



The Birmingham Fund

Quarterly Review of Performance & Account Activity

September 30, 2013



Presentation Topics

- I. Executive Summary
- II. Summary of the Policy and Ordinance
- III. Quarterly Market Recap and Economic Outlook
- IV. Summary of Portfolio Characteristics
- V. Comparison of Market to Book Value of Fund Assets
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Appendices

Working Trial Balance
Portfolio Purchase Report
Corporate Action Report
Summary Realized Gain/Loss
Interest Receivable Report
Earned Income Detail Report by CUSIP

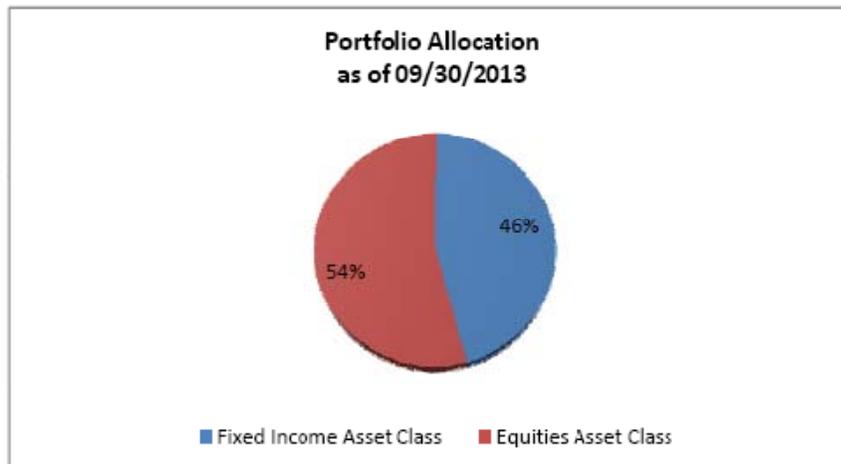
Position Report
Portfolio Sales Report
MBS Paydown/Up Report
Open Trades Report
Fund Total Receivable Report

I. Executive Summary

This report details the investment policy, guidelines, portfolio analysis, and returns for the Birmingham Fund. This is a comprehensive, internally generated report, compiled in satisfaction of the policies reporting requirements. The summarized positions and returns for the Birmingham Fund investment portfolio is as follows:

Portfolio Summary:

	Book Value 30-Sep-13	Market Value 30-Sep-13
Fixed Income Asset Class	\$ 41,069,708.49	\$ 41,075,651.78
Equities Asset Class	38,960,939.75	48,385,694.25
Total Value of Assets	<u>\$ 80,030,648.24</u>	<u>\$ 89,461,346.03</u>



Actual Returns vs. Benchmarks

	Qtr.	Ytd.	1Yr.	3 Yr.	5 Yr.
Fixed Income Portfolio Return	0.74%	0.21%	0.33%	1.75%	3.43%
Barclays 1-5 Benchmark Return	0.63%	0.14%	0.34%	1.63%	3.56%
Equities/Stock Portfolio Return	4.26%	19.17%	19.43%	13.01%	4.56%
S&P 500 Benchmark Return	5.21%	19.79%	19.31%	16.27%	10.02%

II. Summary of Birmingham Fund Creation and Policy

Pursuant to Alabama State Law, in 1994, the City of Birmingham (herein referred to as the “City”) authorized the creation of a Trust Fund to be designated as the Original Birmingham Fund. The original trust fund was established to hold in escrow, various investments and income derived from those investments acquired with certain proceeds received by the City from the sale of certain assets and properties previously owned by the Industrial Water Board of the City of Birmingham.

In November 1998, the City through a general election ballot proposition won voter approval to amend (The Trust Fund Amendment) the Original Birmingham Fund and correspondingly establish a new trust fund designated as the “Birmingham Fund” for which assets held in the Original Birmingham Fund were to be transferred.

The City set forth, in Ordinance 99-67, appropriate guidelines for the appropriation of monies to be withdrawn from the Birmingham Fund and the investment of all monies transferred into the Birmingham Fund.

Overview of Appropriation Policy & Guidelines

The adopted City Ordinance established two primary categories of appropriation activity, Regular and Extraordinary, that may occur within the Birmingham Fund.

Regular Appropriations & Disbursements: The Director of Finance may disburse monies for any lawful purpose for which monies may be spent, pursuant to appropriations made in ordinances adopted by the Council in accordance with its normal procedures, the general requirements of applicable law and subject to the Annual Limit requirement of the adopted City Ordinance.

For each fiscal year end of the City, the Annual Limit or maximum amount of money that shall be disbursed cannot exceed five (5 %) percent of the five year average market value of the Birmingham Fund calculated at the end of each fiscal year end.

The Director of Finance is authorized to disburse monies to pay the costs and expenses incurred with respect to the administration, custody, and investment of Birmingham Fund assets.

Extraordinary Appropriations: In addition to the Regular appropriations and disbursements, the Council may from time to time, appropriate monies from the Birmingham Fund for any lawful purpose to address extraordinary circumstances or opportunities confronted by the City. Monies may be appropriated and disbursed from the Birmingham Fund if and only if the following conditions have been satisfied:

- The Council, by affirmative vote of at least five members of Council, shall have adopted an ordinance authorizing expenditure;
- The proposed ordinance specifies the amount of money for a particular purpose;
- The proposed ordinance shall include findings that the making of the authorized expenditure would clearly be in the best interest of the City and its residents; and,
- The authorized disbursement would address any extraordinary circumstance that was not foreseen or anticipated at the time of the establishment of the Birmingham Fund.
- The proposed Ordinance shall have been approved by the Mayor.

Overview of Investment Policy Statement

In accordance with Alabama Law and the requirements of the Trust Fund Amendment the City adopted an Investment Policy Statement that provides for the following:

- The mode and manner for investing the assets of the City;
- Establishes benchmarks and criteria for measuring investment performance and compliance with the Investment Policy Statement; and,
- Specifies a requirement for the preparation and publication of periodic reports on investment performance and investment policy compliance.

Review of Investment Policy Guidelines

The purpose of the Investment Policy Statement, as adopted, is to set forth the investment objectives and policies applicable to the portfolio of assets maintained in the Birmingham Fund. A review of the policy guidelines is presented below.

Statement of Objectives

The City proposes to manage the Fund as a long-term source of income and as a reserve for extraordinary events. The City expects to disburse no more than 5 % of the Fund's assets per year and expects investment returns in excess of 5 % per year to maintain the value of the Fund when taking into consideration inflation.

Asset Allocation & Performance Benchmark

The policy has established the following investment classes and related investment allocations based on the fair market value of the assets.

Investment Class	Types of Investments	Adopted Policy Allocation (FMV)	Performance Benchmark
Fixed Income	Intermediate Term Bonds, Government and Investment Grade Corporate Securities	$\geq 50\%$	Lehman Brothers 1-5 Investment Grade Index
Stocks (Equities)	Broadly Diversified Portfolio of Publicly Traded Stocks	$\leq 50\%$	S&P 500 Index

Rebalancing & Liquidity Procedures

From time to time, market conditions may cause the Fund's investments in various asset classes to vary from the established allocation. To remain consistent with the asset allocation guidelines, each asset class in which the Fund invests shall be reviewed on a quarterly basis by the City and rebalanced if necessary to maintain compliance with the adopted policy.

To the extent cash is required for disbursements from the Fund pursuant to permitted appropriations, investment assets will be sold in such a manner as will maintain the adopted asset allocation.

Selection of Investments

The Mayor of the City and the Director of Finance are authorized to select all investments in the Birmingham Fund within the following policy constraints:

- All investments must be readily marketable;
- All investments to be placed in mutual funds will be determined by the Director of Finance in accordance with the Policy’s “Criteria and Benchmarks for Mutual Funds” as detailed in this review.
- All investments to be placed in diversified portfolios of securities with investment managers shall be selected by the Mayor of the City.

Criteria and Benchmarks for Selection of Mutual Funds and Managed Funds

Investment Class	Investment Management	Management Criteria
Fixed Income	Mutual Fund	No load Low Expense Fund must have assets \geq \$2 billion in funds under common management
Fixed Income	Investment Manager	Average Maturity \leq 3 Yrs Average Duration \leq 2.5 Yrs
Stocks	Mutual Fund	No load Low Expense Fund must have assets \geq \$2 billion in funds under common management
Stocks	Investment Manager	Broadly Diversified

Reporting

The Director of Finance shall deliver to the Mayor and Council at least semi-annually within 45 days after the end of each semi-annual period the following reports:

- Portfolio performance results over the last quarter, one (1) year, three (3) years and five (5) years as applicable;
- Performance results of each fund or manager for the same periods;
- Performance results in relation to the benchmark established pursuant to the Investment Policy and approved by the Director of Finance for the same periods;
- Performance shall be on a time-weighted basis;
- End of period status regarding asset allocation and compliance with the adopted policy;
- Portfolio turnover;
- Compliance with the Investment Policy; and,
- At least annually, an analysis of all fees and expenses relating to Fund assets;

III. Quarterly Market Recap & Economic Outlook: (See following pages)

Hoisington

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Quarterly Review and Outlook

Third Quarter 2013

Federal Reserve Failures

The Fed's capabilities to engineer changes in economic growth and inflation are asymmetric. It has been historically documented that central bank tools are well suited to fight excess demand and rampant inflation. The Fed showed great resolve in containing the fast price increases in the aftermath of World Wars I and II and the Korean War. Later, in the late 1970s and early 1980s, rampant inflation was brought under control by a determined and persistent Federal Reserve.

However, when an economy is excessively over-indebted and disinflationary factors have forced central banks to make overnight interest rates as close to zero as possible, central bank policy has repeatedly proved powerless to further move inflation or growth metrics. The periods between 1927 and 1939 in the U.S. (and elsewhere) and from 1989 to the present in Japan are clear examples of the impotence of central bank policy actions during periods of over-indebtedness.

Four considerations suggest the Fed will continue to be unsuccessful in engineering stronger growth and higher inflation with their continuation of the current program of Large Scale Asset Purchases (LSAP). First, the Fed's forecasts have consistently been overly optimistic, indicating that their knowledge of how LSAP operates is flawed. LSAP obviously is not working in the way they had hoped, and they are unable to make needed course corrections. Second, debt levels in the U.S. are so excessive that monetary policy's traditional transmission mechanism is defunct. Third, recent scholarly studies, all employing different rigorous

analytical methods, indicate LSAP is ineffective. Fourth, declining velocity deprives the Fed of the ability to have a measurable influence on aggregate economic activity and is an alternative way of confirming the validity of the aforementioned academic studies.

The Fed's Forecasts

First, if the Fed were consistently getting the economy right, then we could conclude that their understanding of current economic conditions is sound. However, if they regularly err, then it is valid to argue that they are misunderstanding the way their actions affect the economy. During the current expansion the Fed's forecasts for real GDP and inflation have been consistently above the actual outcomes. Late last year, the midpoint of the Fed's central tendency forecast projected an increase in real GDP of 2.7% for 2013. This estimate could miss the mark by nearly 50%.

One possible reason why the Fed has consistently erred on the high side in their growth forecasts is that they assume higher stock prices will lead to higher spending via the so-called wealth effect. The Fed's ad hoc analysis on this subject has been wrong and is in conflict with econometric studies. The studies suggest that when wealth rises or falls consumer spending does not generally respond, or if it does respond it does so feebly. During the run-up of stock and home prices over the past three years, the year-over-year growth in consumer spending has actually decelerated sharply from over 5% in early 2011 to just 2.9% in the four quarters ending Q2 (Chart 1). Reliance on the wealth effect played a major

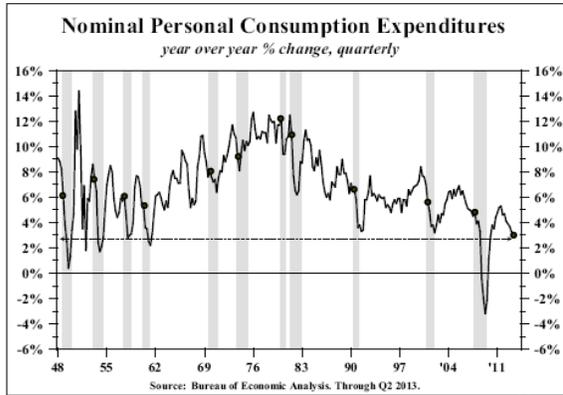


Chart 1

role in the Fed’s poor economic forecasts. LSAP has not been able to spur growth and achieve the Fed’s forecasts to date and certainly undermines the Fed’s continued assurances that this time will truly be different.

Excessive Debt

Second, another impediment to LSAP’s success is the Fed’s failure to consider that excessive debt levels block the main channel of monetary influence on economic activity. Scholarly studies published in the past three years document that economic growth slows when public and private debt exceeds 260% to 275% of GDP. In the U.S., from 1870 until the late 1990s, real GDP grew by 3.7% per annum. It was during 2000 that total debt breached the 260% level. Since 2000 growth has averaged a much slower 1.8% per annum.

When total debt moved into this counterproductive zone, other far reaching and unintended consequences became evident. The standard of living, as measured by real median household income, began to stagnate and now stands at the lowest point since 1995. Additionally, since the start of the current economic expansion, real median household income has fallen 4.3%, a totally unprecedented occurrence. Moreover, both the wealth and income divides have seriously worsened. Over-indebtedness is the primary

reason for slower growth, and unfortunately the Fed’s activities to date have had only negative, unintended consequences.

Scholarly Studies on Large Scale Asset Purchases

The third item that points toward monetary ineffectiveness is the academic research indicating that LSAP is a losing proposition. The United States now has had five years of experience with which to evaluate the efficacy of LSAP, during which time the Fed’s balance sheet has increased a record fourfold. Undeniably, the Fed has conducted an all-out effort to restore normal economic conditions. While monetary policy works with a lag, the LSAP has been in place since 2008 with no measurable benefit. This lapse of time is now far greater than even the longest of the lags measured in the extensive body of scholarly work regarding monetary policy.

Three different studies by respected academicians have independently concluded that indeed these efforts have failed. These studies, employing various approaches, have demonstrated that LSAP cannot shift the Aggregate Demand (AD) Curve (Chart 2). The AD curve intersects the Aggregate Supply Curve to determine the aggregate price level and real GDP and thus nominal GDP. The AD curve is unresponsive to monetary actions. Therefore the price level and

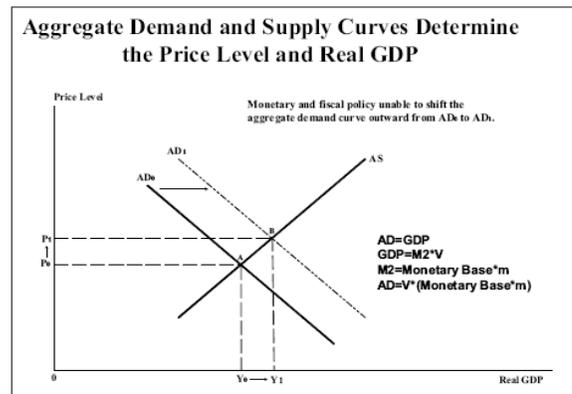


Chart 2

real GDP, and thus nominal GDP, are stuck. In this circumstance, the actions of the Fed are irrelevant.

The papers we reference were presented at the Jackson Hole Monetary Conference in August 2013. The first is by Robert E. Hall, one of the world's leading econometricians and a member of the prestigious NBER Cycle Dating Committee. He wrote, "The combination of low investment and low consumption resulted in an extraordinary decline in output demand, which called for a markedly negative real interest rate, one unattainable because the zero lower bound on the nominal interest rate coupled with low inflation put a lower bound on the real rate at only a slightly negative level." Dr. Hall also wrote the following about the large increase in reserves to finance quantitative easing: "An expansion of reserves contracts the economy." In other words, not only has the Fed not improved matters, they have actually made economic conditions worse with their experimentation. Additionally, he presented evidence that forward guidance and GDP targeting both have serious problems and that central bankers should focus on requiring more capital at banks and more rigorous stress testing.

The next paper is by Hyun Song Shin, another outstanding monetary theorist and econometrician and holder of an endowed chair at Princeton University. He looked at the weighted-average effective one year rate for loans with moderate risk at all commercial banks, the effective Fed Funds rate and the spread between the two in order to evaluate Dr. Hall's study. He also evaluated comparable figures in Europe. In both the U.S. and Europe these spreads increased, supporting Hall's analysis. Dr. Shin also examined quantities such as total credit to U.S. non-financial businesses. He found that lending to non-corporate businesses, which rely on the banks, has been essentially stagnant. Dr. Shin states, "The trouble is that job creation is done most by new businesses, which tend to be small." Thus, he found "disturbing implications for the effectiveness of central bank asset purchases" and

supported Hall's conclusions.

Dr. Shin argued that we should not forget how we got into this mess in the first place when he wrote, "Things were not right in the financial system before the crisis, leverage was too high, and the banking sector had become too large." For us, this insight is highly relevant since aggregate debt levels relative to GDP are greater now than in 2007. Dr. Shin, like Dr. Hall, expressed extreme doubts that forward guidance was effective in bringing down longer-term interest rates.

The last paper is by Arvind Krishnamurthy of Northwestern University and Annette Vissing-Jorgensen of the University of California, Berkeley. They uncovered evidence that the Fed's LSAP program had little "portfolio balance" impact on other interest rates and was not macro stimulus. A limited benefit did result from mortgage-backed securities purchases due to announcement effects, but even this small plus may be erased once the still unknown exit costs are included. Drs. Krishnamurthy and Vissing-Jorgensen also criticized the Fed for not having a clear policy rule or strategy for asset purchases. They argued that the absence of concrete guidance as to the goal of asset purchases, which has been vaguely defined as aimed toward substantial improvement in the outlook for the labor market, neutralizes their impact and complicates an eventual exit. Further, they wrote, "Without such a framework, investors do not know the conditions under which (asset buys) will occur or be unwound." For Krishnamurthy and Vissing-Jorgensen, this "undercuts the efficacy of policy targeted at long-term asset values."

Money Velocity

The fourth problem the Fed faces in their LSAP program is their inability to control the velocity of money. The AD curve is planned expenditures for nominal GDP. Nominal GDP is equal to the velocity of money (V) multiplied by the stock of money (M), thus $GDP = M \times V$. This

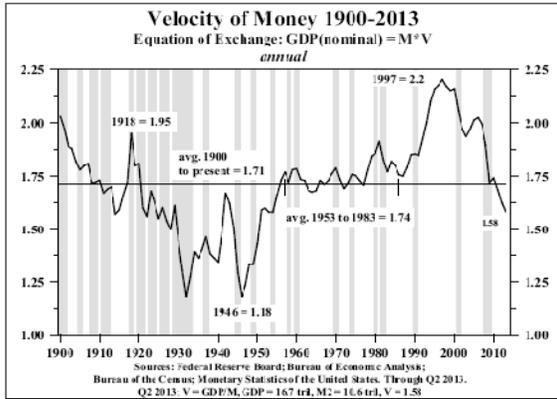


Chart 3

is Irving Fisher's equation of exchange, one of the important pillars of macroeconomics. V peaked in 1997, as private and public debt were quickly approaching the nonproductive zone (Chart 3). Since then V has plunged. The level of V in the second quarter is at its lowest level in six decades. By allowing high debt levels to accumulate from the 1990s until 2007, the Fed laid the foundation for rendering monetary policy ineffectual. Thus, Fisher was correct when he argued in 1933 that declining velocity would be a symptom of extreme indebtedness just as much as weak aggregate demand. Fisher was able to make this connection because he understood Eugen von Böhm-Bawerk's brilliant insight that debt is future consumption denied. Also, we have the benefit of Hyman Minsky's observation that debt must be able to generate an income stream to repay principal and interest, thereby explaining that there is such a thing as good (productive) debt as opposed to bad (non-productive) debt. Therefore, the decline in money velocity when there are very high levels of debt to GDP should not be surprising. Moreover, as debt levels increase so does the risk that it will be unable to generate the income stream required to pay principal and interest.

Unintended Consequences

The relentless Fed purchasing of massive amounts of securities has produced no positive economic developments but has had significant

negative, unintended consequences. For example, resource allocation in the banking system can be affected. Banks have a limited amount of capital with which to take risks with their portfolio. With this capital, they have two broad options. First, they can confine their portfolio to their historical lower risk role of commercial banking operations – the making of loans and standard investments. However, with interest rates at extremely low levels the profit potential from such endeavors is minimal. Second, they can allocate resources to their proprietary trading desks to engage in leveraged financial or commodity market speculation. By their very nature these activities are potentially far more profitable, but also much riskier. Therefore, when resources are allocated to the riskier alternative in the face of limited bank capital, fewer resources are available for traditional lending. This deprives the economy of the funds needed for economic growth even though the banks may be able to temporarily improve their earnings by aggressive risk taking. Perversely, confirming the point made by Dr. Hall, a rise in stock prices generated by excess reserves may deprive, rather than supply, funds needed for economic growth.

Determining with certainty whether funds are being deprived is difficult, but a visible piece of evidence confirms that this is occurring. This factor is the unprecedented downward trend in the money multiplier. The money multiplier is the link between the monetary base (high-powered money) and the money supply (M2). The money multiplier is calculated by dividing the base into M2. Today, the monetary base is \$3.5 trillion, and M2 stands at \$10.8 trillion. By dividing the monetary base into M2, the money multiplier is 3.1. In 2008, prior to the Fed's massive expansion of the monetary base, the money multiplier stood at 9.3, meaning that \$1 of base supported \$9.30 of M2.

If reserves created by LSAP were spreading throughout the economy in the traditional manner, then the money multiplier should be more stable. However, if those reserves were essentially

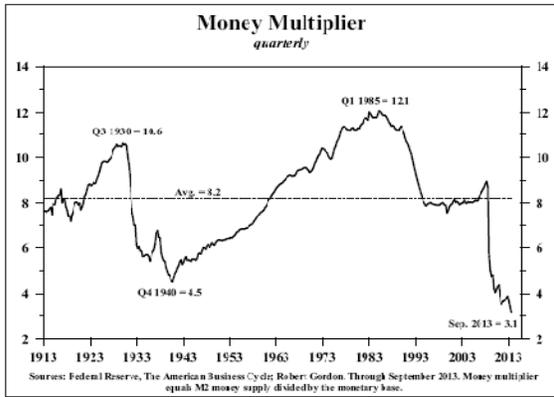


Chart 4

funding speculative activity, then reserves would remain with the large banks, and the money multiplier would fall. This is the current condition. The September 2013 level of 3.1 is the lowest in the entire 100-year history of the Federal Reserve (Chart 4). Until the last five years, the money multiplier never dropped below the old historical low of 4.5 reached in late 1940. Thus, LSAP may have produced the unintended consequence of actually reducing economic growth. Stock market investors benefited, but this did not carry through to the broader economy. The net result is that LSAP worsened the gap between high and low income households. When policy makers try untested theories, unknown risks are almost impossible to anticipate.

Interest Rates

Economic growth should be very poor in the final months of 2013. Growth is unlikely to exceed 1%, even less than the already anemic 1.6% rate of growth in the past four quarters. Marked improvement in 2014 is also questionable. Nominal interest rates have increased this year, and real yields have risen even more sharply because the inflation rate has dropped significantly. Due to the recognition and implementation lags, only half of the \$275 billion 2013 tax increase will have been registered by the end of the year, with the remaining impact occurring in 2014 and 2015. Currently, many of the taxes and other cost burdens of the Affordable Care Act are in the process of being shifted from corporations and profitable small businesses to households, thus serving as a de facto tax increase. In such conditions, the broadest measures of inflation, which are barely exceeding 1%, should weaken further. Since LSAP does not constitute macro-stimulus, its continuation is equally meaningless. Therefore, the decision of the Fed not to taper is inconsequential for the outlook for economic growth. We expect the downward trend in long-term Treasury bond yields to resurface as these weaker growth and softer inflationary conditions persist.

Van R. Hoisington
Lacy H. Hunt, Ph.D.

IV. Summary Portfolio Characteristics

Fund Designation and Policy:

Trust Fund:	Birmingham Fund
Date of Creation:	November 1998
Fund Objectives:	Long-term source of income and reserve for extraordinary events of the City.
Investment Target Return:	$\geq 5\%$
Asset Class Target Allocation:	$\geq 50\%$ in Fixed Income $\leq 50\%$ in Stocks and Equities

Fund Management & Administration:

City Cash & Investment Manager:	Aaron Saxton, Finance Department
Designated Investment Manager:	Regions Bank
Custodian/Safekeeping:	State Street Bank

VI. BOOK VALUE ACCOUNT RECONCILIATION

Book Values

	6/30/2013		9/30/2013	
Fixed Income Asset Class (06EV)				
Treasury Bonds	\$	5,370,185.05	\$	6,037,749.50
Corporate Bonds		23,306,568.80		23,513,380.80
Other Government Securities		11,786,610.55		11,402,733.51
Money Market Funds		371,482.46		115,844.68
Total Fixed Income Asset Class	\$	40,834,846.86	\$	41,069,708.49
Equities Asset Class (06AE)				
Corporate Stocks	\$	36,837,903.53	\$	35,699,253.17
Corporate Bonds				
Money Market Funds		153,203.30		3,281,686.58
Total Equities Asset Class	\$	36,991,106.83	\$	38,980,939.75
Total Book Value of Assets	\$	77,825,953.69	\$	80,050,648.24

Actual Returns vs. Benchmarks

	Qtr.	Ytd.	1Yr.	3 Yr.	5 Yr.
Fixed Income Portfolio Return	0.74%	0.21%	0.33%	1.75%	3.43%
Barclays 1-5 Benchmark Return	0.63%	0.14%	0.34%	1.63%	3.56%
Equities/Stock Portfolio Return	4.26%	19.17%	19.43%	13.01%	4.56%
S&P 500 Benchmark Return	5.24%	19.79%	19.34%	16.27%	10.02%

Policy Compliance:

Asset Allocation Requirement:	No
Fixed Income Duration Requirement	Yes
Expected Portfolio Return:	No

V. Comparison of Market to Book Value of Fund Assets

Market Value

	30-Jun-13	30-Sep-13
Fixed Income Asset Class (06EV)		
Treasury Bonds	5,323,010.00	5,999,136.00
Corporate Bonds	23,486,800.00	23,725,131.25
Other Government Securities	11,608,998.55	11,235,539.85
Money Market Funds	371,482.46	115,844.68
Total Fixed Income Asset Class	\$ 40,790,291.01	\$ 41,075,651.78
Equities Asset Class (06AE)		
Corporate Stocks	46,256,467.89	45,104,007.67
Corporate Bonds		
Money Market Funds	153,203.30	3,281,686.58
Total Equities Asset Class	\$ 46,409,671.19	\$ 48,385,694.25
Total Market Value of Assets	\$ 87,199,962.20	\$ 89,461,346.03

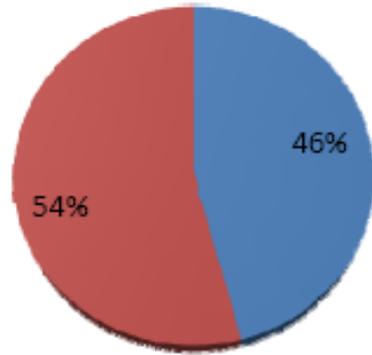
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Quarterly Portfolio Analysis

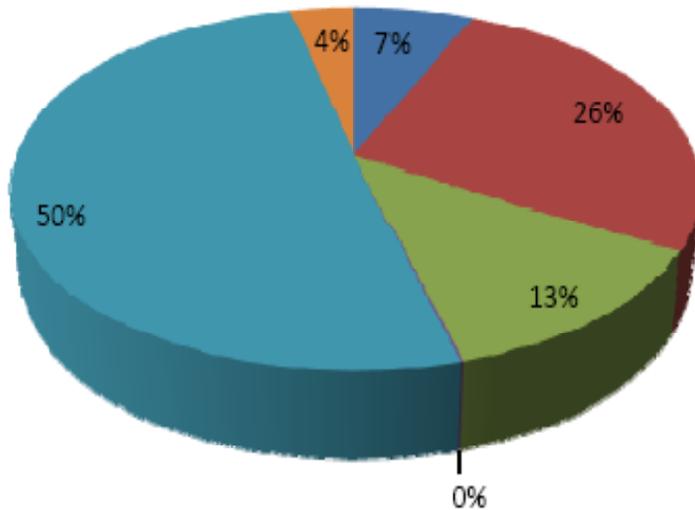
	<u>Quarter</u> <u>30-Jun-13</u>	<u>Quarter</u> <u>30-Sep-13</u>
Market Value in Excess of Book Value	9,374,008.51	9,410,697.79
Market Value/Book Value	1.12	1.12
FMV Asset Allocation		
Fixed Income Portfolio	46.78%	45.91%
Equity Portfolio	53.22%	54.09%
FMV Performance Returns (Quarterly)	6/30/2013	9/30/2013
Fixed Income Portfolio	-0.99%	0.74%
Barclays 1-5 Benchmark Return	-0.75%	0.63%
Average Coupon	2.75%	2.71%
Current Yield	2.66%	2.62%
YTM/C	1.29%	1.09%
Average Life	2.95	2.69
Effective Duration	2.68	2.46
Equity Portfolio	2.68%	4.26%
S&P 500 Index Benchmark	2.91%	5.24%

**Portfolio Allocation
as of 09/30/2013**



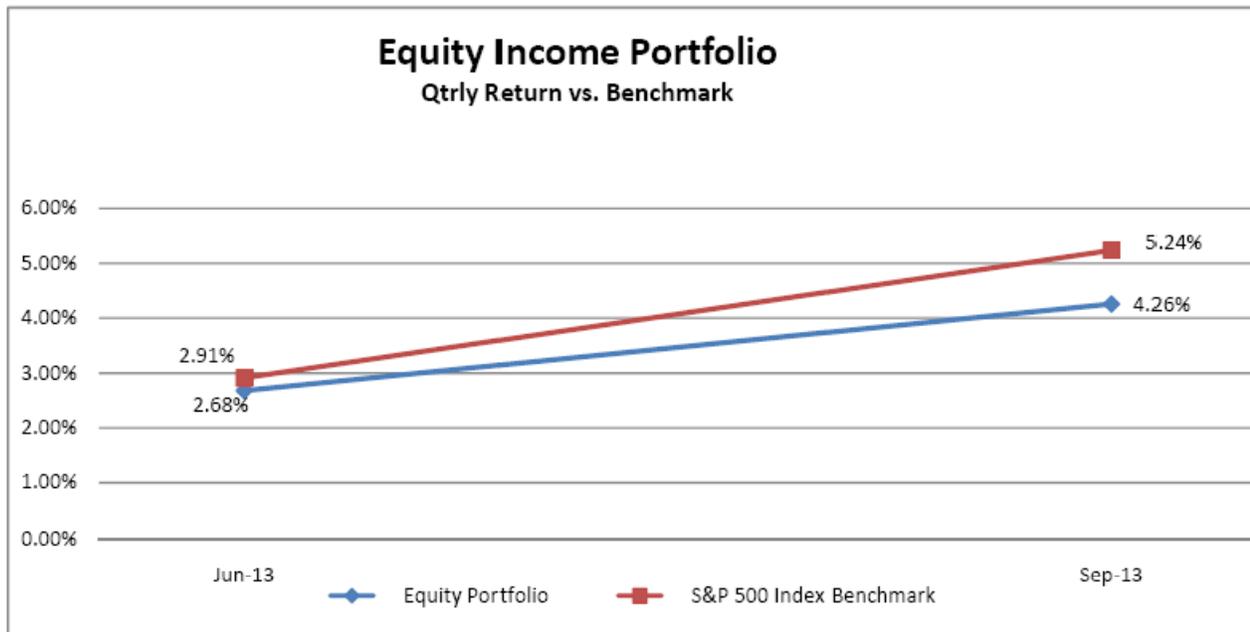
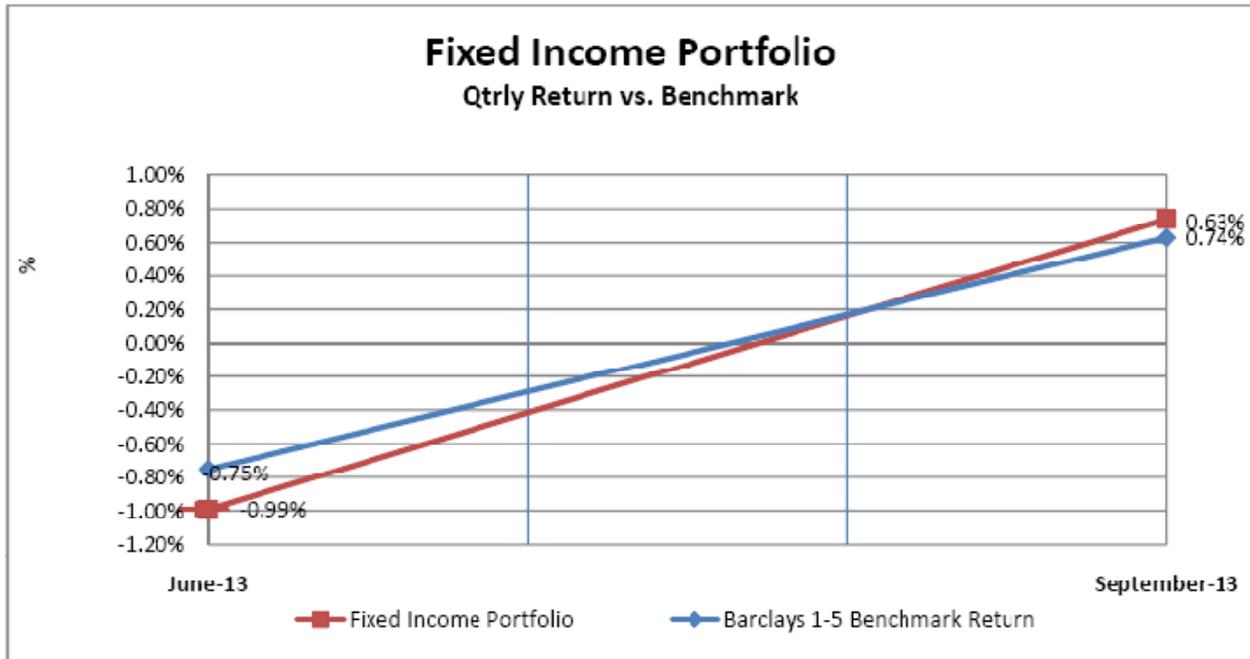
■ Fixed Income Asset Class ■ Equities Asset Class

**Asset Allocation by Type
as of 09/30/13**



■ Treasury Bonds
■ Corporate Bonds
■ Other Government Securities
■ Money Market Funds
■ Corporate Stocks
■ Money Market Funds

Portfolio Analysis Continued



VI. BOOK VALUE ACCOUNT RECONCILIATION

Book Values

	6/30/2013	9/30/2013
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	Qtr Ended 06/30/2013	Qtr Ended 09/30/2013
Beginning Cash Balances		
STIFF - Money Market Fund	\$ 1,206,032.57	\$ 524,685.76
Compass Money Market Fund	(397,956.54)	(1,073,525.23)
	808,076.03	(548,839.47)
Receipts		
Interest/Dividends	\$ 556,172.19	\$ 497,638.16
Interest Purchased	(13,651.66)	(2,532.04)
Securities Lending		
Securities Litigation	-	
Total Receipts	542,520.53	495,106.12
Purchases(Disbursements)		
Corporate Bonds	\$ (1,909,963.14)	\$ (206,812.00)
Treasuries	(617,085.93)	(667,564.45)
Government Agencies	-	
Equities	(4,742,967.23)	(6,052,405.14)
Project Disbursements	(675,568.69)	(327,325.76)
Budget Amendments		
Total Purchases(Disbursements)	\$ (7,945,584.99)	\$ (7,254,107.35)
Sales		
Corporate Bonds	\$ 506,190.00	\$ -
Treasuries	770,611.81	
Government Agencies	442,545.03	383,877.04
Equities	3,404,069.35	7,191,055.50
Total Sales	\$ 5,123,416.19	\$ 7,574,932.54
Gains from Investment Sales	\$ 947,145.44	\$ 1,913,027.54
Losses from Investment Sales	(24,412.67)	(183,439.11)
Net Gain(Loss)	\$ 922,732.77	\$ 1,729,588.43
Ending Cash Balance	(548,839.47)	1,996,680.27
Change in Cash Position	\$ (1,356,915.50)	\$ 2,545,519.74

APPENDICES –

Composite Reports

Account 06AE (Equities Asset Class)

Account 06EV (Fixed Income Asset Class)



Working Trial Balance - Composite

September 1, 2013 to September 30, 2013

View Date: November 6, 2013



STATE STREET.

Funds Included in Composite

06AE	COB BIRMGHAM - REGIONS EQUITY
06EV	REGIONS FINCL-FIXED COB BHAM

Working Trial Balance - Composite

Basis: A

September 1, 2013 to September 30, 2013

View Date: November 6, 2013



STATE STREET

Base Currency: USD - US DOLLAR	Starting Balance	Debits	Credits	Ending Balance
ASSETS				
AVERAGE COST OF SECURITIES.....	78,108,908.77	2,755,678.39	4,211,470.18	76,653,116.98
AVERAGE COST OF SHORT TERM INV.....	617,428.41	3,191,770.55	411,667.70	3,397,531.26
CASH BALANCE.....	0.00	5,948,554.13	5,948,554.13	0.00
TOTAL CASH & CASH EQUIVALENTS.....	617,428.41	9,140,324.68	6,360,221.83	3,397,531.26
RECEIVABLE FOR INVESTMENTS SOLD.....	0.00	5,694,881.34	5,694,881.34	0.00
RECEIVABLE FOR FOREIGN EXCHANGES (FX)...	0.00	0.00	0.00	0.00
DIVIDENDS RECEIVABLE.....	114,801.57	67,327.66	125,022.52	57,106.71
INTEREST RECEIVABLE.....	191,669.27	190,079.30	128,651.37	253,097.20
TAX REFUNDS RECEIVABLE.....	2,184.00	455.00	0.00	2,639.00
MARGIN VARIATION RECEIVABLES.....	0.00	0.00	0.00	0.00
OTHER ASSETS.....	0.00	0.00	0.00	0.00
TOTAL ASSETS	79,034,992.02	17,848,746.37	16,520,247.24	80,363,491.15
LIABILITIES				
PAYABLE FOR FOREIGN CURRENCY PURCHASED..	0.00	0.00	0.00	0.00
PAYABLE FOR INVESTMENTS PURCHASED.....	0.00	5,948,552.20	5,948,552.20	0.00
INTEREST PAYABLE.....	0.00	0.00	0.00	0.00
ACCRUED CUSTODIAN EXPENSE.....	0.00	0.00	0.00	0.00
ACCRUED MANAGEMENT EXPENSE.....	0.00	0.00	0.00	0.00
OTHER ACCRUED EXPENSE.....	0.00	0.00	0.00	0.00
TAXES WITHHELD LIABILITY.....	0.00	0.00	0.00	0.00
OTHER LIABILITIES.....	0.00	0.00	0.00	0.00
MARGIN VARIATION PAYABLES.....	0.00	0.00	0.00	0.00
TOTAL LIABILITIES	0.00	5,948,552.20	5,948,552.20	0.00
NET ASSETS - EXCLUDING MARKET	79,034,992.02	23,797,298.57	22,468,799.44	80,363,491.15
UNREALIZED APPRECIATION/DEPRECIATION -				
ON INVESTMENTS.....	9,161,397.38	114,748.29	-134,552.12	9,410,697.79
ON FOREIGN CASH POSITIONS.....	0.00	0.00	0.00	0.00
ON INCOME RECEIVABLES.....	0.00	0.00	0.00	0.00
ON INVESTMENT RECEIVABLES.....	0.00	0.00	0.00	0.00
ON INVESTMENT PAYABLES (AS ASSET).....	0.00	0.00	0.00	0.00
ON INVESTMENT PAYABLES (AS LIABILITY).	0.00	0.00	0.00	0.00
ON FX RECEIVABLES.....	0.00	0.00	0.00	0.00
ON FX PAYABLES (AS ASSET).....	0.00	0.00	0.00	0.00
ON FX PAYABLES (AS LIABILITY).....	0.00	0.00	0.00	0.00
ON FORWARD CONTRACTS.....	0.00	0.00	0.00	0.00
TOTAL UNREALIZED SEC & CUR APPR/DEPR....	9,161,397.38	114,748.29	-134,552.12	9,410,697.79

Working Trial Balance - Composite

Basis: A

September 1, 2013 to September 30, 2013

View Date: November 6, 2013



STATE STREET

Base Currency: USD - US DOLLAR	Starting Balance	Debits	Credits	Ending Balance
TOTAL NET ASSETS AT MARKET	88,196,389.40	23,912,046.86	22,334,247.32	89,774,188.94

Working Trial Balance - Composite

Basis: A

September 1, 2013 to September 30, 2013

View Date: November 6, 2013



STATE STREET

Base Currency: USD - US DOLLAR	Starting Balance	Debits	Credits	Ending Balance
INCOME - CURRENT PERIOD				
DIVIDEND INCOME.....	182,103.34	0.00	67,797.91	249,901.25
INTEREST INCOME.....	178,509.76	3.03	88,733.85	267,240.58
AMORTIZATION/ACCRETION INCOME.....	0.00	0.00	0.00	0.00
CURRENCY GN/LS ON DIVIDENDS RECEIVED....	0.00	0.00	0.00	0.00
CURRENCY GN/LS ON INTEREST RECEIVED.....	0.00	0.00	0.00	0.00
CURRENCY GN/LS ON TAX REFUNDS RECEIVED..	0.00	0.00	0.00	0.00
CURRENCY GN/LS ON SECURITY SETTLEMENTS..	0.00	0.00	0.00	0.00
CURRENCY GN/LS ON FX CONTRACT STLMNTS...	0.00	0.00	0.00	0.00
AVERAGE GN/LS ON CURRENCY DISPOSAL.....	0.00	0.00	0.00	0.00
AVERAGE SECURITY GAIN/LOSS-MBS PAYDOWNS	-11,024.07	4,280.71	73.50	-15,231.28
CURRENCY GN/LS ON SPOT FX SETTLEMENTS...	0.00	0.00	0.00	0.00
CURRENCY GN/LS ON FORWARD FX STLMNTS....	0.00	0.00	0.00	0.00
OTHER INCOME.....	0.00	0.00	0.00	0.00
DTC REFUND INCOME.....	0.00	0.00	0.00	0.00
STOCK LOAN INCOME.....	0.00	0.00	0.00	0.00
BREAKAGE.....	0.00	0.00	0.00	0.00
TOTAL INCOME	349,589.03	4,283.74	156,605.26	501,910.55
EXPENSES - CURRENT PERIOD				
EXPENSES.....	0.00	0.00	0.00	0.00
MANAGEMENT FEE EXPENSE.....	0.00	0.00	0.00	0.00
CUSTODIAN FEE EXPENSE.....	0.00	0.00	0.00	0.00
EXPENSE ACCRUED - MANAGEMENT.....	0.00	0.00	0.00	0.00
EXPENSE ACCRUED - CUSTODIAN.....	0.00	0.00	0.00	0.00
OTHER EXPENSES	0.00	0.00	0.00	0.00
FOREIGN INCOME TAXES.....	133.34	520.24	0.00	653.58
FUND AUDIT FEE EXP.....	0.00	0.00	0.00	0.00
TOTAL EXPENSES	133.34	520.24	0.00	653.58
NET INCOME - CURRENT PERIOD	349,455.69	4,803.98	156,605.26	501,256.97

Working Trial Balance - Composite

Basis: A

September 1, 2013 to September 30, 2013

View Date: November 6, 2013



STATE STREET

Base Currency: USD - US DOLLAR	Starting Balance	Debits	Credits	Ending Balance
CAPITAL				
PRIOR YEARS NAV AT COST.....	78,117,414.47	0.00	0.00	78,117,414.47
NET INCOME - CURRENT YEAR.....	349,455.69	4,803.98	156,605.26	501,256.97
CONTRIBUTIONS.....	0.00	0.00	0.00	0.00
BENEFIT PAYMENTS.....	0.00	0.00	0.00	0.00
RETURN OF BENEFIT PAYMENTS.....	0.00	0.00	0.00	0.00
TRANSFERS IN.....	0.00	0.00	0.00	0.00
TRANSFERS OUT.....	0.00	0.00	0.00	0.00
INTERLEDGER CURRENCY TRANSFERS IN.....	0.00	0.00	0.00	0.00
INTERLEDGER CURRENCY TRANSFERS OUT.....	0.00	0.00	0.00	0.00
NET INTERLEDER TRANSFERS.....	0.00	0.00	0.00	0.00
AVERAGE SECURITY GAIN/LOSS.....	568,121.86	8,513.08	1,185,210.93	1,744,819.71
AVERAGE CURRENCY GAIN/LOSS.....	0.00	0.00	0.00	0.00
NET AVERAGE GAIN/LOSS.....	568,121.86	8,513.08	1,185,210.93	1,744,819.71
OTHER CAPITAL.....	0.00	0.00	0.00	0.00
TOTAL CAPITAL	79,034,992.02	13,317.06	1,341,816.19	80,363,491.15
UNREALIZED APPRECIATION/DEPRECIATION....	9,161,397.38	-134,552.12	114,748.29	9,410,697.79
NET CAPITAL AT MARKET	88,196,389.40	-121,235.06	1,456,564.48	89,774,188.94

Working Trial Balance - Composite

Basis: A

September 1, 2013 to September 30, 2013

View Date: November 6, 2013



STATE STREET

Base Currency: USD - US DOLLAR	Starting Balance	Debits	Credits	Ending Balance
ASSETS	79,034,992.02	17,848,746.37	16,520,247.24	80,363,491.15
LIABILITIES	0.00	5,948,552.20	5,948,552.20	0.00
CAPITAL	79,034,992.02	13,317.06	1,341,816.19	80,363,491.15
BALANCED TRIAL FORMULA	0.00	23,790,811.80	23,790,811.80	0.00
TOTAL MKTVL	79,652,420.43	32,937,623.25	28,829,021.27	83,761,022.41
TOTAL NAV	88,196,389.40	23,912,046.86	22,334,247.32	89,774,188.94
GROSS ASSETS	0.00	0.00	0.00	0.00
INC PER SHARE	0.000000	0.000000	0.000000	0.000000
NAV PER SHARE				
OFFERING PRICE				

Net Asset Value - Composite

September 1, 2013 to September 30, 2013

View Date:

November 6, 2013



STATE STREET.

Funds Included in Composite

06AE	COB BIRMGHAM - REGIONS EQUITY
06EV	REGIONS FINCL-FIXED COB BHAM

Net Asset Value - Composite

Basis: A

September 1, 2013 to September 30, 2013

View Date:

November 6, 2013



STATE STREET

Base Currency: USD - US DOLLAR

Ending Balance

ASSETS

AVERAGE COST OF SECURITIES.....	76,653,116.98
AVERAGE COST OF SHORT TERM INV.....	3,397,531.26
CASH BALANCE.....	0.00
TOTAL CASH & CASH EQUIVALENTS.....	3,397,531.26
RECEIVABLE FOR INVESTMENTS SOLD.....	0.00
RECEIVABLE FOR FOREIGN EXCHANGES (FX)...	0.00
DIVIDENDS RECEIVABLE.....	57,106.71
INTEREST RECEIVABLE.....	253,097.20
TAX REFUNDS RECEIVABLE.....	2,639.00
MARGIN VARIATION RECEIVABLES.....	0.00
OTHER ASSETS.....	0.00
TOTAL ASSETS	80,363,491.15

LIABILITIES

PAYABLE FOR FOREIGN CURRENCY PURCHASED..	0.00
PAYABLE FOR INVESTMENTS PURCHASED.....	0.00
INTEREST PAYABLE.....	0.00
ACCRUED CUSTODIAN EXPENSE.....	0.00
ACCRUED MANAGEMENT EXPENSE.....	0.00
OTHER ACCRUED EXPENSE.....	0.00
TAXES WITHHELD LIABILITY.....	0.00
OTHER LIABILITIES.....	0.00
MARGIN VARIATION PAYABLES.....	0.00
TOTAL LIABILITIES	0.00

NET ASSETS - EXCLUDING MARKET 80,363,491.15

UNREALIZED APPRECIATION/DEPRECIATION - ON INVESTMENTS.....	9,410,697.79
ON FOREIGN CASH POSITIONS.....	0.00
ON INCOME RECEIVABLES.....	0.00
ON INVESTMENT RECEIVABLES.....	0.00
ON INVESTMENT PAYABLES (AS ASSET).....	0.00
ON INVESTMENT PAYABLES (AS LIABILITY).	0.00
ON FX RECEIVABLES.....	0.00
ON FX PAYABLES (AS ASSET).....	0.00
ON FX PAYABLES (AS LIABILITY).....	0.00
ON FORWARD CONTRACTS.....	0.00

Net Asset Value - Composite

Basis: A

September 1, 2013 to September 30, 2013

View Date: November 6, 2013



STATE STREET.

Base Currency: USD - US DOLLAR

Ending Balance

TOTAL UNREALIZED SEC & CUR APPR/DEPR....

9,410,697.79

TOTAL NET ASSETS AT MARKET

89,774,188.94

Net Asset Value - Composite

Basis: A

September 1, 2013 to September 30, 2013

View Date: November 6, 2013



STATE STREET

Base Currency: USD - US DOLLAR

	Net Activity	Ending Balance
INCOME - CURRENT PERIOD		
DIVIDEND INCOME.....	67,797.91	249,901.25
INTEREST INCOME.....	88,730.82	267,240.58
AMORTIZATION/ACCRETION INCOME.....	0.00	0.00
CURRENCY GN/LS ON DIVIDENDS RECEIVED....	0.00	0.00
CURRENCY GN/LS ON INTEREST RECEIVED.....	0.00	0.00
CURRENCY GN/LS ON TAX REFUNDS RECEIVED..	0.00	0.00
CURRENCY GN/LS ON SECURITY SETTLEMENTS..	0.00	0.00
CURRENCY GN/LS ON FX CONTRACT STLMNTS...	0.00	0.00
AVERAGE GN/LS ON CURRENCY DISPOSAL.....	0.00	0.00
AVERAGE SECURITY GAIN/LOSS-MBS PAYDOWNS	-4,207.21	-15,231.28
CURRENCY GN/LS ON SPOT FX SETTLEMENTS...	0.00	0.00
CURRENCY GN/LS ON FORWARD FX STLMNTS....	0.00	0.00
OTHER INCOME.....	0.00	0.00
DTC REFUND INCOME.....	0.00	0.00
STOCK LOAN INCOME.....	0.00	0.00
BREAKAGE.....	0.00	0.00
TOTAL INCOME	152,321.52	501,910.55
EXPENSES - CURRENT PERIOD		
EXPENSES.....	0.00	0.00
MANAGEMENT FEE EXPENSE.....	0.00	0.00
CUSTODIAN FEE EXPENSE.....	0.00	0.00
EXPENSE ACCRUED - MANAGEMENT.....	0.00	0.00
EXPENSE ACCRUED - CUSTODIAN.....	0.00	0.00
OTHER EXPENSES	0.00	0.00
FOREIGN INCOME TAXES.....	520.24	653.58
FUND AUDIT FEE EXP.....	0.00	0.00
TOTAL EXPENSES	520.24	653.58
NET INCOME - CURRENT PERIOD	151,801.28	501,256.97

Net Asset Value - Composite

Basis: A

September 1, 2013 to September 30, 2013

View Date: November 6, 2013



STATE STREET

Base Currency: USD - US DOLLAR

	Net Activity	Ending Balance
CAPITAL		
PRIOR YEARS NAV AT COST.....	0.00	78,117,414.47
NET INCOME - CURRENT YEAR.....	151,801.28	501,256.97
CONTRIBUTIONS.....	0.00	0.00
BENEFIT PAYMENTS.....	0.00	0.00
RETURN OF BENEFIT PAYMENTS.....	0.00	0.00
TRANSFERS IN.....	0.00	0.00
TRANSFERS OUT.....	0.00	0.00
INTERLEDGER CURRENCY TRANSFERS IN.....	0.00	0.00
INTERLEDGER CURRENCY TRANSFERS OUT.....	0.00	0.00
NET INTERLEDER TRANSFERS.....	0.00	0.00
AVERAGE SECURITY GAIN/LOSS.....	1,176,697.85	1,744,819.71
AVERAGE CURRENCY GAIN/LOSS.....	0.00	0.00
NET AVERAGE GAIN/LOSS.....	1,176,697.85	1,744,819.71
OTHER CAPITAL.....	0.00	0.00
 TOTAL CAPITAL	 1,328,499.13	 80,363,491.15
 UNREALIZED APPRECIATION/DEPRECIATION....	 249,300.41	 9,410,697.79
 NET CAPITAL AT MARKET	 1,577,799.54	 89,774,188.94

Net Asset Value - Composite

Basis: A

September 1, 2013 to September 30, 2013

View Date:

November 6, 2013



STATE STREET

Base Currency: USD - US DOLLAR

Ending Balance

ASSETS	80,363,491.15
LIABILITIES	0.00
CAPITAL	80,363,491.15
BALANCED TRIAL FORMULA	0.00
TOTAL MKTVL	83,761,022.41
TOTAL NAV	89,774,188.94
GROSS ASSETS	0.00
INC PER SHARE	0.000000
NAV PER SHARE	0.000000
OFFERING PRICE	0.000000

Purchase and Sales by Report Date

Composite

July 1, 2013 to September 30, 2013

View Date: November 6, 2013



STATE STREET.

Funds Included in Composite

06AE	COB BIRMGHAM - REGIONS EQUITY
06EV	REGIONS FINCL-FIXED COB BHAM

Purchase Report by Report Date

Composite

July 1, 2013 to September 30, 2013

View Date: November 6, 2013



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
Units/Original Face							

CASH EQUIVALENTS

US DOLLAR

8611249M9	STATE STREET BANK + TRUST CO SHORT TERM INVESTMENT FUND	0.005%	31 Dec 2030	01 Jul 2013	01 Jul 2013	STATE STREET BANK AND TRUST	USD/CSW	
	4,737.290 1.000000 06AE		Local	100.000000	0.00	0.00	4,737.29	
			Base	100.000000	0.00	0.00	4,737.29	
8611249M9	STATE STREET BANK + TRUST CO SHORT TERM INVESTMENT FUND	0.008%	31 Dec 2030	01 Jul 2013	01 Jul 2013	STATE STREET BANK AND TRUST	USD/CSW	
	1.530 1.000000 06EV		Local	100.000000	0.00	0.00	1.53	
			Base	100.000000	0.00	0.00	1.53	
				31 Dec 2030	02 Jul 2013	02 Jul 2013	STATE STREET BANK AND TRUST	USD/CSW
	SHORT TERM INVESTMENT FUND							
	2,812.660 1.000000 06EV		Local	100.000000	0.00	0.00	2,812.66	
			Base	100.000000	0.00	0.00	2,812.66	
8611249M9	STATE STREET BANK + TRUST CO SHORT TERM INVESTMENT FUND	0.010%	31 Dec 2030	02 Jul 2013	02 Jul 2013	STATE STREET BANK AND TRUST	USD/CSW	
	0.010 1.000000 06AE		Local	100.000000	0.00	0.00	0.01	
			Base	100.000000	0.00	0.00	0.01	
8611249M9	STATE STREET BANK + TRUST CO SHORT TERM INVESTMENT FUND	0.009%	31 Dec 2030	08 Jul 2013	08 Jul 2013	STATE STREET BANK AND TRUST	USD/CSW	
	8,538.510 1.000000 06AE		Local	100.000000	0.00	0.00	8,538.51	
			Base	100.000000	0.00	0.00	8,538.51	
8611249M9	STATE STREET BANK + TRUST CO SHORT TERM INVESTMENT FUND	0.007%	31 Dec 2030	10 Jul 2013	10 Jul 2013	STATE STREET BANK AND TRUST	USD/CSW	
	2,072.300 1.000000 06AE		Local	100.000000	0.00	0.00	2,072.30	
			Base	100.000000	0.00	0.00	2,072.30	
8611249M9	STATE STREET BANK + TRUST CO SHORT TERM INVESTMENT FUND	0.002%	31 Dec 2030	12 Jul 2013	12 Jul 2013	STATE STREET BANK AND TRUST	USD/CSW	
	16,092.350 1.000000 06AE		Local	100.000000	0.00	0.00	16,092.35	
			Base	100.000000	0.00	0.00	16,092.35	

Purchase Report by Report Date

Composite

July 1, 2013 to September 30, 2013

View Date: November 6, 2013



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
8611249M9	STATE STREET BANK + TRUST CO SHORT TERM INVESTMENT FUND	0.002% 31 Dec 2030	12 Jul 2013	12 Jul 2013	STATE STREET BANK AND TRUST	USD/CSW	
7,687.500	1.000000 06EV	Local	100.000000	0.00	0.00	0.00	7,687.50
		Base	100.000000	0.00	0.00	0.00	7,687.50
8611249M9	STATE STREET BANK + TRUST CO SHORT TERM INVESTMENT FUND	0.002% 31 Dec 2030	15 Jul 2013	15 Jul 2013	STATE STREET BANK AND TRUST	USD/CSW	
865.350	1.000000 06AE	Local	100.000000	0.00	0.00	0.00	865.35
		Base	100.000000	0.00	0.00	0.00	865.35
8611249M9	STATE STREET BANK + TRUST CO SHORT TERM INVESTMENT FUND	0.002% 31 Dec 2030	15 Jul 2013	15 Jul 2013	STATE STREET BANK AND TRUST	USD/CSW	
86,164.100	1.000000 06EV	Local	100.000000	0.00	0.00	0.00	86,164.10
		Base	100.000000	0.00	0.00	0.00	86,164.10
		31 Dec 2030	17 Jul 2013	17 Jul 2013	STATE STREET BANK AND TRUST	USD/CSW	
	SHORT TERM INVESTMENT FUND						
5,506.660	1.000000 06EV	Local	100.000000	0.00	0.00	0.00	5,506.66
		Base	100.000000	0.00	0.00	0.00	5,506.66
8611249M9	STATE STREET BANK + TRUST CO SHORT TERM INVESTMENT FUND	0.002% 31 Dec 2030	18 Jul 2013	18 Jul 2013	STATE STREET BANK AND TRUST	USD/CSW	
1,344.700	1.000000 06AE	Local	100.000000	0.00	0.00	0.00	1,344.70
		Base	100.000000	0.00	0.00	0.00	1,344.70
8611249M9	STATE STREET BANK + TRUST CO SHORT TERM INVESTMENT FUND	0.002% 31 Dec 2030	22 Jul 2013	22 Jul 2013	STATE STREET BANK AND TRUST	USD/CSW	
8,750.000	1.000000 06EV	Local	100.000000	0.00	0.00	0.00	8,750.00
		Base	100.000000	0.00	0.00	0.00	8,750.00
8611249M9	STATE STREET BANK + TRUST CO SHORT TERM INVESTMENT FUND	0.002% 31 Dec 2030	22 Jul 2013	22 Jul 2013	STATE STREET BANK AND TRUST	USD/CSW	
8,559.600	1.000000 06AE	Local	100.000000	0.00	0.00	0.00	8,559.60
		Base	100.000000	0.00	0.00	0.00	8,559.60
		31 Dec 2030	23 Jul 2013	23 Jul 2013	STATE STREET BANK AND TRUST	USD/CSW	
	SHORT TERM INVESTMENT FUND						
1,891.300	1.000000 06AE	Local	100.000000	0.00	0.00	0.00	1,891.30

Purchase Report by Report Date

Composite

July 1, 2013 to September 30, 2013

View Date: November 6, 2013



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
	Base	100.000000		0.00	0.00	0.00	1,891.30
8611249M9	STATE STREET BANK + TRUST CO SHORT TERM INVESTMENT FUND	0.002%	31 Dec 2030	24 Jul 2013	24 Jul 2013	STATE STREET BANK AND TRUST	USD/CSW
679.400	1.000000 06EV	Local	100.000000	0.00	0.00	0.00	679.40
	Base	100.000000		0.00	0.00	0.00	679.40
8611249M9	STATE STREET BANK + TRUST CO SHORT TERM INVESTMENT FUND	0.002%	31 Dec 2030	24 Jul 2013	24 Jul 2013	STATE STREET BANK AND TRUST	USD/CSW
10,456.390	1.000000 06AE	Local	100.000000	0.00	0.00	0.00	10,456.39
	Base	100.000000		0.00	0.00	0.00	10,456.39
8611249M9	STATE STREET BANK + TRUST CO SHORT TERM INVESTMENT FUND	0.002%	31 Dec 2030	25 Jul 2013	25 Jul 2013	STATE STREET BANK AND TRUST	USD/CSW
95,909.780	1.000000 06EV	Local	100.000000	0.00	0.00	0.00	95,909.78
	Base	100.000000		0.00	0.00	0.00	95,909.78
8611249M9	STATE STREET BANK + TRUST CO SHORT TERM INVESTMENT FUND	0.002%	31 Dec 2030	25 Jul 2013	25 Jul 2013	STATE STREET BANK AND TRUST	USD/CSW
7,724.260	1.000000 06AE	Local	100.000000	0.00	0.00	0.00	7,724.26
	Base	100.000000		0.00	0.00	0.00	7,724.26
	31 Dec 2030	26 Jul 2013	26 Jul 2013		STATE STREET BANK AND TRUST	USD/CSW	
	SHORT TERM INVESTMENT FUND						
3,613.260	1.000000 06AE	Local	100.000000	0.00	0.00	0.00	3,613.26
	Base	100.000000		0.00	0.00	0.00	3,613.26
8611249M9	STATE STREET BANK + TRUST CO SHORT TERM INVESTMENT FUND	0.002%	31 Dec 2030	29 Jul 2013	29 Jul 2013	STATE STREET BANK AND TRUST	USD/CSW
4,812.500	1.000000 06EV	Local	100.000000	0.00	0.00	0.00	4,812.50
	Base	100.000000		0.00	0.00	0.00	4,812.50
	31 Dec 2030	30 Jul 2013	30 Jul 2013		STATE STREET BANK AND TRUST	USD/CSW	
	SHORT TERM INVESTMENT FUND						
616.520	1.000000 06EV	Local	100.000000	0.00	0.00	0.00	616.52
	Base	100.000000		0.00	0.00	0.00	616.52
8611249M9	STATE STREET BANK + TRUST CO SHORT TERM INVESTMENT FUND	0.002%	31 Dec 2030	30 Jul 2013	30 Jul 2013	STATE STREET BANK AND TRUST	USD/CSW

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
0.010	1.000000 06AE	Local	100.000000	0.00	0.00	0.00	0.01
		Base	100.000000	0.00	0.00	0.00	0.01
		31 Dec 2030	31 Jul 2013	31 Jul 2013	STATE STREET BANK AND TRUST	USD/CSW	
SHORT TERM INVESTMENT FUND							
12,482.800	1.000000 06AE	Local	100.000000	0.00	0.00	0.00	12,482.80
		Base	100.000000	0.00	0.00	0.00	12,482.80
8611249M9	STATE STREET BANK + TRUST CO	0.002%	31 Dec 2030	31 Jul 2013	31 Jul 2013	STATE STREET BANK AND TRUST	USD/CSW
SHORT TERM INVESTMENT FUND							
25,937.500	1.000000 06EV	Local	100.000000	0.00	0.00	0.00	25,937.50
		Base	100.000000	0.00	0.00	0.00	25,937.50
8611249M9	STATE STREET BANK + TRUST CO	0.002%	31 Dec 2030	01 Aug 2013	01 Aug 2013	STATE STREET BANK AND TRUST	USD/CSW
SHORT TERM INVESTMENT FUND							
9,779.850	1.000000 06AE	Local	100.000000	0.00	0.00	0.00	9,779.85
		Base	100.000000	0.00	0.00	0.00	9,779.85
8611249M9	STATE STREET BANK + TRUST CO	0.003%	31 Dec 2030	02 Aug 2013	02 Aug 2013	STATE STREET BANK AND TRUST	USD/CSW
SHORT TERM INVESTMENT FUND							
7,077.360	1.000000 06AE	Local	100.000000	0.00	0.00	0.00	7,077.36
		Base	100.000000	0.00	0.00	0.00	7,077.36
		31 Dec 2030	07 Aug 2013	07 Aug 2013	STATE STREET BANK AND TRUST	USD/CSW	
SHORT TERM INVESTMENT FUND							
4,116.420	1.000000 06AE	Local	100.000000	0.00	0.00	0.00	4,116.42
		Base	100.000000	0.00	0.00	0.00	4,116.42
8611249M9	STATE STREET BANK + TRUST CO	0.003%	31 Dec 2030	07 Aug 2013	07 Aug 2013	STATE STREET BANK AND TRUST	USD/CSW
SHORT TERM INVESTMENT FUND							
4,800.000	1.000000 06EV	Local	100.000000	0.00	0.00	0.00	4,800.00
		Base	100.000000	0.00	0.00	0.00	4,800.00
8611249M9	STATE STREET BANK + TRUST CO	0.003%	31 Dec 2030	09 Aug 2013	09 Aug 2013	STATE STREET BANK AND TRUST	USD/CSW
SHORT TERM INVESTMENT FUND							
3,140.420	1.000000 06AE	Local	100.000000	0.00	0.00	0.00	3,140.42
		Base	100.000000	0.00	0.00	0.00	3,140.42
8611249M9	STATE STREET BANK + TRUST CO	0.003%	31 Dec 2030	09 Aug 2013	09 Aug 2013	STATE STREET BANK AND TRUST	USD/CSW

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
	SHORT TERM INVESTMENT FUND						
	14,437.500 1.000000 06EV	Local	100.000000	0.00	0.00	0.00	14,437.50
		Base	100.000000	0.00	0.00	0.00	14,437.50
8611249M9	STATE STREET BANK + TRUST CO 0.003%	31 Dec 2030	15 Aug 2013	15 Aug 2013	STATE STREET BANK AND TRUST	USD/CSW	
	SHORT TERM INVESTMENT FUND						
	17,190.510 1.000000 06AE	Local	100.000000	0.00	0.00	0.00	17,190.51
		Base	100.000000	0.00	0.00	0.00	17,190.51
8611249M9	STATE STREET BANK + TRUST CO 0.003%	31 Dec 2030	15 Aug 2013	15 Aug 2013	STATE STREET BANK AND TRUST	USD/CSW	
	SHORT TERM INVESTMENT FUND						
	101,611.150 1.000000 06EV	Local	100.000000	0.00	0.00	0.00	101,611.15
		Base	100.000000	0.00	0.00	0.00	101,611.15
8611249M9	STATE STREET BANK + TRUST CO 0.003%	31 Dec 2030	19 Aug 2013	19 Aug 2013	STATE STREET BANK AND TRUST	USD/CSW	
	SHORT TERM INVESTMENT FUND						
	7,296.800 1.000000 06AE	Local	100.000000	0.00	0.00	0.00	7,296.80
		Base	100.000000	0.00	0.00	0.00	7,296.80
		31 Dec 2030	23 Aug 2013	23 Aug 2013	STATE STREET BANK AND TRUST	USD/CSW	
	SHORT TERM INVESTMENT FUND						
	278.400 1.000000 06AE	Local	100.000000	0.00	0.00	0.00	278.40
		Base	100.000000	0.00	0.00	0.00	278.40
		31 Dec 2030	26 Aug 2013	26 Aug 2013	STATE STREET BANK AND TRUST	USD/CSW	
	SHORT TERM INVESTMENT FUND						
	10,484.330 1.000000 06AE	Local	100.000000	0.00	0.00	0.00	10,484.33
		Base	100.000000	0.00	0.00	0.00	10,484.33
8611249M9	STATE STREET BANK + TRUST CO 0.003%	31 Dec 2030	26 Aug 2013	26 Aug 2013	STATE STREET BANK AND TRUST	USD/CSW	
	SHORT TERM INVESTMENT FUND						
	110,642.130 1.000000 06EV	Local	100.000000	0.00	0.00	0.00	110,642.13
		Base	100.000000	0.00	0.00	0.00	110,642.13
		31 Dec 2030	27 Aug 2013	27 Aug 2013	STATE STREET BANK AND TRUST	USD/CSW	
	SHORT TERM INVESTMENT FUND						
	1,934.690 1.000000 06EV	Local	100.000000	0.00	0.00	0.00	1,934.69
		Base	100.000000	0.00	0.00	0.00	1,934.69

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
	Base	100.000000		0.00	0.00	0.00	12,185.47
8611249M9	STATE STREET BANK + TRUST CO SHORT TERM INVESTMENT FUND	0.005%	31 Dec 2030	16 Sep 2013	16 Sep 2013	STATE STREET BANK AND TRUST	USD/CSW
51,211.520	1.000000 06EV	Local	100.000000	0.00	0.00	0.00	51,211.52
	Base	100.000000		0.00	0.00	0.00	51,211.52
8611249M9	STATE STREET BANK + TRUST CO SHORT TERM INVESTMENT FUND	0.005%	31 Dec 2030	17 Sep 2013	17 Sep 2013	STATE STREET BANK AND TRUST	USD/CSW
6,967.730	1.000000 06AE	Local	100.000000	0.00	0.00	0.00	6,967.73
	Base	100.000000		0.00	0.00	0.00	6,967.73
	31 Dec 2030	19 Sep 2013	19 Sep 2013		STATE STREET BANK AND TRUST	USD/CSW	
	SHORT TERM INVESTMENT FUND						
2,496.400	1.000000 06AE	Local	100.000000	0.00	0.00	0.00	2,496.40
	Base	100.000000		0.00	0.00	0.00	2,496.40
8611249M9	STATE STREET BANK + TRUST CO SHORT TERM INVESTMENT FUND	0.005%	31 Dec 2030	23 Sep 2013	23 Sep 2013	STATE STREET BANK AND TRUST	USD/CSW
2,992.080	1.000000 06AE	Local	100.000000	0.00	0.00	0.00	2,992.08
	Base	100.000000		0.00	0.00	0.00	2,992.08
8611249M9	STATE STREET BANK + TRUST CO SHORT TERM INVESTMENT FUND	0.006%	31 Dec 2030	23 Sep 2013	23 Sep 2013	STATE STREET BANK AND TRUST	USD/CSW
1,461.150	1.000000 06EV	Local	100.000000	0.00	0.00	0.00	1,461.15
	Base	100.000000		0.00	0.00	0.00	1,461.15
8611249M9	STATE STREET BANK + TRUST CO SHORT TERM INVESTMENT FUND	0.003%	31 Dec 2030	25 Sep 2013	25 Sep 2013	STATE STREET BANK AND TRUST	USD/CSW
7,052.150	1.000000 06AE	Local	100.000000	0.00	0.00	0.00	7,052.15
	Base	100.000000		0.00	0.00	0.00	7,052.15
8611249M9	STATE STREET BANK + TRUST CO SHORT TERM INVESTMENT FUND	0.006%	31 Dec 2030	25 Sep 2013	25 Sep 2013	STATE STREET BANK AND TRUST	USD/CSW
72,527.600	1.000000 06EV	Local	100.000000	0.00	0.00	0.00	72,527.60
	Base	100.000000		0.00	0.00	0.00	72,527.60
8611249M9	STATE STREET BANK + TRUST CO SHORT TERM INVESTMENT FUND	0.005%	31 Dec 2030	26 Sep 2013	26 Sep 2013	STATE STREET BANK AND TRUST	USD/CSW

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost			
Units/Original Face									
	1,822,895.040	1.000000	06AE	Local	100.000000	0.00	0.00	0.00	1,822,895.04
				Base	100.000000	0.00	0.00	0.00	1,822,895.04
8611249M9	STATE STREET BANK + TRUST CO	0.004%	31 Dec 2030	27 Sep 2013	27 Sep 2013	STATE STREET BANK AND TRUST	USD/CSW		
	SHORT TERM INVESTMENT FUND								
	1,115,202.710	1.000000	06AE	Local	100.000000	0.00	0.00	0.00	1,115,202.71
				Base	100.000000	0.00	0.00	0.00	1,115,202.71
					31 Dec 2030	30 Sep 2013	30 Sep 2013	STATE STREET BANK AND TRUST	USD/CSW
	SHORT TERM INVESTMENT FUND								
	9,181.200	1.000000	06AE	Local	100.000000	0.00	0.00	0.00	9,181.20
				Base	100.000000	0.00	0.00	0.00	9,181.20
8611249M9 Total									
	3,801,816.390			Local		0.00	0.00	0.00	3,801,816.39
				Base		0.00	0.00	0.00	3,801,816.39
US DOLLAR Total									
	3,801,816.390			Local		0.00	0.00	0.00	3,801,816.39
				Base		0.00	0.00	0.00	3,801,816.39
CASH EQUIVALENTS Total									
	3,801,816.390								
				Base		0.00	0.00	0.00	3,801,816.39
EQUITY									
US DOLLAR									
037833100	APPLE INC		COMMON STOCK NPV	18 Sep 2013	23 Sep 2013	CONVERGEXEXECUTION SOLUTIONS LLC	USD/DTC		0.06
	100.000	1.000000	06AE	Local	464.699900	0.00	6.00	0.00	46,475.99
				Base	464.699900	0.00	6.00	0.00	46,475.99
052769106	AUTODESK INC		COMMON STOCK USD.01	15 Aug 2013	20 Aug 2013	CONVERGEXEXECUTION SOLUTIONS LLC	USD/DTC		0.04
	13,210.000	1.000000	06AE	Local	36.003500	0.00	528.40	0.00	476,134.64
				Base	36.003500	0.00	528.40	0.00	476,134.64

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
111320107	BROADCOM CORP CL A 2,080.000 1.000000 06AE	COMMON STOCK USD. Local Base	19 Jul 2013 33.610000 33.610000	24 Jul 2013	CONVERGEXEXECUTION SOLUTIONS LLC	USD/DTC	0.06 70,033.60 70,033.60
166764100	CHEVRON CORP 490.000 1.000000 06AE	COMMON STOCK USD. Local Base	75.15 Aug 2013 120.889900 120.889900	20 Aug 2013	CONVERGEXEXECUTION SOLUTIONS LLC	USD/DTC	0.06 59,265.45 59,265.45
172967424	CITIGROUP INC 18,050.000 1.000000 06AE	COMMON STOCK USD. Local Base	01.19 Jul 2013 52.290000 52.290000	24 Jul 2013	JONESTRADING INSTITUTIONAL SERVICES	USD/DTC	0.04 944,556.50 944,556.50
254687106	WALT DISNEY CO/THE 8,010.000 1.000000 06AE	COMMON STOCK USD. Local Base	01.19 Jul 2013 65.139400 65.139400	24 Jul 2013	JONESTRADING INSTITUTIONAL SERVICES	USD/DTC	0.04 522,086.99 522,086.99
30219G108	EXPRESS SCRIPTS HOLDING CO 7,080.000 1.000000 06AE	COMMON STOCK USD. Local Base	01.18 Sep 2013 63.119700 63.119700	26 Sep 2013	3 CONVERGEXEXECUTION SOLUTIONS LLC	USD/DTC	0.04 447,170.68 447,170.68
30231G102	EXXON MOBIL CORP 1,200.000 1.000000 06AE	COMMON STOCK NPV Local Base	15 Aug 2013 88.659900 88.659900	20 Aug 2013	CONVERGEXEXECUTION SOLUTIONS LLC	USD/DTC	0.06 106,463.88 106,463.88
345370860	FORD MOTOR CO 24,060.000 1.000000 06AE	COMMON STOCK USD. Local Base	01.18 Sep 2013 17.610000 17.610000	26 Sep 2013	3 CONVERGEXEXECUTION SOLUTIONS LLC	USD/DTC	0.04 424,659.00 424,659.00
38259P508	GOOGLE INC CL A 10.000 1.000000 06AE	COMMON STOCK USD. Local Base	18 Sep 2013 900.740000 900.740000	23 Sep 2013	CONVERGEXEXECUTION SOLUTIONS LLC	USD/DTC	0.06 9,008.00 9,008.00
65339F101	NEXTERA ENERGY INC 200.000 1.000000 06AE	COMMON STOCK USD. Local Base	01.18 Sep 2013 82.389900 82.389900	23 Sep 2013	CONVERGEXEXECUTION SOLUTIONS LLC	USD/DTC	0.06 16,489.98 16,489.98

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
713448108	PEPSICO INC COMMON STOCK USD.	18 Sep 2013	26 Sep 2013	3	CONVERGEXEXECUTION SOLUTIONS LLC	USD/DTC	0.06
130.000	1.000000 06AE	82.479923	0.00	7.80	0.00	10,730.19	
	Local	82.479923	0.00	7.80	0.00	10,730.19	
	Base						
718172109	PHILIP MORRIS INTERNATIONAL COMMON STOCK NPV	19 Jul 2013	24 Jul 2013		JONESTRADING INSTITUTIONAL SERVICES	USD/DTC	0.06
600.000	1.000000 06AE	88.649200	0.00	36.00	0.00	53,225.52	
	Local	88.649200	0.00	36.00	0.00	53,225.52	
	Base						
718546104	PHILLIPS 66 COMMON STOCK	19 Jul 2013	24 Jul 2013		JONESTRADING INSTITUTIONAL SERVICES	USD/DTC	0.04
1,640.000	1.000000 06AE	57.589700	0.00	65.60	0.00	94,512.71	
	Local	57.589700	0.00	65.60	0.00	94,512.71	
	Base						
		18 Sep 2013	26 Sep 2013	3	CONVERGEXEXECUTION SOLUTIONS LLC	USD/DTC	0.04
7,800.000	1.000000 06AE	57.345700	0.00	312.00	0.00	447,608.46	
	Local	57.345700	0.00	312.00	0.00	447,608.46	
	Base						
718546104 Total							
9,440.000			0.00	377.60	0.00	542,121.17	
	Local		0.00	377.60	0.00	542,121.17	
	Base						
742718109	PROCTER + GAMBLE CO/THE COMMON STOCK	19 Jul 2013	24 Jul 2013		JONESTRADING INSTITUTIONAL SERVICES	USD/DTC	0.06
490.000	1.000000 06AE	81.340000	0.00	29.40	0.00	39,886.00	
	Local	81.340000	0.00	29.40	0.00	39,886.00	
	Base						
747525103	QUALCOMM INC COMMON STOCK USD.	19 Jul 2013	24 Jul 2013		JONESTRADING INSTITUTIONAL SERVICES	USD/DTC	0.04
810.000	1.000000 06AE	61.410000	0.00	32.40	0.00	49,774.50	
	Local	61.410000	0.00	32.40	0.00	49,774.50	
	Base						
855244109	STARBUCKS CORP COMMON STOCK USD.	15 Aug 2013	20 Aug 2013		CONVERGEXEXECUTION SOLUTIONS LLC	USD/DTC	0.04
6,770.000	1.000000 06AE	70.923900	0.00	270.80	0.00	480,425.60	
	Local	70.923900	0.00	270.80	0.00	480,425.60	
	Base						
87612E106	TARGET CORP COMMON STOCK USD.	15 Aug 2013	20 Aug 2013		CONVERGEXEXECUTION SOLUTIONS LLC	USD/DTC	0.06
930.000	1.000000 06AE	68.839800	0.00	55.80	0.00	64,076.81	
	Local	68.839800	0.00	55.80	0.00	64,076.81	
	Base						

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
		18 Sep 2013	23 Sep 2013		CONVERGEXEXECUTION SOLUTIONS LLC	USD/DTC	0.06
340.000	1.000000 06AE	Local 65.388500	0.00	20.40	0.00	22,252.49	
		Base 65.388500	0.00	20.40	0.00	22,252.49	
87612E106 Total							
1,270.000		Local	0.00	76.20	0.00	86,329.30	
		Base	0.00	76.20	0.00	86,329.30	
882508104	TEXAS INSTRUMENTS INC	COMMON STOCK USD.1	19 Jul 2013	24 Jul 2013	JONESTRADING INSTITUTIONAL SERVICES	USD/DTC	0.04
1,260.000	1.000000 06AE	Local 37.258500	0.00	50.40	0.00	46,996.11	
		Base 37.258500	0.00	50.40	0.00	46,996.11	
907818108	UNION PACIFIC CORP	COMMON STOCK USD2.518	18 Sep 2013	23 Sep 2013	CONVERGEXEXECUTION SOLUTIONS LLC	USD/DTC	0.04
2,890.000	1.000000 06AE	Local 159.455500	0.00	115.60	0.00	460,942.00	
		Base 159.455500	0.00	115.60	0.00	460,942.00	
92826C839	VISA INC CLASS A SHARES	COMMON STOCK USD.	15 Aug 2013	20 Aug 2013	CONVERGEXEXECUTION SOLUTIONS LLC	USD/DTC	0.06
420.000	1.000000 06AE	Local 175.292200	0.00	25.20	0.00	73,647.92	
		Base 175.292200	0.00	25.20	0.00	73,647.92	
931142103	WAL MART STORES INC	COMMON STOCK USD.1	15 Aug 2013	20 Aug 2013	CONVERGEXEXECUTION SOLUTIONS LLC	USD/DTC	0.06
850.000	1.000000 06AE	Local 74.789900	0.00	51.00	0.00	63,622.42	
		Base 74.789900	0.00	51.00	0.00	63,622.42	
G1151C101	ACCENTURE PLC CL A	COMMON STOCK USD.	19 Jul 2013	24 Jul 2013	JONESTRADING INSTITUTIONAL SERVICES	USD/DTC	0.04
990.000	1.000000 06AE	Local 75.201600	0.00	39.60	0.00	74,489.18	
		Base 75.201600	0.00	39.60	0.00	74,489.18	
G491BT108	INVESCO LTD	COMMON STOCK USD.2	19 Jul 2013	24 Jul 2013	JONESTRADING INSTITUTIONAL SERVICES	USD/DTC	0.04
15,020.000	1.000000 06AE	Local 32.456100	0.00	600.80	0.00	488,091.42	
		Base 32.456100	0.00	600.80	0.00	488,091.42	
N53745100	LYONDELLBASELL INDU CL A	COMMON STOCK	18 Sep 2013	23 Sep 2013	CONVERGEXEXECUTION SOLUTIONS LLC	USD/DTC	0.04
6,270.000	1.000000 06AE	Local 73.290000	0.00	250.80	0.00	459,779.10	
		Base 73.290000	0.00	250.80	0.00	459,779.10	

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
Units/Original Face							

US DOLLAR Total

121,700.000	Local	0.00	5,024.80	0.00	6,052,405.14
	Base	0.00	5,024.80	0.00	6,052,405.14

EQUITY Total

121,700.000	Base	0.00	5,024.80	0.00	6,052,405.14
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FIXED INCOME

US DOLLAR

06739GBB4	BARCLAYS BANK PLC	3.9%	07 Apr 2015	08 Aug 2013	13 Aug 2013	ICBCFS LLC	USD/DTC
100,000.000	1.000000 06EV	Local	105.050000	1,365.00	0.00	0.00	105,050.00
		Base	105.050000	1,365.00	0.00	0.00	105,050.00

63254AAC2	NATIONAL AUSTRALIA BK LT	1.6%	07 Aug 2015	13 Aug 2013	16 Aug 2013	STERNE AGEE & LEACH INC.	USD/DTC
100,000.000	1.000000 06EV	Local	101.762000	40.00	0.00	0.00	101,762.00
		Base	101.762000	40.00	0.00	0.00	101,762.00

912828NP1	US TREASURY N/B	1.75%	31 Jul 2015	01 Aug 2013	02 Aug 2013	JEFFERIES+ CO. - BOND DIVISION	USD/FED
250,000.000	1.000000 06EV	Local	102.800780	23.78	0.00	0.00	257,001.95
		Base	102.800780	23.78	0.00	0.00	257,001.95

				26 Sep 2013	27 Sep 2013	JEFFERIES+ CO. - BOND DIVISION	USD/FED
400,000.000	1.000000 06EV	Local	102.640625	1,103.26	0.00	0.00	410,562.50
		Base	102.640625	1,103.26	0.00	0.00	410,562.50

912828NP1 Total

650,000.000	Local	1,127.04	0.00	0.00	667,564.45
	Base	1,127.04	0.00	0.00	667,564.45

US DOLLAR Total

850,000.000	Local	2,532.04	0.00	0.00	874,376.45
	Base	2,532.04	0.00	0.00	874,376.45

Purchase Report by Report Date

Composite

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STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
Units/Original Face							

FIXED INCOME Total

850,000.000

Base

2,532.04

0.00

0.00

874,376.45

PURCHASE Total

4,773,516.390

Base

2,532.04

5,024.80

0.00

10,728,597.98

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STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
Units/Original Face							

CASH EQUIVALENTS

US DOLLAR

8611249M9	STATE STREET BANK + TRUST CO SHORT TERM INVESTMENT FUND	1.000%	31 Dec 2030	29 Jul 2013	29 Jul 2013	STATE STREET BANK AND TRUST	USD/CSW
	0.010 1.000000 06AE		Local	100.000000	0.00	0.00	0.01
			Base	100.000000	0.00	0.00	0.01
8611249M9	STATE STREET BANK + TRUST CO SHORT TERM INVESTMENT FUND	0.012%	31 Dec 2030	05 Aug 2013	05 Aug 2013	STATE STREET BANK AND TRUST	USD/CSW
	236,706.980 1.000000 06EV		Local	100.000000	0.00	0.00	236,706.98
			Base	100.000000	0.00	0.00	236,706.98
8611249M9	STATE STREET BANK + TRUST CO SHORT TERM INVESTMENT FUND	0.005%	31 Dec 2030	13 Aug 2013	13 Aug 2013	STATE STREET BANK AND TRUST	USD/CSW
	106,415.000 1.000000 06EV		Local	100.000000	0.00	0.00	106,415.00
			Base	100.000000	0.00	0.00	106,415.00
8611249M9	STATE STREET BANK + TRUST CO SHORT TERM INVESTMENT FUND	0.003%	31 Dec 2030	16 Aug 2013	16 Aug 2013	STATE STREET BANK AND TRUST	USD/CSW
	101,802.000 1.000000 06EV		Local	100.000000	0.00	0.00	101,802.00
			Base	100.000000	0.00	0.00	101,802.00
8611249M9	STATE STREET BANK + TRUST CO SHORT TERM INVESTMENT FUND	1.000%	31 Dec 2030	20 Aug 2013	20 Aug 2013	STATE STREET BANK AND TRUST	USD/CSW
	72,379.200 1.000000 06AE		Local	100.000000	0.00	0.00	72,379.20
			Base	100.000000	0.00	0.00	72,379.20
8611249M9	STATE STREET BANK + TRUST CO SHORT TERM INVESTMENT FUND	0.002%	31 Dec 2030	04 Sep 2013	04 Sep 2013	STATE STREET BANK AND TRUST	USD/CSW
	1.930 1.000000 06EV		Local	100.000000	0.00	0.00	1.93
			Base	100.000000	0.00	0.00	1.93
8611249M9	STATE STREET BANK + TRUST CO SHORT TERM INVESTMENT FUND	0.017%	31 Dec 2030	13 Sep 2013	13 Sep 2013	STATE STREET BANK AND TRUST	USD/CSW
	0.010 1.000000 06AE		Local	100.000000	0.00	0.00	0.01
			Base	100.000000	0.00	0.00	0.01

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Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
Units/Original Face							
8611249M9	STATE STREET BANK + TRUST CO SHORT TERM INVESTMENT FUND	0.002%	31 Dec 2030	27 Sep 2013	27 Sep 2013	STATE STREET BANK AND TRUST	USD/CSW
411,665.760	1.000000 06EV	Local	100.000000	0.00	0.00	0.00	411,665.76
		Base	100.000000	0.00	0.00	0.00	411,665.76
8611249M9 Total							
928,970.890		Local		0.00	0.00	0.00	928,970.89
		Base		0.00	0.00	0.00	928,970.89
US DOLLAR Total							
928,970.890		Local		0.00	0.00	0.00	928,970.89
		Base		0.00	0.00	0.00	928,970.89
CASH EQUIVALENTS Total							
928,970.890							
		Base		0.00	0.00	0.00	928,970.89

EQUITY

US DOLLAR

025816109	AMERICAN EXPRESS CO	COMMON STOCK USD.2	18 Sep 2013	23 Sep 2013	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.04
1,690.000	1.000000 06AE	Local	77.674800	0.00	67.60	2.29	131,200.52
		Base	77.674800	0.00	67.60	2.29	131,200.52
032511107	ANADARKO PETROLEUM CORP	COMMON STOCK USD.1	18 Sep 2013	23 Sep 2013	JONESTRADING INSTITUTIONAL SERVICES	USD/DTC	0.04
1,200.000	1.000000 06AE	Local	94.820000	0.00	48.00	1.98	113,734.02
		Base	94.820000	0.00	48.00	1.98	113,734.02
037833100	APPLE INC	COMMON STOCK NPV	15 Aug 2013	20 Aug 2013	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.06
490.000	1.000000 06AE	Local	501.090000	0.00	29.40	4.28	245,500.42
		Base	501.090000	0.00	29.40	4.28	245,500.42
052769106	AUTODESK INC	COMMON STOCK USD.01	18 Sep 2013	23 Sep 2013	JONESTRADING INSTITUTIONAL SERVICES	USD/DTC	0.04
1,770.000	1.000000 06AE	Local	40.670000	0.00	70.80	1.25	71,913.85
		Base	40.670000	0.00	70.80	1.25	71,913.85

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
09247X101	BLACKROCK INC 100.000 1.000000 06AE	COMMON STOCK USD.01 Local 281.362000 Base 281.362000	18 Sep 2013 23 Sep 2013		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC 0.49 0.49	0.06 28,129.71 28,129.71
111320107	BROADCOM CORP CL A 29,093.000 1.000000 06AE	COMMON STOCK USD. Local 25.923200 Base 25.923200	15 Aug 2013 20 Aug 2013		CONVERGEXEXECUTION SOLUTIONS LLC	USD/DTC 13.13 13.13	0.04 753,006.81 753,006.81
126650100	CVS CAREMARK CORP 30.000 1.000000 06AE	COMMON STOCK USD.01 Local 60.630000 Base 60.630000	18 Sep 2013 23 Sep 2013		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC 0.04 0.04	0.06 1,817.06 1,817.06
166764100	CHEVRON CORP 830.000 1.000000 06AE	COMMON STOCK USD.75 Local 125.940000 Base 125.940000	18 Sep 2013 23 Sep 2013		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC 1.82 1.82	0.06 104,478.58 104,478.58
172967424	CITIGROUP INC 950.000 1.000000 06AE	COMMON STOCK USD.01 Local 52.220000 Base 52.220000	18 Sep 2013 23 Sep 2013		JONESTRADING INSTITUTIONAL SERVICES	USD/DTC 0.87 0.87	0.06 49,551.13 49,551.13
235851102	DANAHER CORP 1,110.000 1.000000 06AE	COMMON STOCK USD.01 Local 68.710200 Base 68.710200	19 Jul 2013 24 Jul 2013		JONESTRADING INSTITUTIONAL SERVICES	USD/DTC 1.33 1.33	0.04 76,222.59 76,222.59
	1,050.000 1.000000 06AE	18 Sep 2013 Local 70.420000 Base 70.420000	23 Sep 2013		JONESTRADING INSTITUTIONAL SERVICES	USD/DTC 1.29 1.29	0.04 73,897.71 73,897.71
235851102 Total	2,160.000	Local Base		0.00 0.00	86.40 86.40	2.62 2.62	150,120.30 150,120.30
254687106	WALT DISNEY CO/THE 1,750.000 1.000000 06AE	COMMON STOCK USD.01 Local 67.072300 Base 67.072300	18 Sep 2013 23 Sep 2013		JONESTRADING INSTITUTIONAL SERVICES	USD/DTC 2.04 2.04	0.04 117,304.49 117,304.49

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STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
268648102	EMC CORP/MA	COMMON STOCK USD.01	15 Aug 2013	20 Aug 2013	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.06
400.000	1.000000 06AE	Local	26.271300	0.00	24.00	0.19	10,484.33
		Base	26.271300	0.00	24.00	0.19	10,484.33
			18 Sep 2013	23 Sep 2013	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.04
1,470.000	1.000000 06AE	Local	27.030000	0.00	58.80	0.70	39,674.60
		Base	27.030000	0.00	58.80	0.70	39,674.60
268648102 Total							
1,870.000		Local		0.00	82.80	0.89	50,158.93
		Base		0.00	82.80	0.89	50,158.93
30231G102	EXXON MOBIL CORP	COMMON STOCK NPV	18 Sep 2013	23 Sep 2013	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.06
660.000	1.000000 06AE	Local	89.540000	0.00	39.60	1.03	59,055.77
		Base	89.540000	0.00	39.60	1.03	59,055.77
345370860	FORD MOTOR CO	COMMON STOCK USD.01	15 Aug 2013	20 Aug 2013	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.04
4,420.000	1.000000 06AE	Local	16.420000	0.00	176.80	1.27	72,398.33
		Base	16.420000	0.00	176.80	1.27	72,398.33
369604103	GENERAL ELECTRIC CO	COMMON STOCK USD.06	18 Sep 2013	23 Sep 2013	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.04
3,160.000	1.000000 06AE	Local	24.841100	0.00	126.40	1.37	78,370.11
		Base	24.841100	0.00	126.40	1.37	78,370.11
375558103	GILEAD SCIENCES INC	COMMON STOCK USD.	18 Sep 2013	23 Sep 2013	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.04
1,850.000	1.000000 06AE	Local	64.239800	0.00	74.00	2.07	118,767.56
		Base	64.239800	0.00	74.00	2.07	118,767.56
438516106	HONEYWELL INTERNATIONAL INC	COMMON STOCK USD1.	18 Sep 2013	23 Sep 2013	JONESTRADING INSTITUTIONAL SERVICES	USD/DTC	0.04
1,100.000	1.000000 06AE	Local	86.654500	0.00	44.00	1.66	95,274.29
		Base	86.654500	0.00	44.00	1.66	95,274.29
458140100	INTEL CORP	COMMON STOCK USD.	18 Sep 2013	23 Sep 2013	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.04
2,480.000	1.000000 06AE	Local	23.850000	0.00	99.20	1.03	59,047.77
		Base	23.850000	0.00	99.20	1.03	59,047.77

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STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
461202103	INTUIT INC 950.000 1.000000 06AE	COMMON STOCK USD.01 Local 66.180000 Base 66.180000	18 Sep 2013	23 Sep 2013	JONESTRADING INSTITUTIONAL SERVICES	USD/DTC 1.10 1.10	0.06 62,812.90 62,812.90
46625H100	JPMORGAN CHASE + CO 1,950.000 1.000000 06AE	COMMON STOCK USD1. Local 56.130700 Base 56.130700	19 Jul 2013	24 Jul 2013	JONESTRADING INSTITUTIONAL SERVICES	USD/DTC 1.90 1.90	0.04 109,374.97 109,374.97
	150.000 1.000000 06AE	18 Sep 2013 Local 53.633333 Base 53.633333	23 Sep 2013		JONESTRADING INSTITUTIONAL SERVICES	USD/DTC 0.14 0.14	0.06 8,035.86 8,035.86
46625H100 Total	2,100.000	Local Base				0.00 0.00 2.04 2.04	87.00 87.00 117,410.83 117,410.83
478160104	JOHNSON + JOHNSON 980.000 1.000000 06AE	COMMON STOCK USD1. Local 89.716100 Base 89.716100	18 Sep 2013	23 Sep 2013	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC 1.53 1.53	0.06 87,861.45 87,861.45
48203R104	JUNIPER NETWORKS INC 3,520.000 1.000000 06AE	COMMON STOCK USD. Local 21.651699 Base 21.651699	18 Sep 2013	23 Sep 2013	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC 1.33 1.33	0.04 76,071.85 76,071.85
548661107	LOWE S COS INC 1,000.000 1.000000 06AE	COMMON STOCK USD.5 Local 44.280000 Base 44.280000	19 Jul 2013	24 Jul 2013	JONESTRADING INSTITUTIONAL SERVICES	USD/DTC 0.77 0.77	0.04 44,239.23 44,239.23
	3,160.000 1.000000 06AE	18 Sep 2013 Local 47.744700 Base 47.744700	26 Sep 2013		3 MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC 2.63 2.63	0.04 150,744.22 150,744.22
548661107 Total	4,160.000	Local Base				0.00 0.00 3.40 3.40	166.40 166.40 194,983.45 194,983.45
580135101	MCDONALD S CORP	COMMON STOCK USD.01	18 Sep 2013	23 Sep 2013	CONVERGEXEXECUTION SOLUTIONS LLC	USD/DTC	0.04

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Base Currency: USD - US DOLLAR										
Asset ID	Security Name/Description			Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr	
	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
	Units/Original Face									
	4,370.000	1.000000	06AE	Local	98.467100	0.00	174.80	7.49	430,118.94	
				Base	98.467100	0.00	174.80	7.49	430,118.94	
58155Q103	MCKESSON CORP			COMMON STOCK USD.01	18 Sep 2013	23 Sep 2013	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.06	
	920.000	1.000000	06AE	Local	131.730000	0.00	55.20	2.11	121,134.29	
				Base	131.730000	0.00	55.20	2.11	121,134.29	
58933Y105	MERCK + CO. INC.			COMMON STOCK USD.5	18 Sep 2013	23 Sep 2013	JONESTRADING INSTITUTIONAL SERVICES	USD/DTC	0.06	
	630.000	1.000000	06AE	Local	48.430000	0.00	37.80	0.53	30,472.57	
				Base	48.430000	0.00	37.80	0.53	30,472.57	
59156R108	METLIFE INC			COMMON STOCK USD.01	19 Jul 2013	24 Jul 2013	JONESTRADING INSTITUTIONAL SERVICES	USD/DTC	0.04	
	11,280.000	1.000000	06AE	Local	48.638200	0.00	451.20	9.55	548,178.15	
				Base	48.638200	0.00	451.20	9.55	548,178.15	
61166W101	MONSANTO CO			COMMON STOCK USD.01	19 Jul 2013	24 Jul 2013	JONESTRADING INSTITUTIONAL SERVICES	USD/DTC	0.04	
	4,000.000	1.000000	06AE	Local	104.135400	0.00	160.00	7.25	416,374.35	
				Base	104.135400	0.00	160.00	7.25	416,374.35	
					18 Sep 2013	23 Sep 2013	CONVERGEXEXECUTION SOLUTIONS LLC	USD/DTC	0.04	
	4,615.000	1.000000	06AE	Local	106.950099	0.00	184.60	8.59	493,381.52	
				Base	106.950099	0.00	184.60	8.59	493,381.52	
61166W101 Total	8,615.000			Local		0.00	344.60	15.84	909,755.87	
				Base		0.00	344.60	15.84	909,755.87	
68389X105	ORACLE CORP			COMMON STOCK USD.01	18 Sep 2013	26 Sep 2013	3 MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.04	
	2,670.000	1.000000	06AE	Local	33.650199	0.00	106.80	1.57	89,737.66	
				Base	33.650199	0.00	106.80	1.57	89,737.66	
718172109	PHILIP MORRIS INTERNATIONAL			COMMON STOCK NPV	18 Sep 2013	26 Sep 2013	3 MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.06	
	840.000	1.000000	06AE	Local	89.890000	0.00	50.40	1.32	75,455.88	
				Base	89.890000	0.00	50.40	1.32	75,455.88	
74005P104	PRAXAIR INC			COMMON STOCK USD.01	18 Sep 2013	23 Sep 2013	JONESTRADING INSTITUTIONAL SERVICES	USD/DTC	0.06	
	370.000	1.000000	06AE	Local	123.410000	0.00	22.20	0.80	45,638.70	

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Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
Units/Original Face							
	Base	123.410000		0.00	22.20	0.80	45,638.70
742718109	PROCTER + GAMBLE CO/THE 370.000 1.000000 06AE	COMMON STOCK Local	18 Sep 2013 26 Sep 2013	3	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.06
		80.290000		0.00	22.20	0.52	29,684.58
	Base	80.290000		0.00	22.20	0.52	29,684.58
744320102	PRUDENTIAL FINANCIAL INC 6,570.000 1.000000 06AE	COMMON STOCK USD.01 Local	19 Jul 2013 24 Jul 2013		JONESTRADING INSTITUTIONAL SERVICES	USD/DTC	0.04
		78.179900		0.00	262.80	8.94	513,370.20
	Base	78.179900		0.00	262.80	8.94	513,370.20
			18 Sep 2013 26 Sep 2013	3	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.06
	650.000 1.000000 06AE	Local	80.730000	0.00	39.00	0.92	52,434.58
	Base	80.730000		0.00	39.00	0.92	52,434.58
744320102 Total	7,220.000	Local		0.00	301.80	9.86	565,804.78
		Base		0.00	301.80	9.86	565,804.78
747525103	QUALCOMM INC 1,460.000 1.000000 06AE	COMMON STOCK USD. Local	15 Aug 2013 20 Aug 2013		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.04
		66.580000		0.00	58.40	1.70	97,146.70
	Base	66.580000		0.00	58.40	1.70	97,146.70
			18 Sep 2013 26 Sep 2013	3	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.04
	1,080.000 1.000000 06AE	Local	69.780000	0.00	43.20	1.32	75,317.88
	Base	69.780000		0.00	43.20	1.32	75,317.88
747525103 Total	2,540.000	Local		0.00	101.60	3.02	172,464.58
		Base		0.00	101.60	3.02	172,464.58
806857108	SCHLUMBERGER LTD 1,630.000 1.000000 06AE	COMMON STOCK USD.01 Local	18 Sep 2013 26 Sep 2013	3	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.04
		89.081200		0.00	65.20	2.53	145,134.63
	Base	89.081200		0.00	65.20	2.53	145,134.63
855244109	STARBUCKS CORP 780.000 1.000000 06AE	COMMON STOCK USD. Local	18 Sep 2013 23 Sep 2013		JONESTRADING INSTITUTIONAL SERVICES	USD/DTC	0.06
		77.490000		0.00	46.80	1.05	60,394.35
	Base	77.490000		0.00	46.80	1.05	60,394.35

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
863667101	STRYKER CORP 440.000 1.000000 06AE	COMMON STOCK USD.1 Local 71.750000 Base 71.750000	18 Sep 2013 23 Sep 2013		JONESTRADING INSTITUTIONAL SERVICES	USD/DTC 0.55 0.55	0.06 31,543.05 31,543.05
872540109	TJX COMPANIES INC 1,010.000 1.000000 06AE	COMMON STOCK USD1. Local 56.718900 Base 56.718900	18 Sep 2013 23 Sep 2013		JONESTRADING INSTITUTIONAL SERVICES	USD/DTC 1.00 1.00	0.04 57,244.69 57,244.69
882508104	TEXAS INSTRUMENTS INC 200.000 1.000000 06AE	COMMON STOCK USD1. Local 38.693500 Base 38.693500	15 Aug 2013 20 Aug 2013		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC 0.14 0.14	0.06 7,726.56 7,726.56
	3,220.000 1.000000 06AE	18 Sep 2013 Local 40.780000 Base 40.780000	26 Sep 2013	3	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC 2.29 2.29	0.04 131,180.51 131,180.51
882508104 Total	3,420.000	Local Base		0.00 0.00	140.80 140.80	2.43 2.43	138,907.07 138,907.07
883556102	THERMO FISHER SCIENTIFIC INC 840.000 1.000000 06AE	COMMON STOCK USD1. Local 94.064000 Base 94.064000	18 Sep 2013 26 Sep 2013	3	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC 1.38 1.38	0.06 78,961.98 78,961.98
88579Y101	3M CO 650.000 1.000000 06AE	COMMON STOCK USD.01 Local 116.183100 Base 116.183100	15 Aug 2013 20 Aug 2013		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC 1.32 1.32	0.06 75,478.70 75,478.70
	570.000 1.000000 06AE	18 Sep 2013 Local 121.380000 Base 121.380000	23 Sep 2013		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC 1.21 1.21	0.06 69,151.19 69,151.19
88579Y101 Total	1,220.000	Local Base		0.00 0.00	73.20 73.20	2.53 2.53	144,629.89 144,629.89
886547108	TIFFANY + CO	COMMON STOCK USD.01	18 Sep 2013 23 Sep 2013		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.06

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STATE STREET

Base Currency: USD - US DOLLAR										
Asset ID	Security Name/Description			Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr	
	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
	Units/Original Face									
	270.000	1.000000	06AE	80.200000		0.00	16.20	0.38	21,637.42	
				80.200000		0.00	16.20	0.38	21,637.42	
89417E109	TRAVELERS COS INC/THE COMMON STOCK NPV			19 Jul 2013	24 Jul 2013		JONESTRADING INSTITUTIONAL SERVICES	USD/DTC	0.04	
	5,730.000	1.000000	06AE	84.637400		0.00	229.20	8.44	484,734.66	
				84.637400		0.00	229.20	8.44	484,734.66	
					18 Sep 2013	23 Sep 2013	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.06	
	370.000	1.000000	06AE	85.960000		0.00	22.20	0.56	31,782.44	
				85.960000		0.00	22.20	0.56	31,782.44	
89417E109 Total	6,100.000					0.00	251.40	9.00	516,517.10	
						0.00	251.40	9.00	516,517.10	
913017109	UNITED TECHNOLOGIES CORP COMMON STOCK USD1.			19 Jul 2013	24 Jul 2013		JONESTRADING INSTITUTIONAL SERVICES	USD/DTC	0.06	
	720.000	1.000000	06AE	102.410000		0.00	43.20	1.28	73,690.72	
				102.410000		0.00	43.20	1.28	73,690.72	
					18 Sep 2013	23 Sep 2013	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.06	
	600.000	1.000000	06AE	111.000000		0.00	36.00	1.16	66,562.84	
				111.000000		0.00	36.00	1.16	66,562.84	
913017109 Total	1,320.000					0.00	79.20	2.44	140,253.56	
						0.00	79.20	2.44	140,253.56	
92343V104	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1			18 Sep 2013	23 Sep 2013		CONVERGEXEXECUTION SOLUTIONS LLC	USD/DTC	0.04	
	9,300.000	1.000000	06AE	48.540000		0.00	372.00	7.86	451,042.14	
				48.540000		0.00	372.00	7.86	451,042.14	
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.			18 Sep 2013	26 Sep 2013	3	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.06	
	660.000	1.000000	06AE	193.155200		0.00	39.60	2.22	127,440.61	
				193.155200		0.00	39.60	2.22	127,440.61	
931142103	WAL MART STORES INC COMMON STOCK USD.1			18 Sep 2013	23 Sep 2013		JONESTRADING INSTITUTIONAL SERVICES	USD/DTC	0.06	
	720.000	1.000000	06AE	76.411400		0.00	43.20	0.96	54,972.05	

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Base Currency: USD - US DOLLAR									
Asset ID	Security Name/Description			Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
			Base	76.411400		0.00	43.20	0.96	54,972.05
949746101	WELLS FARGO + CO COMMON STOCK USD1.			19 Jul 2013	24 Jul 2013		JONESTRADING INSTITUTIONAL SERVICES	USD/DTC	0.04
	2,810.000	1.000000	06AE	Local	44.430400	0.00	112.40	2.17	124,734.85
			Base	44.430400		0.00	112.40	2.17	124,734.85
				18 Sep 2013	23 Sep 2013		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.06
	800.000	1.000000	06AE	Local	43.563100	0.00	48.00	0.61	34,801.87
			Base	43.563100		0.00	48.00	0.61	34,801.87
949746101 Total									
	3,610.000		Local			0.00	160.40	2.78	159,536.72
			Base			0.00	160.40	2.78	159,536.72
98389B100	XCEL ENERGY INC COMMON STOCK USD2.5			18 Sep 2013	23 Sep 2013		CONVERGEXEXECUTION SOLUTIONS LLC	USD/DTC	0.04
	30,570.000	1.000000	06AE	Local	27.849800	0.00	1,222.80	14.82	850,130.77
			Base	27.849800		0.00	1,222.80	14.82	850,130.77
G1151C101	ACCENTURE PLC CL A COMMON STOCK USD.			18 Sep 2013	23 Sep 2013		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.04
	1,060.000	1.000000	06AE	Local	77.860000	0.00	42.40	1.44	82,487.76
			Base	77.860000		0.00	42.40	1.44	82,487.76
G491BT108	INVESCO LTD COMMON STOCK USD.2			18 Sep 2013	23 Sep 2013		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.06
	540.000	1.000000	06AE	Local	32.700000	0.00	32.40	0.31	17,625.29
			Base	32.700000		0.00	32.40	0.31	17,625.29
US DOLLAR Total									
	170,628.000		Local			0.00	7,174.72	155.82	8,935,875.21
			Base			0.00	7,174.72	155.82	8,935,875.21
EQUITY Total									
	170,628.000								
			Base			0.00	7,174.72	155.82	8,935,875.21

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STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
Units/Original Face							

SALES Total

1,099,598.890

Base

0.00

7,174.72

155.82

9,864,846.10

Purchase Report by Report Date

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STATE STREET

Base Currency: USD - US DOLLAR

Shares/Par/Contracts Units/Original Face	# of Trades		Interest	Commissions	Taxes/Fees/Other	Net Cost
US DOLLAR						
CASH EQUIVALENTS						
3,801,816.390		Local	0.00	0.00	0.00	3,801,816.39
		Base	0.00	0.00	0.00	3,801,816.39
	TRADES: 56					
	CANCELS: 0					
EQUITY						
121,700.000		Local	0.00	5,024.80	0.00	6,052,405.14
		Base	0.00	5,024.80	0.00	6,052,405.14
	TRADES: 27					
	CANCELS: 0					
FIXED INCOME						
850,000.000		Local	2,532.04	0.00	0.00	874,376.45
		Base	2,532.04	0.00	0.00	874,376.45
	TRADES: 4					
	CANCELS: 0					
US DOLLAR Total						
Long 4,773,516.390		Local	2,532.04	5,024.80	0.00	10,728,597.98
		Base	2,532.04	5,024.80	0.00	10,728,597.98
	TRADES: 87					
	CANCELS: 0					
PURCHASE Total						
Long 4,773,516.390		Base	2,532.04	5,024.80	0.00	10,728,597.98
	TRADES: 87					
	CANCELS: 0					

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STATE STREET

Base Currency: USD - US DOLLAR

Shares/Par/Contracts Units/Original Face	# of Trades		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
US DOLLAR						
CASH EQUIVALENTS						
928,970.890		Local	0.00	0.00	0.00	928,970.89
		Base	0.00	0.00	0.00	928,970.89
	TRADES: 8					
	CANCELS: 0					
EQUITY						
170,628.000		Local	0.00	7,174.72	155.82	8,935,875.21
		Base	0.00	7,174.72	155.82	8,935,875.21
	TRADES: 63					
	CANCELS: 0					
US DOLLAR Total						
Long 1,099,598.890		Local	0.00	7,174.72	155.82	9,864,846.10
		Base	0.00	7,174.72	155.82	9,864,846.10
	TRADES: 71					
	CANCELS: 0					
SALES Total						
Long 1,099,598.890		Base	0.00	7,174.72	155.82	9,864,846.10
	TRADES: 71					
	CANCELS: 0					

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STATE STREET

Base Currency: USD - US DOLLAR

Shares/Par/Contracts Units/Original Face	# of Trades	Interest	Commissions	Taxes/Fees/Other	Net Cost
CASH EQUIVALENTS					
3,801,816.390		0.00	0.00	0.00	3,801,816.39
	Base				
	TRADES: 56				
	CANCELS: 0				
EQUITY					
121,700.000		0.00	5,024.80	0.00	6,052,405.14
	Base				
	TRADES: 27				
	CANCELS: 0				
FIXED INCOME					
850,000.000		2,532.04	0.00	0.00	874,376.45
	Base				
	TRADES: 4				
	CANCELS: 0				
PURCHASE Total					
Long 4,773,516.390		2,532.04	5,024.80	0.00	10,728,597.98
	Base				
	TRADES: 87				
	CANCELS: 0				

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STATE STREET

Base Currency: USD - US DOLLAR

Shares/Par/Contracts Units/Original Face	# of Trades	Interest	Commissions	Taxes/Fees/Other	Net Proceeds
CASH EQUIVALENTS					
928,970.890		0.00	0.00	0.00	928,970.89
	Base				
	TRADES: 8				
	CANCELS: 0				
EQUITY					
170,628.000		0.00	7,174.72	155.82	8,935,875.21
	Base				
	TRADES: 63				
	CANCELS: 0				
SALES Total					
Long 1,099,598.890		0.00	7,174.72	155.82	9,864,846.10
	Base				
	TRADES: 71				
	CANCELS: 0				

Realized Gain/Loss

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STATE STREET.

Funds Included in Composite

06AE	COB BIRMGHAM - REGIONS EQUITY
06EV	REGIONS FINCL-FIXED COB BHAM

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STATE STREET

Base Currency: USD - US DOLLAR

Fund	Asset ID	Security Name	Dtl Fund Rsn	Security Description	Maturity Date	Rate	Stl Date	Sell Rate	Trd Dts of Orig Buys
SSB Trade ID	Lot	Trd Date	Shares/Par	Principal Net	Cost	Security Gn/Ls		Curr Gn/Ls	Net Gn/Ls

CASH EQUIVALENTS

STIF-TYPE INSTRUMENT

US DOLLAR

06AE	8611249M9	STATE STREET BANK + TRUST CO		SHORT TERM INVESTMENT FUND	31 Dec 2030	1.000	29 Jul 2013	1.000000	20 May 2013 to 20 May 2013
13GTEBBHST5	288	29 Jul 2013	0.010	Local	0.01	0.01	0.00		0.00
				Base	0.01	0.01	0.00	0.00	0.00
06AE	8611249M9	STATE STREET BANK + TRUST CO		SHORT TERM INVESTMENT FUND	31 Dec 2030	1.000	20 Aug 2013	1.000000	20 May 2013 to 10 Jun 2013
13HNEBBH1Z3	332	20 Aug 2013	72,379.200	Local	72,379.20	72,379.20	0.00		0.00
				Base	72,379.20	72,379.20	0.00	0.00	0.00
06AE	8611249M9	STATE STREET BANK + TRUST CO		SHORT TERM INVESTMENT FUND	31 Dec 2030	0.017	13 Sep 2013	1.000000	10 Jun 2013 to 10 Jun 2013
13IIEBBLTQP	352	13 Sep 2013	0.010	Local	0.01	0.01	0.00		0.00
				Base	0.01	0.01	0.00	0.00	0.00
06EV	8611249M9	STATE STREET BANK + TRUST CO		SHORT TERM INVESTMENT FUND	31 Dec 2030	0.012	05 Aug 2013	1.000000	28 May 2013 to 17 Jun 2013
13HCEBBJJ05	706	05 Aug 2013	236,706.980	Local	236,706.98	236,706.98	0.00		0.00
				Base	236,706.98	236,706.98	0.00	0.00	0.00
06EV	8611249M9	STATE STREET BANK + TRUST CO		SHORT TERM INVESTMENT FUND	31 Dec 2030	0.005	13 Aug 2013	1.000000	17 Jun 2013 to 25 Jun 2013
13HIEBBJGHD	733	13 Aug 2013	106,415.000	Local	106,415.00	106,415.00	0.00		0.00
				Base	106,415.00	106,415.00	0.00	0.00	0.00
06EV	8611249M9	STATE STREET BANK + TRUST CO		SHORT TERM INVESTMENT FUND	31 Dec 2030	0.003	16 Aug 2013	1.000000	25 Jun 2013 to 15 Jul 2013
13HLEBBJCLV	739	16 Aug 2013	101,802.000	Local	101,802.00	101,802.00	0.00		0.00
				Base	101,802.00	101,802.00	0.00	0.00	0.00
06EV	8611249M9	STATE STREET BANK + TRUST CO		SHORT TERM INVESTMENT FUND	31 Dec 2030	0.002	04 Sep 2013	1.000000	15 Jul 2013 to 15 Jul 2013
13IBEBBJLG7	745	04 Sep 2013	1.930	Local	1.93	1.93	0.00		0.00
				Base	1.93	1.93	0.00	0.00	0.00
06EV	8611249M9	STATE STREET BANK + TRUST CO		SHORT TERM INVESTMENT FUND	31 Dec 2030	0.002	27 Sep 2013	1.000000	15 Jul 2013 to 16 Sep 2013
13ISEBBH9DT	774	27 Sep 2013	411,665.760	Local	411,665.76	411,665.76	0.00		0.00
				Base	411,665.76	411,665.76	0.00	0.00	0.00

Realized Gain/Loss

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Base Currency: USD - US DOLLAR

Fund	Asset ID	Security Name	Dtl Fund Rsn	Security Description	Maturity Date	Rate	Stl Date	Sell Rate	Trd Dts of Orig Buys
SSB Trade ID	Lot	Trd Date	Shares/Par	Principal Net	Cost	Security	Gn/Ls	Curr Gn/Ls	Net Gn/Ls
8611249M9 Total									
				Local	928,970.89			0.00	
				Base	928,970.89			0.00	0.00
US DOLLAR Total									
				Local	928,970.89			0.00	0.00
				Base	928,970.89			0.00	0.00
STIF-TYPE INSTRUMENT Total									
				Base	928,970.89			0.00	0.00
CASH EQUIVALENTS Total									
				Base	928,970.89			0.00	0.00

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Base Currency: USD - US DOLLAR

Fund	Asset ID	Security Name	Dtl Fund Rsn	Security Description	Maturity Date	Rate	Stl Date	Sell Rate	Trd Dts of Orig Buys
SSB Trade ID	Lot	Trd Date	Shares/Par	Principal Net	Cost	Security Gn/Ls		Curr Gn/Ls	Net Gn/Ls

EQUITY

COMMON STOCK

US DOLLAR

06AE	025816109	AMERICAN EXPRESS CO		COMMON STOCK USD.2			23 Sep 2013	1.000000	19 Nov 2009 to 19 Nov 2009
13IQKBBZPGD	393	18 Sep 2013	1,690.000	Local	131,200.52	68,444.87		62,755.65	62,755.65
				Base	131,200.52	68,444.87		0.00	62,755.65
06AE	032511107	ANADARKO PETROLEUM CORP		COMMON STOCK USD.1			23 Sep 2013	1.000000	18 Jul 2012 to 18 Jul 2012
13IQEBBL7Q8	363	18 Sep 2013	1,200.000	Local	113,734.02	87,297.36		26,436.66	26,436.66
				Base	113,734.02	87,297.36		0.00	26,436.66
06AE	037833100	APPLE INC		COMMON STOCK NPV			20 Aug 2013	1.000000	05 Nov 2012 to 05 Nov 2012
13HMKBBGWT	324	15 Aug 2013	490.000	Local	245,500.42	260,135.30		-14,634.88	-14,634.88
				Base	245,500.42	260,135.30		0.00	-14,634.88
06AE	052769106	AUTODESK INC		COMMON STOCK USD.01			23 Sep 2013	1.000000	15 Aug 2013 to 15 Aug 2013
13IQEBBL9M3	366	18 Sep 2013	1,770.000	Local	71,913.85	63,797.00		8,116.85	8,116.85
				Base	71,913.85	63,797.00		0.00	8,116.85
06AE	09247X101	BLACKROCK INC		COMMON STOCK USD.01			23 Sep 2013	1.000000	20 Jan 2011 to 20 Jan 2011
13IQKBBZPGW	395	18 Sep 2013	100.000	Local	28,129.71	19,203.97		8,925.74	8,925.74
				Base	28,129.71	19,203.97		0.00	8,925.74
06AE	111320107	BROADCOM CORP CL A		COMMON STOCK USD.0001			20 Aug 2013	1.000000	05 Oct 2011 to 19 Jul 2013
13HMKBBQH9X	328	15 Aug 2013	29,093.000	Local	753,006.81	986,231.59		-233,224.78	-233,224.78
				Base	753,006.81	986,231.59		0.00	-233,224.78
06AE	126650100	CVS CAREMARK CORP		COMMON STOCK USD.01			23 Sep 2013	1.000000	30 Jul 2003 to 30 Jul 2003
13IQKBBZQZF	394	18 Sep 2013	30.000	Local	1,817.06	532.72		1,284.34	1,284.34
				Base	1,817.06	532.72		0.00	1,284.34
06AE	166764100	CHEVRON CORP		COMMON STOCK USD.75			23 Sep 2013	1.000000	20 Jun 2003 to 20 Jun 2003
13IQKBBZQZR	392	18 Sep 2013	830.000	Local	104,478.58	60,079.61		44,398.97	44,398.97
				Base	104,478.58	60,079.61		0.00	44,398.97

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Fund	Asset ID	Security Name	Dtl Fund Rsn	Security Description	Maturity Date	Rate	Stl Date	Sell Rate	Trd Dts of Orig Buys
SSB Trade ID	Lot	Trd Date	Shares/Par	Principal Net	Cost	Security	Gn/Ls	Curr Gn/Ls	Net Gn/Ls
06AE	172967424	CITIGROUP INC		COMMON STOCK USD.01			23 Sep 2013	1.000000	18 Apr 2013 to 18 Apr 2013
13IQEBBL8CW	364	18 Sep 2013	950.000	Local	49,551.13		2,136.03		2,136.03
				Base	49,551.13		2,136.03	0.00	2,136.03
06AE	235851102	DANAHER CORP		COMMON STOCK USD.01			24 Jul 2013	1.000000	15 Mar 2012 to 15 Mar 2012
13GPEBBG4DB	270	19 Jul 2013	1,110.000	Local	76,222.59		15,780.76		15,780.76
				Base	76,222.59		15,780.76	0.00	15,780.76
06AE	235851102	DANAHER CORP		COMMON STOCK USD.01			23 Sep 2013	1.000000	15 Mar 2012 to 15 Mar 2012
13IQEBBL9M2	365	18 Sep 2013	1,050.000	Local	73,897.71		16,723.00		16,723.00
				Base	73,897.71		16,723.00	0.00	16,723.00
235851102 Total				Local	150,120.30		32,503.76		32,503.76
				Base	150,120.30		32,503.76	0.00	32,503.76
06AE	254687106	WALT DISNEY CO/THE		COMMON STOCK USD.01			23 Sep 2013	1.000000	07 Dec 2012 to 07 Dec 2012
13IQEBBMCB1	367	18 Sep 2013	1,750.000	Local	117,304.49		21,139.76		21,139.76
				Base	117,304.49		21,139.76	0.00	21,139.76
06AE	268648102	EMC CORP/MA		COMMON STOCK USD.01			20 Aug 2013	1.000000	24 Jul 2009 to 24 Jul 2009
13HPKBBXGV8	334	15 Aug 2013	400.000	Local	10,484.33		2,889.32		2,889.32
				Base	10,484.33		2,889.32	0.00	2,889.32
06AE	268648102	EMC CORP/MA		COMMON STOCK USD.01			23 Sep 2013	1.000000	24 Jul 2009 to 24 Jul 2009
13IQKBB0JGP	399	18 Sep 2013	1,470.000	Local	39,674.60		11,762.94		11,762.94
				Base	39,674.60		11,762.94	0.00	11,762.94
268648102 Total				Local	50,158.93		14,652.26		14,652.26
				Base	50,158.93		14,652.26	0.00	14,652.26
06AE	30231G102	EXXON MOBIL CORP		COMMON STOCK NPV			23 Sep 2013	1.000000	20 Jun 2003 to 20 Jun 2003
13IRKBBFPCX	448	18 Sep 2013	660.000	Local	59,055.77		17,114.76		17,114.76
				Base	59,055.77		17,114.76	0.00	17,114.76

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Fund	Asset ID	Security Name	Dtl Fund Rsn	Security Description	Maturity Date	Rate	Stl Date	Sell Rate	Trd Dts of Orig Buys
SSB Trade ID	Lot	Trd Date	Shares/Par	Principal Net	Cost	Security Gn/Ls	Curr Gn/Ls	Net Gn/Ls	
06AE 345370860		FORD MOTOR CO		COMMON STOCK USD.01			20 Aug 2013	1.000000	13 Mar 2013 to 13 Mar 2013
13HMKBBGWQ	317	15 Aug 2013	4,420.000	Local 72,398.33	59,449.00	12,949.33			12,949.33
				Base 72,398.33	59,449.00	12,949.33	0.00		12,949.33
06AE 369604103		GENERAL ELECTRIC CO		COMMON STOCK USD.06			23 Sep 2013	1.000000	08 Dec 2009 to 08 Dec 2009
13IQKBB0JGT	398	18 Sep 2013	3,160.000	Local 78,370.11	52,419.44	25,950.67			25,950.67
				Base 78,370.11	52,419.44	25,950.67	0.00		25,950.67
06AE 375558103		GILEAD SCIENCES INC		COMMON STOCK USD.001			23 Sep 2013	1.000000	25 Jun 2013 to 25 Jun 2013
13IQKBB0LPV	402	18 Sep 2013	1,850.000	Local 118,767.56	92,887.39	25,880.17			25,880.17
				Base 118,767.56	92,887.39	25,880.17	0.00		25,880.17
06AE 438516106		HONEYWELL INTERNATIONAL INC		COMMON STOCK USD1.			23 Sep 2013	1.000000	13 Mar 2013 to 13 Mar 2013
13IQEBBMLMX	368	18 Sep 2013	1,100.000	Local 95,274.29	83,358.71	11,915.58			11,915.58
				Base 95,274.29	83,358.71	11,915.58	0.00		11,915.58
06AE 458140100		INTEL CORP		COMMON STOCK USD.001			23 Sep 2013	1.000000	24 Jul 2009 to 24 Jul 2009
13IQKBB0MR9	403	18 Sep 2013	2,480.000	Local 59,047.77	48,717.30	10,330.47			10,330.47
				Base 59,047.77	48,717.30	10,330.47	0.00		10,330.47
06AE 461202103		INTUIT INC		COMMON STOCK USD.01			23 Sep 2013	1.000000	25 Jun 2013 to 25 Jun 2013
13IQEBBML40	370	18 Sep 2013	950.000	Local 62,812.90	55,285.63	7,527.27			7,527.27
				Base 62,812.90	55,285.63	7,527.27	0.00		7,527.27
06AE 46625H100		JPMORGAN CHASE + CO		COMMON STOCK USD1.			24 Jul 2013	1.000000	25 Mar 2009 to 25 Mar 2009
13GPEBBG4PK	271	19 Jul 2013	1,950.000	Local 109,374.97	74,479.62	34,895.35			34,895.35
				Base 109,374.97	74,479.62	34,895.35	0.00		34,895.35
06AE 46625H100		JPMORGAN CHASE + CO		COMMON STOCK USD1.			23 Sep 2013	1.000000	25 Mar 2009 to 25 Mar 2009
13IQEBBMR6W	373	18 Sep 2013	150.000	Local 8,035.86	5,729.20	2,306.66			2,306.66
				Base 8,035.86	5,729.20	2,306.66	0.00		2,306.66
46625H100 Total				Local	117,410.83	80,208.82	37,202.01		37,202.01
				Base	117,410.83	80,208.82	37,202.01	0.00	37,202.01

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SSB Trade ID	Lot	Trd Date	Shares/Par	Principal Net	Cost	Security Gn/Ls		Curr Gn/Ls	Net Gn/Ls
06AE 478160104				JOHNSON + JOHNSON	COMMON STOCK USD1.		23 Sep 2013	1.000000	08 Dec 2009 to 08 Dec 2009
13IQKBB0N57	408	18 Sep 2013	980.000	Local	87,861.45	61,737.64			26,123.81
				Base	87,861.45	61,737.64		0.00	26,123.81
06AE 48203R104				JUNIPER NETWORKS INC	COMMON STOCK USD.00001		23 Sep 2013	1.000000	06 Jul 2011 to 06 Jul 2011
13IQKBB0N58	411	18 Sep 2013	3,520.000	Local	76,071.85	84,584.93			-8,513.08
				Base	76,071.85	84,584.93		0.00	-8,513.08
06AE 548661107				LOWE S COS INC	COMMON STOCK USD.5		24 Jul 2013	1.000000	11 Oct 2012 to 11 Oct 2012
13GPEBBG40V	272	19 Jul 2013	1,000.000	Local	44,239.23	31,154.80			13,084.43
				Base	44,239.23	31,154.80		0.00	13,084.43
06AE 548661107				LOWE S COS INC	COMMON STOCK USD.5		26 Sep 2013	1.000000	11 Oct 2012 to 11 Oct 2012
13IRKBBFPFL	447	18 Sep 2013	3,160.000	Local	150,744.22	98,449.17			52,295.05
				Base	150,744.22	98,449.17		0.00	52,295.05
548661107 Total				Local	194,983.45	129,603.97			65,379.48
				Base	194,983.45	129,603.97		0.00	65,379.48
06AE 580135101				MCDONALD S CORP	COMMON STOCK USD.01		23 Sep 2013	1.000000	11 Oct 2012 to 11 Oct 2012
13IQKBBZFVN	385	18 Sep 2013	4,370.000	Local	430,118.94	404,556.68			25,562.26
				Base	430,118.94	404,556.68		0.00	25,562.26
06AE 58155Q103				MCKESSON CORP	COMMON STOCK USD.01		23 Sep 2013	1.000000	18 Apr 2013 to 18 Apr 2013
13IQKBB0RS7	410	18 Sep 2013	920.000	Local	121,134.29	97,830.50			23,303.79
				Base	121,134.29	97,830.50		0.00	23,303.79
06AE 58933Y105				MERCK + CO. INC.	COMMON STOCK USD.5		23 Sep 2013	1.000000	25 Aug 2010 to 25 Aug 2010
13IQEBBML4M	369	18 Sep 2013	630.000	Local	30,472.57	21,945.25			8,527.32
				Base	30,472.57	21,945.25		0.00	8,527.32
06AE 59156R108				METLIFE INC	COMMON STOCK USD.01		24 Jul 2013	1.000000	02 Feb 2012 to 13 Mar 2013
13GPEBBG5BZ	273	19 Jul 2013	11,280.000	Local	548,178.15	425,622.39			122,555.76
				Base	548,178.15	425,622.39		0.00	122,555.76

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SSB Trade ID	Lot	Trd Date	Shares/Par	Principal Net	Cost	Security	Gn/Ls	Curr Gn/Ls	Net Gn/Ls
06AE	61166W101	MONSANTO CO		COMMON STOCK USD.01			24 Jul 2013	1.000000	13 Nov 2007 to 19 Nov 2009
13GPEBBG5LP	274	19 Jul 2013	4,000.000	Local	416,374.35		103,524.83		103,524.83
				Base	416,374.35		103,524.83	0.00	103,524.83
06AE	61166W101	MONSANTO CO		COMMON STOCK USD.01			23 Sep 2013	1.000000	19 Nov 2009 to 17 Mar 2011
13IQEBBM93J	381	18 Sep 2013	4,615.000	Local	493,381.52		132,431.38		132,431.38
				Base	493,381.52		132,431.38	0.00	132,431.38
61166W101 Total				Local	909,755.87		235,956.21		235,956.21
				Base	909,755.87		235,956.21	0.00	235,956.21
06AE	68389X105	ORACLE CORP		COMMON STOCK USD.01			26 Sep 2013	1.000000	24 Apr 2009 to 24 Apr 2009
13IRKBBFPCV	445	18 Sep 2013	2,670.000	Local	89,737.66		28,672.55		28,672.55
				Base	89,737.66		28,672.55	0.00	28,672.55
06AE	718172109	PHILIP MORRIS INTERNATIONAL		COMMON STOCK NPV			26 Sep 2013	1.000000	16 Dec 2009 to 23 Mar 2010
13IQKBB07LG	426	18 Sep 2013	840.000	Local	75,455.88		17,096.84		17,096.84
				Base	75,455.88		17,096.84	0.00	17,096.84
06AE	74005P104	PRAXAIR INC		COMMON STOCK USD.01			23 Sep 2013	1.000000	10 Aug 2011 to 10 Aug 2011
13IQEBBMQNG	371	18 Sep 2013	370.000	Local	45,638.70		10,565.94		10,565.94
				Base	45,638.70		10,565.94	0.00	10,565.94
06AE	742718109	PROCTER + GAMBLE CO/THE		COMMON STOCK			26 Sep 2013	1.000000	13 Aug 2010 to 13 Aug 2010
13IQKBB07LC	427	18 Sep 2013	370.000	Local	29,684.58		7,052.59		7,052.59
				Base	29,684.58		7,052.59	0.00	7,052.59
06AE	744320102	PRUDENTIAL FINANCIAL INC		COMMON STOCK USD.01			24 Jul 2013	1.000000	24 Jul 2009 to 19 May 2010
13GPEBBG52M	275	19 Jul 2013	6,570.000	Local	513,370.20		199,008.90		199,008.90
				Base	513,370.20		199,008.90	0.00	199,008.90
06AE	744320102	PRUDENTIAL FINANCIAL INC		COMMON STOCK USD.01			26 Sep 2013	1.000000	19 May 2010 to 30 Aug 2010
13IQKBB07LT	422	18 Sep 2013	650.000	Local	52,434.58		21,333.38		21,333.38
				Base	52,434.58		21,333.38	0.00	21,333.38

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SSB Trade ID	Lot	Trd Date	Shares/Par	Principal Net	Cost	Security Gn/Ls		Curr Gn/Ls	Net Gn/Ls
744320102 Total									
				Local	565,804.78				
				Base	565,804.78			0.00	
06AE	747525103	QUALCOMM INC		COMMON STOCK USD.0001			20 Aug 2013	1.000000	17 Aug 2005 to 17 Aug 2005
13HMKBBGWQ	321	15 Aug 2013	1,460.000	Local	97,146.70				
				Base	97,146.70			0.00	
06AE	747525103	QUALCOMM INC		COMMON STOCK USD.0001			26 Sep 2013	1.000000	17 Aug 2005 to 17 Aug 2005
13IQKBB08HJ	423	18 Sep 2013	1,080.000	Local	75,317.88				
				Base	75,317.88			0.00	
747525103 Total									
				Local	172,464.58				
				Base	172,464.58			0.00	
06AE	806857108	SCHLUMBERGER LTD		COMMON STOCK USD.01			26 Sep 2013	1.000000	25 Aug 2009 to 25 Aug 2009
13IQKBB081F	425	18 Sep 2013	1,630.000	Local	145,134.63				
				Base	145,134.63			0.00	
06AE	855244109	STARBUCKS CORP		COMMON STOCK USD.001			23 Sep 2013	1.000000	15 Aug 2013 to 15 Aug 2013
13IQEBBMQZC	372	18 Sep 2013	780.000	Local	60,394.35				
				Base	60,394.35			0.00	
06AE	863667101	STRYKER CORP		COMMON STOCK USD.1			23 Sep 2013	1.000000	30 Aug 2010 to 30 Aug 2010
13IQEBBMS5H	375	18 Sep 2013	440.000	Local	31,543.05				
				Base	31,543.05			0.00	
06AE	872540109	TJX COMPANIES INC		COMMON STOCK USD1.			23 Sep 2013	1.000000	13 May 2013 to 13 May 2013
13IQEBBMSDF	374	18 Sep 2013	1,010.000	Local	57,244.69				
				Base	57,244.69			0.00	
06AE	882508104	TEXAS INSTRUMENTS INC		COMMON STOCK USD1.			20 Aug 2013	1.000000	24 Mar 2011 to 24 Mar 2011
13HMKBBGWQ	322	15 Aug 2013	200.000	Local	7,726.56				
				Base	7,726.56			0.00	

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SSB Trade ID	Lot	Trd Date	Shares/Par	Principal Net	Cost	Security Gn/Ls		Curr Gn/Ls	Net Gn/Ls
06AE 882508104				TEXAS INSTRUMENTS INC	COMMON STOCK USD1.		26 Sep 2013	1.000000	24 Mar 2011 to 24 Mar 2011
13IQKBB1G7S	431	18 Sep 2013	3,220.000	Local	131,180.51	111,458.01			19,722.50
				Base	131,180.51	111,458.01		0.00	19,722.50
882508104 Total				Local	138,907.07	118,380.87			20,526.20
				Base	138,907.07	118,380.87		0.00	20,526.20
06AE 883556102				THERMO FISHER SCIENTIFIC INC	COMMON STOCK USD1.		26 Sep 2013	1.000000	30 Aug 2010 to 30 Aug 2010
13IQKBB1BPN	424	18 Sep 2013	840.000	Local	78,961.98	50,656.65			28,305.33
				Base	78,961.98	50,656.65		0.00	28,305.33
06AE 88579Y101				3M CO	COMMON STOCK USD.01		20 Aug 2013	1.000000	25 Aug 2009 to 25 Aug 2009
13HMKBBGWQ	318	15 Aug 2013	650.000	Local	75,478.70	48,417.50			27,061.20
				Base	75,478.70	48,417.50		0.00	27,061.20
06AE 88579Y101				3M CO	COMMON STOCK USD.01		23 Sep 2013	1.000000	25 Aug 2009 to 25 Aug 2009
13IQKBB0ZHC	413	18 Sep 2013	570.000	Local	69,151.19	42,458.42			26,692.77
				Base	69,151.19	42,458.42		0.00	26,692.77
88579Y101 Total				Local	144,629.89	90,875.92			53,753.97
				Base	144,629.89	90,875.92		0.00	53,753.97
06AE 886547108				TIFFANY + CO	COMMON STOCK USD.01		23 Sep 2013	1.000000	07 Dec 2012 to 07 Dec 2012
13IQKBB09XD	421	18 Sep 2013	270.000	Local	21,637.42	15,773.40			5,864.02
				Base	21,637.42	15,773.40		0.00	5,864.02
06AE 89417E109				TRAVELERS COS INC/THE	COMMON STOCK NPV		24 Jul 2013	1.000000	30 Jun 2010 to 13 Aug 2010
13GPEBBG58X	276	19 Jul 2013	5,730.000	Local	484,734.66	295,763.92			188,970.74
				Base	484,734.66	295,763.92		0.00	188,970.74
06AE 89417E109				TRAVELERS COS INC/THE	COMMON STOCK NPV		23 Sep 2013	1.000000	13 Aug 2010 to 13 Aug 2010
13IQKBB1BPR	430	18 Sep 2013	370.000	Local	31,782.44	19,098.19			12,684.25
				Base	31,782.44	19,098.19		0.00	12,684.25

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SSB Trade ID	Lot	Trd Date	Shares/Par	Principal Net	Cost	Security Gn/Ls		Curr Gn/Ls	Net Gn/Ls
89417E109 Total									
				Local	516,517.10				201,654.99
				Base	516,517.10			0.00	201,654.99
06AE	913017109	UNITED TECHNOLOGIES CORP		COMMON STOCK USD1.			24 Jul 2013	1.000000	14 Jun 2005 to 25 Aug 2009
13GPEBBG6QL	277	19 Jul 2013	720.000	Local	73,690.72				30,976.02
				Base	73,690.72			0.00	30,976.02
06AE	913017109	UNITED TECHNOLOGIES CORP		COMMON STOCK USD1.			23 Sep 2013	1.000000	25 Aug 2009 to 25 Aug 2009
13IQKBB1H9F	437	18 Sep 2013	600.000	Local	66,562.84				30,967.26
				Base	66,562.84			0.00	30,967.26
913017109 Total									
				Local	140,253.56				61,943.28
				Base	140,253.56			0.00	61,943.28
06AE	92343V104	VERIZON COMMUNICATIONS INC		COMMON STOCK USD.1			23 Sep 2013	1.000000	25 Mar 2009 to 23 Mar 2010
13IQEBBNB4F	382	18 Sep 2013	9,300.000	Local	451,042.14				185,438.34
				Base	451,042.14			0.00	185,438.34
06AE	92826C839	VISA INC CLASS A SHARES		COMMON STOCK USD.0001			26 Sep 2013	1.000000	04 Mar 2010 to 19 May 2010
13IQKBB1H9M	436	18 Sep 2013	660.000	Local	127,440.61				69,013.94
				Base	127,440.61			0.00	69,013.94
06AE	931142103	WAL MART STORES INC		COMMON STOCK USD.1			23 Sep 2013	1.000000	13 Mar 2013 to 13 Mar 2013
13IQEBBMT2M	376	18 Sep 2013	720.000	Local	54,972.05				1,678.90
				Base	54,972.05			0.00	1,678.90
06AE	949746101	WELLS FARGO + CO		COMMON STOCK USD1.666			24 Jul 2013	1.000000	14 Aug 2012 to 14 Aug 2012
13GPEBBG6ZG	278	19 Jul 2013	2,810.000	Local	124,734.85				27,532.90
				Base	124,734.85			0.00	27,532.90
06AE	949746101	WELLS FARGO + CO		COMMON STOCK USD1.666			23 Sep 2013	1.000000	14 Aug 2012 to 14 Aug 2012
13IQKBB1KR5	435	18 Sep 2013	800.000	Local	34,801.87				7,128.72
				Base	34,801.87			0.00	7,128.72

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SSB Trade ID	Lot	Trd Date	Shares/Par	Principal Net	Cost	Security Gn/Ls		Curr Gn/Ls	Net Gn/Ls	
949746101 Total										
				Local	159,536.72		124,875.10	34,661.62		34,661.62
				Base	159,536.72		124,875.10	34,661.62	0.00	34,661.62
06AE	98389B100	XCEL ENERGY INC		COMMON STOCK USD2.5			23 Sep 2013	1.000000	15 Mar 2012 to 15 Mar 2012	
13IQEBBNC2R	383	18 Sep 2013	30,570.000	Local	850,130.77		812,798.22	37,332.55		37,332.55
				Base	850,130.77		812,798.22	37,332.55	0.00	37,332.55
06AE	G1151C101	ACCENTURE PLC CL A		COMMON STOCK USD.0000225			23 Sep 2013	1.000000	11 Oct 2012 to 11 Oct 2012	
13IQKBBZK3X	387	18 Sep 2013	1,060.000	Local	82,487.76		74,466.91	8,020.85		8,020.85
				Base	82,487.76		74,466.91	8,020.85	0.00	8,020.85
06AE	G491BT108	INVESCO LTD		COMMON STOCK USD.2			23 Sep 2013	1.000000	19 Jul 2013 to 19 Jul 2013	
13IQKBB0N5P	409	18 Sep 2013	540.000	Local	17,625.29		17,547.89	77.40		77.40
				Base	17,625.29		17,547.89	77.40	0.00	77.40
US DOLLAR Total				Local	8,935,875.21		7,191,055.50	1,744,819.71		1,744,819.71
				Base	8,935,875.21		7,191,055.50	1,744,819.71	0.00	1,744,819.71
US DOLLAR Total Gains				Local				2,001,192.45		2,001,192.45
				Base				2,001,192.45	0.00	2,001,192.45
US DOLLAR Total Losses				Local				-256,372.74		-256,372.74
				Base				-256,372.74	0.00	-256,372.74
US DOLLAR Net Gains/Losses				Base				1,744,819.71	0.00	1,744,819.71
COMMON STOCK Total				Base	8,935,875.21		7,191,055.50	1,744,819.71	0.00	1,744,819.71
COMMON STOCK Total Gains				Base				2,001,192.45	0.00	2,001,192.45
COMMON STOCK Total Losses				Base				-256,372.74	0.00	-256,372.74
COMMON STOCK Net Gains/Losses				Base				1,744,819.71	0.00	1,744,819.71
EQUITY Total				Base	8,935,875.21		7,191,055.50	1,744,819.71	0.00	1,744,819.71
EQUITY Total Gains				Base				2,001,192.45	0.00	2,001,192.45
EQUITY Total Losses				Base				-256,372.74	0.00	-256,372.74

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SSB Trade ID	Lot	Trd Date	Shares/Par	Principal Net	Cost	Security Gn/Ls		Curr Gn/Ls	Net Gn/Ls
EQUITY Net Gains/Losses				Base		1,744,819.71		0.00	1,744,819.71

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Fund	Asset ID	Security Name	Dtl Fund Rsn	Security Description	Maturity Date	Rate	Stl Date	Sell Rate	Trd Dts of Orig Buys	
SSB Trade ID	Lot	Trd Date	Shares/Par	Principal Net	Cost	Security	Gn/Ls	Curr Gn/Ls	Net Gn/Ls	
COMPOSITE Total										
				Base	9,864,846.10		8,120,026.39	1,744,819.71	0.00	1,744,819.71
COMPOSITE Total Gains				Base				2,001,192.45	0.00	2,001,192.45
COMPOSITE Total Losses				Base				-256,372.74	0.00	-256,372.74
COMPOSITE Net Gains/Losses				Base				1,744,819.71	0.00	1,744,819.71

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Local Currency		Security Gn/Ls	Curr Gn/Ls	Net Gn/Ls
US DOLLAR				
CASH EQUIVALENTS				
STIF-TYPE INSTRUMENT				
STIF-TYPE INSTRUMENT Total	Local	0.00		0.00
	Base	0.00	0.00	0.00
CASH EQUIVALENTS Total	Local	0.00		0.00
	Base	0.00	0.00	0.00
EQUITY				
COMMON STOCK				
Gross Gains	Local	2,001,192.45		2,001,192.45
	Base	2,001,192.45	0.00	2,001,192.45
Gross Losses	Local	-256,372.74		-256,372.74
	Base	-256,372.74	0.00	-256,372.74
Net Gains/Losses	Base	1,744,819.71	0.00	1,744,819.71
COMMON STOCK Total	Local	1,744,819.71		1,744,819.71
	Base	1,744,819.71	0.00	1,744,819.71
EQUITY Total	Local	1,744,819.71		1,744,819.71
	Base	1,744,819.71	0.00	1,744,819.71
EQUITY Total Gains	Local	2,001,192.45		2,001,192.45
	Base	2,001,192.45	0.00	2,001,192.45
EQUITY Total Losses	Local	-256,372.74		-256,372.74
	Base	-256,372.74	0.00	-256,372.74
EQUITY Net Gains/Losses	Base	1,744,819.71	0.00	1,744,819.71

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STATE STREET

Base Currency: USD - US DOLLAR

Local Currency		Security Gn/Ls	Curr Gn/Ls	Net Gn/Ls
US DOLLAR Total	Local	1,744,819.71		1,744,819.71
	Base	1,744,819.71	0.00	1,744,819.71
US DOLLAR Total Gains	Local	2,001,192.45		2,001,192.45
	Base	2,001,192.45	0.00	2,001,192.45
US DOLLAR Total Losses	Local	-256,372.74		-256,372.74
	Base	-256,372.74	0.00	-256,372.74
US DOLLAR Net Gains/Losses	Base	1,744,819.71	0.00	1,744,819.71
<hr/>				
COMPOSITE Total	Base	1,744,819.71	0.00	1,744,819.71
COMPOSITE Total Gains	Base	2,001,192.45	0.00	2,001,192.45
COMPOSITE Total Losses	Base	-256,372.74	0.00	-256,372.74
COMPOSITE Net Gains/Losses	Base	1,744,819.71	0.00	1,744,819.71

Realized Gain/Loss

Fund Summary by Report Date - Composite

July 1, 2013 to September 30, 2013

View Date: November 6, 2013



STATE STREET

Base Currency: USD - US DOLLAR

Asset Type		Principal Net	Cost	Security Gn/Ls	Curr Gn/Ls	Net Gn/Ls
CASH EQUIVALENTS						
STIF-TYPE INSTRUMENT						
STIF-TYPE INSTRUMENT Total	Base	928,970.89	928,970.89	0.00	0.00	0.00
CASH EQUIVALENTS Total	Base	928,970.89	928,970.89	0.00	0.00	0.00
EQUITY						
COMMON STOCK						
Gross Gains	Base			2,001,192.45	0.00	2,001,192.45
Gross Losses	Base			-256,372.74	0.00	-256,372.74
Net Gains/Losses	Base			1,744,819.71	0.00	1,744,819.71
COMMON STOCK Total	Base	8,935,875.21	7,191,055.50	1,744,819.71	0.00	1,744,819.71
EQUITY Total Gains	Base			2,001,192.45	0.00	2,001,192.45
EQUITY Total Losses	Base			-256,372.74	0.00	-256,372.74
EQUITY Net Gains/Losses	Base			1,744,819.71	0.00	1,744,819.71
EQUITY Total	Base	8,935,875.21	7,191,055.50	1,744,819.71	0.00	1,744,819.71
COMPOSITE Total	Base	9,864,846.10	8,120,026.39	1,744,819.71	0.00	1,744,819.71
COMPOSITE Total Gains	Base			2,001,192.45	0.00	2,001,192.45
COMPOSITE Total Losses	Base			-256,372.74	0.00	-256,372.74
COMPOSITE Net Gains/Losses	Base			1,744,819.71	0.00	1,744,819.71

Realized Gain/Loss

Fund Summary by Report Date - Composite

July 1, 2013 to September 30, 2013

View Date: November 6, 2013



STATE STREET

Base Currency: USD - US DOLLAR

	Base Principal Net	Base Cost	Shares	# of Transactions
CASH EQUIVALENTS				
STIF-TYPE INSTRUMENT	928,970.89	928,970.89	928,970.890	8
CASH EQUIVALENTS Total	928,970.89	928,970.89	928,970.890	8
EQUITY				
COMMON STOCK	8,935,875.21	7,191,055.50	170,628.000	63
EQUITY Total	8,935,875.21	7,191,055.50	170,628.000	63
COMPOSITE Total	9,864,846.10	8,120,026.39	1,099,598.890	71

Holdings

Composite

As of: September 30, 2013

View Date: November 6, 2013



STATE STREET.

Funds Included in Composite

06AE	COB BIRMGHAM - REGIONS EQUITY
06EV	REGIONS FINCL-FIXED COB BHAM

Holdings

Composite

As of: September 30, 2013

View Date: November 6, 2013



STATE STREET

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

8611249M9	STATE STREET BANK + TRUST CO SHORT TERM INVESTMENT					0.0035	31 Dec 2030		
	3,281,686.580	06AE	Local	100.000000	3,281,686.58	100.000000	3,281,686.58	0.00	3.67
			Base	100.000000	3,281,686.58	100.000000	3,281,686.58	0.00	3.67
	STATE STREET BANK + TRUST CO SHORT TERM INVESTMENT					0.0035	31 Dec 2030		
	115,844.680	06EV	Local	100.000000	115,844.68	100.000000	115,844.68	0.00	0.13
			Base	100.000000	115,844.68	100.000000	115,844.68	0.00	0.13

8611249M9 Total	3,397,531.260		Local		3,397,531.26		3,397,531.26	0.00	3.80
			Base		3,397,531.26		3,397,531.26	0.00	3.80

US DOLLAR Total	3,397,531.260		Local		3,397,531.26		3,397,531.26	0.00	3.80
			Base		3,397,531.26		3,397,531.26	0.00	3.80

CASH EQUIVALENT Total

	3,397,531.260		Base		3,397,531.26		3,397,531.26	0.00	3.80
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EQUITY

US DOLLAR Exchange Rate: 1.000000

025816109	AMERICAN EXPRESS CO COMMON STOCK USD.2								
	11,964.000	06AE	Local	40.499922	484,541.07	75.520000	903,521.28	418,980.21	1.01
			Base	40.499922	484,541.07	75.520000	903,521.28	418,980.21	1.01
032511107	ANADARKO PETROLEUM CORP COMMON STOCK USD.1								
	10,000.000	06AE	Local	72.747800	727,478.00	92.990000	929,900.00	202,422.00	1.04
			Base	72.747800	727,478.00	92.990000	929,900.00	202,422.00	1.04

037833100 APPLE INC COMMON STOCK NPV

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

Holdings

Composite

As of: September 30, 2013

View Date: November 6, 2013



STATE STREET

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
		2,970.000	06AE Local	528.661811	1,570,125.58	476.750000	1,415,947.50	-154,178.08	1.58
			Base	528.661811	1,570,125.58	476.750000	1,415,947.50	-154,178.08	1.58
052769106	AUTODESK INC COMMON STOCK USD.01	11,440.000	06AE Local	36.043500	412,337.64	41.170000	470,984.80	58,647.16	0.53
			Base	36.043500	412,337.64	41.170000	470,984.80	58,647.16	0.53
071813109	BAXTER INTERNATIONAL INC COMMON STOCK USD1.	6,400.000	06AE Local	63.962144	409,357.72	65.690000	420,416.00	11,058.28	0.47
			Base	63.962144	409,357.72	65.690000	420,416.00	11,058.28	0.47
09247X101	BLACKROCK INC COMMON STOCK USD.01	1,681.000	06AE Local	192.039703	322,818.74	270.620000	454,912.22	132,093.48	0.51
			Base	192.039703	322,818.74	270.620000	454,912.22	132,093.48	0.51
126650100	CVS CAREMARK CORP COMMON STOCK USD.01	15,298.000	06AE Local	17.757342	271,651.82	56.750000	868,161.50	596,509.68	0.97
			Base	17.757342	271,651.82	56.750000	868,161.50	596,509.68	0.97
166764100	CHEVRON CORP COMMON STOCK USD.75	11,064.000	06AE Local	72.385071	800,868.43	121.500000	1,344,276.00	543,407.57	1.50
			Base	72.385071	800,868.43	121.500000	1,344,276.00	543,407.57	1.50
17275R102	CISCO SYSTEMS INC COMMON STOCK USD.001	18,760.000	06AE Local	19.127221	358,826.66	23.420000	439,359.20	80,532.54	0.49
			Base	19.127221	358,826.66	23.420000	439,359.20	80,532.54	0.49
172967424	CITIGROUP INC COMMON STOCK USD.01	26,890.000	06AE Local	49.910632	1,342,096.90	48.510000	1,304,433.90	-37,663.00	1.46
			Base	49.910632	1,342,096.90	48.510000	1,304,433.90	-37,663.00	1.46
235851102	DANAHER CORP COMMON STOCK USD.01	13,145.000	06AE Local	54.452100	715,772.85	69.320000	911,211.40	195,438.55	1.02
			Base	54.452100	715,772.85	69.320000	911,211.40	195,438.55	1.02

& Issue has redenominated but Local is not converted

Issue has not been redenominated but Local is converted

Holdings

Composite

As of: September 30, 2013

View Date: November 6, 2013



STATE STREET

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01	20,655.000	06AE Local	54.951272	1,135,018.52	64.490000	1,332,040.95	197,022.43	1.49
			Base	54.951272	1,135,018.52	64.490000	1,332,040.95	197,022.43	1.49
268648102	EMC CORP/MA COMMON STOCK USD.01	17,043.000	06AE Local	18.987523	323,604.36	25.560000	435,619.08	112,014.72	0.49
			Base	18.987523	323,604.36	25.560000	435,619.08	112,014.72	0.49
30219G108	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01	14,570.000	06AE Local	62.172686	905,856.03	61.780000	900,134.60	-5,721.43	1.01
			Base	62.172686	905,856.03	61.780000	900,134.60	-5,721.43	1.01
30231G102	EXXON MOBIL CORP COMMON STOCK NPV	15,552.000	06AE Local	63.546989	988,282.78	86.040000	1,338,094.08	349,811.30	1.50
			Base	63.546989	988,282.78	86.040000	1,338,094.08	349,811.30	1.50
345370860	FORD MOTOR CO COMMON STOCK USD.01	52,940.000	06AE Local	15.358802	813,095.00	16.870000	893,097.80	80,002.80	1.00
			Base	15.358802	813,095.00	16.870000	893,097.80	80,002.80	1.00
369604103	GENERAL ELECTRIC CO COMMON STOCK USD.06	37,494.000	06AE Local	16.588430	621,966.59	23.890000	895,731.66	273,765.07	1.00
			Base	16.588430	621,966.59	23.890000	895,731.66	273,765.07	1.00
375558103	GILEAD SCIENCES INC COMMON STOCK USD.001	7,220.000	06AE Local	50.209400	362,511.87	62.840000	453,704.80	91,192.93	0.51
			Base	50.209400	362,511.87	62.840000	453,704.80	91,192.93	0.51
38259P508	GOOGLE INC CL A COMMON STOCK USD.001	517.000	06AE Local	696.908298	360,301.59	875.910000	452,845.47	92,543.88	0.51
			Base	696.908298	360,301.59	875.910000	452,845.47	92,543.88	0.51
438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.	10,880.000	06AE Local	75.780643	824,493.40	83.040000	903,475.20	78,981.80	1.01

& Issue has redenominated but Local is not converted

Issue has not been redenominated but Local is converted

Holdings

Composite

As of: September 30, 2013

View Date: November 6, 2013



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
			Base	75.780643	824,493.40	83.040000	903,475.20	78,981.80	1.01
458140100	INTEL CORP COMMON STOCK USD.001	38,828.000	06AE Local	19.644072	762,740.01	22.920000	889,937.76	127,197.75	0.99
			Base	19.644072	762,740.01	22.920000	889,937.76	127,197.75	0.99
461202103	INTUIT INC COMMON STOCK USD.01	6,960.000	06AE Local	58.195399	405,039.98	66.310000	461,517.60	56,477.62	0.52
			Base	58.195399	405,039.98	66.310000	461,517.60	56,477.62	0.52
46625H100	JPMORGAN CHASE + CO COMMON STOCK USD1.	25,946.000	06AE Local	38.194676	990,999.07	51.690000	1,341,148.74	350,149.67	1.50
			Base	38.194676	990,999.07	51.690000	1,341,148.74	350,149.67	1.50
478160104	JOHNSON + JOHNSON COMMON STOCK USD1.	10,382.000	06AE Local	62.997596	654,041.04	86.690000	900,015.58	245,974.54	1.01
			Base	62.997596	654,041.04	86.690000	900,015.58	245,974.54	1.01
48203R104	JUNIPER NETWORKS INC COMMON STOCK USD.00001	21,160.000	06AE Local	24.029809	508,470.76	19.860000	420,237.60	-88,233.16	0.47
			Base	24.029809	508,470.76	19.860000	420,237.60	-88,233.16	0.47
548661107	LOWE S COS INC COMMON STOCK USD.5	19,709.000	06AE Local	31.154800	614,029.95	47.610000	938,345.49	324,315.54	1.05
			Base	31.154800	614,029.95	47.610000	938,345.49	324,315.54	1.05
580135101	MCDONALD S CORP COMMON STOCK USD.01	4,679.000	06AE Local	92.575901	433,162.64	96.210000	450,166.59	17,003.95	0.50
			Base	92.575901	433,162.64	96.210000	450,166.59	17,003.95	0.50
58155Q103	MCKESSON CORP COMMON STOCK USD.01	7,080.000	06AE Local	106.337500	752,869.50	128.300000	908,364.00	155,494.50	1.02
			Base	106.337500	752,869.50	128.300000	908,364.00	155,494.50	1.02
58933Y105	MERCK + CO. INC. COMMON STOCK USD.5								

& Issue has redenominated but Local is not converted

Issue has not been redenominated but Local is converted

Holdings

Composite

As of: September 30, 2013

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STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
		19,227.000	06AE Local	34.833724	669,748.01	47.610000	915,397.47	245,649.46	1.02
			Base	34.833724	669,748.01	47.610000	915,397.47	245,649.46	1.02
65339F101	NEXTERA ENERGY INC COMMON STOCK USD.01	11,481.000	06AE Local	54.563304	626,441.29	80.160000	920,316.96	293,875.67	1.03
			Base	54.563304	626,441.29	80.160000	920,316.96	293,875.67	1.03
68389X105	ORACLE CORP COMMON STOCK USD.01	27,568.000	06AE Local	22.870827	630,502.96	33.170000	914,430.56	283,927.60	1.02
			Base	22.870827	630,502.96	33.170000	914,430.56	283,927.60	1.02
713448108	PEPSICO INC COMMON STOCK USD.017	11,244.000	06AE Local	48.132876	541,206.06	79.500000	893,898.00	352,691.94	1.00
			Base	48.132876	541,206.06	79.500000	893,898.00	352,691.94	1.00
718172109	PHILIP MORRIS INTERNATIONAL COMMON STOCK NPV	15,626.000	06AE Local	69.475052	1,085,617.17	86.590000	1,353,055.34	267,438.17	1.51
			Base	69.475052	1,085,617.17	86.590000	1,353,055.34	267,438.17	1.51
718546104	PHILLIPS 66 COMMON STOCK	16,230.000	06AE Local	55.307631	897,642.85	57.820000	938,418.60	40,775.75	1.05
			Base	55.307631	897,642.85	57.820000	938,418.60	40,775.75	1.05
74005P104	PRAXAIR INC COMMON STOCK USD.01	7,530.000	06AE Local	94.791240	713,778.04	120.210000	905,181.30	191,403.26	1.01
			Base	94.791240	713,778.04	120.210000	905,181.30	191,403.26	1.01
742718109	PROCTER + GAMBLE CO/THE COMMON STOCK	11,662.000	06AE Local	61.167542	713,335.88	75.590000	881,530.58	168,194.70	0.99
			Base	61.167542	713,335.88	75.590000	881,530.58	168,194.70	0.99
744320102	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01	5,591.000	06AE Local	47.847991	267,518.12	77.980000	435,986.18	168,468.06	0.49
			Base	47.847991	267,518.12	77.980000	435,986.18	168,468.06	0.49

& Issue has redenominated but Local is not converted

Issue has not been redenominated but Local is converted

Holdings

Composite

As of: September 30, 2013

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STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
747525103	QUALCOMM INC COMMON STOCK USD.0001	13,309.000	06AE Local	41.916725	557,869.69	67.360000	896,494.24	338,624.55	1.00
			Base	41.916725	557,869.69	67.360000	896,494.24	338,624.55	1.00
806857108	SCHLUMBERGER LTD COMMON STOCK USD.01	10,518.000	06AE Local	61.671537	648,661.23	88.360000	929,370.48	280,709.25	1.04
			Base	61.671537	648,661.23	88.360000	929,370.48	280,709.25	1.04
855244109	STARBUCKS CORP COMMON STOCK USD.001	5,990.000	06AE Local	70.963900	425,073.76	76.970000	461,050.30	35,976.54	0.52
			Base	70.963900	425,073.76	76.970000	461,050.30	35,976.54	0.52
863667101	STRYKER CORP COMMON STOCK USD.1	6,448.000	06AE Local	51.564386	332,487.16	67.590000	435,820.32	103,333.16	0.49
			Base	51.564386	332,487.16	67.590000	435,820.32	103,333.16	0.49
872540109	TJX COMPANIES INC COMMON STOCK USD1.	8,190.000	06AE Local	50.679300	415,063.47	56.390000	461,834.10	46,770.63	0.52
			Base	50.679300	415,063.47	56.390000	461,834.10	46,770.63	0.52
87612E106	TARGET CORP COMMON STOCK USD.0833	14,200.000	06AE Local	59.456213	844,278.23	63.980000	908,516.00	64,237.77	1.02
			Base	59.456213	844,278.23	63.980000	908,516.00	64,237.77	1.02
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.	22,640.000	06AE Local	34.614287	783,667.46	40.270000	911,712.80	128,045.34	1.02
			Base	34.614287	783,667.46	40.270000	911,712.80	128,045.34	1.02
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.	4,929.000	06AE Local	60.305537	297,245.99	92.150000	454,207.35	156,961.36	0.51
			Base	60.305537	297,245.99	92.150000	454,207.35	156,961.36	0.51
88579Y101	3M CO COMMON STOCK USD.01	7,653.000	06AE Local	74.488463	570,060.21	119.410000	913,844.73	343,784.52	1.02

& Issue has redenominated but Local is not converted

Issue has not been redenominated but Local is converted

Holdings

Composite

As of: September 30, 2013

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STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
			Base	74.488463	570,060.21	119.410000	913,844.73	343,784.52	1.02
886547108	TIFFANY + CO COMMON STOCK USD.01	5,825.000	06AE Local	58.420000	340,296.50	76.620000	446,311.50	106,015.00	0.50
			Base	58.420000	340,296.50	76.620000	446,311.50	106,015.00	0.50
89417E109	TRAVELERS COS INC/THE COMMON STOCK NPV	5,378.000	06AE Local	51.616740	277,594.83	84.770000	455,893.06	178,298.23	0.51
			Base	51.616740	277,594.83	84.770000	455,893.06	178,298.23	0.51
907818108	UNION PACIFIC CORP COMMON STOCK USD2.5	2,890.000	06AE Local	159.495502	460,942.00	155.340000	448,932.60	-12,009.40	0.50
			Base	159.495502	460,942.00	155.340000	448,932.60	-12,009.40	0.50
913017109	UNITED TECHNOLOGIES CORP COMMON STOCK USD1.	4,180.000	06AE Local	59.325967	247,982.54	107.820000	450,687.60	202,705.06	0.50
			Base	59.325967	247,982.54	107.820000	450,687.60	202,705.06	0.50
92343V104	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1	9,690.000	06AE Local	28.559548	276,742.02	46.660000	452,135.40	175,393.38	0.51
			Base	28.559548	276,742.02	46.660000	452,135.40	175,393.38	0.51
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001	4,801.000	06AE Local	88.525261	425,009.78	191.100000	917,471.10	492,461.32	1.03
			Base	88.525261	425,009.78	191.100000	917,471.10	492,461.32	1.03
931142103	WAL MART STORES INC COMMON STOCK USD.1	12,180.000	06AE Local	74.018264	901,542.45	73.960000	900,832.80	-709.65	1.01
			Base	74.018264	901,542.45	73.960000	900,832.80	-709.65	1.01
949746101	WELLS FARGO + CO COMMON STOCK USD1.666	31,991.000	06AE Local	34.591440	1,106,614.77	41.320000	1,321,868.12	215,253.35	1.48
			Base	34.591440	1,106,614.77	41.320000	1,321,868.12	215,253.35	1.48
G1151C101	ACCENTURE PLC CL A COMMON STOCK USD.0000225								

& Issue has redenominated but Local is not converted

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Holdings

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Base Currency: USD - US DOLLAR										
Asset ID	Asset Description		Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
	11,952.000	06AE Local			70.251805	839,649.57	73.640000	880,145.28	40,495.71	0.98
		Base			70.251805	839,649.57	73.640000	880,145.28	40,495.71	0.98
G491BT108	INVESCO LTD COMMON STOCK USD.2									
	14,480.000	06AE Local			32.496100	470,543.53	31.900000	461,912.00	-8,631.53	0.52
		Base			32.496100	470,543.53	31.900000	461,912.00	-8,631.53	0.52
N53745100	LYONDELLBASELL INDU CL A COMMON STOCK									
	6,270.000	06AE Local			73.330000	459,779.10	73.230000	459,152.10	-627.00	0.51
		Base			73.330000	459,779.10	73.230000	459,152.10	-627.00	0.51
US DOLLAR Total										
	770,900.000	Local				35,699,253.17		45,104,007.67	9,404,754.50	50.42
		Base				35,699,253.17		45,104,007.67	9,404,754.50	50.42
EQUITY Total										
	770,900.000	Base				35,699,253.17		45,104,007.67	9,404,754.50	50.42
FIXED INCOME										
US DOLLAR										
									Exchange Rate:	1.000000
001055AE2	AFLAC INC SR UNSECURED 08/15 3.45						3.4500	15 Aug 2015		
	700,000.000	06EV Local			103.093571	721,655.00	105.005000	735,035.00	13,380.00	0.82
		Base			103.093571	721,655.00	105.005000	735,035.00	13,380.00	0.82
00206RBC5	AT+T INC SR UNSECURED 02/17 1.6						1.6000	15 Feb 2017		
	600,000.000	06EV Local			99.941333	599,648.00	100.230000	601,380.00	1,732.00	0.67
		Base			99.941333	599,648.00	100.230000	601,380.00	1,732.00	0.67
0258M0DA4	AMER EXPRESS CREDIT CO SR UNSECURED 09/15 2.75						2.7500	15 Sep 2015		
	750,000.000	06EV Local			103.478360	776,087.70	103.776000	778,320.00	2,232.30	0.87
		Base			103.478360	776,087.70	103.776000	778,320.00	2,232.30	0.87
03523TBA5	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 02/16 2.875						2.8750	15 Feb 2016		
	500,000.000	06EV Local			100.555000	502,775.00	104.629000	523,145.00	20,370.00	0.58

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			Base	100.555000	502,775.00	104.629000	523,145.00	20,370.00	0.58
037833AJ9	APPLE INC SR UNSECURED 05/18 1.					1.0000	03 May 2018		
	600,000.000	06EV	Local	99.879750	599,278.50	96.325000	577,950.00	-21,328.50	0.65
			Base	99.879750	599,278.50	96.325000	577,950.00	-21,328.50	0.65
05531FAJ2	BB+T CORPORATION SR UNSECURED 04/14 VAR					0.9638	28 Apr 2014		
	250,000.000	06EV	Local	100.057000	250,142.50	100.309000	250,772.50	630.00	0.28
			Base	100.057000	250,142.50	100.309000	250,772.50	630.00	0.28
055451AN8	BHP BILLITON FIN USA LTD COMPANY GUAR 02/15 1.					1.0000	24 Feb 2015		
	600,000.000	06EV	Local	99.903733	599,422.40	100.756000	604,536.00	5,113.60	0.68
			Base	99.903733	599,422.40	100.756000	604,536.00	5,113.60	0.68
064058AA8	BANK OF NEW YORK MELLON SR UNSECURED 06/17 VAR					1.9690	20 Jun 2017		
	700,000.000	06EV	Local	103.781286	726,469.00	100.893000	706,251.00	-20,218.00	0.79
			Base	103.781286	726,469.00	100.893000	706,251.00	-20,218.00	0.79
06739GBB4	BARCLAYS BANK PLC SR UNSECURED 04/15 3.9					3.9000	07 Apr 2015		
	700,000.000	06EV	Local	100.858123	706,006.86	104.439000	731,073.00	25,066.14	0.82
			Base	100.858123	706,006.86	104.439000	731,073.00	25,066.14	0.82
09247XAD3	BLACKROCK INC SR UNSECURED 12/14 3.5					3.5000	10 Dec 2014		
	600,000.000	06EV	Local	105.228000	631,368.00	103.489000	620,934.00	-10,434.00	0.69
			Base	105.228000	631,368.00	103.489000	620,934.00	-10,434.00	0.69
149123BQ3	CATERPILLAR INC SR UNSECURED 12/18 7.9					7.9000	15 Dec 2018		
	400,000.000	06EV	Local	132.400785	529,603.14	127.634000	510,536.00	-19,067.14	0.57
			Base	132.400785	529,603.14	127.634000	510,536.00	-19,067.14	0.57
14912L4U2	CATERPILLAR FINANCIAL SE SR UNSECURED 04/14 VAR					0.5640	01 Apr 2014		
	250,000.000	06EV	Local	100.000000	250,000.00	100.138000	250,345.00	345.00	0.28
			Base	100.000000	250,000.00	100.138000	250,345.00	345.00	0.28
172967FQ9	CITIGROUP INC SR UNSECURED 04/14 VAR					1.2040	01 Apr 2014		

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Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
		800,000.000	06EV Local	100.000000	800,000.00	100.296000	802,368.00	2,368.00	0.90
			Base	100.000000	800,000.00	100.296000	802,368.00	2,368.00	0.90
22546QAA5	CREDIT SUISSE NEW YORK SR UNSECURED 05/14 5.5					5.5000	01 May 2014		
		950,000.000	06EV Local	102.100827	969,957.86	102.954000	978,063.00	8,105.14	1.09
			Base	102.100827	969,957.86	102.954000	978,063.00	8,105.14	1.09
25244SAF8	DIAGEO FINANCE BV COMPANY GUAR 01/15 3.25					3.2500	15 Jan 2015		
		500,000.000	06EV Local	103.453600	517,268.00	103.494000	517,470.00	202.00	0.58
			Base	103.453600	517,268.00	103.494000	517,470.00	202.00	0.58
26441CAG0	DUKE ENERGY CORP SR UNSECURED 11/16 2.15					2.1500	15 Nov 2016		
		700,000.000	06EV Local	100.537600	703,763.20	102.854000	719,978.00	16,214.80	0.80
			Base	100.537600	703,763.20	102.854000	719,978.00	16,214.80	0.80
3128DYBZ9	FED HM LN PC POOL D94556					6.0000	01 Mar 2021		
		12,196.980	06EV Local	99.375009	12,120.75	108.863000	13,278.00	1,157.25	0.01
Original Face:		1,000,000.000	Base	99.375009	12,120.75	108.863000	13,278.00	1,157.25	0.01
3128M4AX1	FED HM LN PC POOL G02422					6.0000	01 Dec 2036		
		94,099.510	06EV Local	100.796869	94,849.36	108.831000	102,409.44	7,560.08	0.11
Original Face:		1,200,000.000	Base	100.796869	94,849.36	108.831000	102,409.44	7,560.08	0.11
3128MB5C7	FED HM LN PC POOL G13343					5.0000	01 Nov 2023		
		200,838.230	06EV Local	106.406250	213,704.43	107.926000	216,756.67	3,052.24	0.24
Original Face:		1,730,000.000	Base	106.406250	213,704.43	107.926000	216,756.67	3,052.24	0.24
3128MJCS7	FED HM LN PC POOL G08080					5.5000	01 Sep 2035		
		242,005.090	06EV Local	103.390623	250,210.57	108.415000	262,369.82	12,159.25	0.29
Original Face:		1,553,000.000	Base	103.390623	250,210.57	108.415000	262,369.82	12,159.25	0.29
31294MMR9	FED HM LN PC POOL E03068					3.0000	01 Mar 2027		
		620,658.690	06EV Local	104.515624	648,685.30	103.434000	641,972.11	-6,713.19	0.72
Original Face:		980,000.000	Base	104.515624	648,685.30	103.434000	641,972.11	-6,713.19	0.72

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Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
3133ECEG5	FEDERAL FARM CREDIT BANK BONDS 02/19 1.4					1.4000	05 Feb 2019		
	1,400,000.000	06EV	Local	100.000000	1,400,000.00	97.446000	1,364,244.00	-35,756.00	1.52
			Base	100.000000	1,400,000.00	97.446000	1,364,244.00	-35,756.00	1.52
3133XHVK1	FEDERAL HOME LOAN BANK BONDS 12/16 4.75					4.7500	16 Dec 2016		
	1,400,000.000	06EV	Local	117.233029	1,641,262.40	112.466000	1,574,524.00	-66,738.40	1.76
			Base	117.233029	1,641,262.40	112.466000	1,574,524.00	-66,738.40	1.76
3135G0PQ0	FANNIE MAE NOTES 10/17 0.875					0.8750	26 Oct 2017		
	1,500,000.000	06EV	Local	100.463700	1,506,955.50	98.567000	1,478,505.00	-28,450.50	1.65
			Base	100.463700	1,506,955.50	98.567000	1,478,505.00	-28,450.50	1.65
31371KY47	FNMA POOL 254631					5.0000	01 Feb 2018		
	256,265.580	06EV	Local	104.531248	267,877.61	106.400000	272,666.58	4,788.97	0.30
Original Face:	5,080,000.000		Base	104.531248	267,877.61	106.400000	272,666.58	4,788.97	0.30
3137EABP3	FREDDIE MAC NOTES 06/18 4.875					4.8750	13 Jun 2018		
	1,500,000.000	06EV	Local	121.020700	1,815,310.50	114.973000	1,724,595.00	-90,715.50	1.93
			Base	121.020700	1,815,310.50	114.973000	1,724,595.00	-90,715.50	1.93
3137EACW7	FREDDIE MAC NOTES 08/16 2.					2.0000	25 Aug 2016		
	1,500,000.000	06EV	Local	103.878000	1,558,170.00	103.618000	1,554,270.00	-3,900.00	1.74
			Base	103.878000	1,558,170.00	103.618000	1,554,270.00	-3,900.00	1.74
3138A4Y58	FNMA POOL AH3431					3.5000	01 Jan 2026		
	787,662.400	06EV	Local	105.234372	828,891.58	105.575000	831,574.58	2,683.00	0.93
Original Face:	1,660,000.000		Base	105.234372	828,891.58	105.575000	831,574.58	2,683.00	0.93
31402DKH2	FNMA POOL 725796					5.5000	01 Sep 2019		
	131,537.380	06EV	Local	102.218723	134,455.83	107.130000	140,916.00	6,460.17	0.16
Original Face:	1,400,000.000		Base	102.218723	134,455.83	107.130000	140,916.00	6,460.17	0.16
31402DQB9	FNMA POOL 725950					5.0000	01 Nov 2019		
	242,102.860	06EV	Local	105.625002	255,721.15	106.431000	257,672.49	1,951.34	0.29

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Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
Original Face:		2,465,599.000	Base	105.625002	255,721.15	106.431000	257,672.49	1,951.34	0.29
31402Q6X4	FNMA POOL 735386					5.5000	01 Jan 2020		
		111,786.770	06EV Local	102.343748	114,406.77	105.695000	118,153.03	3,746.26	0.13
Original Face:		1,120,000.000	Base	102.343748	114,406.77	105.695000	118,153.03	3,746.26	0.13
31402RDV8	FNMA POOL 735516					5.0000	01 Feb 2020		
		115,802.550	06EV Local	106.406249	123,221.15	106.394000	123,206.97	-14.18	0.14
Original Face:		1,085,000.000	Base	106.406249	123,221.15	106.394000	123,206.97	-14.18	0.14
31402RNH8	FNMA POOL 735792					5.5000	01 Jun 2020		
		96,337.360	06EV Local	102.343753	98,595.27	107.114000	103,190.80	4,595.53	0.12
Original Face:		860,000.000	Base	102.343753	98,595.27	107.114000	103,190.80	4,595.53	0.12
31403C6Q9	FNMA POOL 745279					5.0000	01 Feb 2021		
		142,733.430	06EV Local	98.937488	141,216.87	106.977000	152,691.94	11,475.07	0.17
Original Face:		1,000,000.000	Base	98.937488	141,216.87	106.977000	152,691.94	11,475.07	0.17
31403DHA0	FNMA POOL 745525					5.5000	01 May 2021		
		112,692.980	06EV Local	111.358613	125,493.34	108.271000	122,013.82	-3,479.52	0.14
Original Face:		1,000,000.000	Base	111.358613	125,493.34	108.271000	122,013.82	-3,479.52	0.14
31405R3G9	FNMA POOL 797399					5.0000	01 Dec 2019		
		158,130.290	06EV Local	100.968739	159,662.16	106.430000	168,298.07	8,635.91	0.19
Original Face:		1,837,044.000	Base	100.968739	159,662.16	106.430000	168,298.07	8,635.91	0.19
36210WCS6	GNMA POOL 504181					6.5000	15 Apr 2014		
		5,066.720	06EV Local	97.687656	4,949.56	100.749000	5,104.67	155.11	0.01
Original Face:		1,025,000.000	Base	97.687656	4,949.56	100.749000	5,104.67	155.11	0.01
36211UA77	GNMA POOL 523030					7.0000	15 Feb 2015		
		3,840.970	06EV Local	97.906258	3,760.55	100.263000	3,851.07	90.52	0.00
Original Face:		1,000,100.000	Base	97.906258	3,760.55	100.263000	3,851.07	90.52	0.00
362172S82	GNMA POOL 210343					6.5000	15 Jun 2014		

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		3,251.470	06EV Local	98.812537	3,212.86	100.748000	3,275.79	62.93	0.00
Original Face:		1,022,444.000	Base	98.812537	3,212.86	100.748000	3,275.79	62.93	0.00
36962G4G6	GENERAL ELEC CAP CORP SR UNSECURED 11/14 3.75					3.7500	14 Nov 2014		
		800,000.000	06EV Local	99.604000	796,832.00	103.720000	829,760.00	32,928.00	0.93
			Base	99.604000	796,832.00	103.720000	829,760.00	32,928.00	0.93
38141GEG5	GOLDMAN SACHS GROUP INC SR UNSECURED 03/16 VAR					0.7002	22 Mar 2016		
		800,000.000	06EV Local	97.970813	783,766.50	99.156000	793,248.00	9,481.50	0.89
			Base	97.970813	783,766.50	99.156000	793,248.00	9,481.50	0.89
428236BE2	HEWLETT PACKARD CO SR UNSECURED 12/15 2.2					2.2000	01 Dec 2015		
		700,000.000	06EV Local	100.209220	701,464.54	101.686000	711,802.00	10,337.46	0.80
			Base	100.209220	701,464.54	101.686000	711,802.00	10,337.46	0.80
458140AH3	INTEL CORP SR UNSECURED 10/16 1.95					1.9500	01 Oct 2016		
		700,000.000	06EV Local	101.423046	709,961.32	102.784000	719,488.00	9,526.68	0.80
			Base	101.423046	709,961.32	102.784000	719,488.00	9,526.68	0.80
46623EJF7	JPMORGAN CHASE + CO SR UNSECURED 01/14 VAR					1.0647	24 Jan 2014		
		250,000.000	06EV Local	100.578000	251,445.00	100.241000	250,602.50	-842.50	0.28
			Base	100.578000	251,445.00	100.241000	250,602.50	-842.50	0.28
46625HHW3	JPMORGAN CHASE + CO SR UNSECURED 01/16 2.6					2.6000	15 Jan 2016		
		500,000.000	06EV Local	96.998000	484,990.00	103.295000	516,475.00	31,485.00	0.58
			Base	96.998000	484,990.00	103.295000	516,475.00	31,485.00	0.58
50075NBB9	MONDELEZ INTERNATIONAL SR UNSECURED 02/16 4.125					4.1250	09 Feb 2016		
		700,000.000	06EV Local	100.253847	701,776.93	106.771000	747,397.00	45,620.07	0.84
			Base	100.253847	701,776.93	106.771000	747,397.00	45,620.07	0.84
59018YN64	MERRILL LYNCH + CO SR UNSECURED 04/18 6.875					6.8750	25 Apr 2018		
		750,000.000	06EV Local	113.337000	850,027.50	117.850000	883,875.00	33,847.50	0.99
			Base	113.337000	850,027.50	117.850000	883,875.00	33,847.50	0.99

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61745E5C1	MORGAN STANLEY SR UNSECURED 08/15 VAR					1.5371	27 Aug 2015		
		500,000.000	06EV Local	100.000000	500,000.00	99.320000	496,600.00	-3,400.00	0.56
			Base	100.000000	500,000.00	99.320000	496,600.00	-3,400.00	0.56
63254AAC2	NATIONAL AUSTRALIA BK LT SR UNSECURED 08/15 1.6					1.6000	07 Aug 2015		
		700,000.000	06EV Local	101.940886	713,586.20	101.601000	711,207.00	-2,379.20	0.79
			Base	101.940886	713,586.20	101.601000	711,207.00	-2,379.20	0.79
68323AAE4	ONTARIO (PROVINCE OF) SR UNSECURED 01/14 1.375					1.3750	27 Jan 2014		
		700,000.000	06EV Local	100.056666	700,396.66	100.369000	702,583.00	2,186.34	0.79
			Base	100.056666	700,396.66	100.369000	702,583.00	2,186.34	0.79
74432QBL8	PRUDENTIAL FINANCIAL INC SR UNSECURED 01/15 3.875					3.8750	14 Jan 2015		
		500,000.000	06EV Local	105.225000	526,125.00	103.942000	519,710.00	-6,415.00	0.58
			Base	105.225000	526,125.00	103.942000	519,710.00	-6,415.00	0.58
78008T2C7	ROYAL BANK OF CANADA SR UNSECURED 03/15 1.15					1.1500	13 Mar 2015		
		600,000.000	06EV Local	99.983167	599,899.00	100.855000	605,130.00	5,231.00	0.68
			Base	99.983167	599,899.00	100.855000	605,130.00	5,231.00	0.68
85771PAH5	STATOIL ASA COMPANY GUAR 01/18 1.2					1.2000	17 Jan 2018		
		700,000.000	06EV Local	100.243820	701,706.74	98.023000	686,161.00	-15,545.74	0.77
			Base	100.243820	701,706.74	98.023000	686,161.00	-15,545.74	0.77
867914BE2	SUNTRUST BANKS INC SR UNSECURED 01/17 3.5					3.5000	20 Jan 2017		
		500,000.000	06EV Local	102.941000	514,705.00	105.747000	528,735.00	14,030.00	0.59
			Base	102.941000	514,705.00	105.747000	528,735.00	14,030.00	0.59
882508AT1	TEXAS INSTRUMENTS INC SR UNSECURED 08/15 0.45					0.4500	03 Aug 2015		
		675,000.000	06EV Local	99.547000	671,942.25	99.773000	673,467.75	1,525.50	0.75
			Base	99.547000	671,942.25	99.773000	673,467.75	1,525.50	0.75
89233P5S1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/17 2.05					2.0500	12 Jan 2017		
		750,000.000	06EV Local	100.686000	755,145.00	102.297000	767,227.50	12,082.50	0.86

& Issue has redenominated but Local is not converted

Issue has not been redenominated but Local is converted

Prepared by State Street

Holdings

Composite

As of: September 30, 2013

View Date: November 6, 2013



STATE STREET

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
			Base	100.686000	755,145.00	102.297000	767,227.50	12,082.50	0.86
912828NP1	US TREASURY N/B 07/15 1.75					1.7500	31 Jul 2015		
	1,900,000.000	06EV	Local	102.732499	1,951,917.49	102.644000	1,950,236.00	-1,681.49	2.18
			Base	102.732499	1,951,917.49	102.644000	1,950,236.00	-1,681.49	2.18
912828QX1	US TREASURY N/B 07/16 1.5					1.5000	31 Jul 2016		
	2,000,000.000	06EV	Local	103.259179	2,065,183.58	102.531000	2,050,620.00	-14,563.58	2.29
			Base	103.259179	2,065,183.58	102.531000	2,050,620.00	-14,563.58	2.29
912828SS0	US TREASURY N/B 04/17 0.875					0.8750	30 Apr 2017		
	2,000,000.000	06EV	Local	101.032422	2,020,648.43	99.914000	1,998,280.00	-22,368.43	2.23
			Base	101.032422	2,020,648.43	99.914000	1,998,280.00	-22,368.43	2.23
92343VAC8	VERIZON COMMUNICATIONS SR UNSECURED 02/16 5.55					5.5500	15 Feb 2016		
	700,000.000	06EV	Local	112.081000	784,567.00	109.961000	769,727.00	-14,840.00	0.86
			Base	112.081000	784,567.00	109.961000	769,727.00	-14,840.00	0.86
94974BET3	WELLS FARGO + COMPANY SR UNSECURED 10/14 3.75					3.7500	01 Oct 2014		
	700,000.000	06EV	Local	99.837000	698,859.00	103.246000	722,722.00	23,863.00	0.81
			Base	99.837000	698,859.00	103.246000	722,722.00	23,863.00	0.81
961214BN2	WESTPAC BANKING CORP SR UNSECURED 08/15 3.					3.0000	04 Aug 2015		
	600,000.000	06EV	Local	100.170000	601,020.00	104.292000	625,752.00	24,732.00	0.70
			Base	100.170000	601,020.00	104.292000	625,752.00	24,732.00	0.70
983024AJ9	WYETH LLC COMPANY GUAR 02/16 5.5					5.5000	15 Feb 2016		
	500,000.000	06EV	Local	116.344000	581,720.00	111.061000	555,305.00	-26,415.00	0.62
			Base	116.344000	581,720.00	111.061000	555,305.00	-26,415.00	0.62
US DOLLAR Total									
	39,462,009.260		Local		40,953,863.81		40,959,807.10	5,943.29	45.78
Original Face:	27,018,187.000		Base		40,953,863.81		40,959,807.10	5,943.29	45.78

FIXED INCOME Total

& Issue has redenominated but Local is not converted
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Holdings

Composite

As of: September 30, 2013

View Date: November 6, 2013



STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
		39,462,009.260	Base		40,953,863.81		40,959,807.10	5,943.29	45.78
Original Face:		27,018,187.000							

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

Holdings

Composite

As of: September 30, 2013

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STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
COMPOSITE Total									
		43,630,440.520	Base		80,050,648.24		89,461,346.03	9,410,697.79	100.00
Original Face:		27,018,187.000							

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