Jun 2042		
		Local	4,044,877.870	105.807546	4,279,786.02	102.921438	4,163,046.47	-116,739.55	0.24
Original Face:		Base	5,677,376.000	105.807546	4,279,786.02	102.921438	4,163,046.47	-116,739.55	0.24
3132HRJ43	FED HM LN PC POOL Q14783					3.0	01 Jan 2043		
		Local	5,252,614.660	103.568344	5,440,046.00	98.762170	5,187,596.22	-252,449.78	0.30
Original Face:		Base	5,677,376.000	103.568344	5,440,046.00	98.762170	5,187,596.22	-252,449.78	0.30
3133EAJF6	FEDERAL FARM CREDIT BANK BONDS 09/15 VAR					0.17825	22 Sep 2015		
		Local	5,677,376.000	99.988295	5,676,711.49	100.072800	5,681,509.13	4,797.64	0.33
		Base		99.988295	5,676,711.49	100.072800	5,681,509.13	4,797.64	0.33

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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	99.668400	12,743,055.44	-42,396.56	0.74
		Base		100.000000	12,785,452.00	99.668400	12,743,055.44	-42,396.56	0.74
3133ECNZ3	FEDERAL FARM CREDIT BANK BONDS 02/18 0.84					0.84	09 Feb 2018		
		Local	11,354,753.000	100.000000	11,354,753.00	99.149700	11,258,203.54	-96,549.46	0.66
		Base		100.000000	11,354,753.00	99.149700	11,258,203.54	-96,549.46	0.66
3133ECP40	FEDERAL FARM CREDIT BANK BONDS 05/17 0.64					0.64	09 May 2017		
		Local	8,516,065.000	100.000000	8,516,065.00	98.765700	8,410,951.21	-105,113.79	0.49
		Base		100.000000	8,516,065.00	98.765700	8,410,951.21	-105,113.79	0.49
3135G0FY4	FANNIE MAE NOTES 12/14 0.75					0.75	19 Dec 2014		
		Local	2,838,688.000	99.999542	2,838,675.00	100.295700	2,847,082.00	8,407.00	0.17
		Base		99.999542	2,838,675.00	100.295700	2,847,082.00	8,407.00	0.17
3135G0NN9	FANNIE MAE NOTES 08/17 1.05					1.05	28 Aug 2017		
		Local	2,554,819.000	100.000000	2,554,819.00	99.760200	2,548,692.54	-6,126.46	0.15
		Base		100.000000	2,554,819.00	99.760200	2,548,692.54	-6,126.46	0.15
3135G0TM5	FANNIE MAE NOTES 01/18 1.02					1.02	30 Jan 2018		
		Local	14,193,441.000	100.000000	14,193,441.00	98.488400	13,978,892.95	-214,548.05	0.82
		Base		100.000000	14,193,441.00	98.488400	13,978,892.95	-214,548.05	0.82
3135G0XD0	FANNIE MAE 05/18 1					1.0	21 May 2018		
		Local	22,709,506.000	100.000000	22,709,506.00	98.463700	22,360,619.86	-348,886.14	1.31
		Base		100.000000	22,709,506.00	98.463700	22,360,619.86	-348,886.14	1.31
3136A0GS0	FANNIE MAE FNR 2011 75 HP					2.5	25 Jul 2040		
		Local	1,609,064.240	103.600916	1,667,005.29	102.680500	1,652,195.21	-14,810.08	0.10
Original Face:		Base	2,838,688.000	103.600916	1,667,005.29	102.680500	1,652,195.21	-14,810.08	0.10
3136A2HK2	FANNIE MAE FNR 2011 111 DG					2.25	25 Dec 2038		
		Local	4,029,116.870	100.169688	4,035,953.80	100.531900	4,050,547.74	14,593.94	0.24
Original Face:		Base	5,677,376.000	100.169688	4,035,953.80	100.531900	4,050,547.74	14,593.94	0.24
3136A6JR6	FANNIE MAE FNR 2012 58 PA					2.0	25 Apr 2042		
		Local	4,435,117.760	101.884934	4,518,716.79	98.860100	4,384,561.85	-134,154.94	0.26
Original Face:		Base	5,677,376.000	101.884934	4,518,716.79	98.860100	4,384,561.85	-134,154.94	0.26

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3136A76N7	FANNIE MAE FNR 2012 101 B					2.0	25 May 2039		
		Local	9,780,337.300	102.015100	9,977,420.83	99.094000	9,691,727.44	-285,693.39	0.57
	Original Face:	Base	11,275,256.000	102.015100	9,977,420.83	99.094000	9,691,727.44	-285,693.39	0.57
3136A8YT1	FANNIE MAE FNR 2012 103 LE					1.75	25 May 2039		
		Local	6,063,262.060	101.022153	6,125,237.85	98.651300	5,981,486.84	-143,751.01	0.35
	Original Face:	Base	7,317,571.000	101.022153	6,125,237.85	98.651300	5,981,486.84	-143,751.01	0.35
3136AAEK7	FANNIE MAE FNR 2012 129 TD					2.0	25 May 2040		
		Local	4,231,138.040	101.818822	4,308,094.89	99.687000	4,217,894.58	-90,200.31	0.25
	Original Face:	Base	5,677,376.000	101.818822	4,308,094.89	99.687000	4,217,894.58	-90,200.31	0.25
3136ABRK1	FANNIE MAE FNR 2013 9 PH					1.75	25 Jul 2041		
		Local	6,153,466.160	101.018607	6,216,145.78	96.286700	5,924,969.50	-291,176.28	0.35
	Original Face:	Base	6,713,909.000	101.018607	6,216,145.78	96.286700	5,924,969.50	-291,176.28	0.35
3136ABUD3	FANNIE MAE FNR 2013 7 AC					1.25	25 Feb 2028		
		Local	4,807,093.870	99.562078	4,786,042.54	95.035000	4,568,421.66	-217,620.88	0.27
	Original Face:	Base	5,677,376.000	99.562078	4,786,042.54	95.035000	4,568,421.66	-217,620.88	0.27
3136ABUY7	FANNIE MAE FNR 2013 7 GB					2.0	25 Mar 2042		
		Local	6,287,670.320	101.919280	6,408,348.29	96.551800	6,070,858.87	-337,489.42	0.35
	Original Face:	Base	6,995,663.000	101.919280	6,408,348.29	96.551800	6,070,858.87	-337,489.42	0.35
3136ABUZ4	FANNIE MAE FNR 2013 7 AD					1.5	25 Feb 2028		
		Local	4,807,093.870	100.423796	4,827,466.13	95.613100	4,596,211.47	-231,254.66	0.27
	Original Face:	Base	5,677,376.000	100.423796	4,827,466.13	95.613100	4,596,211.47	-231,254.66	0.27
3136ABW74	FANNIE MAE FNR 2013 6 AB					2.0	25 Dec 2042		
		Local	10,072,588.970	100.863823	10,159,598.27	94.400600	9,508,584.42	-651,013.85	0.56
	Original Face:	Base	11,354,753.000	100.863823	10,159,598.27	94.400600	9,508,584.42	-651,013.85	0.56
3136ACJX0	FANNIE MAE FNR 2013 17 PB					1.75	25 Mar 2039		
		Local	5,171,743.500	100.522191	5,198,749.86	95.562800	4,942,262.90	-256,486.96	0.29
	Original Face:	Base	5,677,376.000	100.522191	5,198,749.86	95.562800	4,942,262.90	-256,486.96	0.29
3136ACJY8	FANNIE MAE FNR 2013 17 PC					2.0	25 Mar 2039		
		Local	5,171,743.500	100.269238	5,185,667.81	97.634800	5,049,421.42	-136,246.39	0.29
	Original Face:	Base	5,677,376.000	100.269238	5,185,667.81	97.634800	5,049,421.42	-136,246.39	0.29

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3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.0	25 May 2040		
		Local	7,126,650.090	102.063334	7,273,696.72	96.854500	6,902,481.31	-371,215.41	0.40
	Original Face:	Base	8,516,065.000	102.063334	7,273,696.72	96.854500	6,902,481.31	-371,215.41	0.40
3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.25	25 Jun 2028		
		Local	4,829,397.030	99.797099	4,819,598.14	96.494200	4,660,088.03	-159,510.11	0.27
	Original Face:	Base	5,677,376.000	99.797099	4,819,598.14	96.494200	4,660,088.03	-159,510.11	0.27
3136G1HU6	FANNIE MAE NOTES 04/18 1.2					1.2	04 Apr 2018		
		Local	21,886,286.000	100.000000	21,886,286.00	99.235700	21,719,009.12	-167,276.88	1.27
		Base		100.000000	21,886,286.00	99.235700	21,719,009.12	-167,276.88	1.27
3137A0UL7	FREDDIE MAC FHR 3716 PC					2.5	15 Apr 2038		
		Local	6,331,007.180	97.432060	6,168,430.71	101.879400	6,449,992.13	281,561.42	0.38
	Original Face:	Base	11,354,753.000	97.432060	6,168,430.71	101.879400	6,449,992.13	281,561.42	0.38
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.25	15 Jan 2040		
		Local	1,434,938.780	97.741743	1,402,534.18	99.805800	1,432,152.13	29,617.95	0.08
	Original Face:	Base	2,838,688.000	97.741743	1,402,534.18	99.805800	1,432,152.13	29,617.95	0.08
3137A4R90	FREDDIE MAC FHR 3780 GX					3.5	15 Sep 2028		
		Local	2,823,968.970	100.740407	2,844,877.83	104.421000	2,948,816.64	103,938.81	0.17
	Original Face:	Base	8,516,065.000	100.740407	2,844,877.83	104.421000	2,948,816.64	103,938.81	0.17
3137A62S0	FREDDIE MAC FHR 3796 PE					2.0	15 Feb 2040		
		Local	3,503,481.420	100.170172	3,509,443.37	100.402600	3,517,586.44	8,143.07	0.21
	Original Face:	Base	5,946,910.000	100.170172	3,509,443.37	100.402600	3,517,586.44	8,143.07	0.21
3137A7QE3	FREDDIE MAC FHR 3817 DA					4.0	15 Oct 2028		
		Local	2,074,654.340	102.352454	2,123,459.62	102.939100	2,135,630.51	12,170.89	0.12
	Original Face:	Base	5,677,376.000	102.352454	2,123,459.62	102.939100	2,135,630.51	12,170.89	0.12
3137ADHX8	FREDDIE MAC FHR 3890 BA					2.5	15 Nov 2040		
		Local	5,311,043.770	101.760856	5,404,563.62	99.543000	5,286,772.30	-117,791.32	0.31
	Original Face:	Base	11,354,753.000	101.760856	5,404,563.62	99.543000	5,286,772.30	-117,791.32	0.31
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.5	15 Oct 2040		
		Local	2,189,161.270	99.235521	2,172,425.59	100.325700	2,196,291.37	23,865.78	0.13
	Original Face:	Base	2,838,688.000	99.235521	2,172,425.59	100.325700	2,196,291.37	23,865.78	0.13

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3137AGAB6	FREDDIE MAC FHR 3934 PB					2.0	15 Jul 2041		
		Local	2,028,246.630	99.971486	2,027,668.30	98.731700	2,002,522.38	-25,145.92	0.12
Original Face:		Base	2,838,688.000	99.971486	2,027,668.30	98.731700	2,002,522.38	-25,145.92	0.12
3137AGRX0	FREDDIE MAC FHR 3935 JA					2.0	15 May 2041		
		Local	2,186,056.790	99.943016	2,184,811.08	99.017400	2,164,576.60	-20,234.48	0.13
Original Face:		Base	3,247,459.000	99.943016	2,184,811.08	99.017400	2,164,576.60	-20,234.48	0.13
3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
		Local	2,252,820.970	100.372002	2,261,201.51	97.909260	2,205,720.34	-55,481.17	0.13
Original Face:		Base	5,677,376.000	100.372002	2,261,201.51	97.909260	2,205,720.34	-55,481.17	0.13
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.0	15 Feb 2041		
		Local	7,274,156.020	100.465448	7,308,013.43	95.322100	6,933,878.28	-374,135.15	0.40
Original Face:		Base	8,516,065.000	100.465448	7,308,013.43	95.322100	6,933,878.28	-374,135.15	0.40
3137AXMZ3	FREDDIE MAC FHR 4152 AG					1.5	15 Jan 2028		
		Local	6,532,803.550	100.115109	6,540,323.39	94.549400	6,176,726.56	-363,596.83	0.36
Original Face:		Base	7,380,589.000	100.115109	6,540,323.39	94.549400	6,176,726.56	-363,596.83	0.36
3137AYLB5	FREDDIE MAC FHR 4161 CD					2.0	15 Feb 2043		
		Local	5,247,755.050	101.591413	5,331,268.48	95.421800	5,007,502.33	-323,766.15	0.29
Original Face:		Base	5,677,376.000	101.591413	5,331,268.48	95.421800	5,007,502.33	-323,766.15	0.29
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.5	15 Dec 2042		
		Local	5,187,848.570	100.030017	5,189,405.81	96.151600	4,988,199.41	-201,206.40	0.29
Original Face:		Base	5,677,376.000	100.030017	5,189,405.81	96.151600	4,988,199.41	-201,206.40	0.29
3137AYSH5	FREDDIE MAC FHR 4165 TE					1.75	15 Dec 2042		
		Local	12,969,622.340	100.930695	13,090,329.95	97.429900	12,636,290.08	-454,039.87	0.74
Original Face:		Base	14,193,441.000	100.930695	13,090,329.95	97.429900	12,636,290.08	-454,039.87	0.74
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.0	15 Mar 2043		
		Local	12,640,854.840	100.591566	12,715,633.90	97.839400	12,367,736.53	-347,897.37	0.72
Original Face:		Base	14,193,441.000	100.591566	12,715,633.90	97.839400	12,367,736.53	-347,897.37	0.72
3137B1VH2	FREDDIE MAC FHR 4210 AC					2.0	15 Mar 2040		
		Local	5,344,229.760	100.674463	5,380,274.59	94.824500	5,067,639.15	-312,635.44	0.30
Original Face:		Base	5,677,376.000	100.674463	5,380,274.59	94.824500	5,067,639.15	-312,635.44	0.30

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3137B1ZD7	FREDDIE MAC FHR 4204 QA					1.5	15 Jul 2042		
		Local	8,050,847.270	99.879687	8,041,161.09	95.896400	7,720,472.70	-320,688.39	0.45
	Original Face:	Base	8,516,065.000	99.879687	8,041,161.09	95.896400	7,720,472.70	-320,688.39	0.45
3137B1ZN5	FREDDIE MAC FHR 4204 QU					3.0	15 May 2043		
		Local	4,508,208.000	100.270996	4,520,425.08	95.420900	4,301,772.65	-218,652.43	0.25
	Original Face:	Base	4,541,901.000	100.270996	4,520,425.08	95.420900	4,301,772.65	-218,652.43	0.25
3138WND30	FNMA POOL AT1021					2.5	01 May 2028		
		Local	7,921,843.860	104.495962	8,278,006.93	101.752770	8,060,695.56	-217,311.37	0.47
	Original Face:	Base	8,516,065.000	104.495962	8,278,006.93	101.752770	8,060,695.56	-217,311.37	0.47
31393BFL4	FANNIE MAE FNR 2003 33 AD					3.5	25 Mar 2033		
		Local	126,682.600	99.567399	126,134.57	102.683400	130,082.00	3,947.43	0.01
	Original Face:	Base	8,516,065.000	99.567399	126,134.57	102.683400	130,082.00	3,947.43	0.01
31393DDG3	FANNIE MAE FNR 2003 58 M					3.5	25 Jul 2033		
		Local	2,049,456.120	101.689804	2,084,087.92	103.354300	2,118,201.03	34,113.11	0.12
	Original Face:	Base	44,567,405.000	101.689804	2,084,087.92	103.354300	2,118,201.03	34,113.11	0.12
31394GBQ5	FREDDIE MAC FHR 2647 A					3.25	15 Apr 2032		
		Local	3,787,065.130	101.718423	3,852,142.92	103.437100	3,917,230.35	65,087.43	0.23
	Original Face:	Base	59,058,909.000	101.718423	3,852,142.92	103.437100	3,917,230.35	65,087.43	0.23
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.0	25 May 2049		
		Local	2,594,224.390	106.988305	2,775,516.69	108.364400	2,811,215.69	35,699.00	0.16
	Original Face:	Base	24,898,134.000	106.988305	2,775,516.69	108.364400	2,811,215.69	35,699.00	0.16
31398SP80	FANNIE MAE FNR 2010 135 EA					3.0	25 Jan 2040		
		Local	2,924,651.290	98.998033	2,895,347.26	102.351800	2,993,433.24	98,085.98	0.17
	Original Face:	Base	5,677,376.000	98.998033	2,895,347.26	102.351800	2,993,433.24	98,085.98	0.17
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	1,780,796.750	106.516028	1,896,833.96	105.999300	1,887,632.09	-9,201.87	0.11
	Original Face:	Base	8,516,065.000	106.516028	1,896,833.96	105.999300	1,887,632.09	-9,201.87	0.11
34528QBU7	FORD CREDIT FLOORPLAN MASTER O FORDF 2012 4 A2					0.50175	15 Sep 2016		
		Local	11,354,752.900	100.000000	11,354,752.90	100.041900	11,359,510.54	4,757.64	0.66
	Original Face:	Base	11,354,753.000	100.000000	11,354,752.90	100.041900	11,359,510.54	4,757.64	0.66

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34528QCD4	FORD CREDIT FLOORPLAN MASTER O FORDF 2013 1 A1					0.85	15 Jan 2018		
		Local	5,677,376.450	99.982366	5,676,375.31	100.333300	5,696,299.15	19,923.84	0.33
Original Face:		Base	5,677,376.000	99.982366	5,676,375.31	100.333300	5,696,299.15	19,923.84	0.33
34530BAD5	FORD CREDIT AUTO OWNER TRUST FORDO 2013 A A4					0.78	15 May 2018		
		Local	5,677,376.450	99.980937	5,676,294.16	100.028300	5,678,983.15	2,688.99	0.33
Original Face:		Base	5,677,376.000	99.980937	5,676,294.16	100.028300	5,678,983.15	2,688.99	0.33
36159JCK5	GE CAPITAL CREDIT CARD MASTER GEMNT 2011 2 A					0.63175	15 May 2019		
		Local	3,974,163.520	100.000000	3,974,163.52	100.011400	3,974,616.57	453.05	0.23
Original Face:		Base	3,974,164.000	100.000000	3,974,163.52	100.011400	3,974,616.57	453.05	0.23
36159JCY5	GE CAPITAL CREDIT CARD MASTER GEMNT 2012 3 A					0.60175	15 Mar 2020		
		Local	11,354,752.900	100.000000	11,354,752.90	99.687300	11,319,246.59	-35,506.31	0.66
Original Face:		Base	11,354,753.000	100.000000	11,354,752.90	99.687300	11,319,246.59	-35,506.31	0.66
36962G2V5	GENERAL ELEC CAP CORP SR UNSECURED 05/16 VAR					0.42335	11 May 2016		
		Local	11,354,753.000	99.351533	11,281,121.17	99.992200	11,353,867.33	72,746.16	0.66
		Base		99.351533	11,281,121.17	99.992200	11,353,867.33	72,746.16	0.66
36962G5T7	GENERAL ELEC CAP CORP SR UNSECURED 02/16 VAR					1.02485	08 Feb 2016		
		Local	2,838,688.000	100.000000	2,838,688.00	100.785100	2,860,974.54	22,286.54	0.17
		Base		100.000000	2,838,688.00	100.785100	2,860,974.54	22,286.54	0.17
370334BN3	GENERAL MILLS INC SR UNSECURED 01/16 0.875					0.875	29 Jan 2016		
		Local	1,135,475.000	99.990515	1,135,367.30	100.439100	1,140,460.87	5,093.57	0.07
		Base		99.990515	1,135,367.30	100.439100	1,140,460.87	5,093.57	0.07
370334BQ6	GENERAL MILLS INC SR UNSECURED 01/16 VAR					0.5266	29 Jan 2016		
		Local	1,419,344.000	100.000000	1,419,344.00	100.255800	1,422,974.68	3,630.68	0.08
		Base		100.000000	1,419,344.00	100.255800	1,422,974.68	3,630.68	0.08
38141GVK7	GOLDMAN SACHS GROUP INC SR UNSECURED 04/18 VAR					1.42485	30 Apr 2018		
		Local	5,677,376.000	100.717416	5,718,106.40	101.614600	5,769,042.91	50,936.51	0.34
		Base		100.717416	5,718,106.40	101.614600	5,769,042.91	50,936.51	0.34
38373VD64	GOVERNMENT NATIONAL MORTGAGE A GNR 2002 70 CD					4.25	20 Aug 2032		
		Local	62,393.710	100.148044	62,486.08	103.715100	64,711.70	2,225.62	0.00
Original Face:		Base	2,469,659.000	100.148044	62,486.08	103.715100	64,711.70	2,225.62	0.00

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38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.0	16 Mar 2041		
		Local	8,615,589.610	102.669436	8,845,577.29	97.111500	8,366,728.30	-478,848.99	0.49
	Original Face:	Base	10,493,495.000	102.669436	8,845,577.29	97.111500	8,366,728.30	-478,848.99	0.49
41283LAB1	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 03/17 2.7					2.7	15 Mar 2017		
		Local	1,135,475.000	99.988391	1,135,343.18	103.423600	1,174,349.12	39,005.94	0.07
		Base		99.988391	1,135,343.18	103.423600	1,174,349.12	39,005.94	0.07
458140AH3	INTEL CORP SR UNSECURED 10/16 1.95					1.95	01 Oct 2016		
		Local	1,703,213.000	99.931549	1,702,047.13	102.613500	1,747,726.47	45,679.34	0.10
		Base		99.931549	1,702,047.13	102.613500	1,747,726.47	45,679.34	0.10
45818WAP1	INTER AMERICAN DEVEL BK SR UNSECURED 02/16 VAR					0.19225	11 Feb 2016		
		Local	11,354,753.000	100.000000	11,354,753.00	99.933200	11,347,168.02	-7,584.98	0.66
		Base		100.000000	11,354,753.00	99.933200	11,347,168.02	-7,584.98	0.66
459200GX3	IBM CORP SR UNSECURED 07/16 1.95					1.95	22 Jul 2016		
		Local	6,035,051.000	100.408986	6,059,733.51	102.622200	6,193,302.11	133,568.60	0.36
		Base		100.408986	6,059,733.51	102.622200	6,193,302.11	133,568.60	0.36
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					0.59335	12 Feb 2019		
		Local	1,987,082.000	100.000000	1,987,082.00	100.591800	1,998,841.55	11,759.55	0.12
		Base		100.000000	1,987,082.00	100.591800	1,998,841.55	11,759.55	0.12
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	0.29
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.29
46623EJB6	JPMORGAN CHASE + CO SR UNSECURED 09/15 VAR					1.3546	22 Sep 2015		
		Local	10,031,924.000	99.972580	10,029,173.25	101.087700	10,141,041.24	111,867.99	0.59
		Base		99.972580	10,029,173.25	101.087700	10,141,041.24	111,867.99	0.59
46625HJF8	JPMORGAN CHASE + CO SR UNSECURED 01/18 VAR					1.12875	25 Jan 2018		
		Local	4,610,030.000	100.246105	4,621,375.51	101.408700	4,674,971.49	53,595.98	0.27
		Base		100.246105	4,621,375.51	101.408700	4,674,971.49	53,595.98	0.27
48121CJM9	JP MORGAN CHASE BANK NA SUBORDINATED 06/16 VAR					0.5598	13 Jun 2016		
		Local	5,677,376.000	99.059140	5,623,959.84	99.642500	5,657,079.38	33,119.54	0.33
		Base		99.059140	5,623,959.84	99.642500	5,657,079.38	33,119.54	0.33

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48125VBM1	JPMORGAN CHASE + CO SR UNSECURED 11/16 VAR					1.52735	23 Nov 2016		
		Local	5,677,376.000	99.940126	5,673,976.72	100.723900	5,718,474.52	44,497.80	0.33
		Base		99.940126	5,673,976.72	100.723900	5,718,474.52	44,497.80	0.33
49327M2A1	KEY BANK NA SR UNSECURED 02/18 1.65					1.65	01 Feb 2018		
		Local	3,974,164.000	99.931151	3,971,427.83	100.086100	3,977,585.76	6,157.93	0.23
		Base		99.931151	3,971,427.83	100.086100	3,977,585.76	6,157.93	0.23
59217GAY5	MET LIFE GLOB FUNDING I SECURED 144A 01/18 1.5					1.5	10 Jan 2018		
		Local	2,838,688.000	99.632117	2,828,244.95	99.286100	2,818,422.61	-9,822.34	0.16
		Base		99.632117	2,828,244.95	99.286100	2,818,422.61	-9,822.34	0.16
594918AG9	MICROSOFT CORP SR UNSECURED 09/15 1.625					1.625	25 Sep 2015		
		Local	2,838,688.000	99.891703	2,835,613.78	101.651700	2,885,574.61	49,960.83	0.17
		Base		99.891703	2,835,613.78	101.651700	2,885,574.61	49,960.83	0.17
63534PAH0	NATIONAL CITY BANK SUBORDINATED 06/17 VAR					0.6006	07 Jun 2017		
		Local	10,645,081.000	99.449267	10,586,455.02	99.751200	10,618,596.04	32,141.02	0.62
		Base		99.449267	10,586,455.02	99.751200	10,618,596.04	32,141.02	0.62
637432MP7	NATIONAL RURAL UTIL COOP COLLATERAL T 02/15 1					1.0	02 Feb 2015		
		Local	1,135,475.000	99.937667	1,134,767.23	100.406500	1,140,090.71	5,323.48	0.07
		Base		99.937667	1,134,767.23	100.406500	1,140,090.71	5,323.48	0.07
64952WAW3	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 05/15 3					3.0	04 May 2015		
		Local	1,759,987.000	101.575917	1,787,722.94	101.958600	1,794,458.11	6,735.17	0.10
		Base		101.575917	1,787,722.94	101.958600	1,794,458.11	6,735.17	0.10
64952WBC6	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 07/16 2.45					2.45	14 Jul 2016		
		Local	3,974,164.000	99.920445	3,971,002.35	103.353200	4,107,425.67	136,423.32	0.24
		Base		99.920445	3,971,002.35	103.353200	4,107,425.67	136,423.32	0.24
64952WBM4	NEW YORK LIFE GLOBAL FDG SECURED 144A 02/16 0.8					0.8	12 Feb 2016		
		Local	8,516,065.000	99.965109	8,513,093.66	100.280900	8,539,986.63	26,892.97	0.50
		Base		99.965109	8,513,093.66	100.280900	8,539,986.63	26,892.97	0.50
64966GC91	NEW YORK NY NYC 08/14 FIXED 5					5.0	01 Aug 2014		
		Local	2,270,951.000	100.407620	2,280,207.85	100.407620	2,280,207.85	0.00	0.13
		Base		100.407620	2,280,207.85	100.407620	2,280,207.85	0.00	0.13

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64966HTK6	NEW YORK NY NYC 12/14 FIXED 3.25				3.25	01 Dec 2014		
	5,501,378.000	Local	101.190949	5,566,896.63	101.198000	5,567,284.51	387.88	0.33
		Base	101.190949	5,566,896.63	101.198000	5,567,284.51	387.88	0.33
65474VAG6	NISSAN MASTER OWNER TRUST RECE NMOTR 2013 A A				0.4511	15 Feb 2018		
	7,948,327.030	Local	100.000000	7,948,327.03	100.049500	7,952,261.45	3,934.42	0.46
Original Face:	7,948,327.000	Base	100.000000	7,948,327.03	100.049500	7,952,261.45	3,934.42	0.46
69349LAJ7	PNC BANK NA SR UNSECURED 01/16 VAR				0.53785	28 Jan 2016		
	2,838,688.000	Local	100.000000	2,838,688.00	100.129600	2,842,366.94	3,678.94	0.17
		Base	100.000000	2,838,688.00	100.129600	2,842,366.94	3,678.94	0.17
717081DD2	PFIZER INC SR UNSECURED 01/17 0.9				0.9	15 Jan 2017		
	8,516,065.000	Local	99.887988	8,506,525.98	100.046000	8,519,982.39	13,456.41	0.50
		Base	99.887988	8,506,525.98	100.046000	8,519,982.39	13,456.41	0.50
717081DF7	PFIZER INC SR UNSECURED 06/18 VAR				0.5306	15 Jun 2018		
	5,677,376.000	Local	100.000000	5,677,376.00	100.164000	5,686,686.90	9,310.90	0.33
		Base	100.000000	5,677,376.00	100.164000	5,686,686.90	9,310.90	0.33
742718DS5	PROCTER + GAMBLE CO/THE SR UNSECURED 11/15 1.8				1.8	15 Nov 2015		
	3,406,426.000	Local	101.558859	3,459,527.39	101.931500	3,472,221.12	12,693.73	0.20
		Base	101.558859	3,459,527.39	101.931500	3,472,221.12	12,693.73	0.20
78008SWK8	ROYAL BANK OF CANADA UNSECURED 04/18 VAR				0.72485	30 Apr 2018		
	11,354,753.000	Local	99.714723	11,322,360.46	98.805300	11,219,097.77	-103,262.69	0.66
		Base	99.714723	11,322,360.46	98.805300	11,219,097.77	-103,262.69	0.66
78008TXB5	ROYAL BANK OF CANADA SR UNSECURED 10/14 VAR				0.92485	30 Oct 2014		
	5,677,376.000	Local	100.158736	5,686,388.04	100.226700	5,690,246.61	3,858.57	0.33
		Base	100.158736	5,686,388.04	100.226700	5,690,246.61	3,858.57	0.33
78446JAA4	SLM STUDENT LOAN TRUST SLMA 2011 2 A1				0.752	25 Nov 2027		
	2,579,954.300	Local	99.842255	2,575,884.56	100.934700	2,604,069.13	28,184.57	0.15
Original Face:	3,974,164.000	Base	99.842255	2,575,884.56	100.934700	2,604,069.13	28,184.57	0.15
78446VAA7	SLM STUDENT LOAN TRUST SLMA 2012 A A1 144A				1.55175	15 Aug 2025		
	1,201,704.240	Local	100.000000	1,201,704.24	101.328900	1,217,673.69	15,969.45	0.07
Original Face:	2,270,951.000	Base	100.000000	1,201,704.24	101.328900	1,217,673.69	15,969.45	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
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A					0.852	25 Jan 2029		
		Local	2,098,099.400	100.000000	2,098,099.40	100.937200	2,117,762.79	19,663.39	0.12
Original Face:		Base	2,838,688.000	100.000000	2,098,099.40	100.937200	2,117,762.79	19,663.39	0.12
78447GAB7	SLM STUDENT LOAN TRUST SLMA 2012 6 A2					0.432	25 Sep 2019		
		Local	2,838,688.230	100.000000	2,838,688.23	100.024700	2,839,389.39	701.16	0.17
Original Face:		Base	2,838,688.000	100.000000	2,838,688.23	100.024700	2,839,389.39	701.16	0.17
78447MAB4	SLM STUDENT LOAN TRUST SLMA 2013 1 A2					0.402	25 Sep 2019		
		Local	9,651,539.970	100.000000	9,651,539.97	99.801900	9,632,420.27	-19,119.70	0.56
Original Face:		Base	9,651,540.000	100.000000	9,651,539.97	99.801900	9,632,420.27	-19,119.70	0.56
87612EAX4	TARGET CORP SR UNSECURED 07/14 VAR					0.39785	18 Jul 2014		
		Local	2,375,982.000	100.000000	2,375,982.00	100.000000	2,375,982.00	0.00	0.14
		Base		100.000000	2,375,982.00	100.000000	2,375,982.00	0.00	0.14
88579YAD3	3M COMPANY SR UNSECURED 09/16 1.375					1.375	29 Sep 2016		
		Local	1,135,475.000	99.620908	1,131,170.51	101.757900	1,155,435.52	24,265.01	0.07
		Base		99.620908	1,131,170.51	101.757900	1,155,435.52	24,265.01	0.07
89233P5E2	TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/16 2					2.0	15 Sep 2016		
		Local	4,541,901.000	99.771501	4,531,522.82	102.582600	4,659,200.14	127,677.32	0.27
		Base		99.771501	4,531,522.82	102.582600	4,659,200.14	127,677.32	0.27
89233P5N2	TOYOTA MOTOR CREDIT CORP SR UNSECURED 11/14 1.25					1.25	17 Nov 2014		
		Local	8,516,065.000	99.972149	8,513,693.19	100.397500	8,549,916.36	36,223.17	0.50
		Base		99.972149	8,513,693.19	100.397500	8,549,916.36	36,223.17	0.50
89233P6S0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25					1.25	05 Oct 2017		
		Local	2,838,688.000	99.962200	2,837,614.98	99.931000	2,836,729.31	-885.67	0.17
		Base		99.962200	2,837,614.98	99.931000	2,836,729.31	-885.67	0.17
89233P6T8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 VAR					0.47485	30 Oct 2017		
		Local	2,838,688.000	99.627829	2,828,123.22	99.147300	2,814,482.51	-13,640.71	0.16
		Base		99.627829	2,828,123.22	99.147300	2,814,482.51	-13,640.71	0.16
89233P7B6	TOYOTA MOTOR CREDIT CORP SR UNSECURED 12/14 VAR					0.3974	05 Dec 2014		
		Local	11,354,753.000	100.000000	11,354,753.00	100.089200	11,364,881.44	10,128.44	0.66
		Base		100.000000	11,354,753.00	100.089200	11,364,881.44	10,128.44	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
89236TAJ4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/18 VAR					0.47485	30 Apr 2018		
		Local	11,354,753.000	100.000000	11,354,753.00	99.923200	11,346,032.55	-8,720.45	0.66
		Base		100.000000	11,354,753.00	99.923200	11,346,032.55	-8,720.45	0.66
912828TD2	US TREASURY N/B 07/15 0.25					0.25	15 Jul 2015		
		Local	5,677,376.000	99.901575	5,671,788.07	100.097700	5,682,922.80	11,134.73	0.33
		Base		99.901575	5,671,788.07	100.097700	5,682,922.80	11,134.73	0.33
912828TK6	US TREASURY N/B 08/15 0.25					0.25	15 Aug 2015		
		Local	5,677,376.000	99.834171	5,667,961.25	100.093800	5,682,701.38	14,740.13	0.33
		Base		99.834171	5,667,961.25	100.093800	5,682,701.38	14,740.13	0.33
912828UK4	US TREASURY N/B 01/15 0.25					0.25	31 Jan 2015		
		Local	5,677,376.000	99.994235	5,677,048.69	100.097700	5,682,922.80	5,874.11	0.33
		Base		99.994235	5,677,048.69	100.097700	5,682,922.80	5,874.11	0.33
912828UZ1	US TREASURY N/B 04/18 0.625					0.625	30 Apr 2018		
		Local	2,838,688.000	99.042744	2,811,514.48	97.640600	2,771,712.00	-39,802.48	0.16
		Base		99.042744	2,811,514.48	97.640600	2,771,712.00	-39,802.48	0.16
92867MAD2	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2013 1 A4					0.78	22 Jul 2019		
		Local	8,516,064.680	99.989302	8,515,153.62	99.774500	8,496,860.95	-18,292.67	0.50
Original Face:		Base	8,516,065.000	99.989302	8,515,153.62	99.774500	8,496,860.95	-18,292.67	0.50
92887CAE8	VOLVO FINANCIAL EQUIPMENT LLC VFET 2012 1A A3 144A					0.91	17 Aug 2015		
		Local	499,627.660	99.999233	499,623.83	100.045200	499,853.49	229.66	0.03
Original Face:		Base	2,838,688.000	99.999233	499,623.83	100.045200	499,853.49	229.66	0.03
92976WBH8	WACHOVIA CORP SR UNSECURED 02/18 5.75					5.75	01 Feb 2018		
		Local	5,677,376.000	114.375229	6,493,511.82	114.479500	6,499,431.66	5,919.84	0.38
		Base		114.375229	6,493,511.82	114.479500	6,499,431.66	5,919.84	0.38
94974BFK1	WELLS FARGO + COMPANY SR UNSECURED 04/18 VAR					0.85585	23 Apr 2018		
		Local	5,677,376.000	100.000000	5,677,376.00	100.866600	5,726,576.14	49,200.14	0.33
		Base		100.000000	5,677,376.00	100.866600	5,726,576.14	49,200.14	0.33
94986RPR6	WELLS FARGO + COMPANY SR UNSECURED 05/18 VAR					0.5251	14 May 2018		
		Local	4,541,901.000	100.000000	4,541,901.00	99.922000	4,538,358.32	-3,542.68	0.26
		Base		100.000000	4,541,901.00	99.922000	4,538,358.32	-3,542.68	0.26

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Holdings

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

As of: *June 30, 2014* *View Date:* *July 21, 2014*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR Total									
		828,677,212.610	Local		833,187,600.05		827,353,734.44	-5,833,865.61	48.30
	Original Face:	580,371,752.000	Base		833,187,600.05		827,353,734.44	-5,833,865.61	48.30
FIXED INCOME Total									
		828,677,212.610	Base		833,187,600.05		827,353,734.44	-5,833,865.61	48.30
	Original Face:	580,371,752.000							

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Books Closed

Prepared by State Street

Holdings

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

As of: *June 30, 2014* *View Date:* *July 21, 2014*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		1,415,186,058.810	Base	1,419,695,367.16		1,413,826,245.04	-5,869,122.12	100.00
Original Face:		580,371,752.000						

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Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
06366XTU6	BANK OF MONTREAL- BBA LIBOR USD 3 MONTH					0.4086	24 Jul 2014		
		Local	500,000.000	100.000000	500,000.00	100.000000	500,000.00	0.00	0.49
		Base		100.000000	500,000.00	100.000000	500,000.00	0.00	0.49
06417FBG4	BANK OF NOVA SCOTIA BBA LIBOR USD 3 MONTH					0.67055	11 Sep 2015		
		Local	320,000.000	100.124656	320,398.90	100.407000	321,302.40	903.50	0.32
		Base		100.124656	320,398.90	100.407000	321,302.40	903.50	0.32
13606YME3	CANADIAN IMPERIAL BK BBA LIBOR USD 3 MONTH					0.58485	31 Jul 2014		
		Local	500,000.000	100.005402	500,027.01	100.005402	500,027.01	0.00	0.49
		Base		100.005402	500,027.01	100.005402	500,027.01	0.00	0.49
25152XQL7	DEUTSCHE BANK AG NY BBA LIBOR USD 3 MONTH					0.54585	23 Jul 2015		
		Local	500,000.000	100.000000	500,000.00	100.021400	500,107.00	107.00	0.49
		Base		100.000000	500,000.00	100.021400	500,107.00	107.00	0.49
78009NNG7	ROYAL BK OF CANADA BBA LIBOR USD 3 MONTH					0.5796	21 Jun 2016		
		Local	1,800,000.000	100.080687	1,801,452.36	100.205600	1,803,700.80	2,248.44	1.77
		Base		100.080687	1,801,452.36	100.205600	1,803,700.80	2,248.44	1.77
85749P9B9	STATE STR INSTL LIQUID RESVS					0.063656	31 Dec 2099		
		Local	1,300,353.660	100.000000	1,300,353.66	100.000000	1,300,353.66	0.00	1.28
		Base		100.000000	1,300,353.66	100.000000	1,300,353.66	0.00	1.28
86958CZG2	SVENSKA HANDLSBNKN A BBA LIBOR USD 3 MONTH					0.401	19 Dec 2014		
		Local	1,000,000.000	100.000000	1,000,000.00	100.082100	1,000,821.00	821.00	0.98
		Base		100.000000	1,000,000.00	100.082100	1,000,821.00	821.00	0.98
US DOLLAR Total									
		Local	5,920,353.660		5,922,231.93		5,926,311.87	4,079.94	5.83
		Base			5,922,231.93		5,926,311.87	4,079.94	5.83
CASH EQUIVALENT Total									
		Base	5,920,353.660		5,922,231.93		5,926,311.87	4,079.94	5.83

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
00206RBS0	AT+T INC SR UNSECURED 02/16 VAR					0.60835	12 Feb 2016		
		Local	950,000.000	100.000000	950,000.00	100.286900	952,725.55	2,725.55	0.94
		Base		100.000000	950,000.00	100.286900	952,725.55	2,725.55	0.94
025815AB7	AMERICAN EXPR CENTURION SR UNSECURED 11/15 VAR					0.6741	13 Nov 2015		
		Local	1,000,000.000	100.127873	1,001,278.73	100.442700	1,004,427.00	3,148.27	0.99
		Base		100.127873	1,001,278.73	100.442700	1,004,427.00	3,148.27	0.99
02582JGS3	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2014 2 A					1.29	15 Jan 2020		
		Local	540,000.000	99.997980	539,989.09	99.998000	539,989.20	0.11	0.53
Original Face:		Base	540,000.000	99.997980	539,989.09	99.998000	539,989.20	0.11	0.53
037833AH3	APPLE INC SR UNSECURED 05/16 0.45					0.45	03 May 2016		
		Local	1,320,000.000	99.869846	1,318,281.97	99.787300	1,317,192.36	-1,089.61	1.30
		Base		99.869846	1,318,281.97	99.787300	1,317,192.36	-1,089.61	1.30
037833AM2	APPLE INC SR UNSECURED 05/17 1.05					1.05	05 May 2017		
		Local	535,000.000	99.949710	534,730.95	100.135000	535,722.25	991.30	0.53
		Base		99.949710	534,730.95	100.135000	535,722.25	991.30	0.53
05578XAB4	BMW VEHICLE OWNER TRUST BMWOT 2013 A A2					0.41	25 Feb 2016		
		Local	545,235.760	99.997445	545,221.83	100.025000	545,372.07	150.24	0.54
Original Face:		Base	625,000.000	99.997445	545,221.83	100.025000	545,372.07	150.24	0.54
06050TLS9	BANK OF AMERICA NA SR UNSECURED 11/16 VAR					0.6951	14 Nov 2016		
		Local	1,500,000.000	100.000000	1,500,000.00	100.188200	1,502,823.00	2,823.00	1.48
		Base		100.000000	1,500,000.00	100.188200	1,502,823.00	2,823.00	1.48
06050TLU4	BANK OF AMERICA NA SR UNSECURED 02/17 VAR					0.6951	14 Feb 2017		
		Local	500,000.000	100.000000	500,000.00	100.104200	500,521.00	521.00	0.49
		Base		100.000000	500,000.00	100.104200	500,521.00	521.00	0.49
06406HBS7	BANK OF NEW YORK MELLON SR UNSECURED 01/16 2.5					2.5	15 Jan 2016		
		Local	1,000,000.000	103.051694	1,030,516.94	102.962800	1,029,628.00	-888.94	1.01
		Base		103.051694	1,030,516.94	102.962800	1,029,628.00	-888.94	1.01

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Base Currency: USD - US DOLLAR

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06406HCD9	BANK OF NEW YORK MELLON SR UNSECURED 10/15 0.7					0.7	23 Oct 2015		
		Local	253,000.000	99.955648	252,887.79	100.318000	253,804.54	916.75	0.25
		Base		99.955648	252,887.79	100.318000	253,804.54	916.75	0.25
06406HCH0	BANK OF NEW YORK MELLON SR UNSECURED 03/16 VAR					0.45715	04 Mar 2016		
		Local	370,000.000	100.000000	370,000.00	100.099100	370,366.67	366.67	0.36
		Base		100.000000	370,000.00	100.099100	370,366.67	366.67	0.36
07330NAC9	BRANCH BANKING + TRUST SR UNSECURED 10/16 1.45					1.45	03 Oct 2016		
		Local	825,000.000	99.973704	824,783.06	101.084800	833,949.60	9,166.54	0.82
		Base		99.973704	824,783.06	101.084800	833,949.60	9,166.54	0.82
07330NAH8	BRANCH BANKING + TRUST SR UNSECURED 04/17 1					1.0	03 Apr 2017		
		Local	808,000.000	99.501259	803,970.17	99.617200	804,906.98	936.81	0.79
		Base		99.501259	803,970.17	99.617200	804,906.98	936.81	0.79
084664BN0	BERKSHIRE HATHAWAY FIN COMPANY GUAR 12/15 2.45					2.45	15 Dec 2015		
		Local	1,000,000.000	102.770333	1,027,703.33	102.834600	1,028,346.00	642.67	1.01
		Base		102.770333	1,027,703.33	102.834600	1,028,346.00	642.67	1.01
084664CA7	BERKSHIRE HATHAWAY FIN COMPANY GUAR 01/17 VAR					0.3773	10 Jan 2017		
		Local	320,000.000	100.000000	320,000.00	100.025200	320,080.64	80.64	0.31
		Base		100.000000	320,000.00	100.025200	320,080.64	80.64	0.31
084670BG2	BERKSHIRE HATHAWAY INC SR UNSECURED 02/16 0.8					0.8	11 Feb 2016		
		Local	275,000.000	100.293618	275,807.45	100.553100	276,521.03	713.58	0.27
		Base		100.293618	275,807.45	100.553100	276,521.03	713.58	0.27
10138MAD7	BOTTLING GROUP LLC COMPANY GUAR 06/15 4.125					4.125	15 Jun 2015		
		Local	500,000.000	103.245312	516,226.56	103.607700	518,038.50	1,811.94	0.51
		Base		103.245312	516,226.56	103.607700	518,038.50	1,811.94	0.51
12623MAC7	CNH EQUIPMENT TRUST CNH 2012 A A3					0.94	15 May 2017		
		Local	660,559.160	100.176491	661,724.99	100.221600	662,022.96	297.97	0.65
Original Face:		Base	2,000,000.000	100.176491	661,724.99	100.221600	662,022.96	297.97	0.65
12623PAC0	CNH EQUIPMENT TRUST CNH 2014 B A3					0.91	15 May 2019		
		Local	435,000.000	99.997143	434,987.57	99.966400	434,853.84	-133.73	0.43
Original Face:		Base	435,000.000	99.997143	434,987.57	99.966400	434,853.84	-133.73	0.43

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
12625HAB8	CNH EQUIPMENT TRUST CNH 2013 B A2					0.44	17 Oct 2016		
		Local	261,761.190	99.958137	261,651.61	100.005200	261,774.80	123.19	0.26
Original Face:		Base	700,000.000	99.958137	261,651.61	100.005200	261,774.80	123.19	0.26
12625HAC6	CNH EQUIPMENT TRUST CNH 2013 B A3					0.69	15 Aug 2018		
		Local	1,000,000.000	99.981547	999,815.47	100.174300	1,001,743.00	1,927.53	0.99
Original Face:		Base	1,000,000.000	99.981547	999,815.47	100.174300	1,001,743.00	1,927.53	0.99
14041NEK3	CAPITAL ONE MULTI ASSET EXECUT COMET 2013 A1 A1					0.63	15 Nov 2018		
		Local	1,000,000.000	100.000000	1,000,000.00	99.953100	999,531.00	-469.00	0.98
Original Face:		Base	1,000,000.000	100.000000	1,000,000.00	99.953100	999,531.00	-469.00	0.98
14041NEP2	CAPITAL ONE MULTI ASSET EXECUT COMET 2014 A2 A2					1.26	15 Jan 2020		
		Local	330,000.000	99.995348	329,984.65	100.452000	331,491.60	1,506.95	0.33
Original Face:		Base	330,000.000	99.995348	329,984.65	100.452000	331,491.60	1,506.95	0.33
14911RAJ8	CATERPILLAR FINANCIAL SE SR UNSECURED 06/15 4.625					4.625	01 Jun 2015		
		Local	1,008,000.000	103.664992	1,044,943.12	103.943700	1,047,752.50	2,809.38	1.03
		Base		103.664992	1,044,943.12	103.943700	1,047,752.50	2,809.38	1.03
14912L5D9	CATERPILLAR FINANCIAL SE SR UNSECURED 05/15 1.1					1.1	29 May 2015		
		Local	300,000.000	100.487590	301,462.77	100.754300	302,262.90	800.13	0.30
		Base		100.487590	301,462.77	100.754300	302,262.90	800.13	0.30
14912L5M9	CATERPILLAR FINANCIAL SE SR UNSECURED 02/16 VAR					0.46715	26 Feb 2016		
		Local	610,000.000	100.000000	610,000.00	100.189100	611,153.51	1,153.51	0.60
		Base		100.000000	610,000.00	100.189100	611,153.51	1,153.51	0.60
161571FV1	CHASE ISSUANCE TRUST CHAIT 2013 A2 A2					0.25175	15 Feb 2017		
		Local	495,000.000	100.000000	495,000.00	99.980700	494,904.47	-95.53	0.49
Original Face:		Base	495,000.000	100.000000	495,000.00	99.980700	494,904.47	-95.53	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	100.637500	201,275.00	1,275.00	0.20
		Base		100.000000	200,000.00	100.637500	201,275.00	1,275.00	0.20
17275RAC6	CISCO SYSTEMS INC SR UNSECURED 02/16 5.5					5.5	22 Feb 2016		
		Local	500,000.000	107.744572	538,722.86	108.073900	540,369.50	1,646.64	0.53
		Base		107.744572	538,722.86	108.073900	540,369.50	1,646.64	0.53

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17275RAS1	CISCO SYSTEMS INC SR UNSECURED 03/17 VAR					0.5074	03 Mar 2017		
		Local	600,000.000	100.000000	600,000.00	100.397200	602,383.20	2,383.20	0.59
		Base		100.000000	600,000.00	100.397200	602,383.20	2,383.20	0.59
17305EFK6	CITIBANK CREDIT CARD ISSUANCE CCCIT 2013 A10 A10					0.73	07 Feb 2018		
		Local	1,500,000.000	99.992618	1,499,889.27	100.246400	1,503,696.00	3,806.73	1.48
	Original Face:	Base	1,500,000.000	99.992618	1,499,889.27	100.246400	1,503,696.00	3,806.73	1.48
17305EFL4	CITIBANK CREDIT CARD ISSUANCE CCCIT 2013 A12 A12					0.45285	07 Nov 2018		
		Local	600,000.000	100.000000	600,000.00	100.013800	600,082.80	82.80	0.59
	Original Face:	Base	600,000.000	100.000000	600,000.00	100.013800	600,082.80	82.80	0.59
191216AP5	COCA COLA CO/THE SR UNSECURED 11/15 1.5					1.5	15 Nov 2015		
		Local	250,000.000	101.258520	253,146.30	101.494500	253,736.25	589.95	0.25
		Base		101.258520	253,146.30	101.494500	253,736.25	589.95	0.25
191216AY6	COCA COLA CO/THE SR UNSECURED 03/18 1.65					1.65	14 Mar 2018		
		Local	250,000.000	102.028760	255,071.90	101.043600	252,609.00	-2,462.90	0.25
		Base		102.028760	255,071.90	101.043600	252,609.00	-2,462.90	0.25
191216BC3	COCA COLA CO/THE SR UNSECURED 11/16 VAR					0.32535	01 Nov 2016		
		Local	675,000.000	100.000000	675,000.00	100.093200	675,629.10	629.10	0.66
		Base		100.000000	675,000.00	100.093200	675,629.10	629.10	0.66
19416QDH0	COLGATE PALMOLIVE CO SR UNSECURED 11/16 5.2					5.2	07 Nov 2016		
		Local	217,000.000	110.476244	239,733.45	110.223900	239,185.86	-547.59	0.24
		Base		110.476244	239,733.45	110.223900	239,185.86	-547.59	0.24
19416QDQ0	COLGATE PALMOLIVE CO SR UNSECURED 11/15 1.375					1.375	01 Nov 2015		
		Local	305,000.000	101.055341	308,218.79	101.299900	308,964.70	745.91	0.30
		Base		101.055341	308,218.79	101.299900	308,964.70	745.91	0.30
20271RAB6	COMMONWEALTH BK AUSTR NY SR UNSECURED 09/15 1.25					1.25	18 Sep 2015		
		Local	1,200,000.000	100.165372	1,201,984.46	101.008300	1,212,099.60	10,115.14	1.19
		Base		100.165372	1,201,984.46	101.008300	1,212,099.60	10,115.14	1.19
22160KAD7	COSTCO WHOLESALE CORP SR UNSECURED 12/15 0.65					0.65	07 Dec 2015		
		Local	647,000.000	100.073332	647,474.46	100.364200	649,356.37	1,881.91	0.64
		Base		100.073332	647,474.46	100.364200	649,356.37	1,881.91	0.64

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254683BA2	DISCOVER CARD EXECUTION NOTE T DCENT 2013 A2 A2					0.69	15 Aug 2018		
		Local	1,575,000.000	100.101640	1,576,600.83	100.082300	1,576,296.23	-304.60	1.55
Original Face:		Base	1,575,000.000	100.101640	1,576,600.83	100.082300	1,576,296.23	-304.60	1.55
254683BC8	DISCOVER CARD EXECUTION NOTE T DCENT 2013 A3 A3					0.3311	15 Oct 2018		
		Local	730,000.000	100.000000	730,000.00	99.994600	729,960.58	-39.42	0.72
Original Face:		Base	730,000.000	100.000000	730,000.00	99.994600	729,960.58	-39.42	0.72
25468PCU8	WALT DISNEY COMPANY/THE SR UNSECURED 12/15 0.45					0.45	01 Dec 2015		
		Local	315,000.000	99.648854	313,893.89	100.099400	315,313.11	1,419.22	0.31
		Base		99.648854	313,893.89	100.099400	315,313.11	1,419.22	0.31
25468PCZ7	WALT DISNEY COMPANY/THE SR UNSECURED 05/17 0.875					0.875	30 May 2017		
		Local	660,000.000	99.824776	658,843.52	99.638000	657,610.80	-1,232.72	0.65
		Base		99.824776	658,843.52	99.638000	657,610.80	-1,232.72	0.65
263534CD9	E.I. DU PONT DE NEMOURS SR UNSECURED 01/16 1.95					1.95	15 Jan 2016		
		Local	425,000.000	102.095562	433,906.14	102.193600	434,322.80	416.66	0.43
		Base		102.095562	433,906.14	102.193600	434,322.80	416.66	0.43
26442RAA9	DUKE ENERGY PROGRESS INC 1ST MORTGAGE 03/17 VAR					0.4295	06 Mar 2017		
		Local	245,000.000	100.000000	245,000.00	100.054200	245,132.79	132.79	0.24
		Base		100.000000	245,000.00	100.054200	245,132.79	132.79	0.24
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	100.104800	1,001,048.00	1,048.00	0.98
		Base		100.000000	1,000,000.00	100.104800	1,001,048.00	1,048.00	0.98
3130A1GX0	FEDERAL HOME LOAN BANK BONDS 04/17 1.15					1.15	17 Apr 2017		
		Local	1,000,000.000	100.017674	1,000,176.74	100.044800	1,000,448.00	271.26	0.98
		Base		100.017674	1,000,176.74	100.044800	1,000,448.00	271.26	0.98
3133802C0	FEDERAL HOME LOAN BANK BONDS 07/17 1.05					1.05	26 Jul 2017		
		Local	1,000,000.000	100.000000	1,000,000.00	100.010900	1,000,109.00	109.00	0.98
		Base		100.000000	1,000,000.00	100.010900	1,000,109.00	109.00	0.98
3133EA2D9	FEDERAL FARM CREDIT BANK BONDS 09/16 0.68					0.68	26 Sep 2016		
		Local	800,000.000	100.000000	800,000.00	99.919300	799,354.40	-645.60	0.79
		Base		100.000000	800,000.00	99.919300	799,354.40	-645.60	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	100.906638	1,009,066.38	101.159900	1,011,599.00	2,532.62	1.00
		Base		100.906638	1,009,066.38	101.159900	1,011,599.00	2,532.62	1.00
3133XXP43	FEDERAL HOME LOAN BANK BONDS 03/16 3.125					3.125	11 Mar 2016		
		Local	1,000,000.000	104.328731	1,043,287.31	104.469100	1,044,691.00	1,403.69	1.03
		Base		104.328731	1,043,287.31	104.469100	1,044,691.00	1,403.69	1.03
3135G0MZ3	FANNIE MAE NOTES 08/17 0.875					0.875	28 Aug 2017		
		Local	1,500,000.000	99.671673	1,495,075.10	99.445100	1,491,676.50	-3,398.60	1.47
		Base		99.671673	1,495,075.10	99.445100	1,491,676.50	-3,398.60	1.47
3135G0PQ0	FANNIE MAE NOTES 10/17 0.875					0.875	26 Oct 2017		
		Local	1,100,000.000	100.121598	1,101,337.58	99.266200	1,091,928.20	-9,409.38	1.07
		Base		100.121598	1,101,337.58	99.266200	1,091,928.20	-9,409.38	1.07
3135G0VA8	FANNIE MAE NOTES 03/16 0.5					0.5	30 Mar 2016		
		Local	1,500,000.000	99.971645	1,499,574.67	100.170400	1,502,556.00	2,981.33	1.48
		Base		99.971645	1,499,574.67	100.170400	1,502,556.00	2,981.33	1.48
3136A5KR6	FANNIE MAE FNR 2012 31 AD					1.75	25 Oct 2022		
		Local	554,143.790	101.385945	561,823.92	100.376400	556,229.59	-5,594.33	0.55
Original Face:		Base	1,000,000.000	101.385945	561,823.92	100.376400	556,229.59	-5,594.33	0.55
3136FPET0	FANNIE MAE NOTES 03/16 2					2.0	10 Mar 2016		
		Local	500,000.000	102.418976	512,094.88	102.420900	512,104.50	9.62	0.50
		Base		102.418976	512,094.88	102.420900	512,104.50	9.62	0.50
3137A0WM3	FREDDIE MAC FHR 3714 AG					3.0	15 Oct 2028		
		Local	431,930.490	101.990681	440,528.85	102.107500	441,033.43	504.58	0.43
Original Face:		Base	3,500,000.000	101.990681	440,528.85	102.107500	441,033.43	504.58	0.43
3137A4WA1	FREDDIE MAC FHR 3775 LH					2.25	15 Dec 2020		
		Local	322,586.860	102.313355	330,049.44	102.067900	329,257.63	-791.81	0.32
Original Face:		Base	1,000,000.000	102.313355	330,049.44	102.067900	329,257.63	-791.81	0.32
3137AHXC7	FREDDIE MAC FHR 3952 MK					3.0	15 Nov 2021		
		Local	717,681.980	103.049826	739,570.03	101.498900	728,439.32	-11,130.71	0.72
Original Face:		Base	2,000,000.000	103.049826	739,570.03	101.498900	728,439.32	-11,130.71	0.72

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3138NYD28	FNMA POOL AR1920					2.5	01 Jan 2023		
		404,455.650	Local	102.498746	414,561.97	103.319849	417,882.97	3,321.00	0.41
Original Face:		485,000.000	Base	102.498746	414,561.97	103.319849	417,882.97	3,321.00	0.41
31393TY75	FANNIE MAE FNR 2003 106 WE					4.5	25 Nov 2022		
		29,344.260	Local	102.962760	30,213.66	101.491700	29,781.99	-431.67	0.03
Original Face:		200,000.000	Base	102.962760	30,213.66	101.491700	29,781.99	-431.67	0.03
31394DZR4	FANNIE MAE FNR 2005 48 MD					5.0	25 Apr 2034		
		160,996.510	Local	104.053970	167,523.26	104.660300	168,499.43	976.17	0.17
Original Face:		281,000.000	Base	104.053970	167,523.26	104.660300	168,499.43	976.17	0.17
31396QRU5	FANNIE MAE FNR 2009 57 EA					4.0	25 Dec 2026		
		252,763.120	Local	102.266086	258,490.95	101.122300	255,599.88	-2,891.07	0.25
Original Face:		4,000,000.000	Base	102.266086	258,490.95	101.122300	255,599.88	-2,891.07	0.25
31397SYA6	FANNIE MAE FNR 2011 44 AG					1.5	25 Feb 2021		
		20,061.570	Local	100.396180	20,141.05	99.977500	20,057.06	-83.99	0.02
Original Face:		650,000.000	Base	100.396180	20,141.05	99.977500	20,057.06	-83.99	0.02
31398PR76	FANNIE MAE FNR 2010 50 AD					3.0	25 Jan 2024		
		275,686.190	Local	101.759446	280,536.74	101.560700	279,988.82	-547.92	0.28
Original Face:		3,300,000.000	Base	101.759446	280,536.74	101.560700	279,988.82	-547.92	0.28
31398RB79	FANNIE MAE FNR 2010 57 AQ					3.0	25 Aug 2024		
		184,808.810	Local	101.665332	187,886.49	101.526900	187,630.66	-255.83	0.18
Original Face:		3,300,000.000	Base	101.665332	187,886.49	101.526900	187,630.66	-255.83	0.18
31398VAH9	FREDDIE MAC FHR 3649 HB					2.0	15 Nov 2018		
		116,303.090	Local	101.436402	117,973.67	101.517800	118,068.34	94.67	0.12
Original Face:		550,000.000	Base	101.436402	117,973.67	101.517800	118,068.34	94.67	0.12
31677QBA6	FIFTH THIRD BANK SR UNSECURED 06/17 1.35					1.35	01 Jun 2017		
		1,200,000.000	Local	99.956797	1,199,481.56	100.216500	1,202,598.00	3,116.44	1.18
			Base	99.956797	1,199,481.56	100.216500	1,202,598.00	3,116.44	1.18
31679JAB9	FIFTH THIRD AUTO TRUST FITAT 2014 1 A2					0.46	15 Aug 2016		
		1,440,000.000	Local	99.998676	1,439,980.93	100.045100	1,440,649.44	668.51	1.42
Original Face:		1,440,000.000	Base	99.998676	1,439,980.93	100.045100	1,440,649.44	668.51	1.42

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31679JAC7	FIFTH THIRD AUTO TRUST FITAT 2014 1 A3					0.68	16 Apr 2018		
		Local	780,000.000	99.988603	779,911.10	100.059100	780,460.98	549.88	0.77
Original Face:		Base	780,000.000	99.988603	779,911.10	100.059100	780,460.98	549.88	0.77
34530AAC9	FORD CREDIT AUTO OWNER TRUST FORDO 2012 D A3					0.51	15 Apr 2017		
		Local	939,190.150	99.902394	938,273.44	100.069800	939,845.70	1,572.26	0.92
Original Face:		Base	1,000,000.000	99.902394	938,273.44	100.069800	939,845.70	1,572.26	0.92
34530DAB5	FORD CREDIT AUTO OWNER TRUST FORDO 2013 C A2					0.55	15 Apr 2016		
		Local	513,344.460	99.999749	513,343.17	100.064400	513,675.05	331.88	0.51
Original Face:		Base	1,000,000.000	99.999749	513,343.17	100.064400	513,675.05	331.88	0.51
34530GAD4	FORD CREDIT AUTO OWNER TRUST FORDO 2013 D A3					0.67	15 Apr 2018		
		Local	800,000.000	99.966090	799,728.72	100.028000	800,224.00	495.28	0.79
Original Face:		Base	800,000.000	99.966090	799,728.72	100.028000	800,224.00	495.28	0.79
36962G5N0	GENERAL ELEC CAP CORP SR UNSECURED 01/17 2.9					2.9	09 Jan 2017		
		Local	1,100,000.000	104.392049	1,148,312.54	104.604400	1,150,648.40	2,335.86	1.13
		Base		104.392049	1,148,312.54	104.604400	1,150,648.40	2,335.86	1.13
36962G7J7	GENERAL ELEC CAP CORP SR UNSECURED 05/17 1.25					1.25	15 May 2017		
		Local	575,000.000	99.985663	574,917.56	100.322900	576,856.68	1,939.12	0.57
		Base		99.985663	574,917.56	100.322900	576,856.68	1,939.12	0.57
38377XPJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 115 PD					2.0	20 Oct 2038		
		Local	1,260,309.020	101.672741	1,281,390.72	100.998800	1,272,896.99	-8,493.73	1.25
Original Face:		Base	2,750,000.000	101.672741	1,281,390.72	100.998800	1,272,896.99	-8,493.73	1.25
40434CAA3	HSBC USA INC SR UNSECURED 06/17 1.3					1.3	23 Jun 2017		
		Local	630,000.000	99.849110	629,049.39	100.228200	631,437.66	2,388.27	0.62
		Base		99.849110	629,049.39	100.228200	631,437.66	2,388.27	0.62
43813EAC0	HONDA AUTO RECEIVABLES OWNER T HAROT 2012 2 A3					0.7	16 Feb 2016		
		Local	72,803.320	99.945511	72,763.65	100.151700	72,913.76	150.11	0.07
Original Face:		Base	124,000.000	99.945511	72,763.65	100.151700	72,913.76	150.11	0.07
43813JAC9	HONDA AUTO RECEIVABLES OWNER T HAROT 2014 1 A3					0.67	21 Nov 2017		
		Local	440,000.000	99.990143	439,956.63	99.991100	439,960.84	4.21	0.43
Original Face:		Base	440,000.000	99.990143	439,956.63	99.991100	439,960.84	4.21	0.43

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43814CAB5	HONDA AUTO RECEIVABLES OWNER T HAROT 2013 1 A2					0.35	22 Jun 2015		
		Local	92,336.680	99.940630	92,281.86	99.999200	92,335.94	54.08	0.09
Original Face:		Base	550,000.000	99.940630	92,281.86	99.999200	92,335.94	54.08	0.09
43814CAC3	HONDA AUTO RECEIVABLES OWNER T HAROT 2013 1 A3					0.48	21 Nov 2016		
		Local	891,000.000	99.997984	890,982.04	100.086500	891,770.72	788.68	0.88
Original Face:		Base	891,000.000	99.997984	890,982.04	100.086500	891,770.72	788.68	0.88
43814CAD1	HONDA AUTO RECEIVABLES OWNER T HAROT 2013 1 A4					0.62	21 Mar 2019		
		Local	500,000.000	99.767958	498,839.79	99.892800	499,464.00	624.21	0.49
Original Face:		Base	500,000.000	99.767958	498,839.79	99.892800	499,464.00	624.21	0.49
44890JAC3	HYUNDAI AUTO RECEIVABLES TRUST HART 2013 A A3					0.56	17 Jul 2017		
		Local	293,000.000	99.992939	292,979.31	100.113100	293,331.38	352.07	0.29
Original Face:		Base	293,000.000	99.992939	292,979.31	100.113100	293,331.38	352.07	0.29
44890RAB7	HYUNDAI AUTO RECEIVABLES TRUST HART 2014 A A2					0.46	16 Jan 2017		
		Local	1,640,000.000	99.999651	1,639,994.28	100.020800	1,640,341.12	346.84	1.61
Original Face:		Base	1,640,000.000	99.999651	1,639,994.28	100.020800	1,640,341.12	346.84	1.61
44890RAC5	HYUNDAI AUTO RECEIVABLES TRUST HART 2014 A A3					0.79	16 Jul 2018		
		Local	305,000.000	99.983810	304,950.62	100.219000	305,667.95	717.33	0.30
Original Face:		Base	305,000.000	99.983810	304,950.62	100.219000	305,667.95	717.33	0.30
458140AH3	INTEL CORP SR UNSECURED 10/16 1.95					1.95	01 Oct 2016		
		Local	1,042,000.000	102.576518	1,068,847.32	102.613500	1,069,232.67	385.35	1.05
		Base		102.576518	1,068,847.32	102.613500	1,069,232.67	385.35	1.05
458140AL4	INTEL CORP SR UNSECURED 12/17 1.35					1.35	15 Dec 2017		
		Local	500,000.000	100.535548	502,677.74	100.028100	500,140.50	-2,537.24	0.49
		Base		100.535548	502,677.74	100.028100	500,140.50	-2,537.24	0.49
459200GU9	IBM CORP SR UNSECURED 01/16 2					2.0	05 Jan 2016		
		Local	500,000.000	101.934994	509,674.97	102.312900	511,564.50	1,889.53	0.50
		Base		101.934994	509,674.97	102.312900	511,564.50	1,889.53	0.50
459200GZ8	IBM CORP SR UNSECURED 10/14 0.875					0.875	31 Oct 2014		
		Local	1,000,000.000	100.059567	1,000,595.67	100.198300	1,001,983.00	1,387.33	0.99
		Base		100.059567	1,000,595.67	100.198300	1,001,983.00	1,387.33	0.99

& 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
459200HC8	IBM CORP SR UNSECURED 02/17 1.25					1.25	06 Feb 2017		
		Local	500,000.000	101.043686	505,218.43	100.813300	504,066.50	-1,151.93	0.50
		Base		101.043686	505,218.43	100.813300	504,066.50	-1,151.93	0.50
46623EJU4	JPMORGAN CHASE + CO SR UNSECURED 02/16 1.125					1.125	26 Feb 2016		
		Local	1,500,000.000	100.504167	1,507,562.50	100.470400	1,507,056.00	-506.50	1.48
		Base		100.504167	1,507,562.50	100.470400	1,507,056.00	-506.50	1.48
477879AC4	JOHN DEERE OWNER TRUST JDOT 2013 B A3					0.87	15 Aug 2017		
		Local	730,000.000	99.989267	729,921.65	100.351300	732,564.49	2,642.84	0.72
Original Face:		Base	730,000.000	99.989267	729,921.65	100.351300	732,564.49	2,642.84	0.72
47787RAC4	JOHN DEERE OWNER TRUST JDOT 2012 B A3					0.53	15 Jul 2016		
		Local	734,463.630	100.000000	734,463.63	100.037900	734,741.99	278.36	0.72
Original Face:		Base	1,000,000.000	100.000000	734,463.63	100.037900	734,741.99	278.36	0.72
47787TAC0	JOHN DEERE OWNER TRUST JDOT 2013 A A3					0.6	15 Mar 2017		
		Local	725,000.000	99.826181	723,739.81	100.228000	726,653.00	2,913.19	0.71
Original Face:		Base	725,000.000	99.826181	723,739.81	100.228000	726,653.00	2,913.19	0.71
49327M2E3	KEY BANK NA SR UNSECURED 11/16 VAR					0.71715	25 Nov 2016		
		Local	750,000.000	100.000000	750,000.00	100.476400	753,573.00	3,573.00	0.74
		Base		100.000000	750,000.00	100.476400	753,573.00	3,573.00	0.74
55279HAC4	MANUF + TRADERS TRUST CO SR UNSECURED 01/17 VAR					0.59985	30 Jan 2017		
		Local	1,000,000.000	100.000000	1,000,000.00	100.090200	1,000,902.00	902.00	0.98
		Base		100.000000	1,000,000.00	100.090200	1,000,902.00	902.00	0.98
57629WBQ2	MASSMUTUAL GLOBAL FUNDIN SR SECURED 144A 04/17 2					2.0	05 Apr 2017		
		Local	491,000.000	102.073780	501,182.26	102.231900	501,958.63	776.37	0.49
		Base		102.073780	501,182.26	102.231900	501,958.63	776.37	0.49
587680AC3	MERCEDES BENZ AUTO RECEIVABLES MBART 2012 1 A3					0.47	17 Oct 2016		
		Local	578,636.980	100.053612	578,947.20	100.056700	578,965.07	17.87	0.57
Original Face:		Base	750,000.000	100.053612	578,947.20	100.056700	578,965.07	17.87	0.57
58933YAD7	MERCK + CO INC SR UNSECURED 05/16 0.7					0.7	18 May 2016		
		Local	1,210,000.000	99.983122	1,209,795.78	100.294800	1,213,567.08	3,771.30	1.19
		Base		99.983122	1,209,795.78	100.294800	1,213,567.08	3,771.30	1.19

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
594918AG9	MICROSOFT CORP SR UNSECURED 09/15 1.625					1.625	25 Sep 2015		
		Local	1,000,000.000	101.446907	1,014,469.07	101.651700	1,016,517.00	2,047.93	1.00
		Base		101.446907	1,014,469.07	101.651700	1,016,517.00	2,047.93	1.00
594918AK0	MICROSOFT CORP SR UNSECURED 02/16 2.5					2.5	08 Feb 2016		
		Local	500,000.000	102.990228	514,951.14	103.306000	516,530.00	1,578.86	0.51
		Base		102.990228	514,951.14	103.306000	516,530.00	1,578.86	0.51
63743HEG3	NATIONAL RURAL UTIL COOP SR UNSECURED 05/16 VAR					0.47985	27 May 2016		
		Local	1,000,000.000	100.000000	1,000,000.00	100.119300	1,001,193.00	1,193.00	0.98
		Base		100.000000	1,000,000.00	100.119300	1,001,193.00	1,193.00	0.98
65476VAE9	NISSAN AUTO LEASE TRUST NALT 2013 A A2B					0.28175	15 Sep 2015		
		Local	696,744.160	99.940169	696,327.29	99.996400	696,719.08	391.79	0.69
	Original Face:	Base	1,100,000.000	99.940169	696,327.29	99.996400	696,719.08	391.79	0.69
65477KAB8	NISSAN AUTO LEASE TRUST NALT 2013 B A2A					0.57	15 Jan 2016		
		Local	1,260,012.160	99.992871	1,259,922.34	100.143200	1,261,816.50	1,894.16	1.24
	Original Face:	Base	1,290,000.000	99.992871	1,259,922.34	100.143200	1,261,816.50	1,894.16	1.24
68389XAF2	ORACLE CORP SR UNSECURED 07/14 3.75					3.75	08 Jul 2014		
		Local	1,119,000.000	100.060145	1,119,673.02	100.060145	1,119,673.02	0.00	1.10
		Base		100.060145	1,119,673.02	100.060145	1,119,673.02	0.00	1.10
68389XAR6	ORACLE CORP SR UNSECURED 01/19 VAR					0.80645	15 Jan 2019		
		Local	500,000.000	100.821130	504,105.65	100.805000	504,025.00	-80.65	0.50
		Base		100.821130	504,105.65	100.805000	504,025.00	-80.65	0.50
68402LAC8	ORACLE CORP SR UNSECURED 01/16 5.25					5.25	15 Jan 2016		
		Local	500,000.000	106.869942	534,349.71	107.140200	535,701.00	1,351.29	0.53
		Base		106.869942	534,349.71	107.140200	535,701.00	1,351.29	0.53
69349LAJ7	PNC BANK NA SR UNSECURED 01/16 VAR					0.53785	28 Jan 2016		
		Local	310,000.000	100.000000	310,000.00	100.129600	310,401.76	401.76	0.31
		Base		100.000000	310,000.00	100.129600	310,401.76	401.76	0.31
69349LAL2	PNC BANK NA SR UNSECURED 04/16 VAR					0.5466	29 Apr 2016		
		Local	1,400,000.000	100.000000	1,400,000.00	100.039500	1,400,553.00	553.00	1.38
		Base		100.000000	1,400,000.00	100.039500	1,400,553.00	553.00	1.38

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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
69371RL38	PACCAR FINANCIAL CORP SR UNSECURED 02/16 VAR					0.49485	08 Feb 2016		
		Local	1,605,000.000	100.080819	1,606,297.14	100.292100	1,609,688.21	3,391.07	1.58
		Base		100.080819	1,606,297.14	100.292100	1,609,688.21	3,391.07	1.58
69371RL87	PACCAR FINANCIAL CORP 06/17 1.1					1.1	06 Jun 2017		
		Local	795,000.000	99.873942	793,997.84	99.899300	794,199.44	201.60	0.78
		Base		99.873942	793,997.84	99.899300	794,199.44	201.60	0.78
713448BT4	PEPSICO INC SR UNSECURED 05/16 2.5					2.5	10 May 2016		
		Local	440,000.000	103.221664	454,175.32	103.492100	455,365.24	1,189.92	0.45
		Base		103.221664	454,175.32	103.492100	455,365.24	1,189.92	0.45
713448CF3	PEPSICO INC SR UNSECURED 02/16 VAR					0.43715	26 Feb 2016		
		Local	355,000.000	100.000000	355,000.00	100.102300	355,363.17	363.17	0.35
		Base		100.000000	355,000.00	100.102300	355,363.17	363.17	0.35
742718DQ9	PROCTER + GAMBLE CO/THE SR UNSECURED 09/15 3.15					3.15	01 Sep 2015		
		Local	775,000.000	103.095750	798,992.06	103.255800	800,232.45	1,240.39	0.79
		Base		103.095750	798,992.06	103.255800	800,232.45	1,240.39	0.79
742718DS5	PROCTER + GAMBLE CO/THE SR UNSECURED 11/15 1.8					1.8	15 Nov 2015		
		Local	139,000.000	101.552331	141,157.74	101.931500	141,684.79	527.05	0.14
		Base		101.552331	141,157.74	101.931500	141,684.79	527.05	0.14
742718DV8	PROCTER + GAMBLE CO/THE SR UNSECURED 08/16 1.45					1.45	15 Aug 2016		
		Local	1,000,000.000	101.771151	1,017,711.51	101.639800	1,016,398.00	-1,313.51	1.00
		Base		101.771151	1,017,711.51	101.639800	1,016,398.00	-1,313.51	1.00
78387GAP8	AT+T INC SR UNSECURED 09/14 5.1					5.1	15 Sep 2014		
		Local	556,000.000	100.907980	561,048.37	100.907980	561,048.37	0.00	0.55
		Base		100.907980	561,048.37	100.907980	561,048.37	0.00	0.55
842400GB3	SOUTHERN CAL EDISON 1ST REF MORT 05/17 1.125					1.125	01 May 2017		
		Local	300,000.000	99.969560	299,908.68	100.148200	300,444.60	535.92	0.30
		Base		99.969560	299,908.68	100.148200	300,444.60	535.92	0.30
857477AK9	STATE STREET CORP SR UNSECURED 05/18 1.35					1.35	15 May 2018		
		Local	705,000.000	99.925945	704,477.91	98.880600	697,108.23	-7,369.68	0.69
		Base		99.925945	704,477.91	98.880600	697,108.23	-7,369.68	0.69

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
882508AR5	TEXAS INSTRUMENTS INC SR UNSECURED 05/16 2.375					2.375	16 May 2016		
		Local	903,000.000	103.434073	934,009.68	103.366900	933,403.11	-606.57	0.92
		Base		103.434073	934,009.68	103.366900	933,403.11	-606.57	0.92
89231MAC9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2014 A A3					0.67	15 Dec 2017		
		Local	830,000.000	99.983025	829,859.11	100.070700	830,586.81	727.70	0.82
	Original Face:	Base	830,000.000	99.983025	829,859.11	100.070700	830,586.81	727.70	0.82
89236QAC5	TOYOTA AUTO RECEIVABLES OWNER TAOT 2011 B A3					0.68	15 Jun 2015		
		Local	131,369.600	100.089861	131,487.65	100.049800	131,435.02	-52.63	0.13
	Original Face:	Base	900,000.000	100.089861	131,487.65	100.049800	131,435.02	-52.63	0.13
89236TBH7	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/17 1.125					1.125	16 May 2017		
		Local	1,000,000.000	99.949224	999,492.24	100.178500	1,001,785.00	2,292.76	0.99
		Base		99.949224	999,492.24	100.178500	1,001,785.00	2,292.76	0.99
89236VAB6	TOYOTA AUTO RECEIVABLES OWNER TAOT 2013 B A2					0.48	15 Feb 2016		
		Local	134,526.530	99.996320	134,521.58	100.043900	134,585.59	64.01	0.13
	Original Face:	Base	160,000.000	99.996320	134,521.58	100.043900	134,585.59	64.01	0.13
90520EAC5	MUFG UNION BANK NA SR UNSECURED 06/16 3					3.0	06 Jun 2016		
		Local	1,600,000.000	104.259654	1,668,154.47	104.239400	1,667,830.40	-324.07	1.64
		Base		104.259654	1,668,154.47	104.239400	1,667,830.40	-324.07	1.64
90521APG7	MUFG UNION BANK NA SR UNSECURED 09/16 VAR					0.9836	26 Sep 2016		
		Local	265,000.000	100.000000	265,000.00	101.000800	267,652.12	2,652.12	0.26
		Base		100.000000	265,000.00	101.000800	267,652.12	2,652.12	0.26
92343VBH6	VERIZON COMMUNICATIONS SR UNSECURED 11/15 0.7					0.7	02 Nov 2015		
		Local	185,000.000	99.991962	184,985.13	100.259500	185,480.08	494.95	0.18
		Base		99.991962	184,985.13	100.259500	185,480.08	494.95	0.18
92867LAC6	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2012 2 A3					0.46	20 Jan 2017		
		Local	800,000.000	99.990424	799,923.39	100.011200	800,089.60	166.21	0.79
	Original Face:	Base	800,000.000	99.990424	799,923.39	100.011200	800,089.60	166.21	0.79
92867PAB9	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2013 2 A2					0.42	20 Jul 2016		
		Local	1,165,983.590	99.997158	1,165,950.45	99.996500	1,165,942.78	-7.67	1.15
	Original Face:	Base	1,200,000.000	99.997158	1,165,950.45	99.996500	1,165,942.78	-7.67	1.15

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
92867PAC7	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2013 2 A3					0.7	20 Apr 2018		
		Local	450,000.000	100.000000	450,000.00	100.029700	450,133.65	133.65	0.44
Original Face:		Base	450,000.000	100.000000	450,000.00	100.029700	450,133.65	133.65	0.44
931142BY8	WAL MART STORES INC SR UNSECURED 07/15 4.5					4.5	01 Jul 2015		
		Local	337,000.000	103.858970	350,004.73	104.199200	351,151.30	1,146.57	0.35
		Base		103.858970	350,004.73	104.199200	351,151.30	1,146.57	0.35
931142CX9	WAL MART STORES INC SR UNSECURED 10/15 1.5					1.5	25 Oct 2015		
		Local	1,400,000.000	101.287781	1,418,028.94	101.546500	1,421,651.00	3,622.06	1.40
		Base		101.287781	1,418,028.94	101.546500	1,421,651.00	3,622.06	1.40
94985H5G5	WELLS FARGO BANK NA SR UNSECURED 07/15 VAR					0.50785	20 Jul 2015		
		Local	2,300,000.000	100.000000	2,300,000.00	100.251000	2,305,773.00	5,773.00	2.27
		Base		100.000000	2,300,000.00	100.251000	2,305,773.00	5,773.00	2.27
98385XAF3	XTO ENERGY INC COMPANY GUAR 01/15 5					5.0	31 Jan 2015		
		Local	628,000.000	102.490868	643,642.65	102.770300	645,397.48	1,754.83	0.63
		Base		102.490868	643,642.65	102.770300	645,397.48	1,754.83	0.63
US DOLLAR Total									
		Local	94,925,038.710		95,659,755.69		95,737,518.22	77,762.53	94.17
Original Face:		Base	54,244,000.000		95,659,755.69		95,737,518.22	77,762.53	94.17
FIXED INCOME Total									
		Base	94,925,038.710		95,659,755.69		95,737,518.22	77,762.53	94.17
Original Face:			54,244,000.000						

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Holdings

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

As of: *June 30, 2014* *View Date:* *July 21, 2014*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		100,845,392.370	Base	101,581,987.62		101,663,830.09	81,842.47	100.00
Original Face:		54,244,000.000						

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Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
			-76,008.760	Local	1.000000	-76,008.76	1.000000	-76,008.76	0.00	0.01
				Base	1.000000	-76,008.76	1.000000	-76,008.76	0.00	0.01
US DOLLAR Total									
			-76,008.760	Local		-76,008.76		-76,008.76	0.00	0.01
				Base		-76,008.76		-76,008.76	0.00	0.01
CASH Total									
			-76,008.760	Base		-76,008.76		-76,008.76	0.00	0.01
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
3134A2HF8	FREDDIE MAC NOTES 11/14 0.00000					0.01	24 Nov 2014		
			5,000,000.000	Local	99.684892	4,984,244.60	99.900200	4,995,010.00	10,765.40	0.47
				Base	99.684892	4,984,244.60	99.900200	4,995,010.00	10,765.40	0.47
7839989D1	SSC GOVERNMENT MM GVXX					1.0	31 Dec 2030		
			76,008.760	Local	100.000000	76,008.76	100.000000	76,008.76	0.00	0.01
				Base	100.000000	76,008.76	100.000000	76,008.76	0.00	0.01
912796BX6	TREASURY BILL 08/14 0.00000					0.01	21 Aug 2014		
			10,000,000.000	Local	99.983048	9,998,304.84	99.983048	9,998,304.84	0.00	0.94
				Base	99.983048	9,998,304.84	99.983048	9,998,304.84	0.00	0.94
979QHR003	SOUTH STREET REPO					0.13	01 Jul 2014		
			100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	9.40
				Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	9.40
979QHR003	SOUTH STREET REPO					0.15	01 Jul 2014		
			112,720,784.380	Local	100.000000	112,720,784.38	100.000000	112,720,784.38	0.00	10.59
				Base	100.000000	112,720,784.38	100.000000	112,720,784.38	0.00	10.59

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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
979QRC005	BANK OF AMERICA REPO					0.06	01 Jul 2014		
		Local	70,906,227.110	100.000000	70,906,227.11	100.000000	70,906,227.11	0.00	6.66
		Base		100.000000	70,906,227.11	100.000000	70,906,227.11	0.00	6.66
US DOLLAR Total									
		Local	298,703,020.250		298,685,569.69		298,696,335.09	10,765.40	28.07
		Base			298,685,569.69		298,696,335.09	10,765.40	28.07
CASH EQUIVALENT Total									
		Base	298,703,020.250		298,685,569.69		298,696,335.09	10,765.40	28.07
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
3128MC5Y7	FED HM LN PC POOL G14263					3.0	01 Nov 2026		
		Local	3,218,543.400	102.600069	3,302,227.75	103.778904	3,340,169.07	37,941.32	0.31
	Original Face:	Base	5,000,000.000	102.600069	3,302,227.75	103.778904	3,340,169.07	37,941.32	0.31
3128PT4K8	FED HM LN PC POOL J14426					3.5	01 Feb 2021		
		Local	1,888,944.950	102.116592	1,928,926.21	105.995641	2,002,199.31	73,273.10	0.19
	Original Face:	Base	5,000,000.000	102.116592	1,928,926.21	105.995641	2,002,199.31	73,273.10	0.19
3132GSCE7	FED HM LN PC POOL Q06969					3.5	01 Mar 2042		
		Local	20,097,129.830	105.935299	21,289,954.59	102.976061	20,695,232.67	-594,721.92	1.94
	Original Face:	Base	24,487,993.000	105.935299	21,289,954.59	102.976061	20,695,232.67	-594,721.92	1.94
3132GUNB6	FED HM LN PC POOL Q09086					3.5	01 Jun 2042		
		Local	7,124,555.200	105.807546	7,538,317.03	102.921438	7,332,694.66	-205,622.37	0.69
	Original Face:	Base	10,000,000.000	105.807546	7,538,317.03	102.921438	7,332,694.66	-205,622.37	0.69
31331KHV5	FEDERAL FARM CREDIT BANK BONDS 04/16 VAR					0.223	20 Apr 2016		
		Local	10,000,000.000	100.027504	10,002,750.42	100.153600	10,015,360.00	12,609.58	0.94
		Base		100.027504	10,002,750.42	100.153600	10,015,360.00	12,609.58	0.94
3133813R4	FEDERAL HOME LOAN BANK BONDS 11/17 1					1.0	09 Nov 2017		
		Local	32,490,000.000	100.000000	32,490,000.00	99.200100	32,230,112.49	-259,887.51	3.03
		Base		100.000000	32,490,000.00	99.200100	32,230,112.49	-259,887.51	3.03

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313381C29	FEDERAL HOME LOAN BANK BONDS 06/18 1.05					1.05	04 Jun 2018		
		Local	9,000,000.000	99.092009	8,918,280.79	98.868600	8,898,174.00	-20,106.79	0.84
		Base		99.092009	8,918,280.79	98.868600	8,898,174.00	-20,106.79	0.84
313383ZP9	FEDERAL HOME LOAN BANK BONDS 09/14 0.17					0.17	12 Sep 2014		
		Local	5,000,000.000	99.996583	4,999,829.15	99.996583	4,999,829.15	0.00	0.47
		Base		99.996583	4,999,829.15	99.996583	4,999,829.15	0.00	0.47
3133EA4H8	FEDERAL FARM CREDIT BANK BONDS 07/17 0.82					0.82	11 Jul 2017		
		Local	12,525,000.000	100.000000	12,525,000.00	99.434400	12,454,158.60	-70,841.40	1.17
		Base		100.000000	12,525,000.00	99.434400	12,454,158.60	-70,841.40	1.17
3133EA5D6	FEDERAL FARM CREDIT BANK BONDS 04/15 VAR					0.17325	23 Apr 2015		
		Local	20,000,000.000	99.993385	19,998,677.09	100.054600	20,010,920.00	12,242.91	1.88
		Base		99.993385	19,998,677.09	100.054600	20,010,920.00	12,242.91	1.88
3133EAJF6	FEDERAL FARM CREDIT BANK BONDS 09/15 VAR					0.17825	22 Sep 2015		
		Local	30,000,000.000	99.996099	29,998,829.55	100.072800	30,021,840.00	23,010.45	2.82
		Base		99.996099	29,998,829.55	100.072800	30,021,840.00	23,010.45	2.82
3133EAR34	FEDERAL FARM CREDIT BANK BONDS 04/15 VAR					0.182	06 Apr 2015		
		Local	10,000,000.000	100.000000	10,000,000.00	100.057200	10,005,720.00	5,720.00	0.94
		Base		100.000000	10,000,000.00	100.057200	10,005,720.00	5,720.00	0.94
3133EAWY0	FEDERAL FARM CREDIT BANK BONDS 07/17 1.04					1.04	10 Jul 2017		
		Local	10,000,000.000	100.000000	10,000,000.00	100.010300	10,001,030.00	1,030.00	0.94
		Base		100.000000	10,000,000.00	100.010300	10,001,030.00	1,030.00	0.94
3133EAX29	FEDERAL FARM CREDIT BANK BONDS 09/17 0.98					0.98	18 Sep 2017		
		Local	10,000,000.000	100.000000	10,000,000.00	99.777700	9,977,770.00	-22,230.00	0.94
		Base		100.000000	10,000,000.00	99.777700	9,977,770.00	-22,230.00	0.94
3133EC2Z6	FEDERAL FARM CREDIT BANK BONDS 02/17 0.67					0.67	15 Feb 2017		
		Local	20,000,000.000	100.000000	20,000,000.00	99.335000	19,867,000.00	-133,000.00	1.87
		Base		100.000000	20,000,000.00	99.335000	19,867,000.00	-133,000.00	1.87
3133ECAW4	FEDERAL FARM CREDIT BANK BONDS 02/16 VAR					0.204	24 Feb 2016		
		Local	20,000,000.000	100.000000	20,000,000.00	100.113200	20,022,640.00	22,640.00	1.88
		Base		100.000000	20,000,000.00	100.113200	20,022,640.00	22,640.00	1.88

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3133ECE34	FEDERAL FARM CREDIT BANK BONDS 01/18 VAR					0.2095	30 Jan 2018		
		Local	20,000,000.000	100.000000	20,000,000.00	100.008600	20,001,720.00	1,720.00	1.88
		Base		100.000000	20,000,000.00	100.008600	20,001,720.00	1,720.00	1.88
3133ECNT7	FEDERAL FARM CREDIT BANK BONDS 11/16 0.54					0.54	07 Nov 2016		
		Local	10,000,000.000	100.000000	10,000,000.00	99.668400	9,966,840.00	-33,160.00	0.94
		Base		100.000000	10,000,000.00	99.668400	9,966,840.00	-33,160.00	0.94
3133ECNZ3	FEDERAL FARM CREDIT BANK BONDS 02/18 0.84					0.84	09 Feb 2018		
		Local	10,000,000.000	100.000000	10,000,000.00	99.149700	9,914,970.00	-85,030.00	0.93
		Base		100.000000	10,000,000.00	99.149700	9,914,970.00	-85,030.00	0.93
3133ECP40	FEDERAL FARM CREDIT BANK BONDS 05/17 0.64					0.64	09 May 2017		
		Local	10,000,000.000	100.000000	10,000,000.00	98.765700	9,876,570.00	-123,430.00	0.93
		Base		100.000000	10,000,000.00	98.765700	9,876,570.00	-123,430.00	0.93
3135G0FY4	FANNIE MAE NOTES 12/14 0.75					0.75	19 Dec 2014		
		Local	5,000,000.000	99.999542	4,999,977.11	100.295700	5,014,785.00	14,807.89	0.47
		Base		99.999542	4,999,977.11	100.295700	5,014,785.00	14,807.89	0.47
3135G0NC3	FANNIE MAE NOTES 08/17 1					1.0	14 Aug 2017		
		Local	12,455,000.000	100.000000	12,455,000.00	99.912800	12,444,139.24	-10,860.76	1.17
		Base		100.000000	12,455,000.00	99.912800	12,444,139.24	-10,860.76	1.17
3135G0WB5	FANNIE MAE NOTES 04/18 1.2					1.2	18 Apr 2018		
		Local	49,675,000.000	100.000000	49,675,000.00	98.769800	49,063,898.15	-611,101.85	4.61
		Base		100.000000	49,675,000.00	98.769800	49,063,898.15	-611,101.85	4.61
3135G0XD0	FANNIE MAE 05/18 1					1.0	21 May 2018		
		Local	10,000,000.000	100.000000	10,000,000.00	98.463700	9,846,370.00	-153,630.00	0.93
		Base		100.000000	10,000,000.00	98.463700	9,846,370.00	-153,630.00	0.93
3135G0XG3	FANNIE MAE 05/18 1					1.0	21 May 2018		
		Local	19,726,000.000	100.000000	19,726,000.00	98.351500	19,400,816.89	-325,183.11	1.82
		Base		100.000000	19,726,000.00	98.351500	19,400,816.89	-325,183.11	1.82
3136A2HK2	FANNIE MAE FNR 2011 111 DG					2.25	25 Dec 2038		
		Local	3,548,396.850	100.169682	3,554,417.84	100.531900	3,567,270.77	12,852.93	0.34
Original Face:		Base	5,000,000.000	100.169682	3,554,417.84	100.531900	3,567,270.77	12,852.93	0.34

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3136A4LU1	FANNIE MAE FNR 2012 19 KG					3.5	25 Mar 2042		
		Local	4,882,429.880	101.519344	4,956,610.79	99.114940	4,839,217.45	-117,393.34	0.45
Original Face:		Base	7,540,000.000	101.519344	4,956,610.79	99.114940	4,839,217.45	-117,393.34	0.45
3136A8PR5	FANNIE MAE FNR 2012 100 TA					1.75	25 Apr 2042		
		Local	9,743,475.540	99.706860	9,714,913.50	96.598800	9,412,080.45	-302,833.05	0.88
Original Face:		Base	11,452,445.000	99.706860	9,714,913.50	96.598800	9,412,080.45	-302,833.05	0.88
3136ACHX2	FANNIE MAE FNR 2013 17 WB					1.75	25 Aug 2042		
		Local	10,130,329.910	100.360249	10,166,824.34	94.192200	9,541,980.61	-624,843.73	0.90
Original Face:		Base	11,058,708.000	100.360249	10,166,824.34	94.192200	9,541,980.61	-624,843.73	0.90
3136ACJY8	FANNIE MAE FNR 2013 17 PC					2.0	25 Mar 2039		
		Local	4,554,695.250	100.269239	4,566,958.25	97.634800	4,446,967.60	-119,990.65	0.42
Original Face:		Base	5,000,000.000	100.269239	4,566,958.25	97.634800	4,446,967.60	-119,990.65	0.42
3136G1CK3	FANNIE MAE NOTES 11/16 0.66					0.66	21 Nov 2016		
		Local	14,000,000.000	100.000000	14,000,000.00	99.742100	13,963,894.00	-36,106.00	1.31
		Base		100.000000	14,000,000.00	99.742100	13,963,894.00	-36,106.00	1.31
3137A0UL7	FREDDIE MAC FHR 3716 PC					2.5	15 Apr 2038		
		Local	2,787,822.500	98.175915	2,736,970.24	101.879400	2,840,216.84	103,246.60	0.27
Original Face:		Base	5,000,000.000	98.175915	2,736,970.24	101.879400	2,840,216.84	103,246.60	0.27
3137A1X99	FREDDIE MAC FHR 3719 LE					4.0	15 Aug 2028		
		Local	436,587.150	102.806681	448,840.76	104.052400	454,279.41	5,438.65	0.04
Original Face:		Base	2,245,000.000	102.806681	448,840.76	104.052400	454,279.41	5,438.65	0.04
3137A4R90	FREDDIE MAC FHR 3780 GX					3.5	15 Sep 2028		
		Local	1,658,024.550	100.740411	1,670,300.74	104.421000	1,731,325.82	61,025.08	0.16
Original Face:		Base	5,000,000.000	100.740411	1,670,300.74	104.421000	1,731,325.82	61,025.08	0.16
3137A6DT6	FREDDIE MAC FHR 3815 GD					4.0	15 Sep 2025		
		Local	1,044,118.450	102.800008	1,073,353.85	106.105900	1,107,871.28	34,517.43	0.10
Original Face:		Base	5,000,000.000	102.800008	1,073,353.85	106.105900	1,107,871.28	34,517.43	0.10
3137A7QE3	FREDDIE MAC FHR 3817 DA					4.0	15 Oct 2028		
		Local	1,827,124.250	102.352454	1,870,106.50	102.939100	1,880,825.26	10,718.76	0.18
Original Face:		Base	5,000,000.000	102.352454	1,870,106.50	102.939100	1,880,825.26	10,718.76	0.18

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3137AFPD8	FREDDIE MAC FHR 3919 CD					2.5	15 Oct 2040		
		Local	2,313,563.070	99.235520	2,295,876.34	100.325700	2,321,098.34	25,222.00	0.22
	Original Face:	Base	3,000,000.000	99.235520	2,295,876.34	100.325700	2,321,098.34	25,222.00	0.22
3137AFPE6	FREDDIE MAC FHR 3919 CE					2.75	15 Oct 2040		
		Local	3,855,938.400	100.311449	3,867,947.70	100.353400	3,869,565.29	1,617.59	0.36
	Original Face:	Base	5,000,000.000	100.311449	3,867,947.70	100.353400	3,869,565.29	1,617.59	0.36
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.0	15 Jul 2041		
		Local	7,145,014.100	99.971489	7,142,977.00	98.731700	7,054,393.89	-88,583.11	0.66
	Original Face:	Base	10,000,000.000	99.971489	7,142,977.00	98.731700	7,054,393.89	-88,583.11	0.66
3137ALET2	FREDDIE MAC FHR 4001 MH					2.0	15 Jan 2039		
		Local	2,749,709.270	99.542561	2,737,131.03	101.276400	2,784,806.56	47,675.53	0.26
	Original Face:	Base	3,637,904.000	99.542561	2,737,131.03	101.276400	2,784,806.56	47,675.53	0.26
3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
		Local	1,984,033.450	100.372004	1,991,414.14	97.909260	1,942,552.47	-48,861.67	0.18
	Original Face:	Base	5,000,000.000	100.372004	1,991,414.14	97.909260	1,942,552.47	-48,861.67	0.18
3137APJG6	FREDDIE MAC FHR 4030 BC					2.0	15 Jan 2042		
		Local	14,423,776.790	100.464280	14,490,743.47	97.756900	14,100,237.05	-390,506.42	1.33
	Original Face:	Base	20,140,000.000	100.464280	14,490,743.47	97.756900	14,100,237.05	-390,506.42	1.33
3137APS27	FREDDIE MAC FHR 4053 PA					3.0	15 Apr 2040		
		Local	5,028,338.200	103.736532	5,216,223.65	99.602900	5,008,370.67	-207,852.98	0.47
	Original Face:	Base	10,000,000.000	103.736532	5,216,223.65	99.602900	5,008,370.67	-207,852.98	0.47
3137AQTX6	FREDDIE MAC FHR 4048 CA					2.0	15 Sep 2041		
		Local	9,128,143.060	100.932270	9,213,242.01	97.731000	8,921,025.49	-292,216.52	0.84
	Original Face:	Base	12,022,600.000	100.932270	9,213,242.01	97.731000	8,921,025.49	-292,216.52	0.84
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.0	15 Feb 2041		
		Local	13,123,184.520	100.465448	13,184,266.14	95.322100	12,509,295.07	-674,971.07	1.18
	Original Face:	Base	15,363,692.000	100.465448	13,184,266.14	95.322100	12,509,295.07	-674,971.07	1.18
3137ARV78	FREDDIE MAC FHR 4079 AH					2.0	15 Jul 2027		
		Local	18,541,014.720	102.412207	18,988,262.39	99.379500	18,425,967.72	-562,294.67	1.73
	Original Face:	Base	24,000,000.000	102.412207	18,988,262.39	99.379500	18,425,967.72	-562,294.67	1.73

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3137ASUV4	FREDDIE MAC FHR 4094 CA					2.0	15 Aug 2039		
		Local	8,735,081.300	100.436144	8,773,178.82	97.139900	8,485,249.24	-287,929.58	0.80
	Original Face:	Base	10,000,000.000	100.436144	8,773,178.82	97.139900	8,485,249.24	-287,929.58	0.80
3137AUBR9	FREDDIE MAC FHR 4111 AG					1.75	15 Aug 2039		
		Local	24,937,552.640	100.979018	25,181,695.70	97.747700	24,375,884.14	-805,811.56	2.29
	Original Face:	Base	29,723,368.000	100.979018	25,181,695.70	97.747700	24,375,884.14	-805,811.56	2.29
3137AW3Y9	FREDDIE MAC FHR 4137 GA					2.0	15 Feb 2042		
		Local	5,046,715.470	102.079713	5,151,672.66	99.698000	5,031,474.39	-120,198.27	0.47
	Original Face:	Base	9,815,000.000	102.079713	5,151,672.66	99.698000	5,031,474.39	-120,198.27	0.47
3137GACU9	FREDDIE MAC FHR 3721 DB					3.0	15 Sep 2030		
		Local	4,338,287.400	102.634826	4,452,593.72	101.220300	4,391,227.52	-61,366.20	0.41
	Original Face:	Base	10,000,000.000	102.634826	4,452,593.72	101.220300	4,391,227.52	-61,366.20	0.41
3138A5GX4	FNMA POOL AH3813					4.0	01 Jan 2041		
		Local	10,293,477.090	105.720621	10,882,327.89	106.276629	10,939,560.46	57,232.57	1.03
	Original Face:	Base	16,368,050.000	105.720621	10,882,327.89	106.276629	10,939,560.46	57,232.57	1.03
3138ASYU0	FNMA POOL AJ1622					3.0	01 Oct 2026		
		Local	3,652,916.800	102.584537	3,747,327.79	104.004033	3,799,180.79	51,853.00	0.36
	Original Face:	Base	5,000,000.000	102.584537	3,747,327.79	104.004033	3,799,180.79	51,853.00	0.36
3138E4DN8	FNMA POOL AK0108					4.0	01 Jan 2042		
		Local	11,702,739.100	105.679654	12,367,414.14	106.358916	12,446,906.45	79,492.31	1.17
	Original Face:	Base	16,997,435.000	105.679654	12,367,414.14	106.358916	12,446,906.45	79,492.31	1.17
313921FR4	FANNIE MAE FNR 2001 56 KZ					6.5	25 Oct 2031		
		Local	3,508,876.210	113.474067	3,981,664.55	111.485100	3,911,874.15	-69,790.40	0.37
	Original Face:	Base	12,777,000.000	113.474067	3,981,664.55	111.485100	3,911,874.15	-69,790.40	0.37
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.0	25 May 2049		
		Local	1,041,935.100	106.988305	1,114,748.70	108.364400	1,129,086.72	14,338.02	0.11
	Original Face:	Base	10,000,000.000	106.988305	1,114,748.70	108.364400	1,129,086.72	14,338.02	0.11
31397QKZ0	FANNIE MAE FNR 2011 4 JP					4.0	25 Jun 2039		
		Local	1,568,004.200	104.213917	1,634,078.60	103.093000	1,616,502.57	-17,576.03	0.15
	Original Face:	Base	7,000,000.000	104.213917	1,634,078.60	103.093000	1,616,502.57	-17,576.03	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
31397UG52	FANNIE MAE FNR 2011 64 DB					4.0	25 Jul 2041		
		Local	1,300,141.350	105.308431	1,369,158.45	104.288500	1,355,897.91	-13,260.54	0.13
Original Face:		Base	5,000,000.000	105.308431	1,369,158.45	104.288500	1,355,897.91	-13,260.54	0.13
31398CD47	FREDDIE MAC FHR 3527 DA					4.0	15 Apr 2029		
		Local	2,241,073.760	104.261113	2,336,568.45	105.015600	2,353,477.06	16,908.61	0.22
Original Face:		Base	16,000,000.000	104.261113	2,336,568.45	105.015600	2,353,477.06	16,908.61	0.22
31398RXD2	FANNIE MAE FNR 2010 58 BA					4.0	25 Dec 2024		
		Local	934,412.500	102.100931	954,043.86	104.212000	973,769.95	19,726.09	0.09
Original Face:		Base	10,000,000.000	102.100931	954,043.86	104.212000	973,769.95	19,726.09	0.09
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	1,045,551.350	106.516023	1,113,679.72	105.999300	1,108,277.11	-5,402.61	0.10
Original Face:		Base	5,000,000.000	106.516023	1,113,679.72	105.999300	1,108,277.11	-5,402.61	0.10
31771EAB7	FICO STRIP PRN 2 DEBENTURES 11/17 0.00000						30 Nov 2017		
		Local	9,650,000.000	96.752653	9,336,631.02	95.542500	9,219,851.25	-116,779.77	0.87
		Base		96.752653	9,336,631.02	95.542500	9,219,851.25	-116,779.77	0.87
31771EAC5	FICO STRIP PRN 3 DEBENTURES 11/17 0.00000						30 Nov 2017		
		Local	10,000,000.000	96.752653	9,675,265.30	95.542500	9,554,250.00	-121,015.30	0.90
		Base		96.752653	9,675,265.30	95.542500	9,554,250.00	-121,015.30	0.90
31771EAD3	FICO STRIP PRN 4 DEBENTURES 10/17 0.00000						06 Oct 2017		
		Local	10,000,000.000	97.033207	9,703,320.66	95.958800	9,595,880.00	-107,440.66	0.90
		Base		97.033207	9,703,320.66	95.958800	9,595,880.00	-107,440.66	0.90
31771EAJ0	FICO STRIP PRN 9 DEBENTURES 10/17 0.00000						06 Oct 2017		
		Local	5,810,000.000	97.033207	5,637,629.30	95.958800	5,575,206.28	-62,423.02	0.52
		Base		97.033207	5,637,629.30	95.958800	5,575,206.28	-62,423.02	0.52
31771EAK7	FICO STRIP PRN10 DEBENTURES 11/17 0.00000						30 Nov 2017		
		Local	10,000,000.000	96.752653	9,675,265.30	95.542500	9,554,250.00	-121,015.30	0.90
		Base		96.752653	9,675,265.30	95.542500	9,554,250.00	-121,015.30	0.90
31771EAL5	FICO STRIP PRN11 DEBENTURES 02/18 0.00000						08 Feb 2018		
		Local	10,000,000.000	96.337453	9,633,745.31	95.016900	9,501,690.00	-132,055.31	0.89
		Base		96.337453	9,633,745.31	95.016900	9,501,690.00	-132,055.31	0.89

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31771KAB3	FICO STRIP PRIN DEBENTURES 10/17 0.00000						06 Oct 2017		
		Local	10,000,000.000	96.970757	9,697,075.67	95.958800	9,595,880.00	-101,195.67	0.90
		Base		96.970757	9,697,075.67	95.958800	9,595,880.00	-101,195.67	0.90
31771KAC1	FICO STRIP PRIN DEBENTURES 10/17 0.00000						06 Oct 2017		
		Local	10,000,000.000	97.033207	9,703,320.66	95.958800	9,595,880.00	-107,440.66	0.90
		Base		97.033207	9,703,320.66	95.958800	9,595,880.00	-107,440.66	0.90
31771KAD9	FICO STRIP PRIN DEBENTURES 11/17 0.00000						30 Nov 2017		
		Local	10,000,000.000	96.671764	9,667,176.43	95.542500	9,554,250.00	-112,926.43	0.90
		Base		96.671764	9,667,176.43	95.542500	9,554,250.00	-112,926.43	0.90
31771KAE7	FICO STRIP PRN DEBENTURES 02/18 0.00000						08 Feb 2018		
		Local	10,000,000.000	96.388076	9,638,807.63	95.016900	9,501,690.00	-137,117.63	0.89
		Base		96.388076	9,638,807.63	95.016900	9,501,690.00	-137,117.63	0.89
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR					2.5	20 Apr 2042		
		Local	6,556,890.860	103.440090	6,782,453.83	102.584538	6,726,356.20	-56,097.63	0.63
	Original Face:	Base	9,875,825.000	103.440090	6,782,453.83	102.584538	6,726,356.20	-56,097.63	0.63
38375GZ53	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 102 PA					2.0	20 Aug 2041		
		Local	8,709,493.100	101.256770	8,818,951.41	98.740800	8,599,823.16	-219,128.25	0.81
	Original Face:	Base	10,000,000.000	101.256770	8,818,951.41	98.740800	8,599,823.16	-219,128.25	0.81
38377NMJ0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA					3.0	16 Sep 2039		
		Local	3,010,225.900	99.958824	3,008,986.41	103.222700	3,107,236.45	98,250.04	0.29
	Original Face:	Base	5,000,000.000	99.958824	3,008,986.41	103.222700	3,107,236.45	98,250.04	0.29
912810DP0	US TREASURY N/B 02/15 11.25					11.25	15 Feb 2015		
		Local	10,000,000.000	106.755163	10,675,516.26	106.933600	10,693,360.00	17,843.74	1.00
		Base		106.755163	10,675,516.26	106.933600	10,693,360.00	17,843.74	1.00
912828TD2	US TREASURY N/B 07/15 0.25					0.25	15 Jul 2015		
		Local	10,000,000.000	99.901576	9,990,157.55	100.097700	10,009,770.00	19,612.45	0.94
		Base		99.901576	9,990,157.55	100.097700	10,009,770.00	19,612.45	0.94
912828TF7	US TREASURY N/B 07/14 0.125					0.125	31 Jul 2014		
		Local	10,000,000.000	99.992371	9,999,237.12	99.992371	9,999,237.10	-0.02	0.94
		Base		99.992371	9,999,237.12	99.992371	9,999,237.10	-0.02	0.94

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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
912828TK6	US TREASURY N/B 08/15 0.25					0.25	15 Aug 2015		
		Local	10,000,000.000	99.834171	9,983,417.06	100.093800	10,009,380.00	25,962.94	0.94
		Base		99.834171	9,983,417.06	100.093800	10,009,380.00	25,962.94	0.94
912828UK4	US TREASURY N/B 01/15 0.25					0.25	31 Jan 2015		
		Local	10,000,000.000	99.994235	9,999,423.49	100.097700	10,009,770.00	10,346.51	0.94
		Base		99.994235	9,999,423.49	100.097700	10,009,770.00	10,346.51	0.94
912828UZ1	US TREASURY N/B 04/18 0.625					0.625	30 Apr 2018		
		Local	5,000,000.000	99.042744	4,952,137.18	97.640600	4,882,030.00	-70,107.18	0.46
		Base		99.042744	4,952,137.18	97.640600	4,882,030.00	-70,107.18	0.46
912828WK2	US TREASURY FRN 01/16 VAR					0.0700015	31 Jan 2016		
		Local	20,000,000.000	100.001605	20,000,321.05	99.998400	19,999,680.00	-641.05	1.88
		Base		100.001605	20,000,321.05	99.998400	19,999,680.00	-641.05	1.88
US DOLLAR Total									
		Local	770,189,267.420		773,375,142.06		765,332,040.17	-8,043,101.89	71.92
Original Face:		Base	403,505,020.000		773,375,142.06		765,332,040.17	-8,043,101.89	71.92
FIXED INCOME Total									
		Base	770,189,267.420		773,375,142.06		765,332,040.17	-8,043,101.89	71.92
Original Face:			403,505,020.000						

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Holdings

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

As of: *June 30, 2014* *View Date:* *July 21, 2014*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		1,068,816,278.910	Base		1,071,984,702.99		1,063,952,366.50	-8,032,336.49	100.00
Original Face:		403,505,020.000							

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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								
		-19,400,219.780	Local	1.000000	-19,400,219.78	1.000000	-19,400,219.78	0.00	1.70
			Base	1.000000	-19,400,219.78	1.000000	-19,400,219.78	0.00	1.70
US DOLLAR Total									
		-19,400,219.780	Local		-19,400,219.78		-19,400,219.78	0.00	1.70
			Base		-19,400,219.78		-19,400,219.78	0.00	1.70
CASH Total									
		-19,400,219.780	Base		-19,400,219.78		-19,400,219.78	0.00	1.70
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
0027A1GF0	ABBEY NATIONAL NA LL					0.14	15 Jul 2014		
		10,000,000.000	Local	99.994556	9,999,455.55	99.994556	9,999,455.55	0.00	0.88
			Base	99.994556	9,999,455.55	99.994556	9,999,455.55	0.00	0.88
0027A1HK8	ABBEY NATIONAL NA LL					0.01	19 Aug 2014		
		5,000,000.000	Local	99.962101	4,998,105.03	99.962101	4,998,105.03	0.00	0.44
			Base	99.962101	4,998,105.03	99.962101	4,998,105.03	0.00	0.44
0027A1KX6	ABBEY NATIONAL NA LL					0.26	31 Oct 2014		
		5,000,000.000	Local	99.911889	4,995,594.45	99.916980	4,995,849.00	254.55	0.44
			Base	99.911889	4,995,594.45	99.916980	4,995,849.00	254.55	0.44
00850RFQ9	AGRICULTURAL BANK CHINA					0.55	07 Jul 2014		
		17,000,000.000	Local	100.008929	17,001,517.93	100.008929	17,001,517.93	0.00	1.49
			Base	100.008929	17,001,517.93	100.008929	17,001,517.93	0.00	1.49
03523LGU3	ANHEUSER BUSCH INBEV WORLDWIDE					0.11	28 Jul 2014		
		10,000,000.000	Local	99.991750	9,999,175.00	99.991750	9,999,175.00	0.00	0.88
			Base	99.991750	9,999,175.00	99.991750	9,999,175.00	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
05253CGP5	AUST & NEW ZEA				0.14	23 Jul 2014		
	10,000,000.000	Local	99.991445	9,999,144.45	99.991445	9,999,144.45	0.00	0.88
		Base	99.991445	9,999,144.45	99.991445	9,999,144.45	0.00	0.88
05253CJF4	AUST & NEW ZEA				0.15	15 Sep 2014		
	5,000,000.000	Local	99.968333	4,998,416.67	99.968333	4,998,416.67	0.00	0.44
		Base	99.968333	4,998,416.67	99.968333	4,998,416.67	0.00	0.44
0556N1G72	BNP PARIBAS FIN INC				0.01	07 Jul 2014		
	5,000,000.000	Local	99.994667	4,999,733.33	99.994667	4,999,733.33	0.00	0.44
		Base	99.994667	4,999,733.33	99.994667	4,999,733.33	0.00	0.44
06366BNA4	BANK OF MONTREAL				0.17	02 Jul 2014		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.88
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.88
06366BXQ8	BANK OF MONTREAL				0.16	05 Sep 2014		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.88
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.88
06416KG12	BANK OF NOVA SCOTIA				0.01	01 Jul 2014		
	7,000,000.000	Local	100.000000	7,000,000.00	100.000000	7,000,000.00	0.00	0.61
		Base	100.000000	7,000,000.00	100.000000	7,000,000.00	0.00	0.61
06416KGE4	BANK OF NOVA SCOTIA				0.01	14 Jul 2014		
	8,000,000.000	Local	99.992236	7,999,378.89	99.992236	7,999,378.89	0.00	0.70
		Base	99.992236	7,999,378.89	99.992236	7,999,378.89	0.00	0.70
06538GA93	BNK OF TKYO-MTBSHI L				0.25	11 Jul 2014		
	6,000,000.000	Local	100.005659	6,000,339.56	100.005659	6,000,339.56	0.00	0.53
		Base	100.005659	6,000,339.56	100.005659	6,000,339.56	0.00	0.53
06538HMD9	BNK OF TKYO-MTBSHI L				0.13	01 Jul 2014		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.88
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.88
06945MHD1	BARTON CAPITAL CORP.				0.2	13 Aug 2014		
	10,000,000.000	Local	99.976111	9,997,611.11	99.976111	9,997,611.11	0.00	0.88
		Base	99.976111	9,997,611.11	99.976111	9,997,611.11	0.00	0.88

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
12476FHK5	CAFCO LLC				0.01	19 Aug 2014		
	10,000,000.000	Local	99.970222	9,997,022.19	99.970222	9,997,022.19	0.00	0.88
		Base	99.970222	9,997,022.19	99.970222	9,997,022.19	0.00	0.88
12622VHD9	CRC FUNDING LLC				0.16	13 Aug 2014		
	5,000,000.000	Local	99.980889	4,999,044.45	99.980889	4,999,044.45	0.00	0.44
		Base	99.980889	4,999,044.45	99.980889	4,999,044.45	0.00	0.44
13738KG19	CAN AST & CAN LTD JT				0.01	01 Jul 2014		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.88
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.88
13738KK14	CAN AST & CAN LTD JT				0.19	01 Oct 2014		
	5,000,000.000	Local	99.951444	4,997,572.22	99.947820	4,997,391.00	-181.22	0.44
		Base	99.951444	4,997,572.22	99.947820	4,997,391.00	-181.22	0.44
15060YJ50	CEDAR SPRING CPTL CO				0.23	05 Sep 2014		
	10,000,000.000	Local	99.957833	9,995,783.34	99.957833	9,995,783.34	0.00	0.88
		Base	99.957833	9,995,783.34	99.957833	9,995,783.34	0.00	0.88
15060YJ84	CEDAR SPRING CPTL CO				0.23	08 Sep 2014		
	5,000,000.000	Local	99.955917	4,997,795.83	99.955917	4,997,795.83	0.00	0.44
		Base	99.955917	4,997,795.83	99.955917	4,997,795.83	0.00	0.44
16115XHC2	CHARTA LLC				0.01	12 Aug 2014		
	2,500,000.000	Local	99.973167	2,499,329.17	99.973167	2,499,329.17	0.00	0.22
		Base	99.973167	2,499,329.17	99.973167	2,499,329.17	0.00	0.22
17304UQU7	CITIBANK NEW YORK N.				0.23	20 Aug 2014		
	5,000,000.000	Local	100.011093	5,000,554.63	100.011093	5,000,554.63	0.00	0.44
		Base	100.011093	5,000,554.63	100.011093	5,000,554.63	0.00	0.44
17304URZ5	CITIBANK NEW YORK N.				0.21	11 Aug 2014		
	5,000,000.000	Local	100.005686	5,000,284.32	100.005686	5,000,284.32	0.00	0.44
		Base	100.005686	5,000,284.32	100.005686	5,000,284.32	0.00	0.44
19121BHM4	COCA-COLA COMPANY				0.1	21 Aug 2014		
	10,000,000.000	Local	99.985833	9,998,583.33	99.985833	9,998,583.33	0.00	0.88
		Base	99.985833	9,998,583.33	99.985833	9,998,583.33	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
19121BHU6	COCA-COLA COMPANY				0.1	28 Aug 2014		
	5,000,000.000	Local	99.983889	4,999,194.44	99.983889	4,999,194.44	0.00	0.44
		Base	99.983889	4,999,194.44	99.983889	4,999,194.44	0.00	0.44
2063C1G79	CONCORD MIN CPTL CO				0.2	07 Jul 2014		
	10,000,000.000	Local	99.996667	9,999,666.67	99.996667	9,999,666.67	0.00	0.88
		Base	99.996667	9,999,666.67	99.996667	9,999,666.67	0.00	0.88
2284K1G23	CROWN POINT CAP CO.				0.13	02 Jul 2014		
	6,800,000.000	Local	99.999639	6,799,975.44	99.999639	6,799,975.44	0.00	0.60
		Base	99.999639	6,799,975.44	99.999639	6,799,975.44	0.00	0.60
2284K1G72	CROWN POINT CAP CO.				0.2	07 Jul 2014		
	10,000,000.000	Local	99.996667	9,999,666.67	99.996667	9,999,666.67	0.00	0.88
		Base	99.996667	9,999,666.67	99.996667	9,999,666.67	0.00	0.88
2284K1GE7	CROWN POINT CAP CO.				0.18	14 Jul 2014		
	5,000,000.000	Local	99.993500	4,999,675.00	99.993500	4,999,675.00	0.00	0.44
		Base	99.993500	4,999,675.00	99.993500	4,999,675.00	0.00	0.44
25152XSR2	DEUTSCHE BANK AG NY				0.26	15 Aug 2014		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.88
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.88
25155JNA2	DEUTSCHE BANK AG NY				0.24	29 Jul 2014		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.88
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.88
29101BG22	EMERSON ELECTRIC CO				0.08	02 Jul 2014		
	10,000,000.000	Local	99.999778	9,999,977.78	99.999778	9,999,977.78	0.00	0.88
		Base	99.999778	9,999,977.78	99.999778	9,999,977.78	0.00	0.88
29101BGJ5	EMERSON ELECTRIC CO				0.11	18 Jul 2014		
	5,000,000.000	Local	99.994806	4,999,740.28	99.994806	4,999,740.28	0.00	0.44
		Base	99.994806	4,999,740.28	99.994806	4,999,740.28	0.00	0.44
30601WG94	FAIRWAY FINANCE CORP				0.15	09 Jul 2014		
	5,000,000.000	Local	99.996667	4,999,833.33	99.996667	4,999,833.33	0.00	0.44
		Base	99.996667	4,999,833.33	99.996667	4,999,833.33	0.00	0.44

& 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
30601WH44	FAIRWAY FINANCE CORP					0.14	04 Aug 2014		
		5,000,000.000	Local	99.986778	4,999,338.89	99.986778	4,999,338.89	0.00	0.44
			Base	99.986778	4,999,338.89	99.986778	4,999,338.89	0.00	0.44
36959JGM9	GENERAL ELEC CAPT CO					0.01	21 Jul 2014		
		9,100,000.000	Local	99.992222	9,099,292.22	99.992222	9,099,292.22	0.00	0.80
			Base	99.992222	9,099,292.22	99.992222	9,099,292.22	0.00	0.80
3773E3G84	GLAXOSMITHKLINE FIN PLC					0.12	08 Jul 2014		
		10,000,000.000	Local	99.997667	9,999,766.67	99.997667	9,999,766.67	0.00	0.88
			Base	99.997667	9,999,766.67	99.997667	9,999,766.67	0.00	0.88
38102KG71	GOLDEN FUNDING CORP					0.11	07 Jul 2014		
		15,104,000.000	Local	99.998167	15,103,723.09	99.998167	15,103,723.09	0.00	1.32
			Base	99.998167	15,103,723.09	99.998167	15,103,723.09	0.00	1.32
38346MG16	GOTHAM FDG CORP					0.15	01 Jul 2014		
		15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	1.32
			Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	1.32
4497W1G26	ING (US) FUNDING LLC					0.18	02 Jul 2014		
		5,000,000.000	Local	99.999500	4,999,975.00	99.999500	4,999,975.00	0.00	0.44
			Base	99.999500	4,999,975.00	99.999500	4,999,975.00	0.00	0.44
4497W1H17	ING (US) FUNDING LLC					0.24	01 Aug 2014		
		5,000,000.000	Local	99.979333	4,998,966.67	99.979333	4,998,966.67	0.00	0.44
			Base	99.979333	4,998,966.67	99.979333	4,998,966.67	0.00	0.44
45779QGA8	INSTITUTIONAL SECURED					0.32	10 Jul 2014		
		5,000,000.000	Local	99.992000	4,999,600.00	99.992000	4,999,600.00	0.00	0.44
			Base	99.992000	4,999,600.00	99.992000	4,999,600.00	0.00	0.44
45779QHL3	INSTITUTIONAL SECURED					0.3	20 Aug 2014		
		5,000,000.000	Local	99.958333	4,997,916.67	99.958333	4,997,916.67	0.00	0.44
			Base	99.958333	4,997,916.67	99.958333	4,997,916.67	0.00	0.44
45779VAC9	INSTITUTIONAL SECURED					0.38	04 Sep 2014		
		5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.44
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	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
52952MJ35	LEXINGTN PKR CAP CO LL					0.2	03 Sep 2014		
		10,000,000.000	Local	99.964444	9,996,444.44	99.964444	9,996,444.44	0.00	0.88
			Base	99.964444	9,996,444.44	99.964444	9,996,444.44	0.00	0.88
53127UJC5	LIBERTY FUNDING LLC					0.17	12 Sep 2014		
		10,000,000.000	Local	99.965528	9,996,552.78	99.965528	9,996,552.78	0.00	0.88
			Base	99.965528	9,996,552.78	99.965528	9,996,552.78	0.00	0.88
60688GGE1	MIZUHO FDG LLC					0.2	14 Jul 2014		
		10,000,000.000	Local	99.992778	9,999,277.78	99.992778	9,999,277.78	0.00	0.88
			Base	99.992778	9,999,277.78	99.992778	9,999,277.78	0.00	0.88
62455BG17	MOUNTCLIFF					0.18	01 Jul 2014		
		10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.88
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.88
63253KMC8	NAT'L AUSTRALIA FNDG					0.175	12 Dec 2014		
		10,000,000.000	Local	99.920278	9,992,027.78	99.910630	9,991,063.00	-964.78	0.88
			Base	99.920278	9,992,027.78	99.910630	9,991,063.00	-964.78	0.88
63253TXB9	NATL AUSTRALIA BK LT					0.1	15 Aug 2014		
		5,000,000.000	Local	99.998750	4,999,937.51	99.998750	4,999,937.51	0.00	0.44
			Base	99.998750	4,999,937.51	99.998750	4,999,937.51	0.00	0.44
63743DG88	NATL RURAL UTIL COOP					0.09	08 Jul 2014		
		8,500,000.000	Local	99.998250	8,499,851.25	99.998250	8,499,851.25	0.00	0.75
			Base	99.998250	8,499,851.25	99.998250	8,499,851.25	0.00	0.75
63743DGM7	NATL RURAL UTIL COOP					0.09	21 Jul 2014		
		5,000,000.000	Local	99.995000	4,999,750.00	99.995000	4,999,750.00	0.00	0.44
			Base	99.995000	4,999,750.00	99.995000	4,999,750.00	0.00	0.44
64951XGB2	NEW YORK LFE CAP COR					0.1	11 Jul 2014		
		10,000,000.000	Local	99.997222	9,999,722.22	99.997222	9,999,722.22	0.00	0.88
			Base	99.997222	9,999,722.22	99.997222	9,999,722.22	0.00	0.88
65409SHB7	NIEUW AMSTERDAM RECV					0.16	11 Aug 2014		
		15,000,000.000	Local	99.981778	14,997,266.67	99.981778	14,997,266.67	0.00	1.32
			Base	99.981778	14,997,266.67	99.981778	14,997,266.67	0.00	1.32

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Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
76582KGF2	RIDGEFIELD FUNDING CO					0.22	15 Jul 2014		
		10,000,000.000	Local	99.991444	9,999,144.44	99.991444	9,999,144.44	0.00	0.88
			Base	99.991444	9,999,144.44	99.991444	9,999,144.44	0.00	0.88
82124MG20	SHEFFIELD RECEIVABLE					0.01	02 Jul 2014		
		5,000,000.000	Local	99.999444	4,999,972.22	99.999444	4,999,972.22	0.00	0.44
			Base	99.999444	4,999,972.22	99.999444	4,999,972.22	0.00	0.44
82124MGA2	SHEFFIELD RECEIVABLE					0.15	10 Jul 2014		
		10,000,000.000	Local	99.996250	9,999,625.00	99.996250	9,999,625.00	0.00	0.88
			Base	99.996250	9,999,625.00	99.996250	9,999,625.00	0.00	0.88
82124MH45	SHEFFIELD RECEIVABLE					0.15	04 Aug 2014		
		5,000,000.000	Local	99.985833	4,999,291.67	99.985833	4,999,291.67	0.00	0.44
			Base	99.985833	4,999,291.67	99.985833	4,999,291.67	0.00	0.44
85749P9B9	STATE STR INSTL LIQUID RESVS					0.061028	31 Dec 2099		
		19,408,543.050	Local	100.000000	19,408,543.05	100.000000	19,408,543.05	0.00	1.70
			Base	100.000000	19,408,543.05	100.000000	19,408,543.05	0.00	1.70
86562YAH7	SUMITOMO MITSUI BKG CORP					0.15	01 Jul 2014		
		10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.88
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.88
86563HH60	SUMITOMO TR & BKNG C					0.16	06 Aug 2014		
		5,000,000.000	Local	99.984000	4,999,200.00	99.984000	4,999,200.00	0.00	0.44
			Base	99.984000	4,999,200.00	99.984000	4,999,200.00	0.00	0.44
87019SHK3	SWEDBANK					0.17	19 Aug 2014		
		10,000,000.000	Local	99.976861	9,997,686.11	99.976861	9,997,686.11	0.00	0.88
			Base	99.976861	9,997,686.11	99.976861	9,997,686.11	0.00	0.88
87019SJ39	SWEDBANK					0.15	03 Sep 2014		
		5,000,000.000	Local	99.973333	4,998,666.66	99.973333	4,998,666.66	0.00	0.44
			Base	99.973333	4,998,666.66	99.973333	4,998,666.66	0.00	0.44
88602UJ84	THUNDER BAY FNDNG LLC					0.17	08 Sep 2014		
		10,000,000.000	Local	99.967417	9,996,741.67	99.967417	9,996,741.67	0.00	0.88
			Base	99.967417	9,996,741.67	99.967417	9,996,741.67	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
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.51	10 Jul 2014		
		Local	4,031,982.560	100.000000	4,031,982.56	100.000000	4,031,982.56	0.00	0.35
		Base		100.000000	4,031,982.56	100.000000	4,031,982.56	0.00	0.35
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.31	18 Sep 2014		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.88
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.88
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.51	16 Oct 2014		
		Local	344,561.520	100.000000	344,561.52	100.000000	344,561.52	0.00	0.03
		Base		100.000000	344,561.52	100.000000	344,561.52	0.00	0.03
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.31	14 Nov 2014		
		Local	9,607,865.440	100.000000	9,607,865.44	100.000000	9,607,865.44	0.00	0.84
		Base		100.000000	9,607,865.44	100.000000	9,607,865.44	0.00	0.84
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	0.92
		Base		100.000000	10,500,000.00	100.000000	10,500,000.00	0.00	0.92
92646LGA2	VICTORY RECEIVABLES					0.14	10 Jul 2014		
		Local	10,000,000.000	99.996500	9,999,650.00	99.996500	9,999,650.00	0.00	0.88
		Base		99.996500	9,999,650.00	99.996500	9,999,650.00	0.00	0.88
92646LGB0	VICTORY RECEIVABLES					0.14	11 Jul 2014		
		Local	10,000,000.000	99.996111	9,999,611.11	99.996111	9,999,611.11	0.00	0.88
		Base		99.996111	9,999,611.11	99.996111	9,999,611.11	0.00	0.88
93114FG73	WAL-MART STORES INC					0.06	07 Jul 2014		
		Local	10,000,000.000	99.999000	9,999,900.00	99.999000	9,999,900.00	0.00	0.88
		Base		99.999000	9,999,900.00	99.999000	9,999,900.00	0.00	0.88
9497F1H11	WELLS FARGO & CO					0.01	01 Aug 2014		
		Local	5,000,000.000	99.984500	4,999,225.00	99.984500	4,999,225.00	0.00	0.44
		Base		99.984500	4,999,225.00	99.984500	4,999,225.00	0.00	0.44
9612C1G19	WESTPAC BANKING CORP.					0.13	01 Jul 2014		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.88
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	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
96442MGE9	WHITE POINT FDG INC				0.16	14 Jul 2014		
	9,896,000.000	Local	99.994222	9,895,428.23	99.994222	9,895,428.23	0.00	0.87
		Base	99.994222	9,895,428.23	99.994222	9,895,428.23	0.00	0.87
96442MHF5	WHITE POINT FDG INC				0.1999	15 Aug 2014		
	10,000,000.000	Local	99.975013	9,997,501.25	99.975013	9,997,501.25	0.00	0.88
		Base	99.975013	9,997,501.25	99.975013	9,997,501.25	0.00	0.88
979QHT009	WELLS FARGO REPO				0.07	08 Jul 2014		
	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	8.77
		Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	8.77
979RFJ001	ALLIANCE BANK OF ARIZONA MONEY				0.24	18 Sep 2014		
	4,800,576.860	Local	100.000000	4,800,576.86	100.000000	4,800,576.86	0.00	0.42
		Base	100.000000	4,800,576.86	100.000000	4,800,576.86	0.00	0.42
98137SG93	WORKING CAP. MAN. CO				0.14	09 Jul 2014		
	5,000,000.000	Local	99.996889	4,999,844.45	99.996889	4,999,844.45	0.00	0.44
		Base	99.996889	4,999,844.45	99.996889	4,999,844.45	0.00	0.44
98137SGG7	WORKING CAP. MAN. CO				0.18	16 Jul 2014		
	5,000,000.000	Local	99.992500	4,999,625.00	99.992500	4,999,625.00	0.00	0.44
		Base	99.992500	4,999,625.00	99.992500	4,999,625.00	0.00	0.44
98137SGH5	WORKING CAP. MAN. CO				0.16	17 Jul 2014		
	10,000,000.000	Local	99.992889	9,999,288.89	99.992889	9,999,288.89	0.00	0.88
		Base	99.992889	9,999,288.89	99.992889	9,999,288.89	0.00	0.88
US DOLLAR Total								
	758,593,529.430	Local		758,525,511.83		758,524,620.38	-891.45	66.53
		Base		758,525,511.83		758,524,620.38	-891.45	66.53
CASH EQUIVALENT Total								
	758,593,529.430	Base		758,525,511.83		758,524,620.38	-891.45	66.53

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

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02665WAD3	AMERICAN HONDA FINANCE UNSECURED 12/14 VAR					0.2303	05 Dec 2014		
		Local	5,000,000.000	100.000000	5,000,000.00	99.996900	4,999,845.00	-155.00	0.44
		Base		100.000000	5,000,000.00	99.996900	4,999,845.00	-155.00	0.44
02666QM67	AMERICAN HONDA FINANCE SR UNSECURED 144A 07/14 VAR					0.24635	17 Jul 2014		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.88
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.88
05579UAA1	BMW VEHICLE LEASE TRUST BMWLT 2014 1 A1					0.2	20 Apr 2015		
		Local	9,070,915.730	100.000000	9,070,915.73	99.972990	9,068,465.68	-2,450.05	0.80
Original Face:		Base	15,000,000.000	100.000000	9,070,915.73	99.972990	9,068,465.68	-2,450.05	0.80
071813BK4	BAXTER INTERNATIONAL INC SR UNSECURED 12/14 VAR					0.40055	11 Dec 2014		
		Local	3,000,000.000	100.000000	3,000,000.00	100.059400	3,001,782.00	1,782.00	0.26
		Base		100.000000	3,000,000.00	100.059400	3,001,782.00	1,782.00	0.26
14313QAA3	CARMAX AUTO OWNER TRUST CARMX 2014 1 A1					0.19	17 Feb 2015		
		Local	1,252,867.920	100.000000	1,252,867.92	100.000000	1,252,867.92	0.00	0.11
Original Face:		Base	4,000,000.000	100.000000	1,252,867.92	100.000000	1,252,867.92	0.00	0.11
14313RAA1	CARMAX AUTO OWNER TRUST CARMX 2014 2 A1					0.19	15 May 2015		
		Local	8,510,424.380	100.000000	8,510,424.38	100.000000	8,510,424.38	0.00	0.75
Original Face:		Base	10,500,000.000	100.000000	8,510,424.38	100.000000	8,510,424.38	0.00	0.75
14912L4Y4	CATERPILLAR FINANCIAL SE SR UNSECURED 12/14 1.125					1.125	15 Dec 2014		
		Local	1,865,000.000	100.403566	1,872,526.50	100.391000	1,872,292.15	-234.35	0.16
		Base		100.403566	1,872,526.50	100.391000	1,872,292.15	-234.35	0.16
3130A0D49	FEDERAL HOME LOAN BANK BONDS 08/14 VAR					0.093	21 Aug 2014		
		Local	50,000,000.000	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	4.39
		Base		100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	4.39
3130A15Z7	FEDERAL HOME LOAN BANK BONDS 09/15 VAR					0.1271	17 Sep 2015		
		Local	10,000,000.000	99.987276	9,998,727.64	99.989000	9,998,900.00	172.36	0.88
		Base		99.987276	9,998,727.64	99.989000	9,998,900.00	172.36	0.88
313385YV2	FED HOME LN DISCOUNT NT DISCOUNT NOT 07/14 0.00000					0.01	02 Jul 2014		
		Local	50,000,000.000	99.999889	49,999,944.45	99.999889	49,999,944.50	0.05	4.39
		Base		99.999889	49,999,944.45	99.999889	49,999,944.50	0.05	4.39

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313385ZA7	FED HOME LN DISCOUNT NT DISCOUNT NOT 07/14 0.00000					0.01	07 Jul 2014		
		Local	25,000,000.000	99.999750	24,999,937.50	99.999750	24,999,937.50	0.00	2.19
		Base		99.999750	24,999,937.50	99.999750	24,999,937.50	0.00	2.19
313385ZK5	FED HOME LN DISCOUNT NT DISCOUNT NOT 07/14 0.00000					0.01	16 Jul 2014		
		Local	5,000,000.000	99.998333	4,999,916.67	99.998333	4,999,916.65	-0.02	0.44
		Base		99.998333	4,999,916.67	99.998333	4,999,916.65	-0.02	0.44
313385ZM1	FED HOME LN DISCOUNT NT DISCOUNT NOT 07/14 0.00000					0.01	18 Jul 2014		
		Local	35,000,000.000	99.997841	34,999,244.44	99.997841	34,999,244.35	-0.09	3.07
		Base		99.997841	34,999,244.44	99.997841	34,999,244.35	-0.09	3.07
313385ZZ2	FED HOME LN DISCOUNT NT DISCOUNT NOT 07/14 0.00000					0.01	30 Jul 2014		
		Local	25,000,000.000	99.994764	24,998,690.97	99.994764	24,998,691.00	0.03	2.19
		Base		99.994764	24,998,690.97	99.994764	24,998,691.00	0.03	2.19
3133EAMQ8	FEDERAL FARM CREDIT BANK BONDS 07/14 VAR					0.13325	23 Jul 2014		
		Local	2,250,000.000	100.002476	2,250,055.70	100.002476	2,250,055.71	0.01	0.20
		Base		100.002476	2,250,055.70	100.002476	2,250,055.71	0.01	0.20
34530JAA4	FORD CREDIT AUTO LEASE TRUST FORDL 2014 A A1 144A					0.2	15 Apr 2015		
		Local	3,738,028.960	100.000000	3,738,028.96	100.000000	3,738,028.96	0.00	0.33
Original Face:		Base	6,000,000.000	100.000000	3,738,028.96	100.000000	3,738,028.96	0.00	0.33
34530KAF0	FORD CREDIT AUTO OWNER TRUST FORDO 2014 B A1 144A					0.18	15 Jul 2015		
		Local	11,000,000.000	100.000000	11,000,000.00	100.002000	11,000,220.00	220.00	0.96
Original Face:		Base	11,000,000.000	100.000000	11,000,000.00	100.002000	11,000,220.00	220.00	0.96
36163LAA8	GE EQUIPMENT SMALL TICKET LLC GEEST 2014 1A A1 144A					0.25	24 Apr 2015		
		Local	1,672,064.450	100.000000	1,672,064.45	100.005190	1,672,151.23	86.78	0.15
Original Face:		Base	2,250,000.000	100.000000	1,672,064.45	100.005190	1,672,151.23	86.78	0.15
36163NAA4	GE EQUIPMENT TRANSPORTATION LL GEET 2014 1 A1					0.2	23 Jun 2015		
		Local	3,000,000.000	100.000000	3,000,000.00	100.002000	3,000,060.00	60.00	0.26
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	100.002000	3,000,060.00	60.00	0.26
361894AA6	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2014 1A A1 144A					0.25	20 Apr 2015		
		Local	5,503,741.700	100.000000	5,503,741.70	99.986820	5,503,016.31	-725.39	0.48
Original Face:		Base	10,000,000.000	100.000000	5,503,741.70	99.986820	5,503,016.31	-725.39	0.48

& 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
36962GK86	GENERAL ELEC CAP CORP SR UNSECURED 09/14 4.75					4.75	15 Sep 2014		
		Local	5,000,000.000	100.923966	5,046,198.30	100.923966	5,046,198.30	0.00	0.44
		Base		100.923966	5,046,198.30	100.923966	5,046,198.30	0.00	0.44
38141GEA8	GOLDMAN SACHS GROUP INC SR UNSECURED 01/15 5.125					5.125	15 Jan 2015		
		Local	5,000,000.000	102.417526	5,120,876.30	102.390000	5,119,500.00	-1,376.30	0.45
		Base		102.417526	5,120,876.30	102.390000	5,119,500.00	-1,376.30	0.45
38143UAV3	GOLDMAN SACHS GROUP INC SR UNSECURED 09/14 VAR					0.8341	29 Sep 2014		
		Local	3,950,000.000	100.075804	3,952,994.24	100.121700	3,954,807.15	1,812.91	0.35
		Base		100.075804	3,952,994.24	100.121700	3,954,807.15	1,812.91	0.35
41284AAA6	HARLEY DAVIDSON MOTORCYCLE TRU HDMOT 2014 1 A1					0.2	15 Apr 2015		
		Local	3,707,254.360	100.000000	3,707,254.36	100.000000	3,707,254.36	0.00	0.33
Original Face:		Base	7,000,000.000	100.000000	3,707,254.36	100.000000	3,707,254.36	0.00	0.33
43813JAA3	HONDA AUTO RECEIVABLES OWNER T HAROT 2014 1 A1					0.19	23 Mar 2015		
		Local	4,213,994.060	100.000000	4,213,994.06	100.000000	4,213,994.06	0.00	0.37
Original Face:		Base	8,000,000.000	100.000000	4,213,994.06	100.000000	4,213,994.06	0.00	0.37
43814GAA8	HONDA AUTO RECEIVABLES OWNER T HAROT 2014 2 A1					0.18	18 May 2015		
		Local	2,694,674.450	100.000000	2,694,674.45	100.000000	2,694,674.45	0.00	0.24
Original Face:		Base	3,100,000.000	100.000000	2,694,674.45	100.000000	2,694,674.45	0.00	0.24
44890RAA9	HYUNDAI AUTO RECEIVABLES TRUST HART 2014 A A1					0.2	17 Feb 2015		
		Local	1,147,184.000	100.019075	1,147,402.82	100.000000	1,147,184.00	-218.82	0.10
Original Face:		Base	4,000,000.000	100.019075	1,147,402.82	100.000000	1,147,184.00	-218.82	0.10
44890TAA5	HYUNDAI AUTO LEASE SECURITIZAT HALST 2014 A A1 144A					0.2	16 Mar 2015		
		Local	3,664,306.160	100.000000	3,664,306.16	99.995540	3,664,142.73	-163.43	0.32
Original Face:		Base	7,300,000.000	100.000000	3,664,306.16	99.995540	3,664,142.73	-163.43	0.32
44890UAA2	HYUNDAI AUTO RECEIVABLES TRUST HART 2014 B A1					0.18	15 May 2015		
		Local	4,586,224.690	100.000000	4,586,224.69	100.000000	4,586,224.69	0.00	0.40
Original Face:		Base	6,000,000.000	100.000000	4,586,224.69	100.000000	4,586,224.69	0.00	0.40
44890VAA0	HYUNDAI AUTO LEASE SECURITIZAT HALST 2014 B A1 144A					0.2	15 Jul 2015		
		Local	5,000,000.000	100.000000	5,000,000.00	100.002000	5,000,100.00	100.00	0.44
Original Face:		Base	5,000,000.000	100.000000	5,000,000.00	100.002000	5,000,100.00	100.00	0.44

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
47787VAA9	JOHN DEERE OWNER TRUST JDOT 2014 A A1					0.2	15 May 2015		
		Local	9,717,652.490	100.000000	9,717,652.49	99.970160	9,714,752.74	-2,899.75	0.85
Original Face:		Base	15,000,000.000	100.000000	9,717,652.49	99.970160	9,714,752.74	-2,899.75	0.85
58768EAA7	MERCEDES BENZ AUTO LEASE TRUST MBALT 2014 A A1					0.2	15 Apr 2015		
		Local	5,227,432.560	100.000000	5,227,432.56	99.965520	5,225,630.14	-1,802.42	0.46
Original Face:		Base	8,000,000.000	100.000000	5,227,432.56	99.965520	5,225,630.14	-1,802.42	0.46
65477NAA4	NISSAN AUTO LEASE TRUST NALT 2014 A A1					0.18	15 Jun 2015		
		Local	4,000,000.000	100.000000	4,000,000.00	100.002000	4,000,080.00	80.00	0.35
Original Face:		Base	4,000,000.000	100.000000	4,000,000.00	100.002000	4,000,080.00	80.00	0.35
73328YAA5	PORSCHE FINANCIAL AUTO SECURIT PFAST 2014 1 A1 144A					0.18	26 May 2015		
		Local	11,091,815.180	100.000000	11,091,815.18	99.987380	11,090,415.39	-1,399.79	0.97
Original Face:		Base	13,500,000.000	100.000000	11,091,815.18	99.987380	11,090,415.39	-1,399.79	0.97
74256LAA7	PRINCIPAL LFE GLB FND II SR SECURED 144A 07/14 VAR					0.85435	09 Jul 2014		
		Local	5,105,000.000	100.014027	5,105,716.10	100.014027	5,105,716.08	-0.02	0.45
		Base		100.014027	5,105,716.10	100.014027	5,105,716.08	-0.02	0.45
742718DM8	PROCTER + GAMBLE CO/THE SR UNSECURED 02/15 3.5					3.5	15 Feb 2015		
		Local	10,000,000.000	101.962158	10,196,215.81	101.966900	10,196,690.00	474.19	0.89
		Base		101.962158	10,196,215.81	101.966900	10,196,690.00	474.19	0.89
87612EAX4	TARGET CORP SR UNSECURED 07/14 VAR					0.39785	18 Jul 2014		
		Local	4,500,000.000	100.010048	4,500,452.18	100.010048	4,500,452.16	-0.02	0.39
		Base		100.010048	4,500,452.18	100.010048	4,500,452.16	-0.02	0.39
92867RAA7	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2014 1 A1					0.19	20 May 2015		
		Local	3,852,976.140	100.000000	3,852,976.14	99.997700	3,852,887.52	-88.62	0.34
Original Face:		Base	6,000,000.000	100.000000	3,852,976.14	99.997700	3,852,887.52	-88.62	0.34
92887FAA9	VOLVO FINANCIAL EQUIPMENT LLC VFET 2014 1A A1 144A					0.21	16 Mar 2015		
		Local	2,501,687.020	100.000000	2,501,687.02	100.000000	2,501,687.02	0.00	0.22
Original Face:		Base	4,000,000.000	100.000000	2,501,687.02	100.000000	2,501,687.02	0.00	0.22
92976GAC5	WELLS FARGO BANK NA SUBORDINATED 11/14 VAR					0.60285	03 Nov 2014		
		Local	969,000.000	100.102459	969,992.83	100.073600	969,713.18	-279.65	0.09
		Base		100.102459	969,992.83	100.073600	969,713.18	-279.65	0.09

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Holdings

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

As of: *June 30, 2014* *View Date:* *July 21, 2014*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR Total									
		361,792,244.250	Local		362,164,952.70		362,157,947.31	-7,005.39	31.77
	Original Face:	152,650,000.000	Base		362,164,952.70		362,157,947.31	-7,005.39	31.77
FIXED INCOME Total									
		361,792,244.250	Base		362,164,952.70		362,157,947.31	-7,005.39	31.77
	Original Face:	152,650,000.000							

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Books Closed

Prepared by State Street

Holdings

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

As of: *June 30, 2014* *View Date:* *July 21, 2014*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		1,100,985,553.900	Base	1,101,290,244.75		1,101,282,347.91	-7,896.84	100.00
Original Face:		152,650,000.000						

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Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	-59,258,835.570	1.000000	-59,258,835.57	1.000000	-59,258,835.57	0.00	5.54
		Base		1.000000	-59,258,835.57	1.000000	-59,258,835.57	0.00	5.54
US DOLLAR Total									
		Local	-59,258,835.570		-59,258,835.57		-59,258,835.57	0.00	5.54
		Base			-59,258,835.57		-59,258,835.57	0.00	5.54
CASH Total									
		Base	-59,258,835.570		-59,258,835.57		-59,258,835.57	0.00	5.54
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
8579929T0	STATE STR INSTL INVT TR TREASURY PLUS FD INSTL CL					1.0	31 Dec 2030		
		Local	59,258,835.500	100.000000	59,258,835.50	100.000000	59,258,835.50	0.00	5.54
		Base		100.000000	59,258,835.50	100.000000	59,258,835.50	0.00	5.54
912796BT5	TREASURY BILL 07/14 0.00000					0.01	24 Jul 2014		
		Local	50,000,000.000	99.993470	49,996,735.16	99.993470	49,996,735.16	0.00	4.68
		Base		99.993470	49,996,735.16	99.993470	49,996,735.16	0.00	4.68
912796DE6	TREASURY BILL 07/14 0.00000					0.01	03 Jul 2014		
		Local	25,000,000.000	99.999763	24,999,940.81	99.999763	24,999,940.81	0.00	2.34
		Base		99.999763	24,999,940.81	99.999763	24,999,940.81	0.00	2.34
912796DF3	TREASURY BILL 01/15 0.00000					0.01	08 Jan 2015		
		Local	25,000,000.000	99.951347	24,987,836.71	99.977500	24,994,375.00	6,538.29	2.34
		Base		99.951347	24,987,836.71	99.977500	24,994,375.00	6,538.29	2.34
912796DH9	TREASURY BILL 07/14 0.00000					0.01	10 Jul 2014		
		Local	5,000,000.000	99.998934	4,999,946.70	99.998934	4,999,946.70	0.00	0.47
		Base		99.998934	4,999,946.70	99.998934	4,999,946.70	0.00	0.47

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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
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.51	17 Jul 2014		
		Local	572,360.900	100.000000	572,360.90	100.000000	572,360.90	0.00	0.05
		Base		100.000000	572,360.90	100.000000	572,360.90	0.00	0.05
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.51	11 Sep 2014		
		Local	6,035,620.510	100.000000	6,035,620.51	100.000000	6,035,620.51	0.00	0.56
		Base		100.000000	6,035,620.51	100.000000	6,035,620.51	0.00	0.56
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.51	18 Sep 2014		
		Local	10,077,160.860	100.000000	10,077,160.86	100.000000	10,077,160.86	0.00	0.94
		Base		100.000000	10,077,160.86	100.000000	10,077,160.86	0.00	0.94
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.51	16 Oct 2014		
		Local	7,721,557.580	100.000000	7,721,557.58	100.000000	7,721,557.58	0.00	0.72
		Base		100.000000	7,721,557.58	100.000000	7,721,557.58	0.00	0.72
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.51	15 Jan 2015		
		Local	7,500,000.000	100.000000	7,500,000.00	100.000000	7,500,000.00	0.00	0.70
		Base		100.000000	7,500,000.00	100.000000	7,500,000.00	0.00	0.70
979QHR003	SOUTH STREET REPO					0.05	08 Jul 2014		
		Local	100,000,000.000	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	9.35
		Base		100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	9.35
979QHS001	NOMURA REPO					0.07	01 Jul 2014		
		Local	200,000,000.000	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	18.70
		Base		100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	18.70
979QHT009	WELLS FARGO REPO					0.08	01 Jul 2014		
		Local	328,305,468.830	100.000000	328,305,468.83	100.000000	328,305,468.83	0.00	30.70
		Base		100.000000	328,305,468.83	100.000000	328,305,468.83	0.00	30.70
979RFJ001	ALLIANCE BANK OF ARIZONA MONEY					0.27	01 Jul 2014		
		Local	87,750,524.630	100.000000	87,750,524.63	100.000000	87,750,524.63	0.00	8.21
		Base		100.000000	87,750,524.63	100.000000	87,750,524.63	0.00	8.21
979RFJ001	ALLIANCE BANK OF ARIZONA MONEY					0.24	10 Jul 2014		
		Local	8,000,000.000	100.000000	8,000,000.00	100.000000	8,000,000.00	0.00	0.75
		Base		100.000000	8,000,000.00	100.000000	8,000,000.00	0.00	0.75

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
979RFJ001	ALLIANCE BANK OF ARIZONA MONEY					0.24	11 Sep 2014		
		3,002,482.580	Local	100.000000	3,002,482.58	100.000000	3,002,482.58	0.00	0.28
			Base	100.000000	3,002,482.58	100.000000	3,002,482.58	0.00	0.28
979RFJ001	ALLIANCE BANK OF ARIZONA MONEY					0.24	18 Sep 2014		
		526,719.060	Local	100.000000	526,719.06	100.000000	526,719.06	0.00	0.05
			Base	100.000000	526,719.06	100.000000	526,719.06	0.00	0.05
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	0.09
			Base	100.000000	1,000,000.00	100.000000	1,000,000.00	0.00	0.09
US DOLLAR Total									
		924,750,730.450	Local		924,735,189.83		924,741,728.12	6,538.29	86.47
			Base		924,735,189.83		924,741,728.12	6,538.29	86.47
CASH EQUIVALENT Total									
		924,750,730.450	Base		924,735,189.83		924,741,728.12	6,538.29	86.47
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
912828LQ1	US TREASURY N/B 09/14 2.375					2.375	30 Sep 2014		
		50,000,000.000	Local	100.580105	50,290,052.70	100.570300	50,285,150.00	-4,902.70	4.70
			Base	100.580105	50,290,052.70	100.570300	50,285,150.00	-4,902.70	4.70
912828MH0	US TREASURY N/B 01/15 2.25					2.25	31 Jan 2015		
		10,000,000.000	Local	101.265764	10,126,576.36	101.265600	10,126,560.00	-16.36	0.95
			Base	101.265764	10,126,576.36	101.265600	10,126,560.00	-16.36	0.95
912828WK2	US TREASURY FRN 01/16 VAR					0.080003	31 Jan 2016		
		25,000,000.000	Local	99.989398	24,997,349.45	99.998400	24,999,600.00	2,250.55	2.34
			Base	99.989398	24,997,349.45	99.998400	24,999,600.00	2,250.55	2.34
US DOLLAR Total									
		85,000,000.000	Local		85,413,978.51		85,411,310.00	-2,668.51	7.99

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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
			Base		85,413,978.51		85,411,310.00	-2,668.51	7.99
FIXED INCOME Total									
		85,000,000.000	Base		85,413,978.51		85,411,310.00	-2,668.51	7.99

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Holdings

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

As of: *June 30, 2014* *View Date:* *July 21, 2014*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		950,491,894.880	Base	950,890,332.77		950,894,202.55	3,869.78	100.00

& Issue has redenominated but Local is not converted
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Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
341150L57	FLORIDA ST FLS 07/14 FIXED 3					3.0	01 Jul 2014		
		Local	2,850,000.000	100.000000	2,850,000.00	100.000000	2,850,000.00	0.00	0.96
		Base		100.000000	2,850,000.00	100.000000	2,850,000.00	0.00	0.96
71884AQF9	PHOENIX AZ CIVIC IMPT CORP EXC PHOGEN 07/14 FIXED 5					5.0	01 Jul 2014		
		Local	1,000,000.000	100.000000	1,000,000.00	100.000000	1,000,000.00	0.00	0.34
		Base		100.000000	1,000,000.00	100.000000	1,000,000.00	0.00	0.34
721832JN4	PIMA CNTY AZ UNIF SCH DIST 10 PIMSCD 07/14 FIXED 2					2.0	01 Jul 2014		
		Local	1,000,000.000	100.000000	1,000,000.00	100.000000	1,000,000.00	0.00	0.34
		Base		100.000000	1,000,000.00	100.000000	1,000,000.00	0.00	0.34
866690AE0	SUN DEVIL ENERGY CENTER LLC AZ SDVPWR 07/14 FIXED 0.37					0.37	01 Jul 2014		
		Local	1,535,000.000	100.000000	1,535,000.00	100.000000	1,535,000.00	0.00	0.52
		Base		100.000000	1,535,000.00	100.000000	1,535,000.00	0.00	0.52
923TQUII9	INVESCO TAX FREE CASH RESERVE INVESCO TAX FREE CASH RES PORT					1.0	31 Dec 2050		
		Local	946,777.170	100.000000	946,777.17	100.000000	946,777.17	0.00	0.32
		Base		100.000000	946,777.17	100.000000	946,777.17	0.00	0.32
US DOLLAR Total									
		Local	7,331,777.170		7,331,777.17		7,331,777.17	0.00	2.47
		Base			7,331,777.17		7,331,777.17	0.00	2.47
CASH EQUIVALENT Total									
		Base	7,331,777.170		7,331,777.17		7,331,777.17	0.00	2.47
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
010056FK0	AKRON OH INCOME TAX REVENUE AKRGEN 11/14 FIXED 1.000000000					1.0	12 Nov 2014		
		Local	2,000,000.000	100.263641	2,005,272.81	100.301000	2,006,020.00	747.19	0.67
		Base		100.263641	2,005,272.81	100.301000	2,006,020.00	747.19	0.67

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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
04057PDQ8	ARIZONA ST SCH FACS BRD COPS AZSEDU 09/17 FIXED 4.75					4.75	01 Sep 2017		
		Local	1,000,000.000	100.716441	1,007,164.41	100.741000	1,007,410.00	245.59	0.34
		Base		100.716441	1,007,164.41	100.741000	1,007,410.00	245.59	0.34
04057PEC8	ARIZONA ST SCH FACS BRD COPS AZSEDU 09/15 FIXED 5					5.0	01 Sep 2015		
		Local	2,000,000.000	105.343798	2,106,875.96	105.335000	2,106,700.00	-175.96	0.71
		Base		105.343798	2,106,875.96	105.335000	2,106,700.00	-175.96	0.71
040580ED0	ARIZONA ST SCH FACS BRD REVENU AZSEDU 07/17 FIXED 5.75					5.75	01 Jul 2017		
		Local	1,045,000.000	100.000000	1,045,000.00	100.000000	1,045,000.00	0.00	0.35
		Base		100.000000	1,045,000.00	100.000000	1,045,000.00	0.00	0.35
040649KC8	ARIZONA ST TRANSPRTN BRD EXCIS AZSTRN 07/16 FIXED 5					5.0	01 Jul 2016		
		Local	2,245,000.000	108.772576	2,441,944.34	109.318000	2,454,189.10	12,244.76	0.83
		Base		108.772576	2,441,944.34	109.318000	2,454,189.10	12,244.76	0.83
040654PQ2	ARIZONA ST TRANSPRTN BRD HIGHW AZSTRN 07/18 FIXED 5					5.0	01 Jul 2018		
		Local	4,760,000.000	108.986353	5,187,750.40	109.402000	5,207,535.20	19,784.80	1.75
		Base		108.986353	5,187,750.40	109.402000	5,207,535.20	19,784.80	1.75
040654PS8	ARIZONA ST TRANSPRTN BRD HIGHW AZSTRN 07/20 FIXED 5					5.0	01 Jul 2020		
		Local	2,380,000.000	108.964958	2,593,366.00	109.402000	2,603,767.60	10,401.60	0.88
		Base		108.964958	2,593,366.00	109.402000	2,603,767.60	10,401.60	0.88
040654PW9	ARIZONA ST TRANSPRTN BRD HIGHW AZSTRN 07/24 FIXED 5					5.0	01 Jul 2024		
		Local	8,930,000.000	108.948570	9,729,107.34	109.402000	9,769,598.60	40,491.26	3.29
		Base		108.948570	9,729,107.34	109.402000	9,769,598.60	40,491.26	3.29
040654PX7	ARIZONA ST TRANSPRTN BRD HIGHW AZSTRN 07/25 FIXED 5					5.0	01 Jul 2025		
		Local	1,035,000.000	108.845286	1,126,548.71	109.402000	1,132,310.70	5,761.99	0.38
		Base		108.845286	1,126,548.71	109.402000	1,132,310.70	5,761.99	0.38
041042VE9	ARKANSAS ST ARS 04/15 FIXED 4					4.0	01 Apr 2015		
		Local	5,885,000.000	102.744241	6,046,498.58	102.894000	6,055,311.90	8,813.32	2.04
		Base		102.744241	6,046,498.58	102.894000	6,055,311.90	8,813.32	2.04
068743AW3	BARROW CNTY GA BAR 10/22 FIXED 5					5.0	01 Oct 2022		
		Local	1,945,000.000	105.749212	2,056,822.18	106.001000	2,061,719.45	4,897.27	0.69
		Base		105.749212	2,056,822.18	106.001000	2,061,719.45	4,897.27	0.69

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
081401PT2	BEMIDJI MN INDEP SCH DIST 31 BEMSCD 04/15 FIXED 4					4.0	01 Apr 2015		
		Local	2,800,000.000	102.743000	2,876,804.01	102.894000	2,881,032.00	4,227.99	0.97
		Base		102.743000	2,876,804.01	102.894000	2,881,032.00	4,227.99	0.97
091185ND6	BIRMINGHAM MI CITY SCH DIST BIRSCD 11/19 FIXED 5					5.0	01 Nov 2019		
		Local	1,090,000.000	101.560683	1,107,011.44	101.605000	1,107,494.50	483.06	0.37
		Base		101.560683	1,107,011.44	101.605000	1,107,494.50	483.06	0.37
100853MQ0	BOSTON MA BOS 04/15 FIXED 5					5.0	01 Apr 2015		
		Local	1,500,000.000	103.633597	1,554,503.96	103.645000	1,554,675.00	171.04	0.52
		Base		103.633597	1,554,503.96	103.645000	1,554,675.00	171.04	0.52
16532LJG2	CHESAPEAKE VA CHE 05/15 FIXED 2					2.0	01 May 2015		
		Local	7,235,000.000	101.530567	7,345,736.51	101.555000	7,347,504.25	1,767.74	2.47
		Base		101.530567	7,345,736.51	101.555000	7,347,504.25	1,767.74	2.47
179198ET9	CLACKAMAS CNTY OR SCH DIST 86 CLASCD 06/19 FIXED 5					5.0	15 Jun 2019		
		Local	1,440,000.000	104.364842	1,502,853.73	104.583000	1,505,995.20	3,141.47	0.51
		Base		104.364842	1,502,853.73	104.583000	1,505,995.20	3,141.47	0.51
198504RP9	COLUMBIA SC WTRWKS SWR SYS COLWTR 02/20 FIXED 5					5.0	01 Feb 2020		
		Local	2,000,000.000	102.735929	2,054,718.57	102.800000	2,056,000.00	1,281.43	0.69
		Base		102.735929	2,054,718.57	102.800000	2,056,000.00	1,281.43	0.69
228485DV7	CROWN POINT IN MULTI SCH BLDG CROEDU 07/26 FIXED 5					5.0	15 Jul 2026		
		Local	1,605,000.000	104.760339	1,681,403.44	104.931000	1,684,142.55	2,739.11	0.57
		Base		104.760339	1,681,403.44	104.931000	1,684,142.55	2,739.11	0.57
258174AM3	DORCHESTER CNTY SC SCH DIST 2 DOREDU 12/22 FIXED 5.25					5.25	01 Dec 2022		
		Local	2,050,000.000	102.053372	2,092,094.12	102.095000	2,092,947.50	853.38	0.70
		Base		102.053372	2,092,094.12	102.095000	2,092,947.50	853.38	0.70
280515ZU4	EDGEWOOD TX INDEP SCH DIST BEX EDGSCD 02/15 FIXED 2					2.0	15 Feb 2015		
		Local	1,790,000.000	101.016274	1,808,191.30	101.152000	1,810,620.80	2,429.50	0.61
		Base		101.016274	1,808,191.30	101.152000	1,810,620.80	2,429.50	0.61
341150SH4	FLORIDA ST FLS 07/19 FIXED 5.25					5.25	01 Jul 2019		
		Local	2,390,000.000	101.000000	2,413,900.00	101.000000	2,413,900.00	0.00	0.81
		Base		101.000000	2,413,900.00	101.000000	2,413,900.00	0.00	0.81

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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
365653HF4	GARFIELD CNTY CO SCH DIST RE2 GARSCD 12/26 FIXED 5					5.0	01 Dec 2026		
		Local	4,000,000.000	110.736954	4,429,478.14	110.950000	4,438,000.00	8,521.86	1.49
		Base		110.736954	4,429,478.14	110.950000	4,438,000.00	8,521.86	1.49
373384UN4	GEORGIA ST GAS 07/18 FIXED 5					5.0	01 Jul 2018		
		Local	2,200,000.000	116.229341	2,557,045.51	116.008000	2,552,176.00	-4,869.51	0.86
		Base		116.229341	2,557,045.51	116.008000	2,552,176.00	-4,869.51	0.86
373384XV3	GEORGIA ST GAS 11/14 FIXED 4					4.0	01 Nov 2014		
		Local	7,740,000.000	101.250180	7,836,763.93	101.281000	7,839,149.40	2,385.47	2.64
		Base		101.250180	7,836,763.93	101.281000	7,839,149.40	2,385.47	2.64
414005JP4	HARRIS CNTY TX HAR 10/24 FIXED 5.25					5.25	01 Oct 2024		
		Local	1,250,000.000	101.233131	1,265,414.14	101.233000	1,265,412.50	-1.64	0.43
		Base		101.233131	1,265,414.14	101.233000	1,265,412.50	-1.64	0.43
425418BL3	HENDRICKS CNTY IN BLDG FACS CO HENFAC 07/23 FIXED 5.5					5.5	15 Jul 2023		
		Local	1,165,000.000	100.198770	1,167,315.67	100.178000	1,167,073.70	-241.97	0.39
		Base		100.198770	1,167,315.67	100.178000	1,167,073.70	-241.97	0.39
438670JX0	HONOLULU CITY CNTY HI HON 07/17 FIXED 5					5.0	01 Jul 2017		
		Local	2,385,000.000	104.636825	2,495,588.28	104.797000	2,499,408.45	3,820.17	0.84
		Base		104.636825	2,495,588.28	104.797000	2,499,408.45	3,820.17	0.84
45200BJA7	ILLINOIS ST FIN AUTH REVENUE ILSFIN 07/24 FIXED 5					5.0	01 Jul 2024		
		Local	1,495,000.000	100.000000	1,495,000.00	100.000000	1,495,000.00	0.00	0.50
		Base		100.000000	1,495,000.00	100.000000	1,495,000.00	0.00	0.50
495289ZS2	KING CNTY WA SWR REVENUE KINUTL 01/16 FIXED 5					5.0	01 Jan 2016		
		Local	2,000,000.000	107.070567	2,141,411.33	107.128000	2,142,560.00	1,148.67	0.72
		Base		107.070567	2,141,411.33	107.128000	2,142,560.00	1,148.67	0.72
529063LB3	LEXINGTON CNTY SC SCH DIST 1 LEXSCD 02/15 FIXED 4					4.0	01 Feb 2015		
		Local	2,935,000.000	102.149540	2,998,089.01	102.246000	3,000,920.10	2,831.09	1.01
		Base		102.149540	2,998,089.01	102.246000	3,000,920.10	2,831.09	1.01
559686NY2	MAGNOLIA TX INDEP SCH DIST MAGSCD 08/22 FIXED 5					5.0	15 Aug 2022		
		Local	2,400,000.000	105.204010	2,524,896.25	105.386000	2,529,264.00	4,367.75	0.85
		Base		105.204010	2,524,896.25	105.386000	2,529,264.00	4,367.75	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
574192R85	MARYLAND ST MDS 03/16 FIXED 5					5.0	01 Mar 2016		
		1,000,000.000	Local	107.818925	1,078,189.25	107.904000	1,079,040.00	850.75	0.36
			Base	107.818925	1,078,189.25	107.904000	1,079,040.00	850.75	0.36
574203LS2	MARYLAND ST DEPT OF TRANSPRTN MDSTRN 06/15 FIXED 5					5.0	15 Jun 2015		
		2,780,000.000	Local	104.338459	2,900,609.16	104.622000	2,908,491.60	7,882.44	0.98
			Base	104.338459	2,900,609.16	104.622000	2,908,491.60	7,882.44	0.98
576000BF9	MASSACHUSETTS ST SCH BLDG AUTH MASEDU 08/23 FIXED 5					5.0	15 Aug 2023		
		34,965,000.000	Local	105.144559	36,763,795.05	105.386000	36,848,214.90	84,419.85	12.39
			Base	105.144559	36,763,795.05	105.386000	36,848,214.90	84,419.85	12.39
576000NS8	MASSACHUSETTS ST SCH BLDG AUTH MASEDU 08/30 FIXED 5					5.0	15 Aug 2030		
		10,000,000.000	Local	105.138818	10,513,881.77	105.386000	10,538,600.00	24,718.23	3.54
			Base	105.138818	10,513,881.77	105.386000	10,538,600.00	24,718.23	3.54
603790DH6	MINNEAPOLIS MN SPL SCH DIST 1 MINSCD 02/15 FIXED 3					3.0	01 Feb 2015		
		1,360,000.000	Local	101.535766	1,380,886.42	101.669000	1,382,698.40	1,811.98	0.46
			Base	101.535766	1,380,886.42	101.669000	1,382,698.40	1,811.98	0.46
604115AE5	MINNESOTA ST PUBLIC FACS AUTH MNSFAC 03/15 FIXED 5					5.0	01 Mar 2015		
		2,775,000.000	Local	103.201631	2,863,845.27	103.237000	2,864,826.75	981.48	0.96
			Base	103.201631	2,863,845.27	103.237000	2,864,826.75	981.48	0.96
6041287L6	MINNESOTA ST MNS 08/24 FIXED 5					5.0	01 Aug 2024		
		2,250,000.000	Local	100.394988	2,258,887.23	100.377000	2,258,482.50	-404.73	0.76
			Base	100.394988	2,258,887.23	100.377000	2,258,482.50	-404.73	0.76
604129R24	MINNESOTA ST MNS 10/14 FIXED 5					5.0	01 Oct 2014		
		10,170,000.000	Local	101.217812	10,293,851.52	101.200000	10,292,040.00	-1,811.52	3.46
			Base	101.217812	10,293,851.52	101.200000	10,292,040.00	-1,811.52	3.46
625517DL8	MULTNOMAH CNTY OR SCH DIST 1J MULSCD 06/15 FIXED 5					5.0	15 Jun 2015		
		6,970,000.000	Local	104.354864	7,273,534.02	104.514000	7,284,625.80	11,091.78	2.45
			Base	104.354864	7,273,534.02	104.514000	7,284,625.80	11,091.78	2.45
641489AB5	NEVADA ST UNEMPLOYMENT COMPENS NVSGEN 06/15 FIXED 4					4.0	01 Jun 2015		
		4,000,000.000	Local	103.351761	4,134,070.42	103.476000	4,139,040.00	4,969.58	1.39
			Base	103.351761	4,134,070.42	103.476000	4,139,040.00	4,969.58	1.39

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645918BM4	NEW JERSEY ST ECON DEV AUTH RE NJSDEV 03/21 FIXED 5.25					5.25	01 Mar 2021		
		Local	3,800,000.000	103.245715	3,923,337.17	103.369000	3,928,022.00	4,684.83	1.32
		Base		103.245715	3,923,337.17	103.369000	3,928,022.00	4,684.83	1.32
64966GC91	NEW YORK NY NYC 08/14 FIXED 5					5.0	01 Aug 2014		
		Local	3,420,000.000	100.408718	3,433,978.14	100.408718	3,433,978.16	0.02	1.15
		Base		100.408718	3,433,978.14	100.408718	3,433,978.16	0.02	1.15
64966KEE9	NEW YORK NY NYC 08/14 FIXED 4					4.0	01 Aug 2014		
		Local	10,000,000.000	100.317913	10,031,791.27	100.317913	10,031,791.30	0.03	3.37
		Base		100.317913	10,031,791.27	100.317913	10,031,791.30	0.03	3.37
65825PCQ1	NORTH CAROLINA ST CAPITAL IMPT NCSGEN 05/15 FIXED 5					5.0	01 May 2015		
		Local	7,940,000.000	103.922845	8,251,473.93	104.036000	8,260,458.40	8,984.47	2.78
		Base		103.922845	8,251,473.93	104.036000	8,260,458.40	8,984.47	2.78
658289YS6	NORTH CAROLINA ST UNIV AT RALE NCSHGR 10/14 FIXED 4					4.0	01 Oct 2014		
		Local	1,350,000.000	100.925350	1,362,492.22	100.955000	1,362,892.50	400.28	0.46
		Base		100.925350	1,362,492.22	100.955000	1,362,892.50	400.28	0.46
677520BS6	OHIO ST OHS 06/18 FIXED 5					5.0	15 Jun 2018		
		Local	2,000,000.000	104.466075	2,089,321.49	104.583000	2,091,660.00	2,338.51	0.70
		Base		104.466075	2,089,321.49	104.583000	2,091,660.00	2,338.51	0.70
677520Q68	OHIO ST OHS 08/16 FIXED 5					5.0	01 Aug 2016		
		Local	9,570,000.000	109.279001	10,458,000.43	109.684000	10,496,758.80	38,758.37	3.53
		Base		109.279001	10,458,000.43	109.684000	10,496,758.80	38,758.37	3.53
677521E77	OHIO ST OHS 09/16 FIXED 5					5.0	15 Sep 2016		
		Local	7,255,000.000	109.821196	7,967,527.76	110.205000	7,995,372.75	27,844.99	2.69
		Base		109.821196	7,967,527.76	110.205000	7,995,372.75	27,844.99	2.69
67755CF87	OHIO ST BLDG AUTH OHSFAC 10/14 FIXED 5					5.0	01 Oct 2014		
		Local	2,000,000.000	101.187730	2,023,754.60	101.197000	2,023,940.00	185.40	0.68
		Base		101.187730	2,023,754.60	101.197000	2,023,940.00	185.40	0.68
718814UC8	PHOENIX AZ PHO 07/16 FIXED 4.75					4.75	01 Jul 2016		
		Local	1,850,000.000	100.000000	1,850,000.00	100.000000	1,850,000.00	0.00	0.62
		Base		100.000000	1,850,000.00	100.000000	1,850,000.00	0.00	0.62

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718814UE4	PHOENIX AZ PHO 07/18 FIXED 4.5					4.5	01 Jul 2018		
		Local	1,000,000.000	100.000000	1,000,000.00	100.000000	1,000,000.00	0.00	0.34
		Base		100.000000	1,000,000.00	100.000000	1,000,000.00	0.00	0.34
725304NB1	PITTSBURGH PA WTR SWR AUTH PITUTL 09/19 FIXED 5					5.0	01 Sep 2019		
		Local	1,170,000.000	105.357814	1,232,686.42	105.540000	1,234,818.00	2,131.58	0.42
		Base		105.357814	1,232,686.42	105.540000	1,234,818.00	2,131.58	0.42
730146AC1	PMA LEVY AID ANTIC NTSPROGRA PMANTS 10/14 FIXED 2					2.0	17 Oct 2014		
		Local	7,250,000.000	100.504286	7,286,560.70	100.532000	7,288,570.00	2,009.30	2.45
		Base		100.504286	7,286,560.70	100.532000	7,288,570.00	2,009.30	2.45
736754JG8	PORTLAND OR WTR SYS REVENUE PORWTR 05/15 FIXED 5					5.0	01 May 2015		
		Local	1,600,000.000	103.864629	1,661,834.06	104.045000	1,664,720.00	2,885.94	0.56
		Base		103.864629	1,661,834.06	104.045000	1,664,720.00	2,885.94	0.56
762243KV4	RHODE ISLAND ST HLTH EDUCTNL RISMED 09/17 FIXED 5.25					5.25	15 Sep 2017		
		Local	1,000,000.000	101.026342	1,010,263.42	101.019000	1,010,190.00	-73.42	0.34
		Base		101.026342	1,010,263.42	101.019000	1,010,190.00	-73.42	0.34
812643DL5	SEATTLE WA MUNI LIGHT PWR RE SEAPWR 02/15 FIXED 5					5.0	01 Feb 2015		
		Local	2,000,000.000	102.752699	2,055,053.97	102.818000	2,056,360.00	1,306.03	0.69
		Base		102.752699	2,055,053.97	102.818000	2,056,360.00	1,306.03	0.69
833221PL2	SNOHOMISH CNTY WA SCH DIST 20 SNOSCD 12/22 FIXED 5					5.0	01 Dec 2022		
		Local	4,515,000.000	101.972698	4,604,067.30	101.992000	4,604,938.80	871.50	1.55
		Base		101.972698	4,604,067.30	101.992000	4,604,938.80	871.50	1.55
847065FV6	SPARTANBURG CNTY SC SCH DIST SPASCD 04/15 FIXED 5					5.0	01 Apr 2015		
		Local	3,660,000.000	103.434919	3,785,718.05	103.638000	3,793,150.80	7,432.75	1.28
		Base		103.434919	3,785,718.05	103.638000	3,793,150.80	7,432.75	1.28
882723CX5	TEXAS ST TXS 08/14 FIXED 2					2.0	28 Aug 2014		
		Local	10,000,000.000	100.287738	10,028,773.84	100.287738	10,028,773.80	-0.04	3.37
		Base		100.287738	10,028,773.84	100.287738	10,028,773.80	-0.04	3.37
927781P81	VIRGINIA ST CLG BLDG AUTH EDUC VACHGR 02/16 FIXED 5					5.0	01 Feb 2016		
		Local	4,005,000.000	107.469815	4,304,166.10	107.425000	4,302,371.25	-1,794.85	1.45
		Base		107.469815	4,304,166.10	107.425000	4,302,371.25	-1,794.85	1.45

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
928172PJ8	VIRGINIA ST PUBLIC BLDG AUTH P VASFAC 08/21 FIXED 5					5.0	01 Aug 2021		
		2,000,000.000	Local	109.250541	2,185,010.82	109.684000	2,193,680.00	8,669.18	0.74
			Base	109.250541	2,185,010.82	109.684000	2,193,680.00	8,669.18	0.74
938718ZM8	WASHINGTON CNTY UT SCH DIST SA WASSCD 03/15 FIXED 5					5.0	01 Mar 2015		
		2,795,000.000	Local	103.022562	2,879,480.62	103.237000	2,885,474.15	5,993.53	0.97
			Base	103.022562	2,879,480.62	103.237000	2,885,474.15	5,993.53	0.97
93974C4Y3	WASHINGTON ST WAS 02/15 FIXED 4					4.0	01 Feb 2015		
		5,570,000.000	Local	102.178660	5,691,351.37	102.246000	5,695,102.20	3,750.83	1.92
			Base	102.178660	5,691,351.37	102.246000	5,695,102.20	3,750.83	1.92
93974CUD0	WASHINGTON ST WAS 07/15 FIXED 4					4.0	01 Jul 2015		
		1,690,000.000	Local	103.638007	1,751,482.32	103.845000	1,754,980.50	3,498.18	0.59
			Base	103.638007	1,751,482.32	103.845000	1,754,980.50	3,498.18	0.59
9698715B4	WILLIAMSON CNTY TN WMN 03/15 FIXED 3					3.0	01 Mar 2015		
		1,645,000.000	Local	101.778068	1,674,249.22	101.916000	1,676,518.20	2,268.98	0.56
			Base	101.778068	1,674,249.22	101.916000	1,676,518.20	2,268.98	0.56
97701PAJ1	WISCONSIN ST SCH DISTS CASH FL WISEDU 10/14 FIXED 1					1.0	10 Oct 2014		
		4,700,000.000	Local	100.189934	4,708,926.88	100.222000	4,710,434.00	1,507.12	1.58
			Base	100.189934	4,708,926.88	100.222000	4,710,434.00	1,507.12	1.58
97705L4A2	WISCONSIN ST WIS 05/15 FIXED 3					3.0	01 May 2015		
		8,885,000.000	Local	102.271650	9,086,836.12	102.374000	9,095,929.90	9,093.78	3.06
			Base	102.271650	9,086,836.12	102.374000	9,095,929.90	9,093.78	3.06
97705LR66	WISCONSIN ST WIS 05/15 FIXED 4					4.0	01 May 2015		
		5,000,000.000	Local	102.953085	5,147,654.24	103.201000	5,160,050.00	12,395.76	1.74
			Base	102.953085	5,147,654.24	103.201000	5,160,050.00	12,395.76	1.74
US DOLLAR Total									
		278,635,000.000	Local		289,641,912.64		290,059,833.96	417,921.32	97.53
			Base		289,641,912.64		290,059,833.96	417,921.32	97.53
FIXED INCOME Total									
		278,635,000.000	Base		289,641,912.64		290,059,833.96	417,921.32	97.53

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Holdings

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

As of: *June 30, 2014* *View Date:* *July 21, 2014*

STATE STREET.

Base Currency: USD - US DOLLAR

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

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Books Closed

Holdings

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

As of: *June 30, 2014* *View Date:* *July 21, 2014*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		285,966,777.170	Base	296,973,689.81		297,391,611.13	417,921.32	100.00

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Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
12476FL46	CAFCO LLC					0.22	04 Nov 2014		
		Local	5,000,000.000	99.923000	4,996,150.00	99.927680	4,996,384.00	234.00	1.66
		Base		99.923000	4,996,150.00	99.927680	4,996,384.00	234.00	1.66
4497W1L38	ING (US) FUNDING LLC					0.3	03 Nov 2014		
		Local	5,000,000.000	99.895833	4,994,791.66	99.917400	4,995,870.00	1,078.34	1.66
		Base		99.895833	4,994,791.66	99.917400	4,995,870.00	1,078.34	1.66
45779QG83	INSTITUTIONAL SECURED					0.3	08 Jul 2014		
		Local	5,000,000.000	99.994167	4,999,708.33	99.994167	4,999,708.33	0.00	1.66
		Base		99.994167	4,999,708.33	99.994167	4,999,708.33	0.00	1.66
85749P9B9	STATE STR INSTL LIQUID RESVS					0.063656	31 Dec 2099		
		Local	8,310,218.010	100.000000	8,310,218.01	100.000000	8,310,218.01	0.00	2.76
		Base		100.000000	8,310,218.01	100.000000	8,310,218.01	0.00	2.76
979QHT009	WELLS FARGO REPO					0.08	01 Jul 2014		
		Local	22,692,785.240	100.000000	22,692,785.24	100.000000	22,692,785.24	0.00	7.54
		Base		100.000000	22,692,785.24	100.000000	22,692,785.24	0.00	7.54
US DOLLAR Total									
		Local	46,003,003.250		45,993,653.24		45,994,965.58	1,312.34	15.27
		Base			45,993,653.24		45,994,965.58	1,312.34	15.27
CASH EQUIVALENT Total									
		Base	46,003,003.250		45,993,653.24		45,994,965.58	1,312.34	15.27
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
02582JFV7	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2009 2 A					1.40175	15 Mar 2017		
		Local	1,175,000.000	101.480410	1,192,394.82	100.152000	1,176,786.00	-15,608.82	0.39
Original Face:		Base	1,175,000.000	101.480410	1,192,394.82	100.152000	1,176,786.00	-15,608.82	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
035229CS0	ANHEUSER BUSCH COS LLC COMPANY GUAR 04/18 4.5					4.5	01 Apr 2018		
		Local	2,100,000.000	98.330358	2,064,937.52	110.037300	2,310,783.30	245,845.78	0.77
		Base		98.330358	2,064,937.52	110.037300	2,310,783.30	245,845.78	0.77
037411AX3	APACHE CORP SR UNSECURED 02/21 3.625					3.625	01 Feb 2021		
		Local	1,000,000.000	99.344059	993,440.59	106.183900	1,061,839.00	68,398.41	0.35
		Base		99.344059	993,440.59	106.183900	1,061,839.00	68,398.41	0.35
05522RCQ9	BANK OF AMERICA CREDIT CARD TR BACCT 2014 A1 A					0.5311	15 Jun 2021		
		Local	3,000,000.000	100.000000	3,000,000.00	100.003200	3,000,096.00	96.00	1.00
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	100.003200	3,000,096.00	96.00	1.00
05531FAG8	BB+T CORPORATION SR UNSECURED 03/16 3.2					3.2	15 Mar 2016		
		Local	4,500,000.000	99.954381	4,497,947.16	104.001500	4,680,067.50	182,120.34	1.55
		Base		99.954381	4,497,947.16	104.001500	4,680,067.50	182,120.34	1.55
05564UAH3	BMW FLOORPLAN MASTER OWNER TRU BMWFT 2012 1A A 144A					0.5511	15 Sep 2017		
		Local	2,000,000.000	100.000000	2,000,000.00	100.308800	2,006,176.00	6,176.00	0.67
Original Face:		Base	2,000,000.000	100.000000	2,000,000.00	100.308800	2,006,176.00	6,176.00	0.67
06406HBS7	BANK OF NEW YORK MELLON SR UNSECURED 01/16 2.5					2.5	15 Jan 2016		
		Local	2,000,000.000	99.991204	1,999,824.08	102.962800	2,059,256.00	59,431.92	0.68
		Base		99.991204	1,999,824.08	102.962800	2,059,256.00	59,431.92	0.68
06741TFY8	BARCLAYS BANK PLC SR UNSECURED 09/16 VAR					1.25	26 Sep 2016		
		Local	3,000,000.000	99.972402	2,999,172.07	98.834800	2,965,044.00	-34,128.07	0.98
		Base		99.972402	2,999,172.07	98.834800	2,965,044.00	-34,128.07	0.98
084664BN0	BERKSHIRE HATHAWAY FIN COMPANY GUAR 12/15 2.45					2.45	15 Dec 2015		
		Local	2,000,000.000	99.936143	1,998,722.86	102.834600	2,056,692.00	57,969.14	0.68
		Base		99.936143	1,998,722.86	102.834600	2,056,692.00	57,969.14	0.68
084670BB3	BERKSHIRE HATHAWAY INC SR UNSECURED 08/16 2.2					2.2	15 Aug 2016		
		Local	2,000,000.000	99.928410	1,998,568.19	103.183300	2,063,666.00	65,097.81	0.69
		Base		99.928410	1,998,568.19	103.183300	2,063,666.00	65,097.81	0.69
115637AK6	BROWN FORMAN CORPORATION SR UNSECURED 01/16 2.5					2.5	15 Jan 2016		
		Local	2,000,000.000	99.806082	1,996,121.64	102.831700	2,056,634.00	60,512.36	0.68
		Base		99.806082	1,996,121.64	102.831700	2,056,634.00	60,512.36	0.68

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
126802CF2	CABELA S MASTER CREDIT CARD TR CABMT 2012 2A A2 144A					0.63175	15 Jun 2020		
		Local	3,000,000.000	100.000000	3,000,000.00	100.667800	3,020,034.00	20,034.00	1.00
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	100.667800	3,020,034.00	20,034.00	1.00
14912L4X6	CATERPILLAR FINANCIAL SE SR UNSECURED 08/16 2.05					2.05	01 Aug 2016		
		Local	2,560,000.000	100.946643	2,584,234.05	102.744600	2,630,261.76	46,027.71	0.87
		Base		100.946643	2,584,234.05	102.744600	2,630,261.76	46,027.71	0.87
17275RAC6	CISCO SYSTEMS INC SR UNSECURED 02/16 5.5					5.5	22 Feb 2016		
		Local	800,000.000	100.665231	805,321.85	108.073900	864,591.20	59,269.35	0.29
		Base		100.665231	805,321.85	108.073900	864,591.20	59,269.35	0.29
264399EM4	DUKE ENERGY CAROLINAS 1ST REF MORT 10/15 5.3					5.3	01 Oct 2015		
		Local	2,650,000.000	103.707305	2,748,243.57	106.038300	2,810,014.95	61,771.38	0.93
		Base		103.707305	2,748,243.57	106.038300	2,810,014.95	61,771.38	0.93
3128HXSR7	FREDDIEMAC STRIP FHS 268 25					2.5	15 Aug 2042		
		Local	4,506,446.300	101.599225	4,578,514.51	99.230252	4,471,758.02	-106,756.49	1.48
Original Face:		Base	5,000,000.000	101.599225	4,578,514.51	99.230252	4,471,758.02	-106,756.49	1.48
312962EA7	FED HM LN PC POOL B10129					3.5	01 Oct 2018		
		Local	280,628.400	101.685507	285,358.41	105.851487	297,049.33	11,690.92	0.10
Original Face:		Base	3,158,366.000	101.685507	285,358.41	105.851487	297,049.33	11,690.92	0.10
312969QJ0	FED HM LN PC POOL B16757					5.0	01 Oct 2019		
		Local	214,090.180	100.487164	215,133.15	106.194468	227,351.93	12,218.78	0.08
Original Face:		Base	2,500,000.000	100.487164	215,133.15	106.194468	227,351.93	12,218.78	0.08
313380PF8	FEDERAL HOME LOAN BANK BONDS 09/21 2.1					2.1	27 Sep 2021		
		Local	2,000,000.000	100.000000	2,000,000.00	96.738800	1,934,776.00	-65,224.00	0.64
		Base		100.000000	2,000,000.00	96.738800	1,934,776.00	-65,224.00	0.64
313381C29	FEDERAL HOME LOAN BANK BONDS 06/18 1.05					1.05	04 Jun 2018		
		Local	4,000,000.000	99.092009	3,963,680.35	98.868600	3,954,744.00	-8,936.35	1.31
		Base		99.092009	3,963,680.35	98.868600	3,954,744.00	-8,936.35	1.31
313382HB2	FEDERAL HOME LOAN BANK BONDS 04/26 3					3.0	02 Apr 2026		
		Local	3,000,000.000	100.000000	3,000,000.00	97.042300	2,911,269.00	-88,731.00	0.97
		Base		100.000000	3,000,000.00	97.042300	2,911,269.00	-88,731.00	0.97

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3136A6E59	FANNIEMAE ACES FNA 2012 M6 AFL					0.652	25 Jun 2022		
		2,937,779.060	Local	100.000000	2,937,779.06	100.686900	2,957,958.66	20,179.60	0.98
	Original Face:	3,000,000.000	Base	100.000000	2,937,779.06	100.686900	2,957,958.66	20,179.60	0.98
3136A9LG1	FANNIE MAE FNR 2012 114 GB					1.75	25 Mar 2040		
		6,142,454.220	Local	100.497530	6,173,014.80	97.618700	5,996,183.96	-176,830.84	1.99
	Original Face:	7,000,000.000	Base	100.497530	6,173,014.80	97.618700	5,996,183.96	-176,830.84	1.99
3136ACJY8	FANNIE MAE FNR 2013 17 PC					2.0	25 Mar 2039		
		4,554,695.250	Local	100.269239	4,566,958.25	97.634800	4,446,967.60	-119,990.65	1.48
	Original Face:	5,000,000.000	Base	100.269239	4,566,958.25	97.634800	4,446,967.60	-119,990.65	1.48
3136AEFZ5	FANNIE MAE FNR 2013 53 JL					3.0	25 Jun 2043		
		8,438,841.630	Local	99.277149	8,377,841.41	98.528100	8,314,630.32	-63,211.09	2.76
	Original Face:	9,000,000.000	Base	99.277149	8,377,841.41	98.528100	8,314,630.32	-63,211.09	2.76
3136FTR68	FANNIE MAE NOTES 02/19 1.65					1.65	28 Feb 2019		
		5,370,000.000	Local	100.000000	5,370,000.00	99.829600	5,360,849.52	-9,150.48	1.78
			Base	100.000000	5,370,000.00	99.829600	5,360,849.52	-9,150.48	1.78
3137A0UL7	FREDDIE MAC FHR 3716 PC					2.5	15 Apr 2038		
		2,787,822.500	Local	98.175915	2,736,970.24	101.879400	2,840,216.84	103,246.60	0.94
	Original Face:	5,000,000.000	Base	98.175915	2,736,970.24	101.879400	2,840,216.84	103,246.60	0.94
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.25	15 Jan 2040		
		2,527,468.150	Local	97.741744	2,470,391.44	99.805800	2,522,559.81	52,168.37	0.84
	Original Face:	5,000,000.000	Base	97.741744	2,470,391.44	99.805800	2,522,559.81	52,168.37	0.84
3137A2PF2	FREDDIE MAC FHR 3766 HE					3.0	15 Nov 2020		
		1,210,150.280	Local	101.179547	1,224,424.57	103.715600	1,255,114.62	30,690.05	0.42
	Original Face:	4,000,000.000	Base	101.179547	1,224,424.57	103.715600	1,255,114.62	30,690.05	0.42
3137A6DT6	FREDDIE MAC FHR 3815 GD					4.0	15 Sep 2025		
		626,471.070	Local	102.799987	644,012.18	106.105900	664,722.77	20,710.59	0.22
	Original Face:	3,000,000.000	Base	102.799987	644,012.18	106.105900	664,722.77	20,710.59	0.22
3137A6KT8	FREDDIE MAC FHR 3814 A					3.0	15 Oct 2023		
		741,279.000	Local	99.772101	739,589.63	104.501300	774,646.19	35,056.56	0.26
	Original Face:	2,000,000.000	Base	99.772101	739,589.63	104.501300	774,646.19	35,056.56	0.26

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3137A7HC7	FREDDIE MAC FHR 3800 KE					3.5	15 Feb 2026		
		1,994,874.860	Local	103.616896	2,067,027.41	106.135600	2,117,272.40	50,244.99	0.70
	Original Face:	2,000,000.000	Base	103.616896	2,067,027.41	106.135600	2,117,272.40	50,244.99	0.70
3137A8Q92	FREDDIE MAC FHR 3841 AB					4.0	15 Jan 2037		
		1,691,250.030	Local	102.583643	1,734,945.90	106.559200	1,802,182.50	67,236.60	0.60
	Original Face:	3,000,000.000	Base	102.583643	1,734,945.90	106.559200	1,802,182.50	67,236.60	0.60
3137A8QA9	FREDDIE MAC FHR 3841 AV					4.0	15 Mar 2024		
		3,799,615.350	Local	103.930313	3,948,952.12	106.985600	4,065,041.28	116,089.16	1.35
	Original Face:	4,750,000.000	Base	103.930313	3,948,952.12	106.985600	4,065,041.28	116,089.16	1.35
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.5	15 Oct 2040		
		1,542,375.380	Local	99.235533	1,530,584.43	100.325700	1,547,398.90	16,814.47	0.51
	Original Face:	2,000,000.000	Base	99.235533	1,530,584.43	100.325700	1,547,398.90	16,814.47	0.51
3137AKHD6	FREDDIE MAC FHR 3989 BW					3.5	15 Jan 2027		
		2,000,000.000	Local	105.401897	2,108,037.94	101.980600	2,039,612.00	-68,425.94	0.68
	Original Face:	2,000,000.000	Base	105.401897	2,108,037.94	101.980600	2,039,612.00	-68,425.94	0.68
3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
		793,613.380	Local	100.372001	796,565.63	97.909260	777,020.99	-19,544.64	0.26
	Original Face:	2,000,000.000	Base	100.372001	796,565.63	97.909260	777,020.99	-19,544.64	0.26
3138ASYU0	FNMA POOL AJ1622					3.0	01 Oct 2026		
		365,291.680	Local	102.584513	374,732.69	104.004033	379,918.08	5,185.39	0.13
	Original Face:	500,000.000	Base	102.584513	374,732.69	104.004033	379,918.08	5,185.39	0.13
3138XMFR6	FNMA POOL AV9175					4.0	01 Mar 2034		
		6,858,164.530	Local	106.467953	7,301,747.36	107.241422	7,354,793.17	53,045.81	2.44
	Original Face:	7,000,000.000	Base	106.467953	7,301,747.36	107.241422	7,354,793.17	53,045.81	2.44
31393C3C5	FANNIE MAE FNR 2003 49 TK					3.5	25 Mar 2018		
		155,788.850	Local	99.342482	154,764.51	101.660100	158,375.10	3,610.59	0.05
	Original Face:	5,000,000.000	Base	99.342482	154,764.51	101.660100	158,375.10	3,610.59	0.05
31393C4C4	FANNIE MAE FNR 2003 66 PA					3.5	25 Feb 2033		
		314,372.100	Local	100.075134	314,608.30	103.704100	326,016.76	11,408.46	0.11
	Original Face:	6,000,000.000	Base	100.075134	314,608.30	103.704100	326,016.76	11,408.46	0.11

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31393MGQ8	FREDDIE MAC FHR 2585 CJ					4.5	15 Dec 2032		
		Local	391,672.800	102.350975	400,880.93	103.973100	407,234.35	6,353.42	0.14
	Original Face:	Base	10,000,000.000	102.350975	400,880.93	103.973100	407,234.35	6,353.42	0.14
31395BY72	FANNIEMAE ACES FNA 2006 M1 D					5.385	25 Jun 2019		
		Local	1,625,000.000	107.421052	1,745,592.09	108.424500	1,761,898.13	16,306.04	0.59
	Original Face:	Base	1,625,000.000	107.421052	1,745,592.09	108.424500	1,761,898.13	16,306.04	0.59
31397M2U0	FANNIE MAE FNR 2009 3 HL					5.0	25 Feb 2039		
		Local	155,689.200	104.105288	162,080.69	104.089900	162,056.73	-23.96	0.05
	Original Face:	Base	2,500,000.000	104.105288	162,080.69	104.089900	162,056.73	-23.96	0.05
31398RXD2	FANNIE MAE FNR 2010 58 BA					4.0	25 Dec 2024		
		Local	186,882.500	102.100940	190,808.79	104.212000	194,753.99	3,945.20	0.06
	Original Face:	Base	2,000,000.000	102.100940	190,808.79	104.212000	194,753.99	3,945.20	0.06
31398SP80	FANNIE MAE FNR 2010 135 EA					3.0	25 Jan 2040		
		Local	1,545,424.080	98.998034	1,529,939.45	102.351800	1,581,769.36	51,829.91	0.53
	Original Face:	Base	3,000,000.000	98.998034	1,529,939.45	102.351800	1,581,769.36	51,829.91	0.53
31398SQU0	FANNIE MAE FNR 2010 137 MC					3.0	25 Oct 2038		
		Local	2,830,883.970	97.741304	2,766,942.90	101.987600	2,887,150.62	120,207.72	0.96
	Original Face:	Base	4,867,385.000	97.741304	2,766,942.90	101.987600	2,887,150.62	120,207.72	0.96
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	1,045,551.350	106.516023	1,113,679.72	105.999300	1,108,277.11	-5,402.61	0.37
	Original Face:	Base	5,000,000.000	106.516023	1,113,679.72	105.999300	1,108,277.11	-5,402.61	0.37
31402DPT1	FNMA POOL 725934					5.0	01 Nov 2019		
		Local	242,821.200	100.617714	244,321.14	106.450438	258,484.23	14,163.09	0.09
	Original Face:	Base	3,000,000.000	100.617714	244,321.14	106.450438	258,484.23	14,163.09	0.09
31418A5Z7	FNMA POOL MA1763					3.5	01 Jan 2034		
		Local	6,802,840.240	103.418367	7,035,386.29	104.551258	7,112,455.05	77,068.76	2.36
	Original Face:	Base	7,000,000.000	103.418367	7,035,386.29	104.551258	7,112,455.05	77,068.76	2.36
34530KAA1	FORD CREDIT AUTO OWNER TRUST FORDO 2014 B A2					0.47	15 Mar 2017		
		Local	5,000,000.000	99.996326	4,999,816.30	99.998300	4,999,915.00	98.70	1.66
	Original Face:	Base	5,000,000.000	99.996326	4,999,816.30	99.998300	4,999,915.00	98.70	1.66

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34530KAB9	FORD CREDIT AUTO OWNER TRUST FORDO 2014 B A3					0.9	15 Oct 2018		
		Local	4,500,000.000	99.999333	4,499,969.98	100.001330	4,500,059.85	89.87	1.49
Original Face:		Base	4,500,000.000	99.999333	4,499,969.98	100.001330	4,500,059.85	89.87	1.49
36159JCY5	GE CAPITAL CREDIT CARD MASTER GEMNT 2012 3 A					0.60175	15 Mar 2020		
		Local	2,000,000.000	100.000000	2,000,000.00	99.687300	1,993,746.00	-6,254.00	0.66
Original Face:		Base	2,000,000.000	100.000000	2,000,000.00	99.687300	1,993,746.00	-6,254.00	0.66
36241KJZ2	GNMA POOL 782080 GN 02/21 FIXED 4.5					4.5	15 Feb 2021		
		Local	251,437.160	102.079716	256,666.34	106.518616	267,827.38	11,161.04	0.09
Original Face:		Base	1,808,277.000	102.079716	256,666.34	106.518616	267,827.38	11,161.04	0.09
36962G2G8	GENERAL ELEC CAP CORP SR UNSECURED 02/17 5.4					5.4	15 Feb 2017		
		Local	1,771,000.000	100.725918	1,783,856.00	111.014600	1,966,068.57	182,212.57	0.65
		Base		100.725918	1,783,856.00	111.014600	1,966,068.57	182,212.57	0.65
36962G5T7	GENERAL ELEC CAP CORP SR UNSECURED 02/16 VAR					1.02485	08 Feb 2016		
		Local	3,000,000.000	100.000000	3,000,000.00	100.785100	3,023,553.00	23,553.00	1.00
		Base		100.000000	3,000,000.00	100.785100	3,023,553.00	23,553.00	1.00
36966THT2	GENERAL ELEC CAP CORP SR UNSECURED 03/23 VAR					1.23065	15 Mar 2023		
		Local	4,000,000.000	100.000000	4,000,000.00	100.249100	4,009,964.00	9,964.00	1.33
		Base		100.000000	4,000,000.00	100.249100	4,009,964.00	9,964.00	1.33
38141GEG5	GOLDMAN SACHS GROUP INC SR UNSECURED 03/16 VAR					0.6796	22 Mar 2016		
		Local	3,000,000.000	98.367355	2,951,020.65	100.010900	3,000,327.00	49,306.35	1.00
		Base		98.367355	2,951,020.65	100.010900	3,000,327.00	49,306.35	1.00
38141GVK7	GOLDMAN SACHS GROUP INC SR UNSECURED 04/18 VAR					1.42485	30 Apr 2018		
		Local	5,000,000.000	100.717416	5,035,870.80	101.614600	5,080,730.00	44,859.20	1.69
		Base		100.717416	5,035,870.80	101.614600	5,080,730.00	44,859.20	1.69
38373VD64	GOVERNMENT NATIONAL MORTGAGE A GNR 2002 70 CD					4.25	20 Aug 2032		
		Local	142,742.110	100.133275	142,932.35	103.715100	148,045.12	5,112.77	0.05
Original Face:		Base	5,650,000.000	100.133275	142,932.35	103.715100	148,045.12	5,112.77	0.05
38377NMJ0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA					3.0	16 Sep 2039		
		Local	3,010,225.900	99.958415	3,008,974.11	103.222700	3,107,236.45	98,262.34	1.03
Original Face:		Base	5,000,000.000	99.958415	3,008,974.11	103.222700	3,107,236.45	98,262.34	1.03

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38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH					3.0	20 Sep 2040		
		Local	1,587,931.800	99.777150	1,584,393.10	101.756500	1,615,823.82	31,430.72	0.54
Original Face:		Base	3,000,000.000	99.777150	1,584,393.10	101.756500	1,615,823.82	31,430.72	0.54
44890VAB8	HYUNDAI AUTO LEASE SECURITIZAT HALST 2014 B A2 144A					0.61	15 Feb 2017		
		Local	5,000,000.000	99.994306	4,999,715.28	99.996270	4,999,813.50	98.22	1.66
		Base		99.994306	4,999,715.28	99.996270	4,999,813.50	98.22	1.66
44890VAC6	HYUNDAI AUTO LEASE SECURITIZAT HALST 2014 B A3 144A					0.98	15 Nov 2017		
		Local	5,000,000.000	99.987521	4,999,376.04	99.989460	4,999,473.00	96.96	1.66
Original Face:		Base	5,000,000.000	99.987521	4,999,376.04	99.989460	4,999,473.00	96.96	1.66
458140AH3	INTEL CORP SR UNSECURED 10/16 1.95					1.95	01 Oct 2016		
		Local	2,000,000.000	99.931499	1,998,629.97	102.613500	2,052,270.00	53,640.03	0.68
		Base		99.931499	1,998,629.97	102.613500	2,052,270.00	53,640.03	0.68
459200HC8	IBM CORP SR UNSECURED 02/17 1.25					1.25	06 Feb 2017		
		Local	2,000,000.000	99.769916	1,995,398.31	100.813300	2,016,266.00	20,867.69	0.67
		Base		99.769916	1,995,398.31	100.813300	2,016,266.00	20,867.69	0.67
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					0.59335	12 Feb 2019		
		Local	3,000,000.000	100.000000	3,000,000.00	100.591800	3,017,754.00	17,754.00	1.00
		Base		100.000000	3,000,000.00	100.591800	3,017,754.00	17,754.00	1.00
46623EJB6	JPMORGAN CHASE + CO SR UNSECURED 09/15 VAR					1.3546	22 Sep 2015		
		Local	4,000,000.000	99.945657	3,997,826.26	101.087700	4,043,508.00	45,681.74	1.34
		Base		99.945657	3,997,826.26	101.087700	4,043,508.00	45,681.74	1.34
46625YXN8	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2005 LDP5 A3					5.434243	15 Dec 2044		
		Local	962,630.960	104.921148	1,010,003.45	100.821600	970,539.94	-39,463.51	0.32
Original Face:		Base	1,700,000.000	104.921148	1,010,003.45	100.821600	970,539.94	-39,463.51	0.32
46625YXT5	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2005 LDP5 AM					5.447243	15 Dec 2044		
		Local	4,000,000.000	107.911266	4,316,450.64	106.163400	4,246,536.00	-69,914.64	1.41
Original Face:		Base	4,000,000.000	107.911266	4,316,450.64	106.163400	4,246,536.00	-69,914.64	1.41
478160AQ7	JOHNSON + JOHNSON SR UNSECURED 08/17 5.55					5.55	15 Aug 2017		
		Local	3,000,000.000	113.597947	3,407,938.42	113.922100	3,417,663.00	9,724.58	1.13
		Base		113.597947	3,407,938.42	113.922100	3,417,663.00	9,724.58	1.13

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494368BH5	KIMBERLY CLARK CORP SR UNSECURED 03/22 2.4					2.4	01 Mar 2022		
		Local	1,000,000.000	98.837306	988,373.06	97.486900	974,869.00	-13,504.06	0.32
		Base		98.837306	988,373.06	97.486900	974,869.00	-13,504.06	0.32
532457AN8	ELI LILLY + CO SR UNSECURED 01/16 6.57					6.57	01 Jan 2016		
		Local	4,164,000.000	105.174826	4,379,479.75	108.736400	4,527,783.70	148,303.95	1.50
		Base		105.174826	4,379,479.75	108.736400	4,527,783.70	148,303.95	1.50
63534PAH0	NATIONAL CITY BANK SUBORDINATED 06/17 VAR					0.6006	07 Jun 2017		
		Local	4,050,000.000	96.113696	3,892,604.69	99.751200	4,039,923.60	147,318.91	1.34
		Base		96.113696	3,892,604.69	99.751200	4,039,923.60	147,318.91	1.34
637432HT5	NATIONAL RURAL UTIL COOP COLLATERAL T 04/17 5.45					5.45	10 Apr 2017		
		Local	800,000.000	99.911111	799,288.89	111.624600	892,996.80	93,707.91	0.30
		Base		99.911111	799,288.89	111.624600	892,996.80	93,707.91	0.30
64952WBC6	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 07/16 2.45					2.45	14 Jul 2016		
		Local	3,000,000.000	99.920458	2,997,613.75	103.353200	3,100,596.00	102,982.25	1.03
		Base		99.920458	2,997,613.75	103.353200	3,100,596.00	102,982.25	1.03
674599BZ7	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/16 2.5					2.5	01 Feb 2016		
		Local	4,500,000.000	99.794487	4,490,751.92	103.001100	4,635,049.50	144,297.58	1.54
		Base		99.794487	4,490,751.92	103.001100	4,635,049.50	144,297.58	1.54
68402LAC8	ORACLE CORP SR UNSECURED 01/16 5.25					5.25	15 Jan 2016		
		Local	1,000,000.000	100.324305	1,003,243.05	107.140200	1,071,402.00	68,158.95	0.36
		Base		100.324305	1,003,243.05	107.140200	1,071,402.00	68,158.95	0.36
717081DD2	PFIZER INC SR UNSECURED 01/17 0.9					0.9	15 Jan 2017		
		Local	5,000,000.000	99.887988	4,994,399.40	100.046000	5,002,300.00	7,900.60	1.66
		Base		99.887988	4,994,399.40	100.046000	5,002,300.00	7,900.60	1.66
742718DV8	PROCTER + GAMBLE CO/THE SR UNSECURED 08/16 1.45					1.45	15 Aug 2016		
		Local	3,000,000.000	99.658498	2,989,754.94	101.639800	3,049,194.00	59,439.06	1.01
		Base		99.658498	2,989,754.94	101.639800	3,049,194.00	59,439.06	1.01
78008TXB5	ROYAL BANK OF CANADA SR UNSECURED 10/14 VAR					0.92485	30 Oct 2014		
		Local	5,000,000.000	100.158736	5,007,936.81	100.226700	5,011,335.00	3,398.19	1.66
		Base		100.158736	5,007,936.81	100.226700	5,011,335.00	3,398.19	1.66

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80851QDA9	CHARLES SCHWAB CORP SR UNSECURED 09/17 6.375					6.375	01 Sep 2017		
		Local	1,000,000.000	100.409462	1,004,094.62	115.289900	1,152,899.00	148,804.38	0.38
		Base		100.409462	1,004,094.62	115.289900	1,152,899.00	148,804.38	0.38
86787EAQ0	SUNTRUST BANK SR UNSECURED 02/17 VAR					0.66385	15 Feb 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	99.974400	4,998,720.00	-1,280.00	1.66
		Base		100.000000	5,000,000.00	99.974400	4,998,720.00	-1,280.00	1.66
871829AL1	SYSCO CORPORATION COMPANY GUAR 02/18 5.25					5.25	12 Feb 2018		
		Local	1,000,000.000	99.750373	997,503.73	111.971800	1,119,718.00	122,214.27	0.37
		Base		99.750373	997,503.73	111.971800	1,119,718.00	122,214.27	0.37
89231MAC9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2014 A A3					0.67	15 Dec 2017		
		Local	4,000,000.000	99.983025	3,999,321.01	100.070700	4,002,828.00	3,506.99	1.33
Original Face:		Base	4,000,000.000	99.983025	3,999,321.01	100.070700	4,002,828.00	3,506.99	1.33
89233P5E2	TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/16 2					2.0	15 Sep 2016		
		Local	2,000,000.000	99.771482	1,995,429.64	102.582600	2,051,652.00	56,222.36	0.68
		Base		99.771482	1,995,429.64	102.582600	2,051,652.00	56,222.36	0.68
89233P6S0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25					1.25	05 Oct 2017		
		Local	5,000,000.000	99.962200	4,998,110.01	99.931000	4,996,550.00	-1,560.01	1.66
		Base		99.962200	4,998,110.01	99.931000	4,996,550.00	-1,560.01	1.66
912828VE7	US TREASURY N/B 05/18 1					1.0	31 May 2018		
		Local	5,000,000.000	100.304139	5,015,206.95	98.914100	4,945,705.00	-69,501.95	1.64
		Base		100.304139	5,015,206.95	98.914100	4,945,705.00	-69,501.95	1.64
92343VAY0	VERIZON COMMUNICATIONS SR UNSECURED 04/16 3					3.0	01 Apr 2016		
		Local	5,000,000.000	99.818643	4,990,932.13	103.676900	5,183,845.00	192,912.87	1.72
		Base		99.818643	4,990,932.13	103.676900	5,183,845.00	192,912.87	1.72
928668AA0	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 05/17 1.25					1.25	23 May 2017		
		Local	5,000,000.000	99.940206	4,997,010.31	100.070500	5,003,525.00	6,514.69	1.66
		Base		99.940206	4,997,010.31	100.070500	5,003,525.00	6,514.69	1.66
931142CG6	WAL MART STORES INC SR UNSECURED 04/17 5.375					5.375	05 Apr 2017		
		Local	1,000,000.000	99.896578	998,965.78	111.942700	1,119,427.00	120,461.22	0.37
		Base		99.896578	998,965.78	111.942700	1,119,427.00	120,461.22	0.37

& 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
94974BFK1	WELLS FARGO + COMPANY SR UNSECURED 04/18 VAR					0.85585	23 Apr 2018		
			5,000,000.000	Local 100.000000	5,000,000.00	100.866600	5,043,330.00	43,330.00	1.67
				Base 100.000000	5,000,000.00	100.866600	5,043,330.00	43,330.00	1.67
US DOLLAR Total									
			250,205,205.470	Local	252,213,053.13		255,135,219.26	2,922,166.13	84.73
	Original Face:		177,734,028.000	Base	252,213,053.13		255,135,219.26	2,922,166.13	84.73
FIXED INCOME Total									
			250,205,205.470	Base	252,213,053.13		255,135,219.26	2,922,166.13	84.73
	Original Face:		177,734,028.000						

& Issue has redenominated but Local is not converted
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Holdings

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

As of: *June 30, 2014* *View Date:* *July 21, 2014*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		296,208,208.720	Base	298,206,706.37		301,130,184.84	2,923,478.47	100.00
Original Face:		177,734,028.000						

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

Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
7839989D1	SSC GOVERNMENT MM GVXX					0.019491	31 Dec 2030		
			176,358.120	Local	100.000000	176,358.12	100.000000	176,358.12	0.00	1.47
				Base	100.000000	176,358.12	100.000000	176,358.12	0.00	1.47
US DOLLAR Total									
			176,358.120	Local		176,358.12		176,358.12	0.00	1.47
				Base		176,358.12		176,358.12	0.00	1.47
CASH EQUIVALENT Total									
			176,358.120	Base		176,358.12		176,358.12	0.00	1.47
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
ACI081B93	LOCAL GOV INVS POOL 4 MUTUAL FUND								
			5,420,611.140	Local	1.000000	5,420,611.14	1.000000	5,420,611.14	0.00	45.10
				Base	1.000000	5,420,611.14	1.000000	5,420,611.14	0.00	45.10
ACI081BB8	LOCAL GOV INVS POOL 700 MUTUAL FUND								
			532,905.982	Local	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									
			5,953,517.122	Local		5,958,451.16		5,958,453.96	2.80	49.57
				Base		5,958,451.16		5,958,453.96	2.80	49.57
EQUITY Total									
			5,953,517.122	Base		5,958,451.16		5,958,453.96	2.80	49.57
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31294KTB1	FED HM LN PC POOL E01446					4.5	01 Sep 2018		
		Local	224,420.100	99.846729	224,076.13	106.063579	238,027.99	13,951.86	1.98
Original Face:		Base	3,000,000.000	99.846729	224,076.13	106.063579	238,027.99	13,951.86	1.98
313379S75	FEDERAL HOME LOAN BANK BONDS 06/22 2.5					2.5	27 Jun 2022		
		Local	400,000.000	100.000000	400,000.00	97.516300	390,065.20	-9,934.80	3.25
		Base		100.000000	400,000.00	97.516300	390,065.20	-9,934.80	3.25
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	99.777700	997,777.00	-2,223.00	8.30
		Base		100.000000	1,000,000.00	99.777700	997,777.00	-2,223.00	8.30
3136AD2H1	FANNIE MAE FNR 2013 43 XP					1.5	25 Aug 2041		
		Local	1,820,366.780	100.164700	1,823,364.93	93.458800	1,701,292.95	-122,071.98	14.15
Original Face:		Base	2,000,000.000	100.164700	1,823,364.93	93.458800	1,701,292.95	-122,071.98	14.15
3136FTN70	FANNIE MAE NOTES 11/25 3					3.0	28 Nov 2025		
		Local	750,000.000	100.000000	750,000.00	97.089300	728,169.75	-21,830.25	6.06
		Base		100.000000	750,000.00	97.089300	728,169.75	-21,830.25	6.06
3137A2PF2	FREDDIE MAC FHR 3766 HE					3.0	15 Nov 2020		
		Local	196,221.930	101.211001	198,598.18	103.715600	203,512.75	4,914.57	1.69
Original Face:		Base	648,587.000	101.211001	198,598.18	103.715600	203,512.75	4,914.57	1.69
3137A7HC7	FREDDIE MAC FHR 3800 KE					3.5	15 Feb 2026		
		Local	498,718.720	103.616764	516,756.20	106.135600	529,318.11	12,561.91	4.40
Original Face:		Base	500,000.000	103.616764	516,756.20	106.135600	529,318.11	12,561.91	4.40
3138ASYU0	FNMA POOL AJ1622					3.0	01 Oct 2026		
		Local	361,805.340	102.557273	371,057.69	104.004033	376,292.15	5,234.46	3.13
Original Face:		Base	495,228.000	102.557273	371,057.69	104.004033	376,292.15	5,234.46	3.13
31396WBV7	FANNIE MAE FNR 2007 56 EP					5.5	25 Jun 2027		
		Local	112,116.260	102.686782	115,128.58	111.237100	124,714.88	9,586.30	1.04
Original Face:		Base	1,000,000.000	102.686782	115,128.58	111.237100	124,714.88	9,586.30	1.04
36241KJZ2	GNMA POOL 782080 GN 02/21 FIXED 4.5					4.5	15 Feb 2021		
		Local	232,905.270	102.056956	237,696.03	106.518616	248,087.47	10,391.44	2.06
Original Face:		Base	1,675,000.000	102.056956	237,696.03	106.518616	248,087.47	10,391.44	2.06

& 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: *June 30, 2014* *View Date:* *July 21, 2014*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38376JFP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 106 HA					4.0	16 Nov 2039		
		Local	242,798.330	102.106818	247,913.65	105.624700	256,455.01	8,541.36	2.13
Original Face:		Base	877,500.000	102.106818	247,913.65	105.624700	256,455.01	8,541.36	2.13
38376KWC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 87 BD					3.0	20 Oct 2038		
		Local	89,118.140	101.057922	90,060.94	102.977900	91,771.99	1,711.05	0.76
Original Face:		Base	400,000.000	101.057922	90,060.94	102.977900	91,771.99	1,711.05	0.76
US DOLLAR Total									
		Local	5,928,470.870		5,974,652.33		5,885,485.25	-89,167.08	48.96
Original Face:		Base	10,596,315.000		5,974,652.33		5,885,485.25	-89,167.08	48.96
FIXED INCOME Total									
		Base	5,928,470.870		5,974,652.33		5,885,485.25	-89,167.08	48.96
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: *June 30, 2014* *View Date:* *July 21, 2014*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		12,058,346.112	Base		12,109,461.61		12,020,297.33	-89,164.28	100.00
Original Face:		10,596,315.000							

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Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
			-125.000	Local	1.000000	-125.00	1.000000	-125.00	0.00	0.00
				Base	1.000000	-125.00	1.000000	-125.00	0.00	0.00
US DOLLAR Total									
			-125.000	Local		-125.00		-125.00	0.00	0.00
				Base		-125.00		-125.00	0.00	0.00
CASH Total									
			-125.000	Base		-125.00		-125.00	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
12476FL46	CAFCO LLC					0.22	04 Nov 2014		
			5,000,000.000	Local	99.923000	4,996,150.00	99.927680	4,996,384.00	234.00	1.50
				Base	99.923000	4,996,150.00	99.927680	4,996,384.00	234.00	1.50
4497W1L38	ING (US) FUNDING LLC					0.3	03 Nov 2014		
			5,000,000.000	Local	99.895833	4,994,791.66	99.917400	4,995,870.00	1,078.34	1.50
				Base	99.895833	4,994,791.66	99.917400	4,995,870.00	1,078.34	1.50
45779QG83	INSTITUTIONAL SECURED					0.3	08 Jul 2014		
			5,000,000.000	Local	99.994167	4,999,708.33	99.994167	4,999,708.33	0.00	1.50
				Base	99.994167	4,999,708.33	99.994167	4,999,708.33	0.00	1.50
78009NHT6	ROYAL BK OF CANADA					0.5751	14 Aug 2014		
			2,000,000.000	Local	100.000000	2,000,000.00	99.730000	1,994,600.00	-5,400.00	0.60
				Base	100.000000	2,000,000.00	99.730000	1,994,600.00	-5,400.00	0.60
85749P9B9	STATE STR INSTL LIQUID RESVS					0.063656	31 Dec 2099		
			829,340.770	Local	100.000000	829,340.77	100.000000	829,340.77	0.00	0.25
				Base	100.000000	829,340.77	100.000000	829,340.77	0.00	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
979QHT009	WELLS FARGO REPO					0.08	01 Jul 2014		
		9,000,000.000	Local	100.000000	9,000,000.00	100.000000	9,000,000.00	0.00	2.70
			Base	100.000000	9,000,000.00	100.000000	9,000,000.00	0.00	2.70
US DOLLAR Total									
		26,829,340.770	Local		26,819,990.76		26,815,903.10	-4,087.66	8.03
			Base		26,819,990.76		26,815,903.10	-4,087.66	8.03
CASH EQUIVALENT Total									
		26,829,340.770	Base		26,819,990.76		26,815,903.10	-4,087.66	8.03
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	100.603515	2,012,070.30	103.916600	2,078,332.00	66,261.70	0.62
			Base	100.603515	2,012,070.30	103.916600	2,078,332.00	66,261.70	0.62
00206RAY8	AT+T INC SR UNSECURED 08/16 2.4					2.4	15 Aug 2016		
		5,000,000.000	Local	102.909779	5,145,488.96	103.046700	5,152,335.00	6,846.04	1.54
			Base	102.909779	5,145,488.96	103.046700	5,152,335.00	6,846.04	1.54
025816BH1	AMERICAN EXPRESS CO SR UNSECURED 05/18 VAR					0.8181	22 May 2018		
		5,000,000.000	Local	100.030625	5,001,531.25	100.747200	5,037,360.00	35,828.75	1.51
			Base	100.030625	5,001,531.25	100.747200	5,037,360.00	35,828.75	1.51
035242AF3	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/19 VAR					0.62535	01 Feb 2019		
		5,000,000.000	Local	100.000000	5,000,000.00	100.045500	5,002,275.00	2,275.00	1.50
			Base	100.000000	5,000,000.00	100.045500	5,002,275.00	2,275.00	1.50
039483AY8	ARCHER DANIELS SR UNSECURED 03/18 5.45					5.45	15 Mar 2018		
		2,500,000.000	Local	113.384965	2,834,624.12	113.593700	2,839,842.50	5,218.38	0.85
			Base	113.384965	2,834,624.12	113.593700	2,839,842.50	5,218.38	0.85
05564UAH3	BMW FLOORPLAN MASTER OWNER TRU BMWFT 2012 1A A 144A					0.5511	15 Sep 2017		
		3,000,000.000	Local	100.000000	3,000,000.00	100.308800	3,009,264.00	9,264.00	0.90
Original Face:		3,000,000.000	Base	100.000000	3,000,000.00	100.308800	3,009,264.00	9,264.00	0.90

& 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
06051GES4	BANK OF AMERICA CORP SR UNSECURED 01/16 1.25					1.25	11 Jan 2016		
		Local	2,000,000.000	99.898595	1,997,971.90	100.750000	2,015,000.00	17,028.10	0.60
		Base		99.898595	1,997,971.90	100.750000	2,015,000.00	17,028.10	0.60
06741TFY8	BARCLAYS BANK PLC SR UNSECURED 09/16 VAR					1.25	26 Sep 2016		
		Local	5,000,000.000	99.972402	4,998,620.11	98.834800	4,941,740.00	-56,880.11	1.48
		Base		99.972402	4,998,620.11	98.834800	4,941,740.00	-56,880.11	1.48
10513KAC8	BRANCH BANKING + TRUST SUBORDINATED 05/17 VAR					0.52735	23 May 2017		
		Local	2,530,000.000	96.146057	2,432,495.24	99.251800	2,511,070.54	78,575.30	0.75
		Base		96.146057	2,432,495.24	99.251800	2,511,070.54	78,575.30	0.75
126802CF2	CABELA S MASTER CREDIT CARD TR CABMT 2012 2A A2 144A					0.63175	15 Jun 2020		
		Local	3,000,000.000	100.000000	3,000,000.00	100.667800	3,020,034.00	20,034.00	0.90
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	100.667800	3,020,034.00	20,034.00	0.90
140420NL0	CAPITAL ONE BANK USA NA SR UNSECURED 06/17 1.3					1.3	05 Jun 2017		
		Local	2,000,000.000	99.988293	1,999,765.86	99.966700	1,999,334.00	-431.86	0.60
		Base		99.988293	1,999,765.86	99.966700	1,999,334.00	-431.86	0.60
141781BA1	CARGILL INC SR UNSECURED 144A 03/17 1.9					1.9	01 Mar 2017		
		Local	2,000,000.000	99.896684	1,997,933.68	101.842400	2,036,848.00	38,914.32	0.61
		Base		99.896684	1,997,933.68	101.842400	2,036,848.00	38,914.32	0.61
2027A0GL7	COMMONWEALTH BANK AUST SR UNSECURED 144A 10/17 VAR					0.82485	30 Oct 2017		
		Local	2,000,000.000	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.60
		Base		100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.60
233851AJ3	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 01/15 2.3					2.3	09 Jan 2015		
		Local	2,500,000.000	100.433755	2,510,843.88	100.925000	2,523,125.00	12,281.12	0.76
		Base		100.433755	2,510,843.88	100.925000	2,523,125.00	12,281.12	0.76
24422ERN1	JOHN DEERE CAPITAL CORP SR UNSECURED 03/17 1.4					1.4	15 Mar 2017		
		Local	2,000,000.000	99.984439	1,999,688.78	101.326200	2,026,524.00	26,835.22	0.61
		Base		99.984439	1,999,688.78	101.326200	2,026,524.00	26,835.22	0.61
3128HVKE8	FREDDIEMAC STRIP FHS 237 F22					0.50175	15 May 2036		
		Local	1,307,647.840	100.056722	1,308,389.57	100.060264	1,308,435.88	46.31	0.39
Original Face:		Base	16,000,000.000	100.056722	1,308,389.57	100.060264	1,308,435.88	46.31	0.39

& 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
3128HXSR7	FREDDIEMAC STRIP FHS 268 25					2.5	15 Aug 2042		
		Local	4,506,446.300	101.599225	4,578,514.51	99.230252	4,471,758.02	-106,756.49	1.34
Original Face:		Base	5,000,000.000	101.599225	4,578,514.51	99.230252	4,471,758.02	-106,756.49	1.34
3128HXW76	FREDDIEMAC STRIP FHS 270 300					3.0	15 Aug 2042		
		Local	9,108,404.500	105.793715	9,636,119.54	99.360653	9,050,170.19	-585,949.35	2.71
Original Face:		Base	10,000,000.000	105.793715	9,636,119.54	99.360653	9,050,170.19	-585,949.35	2.71
31331XME9	FEDERAL FARM CREDIT BANK BONDS 01/27 5.3					5.3	25 Jan 2027		
		Local	2,500,000.000	121.985110	3,049,627.75	119.042500	2,976,062.50	-73,565.25	0.89
		Base		121.985110	3,049,627.75	119.042500	2,976,062.50	-73,565.25	0.89
31331XTK8	FEDERAL FARM CREDIT BANK BONDS 03/27 5.25					5.25	22 Mar 2027		
		Local	2,500,000.000	120.719363	3,017,984.08	116.584700	2,914,617.50	-103,366.58	0.87
		Base		120.719363	3,017,984.08	116.584700	2,914,617.50	-103,366.58	0.87
313380AU1	FEDERAL HOME LOAN BANK BONDS 02/25 2.55					2.55	07 Feb 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	94.790200	4,739,510.00	-260,490.00	1.42
		Base		100.000000	5,000,000.00	94.790200	4,739,510.00	-260,490.00	1.42
313380PF8	FEDERAL HOME LOAN BANK BONDS 09/21 2.1					2.1	27 Sep 2021		
		Local	2,000,000.000	100.000000	2,000,000.00	96.738800	1,934,776.00	-65,224.00	0.58
		Base		100.000000	2,000,000.00	96.738800	1,934,776.00	-65,224.00	0.58
313381RP2	FEDERAL HOME LOAN BANK BONDS 07/25 3					3.0	11 Jul 2025		
		Local	1,200,000.000	100.000000	1,200,000.00	96.551900	1,158,622.80	-41,377.20	0.35
		Base		100.000000	1,200,000.00	96.551900	1,158,622.80	-41,377.20	0.35
313382HB2	FEDERAL HOME LOAN BANK BONDS 04/26 3					3.0	02 Apr 2026		
		Local	3,250,000.000	100.000000	3,250,000.00	97.042300	3,153,874.75	-96,125.25	0.94
		Base		100.000000	3,250,000.00	97.042300	3,153,874.75	-96,125.25	0.94
3133EAS82	FEDERAL FARM CREDIT BANK BONDS 06/20 1.84					1.84	04 Jun 2020		
		Local	2,000,000.000	100.000000	2,000,000.00	97.992300	1,959,846.00	-40,154.00	0.59
		Base		100.000000	2,000,000.00	97.992300	1,959,846.00	-40,154.00	0.59
3133EAX29	FEDERAL FARM CREDIT BANK BONDS 09/17 0.98					0.98	18 Sep 2017		
		Local	1,000,000.000	100.000000	1,000,000.00	99.777700	997,777.00	-2,223.00	0.30
		Base		100.000000	1,000,000.00	99.777700	997,777.00	-2,223.00	0.30

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3133EAZN1	FEDERAL FARM CREDIT BANK BONDS 07/20 1.84					1.84	24 Jul 2020		
		Local	2,000,000.000	100.000000	2,000,000.00	98.309200	1,966,184.00	-33,816.00	0.59
		Base		100.000000	2,000,000.00	98.309200	1,966,184.00	-33,816.00	0.59
3135G0NC3	FANNIE MAE NOTES 08/17 1					1.0	14 Aug 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	99.912800	4,995,640.00	-4,360.00	1.50
		Base		100.000000	5,000,000.00	99.912800	4,995,640.00	-4,360.00	1.50
3136A6E59	FANNIEMAE ACES FNA 2012 M6 AFL					0.652	25 Jun 2022		
		Local	2,937,779.130	100.000000	2,937,779.13	100.686900	2,957,958.73	20,179.60	0.89
Original Face:		Base	3,000,000.000	100.000000	2,937,779.13	100.686900	2,957,958.73	20,179.60	0.89
3136A6UL6	FANNIE MAE FNR 2012 63 BT					3.0	25 Mar 2039		
		Local	5,000,000.000	101.369598	5,068,479.91	98.309100	4,915,455.00	-153,024.91	1.47
Original Face:		Base	5,000,000.000	101.369598	5,068,479.91	98.309100	4,915,455.00	-153,024.91	1.47
3136A9MN5	FANNIEMAE ACES FNA 2012 M14 A2					2.301	25 Sep 2022		
		Local	2,000,000.000	101.037814	2,020,756.28	97.354400	1,947,088.00	-73,668.28	0.58
Original Face:		Base	2,000,000.000	101.037814	2,020,756.28	97.354400	1,947,088.00	-73,668.28	0.58
3136FT4X4	FANNIE MAE NOTES 09/24 3					3.0	27 Sep 2024		
		Local	2,480,000.000	100.000000	2,480,000.00	97.560400	2,419,497.92	-60,502.08	0.72
		Base		100.000000	2,480,000.00	97.560400	2,419,497.92	-60,502.08	0.72
3136FTN70	FANNIE MAE NOTES 11/25 3					3.0	28 Nov 2025		
		Local	1,000,000.000	100.000000	1,000,000.00	97.089300	970,893.00	-29,107.00	0.29
		Base		100.000000	1,000,000.00	97.089300	970,893.00	-29,107.00	0.29
3137AJ6H2	FREDDIE MAC FHR 3955 BK					2.0	15 Feb 2041		
		Local	3,267,582.650	100.946667	3,298,515.78	98.737700	3,226,335.95	-72,179.83	0.97
Original Face:		Base	5,000,000.000	100.946667	3,298,515.78	98.737700	3,226,335.95	-72,179.83	0.97
3137AJMF8	FHLMC MULTIFAMILY STRUCTURED P FHMS K016 A2					2.9676	25 Oct 2021		
		Local	5,000,000.000	105.130719	5,256,535.96	103.406300	5,170,315.00	-86,220.96	1.55
Original Face:		Base	5,000,000.000	105.130719	5,256,535.96	103.406300	5,170,315.00	-86,220.96	1.55
3137AKHD6	FREDDIE MAC FHR 3989 BW					3.5	15 Jan 2027		
		Local	3,000,000.000	105.406832	3,162,204.96	101.980600	3,059,418.00	-102,786.96	0.92
Original Face:		Base	3,000,000.000	105.406832	3,162,204.96	101.980600	3,059,418.00	-102,786.96	0.92

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3137AL2X6	FREDDIE MAC FHR 3990 BH					3.5	15 Jan 2032		
		Local	5,564,999.940	101.893061	5,670,348.77	98.306060	5,470,732.18	-199,616.59	1.64
Original Face:		Base	5,565,000.000	101.893061	5,670,348.77	98.306060	5,470,732.18	-199,616.59	1.64
3137AMMY0	FREDDIE MAC FHR 4012 GC					3.5	15 Jun 2040		
		Local	4,494,000.000	107.153117	4,815,461.10	104.411100	4,692,234.83	-123,226.27	1.41
Original Face:		Base	4,494,000.000	107.153117	4,815,461.10	104.411100	4,692,234.83	-123,226.27	1.41
3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
		Local	793,613.380	100.372001	796,565.63	97.909260	777,020.99	-19,544.64	0.23
Original Face:		Base	2,000,000.000	100.372001	796,565.63	97.909260	777,020.99	-19,544.64	0.23
3137APJG6	FREDDIE MAC FHR 4030 BC					2.0	15 Jan 2042		
		Local	3,580,878.050	100.464279	3,597,503.33	97.756900	3,500,555.37	-96,947.96	1.05
Original Face:		Base	5,000,000.000	100.464279	3,597,503.33	97.756900	3,500,555.37	-96,947.96	1.05
3137APUK4	FREDDIE MAC FHR 4045 HP					3.5	15 May 2042		
		Local	848,273.570	101.803892	863,575.51	90.362200	766,518.66	-97,056.85	0.23
Original Face:		Base	10,630,000.000	101.803892	863,575.51	90.362200	766,518.66	-97,056.85	0.23
3137ATR20	FREDDIE MAC FHR 4097 VH					1.5	15 Oct 2041		
		Local	11,039,249.830	100.470011	11,091,135.55	96.816000	10,687,760.12	-403,375.43	3.20
Original Face:		Base	14,878,168.000	100.470011	11,091,135.55	96.816000	10,687,760.12	-403,375.43	3.20
3137AYK42	FREDDIE MAC FHR 4172 PE					3.0	15 Feb 2043		
		Local	5,000,000.000	98.893387	4,944,669.34	95.372300	4,768,615.00	-176,054.34	1.43
Original Face:		Base	5,000,000.000	98.893387	4,944,669.34	95.372300	4,768,615.00	-176,054.34	1.43
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.0	15 Mar 2043		
		Local	4,453,062.100	99.536704	4,432,431.24	97.839400	4,356,849.24	-75,582.00	1.30
Original Face:		Base	5,000,000.000	99.536704	4,432,431.24	97.839400	4,356,849.24	-75,582.00	1.30
3137GAWQ6	FREDDIE MAC FHR 3738 BH					3.0	15 Dec 2038		
		Local	5,000,000.000	101.569101	5,078,455.04	102.848200	5,142,410.00	63,954.96	1.54
Original Face:		Base	5,000,000.000	101.569101	5,078,455.04	102.848200	5,142,410.00	63,954.96	1.54
3137GAWS2	FREDDIE MAC FHR 3738 BJ					3.5	15 Dec 2038		
		Local	5,000,000.000	103.794352	5,189,717.60	103.669500	5,183,475.00	-6,242.60	1.55
Original Face:		Base	5,000,000.000	103.794352	5,189,717.60	103.669500	5,183,475.00	-6,242.60	1.55

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3138EDSW2	FNMA POOL AK8632					3.5	01 Apr 2042		
		Local	4,196,123.300	104.519178	4,385,753.59	103.098451	4,326,138.12	-59,615.47	1.30
Original Face:		Base	5,000,000.000	104.519178	4,385,753.59	103.098451	4,326,138.12	-59,615.47	1.30
3138L0WA5	FNMA POOL AM0640					2.21	01 May 2021		
		Local	1,800,000.000	101.980714	1,835,652.85	98.593300	1,774,679.40	-60,973.45	0.53
Original Face:		Base	1,800,000.000	101.980714	1,835,652.85	98.593300	1,774,679.40	-60,973.45	0.53
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.0	25 May 2049		
		Local	1,041,935.100	106.987788	1,114,743.32	108.364400	1,129,086.72	14,343.40	0.34
Original Face:		Base	10,000,000.000	106.987788	1,114,743.32	108.364400	1,129,086.72	14,343.40	0.34
31398NY24	FANNIE MAE FNR 2010 123 PM					4.0	25 Jul 2040		
		Local	6,000,000.000	108.942435	6,536,546.11	106.191800	6,371,508.00	-165,038.11	1.91
Original Face:		Base	6,000,000.000	108.942435	6,536,546.11	106.191800	6,371,508.00	-165,038.11	1.91
31398T7A3	FANNIE MAE FNR 2010 113 LV					4.0	25 Jun 2030		
		Local	4,811,162.420	107.722092	5,182,684.80	107.398300	5,167,106.65	-15,578.15	1.55
Original Face:		Base	5,568,000.000	107.722092	5,182,684.80	107.398300	5,167,106.65	-15,578.15	1.55
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	1,045,551.350	106.516022	1,113,679.71	105.999300	1,108,277.11	-5,402.60	0.33
Original Face:		Base	5,000,000.000	106.516022	1,113,679.71	105.999300	1,108,277.11	-5,402.60	0.33
34528QBU7	FORD CREDIT FLOORPLAN MASTER O FORDF 2012 4 A2					0.50175	15 Sep 2016		
		Local	2,000,000.000	100.000000	2,000,000.00	100.041900	2,000,838.00	838.00	0.60
Original Face:		Base	2,000,000.000	100.000000	2,000,000.00	100.041900	2,000,838.00	838.00	0.60
34528QCD4	FORD CREDIT FLOORPLAN MASTER O FORDF 2013 1 A1					0.85	15 Jan 2018		
		Local	2,000,000.000	99.982366	1,999,647.32	100.333300	2,006,666.00	7,018.68	0.60
Original Face:		Base	2,000,000.000	99.982366	1,999,647.32	100.333300	2,006,666.00	7,018.68	0.60
34530KAA1	FORD CREDIT AUTO OWNER TRUST FORDO 2014 B A2					0.47	15 Mar 2017		
		Local	5,000,000.000	99.996326	4,999,816.30	99.998300	4,999,915.00	98.70	1.50
Original Face:		Base	5,000,000.000	99.996326	4,999,816.30	99.998300	4,999,915.00	98.70	1.50
36159JCY5	GE CAPITAL CREDIT CARD MASTER GEMNT 2012 3 A					0.60175	15 Mar 2020		
		Local	3,000,000.000	100.000000	3,000,000.00	99.687300	2,990,619.00	-9,381.00	0.90
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	99.687300	2,990,619.00	-9,381.00	0.90

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36159LBS4	GE DEALER FLOORPLAN MASTER NOT GEDFT 2012 1 A					0.723	20 Feb 2017		
		Local	4,000,000.000	100.261276	4,010,451.02	100.069000	4,002,760.00	-7,691.02	1.20
Original Face:		Base	4,000,000.000	100.261276	4,010,451.02	100.069000	4,002,760.00	-7,691.02	1.20
36962G5Y6	GENERAL ELEC CAP CORP SR UNSECURED 05/17 VAR					1.45	30 May 2017		
		Local	5,000,000.000	99.881316	4,994,065.81	101.913100	5,095,655.00	101,589.19	1.53
		Base		99.881316	4,994,065.81	101.913100	5,095,655.00	101,589.19	1.53
36966THT2	GENERAL ELEC CAP CORP SR UNSECURED 03/23 VAR					1.2306	15 Mar 2023		
		Local	4,000,000.000	100.000000	4,000,000.00	100.249100	4,009,964.00	9,964.00	1.20
		Base		100.000000	4,000,000.00	100.249100	4,009,964.00	9,964.00	1.20
370334BS2	GENERAL MILLS INC SR UNSECURED 01/16 VAR					0.42785	28 Jan 2016		
		Local	5,000,000.000	100.000000	5,000,000.00	100.063000	5,003,150.00	3,150.00	1.50
		Base		100.000000	5,000,000.00	100.063000	5,003,150.00	3,150.00	1.50
38377XC75	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 133 MN					3.5	16 Apr 2035		
		Local	5,000,000.000	104.160424	5,208,021.22	102.870300	5,143,515.00	-64,506.22	1.54
Original Face:		Base	5,000,000.000	104.160424	5,208,021.22	102.870300	5,143,515.00	-64,506.22	1.54
437076AW2	HOME DEPOT INC SR UNSECURED 04/21 4.4					4.4	01 Apr 2021		
		Local	3,000,000.000	110.647901	3,319,437.04	112.077800	3,362,334.00	42,896.96	1.01
		Base		110.647901	3,319,437.04	112.077800	3,362,334.00	42,896.96	1.01
44890VAC6	HYUNDAI AUTO LEASE SECURITIZAT HALST 2014 B A3 144A					0.98	15 Nov 2017		
		Local	5,000,000.000	99.987521	4,999,376.04	99.989460	4,999,473.00	96.96	1.50
Original Face:		Base	5,000,000.000	99.987521	4,999,376.04	99.989460	4,999,473.00	96.96	1.50
459200GX3	IBM CORP SR UNSECURED 07/16 1.95					1.95	22 Jul 2016		
		Local	3,000,000.000	101.243763	3,037,312.90	102.622200	3,078,666.00	41,353.10	0.92
		Base		101.243763	3,037,312.90	102.622200	3,078,666.00	41,353.10	0.92
459200HC8	IBM CORP SR UNSECURED 02/17 1.25					1.25	06 Feb 2017		
		Local	2,000,000.000	99.770052	1,995,401.04	100.813300	2,016,266.00	20,864.96	0.60
		Base		99.770052	1,995,401.04	100.813300	2,016,266.00	20,864.96	0.60
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					0.59335	12 Feb 2019		
		Local	3,000,000.000	100.000000	3,000,000.00	100.591800	3,017,754.00	17,754.00	0.90
		Base		100.000000	3,000,000.00	100.591800	3,017,754.00	17,754.00	0.90

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46623EJR1	JPMORGAN CHASE + CO SR UNSECURED 10/15 1.1					1.1	15 Oct 2015		
		Local	5,000,000.000	100.226719	5,011,335.93	100.415600	5,020,780.00	9,444.07	1.50
		Base		100.226719	5,011,335.93	100.415600	5,020,780.00	9,444.07	1.50
46625YXT5	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2005 LDP5 AM					5.447243	15 Dec 2044		
		Local	4,800,000.000	107.911268	5,179,740.87	106.163400	5,095,843.20	-83,897.67	1.53
Original Face:		Base	4,800,000.000	107.911268	5,179,740.87	106.163400	5,095,843.20	-83,897.67	1.53
59217GAY5	MET LIFE GLOB FUNDING I SECURED 144A 01/18 1.5					1.5	10 Jan 2018		
		Local	5,000,000.000	99.632117	4,981,605.85	99.286100	4,964,305.00	-17,300.85	1.49
		Base		99.632117	4,981,605.85	99.286100	4,964,305.00	-17,300.85	1.49
63534PAH0	NATIONAL CITY BANK SUBORDINATED 06/17 VAR					0.6006	07 Jun 2017		
		Local	7,000,000.000	96.118553	6,728,298.72	99.751200	6,982,584.00	254,285.28	2.09
		Base		96.118553	6,728,298.72	99.751200	6,982,584.00	254,285.28	2.09
64952WBK8	NEW YORK LIFE GLOBAL FDG SECURED 144A 10/17 1.3					1.3	30 Oct 2017		
		Local	5,000,000.000	99.878499	4,993,924.96	99.573800	4,978,690.00	-15,234.96	1.49
		Base		99.878499	4,993,924.96	99.573800	4,978,690.00	-15,234.96	1.49
713448BH0	PEPSICO INC SR UNSECURED 06/18 5					5.0	01 Jun 2018		
		Local	1,635,000.000	111.588087	1,824,465.22	112.788500	1,844,091.98	19,626.76	0.55
		Base		111.588087	1,824,465.22	112.788500	1,844,091.98	19,626.76	0.55
713448BY3	PEPSICO INC SR UNSECURED 03/22 2.75					2.75	05 Mar 2022		
		Local	3,000,000.000	99.866519	2,995,995.56	99.067700	2,972,031.00	-23,964.56	0.89
		Base		99.866519	2,995,995.56	99.067700	2,972,031.00	-23,964.56	0.89
742718DY2	PROCTER + GAMBLE CO/THE SR UNSECURED 02/22 2.3					2.3	06 Feb 2022		
		Local	3,000,000.000	99.462530	2,983,875.90	97.700700	2,931,021.00	-52,854.90	0.88
		Base		99.462530	2,983,875.90	97.700700	2,931,021.00	-52,854.90	0.88
78008SVU7	ROYAL BANK OF CANADA UNSECURED 05/20 VAR					0.62485	08 May 2020		
		Local	3,000,000.000	100.000000	3,000,000.00	97.173700	2,915,211.00	-84,789.00	0.87
		Base		100.000000	3,000,000.00	97.173700	2,915,211.00	-84,789.00	0.87
78444AAC1	SLM STUDENT LOAN TRUST SLMA 2007 4 A3					0.28875	25 Jan 2022		
		Local	1,564,427.060	99.587599	1,557,975.35	99.950600	1,563,654.23	5,678.88	0.47
Original Face:		Base	5,000,000.000	99.587599	1,557,975.35	99.950600	1,563,654.23	5,678.88	0.47

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78446XAA3	SLM STUDENT LOAN TRUST SLMA 2012 B A1 144A					1.25175	15 Dec 2021		
		Local	1,909,250.870	100.000000	1,909,250.87	100.398000	1,916,849.69	7,598.82	0.57
Original Face:		Base	5,000,000.000	100.000000	1,909,250.87	100.398000	1,916,849.69	7,598.82	0.57
78447GAB7	SLM STUDENT LOAN TRUST SLMA 2012 6 A2					0.432	25 Sep 2019		
		Local	2,000,000.000	100.000000	2,000,000.00	100.024700	2,000,494.00	494.00	0.60
Original Face:		Base	2,000,000.000	100.000000	2,000,000.00	100.024700	2,000,494.00	494.00	0.60
79604YAB5	SAMSUNG ELECTRON AMERICA COMPANY GUAR 144A 04/17 1.75					1.75	10 Apr 2017		
		Local	3,000,000.000	99.797532	2,993,925.95	100.467600	3,014,028.00	20,102.05	0.90
		Base		99.797532	2,993,925.95	100.467600	3,014,028.00	20,102.05	0.90
86787EAQ0	SUNTRUST BANK SR UNSECURED 02/17 VAR					0.66385	15 Feb 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	99.974400	4,998,720.00	-1,280.00	1.50
		Base		100.000000	5,000,000.00	99.974400	4,998,720.00	-1,280.00	1.50
89231MAC9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2014 A A3					0.67	15 Dec 2017		
		Local	4,000,000.000	99.983025	3,999,321.01	100.070700	4,002,828.00	3,506.99	1.20
Original Face:		Base	4,000,000.000	99.983025	3,999,321.01	100.070700	4,002,828.00	3,506.99	1.20
89233P6S0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25					1.25	05 Oct 2017		
		Local	5,000,000.000	99.962200	4,998,110.01	99.931000	4,996,550.00	-1,560.01	1.50
		Base		99.962200	4,998,110.01	99.931000	4,996,550.00	-1,560.01	1.50
89233P6T8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 VAR					0.47485	30 Oct 2017		
		Local	4,000,000.000	99.813914	3,992,556.57	99.147300	3,965,892.00	-26,664.57	1.19
		Base		99.813914	3,992,556.57	99.147300	3,965,892.00	-26,664.57	1.19
92343VBC7	VERIZON COMMUNICATIONS SR UNSECURED 11/21 3.5					3.5	01 Nov 2021		
		Local	3,000,000.000	103.298864	3,098,965.92	103.025000	3,090,750.00	-8,215.92	0.93
		Base		103.298864	3,098,965.92	103.025000	3,090,750.00	-8,215.92	0.93
92887CAE8	VOLVO FINANCIAL EQUIPMENT LLC VFET 2012 1A A3 144A					0.91	17 Aug 2015		
		Local	352,013.060	99.999242	352,010.39	100.045200	352,172.17	161.78	0.11
Original Face:		Base	2,000,000.000	99.999242	352,010.39	100.045200	352,172.17	161.78	0.11
929903CJ9	WACHOVIA CORP SUBORDINATED 10/16 VAR					0.59645	15 Oct 2016		
		Local	5,000,000.000	96.379724	4,818,986.20	99.821200	4,991,060.00	172,073.80	1.49
		Base		96.379724	4,818,986.20	99.821200	4,991,060.00	172,073.80	1.49

& Issue has redenominated but Local is not converted
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Holdings

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

As of: *June 30, 2014* *View Date:* *July 21, 2014*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
94974BFK1	WELLS FARGO + COMPANY SR UNSECURED 04/18 VAR					0.85585	23 Apr 2018		
			5,000,000.000	Local 100.000000	5,000,000.00	100.866600	5,043,330.00	43,330.00	1.51
				Base 100.000000	5,000,000.00	100.866600	5,043,330.00	43,330.00	1.51
US DOLLAR Total									
			304,517,400.450	Local	309,828,739.01		307,078,747.94	-2,749,991.07	91.97
	Original Face:		204,735,168.000	Base	309,828,739.01		307,078,747.94	-2,749,991.07	91.97
FIXED INCOME Total									
			304,517,400.450	Base	309,828,739.01		307,078,747.94	-2,749,991.07	91.97
	Original Face:		204,735,168.000						

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Books Closed

Prepared by State Street

Holdings

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

As of: *June 30, 2014* *View Date:* *July 21, 2014*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		331,346,616.220	Base		336,648,604.77		333,894,526.04	-2,754,078.73	100.00
Original Face:		204,735,168.000							

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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 EQUIVALENT								
US DOLLAR							Exchange Rate:	1.000000
06945MG18	BARTON CAPITAL CORP.				0.11	01 Jul 2014		
	10,806,559.000	Local	100.000000	10,806,559.00	100.000000	10,806,559.00	0.00	0.97
		Base	100.000000	10,806,559.00	100.000000	10,806,559.00	0.00	0.97
13738KG19	CAN AST & CAN LTD JT				0.12	01 Jul 2014		
	21,613,118.000	Local	100.000000	21,613,118.00	100.000000	21,613,118.00	0.00	1.94
		Base	100.000000	21,613,118.00	100.000000	21,613,118.00	0.00	1.94
15060YJ84	CEDAR SPRING CPTL CO				0.23	08 Sep 2014		
	40,000,000.000	Local	99.955917	39,982,366.67	99.955917	39,982,366.67	0.00	3.60
		Base	99.955917	39,982,366.67	99.955917	39,982,366.67	0.00	3.60
2063C1J27	CONCORD MIN CPTL CO				0.2	02 Sep 2014		
	30,000,000.000	Local	99.965000	29,989,500.00	99.965000	29,989,500.00	0.00	2.70
		Base	99.965000	29,989,500.00	99.965000	29,989,500.00	0.00	2.70
2284K1J20	CROWN POINT CAP CO.				0.2	02 Sep 2014		
	30,000,000.000	Local	99.965000	29,989,500.00	99.965000	29,989,500.00	0.00	2.70
		Base	99.965000	29,989,500.00	99.965000	29,989,500.00	0.00	2.70
38346MG16	GOTHAM FDG CORP				0.15	01 Jul 2014		
	10,806,559.000	Local	100.000000	10,806,559.00	100.000000	10,806,559.00	0.00	0.97
		Base	100.000000	10,806,559.00	100.000000	10,806,559.00	0.00	0.97
4497W1M11	ING (US) FUNDING LLC				0.3	01 Dec 2014		
	40,000,000.000	Local	99.872500	39,949,000.00	99.886640	39,954,656.00	5,656.00	3.59
		Base	99.872500	39,949,000.00	99.886640	39,954,656.00	5,656.00	3.59
45779VAC9	INSTITUTIONAL SECURED				0.38	04 Sep 2014		
	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	2.25
		Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	2.25
76582KG13	RIDGEFIELD FUNDING CO				0.22	01 Jul 2014		
	17,290,494.000	Local	100.000000	17,290,494.00	100.000000	17,290,494.00	0.00	1.56
		Base	100.000000	17,290,494.00	100.000000	17,290,494.00	0.00	1.56

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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
76582KKH3	RIDGEFIELD FUNDING CO					0.3296	17 Oct 2014		
		7,500,000.000	Local	99.901120	7,492,584.00	99.915430	7,493,657.25	1,073.25	0.67
			Base	99.901120	7,492,584.00	99.915430	7,493,657.25	1,073.25	0.67
78009NHT6	ROYAL BK OF CANADA					0.5751	14 Aug 2017		
		9,942,034.000	Local	100.000002	9,942,034.16	99.730000	9,915,190.51	-26,843.65	0.89
			Base	100.000002	9,942,034.16	99.730000	9,915,190.51	-26,843.65	0.89
85520MJ87	STARBIRD FDG. CORP					0.21	08 Sep 2014		
		30,000,000.000	Local	99.959750	29,987,925.00	99.959750	29,987,925.00	0.00	2.70
			Base	99.959750	29,987,925.00	99.959750	29,987,925.00	0.00	2.70
85749P9B9	STATE STR INSTL LIQUID RESVS					0.063656	31 Dec 2099		
		656,538.830	Local	100.000000	656,538.83	100.000000	656,538.83	0.00	0.06
			Base	100.000000	656,538.83	100.000000	656,538.83	0.00	0.06
912796BT5	TREASURY BILL 07/14 0.00000					0.01	24 Jul 2014		
		8,645,247.000	Local	99.992992	8,644,641.18	99.992992	8,644,641.18	0.00	0.78
			Base	99.992992	8,644,641.18	99.992992	8,644,641.18	0.00	0.78
979QHT009	WELLS FARGO REPO					0.08	01 Jul 2014		
		3,906,227.110	Local	100.000000	3,906,227.11	100.000000	3,906,227.11	0.00	0.35
			Base	100.000000	3,906,227.11	100.000000	3,906,227.11	0.00	0.35
979QRC005	BANK OF AMERICA REPO					0.06	01 Jul 2014		
		29,093,772.890	Local	100.000000	29,093,772.89	100.000000	29,093,772.89	0.00	2.62
			Base	100.000000	29,093,772.89	100.000000	29,093,772.89	0.00	2.62
US DOLLAR Total									
		315,260,549.830	Local		315,150,819.84		315,130,705.44	-20,114.40	28.35
			Base		315,150,819.84		315,130,705.44	-20,114.40	28.35
CASH EQUIVALENT Total									
		315,260,549.830	Base		315,150,819.84		315,130,705.44	-20,114.40	28.35

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00206RBS0	AT+T INC SR UNSECURED 02/16 VAR					0.60835	12 Feb 2016		
		Local	4,322,624.000	99.999990	4,322,623.57	100.286900	4,335,025.61	12,402.04	0.39
		Base		99.999990	4,322,623.57	100.286900	4,335,025.61	12,402.04	0.39
00287YAH2	ABBVIE INC SR UNSECURED 11/15 VAR					0.98285	06 Nov 2015		
		Local	6,483,935.000	100.000005	6,483,935.31	100.832400	6,537,907.27	53,971.96	0.59
		Base		100.000005	6,483,935.31	100.832400	6,537,907.27	53,971.96	0.59
02587AAC8	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2012 3 A					0.30175	15 Mar 2018		
		Local	4,322,623.550	100.000000	4,322,623.55	100.057300	4,325,100.41	2,476.86	0.39
Original Face:		Base	4,322,624.000	100.000000	4,322,623.55	100.057300	4,325,100.41	2,476.86	0.39
0258M0DE6	AMERICAN EXPRESS CREDIT SR UNSECURED 06/15 1.75					1.75	12 Jun 2015		
		Local	2,161,312.000	100.705401	2,176,557.91	101.268300	2,188,723.92	12,166.01	0.20
		Base		100.705401	2,176,557.91	101.268300	2,188,723.92	12,166.01	0.20
040580FZ0	ARIZONA ST SCH FACS BRD REVENU AZSEDU 07/15 FIXED 0.418					0.418	01 Jul 2015		
		Local	598,683.000	100.000055	598,683.33	100.117000	599,383.46	700.13	0.05
		Base		100.000055	598,683.33	100.117000	599,383.46	700.13	0.05
05564UAH3	BMW FLOORPLAN MASTER OWNER TRU BMWFT 2012 1A A 144A					0.5511	15 Sep 2017		
		Local	6,483,935.320	100.000000	6,483,935.32	100.308800	6,503,957.71	20,022.39	0.59
Original Face:		Base	6,483,935.000	100.000000	6,483,935.32	100.308800	6,503,957.71	20,022.39	0.59
06051GES4	BANK OF AMERICA CORP SR UNSECURED 01/16 1.25					1.25	11 Jan 2016		
		Local	4,322,624.000	99.898585	4,318,240.23	100.750000	4,355,043.68	36,803.45	0.39
		Base		99.898585	4,318,240.23	100.750000	4,355,043.68	36,803.45	0.39
071813BK4	BAXTER INTERNATIONAL INC SR UNSECURED 12/14 VAR					0.40055	11 Dec 2014		
		Local	3,025,836.000	100.000014	3,025,836.42	100.059400	3,027,633.35	1,796.93	0.27
		Base		100.000014	3,025,836.42	100.059400	3,027,633.35	1,796.93	0.27
084670BB3	BERKSHIRE HATHAWAY INC SR UNSECURED 08/16 2.2					2.2	15 Aug 2016		
		Local	3,458,099.000	99.928363	3,455,621.73	103.183300	3,568,180.67	112,558.94	0.32
		Base		99.928363	3,455,621.73	103.183300	3,568,180.67	112,558.94	0.32
084670BH0	BERKSHIRE HATHAWAY INC SR UNSECURED 02/18 1.55					1.55	09 Feb 2018		
		Local	2,161,312.000	99.999989	2,161,311.77	100.262900	2,166,994.09	5,682.32	0.19
		Base		99.999989	2,161,311.77	100.262900	2,166,994.09	5,682.32	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
09247XAC5	BLACKROCK INC SR UNSECURED 09/17 6.25					6.25	15 Sep 2017		
		Local	2,852,932.000	116.074277	3,311,520.20	115.151800	3,285,202.55	-26,317.65	0.30
		Base		116.074277	3,311,520.20	115.151800	3,285,202.55	-26,317.65	0.30
09657YAD4	BMW VEHICLE LEASE TRUST BMWLT 2013 1 A4					0.66	20 Jun 2016		
		Local	1,729,049.420	99.989222	1,728,863.07	100.164300	1,731,890.25	3,027.18	0.16
Original Face:		Base	1,729,049.000	99.989222	1,728,863.07	100.164300	1,731,890.25	3,027.18	0.16
10138MAG0	BOTTLING GROUP LLC COMPANY GUAR 04/16 5.5					5.5	01 Apr 2016		
		Local	682,975.000	106.585081	727,949.46	108.494900	740,993.04	13,043.58	0.07
		Base		106.585081	727,949.46	108.494900	740,993.04	13,043.58	0.07
10513KAC8	BRANCH BANKING + TRUST SUBORDINATED 05/17 VAR					0.52735	23 May 2017		
		Local	8,336,180.000	99.000893	8,252,892.62	99.251800	8,273,808.70	20,916.08	0.74
		Base		99.000893	8,252,892.62	99.251800	8,273,808.70	20,916.08	0.74
12623MAD5	CNH EQUIPMENT TRUST CNH 2012 A A4					1.38	15 Feb 2018		
		Local	7,780,722.390	99.991635	7,780,071.54	101.040000	7,861,641.90	81,570.36	0.71
Original Face:		Base	7,780,722.000	99.991635	7,780,071.54	101.040000	7,861,641.90	81,570.36	0.71
134429AU3	CAMPBELL SOUP CO SR UNSECURED 08/14 3.375					3.375	15 Aug 2014		
		Local	3,458,099.000	100.319252	3,469,139.04	100.319252	3,469,139.05	0.01	0.31
		Base		100.319252	3,469,139.04	100.319252	3,469,139.05	0.01	0.31
14161GBE9	CARDS II TRUST CARD2 2012 4A A 144A					0.60175	15 Sep 2017		
		Local	2,161,311.770	100.000000	2,161,311.78	100.036440	2,162,099.35	787.57	0.19
Original Face:		Base	2,161,312.000	100.000000	2,161,311.78	100.036440	2,162,099.35	787.57	0.19
141781BA1	CARGILL INC SR UNSECURED 144A 03/17 1.9					1.9	01 Mar 2017		
		Local	3,458,099.000	99.896454	3,454,518.29	101.842400	3,521,811.02	67,292.73	0.32
		Base		99.896454	3,454,518.29	101.842400	3,521,811.02	67,292.73	0.32
14313GAD9	CARMAX AUTO OWNER TRUST CARMX 2012 1 A4					1.25	15 Jun 2017		
		Local	1,296,787.060	99.990403	1,296,662.61	100.912500	1,308,620.24	11,957.63	0.12
Original Face:		Base	1,296,787.000	99.990403	1,296,662.61	100.912500	1,308,620.24	11,957.63	0.12
14313LAD8	CARMAX AUTO OWNER TRUST CARMX 2013 1 A4					0.89	17 Aug 2018		
		Local	6,051,672.970	99.989516	6,051,038.52	99.816100	6,040,543.94	-10,494.58	0.54
Original Face:		Base	6,051,673.000	99.989516	6,051,038.52	99.816100	6,040,543.94	-10,494.58	0.54

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14912L4X6	CATERPILLAR FINANCIAL SE SR UNSECURED 08/16 2.05					2.05	01 Aug 2016		
		Local	2,161,312.000	100.946623	2,181,771.47	102.744600	2,220,631.37	38,859.90	0.20
		Base		100.946623	2,181,771.47	102.744600	2,220,631.37	38,859.90	0.20
161571FM1	CHAIT 2012 A6 A 08/17 FLT					0.28175	15 Aug 2017		
		Local	3,933,587.430	100.000000	3,933,587.43	100.000000	3,933,587.43	0.00	0.35
	Original Face:	Base	3,933,587.000	100.000000	3,933,587.43	100.000000	3,933,587.43	0.00	0.35
191216AX8	COCA COLA CO/THE SR UNSECURED 03/15 0.75					0.75	13 Mar 2015		
		Local	8,645,247.000	99.973943	8,642,994.31	100.351500	8,675,635.04	32,640.73	0.78
		Base		99.973943	8,642,994.31	100.351500	8,675,635.04	32,640.73	0.78
2027A0GN3	COMMONWEALTH BANK AUST SR UNSECURED 144A 11/17 VAR					0.60035	16 Nov 2017		
		Local	8,645,247.000	100.000001	8,645,247.10	100.000000	8,645,247.00	-0.10	0.78
		Base		100.000001	8,645,247.10	100.000000	8,645,247.00	-0.10	0.78
233851AN4	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 04/15 1.65					1.65	10 Apr 2015		
		Local	8,645,247.000	100.000001	8,645,247.09	100.964100	8,728,595.83	83,348.74	0.79
		Base		100.000001	8,645,247.09	100.964100	8,728,595.83	83,348.74	0.79
24422ERN1	JOHN DEERE CAPITAL CORP SR UNSECURED 03/17 1.4					1.4	15 Mar 2017		
		Local	5,619,411.000	99.984480	5,618,538.87	101.326200	5,693,935.63	75,396.76	0.51
		Base		99.984480	5,618,538.87	101.326200	5,693,935.63	75,396.76	0.51
24422ESN0	JOHN DEERE CAPITAL CORP SR UNSECURED 06/17 1.125					1.125	12 Jun 2017		
		Local	10,000,000.000	99.953815	9,995,381.48	100.212000	10,021,200.00	25,818.52	0.90
		Base		99.953815	9,995,381.48	100.212000	10,021,200.00	25,818.52	0.90
254683AV7	DISCOVER CARD EXECUTION NOTE T DCENT 2012 A3 A3					0.86	15 Nov 2017		
		Local	2,593,574.130	99.993838	2,593,414.32	100.418600	2,604,430.83	11,016.51	0.23
	Original Face:	Base	2,593,574.000	99.993838	2,593,414.32	100.418600	2,604,430.83	11,016.51	0.23
254683AW5	DISCOVER CARD EXECUTION NOTE T DCENT 2012 A4 A4					0.52175	15 Nov 2019		
		Local	3,458,098.840	100.000000	3,458,098.84	100.382700	3,471,332.98	13,234.14	0.31
	Original Face:	Base	3,458,099.000	100.000000	3,458,098.84	100.382700	3,471,332.98	13,234.14	0.31
254683AZ8	DISCOVER CARD EXECUTION NOTE T DCENT 2012 B3 B3					0.60175	15 May 2018		
		Local	6,051,672.970	100.000000	6,051,672.97	100.173000	6,062,142.36	10,469.39	0.55
	Original Face:	Base	6,051,673.000	100.000000	6,051,672.97	100.173000	6,062,142.36	10,469.39	0.55

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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
254683BA2	DISCOVER CARD EXECUTION NOTE T DCENT 2013 A2 A2					0.69	15 Aug 2018		
		Local	6,051,672.970	99.988868	6,050,999.30	100.082300	6,056,653.50	5,654.20	0.54
Original Face:		Base	6,051,673.000	99.988868	6,050,999.30	100.082300	6,056,653.50	5,654.20	0.54
25468PCS3	WALT DISNEY COMPANY/THE SR UNSECURED 02/17 1.125					1.125	15 Feb 2017		
		Local	3,458,099.000	99.496937	3,440,702.60	100.524500	3,476,236.73	35,534.13	0.31
		Base		99.496937	3,440,702.60	100.524500	3,476,236.73	35,534.13	0.31
3128MC5Y7	FED HM LN PC POOL G14263					3.0	01 Nov 2026		
		Local	1,349,233.990	102.600072	1,384,315.05	103.778904	1,400,220.25	15,905.20	0.13
Original Face:		Base	2,096,032.000	102.600072	1,384,315.05	103.778904	1,400,220.25	15,905.20	0.13
31315PA25	FARMER MAC SR UNSECURED 07/16 2.					2.0	27 Jul 2016		
		Local	4,754,886.000	99.820348	4,746,343.77	102.952200	4,895,259.74	148,915.97	0.44
		Base		99.820348	4,746,343.77	102.952200	4,895,259.74	148,915.97	0.44
3132GSCE7	FED HM LN PC POOL Q06969					3.5	01 Mar 2042		
		Local	7,095,095.600	105.935297	7,516,210.62	102.976061	7,306,249.97	-209,960.65	0.66
Original Face:		Base	8,645,247.000	105.935297	7,516,210.62	102.976061	7,306,249.97	-209,960.65	0.66
3132GUNB6	FED HM LN PC POOL Q09086					3.5	01 Jun 2042		
		Local	3,079,677.330	105.807545	3,258,530.99	102.921438	3,169,648.19	-88,882.80	0.29
Original Face:		Base	4,322,624.000	105.807545	3,258,530.99	102.921438	3,169,648.19	-88,882.80	0.29
3132HRJ43	FED HM LN PC POOL Q14783					3.0	01 Jan 2043		
		Local	3,999,220.440	103.568343	4,141,926.36	98.762170	3,949,716.89	-192,209.47	0.36
Original Face:		Base	4,322,624.000	103.568343	4,141,926.36	98.762170	3,949,716.89	-192,209.47	0.36
3133EAJF6	FEDERAL FARM CREDIT BANK BONDS 09/15 VAR					0.17825	22 Sep 2015		
		Local	4,322,624.000	99.988286	4,322,117.64	100.072800	4,325,770.87	3,653.23	0.39
		Base		99.988286	4,322,117.64	100.072800	4,325,770.87	3,653.23	0.39
3133ECNT7	FEDERAL FARM CREDIT BANK BONDS 11/16 0.54					0.54	07 Nov 2016		
		Local	9,734,548.000	100.000000	9,734,548.00	99.668400	9,702,268.24	-32,279.76	0.87
		Base		100.000000	9,734,548.00	99.668400	9,702,268.24	-32,279.76	0.87
3133ECNZ3	FEDERAL FARM CREDIT BANK BONDS 02/18 0.84					0.84	09 Feb 2018		
		Local	8,645,247.000	100.000000	8,645,247.00	99.149700	8,571,736.46	-73,510.54	0.77
		Base		100.000000	8,645,247.00	99.149700	8,571,736.46	-73,510.54	0.77

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3133ECP40	FEDERAL FARM CREDIT BANK BONDS 05/17 0.64					0.64	09 May 2017		
		Local	6,483,935.000	100.000000	6,483,935.00	98.765700	6,403,903.79	-80,031.21	0.58
		Base		100.000000	6,483,935.00	98.765700	6,403,903.79	-80,031.21	0.58
3135G0FY4	FANNIE MAE NOTES 12/14 0.75					0.75	19 Dec 2014		
		Local	2,161,312.000	99.999533	2,161,301.91	100.295700	2,167,703.00	6,401.09	0.19
		Base		99.999533	2,161,301.91	100.295700	2,167,703.00	6,401.09	0.19
3135G0NN9	FANNIE MAE NOTES 08/17 1.05					1.05	28 Aug 2017		
		Local	1,945,181.000	99.999986	1,945,180.73	99.760200	1,940,516.46	-4,664.27	0.17
		Base		99.999986	1,945,180.73	99.760200	1,940,516.46	-4,664.27	0.17
3135G0TM5	FANNIE MAE NOTES 01/18 1.02					1.02	30 Jan 2018		
		Local	10,806,559.000	99.999999	10,806,558.94	98.488400	10,643,207.05	-163,351.89	0.96
		Base		99.999999	10,806,558.94	98.488400	10,643,207.05	-163,351.89	0.96
3135G0XD0	FANNIE MAE 05/18 1					1.0	21 May 2018		
		Local	17,290,494.000	100.000001	17,290,494.13	98.463700	17,024,860.14	-265,633.99	1.53
		Base		100.000001	17,290,494.13	98.463700	17,024,860.14	-265,633.99	1.53
3136A0GS0	FANNIE MAE FNR 2011 75 HP					2.5	25 Jul 2040		
		Local	1,225,104.560	103.600916	1,269,219.54	102.680500	1,257,943.49	-11,276.05	0.11
Original Face:		Base	2,161,312.000	103.600916	1,269,219.54	102.680500	1,257,943.49	-11,276.05	0.11
3136A2HK2	FANNIE MAE FNR 2011 111 DG					2.25	25 Dec 2038		
		Local	3,067,677.080	100.169688	3,072,882.55	100.531900	3,083,994.05	11,111.50	0.28
Original Face:		Base	4,322,624.000	100.169688	3,072,882.55	100.531900	3,083,994.05	11,111.50	0.28
3136A6JR6	FANNIE MAE FNR 2012 58 PA					2.0	25 Apr 2042		
		Local	3,376,797.040	101.884933	3,440,447.39	98.860100	3,338,304.93	-102,142.46	0.30
Original Face:		Base	4,322,624.000	101.884933	3,440,447.39	98.860100	3,338,304.93	-102,142.46	0.30
3136A76N7	FANNIE MAE FNR 2012 101 B					2.0	25 May 2039		
		Local	7,446,523.310	102.015099	7,596,578.13	99.094000	7,379,057.81	-217,520.32	0.66
Original Face:		Base	8,584,720.000	102.015099	7,596,578.13	99.094000	7,379,057.81	-217,520.32	0.66
3136A8YT1	FANNIE MAE FNR 2012 103 LE					1.75	25 May 2039		
		Local	4,616,427.180	101.022153	4,663,614.11	98.651300	4,554,165.43	-109,448.68	0.41
Original Face:		Base	5,571,429.000	101.022153	4,663,614.11	98.651300	4,554,165.43	-109,448.68	0.41

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3136AAEK7	FANNIE MAE FNR 2012 129 TD					2.0	25 May 2040		
		Local	3,221,491.560	101.818820	3,280,084.70	99.687000	3,211,408.29	-68,676.41	0.29
Original Face:		Base	4,322,624.000	101.818820	3,280,084.70	99.687000	3,211,408.29	-68,676.41	0.29
3136ABRK1	FANNIE MAE FNR 2013 9 PH					1.75	25 Jul 2041		
		Local	4,685,107.670	101.018606	4,732,830.46	96.286700	4,511,135.57	-221,694.89	0.41
Original Face:		Base	5,111,816.000	101.018606	4,732,830.46	96.286700	4,511,135.57	-221,694.89	0.41
3136ABUD3	FANNIE MAE FNR 2013 7 AC					1.25	25 Feb 2028		
		Local	3,660,011.130	99.562077	3,643,983.11	95.035000	3,478,291.58	-165,691.53	0.31
Original Face:		Base	4,322,624.000	99.562077	3,643,983.11	95.035000	3,478,291.58	-165,691.53	0.31
3136ABUY7	FANNIE MAE FNR 2013 7 GB					2.0	25 Mar 2042		
		Local	4,787,287.510	101.919279	4,879,168.92	96.551800	4,622,212.26	-256,956.66	0.42
Original Face:		Base	5,326,337.000	101.919279	4,879,168.92	96.551800	4,622,212.26	-256,956.66	0.42
3136ABUZ4	FANNIE MAE FNR 2013 7 AD					1.5	25 Feb 2028		
		Local	3,660,011.130	100.423795	3,675,522.06	95.613100	3,499,450.10	-176,071.96	0.31
Original Face:		Base	4,322,624.000	100.423795	3,675,522.06	95.613100	3,499,450.10	-176,071.96	0.31
3136ABW74	FANNIE MAE FNR 2013 6 AB					2.0	25 Dec 2042		
		Local	7,669,037.030	100.863822	7,735,283.87	94.400600	7,239,616.97	-495,666.90	0.65
Original Face:		Base	8,645,247.000	100.863822	7,735,283.87	94.400600	7,239,616.97	-495,666.90	0.65
3136ACJX0	FANNIE MAE FNR 2013 17 PB					1.75	25 Mar 2039		
		Local	3,937,647.000	100.522190	3,958,208.98	95.562800	3,762,925.73	-195,283.25	0.34
Original Face:		Base	4,322,624.000	100.522190	3,958,208.98	95.562800	3,762,925.73	-195,283.25	0.34
3136ACJY8	FANNIE MAE FNR 2013 17 PC					2.0	25 Mar 2039		
		Local	3,937,647.000	100.269237	3,948,248.62	97.634800	3,844,513.77	-103,734.85	0.35
Original Face:		Base	4,322,624.000	100.269237	3,948,248.62	97.634800	3,844,513.77	-103,734.85	0.35
3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.0	25 May 2040		
		Local	5,426,066.610	102.063334	5,538,024.48	96.854500	5,255,389.68	-282,634.80	0.47
Original Face:		Base	6,483,935.000	102.063334	5,538,024.48	96.854500	5,255,389.68	-282,634.80	0.47
3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.25	25 Jun 2028		
		Local	3,676,992.170	99.797099	3,669,531.51	96.494200	3,548,084.18	-121,447.33	0.32
Original Face:		Base	4,322,624.000	99.797099	3,669,531.51	96.494200	3,548,084.18	-121,447.33	0.32

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3136G1HU6	FANNIE MAE NOTES 04/18 1.2					1.2	04 Apr 2018		
		Local	16,663,714.000	100.000000	16,663,713.98	99.235700	16,536,353.23	-127,360.75	1.49
		Base		100.000000	16,663,713.98	99.235700	16,536,353.23	-127,360.75	1.49
3137A0UL7	FREDDIE MAC FHR 3716 PC					2.5	15 Apr 2038		
		Local	4,820,282.820	97.432060	4,696,500.83	101.879400	4,910,875.22	214,374.39	0.44
	Original Face:	Base	8,645,247.000	97.432060	4,696,500.83	101.879400	4,910,875.22	214,374.39	0.44
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.25	15 Jan 2040		
		Local	1,092,529.450	97.741743	1,067,857.33	99.805800	1,090,407.76	22,550.43	0.10
	Original Face:	Base	2,161,312.000	97.741743	1,067,857.33	99.805800	1,090,407.76	22,550.43	0.10
3137A4R90	FREDDIE MAC FHR 3780 GX					3.5	15 Sep 2028		
		Local	2,150,104.680	100.740406	2,166,024.19	104.421000	2,245,160.81	79,136.62	0.20
	Original Face:	Base	6,483,935.000	100.740406	2,166,024.19	104.421000	2,245,160.81	79,136.62	0.20
3137A62S0	FREDDIE MAC FHR 3796 PE					2.0	15 Feb 2040		
		Local	2,667,469.720	100.170172	2,672,009.00	100.402600	2,678,208.95	6,199.95	0.24
	Original Face:	Base	4,527,840.000	100.170172	2,672,009.00	100.402600	2,678,208.95	6,199.95	0.24
3137A7QE3	FREDDIE MAC FHR 3817 DA					4.0	15 Oct 2028		
		Local	1,579,594.230	102.352454	1,616,753.45	102.939100	1,626,020.08	9,266.63	0.15
	Original Face:	Base	4,322,624.000	102.352454	1,616,753.45	102.939100	1,626,020.08	9,266.63	0.15
3137ADHX8	FREDDIE MAC FHR 3890 BA					2.5	15 Nov 2040		
		Local	4,043,706.130	101.760855	4,114,909.95	99.543000	4,025,226.39	-89,683.56	0.36
	Original Face:	Base	8,645,247.000	101.760855	4,114,909.95	99.543000	4,025,226.39	-89,683.56	0.36
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.5	15 Oct 2040		
		Local	1,666,777.210	99.235519	1,654,035.02	100.325700	1,672,205.90	18,170.88	0.15
	Original Face:	Base	2,161,312.000	99.235519	1,654,035.02	100.325700	1,672,205.90	18,170.88	0.15
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.0	15 Jul 2041		
		Local	1,544,260.470	99.971467	1,543,819.84	98.731700	1,524,674.61	-19,145.23	0.14
	Original Face:	Base	2,161,312.000	99.971467	1,543,819.84	98.731700	1,524,674.61	-19,145.23	0.14
3137AGRX0	FREDDIE MAC FHR 3935 JA					2.0	15 May 2041		
		Local	1,664,413.520	99.943015	1,663,465.06	99.017400	1,648,058.99	-15,406.07	0.15
	Original Face:	Base	2,472,541.000	99.943015	1,663,465.06	99.017400	1,648,058.99	-15,406.07	0.15

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3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
		Local	1,715,245.960	100.372002	1,721,626.71	97.909260	1,679,384.63	-42,242.08	0.15
Original Face:		Base	4,322,624.000	100.372002	1,721,626.71	97.909260	1,679,384.63	-42,242.08	0.15
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.0	15 Feb 2041		
		Local	5,538,374.200	100.465447	5,564,152.41	95.322100	5,279,294.59	-284,857.82	0.47
Original Face:		Base	6,483,935.000	100.465447	5,564,152.41	95.322100	5,279,294.59	-284,857.82	0.47
3137AXMZ3	FREDDIE MAC FHR 4152 AG					1.5	15 Jan 2028		
		Local	4,973,926.620	100.115108	4,979,652.01	94.549400	4,702,817.78	-276,834.23	0.42
Original Face:		Base	5,619,411.000	100.115108	4,979,652.01	94.549400	4,702,817.78	-276,834.23	0.42
3137AYLB5	FREDDIE MAC FHR 4161 CD					2.0	15 Feb 2043		
		Local	3,995,520.450	101.591412	4,059,105.65	95.421800	3,812,597.53	-246,508.12	0.34
Original Face:		Base	4,322,624.000	101.591412	4,059,105.65	95.421800	3,812,597.53	-246,508.12	0.34
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.5	15 Dec 2042		
		Local	3,949,909.030	100.030016	3,951,094.64	96.151600	3,797,900.73	-153,193.91	0.34
Original Face:		Base	4,322,624.000	100.030016	3,951,094.64	96.151600	3,797,900.73	-153,193.91	0.34
3137AYSH5	FREDDIE MAC FHR 4165 TE					1.75	15 Dec 2042		
		Local	9,874,771.660	100.930694	9,966,675.60	97.429900	9,620,980.15	-345,695.45	0.87
Original Face:		Base	10,806,559.000	100.930694	9,966,675.60	97.429900	9,620,980.15	-345,695.45	0.87
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.0	15 Mar 2043		
		Local	9,624,455.660	100.591566	9,681,390.64	97.839400	9,416,509.67	-264,880.97	0.85
Original Face:		Base	10,806,559.000	100.591566	9,681,390.64	97.839400	9,416,509.67	-264,880.97	0.85
3137B1VH2	FREDDIE MAC FHR 4210 AC					2.0	15 Mar 2040		
		Local	4,068,974.070	100.674462	4,096,417.74	94.824500	3,858,384.32	-238,033.42	0.35
Original Face:		Base	4,322,624.000	100.674462	4,096,417.74	94.824500	3,858,384.32	-238,033.42	0.35
3137B1ZD7	FREDDIE MAC FHR 4204 QA					1.5	15 Jul 2042		
		Local	6,129,728.980	99.879687	6,122,354.09	95.896400	5,878,189.42	-244,164.67	0.53
Original Face:		Base	6,483,935.000	99.879687	6,122,354.09	95.896400	5,878,189.42	-244,164.67	0.53
3137B1ZN5	FREDDIE MAC FHR 4204 QU					3.0	15 May 2043		
		Local	3,432,445.920	100.270996	3,441,747.71	95.420900	3,275,270.79	-166,476.92	0.29
Original Face:		Base	3,458,099.000	100.270996	3,441,747.71	95.420900	3,275,270.79	-166,476.92	0.29

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3138WND30	FNMA POOL AT1021					2.5	01 May 2028		
		Local	6,031,508.640	104.495961	6,302,682.92	101.752770	6,137,227.11	-165,455.81	0.55
Original Face:		Base	6,483,935.000	104.495961	6,302,682.92	101.752770	6,137,227.11	-165,455.81	0.55
31393BFL4	FANNIE MAE FNR 2003 33 AD					3.5	25 Mar 2033		
		Local	96,453.070	99.567396	96,035.81	102.683400	99,041.29	3,005.48	0.01
Original Face:		Base	6,483,935.000	99.567396	96,035.81	102.683400	99,041.29	3,005.48	0.01
31393DDG3	FANNIE MAE FNR 2003 58 M					3.5	25 Jul 2033		
		Local	1,560,408.700	101.689805	1,586,776.56	103.354300	1,612,749.49	25,972.93	0.15
Original Face:		Base	33,932,595.000	101.689805	1,586,776.56	103.354300	1,612,749.49	25,972.93	0.15
31394GBQ5	FREDDIE MAC FHR 2647 A					3.25	15 Apr 2032		
		Local	2,883,384.040	101.718422	2,932,932.74	103.437100	2,982,488.83	49,556.09	0.27
Original Face:		Base	44,966,091.000	101.718422	2,932,932.74	103.437100	2,982,488.83	49,556.09	0.27
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.0	25 May 2049		
		Local	1,975,182.410	106.988303	2,113,214.14	108.364400	2,140,394.57	27,180.43	0.19
Original Face:		Base	18,956,866.000	106.988303	2,113,214.14	108.364400	2,140,394.57	27,180.43	0.19
31398SP80	FANNIE MAE FNR 2010 135 EA					3.0	25 Jan 2040		
		Local	2,226,762.410	98.998033	2,204,450.99	102.351800	2,279,131.41	74,680.42	0.21
Original Face:		Base	4,322,624.000	98.998033	2,204,450.99	102.351800	2,279,131.41	74,680.42	0.21
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	1,355,857.400	106.516027	1,444,205.43	105.999300	1,437,199.35	-7,006.08	0.13
Original Face:		Base	6,483,935.000	106.516027	1,444,205.43	105.999300	1,437,199.35	-7,006.08	0.13
34528QBU7	FORD CREDIT FLOORPLAN MASTER O FORDF 2012 4 A2					0.50175	15 Sep 2016		
		Local	8,645,247.100	100.000000	8,645,247.10	100.041900	8,648,869.46	3,622.36	0.78
Original Face:		Base	8,645,247.000	100.000000	8,645,247.10	100.041900	8,648,869.46	3,622.36	0.78
34528QCD4	FORD CREDIT FLOORPLAN MASTER O FORDF 2013 1 A1					0.85	15 Jan 2018		
		Local	4,322,623.550	99.982366	4,321,861.30	100.333300	4,337,030.85	15,169.55	0.39
Original Face:		Base	4,322,624.000	99.982366	4,321,861.30	100.333300	4,337,030.85	15,169.55	0.39
34530BAD5	FORD CREDIT AUTO OWNER TRUST FORDO 2013 A A4					0.78	15 May 2018		
		Local	4,322,623.550	99.980937	4,321,799.53	100.028300	4,323,846.85	2,047.32	0.39
Original Face:		Base	4,322,624.000	99.980937	4,321,799.53	100.028300	4,323,846.85	2,047.32	0.39

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Base Currency: USD - US DOLLAR

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34530KAA1	FORD CREDIT AUTO OWNER TRUST FORDO 2014 B A2					0.47	15 Mar 2017		
		Local	11,850,000.000	99.996326	11,849,564.63	99.998300	11,849,798.55	233.92	1.07
Original Face:		Base	11,850,000.000	99.996326	11,849,564.63	99.998300	11,849,798.55	233.92	1.07
34530KAB9	FORD CREDIT AUTO OWNER TRUST FORDO 2014 B A3					0.9	15 Oct 2018		
		Local	10,000,000.000	99.999333	9,999,933.30	100.001330	10,000,133.00	199.70	0.90
Original Face:		Base	10,000,000.000	99.999333	9,999,933.30	100.001330	10,000,133.00	199.70	0.90
34530KAC7	FORD CREDIT AUTO OWNER TRUST FORDO 2014 B A4					1.42	15 Aug 2019		
		Local	8,000,000.000	99.984986	7,998,798.89	99.986930	7,998,954.40	155.51	0.72
Original Face:		Base	8,000,000.000	99.984986	7,998,798.89	99.986930	7,998,954.40	155.51	0.72
36159JCK5	GE CAPITAL CREDIT CARD MASTER GEMNT 2011 2 A					0.63175	15 May 2019		
		Local	3,025,836.480	100.000000	3,025,836.48	100.011400	3,026,181.43	344.95	0.27
Original Face:		Base	3,025,836.000	100.000000	3,025,836.48	100.011400	3,026,181.43	344.95	0.27
36159JCY5	GE CAPITAL CREDIT CARD MASTER GEMNT 2012 3 A					0.60175	15 Mar 2020		
		Local	8,645,247.100	100.000000	8,645,247.10	99.687300	8,618,213.41	-27,033.69	0.78
Original Face:		Base	8,645,247.000	100.000000	8,645,247.10	99.687300	8,618,213.41	-27,033.69	0.78
36163NAC0	GE EQUIPMENT TRANSPORTATION LL GEET 2014 1 A3					0.97	23 Apr 2018		
		Local	6,250,000.000	99.991400	6,249,462.52	99.993320	6,249,582.50	119.98	0.56
Original Face:		Base	6,250,000.000	99.991400	6,249,462.52	99.993320	6,249,582.50	119.98	0.56
36962G2V5	GENERAL ELEC CAP CORP SR UNSECURED 05/16 VAR					0.42335	11 May 2016		
		Local	8,645,247.000	99.351534	8,589,185.52	99.992200	8,644,572.67	55,387.15	0.78
		Base		99.351534	8,589,185.52	99.992200	8,644,572.67	55,387.15	0.78
36962G5T7	GENERAL ELEC CAP CORP SR UNSECURED 02/16 VAR					1.02485	08 Feb 2016		
		Local	2,161,312.000	99.999990	2,161,311.78	100.785100	2,178,280.46	16,968.68	0.20
		Base		99.999990	2,161,311.78	100.785100	2,178,280.46	16,968.68	0.20
370334BN3	GENERAL MILLS INC SR UNSECURED 01/16 0.875					0.875	29 Jan 2016		
		Local	864,525.000	99.990484	864,442.73	100.439100	868,321.13	3,878.40	0.08
		Base		99.990484	864,442.73	100.439100	868,321.13	3,878.40	0.08
370334BQ6	GENERAL MILLS INC SR UNSECURED 01/16 VAR					0.5266	29 Jan 2016		
		Local	1,080,656.000	99.999991	1,080,655.90	100.255800	1,083,420.32	2,764.42	0.10
		Base		99.999991	1,080,655.90	100.255800	1,083,420.32	2,764.42	0.10

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38141GVK7	GOLDMAN SACHS GROUP INC SR UNSECURED 04/18 VAR					1.42485	30 Apr 2018		
		Local	4,322,624.000	100.717406	4,353,634.75	101.614600	4,392,417.09	38,782.34	0.40
		Base		100.717406	4,353,634.75	101.614600	4,392,417.09	38,782.34	0.40
38373VD64	GOVERNMENT NATIONAL MORTGAGE A GNR 2002 70 CD					4.25	20 Aug 2032		
		Local	47,505.100	100.148047	47,575.43	103.715100	49,269.96	1,694.53	0.00
	Original Face:	Base	1,880,341.000	100.148047	47,575.43	103.715100	49,269.96	1,694.53	0.00
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.0	16 Mar 2041		
		Local	6,559,711.090	102.669436	6,734,818.40	97.111500	6,370,233.84	-364,584.56	0.57
	Original Face:	Base	7,989,505.000	102.669436	6,734,818.40	97.111500	6,370,233.84	-364,584.56	0.57
41283LAB1	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 03/17 2.7					2.7	15 Mar 2017		
		Local	864,525.000	99.988358	864,424.35	103.423600	894,122.88	29,698.53	0.08
		Base		99.988358	864,424.35	103.423600	894,122.88	29,698.53	0.08
437076BE1	HOME DEPOT INC SR UNSECURED 06/19 2					2.0	15 Jun 2019		
		Local	7,000,000.000	99.621047	6,973,473.31	100.069300	7,004,851.00	31,377.69	0.63
		Base		99.621047	6,973,473.31	100.069300	7,004,851.00	31,377.69	0.63
44890VAB8	HYUNDAI AUTO LEASE SECURITIZAT HALST 2014 B A2 144A					0.55	15 Feb 2017		
		Local	10,000,000.000	99.994282	9,999,428.19	99.996270	9,999,627.00	198.81	0.90
		Base		99.994282	9,999,428.19	99.996270	9,999,627.00	198.81	0.90
44890VAC6	HYUNDAI AUTO LEASE SECURITIZAT HALST 2014 B A3 144A					0.98	15 Nov 2017		
		Local	10,000,000.000	99.987521	9,998,752.07	99.989460	9,998,946.00	193.93	0.90
	Original Face:	Base	10,000,000.000	99.987521	9,998,752.07	99.989460	9,998,946.00	193.93	0.90
458140AH3	INTEL CORP SR UNSECURED 10/16 1.95					1.95	01 Oct 2016		
		Local	1,296,787.000	99.931554	1,295,899.40	102.613500	1,330,678.53	34,779.13	0.12
		Base		99.931554	1,295,899.40	102.613500	1,330,678.53	34,779.13	0.12
45818WAP1	INTER AMERICAN DEVEL BK SR UNSECURED 02/16 VAR					0.19225	11 Feb 2016		
		Local	8,645,247.000	100.000001	8,645,247.10	99.933200	8,639,471.98	-5,775.12	0.78
		Base		100.000001	8,645,247.10	99.933200	8,639,471.98	-5,775.12	0.78
459200GX3	IBM CORP SR UNSECURED 07/16 1.95					1.95	22 Jul 2016		
		Local	4,594,949.000	100.408983	4,613,741.54	102.622200	4,715,437.75	101,696.21	0.42
		Base		100.408983	4,613,741.54	102.622200	4,715,437.75	101,696.21	0.42

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459200HW4	IBM CORP SR UNSECURED 02/19 VAR					0.59335	12 Feb 2019		
		Local	1,512,918.000	100.000017	1,512,918.25	100.591800	1,521,871.45	8,953.20	0.14
		Base		100.000017	1,512,918.25	100.591800	1,521,871.45	8,953.20	0.14
46623EJB6	JPMORGAN CHASE + CO SR UNSECURED 09/15 VAR					1.3546	22 Sep 2015		
		Local	7,638,076.000	99.972578	7,635,981.45	101.087700	7,721,155.35	85,173.90	0.69
		Base		99.972578	7,635,981.45	101.087700	7,721,155.35	85,173.90	0.69
46625HJF8	JPMORGAN CHASE + CO SR UNSECURED 01/18 VAR					1.12875	25 Jan 2018		
		Local	3,509,970.000	100.246114	3,518,608.53	101.408700	3,559,414.95	40,806.42	0.32
		Base		100.246114	3,518,608.53	101.408700	3,559,414.95	40,806.42	0.32
478373AB9	JOHNSON CONTROLS INC SR UNSECURED 11/17 1.4					1.4	02 Nov 2017		
		Local	4,000,000.000	99.873861	3,994,954.44	99.930300	3,997,212.00	2,257.56	0.36
		Base		99.873861	3,994,954.44	99.930300	3,997,212.00	2,257.56	0.36
48121CJM9	JP MORGAN CHASE BANK NA SUBORDINATED 06/16 VAR					0.5598	13 Jun 2016		
		Local	4,322,624.000	99.059130	4,281,953.72	99.642500	4,307,170.62	25,216.90	0.39
		Base		99.059130	4,281,953.72	99.642500	4,307,170.62	25,216.90	0.39
48125VBM1	JPMORGAN CHASE + CO SR UNSECURED 11/16 VAR					1.52735	23 Nov 2016		
		Local	4,322,624.000	99.940116	4,320,035.43	100.723900	4,353,915.48	33,880.05	0.39
		Base		99.940116	4,320,035.43	100.723900	4,353,915.48	33,880.05	0.39
49327M2A1	KEY BANK NA SR UNSECURED 02/18 1.65					1.65	01 Feb 2018		
		Local	3,025,836.000	99.931166	3,023,753.21	100.086100	3,028,441.24	4,688.03	0.27
		Base		99.931166	3,023,753.21	100.086100	3,028,441.24	4,688.03	0.27
58013MEQ3	MCDONALD S CORP SR UNSECURED 05/19 1.875					1.875	29 May 2019		
		Local	7,500,000.000	99.902038	7,492,652.86	100.608000	7,545,600.00	52,947.14	0.68
		Base		99.902038	7,492,652.86	100.608000	7,545,600.00	52,947.14	0.68
59217GAY5	MET LIFE GLOB FUNDING I SECURED 144A 01/18 1.5					1.5	10 Jan 2018		
		Local	2,161,312.000	99.632107	2,153,360.68	99.286100	2,145,882.39	-7,478.29	0.19
		Base		99.632107	2,153,360.68	99.286100	2,145,882.39	-7,478.29	0.19
594918AG9	MICROSOFT CORP SR UNSECURED 09/15 1.625					1.625	25 Sep 2015		
		Local	2,161,312.000	99.891693	2,158,971.14	101.651700	2,197,010.39	38,039.25	0.20
		Base		99.891693	2,158,971.14	101.651700	2,197,010.39	38,039.25	0.20

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63534PAH0	NATIONAL CITY BANK SUBORDINATED 06/17 VAR					0.6006	07 Jun 2017		
		Local	8,104,919.000	99.449269	8,060,282.69	99.751200	8,084,753.96	24,471.27	0.73
		Base		99.449269	8,060,282.69	99.751200	8,084,753.96	24,471.27	0.73
637432MP7	NATIONAL RURAL UTIL COOP COLLATERAL T 02/15 1					1.0	02 Feb 2015		
		Local	864,525.000	99.937637	863,985.86	100.406500	868,039.29	4,053.43	0.08
		Base		99.937637	863,985.86	100.406500	868,039.29	4,053.43	0.08
64952WAW3	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 05/15 3					3.0	04 May 2015		
		Local	1,340,013.000	101.575938	1,361,130.77	101.958600	1,366,258.49	5,127.72	0.12
		Base		101.575938	1,361,130.77	101.958600	1,366,258.49	5,127.72	0.12
64952WBC6	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 07/16 2.45					2.45	14 Jul 2016		
		Local	3,025,836.000	99.920461	3,023,429.27	103.353200	3,127,298.33	103,869.06	0.28
		Base		99.920461	3,023,429.27	103.353200	3,127,298.33	103,869.06	0.28
64952WBM4	NEW YORK LIFE GLOBAL FDG SECURED 144A 02/16 0.8					0.8	12 Feb 2016		
		Local	6,483,935.000	99.965114	6,481,673.00	100.280900	6,502,148.37	20,475.37	0.58
		Base		99.965114	6,481,673.00	100.280900	6,502,148.37	20,475.37	0.58
64966GC91	NEW YORK NY NYC 08/14 FIXED 5					5.0	01 Aug 2014		
		Local	1,729,049.000	100.407633	1,736,097.17	100.407633	1,736,097.17	0.00	0.16
		Base		100.407633	1,736,097.17	100.407633	1,736,097.17	0.00	0.16
64966HTK6	NEW YORK NY NYC 12/14 FIXED 3.25					3.25	01 Dec 2014		
		Local	4,188,622.000	101.190954	4,238,506.56	101.198000	4,238,801.69	295.13	0.38
		Base		101.190954	4,238,506.56	101.198000	4,238,801.69	295.13	0.38
65474VAG6	NISSAN MASTER OWNER TRUST RECE NMOTR 2013 A A					0.4511	15 Feb 2018		
		Local	6,051,672.970	100.000000	6,051,672.97	100.049500	6,054,668.55	2,995.58	0.54
Original Face:		Base	6,051,673.000	100.000000	6,051,672.97	100.049500	6,054,668.55	2,995.58	0.54
65477NAD8	NISSAN AUTO LEASE TRUST NALT 2014 A A3					0.8	15 Feb 2017		
		Local	6,000,000.000	99.998757	5,999,925.41	100.000740	6,000,044.40	118.99	0.54
Original Face:		Base	6,000,000.000	99.998757	5,999,925.41	100.000740	6,000,044.40	118.99	0.54
69349LAJ7	PNC BANK NA SR UNSECURED 01/16 VAR					0.53785	28 Jan 2016		
		Local	2,161,312.000	99.999990	2,161,311.78	100.129600	2,164,113.06	2,801.28	0.19
		Base		99.999990	2,161,311.78	100.129600	2,164,113.06	2,801.28	0.19

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717081DD2	PFIZER INC SR UNSECURED 01/17 0.9					0.9	15 Jan 2017		
		Local	6,483,935.000	99.887993	6,476,672.53	100.046000	6,486,917.61	10,245.08	0.58
		Base		99.887993	6,476,672.53	100.046000	6,486,917.61	10,245.08	0.58
717081DF7	PFIZER INC SR UNSECURED 06/18 VAR					0.5306	15 Jun 2018		
		Local	4,322,624.000	99.999990	4,322,623.56	100.164000	4,329,713.10	7,089.54	0.39
		Base		99.999990	4,322,623.56	100.164000	4,329,713.10	7,089.54	0.39
742718DS5	PROCTER + GAMBLE CO/THE SR UNSECURED 11/15 1.8					1.8	15 Nov 2015		
		Local	2,593,574.000	101.558864	2,634,004.30	101.931500	2,643,668.88	9,664.58	0.24
		Base		101.558864	2,634,004.30	101.931500	2,643,668.88	9,664.58	0.24
78008SWK8	ROYAL BANK OF CANADA UNSECURED 04/18 VAR					0.72485	30 Apr 2018		
		Local	8,645,247.000	99.714724	8,620,584.16	98.805300	8,541,962.23	-78,621.93	0.77
		Base		99.714724	8,620,584.16	98.805300	8,541,962.23	-78,621.93	0.77
78008TXB5	ROYAL BANK OF CANADA SR UNSECURED 10/14 VAR					0.92485	30 Oct 2014		
		Local	4,322,624.000	100.158728	4,329,485.20	100.226700	4,332,423.39	2,938.19	0.39
		Base		100.158728	4,329,485.20	100.226700	4,332,423.39	2,938.19	0.39
78446JAA4	SLM STUDENT LOAN TRUST SLMA 2011 2 A1					0.752	25 Nov 2027		
		Local	1,964,317.740	99.842255	1,961,219.13	100.934700	1,982,678.22	21,459.09	0.18
Original Face:		Base	3,025,836.000	99.842255	1,961,219.13	100.934700	1,982,678.22	21,459.09	0.18
78446VAA7	SLM STUDENT LOAN TRUST SLMA 2012 A A1 144A					1.55175	15 Aug 2025		
		Local	914,949.930	100.000000	914,949.93	101.328900	927,108.70	12,158.77	0.08
Original Face:		Base	1,729,049.000	100.000000	914,949.93	101.328900	927,108.70	12,158.77	0.08
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A					0.852	25 Jan 2029		
		Local	1,597,444.500	100.000001	1,597,444.51	100.937200	1,612,415.75	14,971.24	0.15
Original Face:		Base	2,161,312.000	100.000001	1,597,444.51	100.937200	1,612,415.75	14,971.24	0.15
78447GAB7	SLM STUDENT LOAN TRUST SLMA 2012 6 A2					0.432	25 Sep 2019		
		Local	2,161,311.770	100.000000	2,161,311.78	100.024700	2,161,845.61	533.83	0.19
Original Face:		Base	2,161,312.000	100.000000	2,161,311.78	100.024700	2,161,845.61	533.83	0.19
78447MAB4	SLM STUDENT LOAN TRUST SLMA 2013 1 A2					0.402	25 Sep 2019		
		Local	7,348,460.030	100.000000	7,348,460.03	99.801900	7,333,902.73	-14,557.30	0.66
Original Face:		Base	7,348,460.000	100.000000	7,348,460.03	99.801900	7,333,902.73	-14,557.30	0.66

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87612EAX4	TARGET CORP SR UNSECURED 07/14 VAR					0.39785	18 Jul 2014		
		Local	1,809,018.000	99.999999	1,809,017.98	99.999999	1,809,017.98	0.00	0.16
		Base		99.999999	1,809,017.98	99.999999	1,809,017.98	0.00	0.16
87612EBB1	TARGET CORP SR UNSECURED 06/19 2.3					2.3	26 Jun 2019		
		Local	7,000,000.000	99.775616	6,984,293.13	100.728300	7,050,981.00	66,687.87	0.63
		Base		99.775616	6,984,293.13	100.728300	7,050,981.00	66,687.87	0.63
88579YAD3	3M COMPANY SR UNSECURED 09/16 1.375					1.375	29 Sep 2016		
		Local	864,525.000	99.620876	861,247.38	101.757900	879,722.48	18,475.10	0.08
		Base		99.620876	861,247.38	101.757900	879,722.48	18,475.10	0.08
88579YAG6	3M COMPANY SR UNSECURED 06/19 1.625					1.625	15 Jun 2019		
		Local	7,000,000.000	98.663034	6,906,412.41	98.823700	6,917,659.00	11,246.59	0.62
		Base		98.663034	6,906,412.41	98.823700	6,917,659.00	11,246.59	0.62
89231RAC8	TOYOTA AUTO RECEIVABLES OWNER TAOT 2014 B A3					0.76	15 Mar 2018		
		Local	6,000,000.000	99.984281	5,999,056.86	100.027530	6,001,651.80	2,594.94	0.54
Original Face:		Base	6,000,000.000	99.984281	5,999,056.86	100.027530	6,001,651.80	2,594.94	0.54
89233P5E2	TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/16 2					2.0	15 Sep 2016		
		Local	3,458,099.000	99.771497	3,450,197.14	102.582600	3,547,407.86	97,210.72	0.32
		Base		99.771497	3,450,197.14	102.582600	3,547,407.86	97,210.72	0.32
89233P5N2	TOYOTA MOTOR CREDIT CORP SR UNSECURED 11/14 1.25					1.25	17 Nov 2014		
		Local	6,483,935.000	99.972153	6,482,129.43	100.397500	6,509,708.64	27,579.21	0.59
		Base		99.972153	6,482,129.43	100.397500	6,509,708.64	27,579.21	0.59
89233P6S0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25					1.25	05 Oct 2017		
		Local	2,161,312.000	99.962190	2,160,494.80	99.931000	2,159,820.69	-674.11	0.19
		Base		99.962190	2,160,494.80	99.931000	2,159,820.69	-674.11	0.19
89233P6T8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 VAR					0.47485	30 Oct 2017		
		Local	2,161,312.000	99.627819	2,153,268.00	99.147300	2,142,882.49	-10,385.51	0.19
		Base		99.627819	2,153,268.00	99.147300	2,142,882.49	-10,385.51	0.19
89233P7B6	TOYOTA MOTOR CREDIT CORP SR UNSECURED 12/14 VAR					0.3974	05 Dec 2014		
		Local	8,645,247.000	100.000001	8,645,247.08	100.089200	8,652,958.56	7,711.48	0.78
		Base		100.000001	8,645,247.08	100.089200	8,652,958.56	7,711.48	0.78

& 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
89236TAJ4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/18 VAR					0.47485	30 Apr 2018		
		Local	8,645,247.000	100.000001	8,645,247.10	99.923200	8,638,607.45	-6,639.65	0.78
		Base		100.000001	8,645,247.10	99.923200	8,638,607.45	-6,639.65	0.78
912828D23	US TREASURY N/B 04/19 1.625					1.625	30 Apr 2019		
		Local	10,000,000.000	100.050156	10,005,015.58	100.187500	10,018,750.00	13,734.42	0.90
		Base		100.050156	10,005,015.58	100.187500	10,018,750.00	13,734.42	0.90
912828TB6	US TREASURY N/B 06/17 0.75					0.75	30 Jun 2017		
		Local	10,000,000.000	99.605581	9,960,558.07	99.593800	9,959,380.00	-1,178.07	0.90
		Base		99.605581	9,960,558.07	99.593800	9,959,380.00	-1,178.07	0.90
912828TD2	US TREASURY N/B 07/15 0.25					0.25	15 Jul 2015		
		Local	4,322,624.000	99.901566	4,318,369.06	100.097700	4,326,847.20	8,478.14	0.39
		Base		99.901566	4,318,369.06	100.097700	4,326,847.20	8,478.14	0.39
912828TK6	US TREASURY N/B 08/15 0.25					0.25	15 Aug 2015		
		Local	4,322,624.000	99.834161	4,315,455.40	100.093800	4,326,678.62	11,223.22	0.39
		Base		99.834161	4,315,455.40	100.093800	4,326,678.62	11,223.22	0.39
912828UK4	US TREASURY N/B 01/15 0.25					0.25	31 Jan 2015		
		Local	4,322,624.000	99.994226	4,322,374.40	100.097700	4,326,847.20	4,472.80	0.39
		Base		99.994226	4,322,374.40	100.097700	4,326,847.20	4,472.80	0.39
912828UZ1	US TREASURY N/B 04/18 0.625					0.625	30 Apr 2018		
		Local	2,161,312.000	99.042733	2,140,622.48	97.640600	2,110,318.00	-30,304.48	0.19
		Base		99.042733	2,140,622.48	97.640600	2,110,318.00	-30,304.48	0.19
912828WL0	US TREASURY N/B 05/19 1.5					1.5	31 May 2019		
		Local	20,000,000.000	99.187144	19,837,428.77	99.500000	19,900,000.00	62,571.23	1.79
		Base		99.187144	19,837,428.77	99.500000	19,900,000.00	62,571.23	1.79
912828WM8	US TREASURY N/B 05/16 0.375					0.375	31 May 2016		
		Local	20,000,000.000	99.906546	19,981,309.13	99.910200	19,982,040.00	730.87	1.80
		Base		99.906546	19,981,309.13	99.910200	19,982,040.00	730.87	1.80
92867MAD2	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2013 1 A4					0.78	22 Jul 2019		
		Local	6,483,935.320	99.989297	6,483,241.34	99.774500	6,469,314.05	-13,927.29	0.58
Original Face:		Base	6,483,935.000	99.989297	6,483,241.34	99.774500	6,469,314.05	-13,927.29	0.58

& 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
92887CAE8	VOLVO FINANCIAL EQUIPMENT LLC VFET 2012 1A A3 144A					0.91	17 Aug 2015		
		Local	380,404.950	99.999232	380,402.03	100.045200	380,576.89	174.86	0.03
	Original Face:	Base	2,161,312.000	99.999232	380,402.03	100.045200	380,576.89	174.86	0.03
92976WBH8	WACHOVIA CORP SR UNSECURED 02/18 5.75					5.75	01 Feb 2018		
		Local	4,322,624.000	114.375218	4,944,010.61	114.479500	4,948,518.34	4,507.73	0.45
		Base		114.375218	4,944,010.61	114.479500	4,948,518.34	4,507.73	0.45
94974BFK1	WELLS FARGO + COMPANY SR UNSECURED 04/18 VAR					0.85585	23 Apr 2018		
		Local	4,322,624.000	99.999990	4,322,623.56	100.866600	4,360,083.86	37,460.30	0.39
		Base		99.999990	4,322,623.56	100.866600	4,360,083.86	37,460.30	0.39
94986RPR6	WELLS FARGO + COMPANY SR UNSECURED 05/18 VAR					0.5251	14 May 2018		
		Local	3,458,099.000	99.999995	3,458,098.84	99.922000	3,455,401.68	-2,697.16	0.31
		Base		99.999995	3,458,098.84	99.922000	3,455,401.68	-2,697.16	0.31
US DOLLAR Total									
		Local	797,728,860.790		800,789,357.28		796,617,605.65	-4,171,751.63	71.65
	Original Face:	Base	499,981,681.000		800,789,357.28		796,617,605.65	-4,171,751.63	71.65
FIXED INCOME Total									
		Base	797,728,860.790		800,789,357.28		796,617,605.65	-4,171,751.63	71.65
	Original Face:		499,981,681.000						

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

Holdings

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

As of: *June 30, 2014* *View Date:* *July 21, 2014*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		1,112,989,410.620	Base	1,115,940,177.12		1,111,748,311.09	-4,191,866.03	100.00
Original Face:		499,981,681.000						

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

Books Closed

Prepared by State Street

Holdings

Currency Summary

As of: *June 30, 2014*

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

View Date: *July 21, 2014*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-41,527.440	Local	-41,527.44	-41,527.44	0.01	0.00		0.00
		Base	-41,527.44	-41,527.44	0.01	0.00	0.00	0.00
CASH EQUIVALENT								
	2,476,400.790	Local	2,476,400.79	2,476,400.79	0.33	0.00		0.00
		Base	2,476,400.79	2,476,400.79	0.33	0.00	0.00	0.00
EQUITY								
	18,260,004.728	Local	482,926,795.97	755,995,536.34	99.67	273,068,740.37		273,068,740.37
		Base	482,926,795.97	755,995,536.34	99.67	273,068,740.37	0.00	273,068,740.37
US DOLLAR Total								
	20,694,878.078	Local	485,361,669.32	758,430,409.69	100.00	273,068,740.37		273,068,740.37
		Base	485,361,669.32	758,430,409.69	100.00	273,068,740.37	0.00	273,068,740.37
FUND Total								
	20,694,878.078	Base	485,361,669.32	758,430,409.69	100.00	273,068,740.37	0.00	273,068,740.37

Holdings

Currency Summary

As of: *June 30, 2014*

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

View Date: *July 21, 2014*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	1,110,430.850	Local	1,110,430.85	1,110,430.85	0.23	0.00		0.00
		Base	1,110,430.85	1,110,430.85	0.23	0.00	0.00	0.00
CASH EQUIVALENT								
	459,125.280	Local	459,125.28	459,125.28	0.09	0.00		0.00
		Base	459,125.28	459,125.28	0.09	0.00	0.00	0.00
EQUITY								
	16,617,203.000	Local	351,307,786.75	485,835,045.35	99.68	134,527,258.60		134,527,258.60
		Base	351,307,786.75	485,835,045.35	99.68	134,527,258.60	0.00	134,527,258.60
US DOLLAR Total								
	18,186,759.130	Local	352,877,342.88	487,404,601.48	100.00	134,527,258.60		134,527,258.60
		Base	352,877,342.88	487,404,601.48	100.00	134,527,258.60	0.00	134,527,258.60
FUND Total								
	18,186,759.130	Base	352,877,342.88	487,404,601.48	100.00	134,527,258.60	0.00	134,527,258.60

Holdings

Currency Summary

As of: *June 30, 2014*

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

View Date: *July 21, 2014*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-22,003.610	Local	-22,003.61	-22,003.61	0.00	0.00		0.00
		Base	-22,003.61	-22,003.61	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	60,894,025.110	Local	60,877,940.20	60,877,940.20	3.32	0.00		0.00
		Base	60,877,940.20	60,877,940.20	3.32	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								
	1,660,708,731.460	Local	1,721,954,076.65	1,774,415,400.17	96.66	52,461,323.52		52,461,323.52
Original Face:	988,202,089.000	Base	1,721,954,076.65	1,774,415,400.17	96.66	52,461,323.52	0.00	52,461,323.52
US DOLLAR Total								
	1,722,066,612.790	Local	1,783,295,873.07	1,835,757,196.59	100.00	52,461,323.52		52,461,323.52
Original Face:	988,202,089.000	Base	1,783,295,873.07	1,835,757,196.59	100.00	52,461,323.52	0.00	52,461,323.52
FUND Total								
	1,722,066,612.790	Base	1,783,295,873.07	1,835,757,196.59	100.00	52,461,323.52	0.00	52,461,323.52
Original Face:	988,202,089.000							

Holdings

Currency Summary

As of: *June 30, 2014*

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

View Date: *July 21, 2014*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	125.000	Local	125.00	125.00	0.00	0.00		0.00
		Base	125.00	125.00	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	67,562,551.530	Local	67,545,836.18	67,545,786.27	24.55	-49.91		-49.91
		Base	67,545,836.18	67,545,786.27	24.55	-49.91	0.00	-49.91
FIXED INCOME								
	203,219,380.180	Local	206,805,418.84	207,625,304.34	75.45	819,885.50		819,885.50
Original Face:	165,059,358.000	Base	206,805,418.84	207,625,304.34	75.45	819,885.50	0.00	819,885.50
US DOLLAR Total								
	270,782,056.710	Local	274,351,380.02	275,171,215.61	100.00	819,835.59		819,835.59
Original Face:	165,059,358.000	Base	274,351,380.02	275,171,215.61	100.00	819,835.59	0.00	819,835.59
FUND Total								
	270,782,056.710	Base	274,351,380.02	275,171,215.61	100.00	819,835.59	0.00	819,835.59
Original Face:	165,059,358.000							

Holdings

Currency Summary

As of: *June 30, 2014*

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

View Date: *July 21, 2014*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	246,844.810	Local	246,844.81	246,844.81	0.14	0.00		0.00
		Base	246,844.81	246,844.81	0.14	0.00	0.00	0.00
CASH EQUIVALENT								
	48,907,080.080	Local	48,907,080.08	48,907,080.08	27.60	0.00		0.00
		Base	48,907,080.08	48,907,080.08	27.60	0.00	0.00	0.00
FIXED INCOME								
	124,606,712.030	Local	128,463,053.09	128,023,807.35	72.26	-439,245.74		-439,245.74
Original Face:	124,656,139.000	Base	128,463,053.09	128,023,807.35	72.26	-439,245.74	0.00	-439,245.74
US DOLLAR Total								
	173,760,636.920	Local	177,616,977.98	177,177,732.24	100.00	-439,245.74		-439,245.74
Original Face:	124,656,139.000	Base	177,616,977.98	177,177,732.24	100.00	-439,245.74	0.00	-439,245.74
FUND Total								
	173,760,636.920	Base	177,616,977.98	177,177,732.24	100.00	-439,245.74	0.00	-439,245.74
Original Face:	124,656,139.000							

Holdings

Currency Summary

As of: *June 30, 2014*

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

View Date: *July 21, 2014*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-159,588.790	Local	-159,588.79	-159,588.79	0.01	0.00		0.00
		Base	-159,588.79	-159,588.79	0.01	0.00	0.00	0.00
CASH EQUIVALENT								
	5,060,682.780	Local	5,060,682.78	5,060,682.78	0.28	0.00		0.00
		Base	5,060,682.78	5,060,682.78	0.28	0.00	0.00	0.00
EQUITY								
	30,020,960.500	Local	1,125,279,248.57	1,772,043,704.73	99.71	646,764,456.16		646,764,456.16
		Base	1,125,279,248.57	1,772,043,704.73	99.71	646,764,456.16	0.00	646,764,456.16
US DOLLAR Total								
	34,922,054.490	Local	1,130,180,342.56	1,776,944,798.72	100.00	646,764,456.16		646,764,456.16
		Base	1,130,180,342.56	1,776,944,798.72	100.00	646,764,456.16	0.00	646,764,456.16
FUND Total								
	34,922,054.490	Base	1,130,180,342.56	1,776,944,798.72	100.00	646,764,456.16	0.00	646,764,456.16

Holdings

Currency Summary

As of: *June 30, 2014*

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

View Date: *July 21, 2014*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-1,589,000.000	Local	-1,589,000.00	-1,589,000.00	0.14	0.00		0.00
		Base	-1,589,000.00	-1,589,000.00	0.14	0.00	0.00	0.00
CASH EQUIVALENT								
	560,684,518.820	Local	560,674,082.94	560,674,082.94	48.17	0.00		0.00
		Base	560,674,082.94	560,674,082.94	48.17	0.00	0.00	0.00
FIXED INCOME								
	594,550,344.940	Local	607,136,526.34	601,647,313.10	51.69	-5,489,213.24		-5,489,213.24
Original Face:	703,221,595.000	Base	607,136,526.34	601,647,313.10	51.69	-5,489,213.24	0.00	-5,489,213.24
US DOLLAR Total								
	1,153,645,863.760	Local	1,166,221,609.28	1,160,732,396.04	100.00	-5,489,213.24		-5,489,213.24
Original Face:	703,221,595.000	Base	1,166,221,609.28	1,160,732,396.04	100.00	-5,489,213.24	0.00	-5,489,213.24
FUND Total								
	1,153,645,863.760	Base	1,166,221,609.28	1,160,732,396.04	100.00	-5,489,213.24	0.00	-5,489,213.24
Original Face:	703,221,595.000							

Holdings

Currency Summary

As of: *June 30, 2014*

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

View Date: *July 21, 2014*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-149,473,886.030	Local	-149,473,886.03	-149,473,886.03	8.73	0.00		0.00
		Base	-149,473,886.03	-149,473,886.03	8.73	0.00	0.00	0.00
CASH EQUIVALENT								
	735,982,732.230	Local	735,981,653.14	735,946,396.63	42.97	-35,256.51		-35,256.51
		Base	735,981,653.14	735,946,396.63	42.97	-35,256.51	0.00	-35,256.51
FIXED INCOME								
	828,677,212.610	Local	833,187,600.05	827,353,734.44	48.30	-5,833,865.61		-5,833,865.61
Original Face:	580,371,752.000	Base	833,187,600.05	827,353,734.44	48.30	-5,833,865.61	0.00	-5,833,865.61
US DOLLAR Total								
	1,415,186,058.810	Local	1,419,695,367.16	1,413,826,245.04	100.00	-5,869,122.12		-5,869,122.12
Original Face:	580,371,752.000	Base	1,419,695,367.16	1,413,826,245.04	100.00	-5,869,122.12	0.00	-5,869,122.12
FUND Total								
	1,415,186,058.810	Base	1,419,695,367.16	1,413,826,245.04	100.00	-5,869,122.12	0.00	-5,869,122.12
Original Face:	580,371,752.000							

Holdings

Currency Summary

As of: *June 30, 2014*

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

View Date: *July 21, 2014*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR							Exchange Rate:	1.000000
CASH EQUIVALENT								
	5,920,353.660	Local	5,922,231.93	5,926,311.87	5.83	4,079.94		4,079.94
		Base	5,922,231.93	5,926,311.87	5.83	4,079.94	0.00	4,079.94
FIXED INCOME								
	94,925,038.710	Local	95,659,755.69	95,737,518.22	94.17	77,762.53		77,762.53
Original Face:	54,244,000.000	Base	95,659,755.69	95,737,518.22	94.17	77,762.53	0.00	77,762.53
US DOLLAR Total								
	100,845,392.370	Local	101,581,987.62	101,663,830.09	100.00	81,842.47		81,842.47
Original Face:	54,244,000.000	Base	101,581,987.62	101,663,830.09	100.00	81,842.47	0.00	81,842.47
FUND Total								
	100,845,392.370	Base	101,581,987.62	101,663,830.09	100.00	81,842.47	0.00	81,842.47
Original Face:	54,244,000.000							

Holdings

Currency Summary

As of: *June 30, 2014*

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

View Date: *July 21, 2014*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-76,008.760	Local	-76,008.76	-76,008.76	0.01	0.00		0.00
		Base	-76,008.76	-76,008.76	0.01	0.00	0.00	0.00
CASH EQUIVALENT								
	298,703,020.250	Local	298,685,569.69	298,696,335.09	28.07	10,765.40		10,765.40
		Base	298,685,569.69	298,696,335.09	28.07	10,765.40	0.00	10,765.40
FIXED INCOME								
	770,189,267.420	Local	773,375,142.06	765,332,040.17	71.92	-8,043,101.89		-8,043,101.89
Original Face:	403,505,020.000	Base	773,375,142.06	765,332,040.17	71.92	-8,043,101.89	0.00	-8,043,101.89
US DOLLAR Total								
	1,068,816,278.910	Local	1,071,984,702.99	1,063,952,366.50	100.00	-8,032,336.49		-8,032,336.49
Original Face:	403,505,020.000	Base	1,071,984,702.99	1,063,952,366.50	100.00	-8,032,336.49	0.00	-8,032,336.49
FUND Total								
	1,068,816,278.910	Base	1,071,984,702.99	1,063,952,366.50	100.00	-8,032,336.49	0.00	-8,032,336.49
Original Face:	403,505,020.000							

Holdings

Currency Summary

As of: *June 30, 2014*

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

View Date: *July 21, 2014*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-19,400,219.780	Local	-19,400,219.78	-19,400,219.78	1.70	0.00		0.00
		Base	-19,400,219.78	-19,400,219.78	1.70	0.00	0.00	0.00
CASH EQUIVALENT								
	758,593,529.430	Local	758,525,511.83	758,524,620.38	66.53	-891.45		-891.45
		Base	758,525,511.83	758,524,620.38	66.53	-891.45	0.00	-891.45
FIXED INCOME								
	361,792,244.250	Local	362,164,952.70	362,157,947.31	31.77	-7,005.39		-7,005.39
Original Face:	152,650,000.000	Base	362,164,952.70	362,157,947.31	31.77	-7,005.39	0.00	-7,005.39
US DOLLAR Total								
	1,100,985,553.900	Local	1,101,290,244.75	1,101,282,347.91	100.00	-7,896.84		-7,896.84
Original Face:	152,650,000.000	Base	1,101,290,244.75	1,101,282,347.91	100.00	-7,896.84	0.00	-7,896.84
FUND Total								
	1,100,985,553.900	Base	1,101,290,244.75	1,101,282,347.91	100.00	-7,896.84	0.00	-7,896.84
Original Face:	152,650,000.000							

Holdings

Currency Summary

As of: *June 30, 2014*

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

View Date: *July 21, 2014*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-59,258,835.570	Local	-59,258,835.57	-59,258,835.57	5.54	0.00		0.00
		Base	-59,258,835.57	-59,258,835.57	5.54	0.00	0.00	0.00
CASH EQUIVALENT								
	924,750,730.450	Local	924,735,189.83	924,741,728.12	86.47	6,538.29		6,538.29
		Base	924,735,189.83	924,741,728.12	86.47	6,538.29	0.00	6,538.29
FIXED INCOME								
	85,000,000.000	Local	85,413,978.51	85,411,310.00	7.99	-2,668.51		-2,668.51
		Base	85,413,978.51	85,411,310.00	7.99	-2,668.51	0.00	-2,668.51
US DOLLAR Total								
	950,491,894.880	Local	950,890,332.77	950,894,202.55	100.00	3,869.78		3,869.78
		Base	950,890,332.77	950,894,202.55	100.00	3,869.78	0.00	3,869.78
FUND Total								
	950,491,894.880	Base	950,890,332.77	950,894,202.55	100.00	3,869.78	0.00	3,869.78

Holdings

Currency Summary

As of: *June 30, 2014*

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

View Date: *July 21, 2014*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	7,331,777.170	Local	7,331,777.17	7,331,777.17	2.47	0.00		0.00
		Base	7,331,777.17	7,331,777.17	2.47	0.00	0.00	0.00
FIXED INCOME								
	278,635,000.000	Local	289,641,912.64	290,059,833.96	97.53	417,921.32		417,921.32
		Base	289,641,912.64	290,059,833.96	97.53	417,921.32	0.00	417,921.32
US DOLLAR Total								
	285,966,777.170	Local	296,973,689.81	297,391,611.13	100.00	417,921.32		417,921.32
		Base	296,973,689.81	297,391,611.13	100.00	417,921.32	0.00	417,921.32
FUND Total								
	285,966,777.170	Base	296,973,689.81	297,391,611.13	100.00	417,921.32	0.00	417,921.32

Holdings

Currency Summary

As of: *June 30, 2014*

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

View Date: *July 21, 2014*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	46,003,003.250	Local	45,993,653.24	45,994,965.58	15.27	1,312.34		1,312.34
		Base	45,993,653.24	45,994,965.58	15.27	1,312.34	0.00	1,312.34
FIXED INCOME								
	250,205,205.470	Local	252,213,053.13	255,135,219.26	84.73	2,922,166.13		2,922,166.13
Original Face:	177,734,028.000	Base	252,213,053.13	255,135,219.26	84.73	2,922,166.13	0.00	2,922,166.13
US DOLLAR Total								
	296,208,208.720	Local	298,206,706.37	301,130,184.84	100.00	2,923,478.47		2,923,478.47
Original Face:	177,734,028.000	Base	298,206,706.37	301,130,184.84	100.00	2,923,478.47	0.00	2,923,478.47
FUND Total								
	296,208,208.720	Base	298,206,706.37	301,130,184.84	100.00	2,923,478.47	0.00	2,923,478.47
Original Face:	177,734,028.000							

Holdings

Currency Summary

As of: *June 30, 2014*

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

View Date: *July 21, 2014*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	176,358.120	Local	176,358.12	176,358.12	1.47	0.00		0.00
		Base	176,358.12	176,358.12	1.47	0.00	0.00	0.00
EQUITY								
	5,953,517.122	Local	5,958,451.16	5,958,453.96	49.57	2.80		2.80
		Base	5,958,451.16	5,958,453.96	49.57	2.80	0.00	2.80
FIXED INCOME								
	5,928,470.870	Local	5,974,652.33	5,885,485.25	48.96	-89,167.08		-89,167.08
Original Face:	10,596,315.000	Base	5,974,652.33	5,885,485.25	48.96	-89,167.08	0.00	-89,167.08
US DOLLAR Total								
	12,058,346.112	Local	12,109,461.61	12,020,297.33	100.00	-89,164.28		-89,164.28
Original Face:	10,596,315.000	Base	12,109,461.61	12,020,297.33	100.00	-89,164.28	0.00	-89,164.28
FUND Total								
	12,058,346.112	Base	12,109,461.61	12,020,297.33	100.00	-89,164.28	0.00	-89,164.28
Original Face:	10,596,315.000							

Holdings

Currency Summary

As of: *June 30, 2014*

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

View Date: *July 21, 2014*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-125.000	Local	-125.00	-125.00	0.00	0.00		0.00
		Base	-125.00	-125.00	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	26,829,340.770	Local	26,819,990.76	26,815,903.10	8.03	-4,087.66		-4,087.66
		Base	26,819,990.76	26,815,903.10	8.03	-4,087.66	0.00	-4,087.66
FIXED INCOME								
	304,517,400.450	Local	309,828,739.01	307,078,747.94	91.97	-2,749,991.07		-2,749,991.07
Original Face:	204,735,168.000	Base	309,828,739.01	307,078,747.94	91.97	-2,749,991.07	0.00	-2,749,991.07
US DOLLAR Total								
	331,346,616.220	Local	336,648,604.77	333,894,526.04	100.00	-2,754,078.73		-2,754,078.73
Original Face:	204,735,168.000	Base	336,648,604.77	333,894,526.04	100.00	-2,754,078.73	0.00	-2,754,078.73
FUND Total								
	331,346,616.220	Base	336,648,604.77	333,894,526.04	100.00	-2,754,078.73	0.00	-2,754,078.73
Original Face:	204,735,168.000							

Holdings

Currency Summary

As of: *June 30, 2014*

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

View Date: *July 21, 2014*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	315,260,549.830	Local	315,150,819.84	315,130,705.44	28.35	-20,114.40		-20,114.40
		Base	315,150,819.84	315,130,705.44	28.35	-20,114.40	0.00	-20,114.40
FIXED INCOME								
	797,728,860.790	Local	800,789,357.28	796,617,605.65	71.65	-4,171,751.63		-4,171,751.63
Original Face:	499,981,681.000	Base	800,789,357.28	796,617,605.65	71.65	-4,171,751.63	0.00	-4,171,751.63
US DOLLAR Total								
	1,112,989,410.620	Local	1,115,940,177.12	1,111,748,311.09	100.00	-4,191,866.03		-4,191,866.03
Original Face:	499,981,681.000	Base	1,115,940,177.12	1,111,748,311.09	100.00	-4,191,866.03	0.00	-4,191,866.03
FUND Total								
	1,112,989,410.620	Base	1,115,940,177.12	1,111,748,311.09	100.00	-4,191,866.03	0.00	-4,191,866.03
Original Face:	499,981,681.000							

Holdings

Asset Summary

As of: *June 30, 2014*

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

View Date: *July 21, 2014*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-41,527.440	-41,527.44	-41,527.44	0.01	0.00	0.00	0.00
CASH Total	-41,527.440	-41,527.44	-41,527.44	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	2,476,400.790	2,476,400.79	2,476,400.79	0.33	0.00	0.00	0.00
CASH EQUIVALENT Total	2,476,400.790	2,476,400.79	2,476,400.79	0.33	0.00	0.00	0.00

Holdings

Asset Summary

As of: *June 30, 2014*

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

View Date: *July 21, 2014*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	18,260,004.728	482,926,795.97	755,995,536.34	99.67	273,068,740.37	0.00	273,068,740.37
EQUITY Total	18,260,004.728	482,926,795.97	755,995,536.34	99.67	273,068,740.37	0.00	273,068,740.37

Holdings

Asset Summary

As of: *June 30, 2014*

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

View Date: *July 21, 2014*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	20,694,878.078	485,361,669.32	758,430,409.69	100.00	273,068,740.37	0.00	273,068,740.37

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	1,110,430.850	1,110,430.85	1,110,430.85	0.23	0.00	0.00	0.00
CASH Total	1,110,430.850	1,110,430.85	1,110,430.85	0.23	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	459,125.280	459,125.28	459,125.28	0.09	0.00	0.00	0.00
CASH EQUIVALENT Total	459,125.280	459,125.28	459,125.28	0.09	0.00	0.00	0.00

Holdings

Asset Summary

As of: *June 30, 2014*

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

View Date: *July 21, 2014*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	16,617,203.000	351,307,786.75	485,835,045.35	99.68	134,527,258.60	0.00	134,527,258.60
EQUITY Total	16,617,203.000	351,307,786.75	485,835,045.35	99.68	134,527,258.60	0.00	134,527,258.60

Holdings

Asset Summary

As of: *June 30, 2014*

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

View Date: *July 21, 2014*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	18,186,759.130	352,877,342.88	487,404,601.48	100.00	134,527,258.60	0.00	134,527,258.60

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-22,003.610	-22,003.61	-22,003.61	0.00	0.00	0.00	0.00
CASH Total	-22,003.610	-22,003.61	-22,003.61	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	60,894,025.110	60,877,940.20	60,877,940.20	3.32	0.00	0.00	0.00
CASH EQUIVALENT Total	60,894,025.110	60,877,940.20	60,877,940.20	3.32	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	1,660,708,731.460	1,721,954,076.65	1,774,415,400.17	96.66	52,461,323.52	0.00	52,461,323.52
FIXED INCOME Total	1,660,708,731.460	1,721,954,076.65	1,774,415,400.17	96.66	52,461,323.52	0.00	52,461,323.52

Holdings

Asset Summary

As of: *June 30, 2014*

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

View Date: *July 21, 2014*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	1,722,066,612.790	1,783,295,873.07	1,835,757,196.59	100.00	52,461,323.52	0.00	52,461,323.52

Holdings

Asset Summary

As of: *June 30, 2014*

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

View Date: *July 21, 2014*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	125.000	125.00	125.00	0.00	0.00	0.00	0.00
CASH Total	125.000	125.00	125.00	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	67,562,551.530	67,545,836.18	67,545,786.27	24.55	-49.91	0.00	-49.91
CASH EQUIVALENT Total	67,562,551.530	67,545,836.18	67,545,786.27	24.55	-49.91	0.00	-49.91

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							
	203,219,380.180	206,805,418.84	207,625,304.34	75.45	819,885.50	0.00	819,885.50
FIXED INCOME Total							
	203,219,380.180	206,805,418.84	207,625,304.34	75.45	819,885.50	0.00	819,885.50

Holdings

Asset Summary

As of: *June 30, 2014*

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

View Date: *July 21, 2014*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	270,782,056.710	274,351,380.02	275,171,215.61	100.00	819,835.59	0.00	819,835.59

Holdings

Asset Summary

As of: *June 30, 2014*

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

View Date: *July 21, 2014*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	246,844.810	246,844.81	246,844.81	0.14	0.00	0.00	0.00
CASH Total	246,844.810	246,844.81	246,844.81	0.14	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	48,907,080.080	48,907,080.08	48,907,080.08	27.60	0.00	0.00	0.00
CASH EQUIVALENT Total	48,907,080.080	48,907,080.08	48,907,080.08	27.60	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	124,606,712.030	128,463,053.09	128,023,807.35	72.26	-439,245.74	0.00	-439,245.74
FIXED INCOME Total	124,606,712.030	128,463,053.09	128,023,807.35	72.26	-439,245.74	0.00	-439,245.74

Holdings

Asset Summary

As of: *June 30, 2014*

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

View Date: *July 21, 2014*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	173,760,636.920	177,616,977.98	177,177,732.24	100.00	-439,245.74	0.00	-439,245.74

Holdings

Asset Summary

As of: *June 30, 2014*

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

View Date: *July 21, 2014*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-159,588.790	-159,588.79	-159,588.79	0.01	0.00	0.00	0.00
CASH Total	-159,588.790	-159,588.79	-159,588.79	0.01	0.00	0.00	0.00

Holdings

Asset Summary

As of: *June 30, 2014*

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

View Date: *July 21, 2014*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	5,060,682.780	5,060,682.78	5,060,682.78	0.28	0.00	0.00	0.00
CASH EQUIVALENT Total	5,060,682.780	5,060,682.78	5,060,682.78	0.28	0.00	0.00	0.00

Holdings

Asset Summary

As of: *June 30, 2014*

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

View Date: *July 21, 2014*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	30,020,960.500	1,125,279,248.57	1,772,043,704.73	99.71	646,764,456.16	0.00	646,764,456.16
EQUITY Total	30,020,960.500	1,125,279,248.57	1,772,043,704.73	99.71	646,764,456.16	0.00	646,764,456.16

Holdings

Asset Summary

As of: *June 30, 2014*

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

View Date: *July 21, 2014*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	34,922,054.490	1,130,180,342.56	1,776,944,798.72	100.00	646,764,456.16	0.00	646,764,456.16

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-1,589,000.000	-1,589,000.00	-1,589,000.00	0.14	0.00	0.00	0.00
CASH Total	-1,589,000.000	-1,589,000.00	-1,589,000.00	0.14	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	560,684,518.820	560,674,082.94	560,674,082.94	48.17	0.00	0.00	0.00
CASH EQUIVALENT Total	560,684,518.820	560,674,082.94	560,674,082.94	48.17	0.00	0.00	0.00

Holdings

Asset Summary

As of: *June 30, 2014*

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

View Date: *July 21, 2014*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	594,550,344.940	607,136,526.34	601,647,313.10	51.69	-5,489,213.24	0.00	-5,489,213.24
FIXED INCOME Total							
	594,550,344.940	607,136,526.34	601,647,313.10	51.69	-5,489,213.24	0.00	-5,489,213.24

Holdings

Asset Summary

As of: *June 30, 2014*

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

View Date: *July 21, 2014*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	1,153,645,863.760	1,166,221,609.28	1,160,732,396.04	100.00	-5,489,213.24	0.00	-5,489,213.24

Holdings

Asset Summary

As of: *June 30, 2014*

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

View Date: *July 21, 2014*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-149,473,886.030	-149,473,886.03	-149,473,886.03	8.73	0.00	0.00	0.00
CASH Total	-149,473,886.030	-149,473,886.03	-149,473,886.03	8.73	0.00	0.00	0.00

Holdings

Asset Summary

As of: *June 30, 2014*

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

View Date: *July 21, 2014*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	735,982,732.230	735,981,653.14	735,946,396.63	42.97	-35,256.51	0.00	-35,256.51
CASH EQUIVALENT Total	735,982,732.230	735,981,653.14	735,946,396.63	42.97	-35,256.51	0.00	-35,256.51

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	828,677,212.610	833,187,600.05	827,353,734.44	48.30	-5,833,865.61	0.00	-5,833,865.61
FIXED INCOME Total	828,677,212.610	833,187,600.05	827,353,734.44	48.30	-5,833,865.61	0.00	-5,833,865.61

Holdings

Asset Summary

As of: *June 30, 2014*

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

View Date: *July 21, 2014*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	1,415,186,058.810	1,419,695,367.16	1,413,826,245.04	100.00	-5,869,122.12	0.00	-5,869,122.12

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	5,920,353.660	5,922,231.93	5,926,311.87	5.83	4,079.94	0.00	4,079.94
CASH EQUIVALENT Total	5,920,353.660	5,922,231.93	5,926,311.87	5.83	4,079.94	0.00	4,079.94

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	94,925,038.710	95,659,755.69	95,737,518.22	94.17	77,762.53	0.00	77,762.53
FIXED INCOME Total	94,925,038.710	95,659,755.69	95,737,518.22	94.17	77,762.53	0.00	77,762.53

Holdings

Asset Summary

As of: *June 30, 2014*

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

View Date: *July 21, 2014*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	100,845,392.370	101,581,987.62	101,663,830.09	100.00	81,842.47	0.00	81,842.47

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	-76,008.760	-76,008.76	-76,008.76	0.01	0.00	0.00	0.00
CASH Total	-76,008.760	-76,008.76	-76,008.76	0.01	0.00	0.00	0.00

Holdings

Asset Summary

As of: *June 30, 2014*

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

View Date: *July 21, 2014*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	298,703,020.250	298,685,569.69	298,696,335.09	28.07	10,765.40	0.00	10,765.40
CASH EQUIVALENT Total	298,703,020.250	298,685,569.69	298,696,335.09	28.07	10,765.40	0.00	10,765.40

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	770,189,267.420	773,375,142.06	765,332,040.17	71.92	-8,043,101.89	0.00	-8,043,101.89
FIXED INCOME Total	770,189,267.420	773,375,142.06	765,332,040.17	71.92	-8,043,101.89	0.00	-8,043,101.89

Holdings

Asset Summary

As of: *June 30, 2014*

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

View Date: *July 21, 2014*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	1,068,816,278.910	1,071,984,702.99	1,063,952,366.50	100.00	-8,032,336.49	0.00	-8,032,336.49

Holdings

Asset Summary

As of: *June 30, 2014*

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

View Date: *July 21, 2014*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-19,400,219.780	-19,400,219.78	-19,400,219.78	1.70	0.00	0.00	0.00
CASH Total	-19,400,219.780	-19,400,219.78	-19,400,219.78	1.70	0.00	0.00	0.00

Holdings

Asset Summary

As of: *June 30, 2014*

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

View Date: *July 21, 2014*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	758,593,529.430	758,525,511.83	758,524,620.38	66.53	-891.45	0.00	-891.45
CASH EQUIVALENT Total	758,593,529.430	758,525,511.83	758,524,620.38	66.53	-891.45	0.00	-891.45

Holdings

Asset Summary

As of: *June 30, 2014*

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

View Date: *July 21, 2014*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	361,792,244.250	362,164,952.70	362,157,947.31	31.77	-7,005.39	0.00	-7,005.39
FIXED INCOME Total							
	361,792,244.250	362,164,952.70	362,157,947.31	31.77	-7,005.39	0.00	-7,005.39

Holdings

Asset Summary

As of: *June 30, 2014*

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

View Date: *July 21, 2014*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	1,100,985,553.900	1,101,290,244.75	1,101,282,347.91	100.00	-7,896.84	0.00	-7,896.84

Holdings

Asset Summary

As of: *June 30, 2014*

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

View Date: *July 21, 2014*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-59,258,835.570	-59,258,835.57	-59,258,835.57	5.54	0.00	0.00	0.00
CASH Total	-59,258,835.570	-59,258,835.57	-59,258,835.57	5.54	0.00	0.00	0.00

Holdings

Asset Summary

As of: *June 30, 2014*

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

View Date: *July 21, 2014*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	924,750,730.450	924,735,189.83	924,741,728.12	86.47	6,538.29	0.00	6,538.29
CASH EQUIVALENT Total	924,750,730.450	924,735,189.83	924,741,728.12	86.47	6,538.29	0.00	6,538.29

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	85,000,000.000	85,413,978.51	85,411,310.00	7.99	-2,668.51	0.00	-2,668.51
FIXED INCOME Total							
	85,000,000.000	85,413,978.51	85,411,310.00	7.99	-2,668.51	0.00	-2,668.51

Holdings

Asset Summary

As of: *June 30, 2014*

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

View Date: *July 21, 2014*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	950,491,894.880	950,890,332.77	950,894,202.55	100.00	3,869.78	0.00	3,869.78

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	7,331,777.170	7,331,777.17	7,331,777.17	2.47	0.00	0.00	0.00
CASH EQUIVALENT Total	7,331,777.170	7,331,777.17	7,331,777.17	2.47	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							
	278,635,000.000	289,641,912.64	290,059,833.96	97.53	417,921.32	0.00	417,921.32
FIXED INCOME Total							
	278,635,000.000	289,641,912.64	290,059,833.96	97.53	417,921.32	0.00	417,921.32

Holdings

Asset Summary

As of: *June 30, 2014*

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

View Date: *July 21, 2014*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	285,966,777.170	296,973,689.81	297,391,611.13	100.00	417,921.32	0.00	417,921.32

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	46,003,003.250	45,993,653.24	45,994,965.58	15.27	1,312.34	0.00	1,312.34
CASH EQUIVALENT Total	46,003,003.250	45,993,653.24	45,994,965.58	15.27	1,312.34	0.00	1,312.34

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	250,205,205.470	252,213,053.13	255,135,219.26	84.73	2,922,166.13	0.00	2,922,166.13
FIXED INCOME Total	250,205,205.470	252,213,053.13	255,135,219.26	84.73	2,922,166.13	0.00	2,922,166.13

Holdings

Asset Summary

As of: *June 30, 2014*

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

View Date: *July 21, 2014*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	296,208,208.720	298,206,706.37	301,130,184.84	100.00	2,923,478.47	0.00	2,923,478.47

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	176,358.120	176,358.12	176,358.12	1.47	0.00	0.00	0.00
CASH EQUIVALENT Total	176,358.120	176,358.12	176,358.12	1.47	0.00	0.00	0.00

Holdings

Asset Summary

As of: *June 30, 2014*

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

View Date: *July 21, 2014*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	5,953,517.122	5,958,451.16	5,958,453.96	49.57	2.80	0.00	2.80
EQUITY Total	5,953,517.122	5,958,451.16	5,958,453.96	49.57	2.80	0.00	2.80

Holdings

Asset Summary

As of: *June 30, 2014*

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

View Date: *July 21, 2014*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	5,928,470.870	5,974,652.33	5,885,485.25	48.96	-89,167.08	0.00	-89,167.08
FIXED INCOME Total							
	5,928,470.870	5,974,652.33	5,885,485.25	48.96	-89,167.08	0.00	-89,167.08

Holdings

Asset Summary

As of: *June 30, 2014*

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

View Date: *July 21, 2014*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	12,058,346.112	12,109,461.61	12,020,297.33	100.00	-89,164.28	0.00	-89,164.28

Holdings

Asset Summary

As of: *June 30, 2014*

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

View Date: *July 21, 2014*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-125.000	-125.00	-125.00	0.00	0.00	0.00	0.00
CASH Total	-125.000	-125.00	-125.00	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *June 30, 2014*

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

View Date: *July 21, 2014*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	26,829,340.770	26,819,990.76	26,815,903.10	8.03	-4,087.66	0.00	-4,087.66
CASH EQUIVALENT Total	26,829,340.770	26,819,990.76	26,815,903.10	8.03	-4,087.66	0.00	-4,087.66

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							
	304,517,400.450	309,828,739.01	307,078,747.94	91.97	-2,749,991.07	0.00	-2,749,991.07
FIXED INCOME Total							
	304,517,400.450	309,828,739.01	307,078,747.94	91.97	-2,749,991.07	0.00	-2,749,991.07

Holdings

Asset Summary

As of: *June 30, 2014*

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

View Date: *July 21, 2014*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	331,346,616.220	336,648,604.77	333,894,526.04	100.00	-2,754,078.73	0.00	-2,754,078.73

Holdings

Asset Summary

As of: *June 30, 2014*

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

View Date: *July 21, 2014*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	315,260,549.830	315,150,819.84	315,130,705.44	28.35	-20,114.40	0.00	-20,114.40
CASH EQUIVALENT Total	315,260,549.830	315,150,819.84	315,130,705.44	28.35	-20,114.40	0.00	-20,114.40

Holdings

Asset Summary

As of: *June 30, 2014*

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

View Date: *July 21, 2014*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	797,728,860.790	800,789,357.28	796,617,605.65	71.65	-4,171,751.63	0.00	-4,171,751.63
FIXED INCOME Total							
	797,728,860.790	800,789,357.28	796,617,605.65	71.65	-4,171,751.63	0.00	-4,171,751.63

Holdings

Asset Summary

As of: *June 30, 2014*

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

View Date: *July 21, 2014*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	1,112,989,410.620	1,115,940,177.12	1,111,748,311.09	100.00	-4,191,866.03	0.00	-4,191,866.03

Holdings

Fund Summary

As of: *June 30, 2014*

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

View Date: *July 21, 2014*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-41,527.440	-41,527.44	-41,527.44	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							
	2,476,400.790	2,476,400.79	2,476,400.79	0.33	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	18,260,004.728	482,926,795.97	755,995,536.34	99.67	273,068,740.37	0.00	273,068,740.37
					284,843,043.93 GN	0.00 GN	284,843,043.93 GN
					-11,774,303.56 LS	0.00 LS	-11,774,303.56 LS
FUND Total							
0.000	20,694,878.078	485,361,669.32	758,430,409.69	100.00	273,068,740.37	0.00	273,068,740.37
					284,843,043.93 GN	0.00 GN	284,843,043.93 GN
					-11,774,303.56 LS	0.00 LS	-11,774,303.56 LS

Holdings

Fund Summary

As of: *June 30, 2014*

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

View Date: *July 21, 2014*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	1,110,430.850	1,110,430.85	1,110,430.85	0.23	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	459,125.280	459,125.28	459,125.28	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
EQUITY							
	16,617,203.000	351,307,786.75	485,835,045.35	99.68	134,527,258.60	0.00	134,527,258.60
					147,616,007.02 GN	0.00 GN	147,616,007.02 GN
					-13,088,748.42 LS	0.00 LS	-13,088,748.42 LS
FUND Total							
0.000	18,186,759.130	352,877,342.88	487,404,601.48	100.00	134,527,258.60	0.00	134,527,258.60
					147,616,007.02 GN	0.00 GN	147,616,007.02 GN
					-13,088,748.42 LS	0.00 LS	-13,088,748.42 LS

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-22,003.610	-22,003.61	-22,003.61	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							
	60,894,025.110	60,877,940.20	60,877,940.20	3.32	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							
	1,660,708,731.460	1,721,954,076.65	1,774,415,400.17	96.66	52,461,323.52	0.00	52,461,323.52
					61,049,855.53 GN	0.00 GN	61,049,855.53 GN
					-8,588,532.01 LS	0.00 LS	-8,588,532.01 LS
Original Face:	988,202,089.000						
FUND Total							
0.000	1,722,066,612.790	1,783,295,873.07	1,835,757,196.59	100.00	52,461,323.52	0.00	52,461,323.52
					61,049,855.53 GN	0.00 GN	61,049,855.53 GN
					-8,588,532.01 LS	0.00 LS	-8,588,532.01 LS
Original Face:	988,202,089.000						

Holdings

Fund Summary

As of: *June 30, 2014*

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

View Date: *July 21, 2014*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	125.000	125.00	125.00	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	67,562,551.530	67,545,836.18	67,545,786.27	24.55	-49.91	0.00	-49.91
					40.70 GN	0.00 GN	40.70 GN
					-90.61 LS	0.00 LS	-90.61 LS
FIXED INCOME							
	203,219,380.180	206,805,418.84	207,625,304.34	75.45	819,885.50	0.00	819,885.50
					1,621,914.67 GN	0.00 GN	1,621,914.67 GN
					-802,029.17 LS	0.00 LS	-802,029.17 LS
Original Face:	165,059,358.000						
FUND Total							
0.000	270,782,056.710	274,351,380.02	275,171,215.61	100.00	819,835.59	0.00	819,835.59
					1,621,955.37 GN	0.00 GN	1,621,955.37 GN
					-802,119.78 LS	0.00 LS	-802,119.78 LS
Original Face:	165,059,358.000						

Holdings

Fund Summary

As of: *June 30, 2014*

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

View Date: *July 21, 2014*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	246,844.810	246,844.81	246,844.81	0.14	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							
	48,907,080.080	48,907,080.08	48,907,080.08	27.60	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	124,606,712.030	128,463,053.09	128,023,807.35	72.26	-439,245.74	0.00	-439,245.74
					511,246.80 GN	0.00 GN	511,246.80 GN
					-950,492.54 LS	0.00 LS	-950,492.54 LS
Original Face:	124,656,139.000						
FUND Total							
0.000	173,760,636.920	177,616,977.98	177,177,732.24	100.00	-439,245.74	0.00	-439,245.74
					511,246.80 GN	0.00 GN	511,246.80 GN
					-950,492.54 LS	0.00 LS	-950,492.54 LS
Original Face:	124,656,139.000						

Holdings

Fund Summary

As of: *June 30, 2014*

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

View Date: *July 21, 2014*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-159,588.790	-159,588.79	-159,588.79	0.01	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	5,060,682.780	5,060,682.78	5,060,682.78	0.28	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	30,020,960.500	1,125,279,248.57	1,772,043,704.73	99.71	646,764,456.16	0.00	646,764,456.16
					700,101,483.91 GN	0.00 GN	700,101,483.91 GN
					-53,337,027.75 LS	0.00 LS	-53,337,027.75 LS
FUND Total							
0.000	34,922,054.490	1,130,180,342.56	1,776,944,798.72	100.00	646,764,456.16	0.00	646,764,456.16
					700,101,483.91 GN	0.00 GN	700,101,483.91 GN
					-53,337,027.75 LS	0.00 LS	-53,337,027.75 LS

Holdings

Fund Summary

As of: *June 30, 2014*

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

View Date: *July 21, 2014*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-1,589,000.000	-1,589,000.00	-1,589,000.00	0.14	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							
	560,684,518.820	560,674,082.94	560,674,082.94	48.17	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							
	594,550,344.940	607,136,526.34	601,647,313.10	51.69	-5,489,213.24	0.00	-5,489,213.24
					1,959,622.32 GN	0.00 GN	1,959,622.32 GN
					-7,448,835.56 LS	0.00 LS	-7,448,835.56 LS
Original Face:	703,221,595.000						
FUND Total							
0.000	1,153,645,863.760	1,166,221,609.28	1,160,732,396.04	100.00	-5,489,213.24	0.00	-5,489,213.24
					1,959,622.32 GN	0.00 GN	1,959,622.32 GN
					-7,448,835.56 LS	0.00 LS	-7,448,835.56 LS
Original Face:	703,221,595.000						

Holdings

Fund Summary

As of: *June 30, 2014*

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

View Date: *July 21, 2014*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-149,473,886.030	-149,473,886.03	-149,473,886.03	8.73	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							
	735,982,732.230	735,981,653.14	735,946,396.63	42.97	-35,256.51	0.00	-35,256.51
					0.00 GN	0.00 GN	0.00 GN
					-35,256.51 LS	0.00 LS	-35,256.51 LS
FIXED INCOME							
	828,677,212.610	833,187,600.05	827,353,734.44	48.30	-5,833,865.61	0.00	-5,833,865.61
					3,261,773.70 GN	0.00 GN	3,261,773.70 GN
					-9,095,639.31 LS	0.00 LS	-9,095,639.31 LS
Original Face:	580,371,752.000						
FUND Total							
0.000	1,415,186,058.810	1,419,695,367.16	1,413,826,245.04	100.00	-5,869,122.12	0.00	-5,869,122.12
					3,261,773.70 GN	0.00 GN	3,261,773.70 GN
					-9,130,895.82 LS	0.00 LS	-9,130,895.82 LS
Original Face:	580,371,752.000						

Holdings

Fund Summary

As of: *June 30, 2014*

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

View Date: *July 21, 2014*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	5,920,353.660	5,922,231.93	5,926,311.87	5.83	4,079.94	0.00	4,079.94
					4,079.94 GN	0.00 GN	4,079.94 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	94,925,038.710	95,659,755.69	95,737,518.22	94.17	77,762.53	0.00	77,762.53
					142,651.66 GN	0.00 GN	142,651.66 GN
					-64,889.13 LS	0.00 LS	-64,889.13 LS
Original Face:	54,244,000.000						
FUND Total							
0.000	100,845,392.370	101,581,987.62	101,663,830.09	100.00	81,842.47	0.00	81,842.47
					146,731.60 GN	0.00 GN	146,731.60 GN
					-64,889.13 LS	0.00 LS	-64,889.13 LS
Original Face:	54,244,000.000						

Holdings

Fund Summary

As of: *June 30, 2014*

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

View Date: *July 21, 2014*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-76,008.760	-76,008.76	-76,008.76	0.01	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	298,703,020.250	298,685,569.69	298,696,335.09	28.07	10,765.40	0.00	10,765.40
					10,765.40 GN	0.00 GN	10,765.40 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	770,189,267.420	773,375,142.06	765,332,040.17	71.92	-8,043,101.89	0.00	-8,043,101.89
					918,876.10 GN	0.00 GN	918,876.10 GN
					-8,961,977.99 LS	0.00 LS	-8,961,977.99 LS
Original Face:	403,505,020.000						
FUND Total							
0.000	1,068,816,278.910	1,071,984,702.99	1,063,952,366.50	100.00	-8,032,336.49	0.00	-8,032,336.49
					929,641.50 GN	0.00 GN	929,641.50 GN
					-8,961,977.99 LS	0.00 LS	-8,961,977.99 LS
Original Face:	403,505,020.000						

Holdings

Fund Summary

As of: *June 30, 2014*

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

View Date: *July 21, 2014*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-19,400,219.780	-19,400,219.78	-19,400,219.78	1.70	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							
	758,593,529.430	758,525,511.83	758,524,620.38	66.53	-891.45	0.00	-891.45
					254.55 GN	0.00 GN	254.55 GN
					-1,146.00 LS	0.00 LS	-1,146.00 LS
FIXED INCOME							
	361,792,244.250	362,164,952.70	362,157,947.31	31.77	-7,005.39	0.00	-7,005.39
					4,788.33 GN	0.00 GN	4,788.33 GN
					-11,793.72 LS	0.00 LS	-11,793.72 LS
Original Face:	152,650,000.000						
FUND Total							
0.000	1,100,985,553.900	1,101,290,244.75	1,101,282,347.91	100.00	-7,896.84	0.00	-7,896.84
					5,042.88 GN	0.00 GN	5,042.88 GN
					-12,939.72 LS	0.00 LS	-12,939.72 LS
Original Face:	152,650,000.000						

Holdings

Fund Summary

As of: *June 30, 2014*

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

View Date: *July 21, 2014*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-59,258,835.570	-59,258,835.57	-59,258,835.57	5.54	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	924,750,730.450	924,735,189.83	924,741,728.12	86.47	6,538.29	0.00	6,538.29
					6,538.29 GN	0.00 GN	6,538.29 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	85,000,000.000	85,413,978.51	85,411,310.00	7.99	-2,668.51	0.00	-2,668.51
					2,250.55 GN	0.00 GN	2,250.55 GN
					-4,919.06 LS	0.00 LS	-4,919.06 LS
FUND Total							
0.000	950,491,894.880	950,890,332.77	950,894,202.55	100.00	3,869.78	0.00	3,869.78
					8,788.84 GN	0.00 GN	8,788.84 GN
					-4,919.06 LS	0.00 LS	-4,919.06 LS

Holdings

Fund Summary

As of: *June 30, 2014*

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

View Date: *July 21, 2014*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	7,331,777.170	7,331,777.17	7,331,777.17	2.47	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							
	278,635,000.000	289,641,912.64	290,059,833.96	97.53	417,921.32	0.00	417,921.32
					427,294.96 GN	0.00 GN	427,294.96 GN
					-9,373.64 LS	0.00 LS	-9,373.64 LS
FUND Total							
0.000	285,966,777.170	296,973,689.81	297,391,611.13	100.00	417,921.32	0.00	417,921.32
					427,294.96 GN	0.00 GN	427,294.96 GN
					-9,373.64 LS	0.00 LS	-9,373.64 LS

Holdings

Fund Summary

As of: *June 30, 2014*

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

View Date: *July 21, 2014*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	46,003,003.250	45,993,653.24	45,994,965.58	15.27	1,312.34	0.00	1,312.34
					1,312.34 GN	0.00 GN	1,312.34 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	250,205,205.470	252,213,053.13	255,135,219.26	84.73	2,922,166.13	0.00	2,922,166.13
					3,905,609.24 GN	0.00 GN	3,905,609.24 GN
					-983,443.11 LS	0.00 LS	-983,443.11 LS
Original Face:	177,734,028.000						
FUND Total							
0.000	296,208,208.720	298,206,706.37	301,130,184.84	100.00	2,923,478.47	0.00	2,923,478.47
					3,906,921.58 GN	0.00 GN	3,906,921.58 GN
					-983,443.11 LS	0.00 LS	-983,443.11 LS
Original Face:	177,734,028.000						

Holdings

Fund Summary

As of: *June 30, 2014*

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

View Date: *July 21, 2014*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	176,358.120	176,358.12	176,358.12	1.47	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	5,953,517.122	5,958,451.16	5,958,453.96	49.57	2.80	0.00	2.80
					2.80 GN	0.00 GN	2.80 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	5,928,470.870	5,974,652.33	5,885,485.25	48.96	-89,167.08	0.00	-89,167.08
					66,892.95 GN	0.00 GN	66,892.95 GN
					-156,060.03 LS	0.00 LS	-156,060.03 LS
Original Face:	10,596,315.000						
FUND Total							
0.000	12,058,346.112	12,109,461.61	12,020,297.33	100.00	-89,164.28	0.00	-89,164.28
					66,895.75 GN	0.00 GN	66,895.75 GN
					-156,060.03 LS	0.00 LS	-156,060.03 LS
Original Face:	10,596,315.000						

Holdings

Fund Summary

As of: *June 30, 2014*

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

View Date: *July 21, 2014*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-125.000	-125.00	-125.00	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	26,829,340.770	26,819,990.76	26,815,903.10	8.03	-4,087.66	0.00	-4,087.66
					1,312.34 GN	0.00 GN	1,312.34 GN
					-5,400.00 LS	0.00 LS	-5,400.00 LS
FIXED INCOME							
	304,517,400.450	309,828,739.01	307,078,747.94	91.97	-2,749,991.07	0.00	-2,749,991.07
					1,199,813.18 GN	0.00 GN	1,199,813.18 GN
					-3,949,804.25 LS	0.00 LS	-3,949,804.25 LS
Original Face:	204,735,168.000						
FUND Total							
0.000	331,346,616.220	336,648,604.77	333,894,526.04	100.00	-2,754,078.73	0.00	-2,754,078.73
					1,201,125.52 GN	0.00 GN	1,201,125.52 GN
					-3,955,204.25 LS	0.00 LS	-3,955,204.25 LS
Original Face:	204,735,168.000						

Holdings

Fund Summary

As of: *June 30, 2014*

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

View Date: *July 21, 2014*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	315,260,549.830	315,150,819.84	315,130,705.44	28.35	-20,114.40	0.00	-20,114.40
					6,729.25 GN	0.00 GN	6,729.25 GN
					-26,843.65 LS	0.00 LS	-26,843.65 LS
FIXED INCOME							
	797,728,860.790	800,789,357.28	796,617,605.65	71.65	-4,171,751.63	0.00	-4,171,751.63
					2,754,633.62 GN	0.00 GN	2,754,633.62 GN
					-6,926,385.25 LS	0.00 LS	-6,926,385.25 LS
Original Face:	499,981,681.000						
FUND Total							
0.000	1,112,989,410.620	1,115,940,177.12	1,111,748,311.09	100.00	-4,191,866.03	0.00	-4,191,866.03
					2,761,362.87 GN	0.00 GN	2,761,362.87 GN
					-6,953,228.90 LS	0.00 LS	-6,953,228.90 LS
Original Face:	499,981,681.000						