

BOEING CO  
Form 11-K  
June 26, 2015  
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SECURITIES AND EXCHANGE COMMISSION

Washington, D. C. 20549

FORM 11-K

ANNUAL REPORT

Pursuant to Section 15 (d) of the  
Securities Exchange Act of 1934

For the fiscal year ended December 31, 2014

Commission File No. 1-442

THE BOEING COMPANY VOLUNTARY INVESTMENT PLAN

THE BOEING COMPANY

100 N. Riverside Plaza

Chicago, Illinois 60606-1596

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The Boeing Company

Voluntary Investment Plan

Employer ID No: 91-0425694

Plan Number: 002

Financial Statements as of December 31, 2014 and 2013, and for the Year Ended December 31, 2014, Supplemental Schedules as of and for the year ended December 31, 2014, and Report of Independent Registered Public Accounting Firm

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NOTE: All other schedules required by Section 2520.103-10 of the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974 have been omitted because they are not applicable or are not required.

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REPORT OF INDEPENDENT REGISTERED PUBLIC ACCOUNTING FIRM

To the Employee Benefit Plans Committee and  
Members of The Boeing Company Voluntary Investment Plan  
The Boeing Company  
Chicago, Illinois

We have audited the accompanying statements of net assets available for benefits of The Boeing Company Voluntary Investment Plan (the "Plan") as of December 31, 2014 and 2013, and the related statement of changes in net assets available for benefits for the year ended December 31, 2014. These financial statements are the responsibility of the Plan's management. Our responsibility is to express an opinion on these financial statements based on our audits. We conducted our audits in accordance with standards of the Public Company Accounting Oversight Board (United States). Those standards require that we plan and perform the audit to obtain reasonable assurance about whether the financial statements are free of material misstatement. The Plan is not required to have, nor were we engaged to perform, an audit of its internal control over financial reporting. Our audits included consideration of internal control over financial reporting as a basis for designing audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of the Plan's internal control over financial reporting. Accordingly, we express no such opinion. An audit also includes examining, on a test basis, evidence supporting the amounts and disclosures in the financial statements, assessing the accounting principles used and significant estimates made by management, as well as evaluating the overall financial statement presentation. We believe that our audits provide a reasonable basis for our opinion.

In our opinion, such financial statements present fairly, in all material respects, the net assets available for benefits of the Plan as of December 31, 2014 and 2013, and the changes in net assets available for benefits for the year ended December 31, 2014, in conformity with accounting principles generally accepted in the United States of America. The supplemental schedules listed in the table of contents have been subjected to audit procedures performed in conjunction with the audit of the Plan's financial statements. The supplemental schedules are the responsibility of the Plan's management. Our audit procedures included determining whether the supplemental schedules reconcile to the financial statements or the underlying accounting and other records, as applicable, and performing procedures to test the completeness and accuracy of the information presented in the supplemental schedules. In forming our opinion on the supplemental schedules, we evaluated whether the supplemental schedules, including their form and content are, presented in compliance with the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974. In our opinion, such supplemental schedules are fairly stated, in all material respects, in relation to the financial statements as a whole.

/s/ DELOITTE & TOUCHE LLP

Seattle, Washington

June 26, 2015

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THE BOEING COMPANY VOLUNTARY INVESTMENT PLAN  
 STATEMENTS OF NET ASSETS AVAILABLE FOR BENEFITS  
 AS OF DECEMBER 31, 2014 AND 2013

(Dollars in millions)

ASSETS:

Investments — at fair value — interest in Master Trust

2014 2013

\$45,836 \$44,404

Receivables:

Notes receivable from participants

706 714

NET ASSETS REFLECTING INVESTMENTS AT FAIR VALUE

46,542 45,118

ADJUSTMENT FROM FAIR VALUE TO CONTRACT VALUE FOR

(327 ) (245 )

FULLY BENEFIT-RESPONSIVE INVESTMENT CONTRACTS

NET ASSETS AVAILABLE FOR BENEFITS

\$46,215 \$44,873

See notes to financial statements.

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THE BOEING COMPANY VOLUNTARY INVESTMENT PLAN  
 STATEMENT OF CHANGES IN NET ASSETS AVAILABLE FOR BENEFITS  
 FOR THE YEAR ENDED DECEMBER 31, 2014

(Dollars in millions)

## ADDITIONS:

|   |          |
|---|----------|
| Net Master Trust activity                               | \$1,786  |
| Interest income from notes receivable from participants | 22       |
| Contributions:  |          |
| Employer  | 765      |
| Participant   | 1,778    |
| Total contributions                                     | 2,543    |
| Total additions   | 4,351    |
| DEDUCTIONS — Benefits paid                              | 3,009    |
| NET ADDITIONS   | 1,342    |
| NET ASSETS AVAILABLE FOR BENEFITS:                      |          |
| Beginning of year                                       | 44,873   |
| End of year   | \$46,215 |
| See notes to financial statements.                      |          |

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THE BOEING COMPANY VOLUNTARY INVESTMENT PLAN

NOTES TO FINANCIAL STATEMENTS

AS OF DECEMBER 31, 2014 AND 2013, AND FOR THE YEAR ENDED DECEMBER 31, 2014

(Dollars in millions)

1. DESCRIPTION OF PLAN

The following description of The Boeing Company Voluntary Investment Plan (the “VIP” or the “Plan”) provides only general information. Participants, as defined by the Plan (“Members”), should refer to the plan document for a more complete description of the Plan’s provisions.

General — The Plan is a defined contribution plan intended to qualify under the Internal Revenue Code (IRC) as a profit sharing plan with a cash or deferred arrangement and employee stock ownership plan component, and is designed to provide Members with a means of making regular savings to provide additional security for their retirement. An employee of The Boeing Company (the “Company” or “Boeing”) becomes eligible to participate on the first day of employment.

The Plan also provides for salary continuation during extended illness of certain bargaining units of active employees or disbursement of their remaining account balance at termination.

The Plan includes an auto-enrollment provision for newly eligible employees unless they affirmatively elect not to participate in the Plan. Automatically enrolled Members have their deferral rate set at a percentage of eligible compensation as defined in the plan document and their contributions are invested in a default investment fund until changed by the Members.

The assets of the Plan, excluding notes receivable from participants, are held in The Boeing Company Employee Savings Plans Master Trust (the “Master Trust”). State Street Bank and Trust Company (“SSBT”) serves as trustee for the Master Trust. The Employee Benefit Plans Committee controls and manages the operation and administration of the Plan. The Plan is subject to the provisions of the Employee Retirement Income Security Act of 1974 (“ERISA”), as amended.

Contributions — Members may elect to contribute to the Plan a percentage of their eligible compensation from pretax, after-tax, or a combination of both, as defined in the plan document and subject to statutory limitations. Members who have attained age 50 before the end of the plan year are eligible to make catch-up contributions, as defined in the plan document and subject to statutory limits. Catch-up contributions are ineligible for an employer-matching contribution. The Plan also accepts certain rollover contributions.

Under the terms of the Plan, Boeing makes employer-matching and Company contributions for eligible Members. Members should refer to the plan document for details.

Members may elect to change contribution percentages to be effective the next pay period after the request is received, or as soon as administratively possible thereafter. The allocation of both Members’ contributions and employer contributions to the funds may be changed at any time and become effective on the day of the change or the next business day, according to the time of the request for a change in relation to the stock market close of business.

Members’ Accounts — Individual accounts are maintained for each Plan Member. Each Member’s account is credited with the Member’s contributions and the employer-matching and Company’s contributions, allocations of Plan earnings (losses) from the funds in which the account is invested, and charged with an allocation of certain administrative and investment-related expenses, and Member-specific charges, if

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applicable. Allocations are based on Member earnings or account balances, as defined by the plan document. The benefit to which a Member is entitled is the benefit that can be provided from the Member's account.

**Investment Funds** — Upon enrollment in the Plan, Members may direct the investment of their contributions and any employer contributions to the investment funds offered under the Plan. These investment funds consisted of common/collective trusts, separately managed U.S. equity accounts, separately managed non-U.S. equity accounts, a separately managed fixed-income account, custom target date funds, a stable value fund (composed of synthetic-guaranteed investment contracts (“synthetic GICs”)), and Boeing common stock, which is The Boeing Employee Stock Ownership Plan Stock Fund (the “Boeing Stock Fund”) (a dividend payout program), as of December 31, 2014 and 2013. Investment funds are valued daily and Members may elect to change their investment allocations on a daily basis.

**Vesting** — Member contributions, both pretax and after-tax, employer-matching contributions, Company contributions, and earnings on those contributions are immediately vested.

**Withdrawals** — Members may elect to withdraw all or a portion of their own pretax contribution accounts, employer-matching contribution accounts, and Company contribution accounts, at any time on or after the day the Member attains age 59 1/2. If a Member is under age 59 1/2, withdrawals from his or her pretax contribution account are subject to certain hardship rules as provided by the Plan. If a Member takes a hardship withdrawal, the Member may continue contributions to the Plan; however, employer-matching contributions will be suspended for six months following the withdrawal.

In addition, a Member may elect to withdraw all or part of his or her employer-matching contribution account before the Member attains age 59 1/2, but only if the Member has attained his or her fifth anniversary of employment. If such a withdrawal is made, employer-matching contributions will be suspended for six months following the withdrawal.

Company contributions may be fully withdrawn upon termination of employment. Withdrawals of after-tax contributions and rollover contributions can be made at any time.

In the event of illness or injury and if a Member has used all of their regular sick leave benefits, eligible Members may elect to withdraw, subject to Plan requirements, all or a portion of their salary continuation balance.

**Notes Receivable from Participants** — Members may borrow from their fund accounts a minimum of \$1,000 up to a maximum equal to the lesser of \$50,000 or 50% of their account balance (excluding a Member's salary continuation balance and minus any current outstanding loan balance), reduced by the highest outstanding loan balance under all of the Company's savings plans during the last 12 months. Members may have two loans outstanding under the Plan at any time. Loans may be additionally limited in accordance with the Plan provisions and/or loan policies and procedures. The interest rate on new loans is set every month and is equal to the prime rate published in the Wall Street Journal as of the last business day of the calendar month, immediately preceding the date of the loan. Interest rates on outstanding loans ranged from 2.0% to 9.8% at December 31, 2014, with loans maturing at various dates through December 2034.

Loan repayment is made through regular payroll deductions for a period of up to 60 months for general loans and over a longer period for loans used to finance the purchase of a principal residence. If a Member's employment terminates for any reason, and the loan balances are not paid in full by the termination date, the Member may continue to make monthly loan repayments until the loan is scheduled to be paid off. A loan will continue to be subject to default if a payment has not been made for 90 days, an outstanding loan balance remains 30 days after the scheduled payoff date, or the Member takes a full distribution of his or her net account balance before the loan is paid off. If the loan defaults, the loan balance will become taxable income to the Member.

**Benefit Payments** — Upon termination of service, a Member may elect to receive a lump-sum amount equal to the full value of the Member's vested interest in his or her account; a partial payment amount; or monthly, quarterly, semiannual, or annual installments of a fixed dollar amount or for a specific number of years, up to



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10 years. Generally, a Member may also elect to have all or a portion of his or her Boeing Stock Fund balance paid in shares and/or cash. A Member also has the option to elect an annuity contract. If a Member makes no election, annual distributions of the required minimum amount will generally begin after age 70 1/2. Notwithstanding the foregoing, following a Member's termination of service, if his or her account balance is \$1,000 or less, it will automatically be paid out to the Member in accordance with applicable Plan terms.

## 2. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

**Basis of Accounting** — The accompanying financial statements have been prepared in accordance with accounting principles generally accepted in the United States of America (GAAP).

**Use of Estimates** — The preparation of financial statements in conformity with GAAP requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities and changes therein and the disclosure of contingent assets and liabilities. Actual results could differ from those estimates.

**Risks and Uncertainties** — The Plan utilizes various investment instruments. Investment securities, in general, are exposed to various risks, such as interest rate risk, credit risk, and overall market volatility. Due to the level of risk associated with certain investment securities, it is reasonably possible that changes in the values of investment securities will occur in the near term and that such changes could materially affect the amounts reported in the financial statements.

**Valuation of Investments** — Investments in the Master Trust are stated at fair value. Fair value of a financial instrument is the price that would be received to sell an asset or paid to transfer a liability (exit price) in an orderly transaction between market participants at the measurement date. Securities traded in markets that are not considered active may be valued using unobservable inputs, such as less recent trade prices, single broker-dealer quotations, related yield curves, and other assumptions about the security. The Master Trust's investments, as discussed in Note 4, are valued as follows:

Common stock, including Boeing common stock, preferred stock, and other investments (rights, warrants, exchange-traded funds, exchange-traded options, and other exchange-traded derivatives) traded in active markets on national and international exchanges are primarily valued using a market approach based on the closing market prices of identical instruments on the last trading day of the year. The other exchange-traded derivatives are included in other receivables and other liabilities on the Master Trust's statements of net assets available for benefits.

Forward and spot currency contracts are valued using a market value approach based on spot foreign currency rates if the contract tenor is two days or less and on interpolated forward rates for any contracts with a tenor greater than two days. Forward and spot currency contracts are included in other receivables and other liabilities on the Master Trust's statements of net assets available for benefits.

Investments in common/collective trust funds are valued based on the year-end unit value. Unit values are determined by the issuer or third party administrator by dividing the fair values of the total net assets at year-end by the outstanding units. There were no unfunded commitments, no restrictions on redemption frequency, and no advance notice periods required for redemption for these investments.

Synthetic GICs are stated at fair value and then adjusted to contract value. There are no reserves against contract value for credit risk of the contract issuer. The fixed-income securities underlying the contracts were valued using prices provided by SSBT, which are based on the pricing methodology stated below for fixed-income securities.

Fixed-income securities are primarily valued using a market approach using matrix pricing, which considers a security's relationship to other securities for which quoted prices in an active market may be available, or alternatively based on an income approach, which uses valuation techniques to convert future cash flows to a single present value amount. The valuation approach is designed to maximize the use of observable inputs, such as observable trade prices, multiple broker-dealer

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quotations, related yield curves, and other assumptions about the security (prepayment projections, cash flows, other security characteristics, etc.) and minimize unobservable inputs. The securities are valued as of the last trading day of the year. Fixed-income instruments that have a delayed future settlement such as to-be-announced securities (TBAs) are valued similarly to fixed-income securities in active markets. TBAs are included in synthetic GICs and payables for securities purchased on the Master Trust's statements of net assets available for benefits.

Investments in limited partnerships are recorded based upon the net asset value (NAV) provided by the partnerships.

There are no unfunded commitments and the Plan does not have the ability to make redemption requests from limited partnerships.

Other investments include over-the-counter (OTC) derivatives, such as options and swap contracts. These derivatives are valued using a market approach and are based upon the expected amount that the Master Trust would receive or pay to exit the derivative at the reporting date. The valuation methodology relies on inputs, including, but not limited to, benchmark yields, swap curves, cash flow analysis, ratings updates, and interdealer broker rates. Credit risk of the derivative counterparties is offset by collateralizing the expected amount that the Master Trust would receive or pay to terminate the derivative.

Cash equivalents and short-term investments include certificates of deposits, Treasury bills, and discounted notes with original maturities of three months or less for cash equivalents and greater than three months, but less than one year for short-term investments. These investments are primarily valued using a market approach in the same manner as fixed-income securities referenced above. In the event that an instrument with an original maturity of less than three months does not have a market price, then those investments are valued at amortized cost, which approximates fair value.

In accordance with the Financial Accounting Standards Board (FASB) Accounting Standards Codification (ASC) 946-210-45 through 946-210-55, the synthetic GICs are included at fair value in participant-directed investments in the statements of net assets available for benefits, and an additional line item is presented representing the adjustment from fair value to contract value. Contract value is the amount Members would receive if they were to initiate permitted transactions under the terms of the Plan. The statement of changes in net assets available for benefits is presented on a contract-value basis.

Purchases and sales of securities are recorded on a trade-date basis. Interest income is recorded on the accrual basis. Dividends are recorded on the ex-dividend date. The net appreciation/depreciation in fair value of investments includes both realized and unrealized gains or losses and is calculated as the difference between the fair value of the assets as of the beginning of the plan year or the purchase date in the current year and either the sales price or the end-of-year fair value.

**Valuation Controls** — Plan management has controls that are designed to ensure that fair value measurements used by the Master Trust are appropriate and reliable, that they are based on observable inputs wherever possible, and that the valuation approaches are consistently applied and the assumptions used are reasonable. The controls consist of a framework that provides for oversight of the fair value methodologies and valuations, as well as validation procedures.

The Board of Directors of the Company has delegated the fiduciary oversight of Plan assets over various retirement plans held within the Master Trust structures to the Employee Benefit Investment Committee (EBIC). The EBIC has sub-delegated this responsibility to the Chief Investment Officer (CIO), who manages Trust Investments and chairs the Valuation Committee. Trust Investments is responsible for the oversight of the Plan assets including selection and monitoring of investment managers, asset strategies, and risk management. The Valuation Committee is responsible for the oversight of the valuation practices of the Master Trust and is represented by members of Trust Investments including Risk Management and Trust Operations, Public Markets, and Investment Strategy. The Valuation Committee meets at least quarterly with the purpose of fulfilling the following responsibilities and provides an annual review to the EBIC of its findings and actions:

Review and approve annually the valuation practices, including those used by third parties

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Review and approve the year-end valuations, including the methods used to develop and substantiate the unobservable inputs used in the fair value measurement

Review analysis and benchmarks used by the Company and the Master Trust to assess the reasonableness of the year-end valuations and changes in fair value measurements from period to period

Review and approve annual financial statement disclosures of the investments held in the Master Trust

Limited partnerships are generally valued using the NAV or its equivalent. Valuations provided by the funds are reviewed at least quarterly. The asset managers' audited financial statements are used in the Master Trust's annual financial reporting process, where applicable. Assessments of reasonableness include regular asset manager meetings and review of quarterly reports, third-party reviews and reconciliations, which includes escalation to Trust Investments for exceptions, quarterly CIO investment reviews, and reviews of manager valuation policies. Valuation policies are reviewed when a new mandate is entered into with an asset manager, on a rolling three-year basis for existing managers, or as changes to policies are provided by managers.

Fixed income, equity, and derivative instruments are generally valued using valuations obtained from pricing vendors. Pricing vendor valuation methodologies and custodian pricing controls and related documentation are assessed for reasonableness on an annual basis. The pricing vendor due diligence process includes reviews of pricing controls and procedures, as well as discussions in order to maintain a current understanding on the valuation processes and related assumptions and inputs that may be used by the vendors to price instruments. The custodian due diligence process includes reviews of pricing controls and procedures that are carried out on the Master Trust's behalf. This includes various levels of tolerances checks on price changes, review of stale or unchanged prices, multi-price source comparisons, and vendor price challenges. Additionally, on a monthly basis, the custodian reconciles its valuations to valuations obtained from each investment manager and any exceptions are reported to Trust Investments for resolution, which may include escalation to the Valuation Committee.

Benefits — Benefits are recorded when paid.

Expenses — Necessary and proper expenses of the Plan are paid from the Plan assets at the Master Trust level, except for those expenses the Company is required by law or chooses to pay. Expenses are paid at the Master Trust level, deducted from income earned and therefore are recorded as a reduction of investment return and are not separately reflected in the statement of changes.

Notes Receivable from Participants — Notes receivable from participants are measured at the unpaid principal balance, plus any accrued but unpaid interest. Delinquent Member loans are recorded as distributions based on the terms of the plan document.

Recent Accounting Guidance Not Yet Adopted — In May 2015, the FASB issued ASU No. 2015-07, Fair Value Measurement (Topic 820): Disclosures for Investments in Certain Entities That Calculate Net Asset Value per Share (or Its Equivalent). ASU No. 2015-07 removes the requirement to categorize within the fair value hierarchy all investments for which fair value is measured using the NAV per share practical expedient. It also removes the requirement to make certain disclosures for all investments that are eligible to be measured at fair value using the NAV per share practical expedient. Rather, those disclosures are limited to investments for which the entity has elected to measure the fair value using that practical expedient. Plan management is currently evaluating the impact of ASU No. 2015-07, which will be effective for the Plan beginning January 1, 2016.

### 3. SYNTHETIC GUARANTEED INVESTMENT CONTRACTS

The Master Trust includes the VIP Stable Value Fund (VIP SVF), which is managed by Goldman Sachs Asset Management Company LLP (“GSAM”). The VIP SVF holds synthetic GICs.

A synthetic GIC, also known as a wrap contract, is an investment contract issued by an insurance company or other financial institution, backed by diversified bond portfolios that are owned by the VIP SVF. These contracts provide that realized and unrealized gains and losses on the underlying assets are not reflected immediately in the net assets of the VIP SVF, but rather are amortized, at a maximum over the duration of the underlying assets, through adjustments to the future interest-crediting rate. Primary variables impacting the future crediting rate of the wrap contracts include current yield of the underlying assets within the wrap contract, duration of the underlying assets covered by the wrap contract, and the existing difference between market value and contract value of the underlying assets within the wrap contract. The issuer guarantees that all qualified participant withdrawals will occur at contract value (or book value),

which represents

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contributions made under the contract, plus earnings, less withdrawals made under the contract and administrative expenses.

The synthetic GICs are included in the Master Trust’s statements of net assets available for benefits, as discussed in Note 2, at fair value in participant-directed investments, and an additional line item is presented representing the adjustment from fair value to contract value. There are no reserves against contract value for credit risk of the contract issuers. The fixed-income securities underlying the contracts are valued using prices provided by SSBT, which are based on the valuation methodology stated in Note 2.

The assets underlying the synthetic GICs are owned by the VIP SVF, which is part of the Master Trust; SSBT is the custodian for the Master Trust assets. The underlying assets of the synthetic GICs are invested in diversified bond portfolios managed by BlackRock Financial Management Inc., Voya Investment Management Co., JPMorgan Asset Management (JPMAM), Pacific Investment Management Company, Prudential Fixed Income Management, and Western Asset Management Co. In addition to the diversified bond portfolios, GSAM oversees an allocation to a cash component, which is invested in a separately managed account, managed by JPMAM.

The wrap providers are each contractually obligated to pay the principal and specified interest rate that is guaranteed to the VIP SVF. The respective interest-crediting rates are each based on a formula agreed upon with each issuer; each one may not be less than 0%. Such interest rates are reviewed and reset on a quarterly basis. Synthetic GICs provide prospective crediting interest rates, which are adjusted quarterly based on the interest earnings, fair value, and duration of the underlying diversified bond portfolios. The crediting rate of each contract in any given quarter will reflect market experience from the previous quarter. The wrap providers may not terminate the contracts at any amount less than contract value.

Certain events, such as a Plan termination or a Plan merger outside the Master Trust initiated by the Company, could limit the ability of the VIP SVF to transact at contract value or may allow for the termination of the wrapper contract at less than contract value. The Company does not believe that any events are probable that could limit the ability of the VIP SVF to transact at contract value.

The average yields of the VIP SVF for the years ended December 31, 2014 and 2013, are as follows:

|   | 2014 |   | 2013 |   |
|---|------|---|------|---|
| Average yields:   |      |   |      |   |
| Based on annualized earnings <sup>(1)</sup>               | 1.66 | % | 1.44 | % |
| Based on interest rate credited to Members <sup>(2)</sup> | 2.11 | % | 1.87 | % |

(1) Computed by dividing the annualized one-day actual earnings of the VIP SVF on the last day of the plan year by the fair value of the investments of the VIP SVF on the same date.

(2) Computed by dividing the annualized one-day earnings credited to Members in the VIP SVF on the last day of the plan year by the fair value of the investments of the VIP SVF on the same date.

**4. MASTER TRUST**

The Master Trust assets are invested and records are maintained by each investment fund option. Funds are allocated to the participating plans in accordance with the Plan provisions and Member allocation elections. The allocation of net assets available for benefits is based on the respective number of units held by the plans’ Members as of year-end. The allocation of the changes in net assets available for benefits is calculated daily based on the units held by the plans’ Members as of that day’s end.

The Plan’s interest in the Master Trust was \$45,836 and \$44,404, respectively, representing 100% of the Master Trust’s net assets at December 31, 2014 and 2013, respectively.

Although the Plan is the only participating plan in the Master Trust as of December 31, 2014, the Company intends to keep the Master Trust for potential future acquired plans and file a Form 5500 as a master trust.

The Master Trust’s statements of net assets available for benefits as of December 31, 2014 and 2013, are as

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follows:

|   | 2014     | 2013     |
|---|----------|----------|
| <b>ASSETS:</b>  |          |          |
| Investments — at fair value:  |          |          |
| Common/collective trusts  | \$20,652 | \$18,455 |
| Common and preferred stock  | 5,819    | 5,394    |
| Boeing common stock   | 6,086    | 7,030    |
| Synthetic GICs  | 11,992   | 12,215   |
| Limited partnerships  | 1        | 1        |
| Fixed-income securities   | 1,154    | 944      |
| Other investments   | 10       | 4        |
| Total investments — at fair value   | 45,714   | 44,043   |
| Cash and cash equivalents   | 227      | 287      |
| Receivables:  |          |          |
| Receivables for securities sold   | 254      | 198      |
| Accrued investment income   | 66       | 66       |
| Other   | 30       | 16       |
| Total receivables   | 350      | 280      |
| Total assets  | 46,291   | 44,610   |
| <b>LIABILITIES:</b>   |          |          |
| Payables for securities purchased   | 322      | 149      |
| Accrued investment and administration expenses  | 22       | 22       |
| Other   | 111      | 35       |
| Total liabilities   | 455      | 206      |
| NET ASSETS AVAILABLE FOR BENEFITS — At fair value   | 45,836   | 44,404   |
| ADJUSTMENT FROM FAIR VALUE TO CONTRACT VALUE FOR FULLY<br>BENEFIT-RESPONSIVE INVESTMENT CONTRACTS | (327     | ) (245   |
| NET ASSETS AVAILABLE FOR BENEFITS   | \$45,509 | \$44,159 |

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Changes in net assets for the Master Trust for the year ended December 31, 2014, are as follows:

|   |          |   |
|---|----------|---|
| Net appreciation (depreciation) of investments: |          |   |
| Common/collective trusts                        | \$1,241  |   |
| Common and preferred stock                      | 446      |   |
| Boeing common stock                             | (347     | ) |
| Other   | (30      | ) |
| Net appreciation of investments                 | 1,310    |   |
| Interest income                                 | 306      |   |
| Dividend income                                 | 255      |   |
| Investment income                               | 561      |   |
| Net investment income                           | 1,871    |   |
| Amounts received from participating plans       | 2,901    |   |
| Deductions:                                     |          |   |
| Amounts paid to participating plans             | 3,337    |   |
| Investment and administration expenses          | 85       |   |
| Total deductions                                | 3,422    |   |
| Increase in net assets                          | 1,350    |   |
| Beginning of year                               | 44,159   |   |
| End of year                                     | \$45,509 |   |

**5. FAIR VALUE OF FINANCIAL ASSETS AND FINANCIAL LIABILITIES**

ASC 820 establishes a fair value hierarchy that prioritizes the inputs to valuation techniques used to measure fair value. The hierarchy gives the highest priority to unadjusted quoted prices in active markets for identical assets or liabilities (Level 1 measurements) and the lowest priority to unobservable inputs (Level 3 measurements). The three levels of the fair value hierarchy under ASC 820 for financial assets and financial liabilities are described below:

**Basis of Fair Value Measurement:**

Level 1 — Values are based on unadjusted quoted prices in active markets that are accessible at the measurement date for identical, unrestricted assets or liabilities. An active market is a market in which transactions for the asset or liability occur with sufficient frequency and volume to provide pricing information on an ongoing basis.

Level 2 — Values are based on (a) quoted prices for similar assets or liabilities in active markets; (b) quoted prices for identical or similar assets or liabilities in nonactive markets; or (c) valuation models whose inputs are observable, directly or indirectly, for substantially the full term of the asset or liability.

Level 3 — Values are based on prices or valuation techniques that require inputs that are both unobservable and significant to the overall fair value measurement.

The following tables set forth by level within the fair value hierarchy a summary of Master Trust investments by classes of assets and liabilities on the basis of the nature and risk of the investments measured at fair value on a recurring basis as of December 31, 2014 and 2013. As required by ASC 820, assets and liabilities are classified in their entirety based on the lowest level of input that is significant to the fair value measurement. The Plan's policy is to recognize transfers between levels at the beginning of the reporting period.

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|   | Quoted Prices<br>in Active<br>Market<br>for Identical<br>Asset<br>(Level 1) | Significant<br>Other<br>Observable<br>Inputs<br>(Level 2) | Significant<br>Unobservable<br>Inputs<br>(Level 3) | Balance as of<br>December 31,<br>2014 |
|---|---|---|--|---------------------------------------|
| Investment assets:                      |   |   |  |                                       |
| Common/collective trusts:               |   |   |  |                                       |
| U.S. equity                             | \$—   | \$ 11,246   | \$—  | \$ 11,246                             |
| Non-U.S. equity                         | —   | 3,766   | —  | 3,766                                 |
| Fixed income                            | —   | 5,240   | —  | 5,240                                 |
| Other                                   | —   | 400   | —  | 400                                   |
| Total common/collective trusts          | —   | 20,652  | —  | 20,652                                |
| Common and preferred stocks:            |   |   |  |                                       |
| U.S. equity                             | 4,446   | —   | —  | 4,446                                 |
| Non-U.S. equity                         | 1,119   | 254   | —  | 1,373                                 |
| Total common and preferred stocks       | 5,565   | 254   | —  | 5,819                                 |
| Fixed-income securities:                |   |   |  |                                       |
| Corporate bonds                         | —   | 454   | —  | 454                                   |
| Mortgage-backed and asset-backed        | —   | 165   | 28   | 193                                   |
| U.S. government and agency              | —   | 246   | —  | 246                                   |
| Other                                   | —   | 261   | —  | 261                                   |
| Total fixed-income securities           | —   | 1,126   | 28   | 1,154                                 |
| Boeing common stock                     | 6,086   | —   | —  | 6,086                                 |
| Synthetic GICs:                         |   |   |  |                                       |
| U.S. government and agency              | —   | 4,927   | 6  | 4,933                                 |
| Corporate bonds                         | —   | 3,846   | —  | 3,846                                 |
| Mortgage-backed and asset-backed        | —   | 1,909   | 922  | 2,831                                 |
| Common/collective trusts — fixed-income | —   | 251   | —  | 251                                   |
| Other                                   | —   | 131   | —  | 131                                   |
| Total synthetic GICs                    | —   | 11,064  | 928  | 11,992                                |
| Limited partnerships                    | —   | —   | 1  | 1                                     |
| Other investments                       | —   | 10  | —  | 10                                    |
| Total investment assets                 | 11,651  | 33,106  | 957  | 45,714                                |
| Receivables:                            |   |   |  |                                       |
| Forward currency contracts              | —   | 11  | —  | 11                                    |
| Futures                                 | 1   | —   | —  | 1                                     |
| Total receivables                       | 1   | 11  | —  | 12                                    |
| Cash equivalents                        | —   | 6   | —  | 6                                     |
| Total financial assets                  | \$ 11,652   | \$ 33,123   | \$ 957   | \$ 45,732                             |
| Investment liabilities:                 |   |   |  |                                       |
| Swaps                                   | \$—   | \$ 24   | \$—  | \$ 24                                 |
| Options                                 | —   | 2   | —  | 2                                     |
| Futures                                 | 3   | —   | —  | 3                                     |
| Forward currency contracts              | —   | 10  | —  | 10                                    |
| Total investment liabilities            | \$ 3  | \$ 36   | \$—  | \$ 39                                 |
|   | Quoted Prices<br>in Active<br>Market  | Significant<br>Other<br>Observable                        | Significant<br>Unobservable<br>Inputs              | Balance as of<br>December 31,<br>2013 |



|                                     |                     |           |
|-------------------------------------|---------------------|-----------|
| for Identical<br>Asset<br>(Level 1) | Inputs<br>(Level 2) | (Level 3) |
|-------------------------------------|---------------------|-----------|

Investment assets:

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|   |          |          |       |          |
|---|----------|----------|-------|----------|
| Common/collective trusts:               |          |          |       |          |
| U.S. equity                             | \$—      | \$10,725 | \$—   | \$10,725 |
| Non-U.S. equity                         | —        | 3,938    | —     | 3,938    |
| Fixed income                            | —        | 3,392    | —     | 3,392    |
| Short-term investment                   | —        | 400      | —     | 400      |
| Total common/collective trusts          | —        | 18,455   | —     | 18,455   |
| Common and preferred stocks:            |          |          |       |          |
| U.S. equity                             | 4,129    | —        | —     | 4,129    |
| Non-U.S. equity                         | 1,031    | 234      | —     | 1,265    |
| Total common and preferred stocks       | 5,160    | 234      | —     | 5,394    |
| Fixed-income securities:                |          |          |       |          |
| Corporate bonds                         | —        | 393      | —     | 393      |
| Mortgage-backed and asset-backed        | —        | 155      | 17    | 172      |
| U.S. government and agency              | —        | 189      | —     | 189      |
| Other                                   | —        | 190      | —     | 190      |
| Total fixed-income securities           | —        | 927      | 17    | 944      |
| Boeing common stock                     | 7,030    | —        | —     | 7,030    |
| Synthetic GICs:                         |          |          |       |          |
| U.S. government and agency              | —        | 5,784    | 6     | 5,790    |
| Corporate bonds                         | —        | 3,304    | —     | 3,304    |
| Mortgage-backed and asset-backed        | —        | 1,819    | 705   | 2,524    |
| Common collective trusts — fixed income | —        | 334      | —     | 334      |
| Other                                   | —        | 263      | —     | 263      |
| Total synthetic GICs                    | —        | 11,504   | 711   | 12,215   |
| Limited partnerships                    | —        | —        | 1     | 1        |
| Other investments                       | —        | 4        | —     | 4        |
| Total investment assets                 | 12,190   | 31,124   | 729   | 44,043   |
| Receivables:                            |          |          |       |          |
| Forward currency contracts              | —        | 4        | —     | 4        |
| Futures                                 | 1        | —        | —     | 1        |
| Total receivables                       | 1        | 4        | —     | 5        |
| Cash equivalents                        | —        | 14       | —     | 14       |
| Total financial assets                  | \$12,191 | \$31,142 | \$729 | \$44,062 |
| Investment liabilities:                 |          |          |       |          |
| TBAs                                    | \$—      | \$3      | \$—   | \$3      |
| Swaps                                   | —        | 5        | —     | 5        |
| Forward currency contracts              | —        | 5        | —     | 5        |
| Total investment liabilities            | \$—      | \$13     | \$—   | \$13     |

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Total Master Trust investment assets at fair value classified within Level 3 were \$957 and \$729 million as of December 31, 2014 and 2013, respectively, which primarily consist of fixed-income securities, including those underlying the synthetic GICs, and an investment in a partnership. Such amounts were 2.09% and 1.65% of “Total investment assets” in the Master Trust’s statements of net assets available for benefits as of December 31, 2014 and 2013, respectively.

Level 3 Activities — A summary of changes in the fair value of the Master Trust’s Level 3 investment assets for the years ended December 31, 2014 and 2013, is as follows:

|                                  | January 1,<br>2014<br>Beginning<br>Balance | Net<br>Unrealized<br>and<br>Realized<br>Gains<br>(Losses) | Purchases | Sales  | Transfers<br>into Level<br>3 | Transfers<br>out of<br>Level 3 | December<br>31, 2014<br>Ending<br>Balance |
|----------------------------------|--|---|-----------|--------|------------------------------|--------------------------------|---|
| Financial assets:                |  |   |           |        |                              |                                |   |
| Fixed-income securities:         |  |   |           |        |                              |                                |   |
| Mortgage-backed and asset-backed | \$17                                       | \$(1  | )\$17     | \$(4   | )\$—                         | \$(1                           | )\$28                                     |
| Synthetic GICs:                  |  |   |           |        |                              |                                |   |
| U.S. government and agency       | 6  | —   | —         | —      | —                            | —                              | 6   |
| Mortgage-backed and asset-backed | 705  | (9  | )406      | (177   | )2                           | (5                             | )922                                      |
| Limited partnerships             | 1  | —   | —         | —      | —                            | —                              | 1   |
| Total financial assets           | \$729                                      | \$(10   | )\$423    | \$(181 | )\$2                         | \$(6                           | )\$957                                    |
|                                  | January 1,<br>2013<br>Beginning<br>Balance | Net<br>Unrealized<br>and<br>Realized<br>Gains<br>(Losses) | Purchases | Sales  | Transfers<br>into Level<br>3 | Transfers<br>out of<br>Level 3 | December<br>31, 2013<br>Ending<br>Balance |
| Financial assets:                |  |   |           |        |                              |                                |   |
| Fixed-income securities:         |  |   |           |        |                              |                                |   |
| Corporate bonds                  | \$1  | \$—   | \$—       | \$—    | \$—                          | \$(1                           | )\$—                                      |
| Mortgage-backed and asset-backed | 5  | (1  | )10       | (1     | )5                           | (1                             | )17                                       |
| Synthetic GICs:                  |  |   |           |        |                              |                                |   |
| U.S. government and agency       | 14   | —   | —         | —      | —                            | (8                             | )6  |
| Mortgage-backed and asset-backed | 180  | (6  | )419      | (104   | )224                         | (8                             | )705                                      |
| Other                            | 9  | —   | 7         | (16    | )—                           | —                              | —   |
| Limited partnerships             | 1  | —   | —         | —      | —                            | —                              | 1   |
| Total financial assets           | \$210                                      | (\$7  | ) \$436   | (\$121 | ) \$229                      | (\$18                          | ) \$729                                   |

The net unrealized loss on Level 3 investment assets still held as of December 31, 2014 and 2013, were \$8 and \$7 for mortgage-backed and asset-backed securities, respectively.

Transfers Between Levels — The availability of observable market data is monitored to assess the appropriate classification of financial instruments within the fair value hierarchy. Changes in economic conditions or model-based valuation techniques may require the transfer of financial instruments from one fair value level to another. In such instances, the transfer is reported at the beginning of the reporting period.

\$2 of mortgage-backed and asset-backed securities were transferred into Level 3 during 2014 because the pricing vendor notified Plan management that the significant valuation input was unobservable. Mortgage-backed and

asset-backed securities in the amount of \$6 were reclassified from Level 3 to Level 2 as additional pricing information, including significant observable inputs, on these securities became available. There were no reclassifications between Level 1 and Level 2 during 2014.

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\$229 of mortgage-backed and asset-backed securities were transferred into Level 3 during 2013 because the pricing vendor notified Plan management that the significant valuation input was unobservable. Mortgage-backed and asset-backed securities, U.S. government and agency securities, and corporate bonds in the amounts of \$9, \$8, and \$1, respectively, were reclassified from Level 3 to Level 2 as additional pricing information, including significant observable inputs, on these securities became available. There were no reclassifications between Level 1 and Level 2 during 2013.

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Level 3 Quantitative Disclosure — A summary of quantitative data of the Master Trust's Level 3 investment assets for the years ended December 31, 2014 and 2013, is as follows:

|  | 2014<br>Level 3<br>Total | Valuation<br>Technique | Assumptions*    | Minimum | Maximum | Weighted<br>Average |   |
|--|--------------------------|------------------------|-----------------|---------|---------|---------------------|---|
| Synthetic GICs                                 |                          |                        |                 |         |         |                     |   |
| Collateralized mortgage obligations            |                          |                        |                 |         |         |                     |   |
| Whole loan collateralized mortgage obligations | \$784                    | Matrix pricing         | Bid Yield       | 1.09    | %6.44   | %4.04               | % |
|  |                          |                        | Prepayment Rate | 0.00    | 28.57   | 6.55                |   |
|  |                          |                        | Default Rate    | 0.02    | 22.68   | 3.78                |   |
|  |                          |                        | Severity        | 10.00   | 100.00  | 49.12               |   |
|  |                          |                        | Bid Yield       | 0.55    | 7.10    | 2.26                |   |
|  |                          |                        | Prepayment Rate | 0.00    | 100.00  | 0.20                |   |
|  |                          |                        | Default Rate    | 0.00    | 0.00    | 0.00                |   |
|  |                          |                        | Severity        | 0.00    | 0.00    | 0.00                |   |
| Asset-backed securities                        |                          |                        |                 |         |         |                     |   |
| Home equity loans                              | 11                       | Matrix pricing         | Bid Yield       | 2.44    | %7.24   | %4.15               | % |
|  |                          |                        | Prepayment Rate | 0.00    | 5.00    | 4.56                |   |
|  |                          |                        | Default Rate    | 4.94    | 6.00    | 5.88                |   |
|  |                          |                        | Severity        | 70.00   | 100.00  | 73.16               |   |
| Other asset-backed securities                  | 62                       | Matrix pricing         | Bid Yield       | 2.61    | %5.39   | %3.24               | % |
|  |                          |                        | Prepayment Rate | 1.00    | 11.43   | 8.66                |   |
|  |                          |                        | Default Rate    | 0.00    | 15.54   | 1.62                |   |
|  |                          |                        | Severity        | 0.00    | 100.00  | 20.89               |   |
|  |                          |                        | Bid Yield       | 2.30    | %2.40   | %2.32               | % |
|  |                          |                        | Prepayment Rate | 0.00    | 0.00    | 0.00                |   |
|  |                          |                        | Default Rate    | 0.00    | 0.00    | 0.00                |   |
|  |                          |                        | Severity        | 0.00    | 0.00    | 0.00                |   |
| Synthetic GICs                                 | \$857                    |                        |                 |         |         |                     |   |

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|   | 2013<br>Level 3<br>Total | Valuation<br>Technique | Assumptions*     | Minimum | Maximum | Weighted<br>Average |   |
|---|--------------------------|------------------------|------------------|---------|---------|---------------------|---|
| Fixed-income securities                           |                          |                        |                  |         |         |                     |   |
| Collateralized mortgage obligations               |                          |                        |                  |         |         |                     |   |
| Agency residential mortgage-backed securities     | \$ 1                     | Matrix pricing         | Yield            | 1.50    | % 2.31  | % 1.89              | % |
|   |                          |                        | Prepayment Speed | 100.00  | 100.00  | 100.00              |   |
| Non agency residential mortgage-backed securities | 4                        | Matrix pricing         | Yield            | 1.12    | % 4.73  | % 3.11              | % |
|   |                          |                        | Prepayment Speed | 2.00    | 6.00    | 4.24                |   |
|   |                          |                        | Default Rate     | 1.00    | 6.00    | 2.97                |   |
|   |                          |                        | Severity         | 20.00   | 80.00   | 50.7                |   |
| Fixed-income Synthetic GICs                       | \$5                      |                        |                  |         |         |                     |   |
| Collateralized mortgage obligations               |                          |                        |                  |         |         |                     |   |
| Non agency residential mortgage-backed securities | \$ 109                   | Matrix pricing         | Yield            | 1.12    | % 7.43  | % 4.63              | % |
|   |                          |                        | Prepayment Speed | 0.50    | 28.85   | 5.92                |   |
|   |                          |                        | Default Rate     | 0.10    | 19.62   | 4.06                |   |
|   |                          |                        | Severity         | 5.00    | 86.00   | 42.55               |   |
| Non agency residential mortgage-backed securities | 3                        | Matrix pricing         | Yield            | 5.50    | % 6.00  | % 5.98              | % |
|   |                          |                        | Prepayment Speed | 2.00    | 5.00    | 4.88                |   |
|   |                          |                        | Default Rate     | 8.00    | 13.00   | 12.79               |   |
|   |                          |                        | Severity         | 45.00   | 60.00   | 59.38               |   |
| Commercial mortgage-backed securities             | 4                        | Matrix pricing         | Yield            | 1.40    | % 4.90  | % 3.09              | % |
| Other asset-backed securities                     |                          |                        |                  |         |         |                     |   |
| Non agency residential mortgage-backed securities | 21                       | Matrix pricing         | Yield            | 1.72    | % 8.72  | % 3.97              | % |
|   |                          |                        | Prepayment Speed |         | 7.00    | 3.44                |   |
|   |                          |                        | Default Rate     | 3.00    | 10.84   | 6.09                |   |
|   |                          |                        | Severity         | 40.00   | 100.00  | 66.47               |   |
| Asset-backed securities                           | 26                       | Matrix pricing         | Yield            | 1.30    | % 6.25  | % 4.68              | % |
|   |                          |                        | Prepayment Speed |         | 10.00   | 4.40                |   |
|   |                          |                        | Default Rate     | 4.92    | 22.68   | 6.76                |   |
|   |                          |                        | Severity         | 50.00   | 10.00   | 74.94               |   |
| Synthetic GICs                                    | \$163                    |                        |                  |         |         |                     |   |

\*Valuation techniques for which no unobservable inputs are disclosed generally reflect the use of third-party pricing services or dealers, and the range of unobservable inputs applied by these sources is not readily available or cannot be reasonably estimated.

Sensitivity Disclosures for Level 3 — For residential mortgage-backed securities, commercial mortgage-backed securities and asset-backed securities, an increase in unobservable yields, loss severity rates, or default rates in isolation would generally result in a decrease in fair value.



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For mortgage-backed securities and asset-backed securities, an increase in unobservable prepayment rates/speeds in isolation may result in an increase or a decrease in fair value, depending upon the nature of the security.

For corporate issues, including structured notes and auction rate securities, an increase in unobservable spreads or yields, in isolation, would generally result in a decrease in fair value.

Although the sensitivities of the fair value of these securities to various unobservable inputs are discussed in isolation above, interrelationships exist among observable and unobservable inputs such that a change in any significant unobservable input may affect changes to one or more of the other inputs.

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6. DERIVATIVE FINANCIAL INSTRUMENTS

ASC 815, Derivatives and Hedging, requires disclosures to enable Members to understand how and why derivatives are used, accounted for, and affect the results of operations and financial position. Derivative instruments held by the Master Trust are not designated as hedging instruments under ASC 815. The Master Trust is exposed to the following financial instrument risk:

**Interest Rate Risk** — Interest rate risk is the risk of change in the market value of the assets due to a change in interest rates. Bond futures, interest rate swaps, and interest rate swaptions are generally used to manage interest rate risk or adjust portfolio duration.

A futures contract is an agreement between two parties to buy and sell a financial instrument at a set price on a future date.

Interest rate swap agreements involve the exchange by the Master Trust, with a counterparty, of respective commitments to pay or receive interest, e.g., an exchange of floating rate payments for fixed rate payments, with respect to the notional amount of principal.

Interest rate swaptions are options to enter into an interest rate swap based on predetermined conditions.

**Credit Risk** — Credit risk is the risk of change in the market value of assets due to the change in creditworthiness of the underlying issuer. Credit default swaps are used to manage the credit exposure of a security or basket of securities.

Credit default swap agreements involve one party (referred to as the buyer of protection) making a stream of payments to another party (the seller of protection) in exchange for the right to receive a specified return in the event of a default or other credit event for the referenced entity, obligation, or index.

**Foreign Currency Risk** — Currency risk is the risk of a change in market value due to the change in foreign currency exchange rates. Generally, currency futures and forward contracts are used to achieve the desired currency exposure, or generate value-added performance.

Foreign currency futures and forwards are agreements between two parties to buy and sell a set of currencies at a set exchange rate on a specified future date.

A currency option gives the buyer the right, but not the obligation, to buy one currency or sell another currency at a set exchange rate on or before a given date.

**Equity Risk** — Equity risk is the risk of a change in market value of assets due to the change in equity or equity index prices. Equity futures are generally used to manage the market exposure of a security or index, or rebalance the total portfolio to the target asset allocation. An equity futures contract is an agreement between two parties to buy and sell a financial instrument at a set price on a future date.

**Commodity Risk** — Commodity risk is the risk of change in the market value of the underlying commodity due to a change in the price of the commodity. Commodity futures, swaps, and options are generally used to achieve the desired market exposure to commodities. A futures contract is an agreement between two parties to buy and sell a commodity at a set price on a future date. Commodity swaps are agreements involving the exchange by the Master Trust, with a counterparty, of respective commitments to pay or receive cash flows, e.g., an exchange of payments based on the price movement for the commodity, with respect to the notional amount of principal. Commodity options give the buyer the right, but not the obligation, to buy one commodity or sell another commodity at a set price on or before a given date.

**Future Settlement Risk** — Future settlement risk is the risk of counterparty nonperformance resulting in not receiving the asset or associated gains specified in the contract. Gains are derived from the change in market value of the contract due to a change in price of the underlying security. Mortgage-backed TBAs are used to manage the market exposure of a security or asset class. A TBA is a contract for the purchase or sale of agency mortgage-backed securities to be delivered at a future agreed-upon date.

As of December 31, 2014 and 2013, the Master Trust has invested in derivative contracts which are reflected on the Master Trust's statements of net assets available for benefits, as discussed in Note 4, as follows:

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|                       | Interest<br>rate | Credit | Foreign<br>Currency | Equity | Commodity | Future<br>Settlement | Total |
|-----------------------|------------------|--------|---------------------|--------|-----------|----------------------|-------|
| December 31, 2014     |                  |        |                     |        |           |                      |       |
| Assets:               |                  |        |                     |        |           |                      |       |
| Synthetic GICs - TBAs | \$—              | \$—    | \$—                 | \$—    | \$—       | \$3                  | \$3   |
| Other investments:    |                  |        |                     |        |           |                      |       |
| Swaps                 | 7                | 2      | —                   | —      | —         | —                    | 9     |
| Other receivables:    |                  |        |                     |        |           |                      |       |
| Forward contracts     | —                | —      | 11                  | —      | —         | —                    | 11    |
| Futures               | —                | —      | —                   | —      | 1         | —                    | 1     |
| Total assets          | \$7              | \$2    | \$11                | \$—    | \$1       | \$3                  | \$24  |
| Liabilities:          |                  |        |                     |        |           |                      |       |
| Other liabilities:    |                  |        |                     |        |           |                      |       |
| Forward contracts     | \$—              | \$—    | \$—                 | \$—    | \$—       | \$—                  | \$—   |
| Futures               | —                | —      | —                   | 2      | 1         | —                    | 3     |
| Options               | 1                | —      | —                   | —      | —         | —                    | 1     |
| Swaps                 | 13               | 3      | 2                   | 6      | —         | —                    | 24    |
| Total liabilities     | \$14             | \$3    | \$2                 | \$8    | \$1       | \$—                  | \$28  |
| December 31, 2013     |                  |        |                     |        |           |                      |       |
| Assets:               |                  |        |                     |        |           |                      |       |
| Other investments:    |                  |        |                     |        |           |                      |       |
| Swaps                 | \$1              | \$1    | \$2                 | \$—    | \$—       | \$—                  | \$4   |
| Other receivables:    |                  |        |                     |        |           |                      |       |
| Forward contracts     | —                | —      | 4                   | —      | —         | —                    | 4     |
| Futures               | —                | —      | —                   | 1      | —         | —                    | 1     |
| Total assets          | \$1              | \$1    | \$6                 | \$1    | \$—       | \$—                  | \$9   |

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## Liabilities:

## Other liabilities:

|                                   |     |     |     |     |     |     |      |
|-----------------------------------|-----|-----|-----|-----|-----|-----|------|
| Forward contracts                 | \$— | \$— | \$5 | \$— | \$— | \$— | \$5  |
| Swaps                             | 3   | 2   | —   | —   | —   | —   | 5    |
| Payable for securities purchased: |     |     |     |     |     |     |      |
| TBAs                              | —   | —   | —   | —   | —   | 3   | 3    |
| Total liabilities                 | \$3 | \$2 | \$5 | \$— | \$— | \$3 | \$13 |

Realized gains and losses and the change in unrealized gains and losses are reflected in the Master Trust's statement of changes in net assets available for benefits as net appreciation or depreciation in the fair value of investments. The effect of derivative contracts realized gains and losses and the change in unrealized gains and losses for the year ended December 31, 2014, is reflected in the following table:

|                          | Interest<br>rate | Credit | Foreign<br>Currency | Equity | Commodity | Future<br>Settlement | Total   |
|--------------------------|------------------|--------|---------------------|--------|-----------|----------------------|---------|
| Net gains (losses):      |                  |        |                     |        |           |                      |         |
| Forward contracts        | \$—              | \$—    | \$2                 | \$—    | \$—       | \$—                  | \$2     |
| Futures                  | 5                | —      | —                   | 8      | 1         | —                    | 14      |
| Options                  | 1                | —      | —                   | —      | —         | —                    | 1       |
| Swaps                    | (9               | )(3    | )(7                 | )(28   | )—        | —                    | (47 )   |
| TBAs                     | —                | —      | —                   | —      | —         | —                    | —       |
| Total net gains (losses) | \$(3             | )(3    | )(5                 | )(20   | )\$1      | \$—                  | \$(30 ) |

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The following table summarizes the gross notional value of derivative contracts outstanding as of December 31, 2014 and 2013. The gross notional amounts give an indication of the volume of the Master Trust's derivative activity and significantly exceed the fair value of the derivative investments, which is more representative of the economic exposure associated with derivatives in the Master Trust.

|                   | Interest<br>rate | Credit | Foreign<br>Currency | Equity | Commodity | Future<br>Settlement | Total   |
|-------------------|------------------|--------|---------------------|--------|-----------|----------------------|---------|
| December 31, 2014 |                  |        |                     |        |           |                      |         |
| Forward contracts | \$—              | \$—    | \$829               | \$—    | \$—       | \$—                  | \$829   |
| Futures           | 354              | —      | —                   | 303    | 101       | —                    | 758     |
| Options           | 753              | —      | 43                  | —      | —         | —                    | 796     |
| Swaps             | 640              | 189    | 51                  | 1      | —         | —                    | 881     |
| TBAs              | —                | —      | —                   | —      | —         | —                    | —       |
| Total             | \$1,747          | \$189  | \$923               | \$304  | \$101     | \$—                  | \$3,264 |
| December 31, 2013 |                  |        |                     |        |           |                      |         |
| Forward contracts | \$—              | \$—    | \$532               | \$—    | \$—       | \$—                  | \$532   |
| Futures           | 583              | —      | 2                   | 313    | —         | —                    | 898     |
| Options           | 138              | —      | 5                   | —      | —         | —                    | 143     |
| Swaps             | 245              | 73     | 46                  | —      | —         | —                    | 364     |
| TBAs              | —                | —      | —                   | —      | —         | —                    | —       |
| Total             | \$966            | \$73   | \$585               | \$313  | \$—       | \$—                  | \$1,937 |

Derivatives are generally used to manage the market exposure of a security, index or currency, or adjust the portfolio duration. Derivative contracts are instruments that derive their value from underlying assets, indices, reference interest rates, or a combination of these factors. Refer to Note 2 for further description of how derivative instruments are valued. Certain cash instruments, such as mortgage-backed TBAs meet the definition of a derivative instrument under GAAP.

The nature of the counterparty and the settlement mechanism of the derivative affect the credit risk to which the Master Trust is exposed. For OTC derivatives such as swaps, forwards, options and TBAs, the Master Trust is exposed to the credit risk of the derivative counterparty.

For exchange-traded derivatives, such as futures and options, and "cleared" OTC swaps, the Master Trust is generally exposed to the credit risk of the relevant exchange or clearinghouse. Where possible, the Master Trust seeks to mitigate its credit risk exposures arising on derivative transactions through the use of legally enforceable master netting arrangements and collateral agreements.

The Master Trust is also exposed to liquidity risk in the following situations:

1) When the derivative contracts require the Master Trust to post additional cash or securities collateral with counterparties as the fair value of the contracts moves in the counterparties' favor and the Master Trust's receivables under related contracts are unavailable for offset or insufficient in value to offset the payment obligation to the counterparty.

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2) When certain derivative contracts have credit-related contingent features under the International Swaps and Derivatives Association Master Agreement (generally swaps) with counterparties for contracts in a net liability position.

The Master Trust has liquidity risk if its assets decline by various, pre-specified rates over predetermined time periods. If this occurs, the Master Trust is required to post more collateral or may be required to pay off the open liability contracts given the counterparty’s right to terminate the contract. At December 31, 2014 and 2013, the Master Trust had an insignificant amount of contracts in a net liability position with contingent features with a total of \$5 and \$7, respectively, posted in collateral against those positions.

7. PLAN AMENDMENTS

Effective January 1, 2014, the Plan was amended to allow certain Members to defer up to 100% of eligible incentive payments, subject to statutory limits. Such deferrals are not eligible for employer-matching contributions. Members should refer to the plan document for details.

Effective with the pay period beginning on or after December 26, 2014, the Plan was amended to change the employer-matching contribution formula for certain non-union Members.

Effective January 1, 2014, the maximum Member contribution percentage was increased from 25% to 30% of eligible compensation for certain Members.

8. RECONCILIATION OF FINANCIAL STATEMENTS TO FORM 5500

The following is a reconciliation of net assets available for benefits per the financial statements as of December 31, 2014 and 2013, to Form 5500:

|  | 2014     | 2013     |
|--|----------|----------|
| Net assets available for benefits per the financial statements                                 | \$46,215 | \$44,873 |
| Amounts allocated to withdrawing Members   | (13      | ) (18 )  |
| Adjustment from contract value to fair value for fully benefit-responsive investment contracts | 327      | 245      |
| Net assets available for benefits per Form 5500  | \$46,529 | \$45,100 |

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The following is a reconciliation of total additions per the financial statements for the year ended December 31, 2014, to total income per Form 5500:

|  |         |
|--|---------|
| Total additions per the financial statements   | \$4,351 |
| Adjustment from contract value to fair value for fully benefit-responsive investment contracts — December 31, 2014 | 327     |
| Adjustment from contract value to fair value for fully benefit-responsive investment contracts — December 31, 2013 | (245 )  |
| Total income per Form 5500   | \$4,433 |

The following is a reconciliation of benefits paid per the financial statements for the year ended December 31, 2014, to total benefit payments per Form 5500:

|  |         |
|--|---------|
| Benefits paid per the financial statements                                 | \$3,009 |
| Amounts allocated to withdrawing Members — December 31, 2014               | 13      |
| Amounts allocated to withdrawing Members — December 31, 2013               | (18 )   |
| Amounts deemed distributions of Member loans as reflected in the Form 5500 | (17 )   |
| Total benefit payments per Form 5500                                       | \$2,987 |

Amounts allocated to withdrawing Members are recorded on the Form 5500 for benefit claims that have been processed and approved for payment prior to December 31, but not yet paid as of that date.

Amounts deemed distributions of Member loans as reflected in the Form 5500 are for loans that Members failed to make a payment within 90 days of receipt of the last loan payment made, Members who failed to repay the loan in full within 30 days after the end of the repayment period, or the Member takes a full distribution of their net account balance before the loan is paid off for the year ended December 31, 2014.

#### 9. SIGNIFICANT INVESTMENTS

The Master Trust has invested in the following funds, representing 5% or more of net assets available for benefits as of December 31, 2014 and 2013, stated at fair value:

|  | 2014    | 2013    |
|--|---------|---------|
| SSBT Flagship S&P 500 Index Non-Lending Series Fund Class A            | \$9,381 | \$8,095 |
| Boeing common stock  | 6,086   | 7,030   |
| SSBT Bond Market Index Non-Lending Series Fund Class A                 | 3,748   | 3,039   |
| SSBT Global All Cap Equity ex-US Index Non-lending Series Fund Class A | 3,740   | 3,419   |
| NTGI Collective Russell 2000 Index Fund-Non Lending                    | 2,409   | 2,630   |

#### 10. RELATED-PARTY TRANSACTIONS

Certain Master Trust investments are managed by SSBT. SSBT is the trustee as defined by the Plan and, therefore, these transactions qualify as party-in-interest transactions.

As of December 31, 2014 and 2013, the Plan held approximately 47 million and 52 million shares of common stock of the Company, respectively, with a cost basis of \$3,291 and \$3,328, respectively, and recorded dividend income of \$147 during the year ended December 31, 2014.

Evercore Trust Company, N.A. (“Evercore”) is the independent fiduciary and investment manager of the Boeing Stock Fund. The Plan has authorized Evercore with sole responsibility for deciding whether to restrict investment in the Boeing Stock Fund, or to sell or otherwise dispose of all or any portion of the stock held in

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the Boeing Stock Fund. In the event Evercore determined to sell or dispose of stock in the Boeing Stock Fund, Evercore would designate an alternative investment fund under the Plan for the temporary investment of any proceeds from the sale or other disposition of the Company's common stock.

**11. PROHIBITED TRANSACTIONS**

Between February 28, 2011 and May 29, 2012, reportable nonexempt party-in-interest transactions existed. Plan assets were inadvertently used to pay an overstated amount for investment advisory fees. The Plan was corrected according to the guiding principles of the Department of Labor's Voluntary Fiduciary Correction Program (VFCP), which involved remitting the total principal amount of one hundred and seventy-three dollars and associated earnings in the amount of seventeen dollars to the Plan on December 11, 2014.

On December 31, 2012, a reportable nonexempt party-in-interest transaction existed. An investment advisory firm was in control of plan assets held outside of the Plan and Master Trust. The Plan was corrected according to the guiding principles of the DOL's VFCP, which involved remitting the total principal amount of fifteen thousand seven hundred and fifty-two dollars and associated earnings in the amount of eight hundred and ninety-eight dollars to the Plan on October 28, 2014 and April 9, 2015, respectively.

Between April 30, 2014 and October 29, 2014, reportable nonexempt party-in-interest transactions existed. Plan assets were inadvertently used to pay an overstated amount for investment advisory fees. The Plan was corrected according to the guiding principles of the DOL's VFCP, which involved remitting the total principal amount of one hundred fifty thousand nine hundred and forty-nine dollars and associated earnings in the amount of two thousand and two hundred dollars to the Plan on October 29, 2014.

**12. TAX STATUS**

The Internal Revenue Service (IRS) has determined and informed the Company by a letter, dated May 11, 2015, that the Plan is designed in accordance with applicable sections of the IRC. The Plan administrator believes that the Plan is designed and is currently being operated in compliance with the applicable requirements of the IRC. Therefore, the Plan administrator believes that the tax-exempt status of the Plan and related trust has not been affected and no provision for income taxes has been included in the Plan's financial statements.

GAAP requires Plan management to evaluate tax positions taken by the Plan and recognize a tax liability (or asset) if the Plan has taken an uncertain position that more likely than not would not be sustained upon examination by the IRS. The Plan administrator has analyzed the tax positions taken by the Plan, and has concluded that as of December 31, 2014 and 2013, there are no uncertain tax positions taken or expected to be taken that would require recognition of a liability (or asset) or disclosure in the financial statements. The Plan is subject to routine audits by taxing jurisdictions; however, there are currently no audits for any tax periods in progress. The Plan administrator believes it is no longer subject to income tax examinations for years prior to 2011.

**13. PLAN TERMINATION**

Although it has not expressed any intention to do so, the Company has the right under the Plan to discontinue its contributions at any time and to terminate the Plan subject to the provisions set forth in ERISA. In the event of termination of the Plan, both Members and Company contributions, including any income earned, will be distributed to the Members.



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14. SUBSEQUENT EVENTS

Effective January 5, 2015, the Plan began allowing non-union and certain union Members to make Roth 401(k) contributions to the Plan. Roth contributions were added to the Plan for other union Members, with varying effective dates, as specified or permitted in the applicable collective bargaining agreement for each group.

Effective January 1, 2016, the Plan will add an enhanced defined contribution benefit to be contributed by the Company, including a temporary transition benefit, under the Plan for certain eligible non-union employees who previously received benefits from both a defined benefit plan and a defined contribution plan. The Plan will also add an enhanced defined contribution benefit to be contributed by the Company for certain union Members as specified or permitted in the applicable collective bargaining agreement for each group.

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SIGNATURE

Pursuant to the requirements of the Securities Exchange Act of 1934, the Plan Administrator has duly caused this annual report to be signed on its behalf by the undersigned hereunto duly authorized.

THE BOEING COMPANY  
VOLUNTARY INVESTMENT PLAN

June 26, 2015  
Date

/s/ Maurita Sutedja  
Maurita Sutedja  
Vice President Finance  
Chief Financial Officer  
Shared Services Group

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SUPPLEMENTAL SCHEDULES

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THE BOEING COMPANY  
VOLUNTARY INVESTMENT PLAN  
FORM 5500, SCHEDULE H, LINE 4(i) - SCHEDULE OF ASSETS (HELD AT END OF YEAR)  
AS OF DECEMBER 31, 2014

| Security Name  | Maturity Date | Coupon Rate | Cost | Fair Value (In Dollars) |
|--|---------------|-------------|------|-------------------------|
| AAR CORP COMMON STOCK USD1.                            |               |             | **   | \$38,892                |
| ABB TREASURY CENTER USA SR UNSECURED 144A 06/16 2.5    | 6/15/2016     | 2.50%       | **   | 509,923                 |
| ACCO BRANDS CORP COMMON STOCK USD.01                   |               |             | **   | 100,660                 |
| ABN AMRO BANK NV SR UNSECURED 144A 01/16 1.375         | 1/22/2016     | 1.38%       | **   | 1,904,673               |
| ABN AMRO BANK NV 10/18 2.5                             | 10/30/2018    | 2.5%        | **   | 202,003                 |
| ABM INDUSTRIES INC COMMON STOCK USD.01                 |               |             | **   | 158,578                 |
| ADT CORP/THE COMMON STOCK USD.01                       |               |             | **   | 609,026                 |
| ADT CORP SR UNSECURED 07/17 2.25                       | 7/15/2017     | 2.25%       | **   | 870,750                 |
| ADT CORP SR UNSECURED 07/42 4.875                      | 7/15/2042     | 4.88%       | **   | 18,500                  |
| ADT CORP SR UNSECURED 06/23 4.125                      | 6/15/2023     | 4.13%       | **   | 31,675                  |
| AEP INDUSTRIES INC COMMON STOCK USD.01                 |               |             | **   | 29,773                  |
| AEW GLOBAL PPTY SECS MASTER TR MUTUAL FUND             |               |             | **   | 239,940,021             |
| AGCO CORP COMMON STOCK USD.01                          |               |             | **   | 379,906                 |
| AGL CAPITAL CORP COMPANY GUAR 07/16 6.375              | 7/15/2016     | 6.38%       | **   | 537,882                 |
| AGL CAPITAL CORP COMPANY GUAR 03/41 5.875              | 3/15/2041     | 5.88%       | **   | 31,354                  |
| AGL CAPITAL CORP COMPANY GUAR 09/21 3.5                | 9/15/2021     | 3.5%        | **   | 155,254                 |
| AH BELO CORP A COMMON STOCK USD.01                     |               |             | **   | 20,210                  |
| AIG GLOBAL FUNDING SR SECURED 144A 12/17 1.65          | 12/15/2017    | 1.65%       | **   | 6,088,953               |
| AMC NETWORKS INC A COMMON STOCK                        |               |             | **   | 1,122,352               |
| ANZ NEW ZEALAND INTL/LDN COMPANY GUAR 144A 08/15 3.125 | 8/10/2015     | 3.13%       | **   | 1,967,920               |
| ANZ NEW ZEALAND INTL/LDN COMPANY GUAR 144A 03/16 1.125 | 3/24/2016     | 1.13%       | **   | 4,715,778               |
| AOL INC COMMON STOCK USD.01                            |               |             | **   | 364,374                 |
| AON PLC COMPANY GUAR 12/42 4.25                        | 12/12/2042    | 4.25%       | **   | 43,739                  |
| AT+T INC COMMON STOCK USD1.                            |               |             | **   | 1,492,706               |
| AT+T INC SR UNSECURED 02/18 5.5                        | 2/1/2018      | 5.5%        | **   | 1,782,786               |
| AT+T INC SR UNSECURED 08/15 2.5                        | 8/15/2015     | 2.5%        | **   | 11,011,612              |
| AT+T INC SR UNSECURED 05/21 4.45                       | 5/15/2021     | 4.45%       | **   | 53,721                  |
| AT+T INC SR UNSECURED 08/16 2.4                        | 8/15/2016     | 2.4%        | **   | 357,079                 |
| AT+T INC SR UNSECURED 08/21 3.875                      | 8/15/2021     | 3.88%       | **   | 2,160,624               |
| AT+T INC SR UNSECURED 02/17 1.6                        | 2/15/2017     | 1.6%        | **   | 801,635                 |
| AT+T INC SR UNSECURED 02/22 3                          | 2/15/2022     | 3%          | **   | 775,132                 |
| AT+T INC SR UNSECURED 12/15 0.8                        | 12/1/2015     | 0.8%        | **   | 4,611,224               |
| AT+T INC SR UNSECURED 12/17 1.4                        | 12/1/2017     | 1.4%        | **   | 222,742                 |
| AT+T INC SR UNSECURED 02/16 0.9                        | 2/12/2016     | 0.9%        | **   | 169,955                 |
| AT+T INC SR UNSECURED 03/24 3.9                        | 3/11/2024     | 3.9%        | **   | 452,172                 |
| A10 SECURITIZATION A10 2014 1 A2 144A                  | 4/15/2033     | 3.02%       | **   | 392,666                 |
| AVX CORP COMMON STOCK USD.01                           |               |             | **   | 210,938                 |
| AZZ INC COMMON STOCK USD1.                             |               |             | **   | 115,423                 |
| A10 SECURITIZATION A10 2013 1 A 144A                   | 11/15/2025    | 2.4%        | **   | 123,632                 |
| AARON S INC COMMON STOCK USD.5                         |               |             | **   | 197,390                 |

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|  |           |       |    |           |
|--|-----------|-------|----|-----------|
| ABBEY NATL TREASURY SERV COMPANY GUAR 03/17<br>1.375 | 3/13/2017 | 1.38% | ** | 4,993,980 |
| ABBEY NATL TREASURY SERV 09/17 1.65                  | 9/29/2017 | 1.65% | ** | 6,426,971 |

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| Security Name                                    | Maturity Date | Coupon Rate | Cost | Fair Value (In Dollars) |
|--|---------------|-------------|------|-------------------------|
| ABBOTT LABORATORIES COMMON STOCK NPV             |               |             | **   | 20,064,379              |
| ABBVIE INC SR UNSECURED 11/15 1.2                | 11/6/2015     | 1.2%        | **   | 15,545,555              |
| ABBVIE INC SR UNSECURED 11/17 1.75               | 11/6/2017     | 1.75%       | **   | 1,944,216               |
| ABBVIE INC SR UNSECURED 11/22 2.9                | 11/6/2022     | 2.9%        | **   | 13,308,836              |
| ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01  |               |             | **   | 182,007                 |
| ABIOMED INC COMMON STOCK USD.01                  |               |             | **   | 651,739                 |
| ACADIA HEALTHCARE CO INC COMMON STOCK USD.01     |               |             | **   | 4,610,092               |
| ACADIA PHARMACEUTICALS INC COMMON STOCK USD.0001 |               |             | **   | 838,168                 |
| ACADIA REALTY TRUST REIT USD.001                 |               |             | **   | 3,098,422               |
| ACCESS GROUP INC ACCSS 2005 1 A3                 | 6/22/2022     | 0.4%        | **   | 1,522,668               |
| ACCESS GROUP INC ACCSS 2005 A A3                 | 7/25/2034     | 0.63%       | **   | 8,039,160               |
| ACCESS GROUP INC ACCSS 2008 1 A                  | 10/27/2025    | 1.53%       | **   | 4,888,203               |
| ACCESS NATIONAL CORP COMMON STOCK USD.835        |               |             | **   | 17,353                  |
| ACCREDITED MORTGAGE LOAN TRUST ACCR 2004 3 2A2   | 10/25/2034    | 1.37%       | **   | 1,689,031               |
| ACE INA HOLDINGS COMPANY GUAR 02/17 5.7          | 2/15/2017     | 5.7%        | **   | 70,912                  |
| ACE INA HOLDINGS COMPANY GUAR 11/15 2.6          | 11/23/2015    | 2.6%        | **   | 441,775                 |
| ACE INA HOLDINGS COMPANY GUAR 03/23 2.7          | 3/13/2023     | 2.7%        | **   | 1,009,818               |
| ACE SECURITIES CORP. ACE 2004 SD1 A1             | 11/25/2033    | 0.66%       | **   | 749,338                 |
| ACE SECURITIES CORP. ACE 2004 HE3 M1             | 11/25/2034    | 1.1%        | **   | 897,276                 |
| ACETO CORP COMMON STOCK USD.01                   |               |             | **   | 1,851,574               |
| ACHILLION PHARMACEUTICALS COMMON STOCK USD.001   |               |             | **   | 331,975                 |
| ACI WORLDWIDE INC COMMON STOCK USD.005           |               |             | **   | 2,924,650               |
| ACORDA THERAPEUTICS INC COMMON STOCK USD.001     |               |             | **   | 1,837,107               |
| ACTAVIS FUNDING SCS COMPANY GUAR 06/17 1.3       | 6/15/2017     | 1.3%        | **   | 5,912,303               |
| ACTAVIS FUNDING SCS COMPANY GUAR 06/19 2.45      | 6/15/2019     | 2.45%       | **   | 260,481                 |
| ACTUATE CORP COMMON STOCK USD.001                |               |             | **   | 30,439                  |
| ACTUANT CORP A COMMON STOCK USD.2                |               |             | **   | 170,304                 |
| ACUITY BRANDS INC COMMON STOCK USD.01            |               |             | **   | 384,492                 |
| ACTUA CORP COMMON STOCK USD.001                  |               |             | **   | 70,038                  |
| ACXIOM CORP COMMON STOCK USD.1                   |               |             | **   | 5,045,403               |
| BHP BILLITON PLC COMMON STOCK USD.5              |               |             | **   | 656,737                 |
| ARM HOLDINGS PLC COMMON STOCK GBP.0005           |               |             | **   | 2,644,934               |
| ADAMS RESOURCES + ENERGY INC COMMON STOCK USD.1  |               |             | **   | 15,335                  |
| ADDUS HOMECARE CORP COMMON STOCK USD.001         |               |             | **   | 22,377                  |
| ADJUSTABLE RATE MORTGAGE TRUST ARMT 2004 2 7A2   | 2/25/2035     | 1.01%       | **   | 233,747                 |
| ADJUSTABLE RATE MORTGAGE TRUST ARMT 2005 5 2A1   | 9/25/2035     | 2.76%       | **   | 1,845,899               |
| ADOBE SYSTEMS INC COMMON STOCK USD.0001          |               |             | **   | 19,223,625              |
| ADTRAN INC COMMON STOCK USD.01                   |               |             | **   | 2,019,203               |

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|  |            |       |    |           |
|--|------------|-------|----|-----------|
| ADVANCE AUTO PARTS INC COMMON STOCK<br>USD.0001    |            |       | ** | 3,678,253 |
| ADVISORY BOARD CO/THE COMMON STOCK USD.01          |            |       | ** | 3,051,454 |
| AECOM COMMON STOCK USD.01                          |            |       | ** | 323,896   |
| AEGION CORP COMMON STOCK USD.01                    |            |       | ** | 62,939    |
| AEROPOSTALE INC COMMON STOCK USD.01                |            |       | ** | 11,890    |
| ADVENT HEALTH SYSTEM UNSECURED 03/23 3.378         | 3/1/2023   | 3.38% | ** | 3,986,928 |
| ADVANCED ENERGY INDUSTRIES COMMON STOCK<br>USD.001 |            |       | ** | 94,729    |
| AETNA INC SR UNSECURED 11/22 2.75                  | 11/15/2022 | 2.75% | ** | 776,020   |
| AETNA INC COMMON STOCK USD.01                      |            |       | ** | 4,775,057 |
| AETNA INC SR UNSECURED 12/37 6.75                  | 12/15/2037 | 6.75% | ** | 79,132    |

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| Security Name   | Maturity Date | Coupon Rate | Cost | Fair Value (In Dollars) |
|---|---------------|-------------|------|-------------------------|
| AETNA INC SR UNSECURED 05/17 1.75                                 | 5/15/2017     | 1.75%       | **   | 6,540,775               |
| AETNA INC SR UNSECURED 03/19 2.2                                  | 3/15/2019     | 2.2%        | **   | 461,928                 |
| AFRICAN DEVELOPMENT BANK SUBORDINATED 10/15 6.875                 | 10/15/2015    | 6.88%       | **   | 390,858                 |
| AGILENT TECHNOLOGIES INC COMMON STOCK USD.01                      |               |             | **   | 2,183,740               |
| AGIOS PHARMACEUTICALS INC COMMON STOCK USD.001                    |               |             | **   | 3,427,304               |
| AGREE REALTY CORP REIT USD.0001                                   |               |             | **   | 31,867                  |
| AGRIUM INC COMMON STOCK NPV                                       |               |             | **   | 541,334                 |
| AGRIUM INC SR UNSECURED 06/23 3.5                                 | 6/1/2023      | 3.5%        | **   | 616,301                 |
| AGRIUM INC SR UNSECURED 01/45 5.25                                | 1/15/2045     | 5.25%       | **   | 151,216                 |
| AIR CANADA 2013 1A PTT PASS THRU CE 144A 11/26 4.125              | 11/15/2026    | 4.13%       | **   | 46,168                  |
| AIR METHODS CORP COMMON STOCK USD.06                              |               |             | **   | 2,159,231               |
| AIR INDUSTRIES GROUP COMMON STOCK USD.001                         |               |             | **   | 10,711                  |
| AIR LEASE CORP COMMON STOCK USD.01                                |               |             | **   | 351,678                 |
| AIR TRANSPORT SERVICES GROUP COMMON STOCK USD.01                  |               |             | **   | 50,889                  |
| BALFOUR BEATTY PLC COMMON STOCK GBP.5                             |               |             | **   | 356,014                 |
| AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01                       |               |             | **   | 24,182,873              |
| AKORN INC COMMON STOCK NPV  |               |             | **   | 2,254,174               |
| ALABAMA POWER CO SR UNSECURED 02/19 5.125                         | 2/15/2019     | 5.13%       | **   | 27,827                  |
| ALABAMA POWER CO SR UNSECURED 10/15 0.55                          | 10/15/2015    | 0.55%       | **   | 299,868                 |
| ALAMO GROUP INC COMMON STOCK USD.1                                |               |             | **   | 59,581                  |
| ALAMOS GOLD INC COMMON STOCK NPV                                  |               |             | **   | 337,518                 |
| ALASKA AIR GROUP INC COMMON STOCK USD.01                          |               |             | **   | 777,896                 |
| BRAMMER PLC COMMON STOCK GBP.2                                    |               |             | **   | 522,367                 |
| ALBANY INTL CORP CL A COMMON STOCK USD.001                        |               |             | **   | 105,118                 |
| ALBANY MOLECULAR RESEARCH COMMON STOCK USD.01                     |               |             | **   | 51,722                  |
| ALBEMARLE CORP COMMON STOCK USD.01                                |               |             | **   | 2,441,278               |
| BRITISH LAND CO PLC REIT GBP.25                                   |               |             | **   | 101,406                 |
| ALCATEL LUCENT SPONSORED ADR ADR EUR2. SKY PLC COMMON STOCK GBP.5 |               |             | **   | 2,802,406               |
| ALEXANDER + BALDWIN INC COMMON STOCK                              |               |             | **   | 4,352,230               |
| TULLOW OIL PLC COMMON STOCK GBP.1                                 |               |             | **   | 185,111                 |
| ALEXANDRIA REAL ESTATE EQUIT REIT USD.01                          |               |             | **   | 51,378                  |
| ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001                 |               |             | **   | 427,461                 |
| ALIBABA GROUP HOLDING SP ADR ADR USD.000025                       |               |             | **   | 7,069,071               |
| ALIBABA GROUP HOLDING COMPANY GUAR 144A 11/17 1.625               | 11/28/2017    | 1.63%       | **   | 19,281,390              |
| ALICO INC COMMON STOCK USD1.                                      |               |             | **   | 4,161,060               |
| ALIGN TECHNOLOGY INC COMMON STOCK USD.0001                        |               |             | **   | 35,872                  |
|   |               |             | **   | 3,477,602               |
|   |               |             | **   | 1,404,054               |



|   |          |      |  |    |  |  |            |
|---|----------|------|--|----|--|--|------------|
| ALIMENTATION COUCHE TARD B COMMON STOCK<br>NPV      |          |      |  |    |  |  |            |
| ALLEGHANY CORP COMMON STOCK USD1.                   |          |      |  | ** |  |  | 760,140    |
| ALLEGHENY TECHNOLOGIES INC COMMON STOCK<br>USD.1    |          |      |  | ** |  |  | 2,444,331  |
| ALLEGIANT TRAVEL CO COMMON STOCK USD.001            |          |      |  | ** |  |  | 2,720,973  |
| ALLERGAN INC COMMON STOCK USD.01                    |          |      |  | ** |  |  | 41,184,210 |
| ALLETE INC COMMON STOCK NPV                         |          |      |  | ** |  |  | 3,070,747  |
| ALLIANCE DATA SYSTEMS CORP COMMON STOCK<br>USD.01   |          |      |  | ** |  |  | 18,569,508 |
| ALLIANT TECHSYSTEMS INC COMMON STOCK USD.01         |          |      |  | ** |  |  | 214,481    |
| ALLIED MOTION TECHNOLOGIES COMMON STOCK<br>NPV      |          |      |  | ** |  |  | 21,842     |
| ALLIED WORLD ASSURANCE COMPANY GUAR 08/16<br>7.5    | 8/1/2016 | 7.5% |  | ** |  |  | 1,670,231  |
| ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK<br>USD.01 |          |      |  | ** |  |  | 149,217    |

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| Security Name                                      | Maturity Date | Coupon Rate | Cost | Fair Value (In Dollars) |
|--|---------------|-------------|------|-------------------------|
| FNMA TBA 15 YR 3 SINGLE FAMILY MORTGAGE            | 1/20/2030     | 3%          | **   | —                       |
| FNMA TBA 30 YR 3.5 SINGLE FAMILY MORTGAGE          | 1/14/2045     | 3.5%        | **   | —                       |
| FNMA TBA 30 YR 4.5 SINGLE FAMILY MORTGAGE          | 1/14/2045     | 4.5%        | **   | —                       |
| FNMA TBA 30 YR 5 SINGLE FAMILY MORTGAGE            | 1/14/2045     | 5%          | **   | —                       |
| ALLSTATE CORP COMMON STOCK USD.01                  |               |             | **   | 4,580,300               |
| ALLSTATE CORP SR UNSECURED 05/18 6.75              | 5/15/2018     | 6.75%       | **   | 230,874                 |
| ALLSTATE CORP SR UNSECURED 06/23 3.15              | 6/15/2023     | 3.15%       | **   | 562,728                 |
| ALLY MASTER OWNER TRUST AMOT 2014 2 A              | 1/16/2018     | 0.53%       | **   | 6,124,839               |
| ALLY AUTO RECEIVABLES TRUST ALLYA 2012 5 A3        | 3/15/2017     | 0.62%       | **   | 1,705,624               |
| ALLY AUTO RECEIVABLES TRUST ALLYA 2012 3 A3        | 8/15/2016     | 0.85%       | **   | 69,868                  |
| ALLY AUTO RECEIVABLES TRUST ALLYA 2012 3 A4        | 2/15/2017     | 1.06%       | **   | 790,887                 |
| ALLY FINANCIAL INC COMPANY GUAR 02/15 8.3          | 2/12/2015     | 8.3%        | **   | 180,900                 |
| ALLY FINANCIAL INC COMPANY GUAR 02/17 5.5          | 2/15/2017     | 5.5%        | **   | 210,000                 |
| ALLY FINANCIAL INC COMPANY GUAR 06/15 4.625        | 6/26/2015     | 4.63%       | **   | 100,750                 |
| ALLY FINANCIAL INC COMPANY GUAR 07/16 3.5          | 7/18/2016     | 3.5%        | **   | 101,125                 |
| ALLY FINANCIAL INC COMPANY GUAR 09/18 4.75         | 9/10/2018     | 4.75%       | **   | 310,500                 |
| ALLY FINANCIAL INC COMPANY GUAR 01/17 2.75         | 1/30/2017     | 2.75%       | **   | 398,752                 |
| ALLY FINANCIAL INC SR UNSECURED 09/17 3.25         | 9/29/2017     | 3.25%       | **   | 200,000                 |
| ALLY AUTO RECEIVABLES TRUST ALLYA 2011 2 A4        | 4/15/2016     | 1.98%       | **   | 129,758                 |
| ALLY AUTO RECEIVABLES TRUST ALLYA 2011 4 A4        | 6/15/2016     | 1.14%       | **   | 844,018                 |
| ALLY AUTO RECEIVABLES TRUST ALLYA 2012 1 A3        | 2/16/2016     | 0.93%       | **   | 49,261                  |
| ALLY AUTO RECEIVABLES TRUST ALLYA 2012 2 A3        | 4/15/2016     | 0.74%       | **   | 261,416                 |
| ALLY AUTO RECEIVABLES TRUST ALLYA 2012 4 A3        | 1/17/2017     | 0.59%       | **   | 1,985,749               |
| ALLY AUTO RECEIVABLES TRUST ALLYA 2012 4 A4        | 10/16/2017    | 0.8%        | **   | 1,045,723               |
| ALLY AUTO RECEIVABLES TRUST ALLYA 2013 1 A3        | 5/15/2017     | 0.63%       | **   | 1,191,970               |
| ALLY AUTO RECEIVABLES TRUST LE ALLYL 2013 SN1 A3   | 5/20/2016     | 0.72%       | **   | 4,714,094               |
| ALLY AUTO RECEIVABLES TRUST ALLYA 2013 2 A4        | 11/15/2018    | 1.24%       | **   | 3,687,683               |
| ALLY AUTO RECEIVABLES TRUST LE ALLYL 2014 SN1 A2A  | 10/20/2016    | 0.52%       | **   | 3,498,505               |
| ALLY AUTO RECEIVABLES TRUST LE ALLYL 2014 SN1 A3   | 2/21/2017     | 0.75%       | **   | 1,242,819               |
| ALLY AUTO RECEIVABLES TRUST ALLYA 2014 1 A2        | 2/15/2017     | 0.48%       | **   | 4,895,267               |
| ALLY AUTO RECEIVABLES TRUST ALLYA 2014 3 A2        | 9/15/2017     | 0.81%       | **   | 4,398,918               |
| ALLY AUTO RECEIVABLES TRUST ALLYA 2014 2 A2        | 7/17/2017     | 0.68%       | **   | 6,695,725               |
| ALMOST FAMILY INC COMMON STOCK USD.1               |               |             | **   | 26,692                  |
| ALNYLAM PHARMACEUTICALS INC COMMON STOCK USD.01    |               |             | **   | 3,214,677               |
| ALON USA ENERGY INC COMMON STOCK USD.01            |               |             | **   | 88,310                  |
| ALTERA CORP SR UNSECURED 05/17 1.75                | 5/15/2017     | 1.75%       | **   | 3,358,541               |
| COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2006 OA9 2A1A | 7/20/2046     | 0.38%       | **   | 224,282                 |
| ALTICE SA SR SECURED 144A 05/22 7.75               | 5/15/2022     | 7.75%       | **   | 1,001,875               |
| AVIVA PLC COMMON STOCK GBP.25                      |               |             | **   | 394,635                 |
| ALTRA INDUSTRIAL MOTION CORP COMMON STOCK USD.001  |               |             | **   | 66,915                  |
| ALTRIA GROUP INC COMMON STOCK USD.333              |               |             | **   | 2,776,069               |

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|--|------------|-------|----|------------|
| ALTRIA GROUP INC COMPANY GUAR 11/18 9.7  | 11/10/2018 | 9.7%  | ** | 7,491,867  |
| ALTRIA GROUP INC COMPANY GUAR 08/19 9.25 | 8/6/2019   | 9.25% | ** | 6,463,482  |
| ALTRIA GROUP INC COMPANY GUAR 05/21 4.75 | 5/5/2021   | 4.75% | ** | 1,271,924  |
| ALTRIA GROUP INC COMPANY GUAR 08/22 2.85 | 8/9/2022   | 2.85% | ** | 417,829    |
| ALTRIA GROUP INC COMPANY GUAR 01/24 4    | 1/31/2024  | 4%    | ** | 3,310,195  |
| AMAZON.COM INC COMMON STOCK USD.01       |            |       | ** | 24,629,066 |
| AMAZON.COM INC SR UNSECURED 11/17 1.2    | 11/29/2017 | 1.2%  | ** | 771,726    |

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| Security Name                                     | Maturity Date | Coupon Rate | Cost | Fair Value (In Dollars) |
|---|---------------|-------------|------|-------------------------|
| AMAZON.COM INC SR UNSECURED 11/22 2.5             | 11/29/2022    | 2.5%        | **   | 4,732,575               |
| AMAZON.COM INC SR UNSECURED 11/15 0.65            | 11/27/2015    | 0.65%       | **   | 5,127,434               |
| AMAZON.COM INC SR UNSECURED 12/19 2.6             | 12/5/2019     | 2.6%        | **   | 312,140                 |
| AMAZON.COM INC SR UNSECURED 12/24 3.8             | 12/5/2024     | 3.8%        | **   | 3,657,536               |
| AMAZON.COM INC SR UNSECURED 12/34 4.8             | 12/5/2034     | 4.8%        | **   | 5,341,067               |
| AMAZON.COM INC SR UNSECURED 12/44 4.95            | 12/5/2044     | 4.95%       | **   | 1,859,409               |
| AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01     |               |             | **   | 97,927                  |
| AMBEV SA ADR ADR NPV                              |               |             | **   | 373,200                 |
| HESS CORP SR UNSECURED 10/29 7.875                | 10/1/2029     | 7.88%       | **   | 70,380                  |
| AMERCO COMMON STOCK USD.25                        |               |             | **   | 495,181                 |
| AMERESCO INC CL A COMMON STOCK USD.0001           |               |             | **   | 20,090                  |
| AMERICA MOVIL SPN ADR CL L ADR NPV                |               |             | **   | 1,288,658               |
| AMERICA MOVIL SAB DE CV COMPANY GUAR 01/15 5.75   | 1/15/2015     | 5.75%       | **   | 6,703,350               |
| AMERICA MOVIL SAB DE CV COMPANY GUAR 03/20 5      | 3/30/2020     | 5%          | **   | 88,219                  |
| DIAGEO PLC COMMON STOCK GBP.2893518               |               |             | **   | 2,878,728               |
| AMER AIRLN 14 1 A PTT EQUIPMENT TR 04/28 3.7      | 4/1/2028      | 3.7%        | **   | 256,275                 |
| AMERICAN AIRLINES 2013 2 EQUIPMENT TR 07/24 4.95  | 7/15/2024     | 4.95%       | **   | 783,700                 |
| AMERICAN ASSETS TRUST INC REIT USD.01             |               |             | **   | 3,051,516               |
| SCHRODERS PLC COMMON STOCK GBP1.0                 |               |             | **   | 385,770                 |
| DCC PLC COMMON STOCK EUR.25                       |               |             | **   | 393,341                 |
| AMERICAN CAMPUS COMMUNITIES REIT USD.01           |               |             | **   | 5,647,998               |
| AMERICAN CAMPUS CMNTYS COMPANY GUAR 07/24 4.125   | 7/1/2024      | 4.13%       | **   | 1,010,078               |
| DAIRY CREST GROUP PLC COMMON STOCK GBP.25         |               |             | **   | 290,320                 |
| AMERICAN CREDIT ACCEPTANCE REC ACAR 2013 2 A 144A | 2/15/2017     | 1.32%       | **   | 437,763                 |
| AMERICAN CREDIT ACCEPTANCE REC ACAR 2014 2 B 144A | 3/10/2020     | 2.26%       | **   | 309,701                 |
| AMERICAN CREDIT ACCEPTANCE REC ACAR 2014 4 A 144A | 7/10/2018     | 1.23%       | **   | 907,744                 |
| AMERICAN ELECTRIC POWER SR UNSECURED 12/17 1.65   | 12/15/2017    | 1.65%       | **   | 1,395,359               |
| AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01     |               |             | **   | 1,208,292               |
| AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.   |               |             | **   | 218,400                 |
| AMERICAN EXPRESS BK FSB SR UNSECURED 09/17 6      | 9/13/2017     | 6%          | **   | 156,067                 |
| AMERICAN EXPR CENTURION SR UNSECURED 11/15 0.875  | 11/13/2015    | 0.88%       | **   | 300,416                 |
| AMERICAN EXPRESS CO SR UNSECURED 12/22 2.65       | 12/2/2022     | 2.65%       | **   | 5,065,734               |
| AMERICAN EXPRESS CO SR UNSECURED 05/18 1.55       | 5/22/2018     | 1.55%       | **   | 5,942,958               |
| AMERICAN EXPRESS CO SUBORDINATED 12/24 3.625      | 12/5/2024     | 3.63%       | **   | 1,812,986               |
| AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2012 2 A     | 3/15/2018     | 0.68%       | **   | 12,009,180              |
|   | 5/17/2021     | 0.58%       | **   | 13,529,997              |

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|--|-----------|-------|----|-----------|
| AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2013 2<br>A   |           |       |    |           |
| AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2014 3<br>A   | 4/15/2020 | 1.49% | ** | 917,832   |
| AMER EXPRESS CREDIT CO SR UNSECURED 09/15 2.75     | 9/15/2015 | 2.75% | ** | 2,233,942 |
| AMERICAN EXPRESS CREDIT SR UNSECURED 07/16 1.3     | 7/29/2016 | 1.3%  | ** | 3,891,880 |
| AMERICAN EXPRESS CREDIT SR UNSECURED 03/19<br>VAR  | 3/18/2019 | 0.79% | ** | 9,062,053 |
| AMERICAN EXPRESS CREDIT SR UNSECURED 06/17<br>VAR  | 6/5/2017  | 0.5%  | ** | 6,988,016 |
| AMERICAN EXPRESS CREDIT SR UNSECURED 08/19<br>2.25 | 8/15/2019 | 2.25% | ** | 1,100,176 |
| AMERICAN EXPRESS CREDIT SR UNSECURED 09/17<br>1.55 | 9/22/2017 | 1.55% | ** | 5,193,138 |
| AMERICAN EXPRESS CREDIT SR UNSECURED 09/17<br>VAR  | 9/22/2017 | 0.55% | ** | 2,485,778 |
| AMERICAN FINANCIAL GROUP INC COMMON STOCK<br>NPV   |           |       | ** | 541,440   |
| AMERICAN HOME MORTGAGE INVESTM AHM 2005 2<br>4A1   | 9/25/2045 | 1.83% | ** | 317,527   |
| AMERICAN HONDA FINANCE SR UNSECURED 10/16<br>VAR   | 10/7/2016 | 0.73% | ** | 3,917,024 |
| AMERICAN HONDA FINANCE SR UNSECURED 10/16<br>1.125 | 10/7/2016 | 1.13% | ** | 4,681,548 |

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| Security Name  | Maturity Date | Coupon Rate | Cost | Fair Value (In Dollars) |
|--|---------------|-------------|------|-------------------------|
| AMERICAN HONDA FINANCE SR UNSECURED 07/17 1.2          | 7/14/2017     | 1.2%        | **   | 1,942,212               |
| AMERICAN HONDA FINANCE SR UNSECURED 08/19 2.25         | 8/15/2019     | 2.25%       | **   | 436,399                 |
| AMERICAN HONDA FINANCE SR UNSECURED 12/17 1.55         | 12/11/2017    | 1.55%       | **   | 89,380                  |
| AMERICAN HONDA FINANCE SR UNSECURED 12/17 VAR          | 12/11/2017    | 0.55%       | **   | 3,397,868               |
| AMERICAN HONDA FINANCE SR UNSECURED 144A 09/15 2.5     | 9/21/2015     | 2.5%        | **   | 456,623                 |
| AMERICAN HONDA FINANCE SR UNSECURED 144A 02/15 1.45    | 2/27/2015     | 1.45%       | **   | 300,462                 |
| AMERICAN HONDA FINANCE SR UNSECURED 144A 08/15 1       | 8/11/2015     | 1%          | **   | 2,489,238               |
| AMERICAN HONDA FINANCE SR UNSECURED 144A 09/17 1.5     | 9/11/2017     | 1.5%        | **   | 300,266                 |
| AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5       |               |             | **   | 10,843,536              |
| AMERICAN INTL GROUP SR UNSECURED 10/15 5.05            | 10/1/2015     | 5.05%       | **   | 3,606,204               |
| AMERICAN INTL GROUP SR UNSECURED 12/20 6.4             | 12/15/2020    | 6.4%        | **   | 1,752,931               |
| AMERICAN INTL GROUP SR UNSECURED 06/22 4.875           | 6/1/2022      | 4.88%       | **   | 1,044,710               |
| AMERICAN INTL GROUP SR UNSECURED 02/24 4.125           | 2/15/2024     | 4.13%       | **   | 25,548                  |
| AMERICAN INTL GROUP SR UNSECURED 07/19 2.3             | 7/16/2019     | 2.3%        | **   | 870,886                 |
| AMERICAN INTL GROUP SR UNSECURED 10/16 5.6             | 10/18/2016    | 5.6%        | **   | 4,131,741               |
| AMERICAN INTL GROUP SR UNSECURED 05/17 5.45            | 5/18/2017     | 5.45%       | **   | 1,609,370               |
| AMERICAN INTL GROUP SR UNSECURED 01/18 5.85            | 1/16/2018     | 5.85%       | **   | 5,720,200               |
| AMERICAN MUNI PWR OHIO INC OH AMEPWR 02/28 FIXED 7.334 | 2/15/2028     | 7.33%       | **   | 262,258                 |
| AMER NATL BNKSHS/DANVILLE VA COMMON STOCK USD1.        |               |             | **   | 20,344                  |
| AMERICAN NATIONAL INSURANCE COMMON STOCK USD1.         |               |             | **   | 304,503                 |
| AMERICAN RAILCAR INDUSTRIES COMMON STOCK USD.01        |               |             | **   | 105,575                 |
| AMERICAN SCIENCE + ENGINEERI COMMON STOCK USD.667      |               |             | **   | 37,212                  |
| TBA FHLMC GOLD CONV INTER AGGR                         | 12/1/2099     | 2.5%        | **   | —                       |
| AMERICAN TOWER TRUST I AMTT 13 1A 144A                 | 3/15/2043     | 1.55%       | **   | 49,408                  |
| AMERICAN TOWER CORP REIT USD.01                        |               |             | **   | 16,916,003              |
| AMERICAN VANGUARD CORP COMMON STOCK USD.1              |               |             | **   | 30,967                  |
| AMERICAN WATER CAP CORP SR UNSECURED 12/42 4.3         | 12/1/2042     | 4.3%        | **   | 7,118                   |
| AMERICAN WATER CAPITAL C SR UNSECURED 03/25 3.4        | 3/1/2025      | 3.4%        | **   | 11,070                  |
| AMERICAN WATER WORKS CO INC COMMON STOCK USD.01        |               |             | **   | 3,187,340               |
| AMERICREDIT AUTOMOBILE RECEIVA AMCAR 2012 3 A3         | 1/9/2017      | 0.96%       | **   | 315,332                 |

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|  |            |       |    |            |
|--|------------|-------|----|------------|
| AMERICREDIT AUTOMOBILE RECEIVA AMCAR 2012 2<br>A3  | 10/11/2016 | 1.05% | ** | 52,424     |
| AMERICREDIT AUTOMOBILE RECEIVA AMCAR 2012 4<br>A3  | 6/8/2017   | 0.67% | ** | 726,574    |
| AMERICREDIT AUTOMOBILE RECEIVA AMCAR 2014 1<br>A2  | 7/10/2017  | 0.57% | ** | 2,255,220  |
| AMERICREDIT AUTOMOBILE RECEIVA AMCAR 2014 2<br>A2A | 10/10/2017 | 0.54% | ** | 5,696,540  |
| AMERICREDIT AUTOMOBILE RECEIVA AMCAR 2014 2<br>A3  | 2/8/2019   | 0.94% | ** | 861,588    |
| AMERICREDIT AUTOMOBILE RECEIVA AMCAR 2013 1<br>A3  | 10/10/2017 | 0.61% | ** | 427,128    |
| AMERICREDIT AUTOMOBILE RECEIVA AMCAR 2013 3<br>A2  | 10/11/2016 | 0.68% | ** | 1,413,231  |
| AMERICREDIT AUTOMOBILE RECEIVA AMCAR 2013 4<br>B   | 9/10/2018  | 1.66% | ** | 1,970,161  |
| AMERICREDIT AUTOMOBILE RECEIVA AMCAR 2014 4<br>A2B | 4/9/2018   | 0.56% | ** | 5,700,844  |
| AMERISAFE INC COMMON STOCK USD.01                  |            |       | ** | 78,154     |
| AMERIQUEST MORTGAGE SECURITIES AMSI 2004 R11<br>A1 | 11/25/2034 | 0.76% | ** | 14,425     |
| AMERISOURCEBERGEN CORP SR UNSECURED 05/17<br>1.15  | 5/15/2017  | 1.15% | ** | 5,308,769  |
| AMERIPRISE FINANCIAL INC COMMON STOCK USD.01       |            |       | ** | 13,469,663 |
| AMERIPRISE FINANCIAL INC SR UNSECURED 10/23 4      | 10/15/2023 | 4%    | ** | 105,927    |
| AMERIS BANCORP COMMON STOCK USD1.                  |            |       | ** | 25,589     |
| AMGEN INC SR UNSECURED 06/17 5.85                  | 6/1/2017   | 5.85% | ** | 220,299    |
| AMGEN INC SR UNSECURED 06/18 6.15                  | 6/1/2018   | 6.15% | ** | 369,917    |
| AMGEN INC SR UNSECURED 02/19 5.7                   | 2/1/2019   | 5.7%  | ** | 14,707,780 |

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| Security Name                                     | Maturity Date | Coupon Rate | Cost | Fair Value (In Dollars) |
|---|---------------|-------------|------|-------------------------|
| AMGEN INC SR UNSECURED 10/20 3.45                 | 10/1/2020     | 3.45%       | **   | 805,222                 |
| AMGEN INC SR UNSECURED 06/16 2.3                  | 6/15/2016     | 2.3%        | **   | 40,632                  |
| AMGEN INC SR UNSECURED 06/21 4.1                  | 6/15/2021     | 4.1%        | **   | 177,081                 |
| AMGEN INC SR UNSECURED 11/21 3.875                | 11/15/2021    | 3.88%       | **   | 417,323                 |
| AMGEN INC SR UNSECURED 05/22 3.625                | 5/15/2022     | 3.63%       | **   | 252,221                 |
| AMGEN INC SR UNSECURED 05/17 2.125                | 5/15/2017     | 2.13%       | **   | 411,327                 |
| AMGEN INC SR UNSECURED 05/17 1.25                 | 5/22/2017     | 1.25%       | **   | 297,633                 |
| AMGEN INC SR UNSECURED 05/19 VAR                  | 5/22/2019     | 0.83%       | **   | 4,999,835               |
| AMGEN INC SR UNSECURED 05/19 2.2                  | 5/22/2019     | 2.2%        | **   | 99,580                  |
| AMGEN INC SR UNSECURED 05/24 3.625                | 5/22/2024     | 3.63%       | **   | 17,294,744              |
| AMKOR TECHNOLOGY INC COMMON STOCK USD.001         |               |             | **   | 109,163                 |
| AMPCO PITTSBURGH CORP COMMON STOCK USD1.0         |               |             | **   | 19,731                  |
| AMPHENOL CORP CL A COMMON STOCK USD.001           |               |             | **   | 1,926,398               |
| AMSURG CORP COMMON STOCK NPV                      |               |             | **   | 252,415                 |
| ANADARKO PETROLEUM CORP COMMON STOCK USD.1        |               |             | **   | 5,020,538               |
| ANADARKO PETROLEUM CORP SR UNSECURED 09/16 5.95   | 9/15/2016     | 5.95%       | **   | 4,442,205               |
| ANADARKO PETROLEUM CORP SR UNSECURED 09/36 6.45   | 9/15/2036     | 6.45%       | **   | 216,305                 |
| ANADARKO PETROLEUM CORP SR UNSECURED 09/17 6.375  | 9/15/2017     | 6.38%       | **   | 2,701,679               |
| ANALOGIC CORP COMMON STOCK USD.05                 |               |             | **   | 104,070                 |
| ANDERSONS INC/THE COMMON STOCK NPV                |               |             | **   | 147,038                 |
| ANGIODYNAMICS INC COMMON STOCK USD.01             |               |             | **   | 70,147                  |
| ANHEUSER BUSCH COS LLC COMPANY GUAR 10/16 5.05    | 10/15/2016    | 5.05%       | **   | 267,343                 |
| ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/15 4.125 | 1/15/2015     | 4.13%       | **   | 200,187                 |
| ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/20 5.375 | 1/15/2020     | 5.38%       | **   | 3,029,804               |
| ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/15 3.625 | 4/15/2015     | 3.63%       | **   | 605,282                 |
| ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/20 5     | 4/15/2020     | 5%          | **   | 1,358,457               |
| ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/19 7.75  | 1/15/2019     | 7.75%       | **   | 454,215                 |
| ANHEUSER BUSCH INBEV WOR COMPANY GUAR 07/17 1.375 | 7/15/2017     | 1.38%       | **   | 424,623                 |
| ANHEUSER BUSCH INBEV FIN COMPANY GUAR 01/16 0.8   | 1/15/2016     | 0.8%        | **   | 1,136,831               |
| ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/24 3.7   | 2/1/2024      | 3.7%        | **   | 534,964                 |
| ANIKA THERAPEUTICS INC COMMON STOCK USD.01        |               |             | **   | 1,005,463               |
| ANIXTER INTERNATIONAL INC COMMON STOCK USD1.      |               |             | **   | 244,769                 |
| ANTHEM INC COMMON STOCK USD.01                    |               |             | **   | 3,971,172               |



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|   |           |       |    |             |
|---|-----------|-------|----|-------------|
| AON CORP COMPANY GUAR 09/15 3.5                 | 9/30/2015 | 3.5%  | ** | 6,351,339   |
| APACHE CORP SR UNSECURED 09/40 5.1              | 9/1/2040  | 5.1%  | ** | 58,772      |
| APACHE CORP SR UNSECURED 04/22 3.25             | 4/15/2022 | 3.25% | ** | 2,823,780   |
| APACHE CORP SR UNSECURED 04/17 1.75             | 4/15/2017 | 1.75% | ** | 699,317     |
| APOLLO EDUCATION GROUP INC COMMON STOCK<br>NPV  |           |       | ** | 356,620     |
| APOLLO GLOBAL MANAGEMENT A MLP                  |           |       | ** | 4,008,600   |
| APIDOS CLO APID 2006 3A A1 144A                 | 6/12/2020 | 0.5%  | ** | 340,803     |
| APPALACHIAN POWER CO SR UNSECURED 06/17 5       | 6/1/2017  | 5%    | ** | 215,762     |
| APPLE INC COMMON STOCK USD.00001                |           |       | ** | 149,936,329 |
| APPLE INC SR UNSECURED 05/16 0.45               | 5/3/2016  | 0.45% | ** | 11,697,306  |
| APPLE INC SR UNSECURED 05/18 1                  | 5/3/2018  | 1%    | ** | 98,516      |
| APPLE INC SR UNSECURED 05/23 2.4                | 5/3/2023  | 2.4%  | ** | 97,200      |
| APPLE INC SR UNSECURED 05/21 2.85               | 5/6/2021  | 2.85% | ** | 29,414,163  |
| APPLIED INDUSTRIAL TECH INC COMMON STOCK<br>NPV |           |       | ** | 182,223     |
| APPLIED MATERIALS INC COMMON STOCK USD.01       |           |       | ** | 11,691,168  |

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| Security Name                                       | Maturity Date | Coupon Rate | Cost | Fair Value (In Dollars) |
|---|---------------|-------------|------|-------------------------|
| APTARGROUP INC COMMON STOCK USD.01                  |               |             | **   | 278,121                 |
| APPROACH RESOURCES INC COMMON STOCK USD.01          |               |             | **   | 17,029                  |
| ARC PROPERTIES OPERATING COMPANY GUAR 02/17<br>2    | 2/6/2017      | 2%          | **   | 12,185,927              |
| ARCBEST CORP COMMON STOCK USD.01                    |               |             | **   | 1,222,406               |
| ARCH COAL INC COMMON STOCK USD.01                   |               |             | **   | 25,178                  |
| ARCTIC CAT INC COMMON STOCK USD.01                  |               |             | **   | 40,009                  |
| ARENA PHARMACEUTICALS INC COMMON STOCK<br>USD.0001  |               |             | **   | 2,467,968               |
| ARGENT SECURITIES INC. ARSI 2003 W3 M1              | 9/25/2033     | 1.28%       | **   | 471,604                 |
| ARGENT SECURITIES INC. ARSI 2004 W5 AV3B            | 4/25/2034     | 1.06%       | **   | 1,042,760               |
| ARGENT SECURITIES INC. ARSI 2004 W11 M2             | 11/25/2034    | 1.22%       | **   | 3,320,549               |
| ARES MANAGEMENT LP MLP                              |               |             | **   | 1,743,138               |
| ARIZONA PUBLIC SERVICE SR UNSECURED 05/15 4.65      | 5/15/2015     | 4.65%       | **   | 182,519                 |
| ARIZONA PUBLIC SERVICE SR UNSECURED 08/16 6.25      | 8/1/2016      | 6.25%       | **   | 406,131                 |
| ARIZONA PUBLIC SERVICE SR UNSECURED 04/42 4.5       | 4/1/2042      | 4.5%        | **   | 26,479                  |
| HAMMERSON PLC REIT GBP.25                           |               |             | **   | 64,515                  |
| STANDARD CHARTERED PLC COMMON STOCK USD.5           |               |             | **   | 3,794,872               |
| HAYS PLC COMMON STOCK GBP.01                        |               |             | **   | 1,280,179               |
| ARM HOLDINGS PLC SPONS ADR ADR NPV                  |               |             | **   | 5,235,928               |
| ARROW ELECTRONICS INC COMMON STOCK USD1.            |               |             | **   | 557,770                 |
| ARROW ELECTRONICS INC SR UNSECURED 01/27 7.5        | 1/15/2027     | 7.5%        | **   | 98,042                  |
| ARROW ELECTRONICS INC SR UNSECURED 03/18 3          | 3/1/2018      | 3%          | **   | 271,741                 |
| ARROW ELECTRONICS INC SR UNSECURED 11/15 3.375      | 11/1/2015     | 3.38%       | **   | 594,528                 |
| ARROW FINANCIAL CORP COMMON STOCK USD1.             |               |             | **   | 33,813                  |
| ARTISAN PARTNERS ASSET MA A COMMON STOCK<br>USD.01  |               |             | **   | 2,930,740               |
| ARUBA NETWORKS INC COMMON STOCK USD.0001            |               |             | **   | 3,469,427               |
| ASBURY AUTOMOTIVE GROUP COMMON STOCK<br>USD.01      |               |             | **   | 4,149,787               |
| ASCENA RETAIL GROUP INC COMMON STOCK USD.01         |               |             | **   | 131,315                 |
| ASCENT CAPITAL GROUP INC A COMMON STOCK<br>USD.01   |               |             | **   | 70,503                  |
| ASHFORD HOSPITALITY TRUST REIT USD.01               |               |             | **   | 50,482                  |
| ASHLAND INC COMMON STOCK USD.01                     |               |             | **   | 333,172                 |
| ASPEN TECHNOLOGY INC COMMON STOCK USD.1             |               |             | **   | 5,390,804               |
| ASSET BACKED SECURITIES CORP H ABSHE 2003 HE7<br>M1 | 12/15/2033    | 1.13%       | **   | 2,109,533               |
| IMPERIAL TOBACCO GROUP PLC COMMON STOCK<br>GBP.1    |               |             | **   | 535,243                 |
| ASSOCIATED BANC CORP COMMON STOCK USD.01            |               |             | **   | 282,617                 |
| ASSOCIATED ESTATES REALTY CP REIT NPV               |               |             | **   | 92,770                  |
| ASSURANT INC COMMON STOCK USD.01                    |               |             | **   | 490,985                 |
| ASTA FUNDING INC COMMON STOCK USD.01                |               |             | **   | 11,620                  |
| ASTEC INDUSTRIES INC COMMON STOCK USD.2             |               |             | **   | 88,644                  |
| ASTORIA FINANCIAL CORP COMMON STOCK USD.01          |               |             | **   | 132,825                 |
| ASTRAZENECA PLC SPONS ADR ADR                       |               |             | **   | 10,518,643              |

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|   |           |       |    |           |
|---|-----------|-------|----|-----------|
| ASTRAZENECA PLC SR UNSECURED 09/37 6.45             | 9/15/2037 | 6.45% | ** | 60,637    |
| ASTRO MED INC COMMON STOCK USD.05                   |           |       | ** | 13,547    |
| ATHENAHEALTH INC COMMON STOCK USD.01                |           |       | ** | 3,811,949 |
| ATLANTIC TELE NETWORK INC COMMON STOCK<br>USD.01    |           |       | ** | 103,886   |
| ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK<br>USD.01 |           |       | ** | 126,307   |
| ATMEL CORP COMMON STOCK USD.001                     |           |       | ** | 2,278,087 |
| ATMOS ENERGY CORP SR UNSECURED 06/17 6.35           | 6/15/2017 | 6.35% | ** | 379,726   |
| ATMOS ENERGY CORP SR UNSECURED 03/19 8.5            | 3/15/2019 | 8.5%  | ** | 161,579   |

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| Security Name  | Maturity Date | Coupon Rate | Cost | Fair Value (In Dollars) |
|--|---------------|-------------|------|-------------------------|
| ATMOS ENERGY CORP SR UNSECURED 10/44 4.125           | 10/15/2044    | 4.13%       | **   | 69,451                  |
| ATWOOD OCEANICS INC COMMON STOCK USD1.               |               |             | **   | 162,844                 |
| AUST + NZ BANKING GROUP SR UNSECURED 144A 03/16 3.25 | 3/1/2016      | 3.25%       | **   | 205,991                 |
| AUST + NZ BANKING GROUP UNSECURED 144A 07/16 VAR     | 7/15/2016     | 0.41%       | **   | 6,497,654               |
| AUST + NZ BANKING GRP NY SR UNSECURED 02/16 0.9      | 2/12/2016     | 0.9%        | **   | 15,493,384              |
| AUTODESK INC COMMON STOCK USD.01                     |               |             | **   | 23,127,965              |
| AUTOMATIC DATA PROCESSING COMMON STOCK USD.1         |               |             | **   | 7,142,641               |
| AUTOZONE INC SR UNSECURED 06/16 6.95                 | 6/15/2016     | 6.95%       | **   | 324,879                 |
| AUTOZONE INC SR UNSECURED 01/15 5.75                 | 1/15/2015     | 5.75%       | **   | 375,524                 |
| AVALONBAY COMMUNITIES IN SR UNSECURED 10/20 3.625    | 10/1/2020     | 3.63%       | **   | 5,200,455               |
| AVENTURA MALL TRUST AVMT 2013 AVM A 144A             | 12/5/2032     | 3.74%       | **   | 2,663,936               |
| AVIATION CAPITAL GROUP SR UNSECURED 144A 10/20 7.125 | 10/15/2020    | 7.13%       | **   | 356,826                 |
| AVIS BUDGET GROUP INC COMMON STOCK USD.01            |               |             | **   | 4,321,400               |
| AVIS BUDGET RENTAL CAR FUNDING AESOP 2010 5A A 144A  | 3/20/2017     | 3.15%       | **   | 685,372                 |
| AVIS BUDGET RENTAL CAR FUNDING AESOP 2012 2A A 144A  | 5/20/2018     | 2.8%        | **   | 3,169,055               |
| AVIS BUDGET RENTAL CAR FUNDING AESOP 2012 3A A 144A  | 3/20/2019     | 2.1%        | **   | 100,032                 |
| AVIS BUDGET RENTAL CAR FUNDING AESOP 2013 1A A 144A  | 9/20/2019     | 1.92%       | **   | 15,170,139              |
| AVNET INC COMMON STOCK USD1.                         |               |             | **   | 586,449                 |
| HSBC HOLDINGS PLC COMMON STOCK USD.5                 |               |             | **   | 8,552,194               |
| AXCELIS TECHNOLOGIES INC COMMON STOCK USD.001        |               |             | **   | 28,600                  |
| AXIALL CORP COMMON STOCK USD.01                      |               |             | **   | 296,016                 |
| AXIS SPECIALTY FINANCE COMPANY GUAR 06/20 5.875      | 6/1/2020      | 5.88%       | **   | 951,535                 |
| AXIS SPECIALTY FINAN PLC COMPANY GUAR 04/19 2.65     | 4/1/2019      | 2.65%       | **   | 2,506,318               |
| BB UBS TRUST BBUBS 2012 TFT A 144A                   | 6/5/2030      | 2.89%       | **   | 450,377                 |
| BB+T CORPORATION SUBORDINATED 12/15 5.2              | 12/23/2015    | 5.2%        | **   | 57,194                  |
| BB+T CORPORATION SUBORDINATED 11/19 5.25             | 11/1/2019     | 5.25%       | **   | 53,472                  |
| B+G FOODS INC COMMON STOCK USD.01                    |               |             | **   | 156,287                 |
| BANK OF AMERICA CREDIT CARD TR BACCT 2014 A1 A       | 6/15/2021     | 0.54%       | **   | 12,834,904              |
| BANK OF AMERICA CREDIT CARD TR BACCT 2014 A2 A       | 9/16/2019     | 0.43%       | **   | 2,006,318               |
| BANK OF AMERICA CREDIT CARD TR BACCT 2014 A3 A       | 1/15/2020     | 0.45%       | **   | 17,396,868              |
| BAE SYSTEMS PLC SR UNSECURED 144A 10/16 3.5          | 10/11/2016    | 3.5%        | **   | 10,299,236              |
|  | 8/15/2015     | 5.2%        | **   | 6,901,363               |

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|   |            |       |    |            |  |
|---|------------|-------|----|------------|--|
| BAE SYSTEMS HOLDINGS INC COMPANY GUAR 144A<br>08/15 5.2 |            |       |    |            |  |
| BAMLL DB TRUST BMLDB 2012 OSI A1 144A                   | 4/13/2029  | 2.34% | ** | 1,466,018  |  |
| BANC OF AMERICA MERRILL LYNCH BAMLL 2014 FL1<br>A       | 12/15/2031 | 1.56% | ** | 8,493,865  |  |
| BB+T CORPORATION SR UNSECURED 04/16 3.95                | 4/29/2016  | 3.95% | ** | 311,600    |  |
| BB+T CORPORATION SR UNSECURED 03/16 3.2                 | 3/15/2016  | 3.2%  | ** | 1,641,954  |  |
| BB+T CORPORATION SR UNSECURED 08/17 1.6                 | 8/15/2017  | 1.6%  | ** | 4,005,848  |  |
| BB+T CORPORATION SR UNSECURED 01/18 1.45                | 1/12/2018  | 1.45% | ** | 6,933,157  |  |
| BB+T CORPORATION 06/18 2.05                             | 6/19/2018  | 2.05% | ** | 5,768,762  |  |
| BB+T CORPORATION SR UNSECURED 02/19 2.25                | 2/1/2019   | 2.25% | ** | 225,461    |  |
| BB+T CORPORATION SR UNSECURED 01/20 2.45                | 1/15/2020  | 2.45% | ** | 7,330,037  |  |
| BG ENERGY CAPITAL PLC COMPANY GUAR 144A 10/16<br>2.875  | 10/15/2016 | 2.88% | ** | 205,002    |  |
| BHP BILLITON FIN USA LTD COMPANY GUAR 04/19 6.5         | 4/1/2019   | 6.5%  | ** | 546,543    |  |
| BHP BILLITON FIN USA LTD COMPANY GUAR 02/17<br>1.625    | 2/24/2017  | 1.63% | ** | 2,646,704  |  |
| BHP BILLITON FIN USA LTD COMPANY GUAR 09/18<br>2.05     | 9/30/2018  | 2.05% | ** | 6,070,450  |  |
| BHP BILLITON FIN USA LTD COMPANY GUAR 09/43 5           | 9/30/2043  | 5%    | ** | 85,014     |  |
| BP CAPITAL MARKETS PLC COMPANY GUAR 03/15<br>3.875      | 3/10/2015  | 3.88% | ** | 4,577,605  |  |
| BP CAPITAL MARKETS PLC COMPANY GUAR 10/15<br>3.125      | 10/1/2015  | 3.13% | ** | 17,645,851 |  |

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| Security Name                                    | Maturity Date | Coupon Rate | Cost | Fair Value (In Dollars) |
|--|---------------|-------------|------|-------------------------|
| BP CAPITAL MARKETS PLC COMPANY GUAR 10/20 4.5    | 10/1/2020     | 4.5%        | **   | 2,596,726               |
| BP CAPITAL MARKETS PLC COMPANY GUAR 03/16 3.2    | 3/11/2016     | 3.2%        | **   | 4,210,520               |
| BP CAPITAL MARKETS PLC COMPANY GUAR 11/16 2.248  | 11/1/2016     | 2.25%       | **   | 2,365,800               |
| BP CAPITAL MARKETS PLC COMPANY GUAR 11/21 3.561  | 11/1/2021     | 3.56%       | **   | 658,991                 |
| BP CAPITAL MARKETS PLC COMPANY GUAR 05/22 3.245  | 5/6/2022      | 3.25%       | **   | 12,961,369              |
| BP CAPITAL MARKETS PLC COMPANY GUAR 11/15 0.7    | 11/6/2015     | 0.7%        | **   | 9,127,163               |
| BP CAPITAL MARKETS PLC COMPANY GUAR 11/17 1.375  | 11/6/2017     | 1.38%       | **   | 989,100                 |
| BP CAPITAL MARKETS PLC COMPANY GUAR 05/18 1.375  | 5/10/2018     | 1.38%       | **   | 210,201                 |
| BP CAPITAL MARKETS PLC COMPANY GUAR 02/24 3.814  | 2/10/2024     | 3.81%       | **   | 135,876                 |
| BNP PARIBAS SR UNSECURED 09/17 2.375             | 9/14/2017     | 2.38%       | **   | 5,410,993               |
| BNP PARIBAS COMPANY GUAR 03/15 3.25              | 3/11/2015     | 3.25%       | **   | 1,508,003               |
| BNP PARIBAS COMPANY GUAR 01/21 5                 | 1/15/2021     | 5%          | **   | 11,310                  |
| BNP PARIBAS HOME LOAN COVERED 144A 11/15 2.2     | 11/2/2015     | 2.2%        | **   | 1,719,458               |
| BNP PARIBAS SR UNSECURED 08/18 2.7               | 8/20/2018     | 2.7%        | **   | 3,454,411               |
| BNP PARIBAS 12/16 1.25                           | 12/12/2016    | 1.25%       | **   | 9,993,520               |
| BPCE SA COMPANY GUAR 02/17 1.625                 | 2/10/2017     | 1.63%       | **   | 3,447,152               |
| BPCE SA COMPANY GUAR 04/24 4                     | 4/15/2024     | 4%          | **   | 20,903,320              |
| BPCE SA COMPANY GUAR 11/16 VAR                   | 11/18/2016    | 1%          | **   | 1,000,698               |
| BPCE SA COMPANY GUAR 06/17 VAR                   | 6/23/2017     | 0.86%       | **   | 9,999,460               |
| BPCE SA UNSECURED 07/17 1.6125                   | 7/25/2017     | 1.61%       | **   | 1,636,295               |
| BPCE SA SUBORDINATED 144A 07/24 4.625            | 7/11/2024     | 4.63%       | **   | 8,543,524               |
| BPCE SA SUBORDINATED 144A 03/25 4.5              | 3/15/2025     | 4.5%        | **   | 879,414                 |
| BMW VEHICLE OWNER TRUST BMWOT 2013 A A2          | 2/25/2016     | 0.41%       | **   | 461,979                 |
| BAIDU INC SPON ADR ADR USD.00005                 |               |             | **   | 35,102,593              |
| BAKER HUGHES INC COMMON STOCK USD1.              |               |             | **   | 947,975                 |
| BAKER HUGHES INC SR UNSECURED 11/18 7.5          | 11/15/2018    | 7.5%        | **   | 3,043,779               |
| BALDWIN + LYONS INC CL B COMMON STOCK NPV        |               |             | **   | 31,709                  |
| BALTIMORE GAS + ELECTRIC SR UNSECURED 10/16 5.9  | 10/1/2016     | 5.9%        | **   | 162,616                 |
| BALTIMORE GAS + ELECTRIC SR UNSECURED 07/23 3.35 | 7/1/2023      | 3.35%       | **   | 343,376                 |
| BANCFIRST CORP COMMON STOCK USD1.                |               |             | **   | 97,430                  |
| BANCO BRADESCO ADR ADR NPV                       |               |             | **   | 668,634                 |
| BANC OF AMERICA COMMERCIAL MOR BACM 2005 3 A3A   | 7/10/2043     | 4.62%       | **   | 2,803,211               |
| BANC OF AMERICA COMMERCIAL MOR BACM 2005 3 A4    | 7/10/2043     | 4.67%       | **   | 1,309,875               |
| BANC OF AMERICA COMMERCIAL MOR BACM 2005 4 A5A   | 7/10/2045     | 4.93%       | **   | 1,544,440               |
| BANC OF AMERICA COMMERCIAL MOR BACM 2006 3 A4    | 7/10/2044     | 5.89%       | **   | 1,375,227               |

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|   |            |       |    |            |
|---|------------|-------|----|------------|
| BANC OF AMERICA COMMERCIAL MOR BACM 2006 2<br>A4      | 5/10/2045  | 5.73% | ** | 14,032,145 |
| BANC OF AMERICA COMMERCIAL MOR BACM 2006 2<br>AJ      | 5/10/2045  | 5.76% | ** | 8,520,393  |
| BANC OF AMERICA COMMERCIAL MOR BACM 2006 6<br>A2      | 10/10/2045 | 5.31% | ** | 168,033    |
| BANC OF AMERICA COMMERCIAL MOR BACM 2006 5<br>A2      | 9/10/2047  | 5.32% | ** | 108,314    |
| BANC OF AMERICA COMMERCIAL MOR BACM 2006 5<br>A4      | 9/10/2047  | 5.41% | ** | 156,915    |
| BANC OF AMERICA COMMERCIAL MOR BACM 2006 5<br>AM      | 9/10/2047  | 5.45% | ** | 282,890    |
| BANC OF AMERICA COMMERCIAL MOR BACM 2007 3<br>A3      | 6/10/2049  | 5.55% | ** | 1,663,813  |
| BANC OF AMERICA COMMERCIAL MOR BACM 2007 3<br>A4      | 6/10/2049  | 5.55% | ** | 26,281,444 |
| BANC OF AMERICA COMMERCIAL MOR BACM 2007 3<br>A5      | 6/10/2049  | 5.38% | ** | 1,726,350  |
| BANC OF AMERICA COMMERCIAL MOR BACM 2007 4<br>A1A     | 2/10/2051  | 5.77% | ** | 3,522,148  |
| BANC OF AMERICA COMMERCIAL MOR BACM 2007 5<br>A3      | 2/10/2051  | 5.62% | ** | 109,070    |
| BANC OF AMERICA LARGE LOAN BALL 2009 UB2<br>A4AA 144A | 2/24/2051  | 5.67% | ** | 3,143,342  |
| BANC OF AMERICA LARGE LOAN BALL 2010 UB5 A4A<br>144A  | 2/17/2051  | 5.65% | ** | 77,360     |

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| Security Name  | Maturity Date | Coupon Rate | Cost | Fair Value (In Dollars) |
|--|---------------|-------------|------|-------------------------|
| BANCO NAC DE DESEN ECONO SR UNSECURED 144A 06/18 6.369 | 6/16/2018     | 6.37%       | **   | 149,240                 |
| BANCO NAC DE DESEN ECONO SR UNSECURED 144A 06/19 6.5   | 6/10/2019     | 6.5%        | **   | 63,600                  |
| BANCO NAC DE DESEN ECONO SR UNSECURED 144A 09/16 3.375 | 9/26/2016     | 3.38%       | **   | 2,207,480               |
| BANCO SANTANDER CHILE ADR ADR                          |               |             | **   | 228,752                 |
| BANCO SANTANDER BRAS CI SR UNSECURED 144A 01/16 4.25   | 1/14/2016     | 4.25%       | **   | 304,200                 |
| BANCORPSOUTH INC COMMON STOCK USD2.5                   |               |             | **   | 2,828,719               |
| BANCORP INC/THE COMMON STOCK USD1.                     |               |             | **   | 27,900                  |
| BANC OF AMERICA FUNDING CORPOR BAFC 2012 R5 A 144A     | 10/3/2039     | 0.41%       | **   | 3,308,092               |
| BANC OF CALIFORNIA INC COMMON STOCK USD.01             |               |             | **   | 32,919                  |
| BANK OF AMERICA CORP COMMON STOCK USD.01               |               |             | **   | 28,397,692              |
| BANK OF AMERICA CORP SR UNSECURED 10/16 VAR            | 10/14/2016    | 0.49%       | **   | 4,868,791               |
| BANK OF AMERICA CORP SR UNSECURED 10/16 5.625          | 10/14/2016    | 5.63%       | **   | 2,682,567               |
| BANK OF AMERICA CORP SUBORDINATED 03/19 5.49           | 3/15/2019     | 5.49%       | **   | 331,955                 |
| BANK OF AMERICA CORP SR UNSECURED 09/17 6              | 9/1/2017      | 6%          | **   | 31,464,203              |
| BANK OF AMERICA CORP SR UNSECURED 12/17 5.75           | 12/1/2017     | 5.75%       | **   | 5,281,408               |
| BANK OF AMERICA NA SR UNSECURED 11/16 1.125            | 11/14/2016    | 1.13%       | **   | 996,394                 |
| BANK OF AMERICA NA SR UNSECURED 05/17 VAR              | 5/8/2017      | 0.65%       | **   | 1,198,013               |
| BANK OF AMERICA CORP SR UNSECURED 06/19 7.625          | 6/1/2019      | 7.63%       | **   | 2,411,181               |
| BANK OF AMERICA CORP SR UNSECURED 08/16 6.5            | 8/1/2016      | 6.5%        | **   | 4,233,891               |
| BANK OF AMERICA CORP SR UNSECURED 04/15 4.5            | 4/1/2015      | 4.5%        | **   | 5,046,980               |
| BANK OF AMERICA CORP SR UNSECURED 07/20 5.625          | 7/1/2020      | 5.63%       | **   | 1,986,840               |
| BANK OF AMERICA CORP SR UNSECURED 03/16 3.625          | 3/17/2016     | 3.63%       | **   | 205,619                 |
| BANK OF AMERICA CORP SR UNSECURED 05/21 5              | 5/13/2021     | 5%          | **   | 4,050,546               |
| BANK OF AMERICA CORP SR UNSECURED 07/16 3.75           | 7/12/2016     | 3.75%       | **   | 11,206,912              |
| BANK OF AMERICA CORP SR UNSECURED 03/17 3.875          | 3/22/2017     | 3.88%       | **   | 701,018                 |
| BANK OF AMERICA CORP SR UNSECURED 10/15 1.5            | 10/9/2015     | 1.5%        | **   | 2,510,253               |
| BANK OF AMERICA CORP SR UNSECURED 01/16 1.25           | 1/11/2016     | 1.25%       | **   | 8,690,216               |
| BANK OF AMERICA CORP SR UNSECURED 01/18 2              | 1/11/2018     | 2%          | **   | 10,691,868              |
| BANK OF AMERICA CORP SR UNSECURED 01/23 3.3            | 1/11/2023     | 3.3%        | **   | 4,239,326               |
| BANK OF AMERICA CORP SR UNSECURED 01/19 2.6            | 1/15/2019     | 2.6%        | **   | 9,582,942               |
| BANK OF AMERICA CORP SR UNSECURED 11/16 1.35           | 11/21/2016    | 1.35%       | **   | 2,492,893               |
| BANK OF AMERICA CORP SR UNSECURED 01/24 4.125          | 1/22/2024     | 4.13%       | **   | 3,759,555               |
| BANK OF AMERICA CORP SR UNSECURED 01/44 5              | 1/21/2044     | 5%          | **   | 4,703,265               |
| BANK OF AMERICA CORP SR UNSECURED 04/19 2.65           | 4/1/2019      | 2.65%       | **   | 8,930,025               |
| BANK OF AMERICA CORP SR UNSECURED 04/24 4              | 4/1/2024      | 4%          | **   | 13,822,262              |
| BANK OF AMERICA CORP SUBORDINATED 08/24 4.2            | 8/26/2024     | 4.2%        | **   | 6,132,725               |
| BANK OF AMERICA CORP SR UNSECURED 08/17 1.7            | 8/25/2017     | 1.7%        | **   | 311,071                 |
| BANK OF AMERICA CORP SR UNSECURED 07/23 4.1            | 7/24/2023     | 4.1%        | **   | 22,116                  |
| BANK OF HAWAII CORP COMMON STOCK USD.01                |               |             | **   | 2,455,434               |
| BANK OF MONTREAL SR UNSECURED 11/15 0.8                | 11/6/2015     | 0.8%        | **   | 2,895,367               |
| BANK OF MONTREAL SR UNSECURED 11/22 2.55               | 11/6/2022     | 2.55%       | **   | 147,128                 |
| BANK OF MONTREAL SR UNSECURED 07/16 VAR                | 7/15/2016     | 0.75%       | **   | 11,954,371              |



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|   |           |       |    |           |
|---|-----------|-------|----|-----------|
| BANK OF MONTREAL SR UNSECURED 07/17 1.3             | 7/14/2017 | 1.3%  | ** | 4,189,259 |
| BANK OF MONTREAL COMMON STOCK NPV                   |           |       | ** | 624,376   |
| BANK OF MONTREAL COVERED 144A 06/15 2.85            | 6/9/2015  | 2.85% | ** | 1,434,207 |
| BANK MUTUAL CORP COMMON STOCK USD.01                |           |       | ** | 32,345    |
| BANK OF THE OZARKS COMMON STOCK USD.01              |           |       | ** | 6,146,187 |
| BANK OF NEW YORK MELLON CORP COMMON STOCK<br>USD.01 |           |       | ** | 9,005,201 |

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| Security Name  | Maturity Date | Coupon Rate | Cost | Fair Value (In Dollars) |
|--|---------------|-------------|------|-------------------------|
| BANK OF NEW YORK MELLON SR UNSECURED 06/15 2.95      | 6/18/2015     | 2.95%       | **   | 303,370                 |
| BANK OF NEW YORK MELLON SR UNSECURED 01/16 2.5       | 1/15/2016     | 2.5%        | **   | 560,478                 |
| BANK OF NEW YORK MELLON SR UNSECURED 02/15 1.2       | 2/20/2015     | 1.2%        | **   | 179,058                 |
| BANK OF NEW YORK MELLON SR UNSECURED 01/18 1.3       | 1/25/2018     | 1.3%        | **   | 1,292,743               |
| BANK OF NEW YORK MELLON SR UNSECURED 03/16 0.7       | 3/4/2016      | 0.7%        | **   | 3,996,112               |
| BANK OF NEW YORK MELLON SR UNSECURED 08/18 VAR       | 8/1/2018      | 0.79%       | **   | 10,376,746              |
| BANK OF NEW YORK MELLON SR UNSECURED 01/19 2.1       | 1/15/2019     | 2.1%        | **   | 15,048                  |
| BANK OF NEW YORK MELLON SR UNSECURED 11/25 3.95      | 11/18/2025    | 3.95%       | **   | 14,986                  |
| BANK OF NEW YORK MELLON SR UNSECURED 05/19 2.2       | 5/15/2019     | 2.2%        | **   | 71,199                  |
| BANK OF NEW YORK MELLON SR UNSECURED 09/19 2.3       | 9/11/2019     | 2.3%        | **   | 12,556,850              |
| BANK OF NOVA SCOTIA COMMON STOCK NPV                 |               |             | **   | 778,602                 |
| BANK OF NOVA SCOTIA SR UNSECURED 01/15 3.4           | 1/22/2015     | 3.4%        | **   | 1,076,690               |
| BANK OF NOVA SCOTIA SR UNSECURED 03/16 2.9           | 3/29/2016     | 2.9%        | **   | 7,688,761               |
| BANK OF NOVA SCOTIA SR UNSECURED 10/15 0.75          | 10/9/2015     | 0.75%       | **   | 5,619,307               |
| BANK OF NOVA SCOTIA SR UNSECURED 10/18 2.05          | 10/30/2018    | 2.05%       | **   | 350,429                 |
| BANK OF NOVA SCOTIA SR UNSECURED 07/17 1.3           | 7/21/2017     | 1.3%        | **   | 5,139,207               |
| BANK OF NOVA SCOTIA COVERED 144A 10/15 1.65          | 10/29/2015    | 1.65%       | **   | 723,221                 |
| BANK OF NOVA SCOTIA COVERED 09/19 2.125              | 9/11/2019     | 2.13%       | **   | 8,027,278               |
| BK TOKYO MITSUBISHI UFJ SR UNSECURED 144A 01/15 3.85 | 1/22/2015     | 3.85%       | **   | 1,652,747               |
| BK TOKYO MITSUBISHI UFJ SR UNSECURED 144A 02/16 1    | 2/26/2016     | 1%          | **   | 200,036                 |
| BK TOKYO MITSUBISHI UFJ SR UNSECURED 144A 09/24 3.25 | 9/8/2024      | 3.25%       | **   | 19,944,607              |
| OXFORD INSTRUMENTS PLC COMMON STOCK GBP.05           |               |             | **   | 677,923                 |
| BANNER CORPORATION COMMON STOCK USD.01               |               |             | **   | 83,760                  |
| BANQUE FED CRED MUTUEL 01/17 1.7                     | 1/20/2017     | 1.7%        | **   | 3,709,068               |
| BAR HARBOR BANKSHARES COMMON STOCK USD2.             |               |             | **   | 19,680                  |
| ASSOCIATED BRITISH FOODS PLC COMMON STOCK GBP.0568   |               |             | **   | 1,617,517               |
| BACARDI LTD COMPANY GUAR 144A 04/19 8.2              | 4/1/2019      | 8.2%        | **   | 201,136                 |
| BARCLAYS PLC SR UNSECURED 11/19 2.75                 | 11/8/2019     | 2.75%       | **   | 9,302,810               |
| BARCLAYS BANK PLC SUBORDINATED 144A 06/21 10.179     | 6/12/2021     | 10.18%      | **   | 14,164,314              |
| BARCLAYS BANK PLC SR UNSECURED 09/16 5               | 9/22/2016     | 5%          | **   | 12,387,565              |
| BARCLAYS BANK PLC SUBORDINATED 04/23 VAR             | 4/10/2023     | 7.75%       | **   | 3,161,000               |
| BARCLAYS BANK PLC SR UNSECURED 02/19 2.5             | 2/20/2019     | 2.5%        | **   | 303,986                 |

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|  |            |       |    |            |
|--|------------|-------|----|------------|
| BARCLAYS BANK PLC SR UNSECURED 05/24 3.75        | 5/15/2024  | 3.75% | ** | 587,528    |
| BARCLAYS BANK PLC SUBORDINATED 144A 12/17 6.05   | 12/4/2017  | 6.05% | ** | 956,923    |
| BARCLAYS BANK PLC SUBORDINATED 11/22 7.625       | 11/21/2022 | 7.63% | ** | 874,740    |
| BARCLAYS BANK PLC SR UNSECURED 02/15 2.75        | 2/23/2015  | 2.75% | ** | 12,133,275 |
| BARNES + NOBLE INC COMMON STOCK USD.001          |            |       | ** | 135,651    |
| BARNES GROUP INC COMMON STOCK USD.01             |            |       | ** | 2,593,180  |
| BARRICK GOLD CORP SR UNSECURED 04/19 6.95        | 4/1/2019   | 6.95% | ** | 1,480,323  |
| BARRICK GOLD CORP SR UNSECURED 04/22 3.85        | 4/1/2022   | 3.85% | ** | 596,653    |
| BARRICK GOLD CORP SR UNSECURED 05/23 4.1         | 5/1/2023   | 4.1%  | ** | 1,527,921  |
| PERSIMMON PLC COMMON STOCK GBP.1                 |            |       | ** | 2,288,089  |
| BARRETT BUSINESS SVCS INC COMMON STOCK USD.01    |            |       | ** | 14,029     |
| BILL BARRETT CORP COMMON STOCK USD.001           |            |       | ** | 38,521     |
| BARRICK NA FINANCE LLC COMPANY GUAR 05/21 4.4    | 5/30/2021  | 4.4%  | ** | 1,938,724  |
| BARRICK PD AU FIN PTY LT COMPANY GUAR 01/20 4.95 | 1/15/2020  | 4.95% | ** | 261,407    |
| BASIC ENERGY SERVICES INC COMMON STOCK USD.01    |            |       | ** | 20,119     |
| PRUDENTIAL PLC COMMON STOCK GBP.05               |            |       | ** | 2,044,813  |

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| Security Name                                     | Maturity Date | Coupon Rate | Cost | Fair Value (In Dollars) |
|---|---------------|-------------|------|-------------------------|
| BAXTER INTERNATIONAL INC SR UNSECURED 03/20 4.25  | 3/15/2020     | 4.25%       | **   | 59,142                  |
| BAXTER INTERNATIONAL INC SR UNSECURED 06/16 0.95  | 6/1/2016      | 0.95%       | **   | 4,477,190               |
| BAXTER INTERNATIONAL INC SR UNSECURED 06/23 3.2   | 6/15/2023     | 3.2%        | **   | 554,203                 |
| RIO TINTO PLC COMMON STOCK GBP.1                  |               |             | **   | 4,590,650               |
| BAYER US FINANCE LLC COMPANY GUAR 144A 10/16 VAR  | 10/7/2016     | 0.48%       | **   | 4,601,596               |
| BAYER US FINANCE LLC COMPANY GUAR 144A 10/17 1.5  | 10/6/2017     | 1.5%        | **   | 3,677,356               |
| REDROW PLC COMMON STOCK GBP.1                     |               |             | **   | 304,561                 |
| BAYVIEW FINANCIAL ACQUISITION BAYV 2006 A 2A4     | 2/28/2041     | 0.47%       | **   | 108,316                 |
| BBCN BANCORP INC COMMON STOCK USD.001             |               |             | **   | 113,487                 |
| BEACON ROOFING SUPPLY INC COMMON STOCK USD.01     |               |             | **   | 2,479,426               |
| BEAM INC SR UNSECURED 05/17 1.875                 | 5/15/2017     | 1.88%       | **   | 451,825                 |
| BEAR STEARNS ADJUSTABLE RATE M BSARM 2004 10 22A1 | 1/25/2035     | 2.52%       | **   | 123,821                 |
| BEAR STEARNS ADJUSTABLE RATE M BSARM 2005 2 A1    | 3/25/2035     | 2.58%       | **   | 4,019,586               |
| BEAR STEARNS ADJUSTABLE RATE M BSARM 2005 2 A2    | 3/25/2035     | 2.51%       | **   | 30,383                  |
| BEAR STEARNS ADJUSTABLE RATE M BSARM 2000 2 A1    | 11/25/2030    | 2.75%       | **   | 39,362                  |
| BEAR STEARNS ADJUSTABLE RATE M BSARM 2003 9 2A1   | 2/25/2034     | 2.79%       | **   | 674,738                 |
| BEAR STEARNS ADJUSTABLE RATE M BSARM 2004 2 12A2  | 5/25/2034     | 2.65%       | **   | 16,327                  |
| BEAR STEARNS ADJUSTABLE RATE M BSARM 2002 11 1A1  | 2/25/2033     | 2.35%       | **   | 3,846                   |
| BEAR STEARNS ALT A TRUST BALTA 2005 4 23A2        | 5/25/2035     | 2.55%       | **   | 2,163,317               |
| BEAR STEARNS ASSET BACKED SECU BSABS 2005 SD1 1A3 | 8/25/2043     | 0.57%       | **   | 760,325                 |
| BEAR STEARNS ASSET BACKED SECU BSABS 2004 BO1 M4  | 10/25/2034    | 1.37%       | **   | 99,471                  |
| BEAR STEARNS ADJUSTABLE RATE M BSARM 2005 5 A1    | 8/25/2035     | 2.15%       | **   | 104,237                 |
| BEAR STEARNS COMMERCIAL MORTGA BSCMS 2005 T20 A4B | 10/12/2042    | 5.13%       | **   | 1,333,999               |
| BEAR STEARNS COMMERCIAL MORTGA BSCMS 2006 T22 AM  | 4/12/2038     | 5.58%       | **   | 388,126                 |
| BEAR STEARNS COMMERCIAL MORTGA BSCMS 2006 PW11 A4 | 3/11/2039     | 5.43%       | **   | 4,136,376               |
| BEAR STEARNS ALT A TRUST BALTA 2006 8 3A1         | 2/25/2034     | 0.33%       | **   | 310,154                 |
| BEAR STEARNS ASSET BACKED SECU BSABS 2007 HE7 1A1 | 10/25/2037    | 1.17%       | **   | 991,067                 |

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|   |            |       |    |            |
|---|------------|-------|----|------------|
| BEAR STEARNS ASSET BACKED SECU BSABS 2006 SD3<br>1A1A       | 8/25/2036  | 5.5%  | ** | 1,673,372  |
| BEAR STEARNS COMMERCIAL MORTGA BSCMS 2006<br>T24 A4         | 10/12/2041 | 5.54% | ** | 10,633,294 |
| BEAR STEARNS COMMERCIAL MORTGA BSCMS 2006<br>PW14 A3        | 12/11/2038 | 5.21% | ** | 1,047,633  |
| BEAR STEARNS COMMERCIAL MORTGA BSCMS 2006<br>PW14 A1A       | 12/11/2038 | 5.19% | ** | 7,809,988  |
| BEAR STEARNS COMMERCIAL MORTGA BSCMS 2007<br>PW17 A3        | 6/11/2050  | 5.74% | ** | 1,702,912  |
| BEAR STEARNS COMMERCIAL MORTGA BSCMS 2007<br>PW17 AMFL 144A | 6/11/2050  | 0.82% | ** | 308,307    |
| BEAR STEARNS COMMERCIAL MORTGA BSCMS 2007<br>T26 A4         | 1/12/2045  | 5.47% | ** | 6,322,356  |
| BEAR STEARNS COMMERCIAL MORTGA BSCMS 2007<br>T26 A1A        | 1/12/2045  | 5.45% | ** | 5,440,113  |
| BEAR STEARNS COMMERCIAL MORTGA BSCMS 2007<br>PW16 AM        | 6/11/2040  | 5.71% | ** | 234,332    |
| BEAR STEARNS COS LLC SR UNSECURED 10/17 6.4                 | 10/2/2017  | 6.4%  | ** | 5,577,152  |
| BEAR STEARNS COS LLC SR UNSECURED 02/18 7.25                | 2/1/2018   | 7.25% | ** | 11,127,870 |
| BEAR STEARNS COMMERCIAL MORTGA BSCMS 2007<br>T28 A3         | 9/11/2042  | 5.79% | ** | 579,685    |
| BEAR STEARNS COMMERCIAL MORTGA BSCMS 2007<br>PW18 A3        | 6/11/2050  | 5.96% | ** | 233,853    |
| BEAR STEARNS STRUCTURED PRODUC BSSP 2007 R6<br>1A1          | 1/26/2036  | 2.59% | ** | 113,798    |
| BEAR STEARNS STRUCTURED PRODUC BSSP 2007 R6<br>2A1          | 12/26/2046 | 2.34% | ** | 3,435,469  |
| BEBE STORES INC COMMON STOCK USD.001                        |            |       | ** | 10,998     |
| BECTON DICKINSON AND CO COMMON STOCK USD1.                  |            |       | ** | 1,998,338  |
| BECTON DICKINSON AND CO SR UNSECURED 12/17 1.8              | 12/15/2017 | 1.8%  | ** | 12,863,265 |
| BECTON DICKINSON AND CO SR UNSECURED 12/19<br>2.675         | 12/15/2019 | 2.68% | ** | 2,968,532  |
| BECTON DICKINSON AND CO SR UNSECURED 12/24<br>3.734         | 12/15/2024 | 3.73% | ** | 566,266    |

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| Security Name  | Maturity Date | Coupon Rate | Cost | Fair Value (In Dollars) |
|--|---------------|-------------|------|-------------------------|
| BECTON DICKINSON AND CO SR UNSECURED 12/44 4.685     | 12/15/2044    | 4.69%       | **   | 1,583,133               |
| BED BATH + BEYOND INC COMMON STOCK USD.01            |               |             | **   | 3,842,015               |
| FIDESSA GROUP PLC COMMON STOCK GBP.1                 |               |             | **   | 324,215                 |
| ST JAMES S PLACE PLC COMMON STOCK GBP.15             |               |             | **   | 800,106                 |
| BEL FUSE INC CL B COMMON STOCK USD.1                 |               |             | **   | 28,024                  |
| TRAVIS PERKINS PLC COMMON STOCK GBP.1                |               |             | **   | 2,572,618               |
| BELDEN INC COMMON STOCK USD.01                       |               |             | **   | 2,817,852               |
| SENIOR PLC COMMON STOCK GBP.1                        |               |             | **   | 563,063                 |
| BP PLC COMMON STOCK USD.25                           |               |             | **   | 1,758,830               |
| SHANKS GROUP PLC COMMON STOCK GBP.1                  |               |             | **   | 323,856                 |
| BEMIS COMPANY COMMON STOCK USD.1                     |               |             | **   | 435,598                 |
| BENEFITFOCUS INC COMMON STOCK USD.001                |               |             | **   | 977,365                 |
| BERKSHIRE HATHAWAY ENERG SR UNSECURED 144A 02/20 2.4 | 2/1/2020      | 2.4%        | **   | 4,380,842               |
| BERKSHIRE HATHAWAY ENERG SR UNSECURED 144A 02/25 3.5 | 2/1/2025      | 3.5%        | **   | 5,031,790               |
| BERKSHIRE HATHAWAY FIN COMPANY GUAR 12/15 2.45       | 12/15/2015    | 2.45%       | **   | 3,562,958               |
| BERKSHIRE HATHAWAY INC SR UNSECURED 02/15 3.2        | 2/11/2015     | 3.2%        | **   | 6,448,396               |
| BERKSHIRE HATHAWAY INC SR UNSECURED 01/17 1.9        | 1/31/2017     | 1.9%        | **   | 238,391                 |
| BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01      |               |             | **   | 68,303                  |
| BERRY PLASTICS GROUP INC COMMON STOCK USD.01         |               |             | **   | 3,692,423               |
| TATE + LYLE PLC COMMON STOCK GBP.25                  |               |             | **   | 492,397                 |
| BG GROUP PLC COMMON STOCK GBP.1                      |               |             | **   | 3,432,356               |
| TAYLOR WIMPEY PLC COMMON STOCK GBP.01                |               |             | **   | 712,276                 |
| BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01        |               |             | **   | 32,991                  |
| BIGLARI HOLDINGS INC COMMON STOCK USD.5              |               |             | **   | 81,900                  |
| BIO RAD LABORATORIES A COMMON STOCK USD.0001         |               |             | **   | 259,445                 |
| BIO REFERENCE LABS INC COMMON STOCK USD.01           |               |             | **   | 88,904                  |
| BIODELIVERY SCIENCES INTL COMMON STOCK USD.001       |               |             | **   | 406,456                 |
| BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD.001     |               |             | **   | 8,951,860               |
| BIOGEN IDEC INC COMMON STOCK USD.0005                |               |             | **   | 18,197,236              |
| BIOGEN IDEC INC SR UNSECURED 03/18 6.875             | 3/1/2018      | 6.88%       | **   | 403,352                 |
| BIOMED REALTY TRUST INC REIT USD.01                  |               |             | **   | 2,283,606               |
| BIOSCRIP INC COMMON STOCK USD.0001                   |               |             | **   | 43,701                  |
| SMITH + NEPHEW PLC COMMON STOCK USD.2                |               |             | **   | 3,493,161               |
| BLACKBERRY LTD COMMON STOCK                          |               |             | **   | 188,089                 |
| BLACKROCK INC COMMON STOCK USD.01                    |               |             | **   | 5,339,801               |
| BLACKROCK INC SR UNSECURED 03/24 3.5                 | 3/18/2024     | 3.5%        | **   | 89,596                  |
| GLAXOSMITHKLINE PLC COMMON STOCK GBP.25              |               |             | **   | 817,189                 |

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|   |          |      |    |               |
|---|----------|------|----|---------------|
| SDL PLC COMMON STOCK GBP.01                         |          |      | ** | 241,364       |
| BLOOMIN BRANDS INC COMMON STOCK USD.01              |          |      | ** | 2,755,788     |
| BLUCORA INC COMMON STOCK USD.0001                   |          |      | ** | 52,519        |
| BOARDWALK PIPELINES LLC COMPANY GUAR 02/17<br>5.5   | 2/1/2017 | 5.5% | ** | 263,729       |
| BLUESTREAM VENTURES                                 |          |      | ** | 856,069       |
| BOEING CO/THE COMMON STOCK USD5.                    |          |      | ** | 6,086,018,193 |
| BONANZA CREEK ENERGY INC COMMON STOCK<br>USD.001    |          |      | ** | 1,118,236     |
| SYNTHOMER PLC COMMON STOCK GBP.1                    |          |      | ** | 584,616       |
| ASTRAZENECA PLC COMMON STOCK USD.25                 |          |      | ** | 1,398,400     |
| BOOZ ALLEN HAMILTON HOLDINGS COMMON STOCK<br>USD.01 |          |      | ** | 1,120,490     |
| BOSTON PRIVATE FINL HOLDING COMMON STOCK<br>USD1.   |          |      | ** | 3,112,567     |

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| Security Name  | Maturity Date | Coupon Rate | Cost | Fair Value (In Dollars) |
|--|---------------|-------------|------|-------------------------|
| BOSTON PROPERTIES LP SR UNSECURED 09/23 3.125              | 9/1/2023      | 3.13%       | **   | 78,115                  |
| BOSTON SCIENTIFIC CORP COMMON STOCK USD.01                 |               |             | **   | 6,291,299               |
| BOSTON SCIENTIFIC CORP SR UNSECURED 01/20 6                | 1/15/2020     | 6%          | **   | 6,403,495               |
| BOTTLING GROUP LLC COMPANY GUAR 04/16 5.5                  | 4/1/2016      | 5.5%        | **   | 264,510                 |
| BOULDER BRANDS INC COMMON STOCK USD.0001                   |               |             | **   | 45,346                  |
| BRADY CORPORATION CL A COMMON STOCK USD.01                 |               |             | **   | 126,092                 |
| BRANDYWINE REALTY TRUST REIT USD.01                        |               |             | **   | 194,908                 |
| BRAVO BRIO RESTAURANT GROUP COMMON STOCK NPV               |               |             | **   | 22,812                  |
| FED REPUBLIC OF BRAZIL SR UNSECURED 01/41 5.625            | 1/7/2041      | 5.63%       | **   | 107,750                 |
| FED REPUBLIC OF BRAZIL SR UNSECURED 01/45 5                | 1/27/2045     | 5%          | **   | 1,274,000               |
| BREEZE EASTERN CORP COMMON STOCK USD.01                    |               |             | **   | 10,668                  |
| BRIDGE BANCORP INC COMMON STOCK USD.01                     |               |             | **   | 30,147                  |
| BRIDGEPOINT EDUCATION IN W/D COMMON STOCK USD.01           |               |             | **   | 34,809                  |
| BRIGGS + STRATTON COMMON STOCK USD.01                      |               |             | **   | 94,177                  |
| BRIGHT HORIZONS FAMILY SOLUT COMMON STOCK USD.001          |               |             | **   | 2,007,327               |
| BRINK S CO/THE COMMON STOCK USD1.                          |               |             | **   | 105,085                 |
| BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1                 |               |             | **   | 48,188,727              |
| BRISTOL MYERS SQUIBB CO SR UNSECURED 08/17 0.875           | 8/1/2017      | 0.88%       | **   | 2,277,373               |
| BRISTOW GROUP INC COMMON STOCK USD.01                      |               |             | **   | 1,763,172               |
| BRITISH COLUMBIA PROV OF SR UNSECURED 10/22 2              | 10/23/2022    | 2%          | **   | 5,516,980               |
| SKY PLC COMPANY GUAR 144A 09/19 2.625                      | 9/16/2019     | 2.63%       | **   | 11,164,140              |
| BRITISH TELECOM PLC SR UNSECURED 12/30 9.625               | 12/15/2030    | 9.63%       | **   | 157,005                 |
| BRITISH TELECOM PLC SR UNSECURED 06/15 2                   | 6/22/2015     | 2%          | **   | 8,149,054               |
| BRITISH TELECOM PLC SR UNSECURED 06/16 1.625               | 6/28/2016     | 1.63%       | **   | 1,510,802               |
| BRITISH TELECOM PLC SR UNSECURED 02/19 2.35                | 2/14/2019     | 2.35%       | **   | 3,834,486               |
| BRITISH TELECOM PLC SR UNSECURED 01/18 5.95                | 1/15/2018     | 5.95%       | **   | 4,651,453               |
| BROADCOM CORP CL A COMMON STOCK USD.0001                   |               |             | **   | 18,611,535              |
| BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01           |               |             | **   | 4,491,005               |
| BROOKDALE SENIOR LIVING INC COMMON STOCK USD.01            |               |             | **   | 2,531,037               |
| BROOKFIELD ASSET MANAGE CL A COMMON STOCK NPV              |               |             | **   | 417,204                 |
| BROOKLINE BANCORP INC COMMON STOCK USD.01                  |               |             | **   | 71,965                  |
| BROOKS AUTOMATION INC COMMON STOCK USD.01                  |               |             | **   | 86,254                  |
| BROWN SHOE COMPANY INC COMMON STOCK USD.01                 |               |             | **   | 135,094                 |
| BRUNSWICK CORP COMMON STOCK USD.75                         |               |             | **   | 5,606,114               |
| BRYN MAWR BANK CORP COMMON STOCK USD1.                     |               |             | **   | 41,692                  |
| BSKYB FINANCE UK PLC COMPANY GUAR 144A 10/15 5.625         | 10/15/2015    | 5.63%       | **   | 2,697,950               |
| BUCKEYE OH TOBACCO SETTLEMENT BUCGEN 06/47 FIXED OID 5.875 | 6/1/2047      | 5.88%       | **   | 15,861,300              |



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|   |            |       |    |           |
|---|------------|-------|----|-----------|
| BUCKEYE PARTNERS LP SR UNSECURED 11/18 2.65         | 11/15/2018 | 2.65% | ** | 192,062   |
| BUNGE LTD FINANCE CORP COMPANY GUAR 07/15 5.1       | 7/15/2015  | 5.1%  | ** | 306,515   |
| BUNGE LIMITED FINANCE CO COMPANY GUAR 03/16<br>4.1  | 3/15/2016  | 4.1%  | ** | 453,623   |
| BUNGE LIMITED FINANCE CO COMPANY GUAR 06/17<br>3.2  | 6/15/2017  | 3.2%  | ** | 102,824   |
| BURLINGTN NORTH SANTA FE SR UNSECURED 05/40<br>5.75 | 5/1/2040   | 5.75% | ** | 61,688    |
| BURLINGTN NORTH SANTA FE SR UNSECURED 06/21<br>4.1  | 6/1/2021   | 4.1%  | ** | 162,693   |
| BURLINGTN NORTH SANTA FE SR UNSECURED 09/21<br>3.45 | 9/15/2021  | 3.45% | ** | 156,524   |
| BURLINGTN NORTH SANTA FE SR UNSECURED 03/23 3       | 3/15/2023  | 3%    | ** | 4,570,401 |
| BURLINGTN NORTH SANTA FE SR UNSECURED 09/23<br>3.85 | 9/1/2023   | 3.85% | ** | 5,274,070 |
| BURLINGTN NORTH SANTA FE SR UNSECURED 09/24<br>3.4  | 9/1/2024   | 3.4%  | ** | 30,548    |

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| Security Name  | Maturity Date | Coupon Rate | Cost | Fair Value (In Dollars) |
|--|---------------|-------------|------|-------------------------|
| BURLINGTN NORTH SANTA FE SR UNSECURED 09/44 4.55     | 9/1/2044      | 4.55%       | **   | 3,820,994               |
| BURLINGTN NORTH SANTA FE SR UNSECURED 01/15 4.875    | 1/15/2015     | 4.88%       | **   | 2,502,998               |
| BURLINGTN NORTH SANTA FE SR UNSECURED 05/17 5.65     | 5/1/2017      | 5.65%       | **   | 378,416                 |
| BURLINGTN NORTH SANTA FE SR UNSECURED 03/18 5.75     | 3/15/2018     | 5.75%       | **   | 1,429,097               |
| C + F FINANCIAL CORP COMMON STOCK USD1.              |               |             | **   | 16,293                  |
| C+J ENERGY SERVICES INC COMMON STOCK USD.01          |               |             | **   | 47,384                  |
| CAI INTERNATIONAL INC COMMON STOCK USD.0001          |               |             | **   | 49,926                  |
| CBIZ INC COMMON STOCK USD.01                         |               |             | **   | 42,988                  |
| CBL + ASSOCIATES PROPERTIES REIT USD.01              |               |             | **   | 218,961                 |
| CBS CORP COMPANY GUAR 02/21 4.3                      | 2/15/2021     | 4.3%        | **   | 344,556                 |
| CBS CORP COMPANY GUAR 07/17 1.95                     | 7/1/2017      | 1.95%       | **   | 571,780                 |
| CBS CORP COMPANY GUAR 08/44 4.9                      | 8/15/2044     | 4.9%        | **   | 11,170                  |
| CBS CORP COMPANY GUAR 08/24 3.7                      | 8/15/2024     | 3.7%        | **   | 15,956                  |
| CREDIT BASED ASSET SERVICING A CBASS 2006 CB2 AF4    | 12/25/2036    | 3.67%       | **   | 851,223                 |
| CDI CORP COMMON STOCK USD.1                          |               |             | **   | 36,306                  |
| CDGJ COMMERCIAL MORTGAGE TRUST CDGJ 2014 BXCH A 144A | 12/15/2027    | 1.55%       | **   | 15,004,935              |
| CDP FINANCIAL COMPANY GUAR 144A 11/19 4.4            | 11/25/2019    | 4.4%        | **   | 275,282                 |
| CD COMMERCIAL MORTGAGE TRUST CD 2005 CD1 A4          | 7/15/2044     | 5.23%       | **   | 1,664,318               |
| CD COMMERCIAL MORTGAGE TRUST CD 2005 CD1 AJ          | 7/15/2044     | 5.23%       | **   | 333,552                 |
| CD COMMERCIAL MORTGAGE TRUST CD 2006 CD2 AM1         | 1/15/2046     | 5.35%       | **   | 520,141                 |
| CD COMMERCIAL MORTGAGE TRUST CD 2006 CD2 A1B         | 1/15/2046     | 5.3%        | **   | 6,559,910               |
| CD COMMERCIAL MORTGAGE TRUST CD 2007 CD4 A4          | 12/11/2049    | 5.32%       | **   | 1,969,297               |
| CD COMMERCIAL MORTGAGE TRUST CD 2007 CD4 A1A         | 12/11/2049    | 5.29%       | **   | 3,277,857               |
| CECO ENVIRONMENTAL CORP COMMON STOCK USD.01          |               |             | **   | 39,813                  |
| CDW CORP/DE COMMON STOCK USD.01                      |               |             | **   | 11,439,746              |
| CF INDUSTRIES INC COMPANY GUAR 05/18 6.875           | 5/1/2018      | 6.88%       | **   | 926,516                 |
| CF INDUSTRIES INC COMPANY GUAR 06/23 3.45            | 6/1/2023      | 3.45%       | **   | 483,885                 |
| CI FINANCIAL CORP COMMON STOCK NPV                   |               |             | **   | 94,786                  |
| CIGNA CORP COMMON STOCK USD.25                       |               |             | **   | 3,989,821               |
| CIGNA CORP SR UNSECURED 03/17 5.375                  | 3/15/2017     | 5.38%       | **   | 1,042,453               |
| CIGNA CORP SR UNSECURED 12/20 4.375                  | 12/15/2020    | 4.38%       | **   | 1,014,923               |
| CIGNA CORP SR UNSECURED 02/22 4                      | 2/15/2022     | 4%          | **   | 3,856,612               |
| CIT GROUP INC COMMON STOCK USD.01                    |               |             | **   | 2,248,010               |
| CIT GROUP INC SR UNSECURED 144A 02/15 4.75           | 2/15/2015     | 4.75%       | **   | 200,150                 |
| CIT GROUP INC SR UNSECURED 05/17 5                   | 5/15/2017     | 5%          | **   | 622,500                 |
| CIT EQUIPMENT COLLATERAL CITEC 2013 VT1 A3 144A      | 7/20/2020     | 1.13%       | **   | 1,599,450               |
|  | 5/22/2017     | 1.03%       | **   | 10,589,315              |

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|---|------------|-------|----|------------|
| CIT EQUIPMENT COLLATERAL CITEC 2014 VT1 A2<br>144A      |            |       |    |            |
| CIT GROUP HOME EQUITY LOAN TRU CITHE 2002 1<br>AF5      | 2/25/2033  | 6.71% | ** | 438,801    |
| CME GROUP INC SR UNSECURED 09/22 3                      | 9/15/2022  | 3%    | ** | 10,233,517 |
| CME GROUP INDEX SERVICES COMPANY GUAR 144A<br>03/18 4.4 | 3/15/2018  | 4.4%  | ** | 97,387     |
| CMS ENERGY CORP COMMON STOCK USD.01                     |            |       | ** | 3,117,075  |
| CMS ENERGY CORP SR UNSECURED 07/17 6.55                 | 7/17/2017  | 6.55% | ** | 167,672    |
| CMS ENERGY CORP SR UNSECURED 02/18 5.05                 | 2/15/2018  | 5.05% | ** | 233,794    |
| CNH EQUIPMENT TRUST CNH 2012 B A3                       | 9/15/2017  | 0.86% | ** | 238,581    |
| CNH EQUIPMENT TRUST CNH 2014 A A3                       | 5/15/2019  | 0.84% | ** | 1,740,247  |
| CNOOC FINANCE 2014 ULC COMPANY GUAR 04/24 4.25          | 4/30/2024  | 4.25% | ** | 3,104,037  |
| CNH EQUIPMENT TRUST CNH 2013 A A3                       | 6/15/2018  | 0.69% | ** | 1,640,849  |
| COMM MORTGAGE TRUST COMM 2013 CR12 A4                   | 10/10/2046 | 4.05% | ** | 1,886,747  |

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| Security Name   | Maturity Date | Coupon Rate | Cost | Fair Value (In Dollars) |
|---|---------------|-------------|------|-------------------------|
| COMM MORTGAGE TRUST COMM 2013 CR12 AM                 | 10/10/2046    | 4.3%        | **   | 630,859                 |
| COMM MORTGAGE TRUST COMM 2013 CR12 B                  | 10/10/2046    | 4.76%       | **   | 284,074                 |
| COMM MORTGAGE TRUST COMM 2013 CR12 C                  | 10/10/2046    | 5.09%       | **   | 129,734                 |
| COMM MORTGAGE TRUST COMM 2014 CR15 A2                 | 2/10/2047     | 2.93%       | **   | 4,323,110               |
| COMM MORTGAGE TRUST COMM 2014 PAT A 144A              | 8/13/2027     | 0.96%       | **   | 592,486                 |
| COMM MORTGAGE TRUST COMM 2014 UBS6 A4                 | 12/10/2047    | 3.38%       | **   | 8,457,277               |
| COMM MORTGAGE TRUST COMM 2014 CR21 A2                 | 12/10/2047    | 3.1%        | **   | 12,135,624              |
| CNA FINANCIAL CORP SR UNSECURED 08/16 6.5             | 8/15/2016     | 6.5%        | **   | 108,164                 |
| CNA FINANCIAL CORP SR UNSECURED 08/21 5.75            | 8/15/2021     | 5.75%       | **   | 85,475                  |
| CNB FINANCIAL CORP/PA COMMON STOCK NPV                |               |             | **   | 26,548                  |
| CNH EQUIPMENT TRUST CNH 2013 C A3                     | 8/15/2018     | 1.02%       | **   | 871,495                 |
| CPS AUTO TRUST CPS 2012 C A 144A                      | 12/16/2019    | 1.82%       | **   | 1,037,664               |
| COMM MORTGAGE TRUST COMM 2012 9W57 A 144A             | 2/10/2029     | 2.36%       | **   | 19,469,891              |
| CNO FINANCIAL GROUP INC COMMON STOCK USD.01           |               |             | **   | 3,399,314               |
| COMM MORTGAGE TRUST COMM 2010 C1 A1 144A              | 7/10/2046     | 3.16%       | **   | 1,123,821               |
| CNH EQUIPMENT TRUST CNH 2012 A A3                     | 5/15/2017     | 0.94%       | **   | 267,804                 |
| CNH EQUIPMENT TRUST CNH 2014 B A3                     | 5/15/2019     | 0.91%       | **   | 997,105                 |
| CNPC GENERAL CAPITAL LTD COMPANY GUAR 144A 05/19 2.75 | 5/14/2019     | 2.75%       | **   | 496,611                 |
| CNH EQUIPMENT TRUST CNH 2012 C A3                     | 12/15/2017    | 0.57%       | **   | 861,681                 |
| CNH EQUIPMENT TRUST CNH 2012 D A3                     | 4/16/2018     | 0.65%       | **   | 5,938,135               |
| COMM MORTGAGE TRUST COMM 2012 CR3 A3                  | 10/15/2045    | 2.82%       | **   | 640,561                 |
| CPS AUTO TRUST CPS 2012 D A 144A                      | 3/16/2020     | 1.48%       | **   | 348,544                 |
| CPS AUTO TRUST CPS 2013 A A 144A                      | 6/15/2020     | 1.31%       | **   | 417,601                 |
| COMM MORTGAGE TRUST COMM 2013 WWP A2 144A             | 3/10/2031     | 3.42%       | **   | 164,183                 |
| COMM MORTGAGE TRUST COMM 2013 CR7 A1                  | 3/10/2046     | 0.72%       | **   | 2,301,874               |
| CNOOC FINANCE 2013 LTD COMPANY GUAR 05/16 1.125       | 5/9/2016      | 1.13%       | **   | 498,229                 |
| COMM MORTGAGE TRUST COMM 2013 CR8 A4                  | 6/10/2046     | 3.33%       | **   | 938,951                 |
| CRH AMERICA INC COMPANY GUAR 09/16 6                  | 9/30/2016     | 6%          | **   | 2,427,088               |
| CRH AMERICA INC COMPANY GUAR 01/16 4.125              | 1/15/2016     | 4.13%       | **   | 3,293,024               |
| CPS AUTO TRUST CPS 2013 D A 144A                      | 7/16/2018     | 1.54%       | **   | 673,991                 |
| CPS AUTO TRUST CPS 2014 A A 144A                      | 8/15/2018     | 1.21%       | **   | 561,321                 |
| COMM MORTGAGE TRUST COMM 2014 BBG A 144A              | 3/15/2029     | 0.96%       | **   | 597,375                 |
| CPS AUTO TRUST CPS 2014 C A 144A                      | 2/15/2019     | 1.31%       | **   | 712,006                 |
| CPS AUTO TRUST CPS 2014 D A 144A                      | 4/15/2019     | 1.66%       | **   | 1,995,040               |
| CSG SYSTEMS INTL INC COMMON STOCK USD.01              |               |             | **   | 84,787                  |
| COMM MORTGAGE TRUST COMM 2014 FL5 A 144A              | 10/15/2031    | 1.52%       | **   | 24,951,171              |
| CREDIT SUISSE MORTGAGE TRUST CSMC 2009 RR3 A5A 144A   | 12/15/2043    | 5.34%       | **   | 952,985                 |
| CSX CORP SR UNSECURED 05/17 5.6                       | 5/1/2017      | 5.6%        | **   | 519,781                 |
| CSX CORP SR UNSECURED 03/18 6.25                      | 3/15/2018     | 6.25%       | **   | 170,345                 |
| CSX CORP SR UNSECURED 02/19 7.375                     | 2/1/2019      | 7.38%       | **   | 2,305,216               |
| CSX CORP SR UNSECURED 11/23 3.7                       | 11/1/2023     | 3.7%        | **   | 157,259                 |
| CSN ISLANDS XI CORP COMPANY GUAR 144A 09/19 6.875     | 9/21/2019     | 6.88%       | **   | 64,925                  |
|   | 12/16/2043    | 5.34%       | **   | 2,666,467               |

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|---|-----------|-------|----|-----------|--|
| CREDIT SUISSE MORTGAGE TRUST CSMC 2010 RR5 2A<br>144A |           |       |    |           |  |
| CSN RESOURCES SA COMPANY GUAR 144A 07/20 6.5          | 7/21/2020 | 6.5%  | ** | 128,800   |  |
| CST BRANDS INC COMMON STOCK USD.01                    |           |       | ** | 1,713,873 |  |
| CREDIT SUISSE MORTGAGE TRUST CSMC 2014 USA A2<br>144A | 9/15/2037 | 3.95% | ** | 2,643,805 |  |
| CREDIT SUISSE MORTGAGE TRUST CSMC 2014 USA B<br>144A  | 9/15/2037 | 4.18% | ** | 1,851,447 |  |
| CREDIT SUISSE MORTGAGE TRUST CSMC 2014 USA D<br>144A  | 9/15/2037 | 4.37% | ** | 1,685,298 |  |

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| Security Name                                       | Maturity Date | Coupon Rate | Cost | Fair Value (In Dollars) |
|---|---------------|-------------|------|-------------------------|
| CREDIT SUISSE MORTGAGE TRUST CSMC 2014 TIKI A 144A  | 9/15/2038     | 1.12%       | **   | 2,853,989               |
| CVB FINANCIAL CORP COMMON STOCK NPV                 |               |             | **   | 164,205                 |
| CVR ENERGY INC COMMON STOCK USD.01                  |               |             | **   | 146,788                 |
| CVS HEALTH CORP COMMON STOCK USD.01                 |               |             | **   | 14,081,389              |
| CVS HEALTH CORP SR UNSECURED 06/17 5.75             | 6/1/2017      | 5.75%       | **   | 397,312                 |
| CVS HEALTH CORP SR UNSECURED 05/15 3.25             | 5/18/2015     | 3.25%       | **   | 5,437,883               |
| CVS HEALTH CORP SR UNSECURED 05/20 4.75             | 5/18/2020     | 4.75%       | **   | 110,780                 |
| CVS HEALTH CORP SR UNSECURED 05/21 4.125            | 5/15/2021     | 4.13%       | **   | 271,077                 |
| CVS HEALTH CORP SR UNSECURED 12/22 2.75             | 12/1/2022     | 2.75%       | **   | 3,895,928               |
| CVS HEALTH CORP SR UNSECURED 12/16 1.2              | 12/5/2016     | 1.2%        | **   | 4,816,275               |
| CVS HEALTH CORP SR UNSECURED 12/18 2.25             | 12/5/2018     | 2.25%       | **   | 479,253                 |
| CVS HEALTH CORP SR UNSECURED 12/23 4                | 12/5/2023     | 4%          | **   | 3,174,816               |
| COUNTRYWIDE ASSET BACKED CERTI CWL 2001 BC3 A       | 12/25/2031    | 0.65%       | **   | 204,105                 |
| COUNTRYWIDE ASSET BACKED CERTI CWL 2004 6 1A1       | 12/25/2034    | 0.71%       | **   | 2,813,565               |
| COUNTRYWIDE ASSET BACKED CERTI CWL 2005 4 AF3       | 10/25/2035    | 4.46%       | **   | 117,944                 |
| COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2004 J7 2A1    | 9/25/2034     | 0.94%       | **   | 26,004                  |
| COUNTRYWIDE ASSET BACKED CERTI CWL 2007 13 2A2      | 10/25/2047    | 0.97%       | **   | 5,769,520               |
| COUNTRYWIDE HOME LOANS CWHL 2003 56 6A1             | 12/25/2033    | 2.46%       | **   | 338,161                 |
| COUNTRYWIDE HOME LOANS CWHL 2005 3 1A2              | 4/25/2035     | 0.46%       | **   | 616,873                 |
| COUNTRYWIDE HOME LOANS CWHL 2005 11 3A1             | 4/25/2035     | 2.43%       | **   | 1,288,890               |
| COUNTRYWIDE HOME LOANS CWHL 2005 11 3A3             | 4/25/2035     | 2.43%       | **   | 157,676                 |
| COUNTRYWIDE ASSET BACKED CERTI CWL 2007 QH1 A1 144A | 2/25/2037     | 0.37%       | **   | 339,097                 |
| COUNTRYWIDE HOME LOANS CWHL 2004 R2 1AF1 144A       | 11/25/2034    | 0.59%       | **   | 165,933                 |
| CABELA S INC COMMON STOCK USD.01                    |               |             | **   | 974,755                 |
| CABOT CORP COMMON STOCK USD1.                       |               |             | **   | 251,756                 |
| CACI INTERNATIONAL INC CL A COMMON STOCK USD.1      |               |             | **   | 203,126                 |
| CADENCE DESIGN SYS INC COMMON STOCK USD.01          |               |             | **   | 4,798,841               |
| CALAMOS ASSET MANAGEMENT A COMMON STOCK USD.01      |               |             | **   | 10,656                  |
| CALGON CARBON CORP COMMON STOCK USD.01              |               |             | **   | 106,498                 |
| CALIFORNIA REPUBLIC AUTO RECEI CRART 2012 1 A 144A  | 8/15/2017     | 1.18%       | **   | 126,521                 |
| CALIFORNIA RESOURCES CRP COMPANY GUAR 144A 01/20 5  | 1/15/2020     | 5%          | **   | 694,000                 |
| CALIFORNIA ST CAS 04/16 FIXED 5.95                  | 4/1/2016      | 5.95%       | **   | 532,730                 |
| CALIFORNIA ST CAS 04/34 FIXED 7.5                   | 4/1/2034      | 7.5%        | **   | 1,152,100               |
| CALIFORNIA ST CAS 04/39 FIXED 7.55                  | 4/1/2039      | 7.55%       | **   | 1,234,552               |
| CALIFORNIA ST CAS 10/19 FIXED 6.2                   | 10/1/2019     | 6.2%        | **   | 2,107,278               |

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|--|-----------|-------|----|------------|
| CALIFORNIA ST CAS 03/40 FIXED 7.625                | 3/1/2040  | 7.63% | ** | 767,500    |
| CALIFORNIA ST CAS 03/22 FIXED 6.65                 | 3/1/2022  | 6.65% | ** | 13,235,044 |
| CALIFORNIA ST CAS 03/19 FIXED 6.2                  | 3/1/2019  | 6.2%  | ** | 574,515    |
| CALIFORNIA ST CAS 03/36 FIXED 7.95                 | 3/1/2036  | 7.95% | ** | 12,362     |
| CALLAWAY GOLF COMPANY COMMON STOCK<br>USD.01       |           |       | ** | 60,768     |
| CALLON PETROLEUM CO COMMON STOCK USD.01            |           |       | ** | 20,111     |
| CALPINE CORP COMMON STOCK USD.001                  |           |       | ** | 2,347,993  |
| CAMBREX CORP COMMON STOCK USD.1                    |           |       | ** | 1,701,170  |
| CAMDEN NATIONAL CORP COMMON STOCK NPV              |           |       | ** | 32,669     |
| CAMDEN PROPERTY TRUST REIT USD.01                  |           |       | ** | 2,498,746  |
| CAMERON INTERNATIONAL CORP COMMON STOCK<br>USD.01  |           |       | ** | 7,844,648  |
| CAMERON INTERNATIONAL CO SR UNSECURED 06/24<br>3.7 | 6/15/2024 | 3.7%  | ** | 484,316    |
| CAMPUS CREST COMMUNITIES INC REIT USD.01           |           |       | ** | 29,218     |

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| Security Name   | Maturity Date | Coupon Rate | Cost | Fair Value (In Dollars) |
|---|---------------|-------------|------|-------------------------|
| CANADA GOV T REAL RETURN BONDS 12/21 4.25                 | 12/1/2021     | 4.25%       | **   | 1,076,665               |
| CANADA GOV T REAL RETURN BONDS 12/36 3                    | 12/1/2036     | 3%          | **   | 268,517                 |
| CANADA HOUSING TRUST GOVT GUARANT 144A 12/22 2.4          | 12/15/2022    | 2.4%        | **   | 7,504,438               |
| CANADA HOUSING TRUST GOVT GUARANT 144A 06/24 2.9          | 6/15/2024     | 2.9%        | **   | 2,459,360               |
| CAN IMPERIAL BK OF COMMERCE COMMON STOCK NPV              |               |             | **   | 1,060,248               |
| CANADIAN IMPERIAL BANK SR UNSECURED 12/15 2.35 12/11/2015 | 12/11/2015    | 2.35%       | **   | 232,420                 |
| CANADIAN IMPERIAL BANK SR UNSECURED 10/15 0.9 10/1/2015   | 10/1/2015     | 0.9%        | **   | 372,091                 |
| CANADIAN IMPERIAL BANK SR UNSECURED 01/18 1.55 1/23/2018  | 1/23/2018     | 1.55%       | **   | 248,770                 |
| CANADIAN NATL RAILWAY CO COMMON STOCK NPV                 |               |             | **   | 7,974,334               |
| CANADIAN NATL RAILWAY CO COMMON STOCK NPV                 |               |             | **   | 870,496                 |
| CANADIAN NATL RAILWAY SR UNSECURED 07/18 6.8 7/15/2018    | 7/15/2018     | 6.8%        | **   | 713,783                 |
| CANADIAN NATL RAILWAY SR UNSECURED 03/19 5.55 3/1/2019    | 3/1/2019      | 5.55%       | **   | 3,609,395               |
| CANADIAN NATL RAILWAY SR UNSECURED 12/16 1.45 12/15/2016  | 12/15/2016    | 1.45%       | **   | 302,049                 |
| CANADIAN NATURAL RESOURCES COMMON STOCK NPV               |               |             | **   | 815,624                 |
| CANADIAN NATL RESOURCES SR UNSECURED 05/17 5.7            | 5/15/2017     | 5.7%        | **   | 379,416                 |
| CANADIAN NATL RESOURCES SR UNSECURED 03/38 6.25           | 3/15/2038     | 6.25%       | **   | 55,610                  |
| CANADIAN NATL RESOURCES SR UNSECURED 02/18 5.9            | 2/1/2018      | 5.9%        | **   | 431,603                 |
| CANADIAN NATL RESOURCES SR UNSECURED 03/16 VAR            | 3/30/2016     | 0.61%       | **   | 5,639,932               |
| CANADIAN NATL RESOURCES SR UNSECURED 01/18 1.75           | 1/15/2018     | 1.75%       | **   | 3,045,974               |
| CANADIAN OIL SANDS LTD COMPANY GUAR 144A 04/22 4.5        | 4/1/2022      | 4.5%        | **   | 605,179                 |
| CANADIAN PACIFIC RR CO SR UNSECURED 10/31 7.125           | 10/15/2031    | 7.13%       | **   | 82,519                  |
| CANADIAN PACIFIC RR CO SR UNSECURED 05/18 6.5             | 5/15/2018     | 6.5%        | **   | 274,963                 |
| CANADIAN PACIFIC RR CO SR UNSECURED 05/19 7.25            | 5/15/2019     | 7.25%       | **   | 209,227                 |
| CANADIAN PACIFIC RAILWAY LTD COMMON STOCK NPV             |               |             | **   | 7,288,499               |
| CANADIAN PACIFIC RAILWAY LTD COMMON STOCK NPV             |               |             | **   | 618,174                 |
| CANADIAN SOLAR INC COMMON STOCK NPV                       |               |             | **   | 385,951                 |
| CANADIAN TIRE CORP CLASS A COMMON STOCK NPV               |               |             | **   | 370,896                 |
| CANFOR CORP COMMON STOCK NPV                              |               |             | **   | 1,330,697               |
| CANTEL MEDICAL CORP COMMON STOCK USD.1                    |               |             | **   | 1,628,350               |
| CAPELLA EDUCATION CO COMMON STOCK USD.01                  |               |             | **   | 1,763,923               |
| CAPITAL CITY BANK GROUP INC COMMON STOCK USD.01           |               |             | **   | 28,671                  |
| CAPITAL AUTO RECEIVABLES ASSET AFIN 2013 2 A3             | 10/20/2017    | 1.24%       | **   | 589,916                 |
| CAPITAL AUTO RECEIVABLES ASSET AFIN 2013 3 A3             | 12/20/2017    | 1.31%       | **   | 7,225,009               |
| CAPITAL AUTO RECEIVABLES ASSET AFIN 2013 1 A2             | 7/20/2016     | 0.62%       | **   | 3,296,486               |



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|---|------------|-------|----|-----------|
| CAPITAL AUTO RECEIVABLES ASSET AFIN 2013 4 A3       | 3/20/2018  | 1.09% | ** | 3,776,641 |
| CAPITAL AUTO RECEIVABLES ASSET AFIN 2014 1 A1A      | 5/20/2016  | 0.68% | ** | 3,801,870 |
| CAPITAL AUTO RECEIVABLES ASSET AFIN 2014 1 A2       | 4/20/2017  | 0.96% | ** | 8,409,761 |
| CAPITAL AUTO RECEIVABLES ASSET AFIN 2014 1 A3       | 6/20/2018  | 1.32% | ** | 1,114,248 |
| CAPITAL AUTO RECEIVABLES ASSET AFIN 2014 2 A4       | 10/22/2018 | 1.62% | ** | 4,257,583 |
| CAPITAL BANK FINANCIAL CL A COMMON STOCK            |            |       | ** | 82,410    |
| CAPITAL ONE FINANCIAL CORP COMMON STOCK<br>USD.01   |            |       | ** | 4,474,210 |
| CAPITAL ONE FINANCIAL CO SR UNSECURED 02/17<br>5.25 | 2/21/2017  | 5.25% | ** | 9,154,611 |
| CAPITAL ONE FINANCIAL CO SR UNSECURED 06/15 5.5     | 6/1/2015   | 5.5%  | ** | 381,806   |
| CAPITAL ONE FINANCIAL CO SR UNSECURED 09/17<br>6.75 | 9/15/2017  | 6.75% | ** | 225,633   |
| CAPITAL ONE FINANCIAL CO SR UNSECURED 07/16<br>3.15 | 7/15/2016  | 3.15% | ** | 4,885,123 |
| CAPITAL ONE FINANCIAL CO SR UNSECURED 07/21<br>4.75 | 7/15/2021  | 4.75% | ** | 220,428   |
| CAPITAL ONE FINANCIAL CO SR UNSECURED 03/15<br>2.15 | 3/23/2015  | 2.15% | ** | 351,042   |
| CAPITAL ONE FINANCIAL CO SR UNSECURED 11/15 1       | 11/6/2015  | 1%    | ** | 2,997,144 |

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| Security Name                                      | Maturity Date | Coupon Rate | Cost | Fair Value (In Dollars) |
|--|---------------|-------------|------|-------------------------|
| CAPITAL ONE FINANCIAL CO SR UNSECURED 06/23 3.5    | 6/15/2023     | 3.5%        | **   | 50,533                  |
| CAPITAL ONE FINANCIAL CO SR UNSECURED 04/19 2.45   | 4/24/2019     | 2.45%       | **   | 2,993,127               |
| CAPITAL ONE MULTI ASSET EXECUT COMET 2013 A3 A3    | 9/16/2019     | 0.96%       | **   | 9,210,951               |
| CAPITAL ONE BANK USA NA SR UNSECURED 11/18 2.15    | 11/21/2018    | 2.15%       | **   | 661,529                 |
| CAPITAL ONE NA SR UNSECURED 07/21 2.95             | 7/23/2021     | 2.95%       | **   | 7,805,851               |
| CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01   |               |             | **   | 180,773                 |
| CARBO CERAMICS INC COMMON STOCK USD.01             |               |             | **   | 61,557                  |
| CARDINAL FINANCIAL CORP COMMON STOCK USD1.         |               |             | **   | 63,000                  |
| CARDINAL HEALTH INC COMMON STOCK NPV               |               |             | **   | 3,743,854               |
| CARDINAL HEALTH INC SR UNSECURED 12/20 4.625       | 12/15/2020    | 4.63%       | **   | 640,337                 |
| CARDINAL HEALTH INC SR UNSECURED 06/17 1.9         | 6/15/2017     | 1.9%        | **   | 201,570                 |
| CARDTRONICS INC COMMON STOCK USD.0001              |               |             | **   | 5,380,367               |
| CAREER EDUCATION CORP COMMON STOCK USD.01          |               |             | **   | 47,794                  |
| CAREFREE PORTFOLIO TRUST CFREE 2014 CARE A 144A    | 11/15/2019    | 1.49%       | **   | 7,968,882               |
| CAREFUSION CORP SR UNSECURED 05/17 1.45            | 5/15/2017     | 1.45%       | **   | 2,585,571               |
| CARGILL INC SR UNSECURED 144A 11/17 6              | 11/27/2017    | 6%          | **   | 441,404                 |
| CARGILL INC SR UNSECURED 144A 05/21 4.307          | 5/14/2021     | 4.31%       | **   | 120,973                 |
| CARGILL INC SR UNSECURED 144A 03/17 1.9            | 3/1/2017      | 1.9%        | **   | 424,383                 |
| CFC LLC CFCAT 2013 1A A 144A                       | 7/17/2017     | 1.65%       | **   | 72,871                  |
| CFC LLC CFCAT 2013 2A A 144A                       | 11/15/2017    | 1.75%       | **   | 109,535                 |
| CFC LLC CFCAT 2014 2A B 144A                       | 11/16/2020    | 2.64%       | **   | 345,544                 |
| CARMAX AUTO OWNER TRUST CARMX 2011 3 A3            | 6/15/2016     | 1.07%       | **   | 285,250                 |
| CARMAX AUTO OWNER TRUST CARMX 2012 1 A3            | 9/15/2016     | 0.89%       | **   | 795,818                 |
| CARMAX AUTO OWNER TRUST CARMX 2012 1 A4            | 6/15/2017     | 1.25%       | **   | 1,004,243               |
| CARMAX AUTO OWNER TRUST CARMX 2012 3 A4            | 4/16/2018     | 0.79%       | **   | 9,967,970               |
| CARMAX AUTO OWNER TRUST CARMX 2013 1 A3            | 10/16/2017    | 0.6%        | **   | 2,660,497               |
| CARMAX AUTO OWNER TRUST CARMX 2013 3 A2            | 8/15/2016     | 0.59%       | **   | 1,373,704               |
| CARMAX AUTO OWNER TRUST CARMX 2013 3 A3            | 4/16/2018     | 0.97%       | **   | 15,828,312              |
| CARMAX AUTO OWNER TRUST CARMX 2013 4 A3            | 7/16/2018     | 0.8%        | **   | 921,939                 |
| CARMAX AUTO OWNER TRUST CARMX 2014 1 A4            | 7/15/2019     | 1.32%       | **   | 4,273,155               |
| CARMAX AUTO OWNER TRUST CARMX 2014 2 A4            | 10/15/2019    | 1.61%       | **   | 598,996                 |
| CARMAX AUTO OWNER TRUST CARMX 2014 3 A2            | 8/15/2017     | 0.55%       | **   | 12,995,593              |
| CARMAX AUTO OWNER TRUST CARMX 2014 4 A2A           | 2/15/2018     | 0.67%       | **   | 4,495,086               |
| CARMAX AUTO OWNER TRUST CARMX 2014 4 A3            | 11/15/2019    | 1.25%       | **   | 1,495,887               |
| CARMIKE CINEMAS INC COMMON STOCK USD.03            |               |             | **   | 53,854                  |
| CARNIVAL CORP COMPANY GUAR 02/16 1.2               | 2/5/2016      | 1.2%        | **   | 1,349,216               |
| CARNOW AUTO RECEIVABLES TRUST CNART 2013 1A A 144A | 10/16/2017    | 1.16%       | **   | 14,515                  |
| CARNOW AUTO RECEIVABLES TRUST CNART 2014 1A A 144A | 1/17/2017     | 0.96%       | **   | 544,867                 |
| CARRIAGE SERVICES INC COMMON STOCK USD.01          | 4/1/2015      | 5.15%       | **   | 38,653                  |
|  |               |             | **   | 454,897                 |

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|   |           |      |    |  |           |
|---|-----------|------|----|--|-----------|
| DUKE ENERGY PROGRESS INC 1ST MORTGAGE 04/15<br>5.15 |           |      |    |  |           |
| CARPENTER TECHNOLOGY COMMON STOCK USD5.             |           | **   |    |  | 222,118   |
| CARRIZO OIL + GAS INC COMMON STOCK USD.01           |           | **   |    |  | 162,032   |
| CARROLS RESTAURANT GROUP INC COMMON STOCK<br>USD.01 |           | **   |    |  | 26,591    |
| CASCADE MICROTECH INC COMMON STOCK USD.01           |           | **   |    |  | 23,960    |
| CASH AMERICA INTL INC COMMON STOCK USD.1            |           | **   |    |  | 131,173   |
| CASTLE (A.M.) + CO COMMON STOCK USD.01              |           | **   |    |  | 12,265    |
| CATAMARAN CORP COMMON STOCK NPV                     |           | **   |    |  | 114,193   |
| CATERPILLAR INC SR UNSECURED 05/21 3.9              | 5/27/2021 | 3.9% | ** |  | 2,447,338 |

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| Security Name                                      | Maturity Date | Coupon Rate | Cost | Fair Value (In Dollars) |
|--|---------------|-------------|------|-------------------------|
| CATERPILLAR FINANCIAL SE SR UNSECURED 09/17 5.85   | 9/1/2017      | 5.85%       | **   | 1,224,849               |
| CATERPILLAR FINANCIAL SE SR UNSECURED 10/18 7.05   | 10/1/2018     | 7.05%       | **   | 294,927                 |
| CATERPILLAR FINANCIAL SE SR UNSECURED 02/19 7.15   | 2/15/2019     | 7.15%       | **   | 59,815                  |
| CATERPILLAR FINANCIAL SE SR UNSECURED 06/22 2.85   | 6/1/2022      | 2.85%       | **   | 79,031                  |
| CATERPILLAR FINANCIAL SE SR UNSECURED 02/16 0.7    | 2/26/2016     | 0.7%        | **   | 1,700,695               |
| CATERPILLAR FINANCIAL SE SR UNSECURED 09/16 1.35   | 9/6/2016      | 1.35%       | **   | 5,041,430               |
| CATERPILLAR FINANCIAL SE SR UNSECURED 11/16 1 2.25 | 11/25/2016    | 1%          | **   | 650,498                 |
| CATERPILLAR FINANCIAL SE SR UNSECURED 12/19 2.25   | 12/1/2019     | 2.25%       | **   | 4,373,784               |
| CATHAY GENERAL BANCORP COMMON STOCK USD.01         |               |             | **   | 196,710                 |
| CATHOLIC HEALTH INITIATI SECURED 11/17 1.6         | 11/1/2017     | 1.6%        | **   | 139,429                 |
| CATHOLIC HEALTH INITIATI UNSECURED 08/23 4.2       | 8/1/2023      | 4.2%        | **   | 496,527                 |
| CATO CORP CLASS A COMMON STOCK USD.033             |               |             | **   | 108,065                 |
| CAVCO INDUSTRIES INC COMMON STOCK USD.01           |               |             | **   | 73,087                  |
| CAVIUM INC COMMON STOCK USD.001                    |               |             | **   | 3,571,960               |
| CD COMMERCIAL MORTGAGE TRUST CD 2006 CD3 A5        | 10/15/2048    | 5.62%       | **   | 326,667                 |
| CC HOLDINGS GS V LLC/CRO SR SECURED 04/23 3.849    | 4/15/2023     | 3.85%       | **   | 595,987                 |
| CEDAR REALTY TRUST INC REIT USD.06                 |               |             | **   | 40,627                  |
| CELADON GROUP INC COMMON STOCK USD.033             |               |             | **   | 1,113,625               |
| CELGENE CORP COMMON STOCK USD.01                   |               |             | **   | 52,926,447              |
| CELGENE CORP SR UNSECURED 10/15 2.45               | 10/15/2015    | 2.45%       | **   | 201,962                 |
| CELGENE CORP SR UNSECURED 10/20 3.95               | 10/15/2020    | 3.95%       | **   | 52,892                  |
| CELGENE CORP SR UNSECURED 08/17 1.9                | 8/15/2017     | 1.9%        | **   | 301,057                 |
| CELGENE CORP SR UNSECURED 08/22 3.25               | 8/15/2022     | 3.25%       | **   | 20,129                  |
| CELGENE CORP SR UNSECURED 05/19 2.25               | 5/15/2019     | 2.25%       | **   | 357,460                 |
| CELGENE CORP SR UNSECURED 05/24 3.625              | 5/15/2024     | 3.63%       | **   | 401,303                 |
| CELLDEX THERAPEUTICS INC COMMON STOCK USD.001      |               |             | **   | 949,000                 |
| CEMEX SAB SPONS ADR PART CER ADR NPV               |               |             | **   | 143,068                 |
| CENTENE CORP COMMON STOCK USD.001                  |               |             | **   | 2,008,459               |
| CENOVUS ENERGY INC COMMON STOCK NPV                |               |             | **   | 177,977                 |
| CENOVUS ENERGY INC SR UNSECURED 10/19 5.7          | 10/15/2019    | 5.7%        | **   | 396,589                 |
| CENOVUS ENERGY INC SR UNSECURED 11/39 6.75         | 11/15/2039    | 6.75%       | **   | 11,392                  |
| CENOVUS ENERGY INC SR UNSECURED 08/22 3            | 8/15/2022     | 3%          | **   | 28,078                  |
| CENTERPOINT ENERGY INC SR UNSECURED 05/18 6.5      | 5/1/2018      | 6.5%        | **   | 377,241                 |
| CENTERPOINT ENERGY RESOU SR UNSECURED 01/21 4.5    | 1/15/2021     | 4.5%        | **   | 328,985                 |
| CENTERPOINT ENERGY RESOU SR UNSECURED 01/41 5.85   | 1/15/2041     | 5.85%       | **   | 63,980                  |
| CENTERPOINT ENERGY RESOU SR UNSECURED 05/16 6.15   | 5/1/2016      | 6.15%       | **   | 522,318                 |

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|  |           |       |    |           |
|--|-----------|-------|----|-----------|
| CENTERSTATE BANKS INC COMMON STOCK USD.01          |           |       | ** | 54,929    |
| CENTRAL GARDEN AND PET CO A COMMON STOCK<br>USD.01 |           |       | ** | 35,240    |
| CENTRAL PACIFIC FINANCIAL CO COMMON STOCK<br>NPV   |           |       | ** | 79,335    |
| CENTURY ALUMINUM COMPANY COMMON STOCK<br>USD.01    |           |       | ** | 51,163    |
| CENTURY BANCORP INC CL A COMMON STOCK USD1.        |           |       | ** | 16,425    |
| CEPHEID INC COMMON STOCK NPV                       |           |       | ** | 3,667,498 |
| CEVA INC COMMON STOCK USD.001                      |           |       | ** | 1,200,868 |
| CHART INDUSTRIES INC COMMON STOCK USD.01           |           |       | ** | 66,587    |
| CHASE CORP COMMON STOCK USD.1                      |           |       | ** | 33,183    |
| CHASE ISSUANCE TRUST CHAIT 2012 A4 A4              | 8/16/2021 | 1.58% | ** | 587,203   |
| CHASE ISSUANCE TRUST CHAIT 2014 A1 A1              | 1/15/2019 | 1.15% | ** | 7,886,126 |
| CHASE ISSUANCE TRUST CHAIT 2014 A5 A5              | 4/15/2021 | 0.53% | ** | 996,687   |

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| Security Name  | Maturity Date | Coupon Rate | Cost | Fair Value (In Dollars) |
|--|---------------|-------------|------|-------------------------|
| CHASE MORTGAGE FINANCE CORPORA CHASE 2007 A1 1A1       | 2/25/2037     | 2.53%       | **   | 141,838                 |
| CHECKPOINT SYSTEMS INC COMMON STOCK USD.1              |               |             | **   | 59,108                  |
| CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01            |               |             | **   | 49,582                  |
| CHEMICAL FINANCIAL CORP COMMON STOCK USD1.             |               |             | **   | 100,499                 |
| CHEMTURA CORP COMMON STOCK USD.01                      |               |             | **   | 210,378                 |
| CHEMUNG FINANCIAL CORP COMMON STOCK USD.01             |               |             | **   | 14,150                  |
| CHESAPEAKE ENERGY CORP COMPANY GUAR 04/19 VAR          | 4/15/2019     | 3.48%       | **   | 588,000                 |
| CHESAPEAKE LODGING TRUST REIT USD.01                   |               |             | **   | 141,100                 |
| CHEVRONTEXACO CORP COMMON STOCK USD.75                 |               |             | **   | 7,992,264               |
| CHEVRON CORP SR UNSECURED 12/22 2.355                  | 12/5/2022     | 2.36%       | **   | 1,716,397               |
| CHEVRON CORP SR UNSECURED 06/16 0.889                  | 6/24/2016     | 0.89%       | **   | 1,824,853               |
| CHEVRON CORP SR UNSECURED 11/17 1.345                  | 11/15/2017    | 1.35%       | **   | 3,798,074               |
| CHICAGO BRIDGE + IRON CO NV COMMON STOCK EUR.01        |               |             | **   | 266,783                 |
| CHICAGO IL TRANSIT AUTH SALES CHITRN 12/40 FIXED 6.899 | 12/1/2040     | 6.9%        | **   | 505,096                 |
| CHICAGO IL TRANSIT AUTH SALES CHITRN 12/40 FIXED 6.899 | 12/1/2040     | 6.9%        | **   | 631,370                 |
| CHICAGO IL TRANSIT AUTH SALES CHITRN 12/40 FIXED 6.2   | 12/1/2040     | 6.2%        | **   | 11,867                  |
| CHICOPEE BANCORP INC COMMON STOCK NPV                  |               |             | **   | 11,692                  |
| CHICO S FAS INC COMMON STOCK USD.01                    |               |             | **   | 239,260                 |
| CHILDREN S PLACE INC/THE COMMON STOCK USD.1            |               |             | **   | 2,034,615               |
| CHINA MOBILE LTD SPON ADR ADR                          |               |             | **   | 1,876,358               |
| CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01         |               |             | **   | 4,881,241               |
| CHRISTOPHER + BANKS CORP COMMON STOCK USD.01           |               |             | **   | 20,482                  |
| CHUBB CORP COMMON STOCK USD1.                          |               |             | **   | 4,197,778               |
| CHUBB CORP SR UNSECURED 05/18 5.75                     | 5/15/2018     | 5.75%       | **   | 660,918                 |
| CHURCHILL DOWNS INC COMMON STOCK NPV                   |               |             | **   | 156,292                 |
| CIBER INC COMMON STOCK USD.01                          |               |             | **   | 25,471                  |
| CIENA CORP COMMON STOCK USD.01                         |               |             | **   | 2,832,792               |
| CIMAREX ENERGY CO COMMON STOCK USD.01                  |               |             | **   | 869,200                 |
| CIRCOR INTERNATIONAL INC COMMON STOCK USD.01           |               |             | **   | 2,430,610               |
| CIRRUS LOGIC INC COMMON STOCK USD.001                  |               |             | **   | 125,628                 |
| CISCO SYSTEMS INC COMMON STOCK USD.001                 |               |             | **   | 36,587,295              |
| CISCO SYSTEMS INC SR UNSECURED 02/16 5.5               | 2/22/2016     | 5.5%        | **   | 590,810                 |
| CISCO SYSTEMS INC SR UNSECURED 02/19 4.95              | 2/15/2019     | 4.95%       | **   | 195,583                 |
| CISCO SYSTEMS INC SR UNSECURED 01/20 4.45              | 1/15/2020     | 4.45%       | **   | 55,046                  |
| CISCO SYSTEMS INC SR UNSECURED 03/24 3.625             | 3/4/2024      | 3.63%       | **   | 250,094                 |
| CISCO SYSTEMS INC SR UNSECURED 03/19 2.125             | 3/1/2019      | 2.13%       | **   | 527,470                 |
| CISCO SYSTEMS INC SR UNSECURED 03/17 1.1               | 3/3/2017      | 1.1%        | **   | 5,230,211               |

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|  |            |       |    |            |
|--|------------|-------|----|------------|
| CITIGROUP INC COMMON STOCK USD.01      |            |       | ** | 30,706,992 |
| CITIGROUP INC SR UNSECURED 08/16 5.85  | 8/2/2016   | 5.85% | ** | 534,990    |
| CITIGROUP INC SR UNSECURED 08/17 6     | 8/15/2017  | 6%    | ** | 3,761,655  |
| CITIGROUP INC SR UNSECURED 11/17 6.125 | 11/21/2017 | 6.13% | ** | 11,011,455 |
| CITIGROUP INC SR UNSECURED 05/18 6.125 | 5/15/2018  | 6.13% | ** | 452,670    |
| CITIGROUP INC SR UNSECURED 05/19 8.5   | 5/22/2019  | 8.5%  | ** | 760,101    |
| CITIGROUP INC SR UNSECURED 01/15 6.01  | 1/15/2015  | 6.01% | ** | 2,972,223  |
| CITIGROUP INC SR UNSECURED 05/15 4.75  | 5/19/2015  | 4.75% | ** | 466,781    |
| CITIGROUP INC SR UNSECURED 06/16 3.953 | 6/15/2016  | 3.95% | ** | 2,107,284  |
| CITIGROUP INC SR UNSECURED 01/22 4.5   | 1/14/2022  | 4.5%  | ** | 398,857    |
| CITIGROUP INC SR UNSECURED 01/17 4.45  | 1/10/2017  | 4.45% | ** | 3,060,255  |

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| Security Name  | Maturity Date | Coupon Rate | Cost | Fair Value (In Dollars) |
|--|---------------|-------------|------|-------------------------|
| CITIGROUP INC SR UNSECURED 03/23 3.375                 | 3/1/2023      | 3.38%       | **   | 2,614,171               |
| CITIGROUP INC SR UNSECURED 04/16 1.3                   | 4/1/2016      | 1.3%        | **   | 16,206,965              |
| CITIGROUP INC SR UNSECURED 04/16 VAR                   | 4/1/2016      | 1.03%       | **   | 7,526,295               |
| CITIGROUP INC SR UNSECURED 05/18 1.75                  | 5/1/2018      | 1.75%       | **   | 790,640                 |
| CITIGROUP INC SUBORDINATED 05/23 3.5                   | 5/15/2023     | 3.5%        | **   | 5,763,061               |
| CITIGROUP INC SR UNSECURED 07/16 1.7                   | 7/25/2016     | 1.7%        | **   | 3,241,047               |
| CITIGROUP INC SUBORDINATED 09/25 5.5                   | 9/13/2025     | 5.5%        | **   | 2,063,632               |
| CITIGROUP INC SR UNSECURED 09/18 2.5                   | 9/26/2018     | 2.5%        | **   | 5,179,822               |
| CITIGROUP INC SR UNSECURED 10/23 3.875                 | 10/25/2023    | 3.88%       | **   | 1,507,133               |
| CITIGROUP INC SR UNSECURED 03/17 VAR                   | 3/10/2017     | 0.78%       | **   | 21,248,880              |
| CITIGROUP INC SR UNSECURED 07/19 2.5                   | 7/29/2019     | 2.5%        | **   | 380,305                 |
| CITIGROUP INC SR UNSECURED 08/17 1.55                  | 8/14/2017     | 1.55%       | **   | 398,872                 |
| CITIGROUP INC SUBORDINATED 11/26 4.3                   | 11/20/2026    | 4.3%        | **   | 3,791,488               |
| CITIGROUP INC SR UNSECURED 11/17 1.85                  | 11/24/2017    | 1.85%       | **   | 19,448,628              |
| CITIBANK CREDIT CARD ISSUANCE CCCIT 2003 A7 A7         | 7/7/2017      | 4.15%       | **   | 996,448                 |
| CITIBANK CREDIT CARD ISSUANCE CCCIT 2005 A9 A9         | 11/20/2017    | 5.1%        | **   | 2,337,496               |
| CITIBANK CREDIT CARD ISSUANCE CCCIT 2006 A8 A8         | 12/17/2018    | 0.27%       | **   | 6,569,099               |
| CITIBANK CREDIT CARD ISSUANCE CCCIT 2007 A8 A8         | 9/20/2019     | 5.65%       | **   | 30,092,053              |
| CITIBANK CREDIT CARD ISSUANCE CCCIT 2008 A1 A1         | 2/7/2020      | 5.35%       | **   | 8,765,936               |
| CITIBANK CREDIT CARD ISSUANCE CCCIT 2013 A6 A6         | 9/7/2018      | 1.32%       | **   | 6,691,895               |
| CITIBANK CREDIT CARD ISSUANCE CCCIT 2013 A10 A10       | 2/7/2018      | 0.73%       | **   | 4,500,801               |
| CITIBANK CREDIT CARD ISSUANCE CCCIT 2014 A1 A1         | 1/23/2023     | 2.88%       | **   | 2,358,606               |
| CITIBANK CREDIT CARD ISSUANCE CCCIT 2014 A2 A2         | 2/22/2019     | 1.02%       | **   | 8,168,471               |
| CITIBANK CREDIT CARD ISSUANCE CCCIT 2014 A4 A4         | 4/24/2019     | 1.23%       | **   | 10,982,763              |
| CITIBANK CREDIT CARD ISSUANCE CCCIT 2014 A6 A6         | 7/15/2021     | 2.15%       | **   | 700,478                 |
| CITIBANK CREDIT CARD ISSUANCE CCCIT 2014 A8 A8         | 4/9/2020      | 1.73%       | **   | 2,203,142               |
| CITIGROUP COMMERCIAL MORTGAGE CGCMT 2005 C3 A4         | 5/15/2043     | 4.86%       | **   | 176,358                 |
| CITI TRENDS INC COMMON STOCK USD.01                    |               |             | **   | 38,809                  |
| CITIGROUP MORTGAGE LOAN TRUST CMLTI 2005 6 A1          | 9/25/2035     | 2.23%       | **   | 45,168                  |
| CITIGROUP MORTGAGE LOAN TRUST CMLTI 2005 6 A2          | 9/25/2035     | 2.28%       | **   | 156,603                 |
| CITIGROUP COMMERCIAL MORTGAGE CGCMT 2007 C6 A4         | 12/10/2049    | 5.71%       | **   | 5,676,755               |
| CITIGROUP MORTGAGE LOAN TRUST CMLTI 2008 AR4 1A1A 144A | 11/25/2038    | 2.73%       | **   | 438,000                 |
| CITIZENS BANK NA/RI SR UNSECURED 12/17 1.6             | 12/4/2017     | 1.6%        | **   | 3,059,448               |
| CITIZENS FINANCIAL GROUP COMMON STOCK USD.01           |               |             | **   | 6,281,376               |
| CITIZENS HOLDING COMPANY COMMON STOCK USD.2            |               |             | **   | 11,949                  |
| CITIZENS INC COMMON STOCK NPV                          |               |             | **   | 38,167                  |
| CITY HOLDING CO COMMON STOCK USD2.5                    |               |             | **   | 71,517                  |
| CITY NATIONAL CORP COMMON STOCK USD1.                  |               |             | **   | 1,559,633               |
| CIVEO CORP COMMON STOCK USD.01                         |               |             | **   | 28,223                  |
| CLARCOR INC COMMON STOCK USD1.                         |               |             | **   | 2,518,992               |
| CLEAN HARBORS INC COMMON STOCK USD.01                  |               |             | **   | 246,256                 |
|  |               |             | **   | 30,205                  |



CLEAN ENERGY FUELS CORP COMMON STOCK

USD.0001

CLEARWATER PAPER CORP COMMON STOCK

USD.0001

|  |           |       |    |         |
|--|-----------|-------|----|---------|
| CLEVELAND ELEC ILLUMINAT SR SECURED 11/17 7.88 | 11/1/2017 | 7.88% | ** | 133,467 |
|--|-----------|-------|----|---------|

|   |          |      |    |         |
|---|----------|------|----|---------|
| CLEVELAND ELECTRIC ILLUM SR UNSECURED 04/17 | 4/1/2017 | 5.7% | ** | 174,321 |
|---|----------|------|----|---------|

|     |  |  |    |        |
|-----|--|--|----|--------|
| 5.7 |  |  | ** | 56,080 |
|-----|--|--|----|--------|

|   |            |       |    |         |
|---|------------|-------|----|---------|
| CLEVELAND ELECTRIC ILLUM 1ST MORTGAGE 11/18 | 11/15/2018 | 8.88% | ** | 185,129 |
|---|------------|-------|----|---------|

8.875

CLIFFS NATURAL RESOURCES INC COMMON STOCK

USD.125

|    |        |
|----|--------|
| ** | 70,986 |
|----|--------|

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| Security Name                                     | Maturity Date | Coupon Rate | Cost | Fair Value (In Dollars) |
|---|---------------|-------------|------|-------------------------|
| CLIFTON BANCORP INC COMMON STOCK USD.01           |               |             | **   | 37,604                  |
| CLOUD PEAK ENERGY INC COMMON STOCK USD.01         |               |             | **   | 37,638                  |
| COBALT CMBS COMMERCIAL MORTGAG CWCI 2006 C1 A4    | 8/15/2048     | 5.22%       | **   | 142,256                 |
| COBALT CMBS COMMERCIAL MORTGAG CWCI 2007 C2 A1A   | 4/15/2047     | 5.48%       | **   | 1,963,178               |
| COBALT CMBS COMMERCIAL MORTGAG CWCI 2007 C2 AMFX  | 4/15/2047     | 5.53%       | **   | 1,707,557               |
| COBIZ FINANCIAL INC COMMON STOCK USD.01           |               |             | **   | 2,787,840               |
| COCA COLA BOTTLING CO CONSOL COMMON STOCK USD1.   |               |             | **   | 63,118                  |
| COCA COLA CO/THE SR UNSECURED 09/16 1.8           | 9/1/2016      | 1.8%        | **   | 6,161,069               |
| COCA COLA CO/THE SR UNSECURED 03/15 0.75          | 3/13/2015     | 0.75%       | **   | 8,008,072               |
| CODORUS VALLEY BANCORP INC COMMON STOCK USD2.5    |               |             | **   | 12,617                  |
| COEUR MINING INC COMMON STOCK USD.01              |               |             | **   | 35,617                  |
| COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01    |               |             | **   | 25,674,488              |
| COHERENT INC COMMON STOCK USD.01                  |               |             | **   | 149,371                 |
| COHU INC COMMON STOCK USD1.                       |               |             | **   | 30,488                  |
| COLUMBIA BANKING SYSTEM INC COMMON STOCK NPV      |               |             | **   | 141,501                 |
| COLUMBIA SPORTSWEAR CO COMMON STOCK NPV           |               |             | **   | 301,313                 |
| COLUMBUS MCKINNON CORP/NY COMMON STOCK USD.01     |               |             | **   | 54,594                  |
| COMFORT SYSTEMS USA INC COMMON STOCK USD.01       |               |             | **   | 63,173                  |
| COMCAST CABLE COMMUNICAT COMPANY GUAR 05/17 8.875 | 5/1/2017      | 8.88%       | **   | 1,661,688               |
| COMCAST CORP CLASS A COMMON STOCK USD.01          |               |             | **   | 25,373,405              |
| COMCAST CORP SPECIAL CL A COMMON STOCK USD.01     |               |             | **   | 8,126,336               |
| COMCAST CORP COMPANY GUAR 01/15 6.5               | 1/15/2015     | 6.5%        | **   | 841,928                 |
| COMCAST CORP COMPANY GUAR 06/16 4.95              | 6/15/2016     | 4.95%       | **   | 105,934                 |
| COMCAST CORP COMPANY GUAR 03/16 5.9               | 3/15/2016     | 5.9%        | **   | 482,389                 |
| COMCAST CORP COMPANY GUAR 01/17 6.5               | 1/15/2017     | 6.5%        | **   | 4,248,989               |
| COMCAST CORP COMPANY GUAR 02/18 5.875             | 2/15/2018     | 5.88%       | **   | 1,805,822               |
| COMCAST CORP COMPANY GUAR 07/19 5.7               | 7/1/2019      | 5.7%        | **   | 308,833                 |
| COMCAST CORP COMPANY GUAR 03/24 3.6               | 3/1/2024      | 3.6%        | **   | 2,877,638               |
| COMCAST CORP COMPANY GUAR 02/25 3.375             | 2/15/2025     | 3.38%       | **   | 2,043,208               |
| COMCAST CORP COMPANY GUAR 08/34 4.2               | 8/15/2034     | 4.2%        | **   | 101,428                 |
| COMERICA INC SR UNSECURED 09/15 3                 | 9/16/2015     | 3%          | **   | 619,109                 |
| COMERICA INC SR UNSECURED 05/19 2.125             | 5/23/2019     | 2.13%       | **   | 198,662                 |
| COMM MORTGAGE TRUST COMM 2006 C8 A4               | 12/10/2046    | 5.31%       | **   | 2,236,093               |
| COMM MORTGAGE TRUST COMM 2006 C8 A1A              | 12/10/2046    | 5.29%       | **   | 6,637,797               |
| COMM MORTGAGE TRUST COMM 2006 C7 A4               | 6/10/2046     | 5.76%       | **   | 9,193,001               |
| COMM MORTGAGE TRUST COMM 2013 LC6 A3              | 1/10/2046     | 2.67%       | **   | 3,427,557               |

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|  |           |       |    |            |
|--|-----------|-------|----|------------|
| COMMERCIAL METALS CO COMMON STOCK USD.01               |           |       | ** | 171,974    |
| COMMERCIAL MORTGAGE ASSET TRUS CMAT 1999 C1<br>D       | 1/17/2032 | 6.89% | ** | 40,061     |
| GCCFC COMMERCIAL MORTGAGE TRUS GCCFC 2006<br>GG7 A4    | 7/10/2038 | 5.82% | ** | 1,671,049  |
| GCCFC COMMERCIAL MORTGAGE TRUS GCCFC 2007<br>GG9 A2    | 3/10/2039 | 5.38% | ** | 2,583,705  |
| GCCFC COMMERCIAL MORTGAGE TRUS GCCFC 2007<br>GG9 A3    | 3/10/2039 | 5.45% | ** | 3,019,989  |
| COMMONWEALTH BK AUSTR NY SR UNSECURED<br>03/17 1.125   | 3/13/2017 | 1.13% | ** | 3,082,085  |
| COMMONWEALTH BK AUSTR NY SR UNSECURED<br>09/17 1.4     | 9/8/2017  | 1.4%  | ** | 3,530,724  |
| COMMONWEALTH EDISON CO 1ST MORTGAGE 04/15<br>4.7       | 4/15/2015 | 4.7%  | ** | 50,566     |
| COMMONWEALTH EDISON CO 1ST MORTGAGE 09/16<br>1.95      | 9/1/2016  | 1.95% | ** | 152,376    |
| COMMONWEALTH BANK AUST SR UNSECURED 144A<br>03/16 3.25 | 3/17/2016 | 3.25% | ** | 1,646,371  |
| COMMONWEALTH BANK AUST SR UNSECURED 144A<br>06/16 VAR  | 6/3/2016  | 0.43% | ** | 12,997,725 |
| COMMSCOPE HOLDING CO INC COMMON STOCK<br>USD.01        |           |       | ** | 1,623,213  |

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| Security Name                                    | Maturity Date | Coupon Rate | Cost | Fair Value (In Dollars) |
|--|---------------|-------------|------|-------------------------|
| COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.     |               |             | **   | 148,516                 |
| COMMUNITY HEALTH SYSTEMS INC COMMON STOCK USD.01 |               |             | **   | 2,436,213               |
| BRF SA COMMON STOCK NPV                          |               |             | **   | 155,128                 |
| COMMUNITY TRUST BANCORP INC COMMON STOCK USD5.   |               |             | **   | 63,775                  |
| COMMVAULT SYSTEMS INC COMMON STOCK USD.01        |               |             | **   | 1,488,672               |
| ALFA S.A.B. A COMMON STOCK NPV                   |               |             | **   | 125,261                 |
| CEMIG SA SPONS ADR ADR                           |               |             | **   | 119,996                 |
| CIA DE MINAS BUENAVENTUR ADR ADR                 |               |             | **   | 17,208                  |
| COMPASS BANK SR UNSECURED 09/17 1.85             | 9/29/2017     | 1.85%       | **   | 6,410,542               |
| COMPUTER SCIENCES CORP COMMON STOCK USD1.        |               |             | **   | 11,170,884              |
| COMPUTER SCIENCES CORP SR UNSECURED 09/15 2.5    | 9/15/2015     | 2.5%        | **   | 2,080,618               |
| COMPUTER TASK GROUP INC COMMON STOCK USD.01      |               |             | **   | 11,722                  |
| COMSCORE INC COMMON STOCK USD.001                |               |             | **   | 987,798                 |
| COMSTOCK RESOURCES INC COMMON STOCK USD.5        |               |             | **   | 21,635                  |
| COMTECH TELECOMMUNICATIONS COMMON STOCK USD.1    |               |             | **   | 51,693                  |
| CONAGRA FOODS INC SR UNSECURED 01/16 1.3         | 1/25/2016     | 1.3%        | **   | 6,248,919               |
| CONAGRA FOODS INC SR UNSECURED 01/18 1.9         | 1/25/2018     | 1.9%        | **   | 203,634                 |
| CON WAY INC COMMON STOCK USD.625                 |               |             | **   | 277,228                 |
| CONCHO RESOURCES INC COMMON STOCK USD.001        |               |             | **   | 5,268,995               |
| BANCO DE CREDITO E INVERSION COMMON STOCK NPV    |               |             | **   | 72,431                  |
| CONMED CORP COMMON STOCK USD.01                  |               |             | **   | 2,399,740               |
| CONN S INC COMMON STOCK USD.01                   |               |             | **   | 40,221                  |
| CONOCOPHILLIPS COMPANY GUAR 02/39 6.5            | 2/1/2039      | 6.5%        | **   | 106,292                 |
| CONOCOPHILLIPS COMPANY GUAR 02/19 5.75           | 2/1/2019      | 5.75%       | **   | 164,832                 |
| CONOCOPHILLIPS COMPANY GUAR 01/20 6              | 1/15/2020     | 6%          | **   | 859,837                 |
| CONOCOPHILLIPS CANADA COMPANY GUAR 10/16 5.625   | 10/15/2016    | 5.63%       | **   | 415,623                 |
| CONOCOPHILLIPS COMPANY COMPANY GUAR 12/22 2.4    | 12/15/2022    | 2.4%        | **   | 861,231                 |
| CONS EDISON CO OF NY SR UNSECURED 03/42 4.2      | 3/15/2042     | 4.2%        | **   | 82,964                  |
| BANCO DE CHILE COMMON STOCK                      |               |             | **   | 154,812                 |
| CONS TOMOKA LAND CO FLORIDA COMMON STOCK USD1.   |               |             | **   | 34,317                  |
| CONSTELLATION ENERGY GRP COMPANY GUAR 06/15 4.55 | 6/15/2015     | 4.55%       | **   | 355,652                 |
| CONSTELLATION ENERGY GRO COMPANY GUAR 12/20 5.15 | 12/1/2020     | 5.15%       | **   | 88,576                  |
| CONSTELLATION SOFTWARE INC COMMON STOCK          |               |             | **   | 894,729                 |
| CONSUMER PORTFOLIO SERVICES COMMON STOCK NPV     |               |             | **   | 18,106                  |
| CONSUMERS ENERGY CO 1ST MORTGAGE 08/16 5.5       | 8/15/2016     | 5.5%        | **   | 90,131                  |

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|   |            |       |    |            |
|---|------------|-------|----|------------|
| CONSUMERS ENERGY CO 1ST MORTGAGE 04/20 5.65     | 4/15/2020  | 5.65% | ** | 34,530     |
| CONSUMERS ENERGY CO 1ST MORTGAGE 05/22 2.85     | 5/15/2022  | 2.85% | ** | 89,975     |
| CONTANGO OIL + GAS COMMON STOCK USD.04          |            |       | ** | 50,936     |
| CONTL AIRLINES 2012 1 A PASS THRU CE 10/25 4.15 | 10/11/2025 | 4.15% | ** | 314,042    |
| CONTL AIRLINES 2012 2 A PASS THRU CE 04/26 4    | 4/29/2026  | 4%    | ** | 307,504    |
| CONTL AIRLINES 2007 1 PASS THRU CE 10/23 5.983  | 10/19/2023 | 5.98% | ** | 1,748,759  |
| CONTINENTAL RESOURCES COMPANY GUAR 06/24 3.8    | 6/1/2024   | 3.8%  | ** | 966,109    |
| ALICORP S.A. COMUN COMMON STOCK PEN1.           |            |       | ** | 336,003    |
| COOPER STANDARD HOLDING COMMON STOCK<br>USD.001 |            |       | ** | 88,962     |
| COOPER TIRE + RUBBER COMMON STOCK USD1.         |            |       | ** | 213,098    |
| RABOBANK NEDERLAND COMPANY GUAR 02/22 3.875     | 2/8/2022   | 3.88% | ** | 154,248    |
| RABOBANK NEDERLAND COMPANY GUAR 11/22 3.95      | 11/9/2022  | 3.95% | ** | 254,657    |
| RABOBANK NEDERLAND COMPANY GUAR 01/17 3.375     | 1/19/2017  | 3.38% | ** | 12,283,515 |

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| Security Name  | Maturity Date | Coupon Rate | Cost | Fair Value (In Dollars) |
|--|---------------|-------------|------|-------------------------|
| COOPER US INC COMPANY GUAR 04/15 5.45                | 4/1/2015      | 5.45%       | **   | 182,181                 |
| COPPER MOUNTAIN MINING CORP COMMON STOCK             |               |             | **   | 107,766                 |
| CORE MARK HOLDING CO INC COMMON STOCK USD.01         |               |             | **   | 1,677,931               |
| CORE MOLDING TECHNOLOGIES IN COMMON STOCK USD.01     |               |             | **   | 11,455                  |
| CORELOGIC INC COMMON STOCK USD1.                     |               |             | **   | 2,511,784               |
| INGREDION INC SR UNSECURED 11/15 3.2                 | 11/1/2015     | 3.2%        | **   | 2,796,002               |
| CORNERSTONE ONDEMAND INC COMMON STOCK USD.0001       |               |             | **   | 2,080,320               |
| CORNING INC COMMON STOCK USD.5                       |               |             | **   | 6,058,106               |
| CORPORATE EXECUTIVE BOARD CO COMMON STOCK USD.01     |               |             | **   | 4,308,282               |
| GNMA II TBA 30 YR 4 JUMBOS                           | 1/21/2045     | 4%          | **   | —                       |
| CORPORATE OFFICE PROPERTIES REIT USD.01              |               |             | **   | 171,553                 |
| COSTCO WHOLESALE CORP COMMON STOCK USD.005           |               |             | **   | 10,119,249              |
| COSTCO WHOLESALE CORP SR UNSECURED 12/17 1.125       | 12/15/2017    | 1.13%       | **   | 4,354,532               |
| COSTAR GROUP INC COMMON STOCK USD.01                 |               |             | **   | 6,450,555               |
| COURIER CORP COMMON STOCK USD1.                      |               |             | **   | 16,815                  |
| COUSINS PROPERTIES INC REIT USD1.                    |               |             | **   | 172,065                 |
| COVANTA HOLDING CORP COMMON STOCK USD.1              |               |             | **   | 279,747                 |
| COVENANT TRANSPORT GRP CL A COMMON STOCK USD.01      |               |             | **   | 33,345                  |
| COVENTRY HEALTH CARE INC SR UNSECURED 03/17 5.95     | 3/15/2017     | 5.95%       | **   | 174,996                 |
| COVENTRY HEALTH CARE INC SR UNSECURED 06/21 5.45     | 6/15/2021     | 5.45%       | **   | 5,256,245               |
| COVIDIEN INTL FINANCE SA COMPANY GUAR 05/15 1.35     | 5/29/2015     | 1.35%       | **   | 3,510,504               |
| COVIDIEN INTL FINANCE SA COMPANY GUAR 06/23 2.95     | 6/15/2023     | 2.95%       | **   | 191,362                 |
| COX COMMUNICATIONS INC SR UNSECURED 144A 12/16 5.875 | 12/1/2016     | 5.88%       | **   | 383,727                 |
| COX COMMUNICATIONS INC SR UNSECURED 144A 01/19 9.375 | 1/15/2019     | 9.38%       | **   | 81,804                  |
| CPS AUTO TRUST CPS 2013 C A 144A                     | 4/16/2018     | 1.64%       | **   | 295,890                 |
| CRAFT BREW ALLIANCE INC COMMON STOCK USD.005         |               |             | **   | 24,612                  |
| CRANE CO COMMON STOCK USD1.                          |               |             | **   | 294,791                 |
| CRAY INC COMMON STOCK USD.01                         |               |             | **   | 968,922                 |
| CREDIT AGRICOLE SA JR SUBORDINA 144A 10/49 VAR       | 10/29/2049    | 8.38%       | **   | 3,399,875               |
| CREDIT AGRICOLE LONDON SR UNSECURED 144A 04/19 VAR   | 4/15/2019     | 1.03%       | **   | 14,913,457              |
| CREDIT AGRICOLE LONDON SR UNSECURED 144A 06/17 VAR   | 6/12/2017     | 1%          | **   | 1,100,887               |
|  | 3/15/2022     | 1.88%       | **   | 894,032                 |

## CREDIT ACCEPTANCE AUTO LOAN TR CAALT 2014 2A

A 144A

|   |            |       |    |            |
|---|------------|-------|----|------------|
| CREDIT SUISSE NEW YORK SUBORDINATED 02/18 6     | 2/15/2018  | 6%    | ** | 1,040,083  |
| CREDIT SUISSE USA INC COMPANY GUAR 08/15 5.125  | 8/15/2015  | 5.13% | ** | 1,847,716  |
| CREDIT SUISSE FIRST BOSTON MOR CSFB 2004 AR5    | 6/25/2034  | 2.41% | ** | 306,641    |
| 7A2   |            |       |    |            |
| CREDIT SUISSE FIRST BOSTON MOR CSFB 2004 8 6A1  | 12/25/2019 | 4.5%  | ** | 289,508    |
| CREDIT SUISSE GROUP AG JR SUBORDINA 144A 12/49  | 12/29/2049 | 6.25% | ** | 769,400    |
| VAR   |            |       |    |            |
| CREE INC COMMON STOCK USD.00125                 |            |       | ** | 250,994    |
| CREDIT SUISSE FIRST BOSTON MOR CSFB 2005 C2 A4  | 4/15/2037  | 4.83% | ** | 3,159,146  |
| CREDIT SUISSE MORTGAGE TRUST CSMC 2006 C2 A3    | 3/15/2039  | 5.67% | ** | 1,455,913  |
| CREDIT SUISSE MORTGAGE TRUST CSMC 2006 C2 A1A   | 3/15/2039  | 5.67% | ** | 17,735,303 |
| CREDIT SUISSE MORTGAGE TRUST CSMC 2006 C3 A1A   | 6/15/2038  | 5.81% | ** | 2,881,507  |
| CREDIT SUISSE NEW YORK SR UNSECURED 03/15 3.5   | 3/23/2015  | 3.5%  | ** | 3,523,643  |
| CREDIT SUISSE NEW YORK SR UNSECURED 08/20 4.375 | 8/5/2020   | 4.38% | ** | 1,311,681  |
| CREDIT SUISSE NEW YORK SR UNSECURED 05/17 1.375 | 5/26/2017  | 1.38% | ** | 12,953,726 |
| CREDIT SUISSE MORTGAGE TRUST CSMC 2006 C1 AM    | 2/15/2039  | 5.47% | ** | 738,519    |
| CREDIT SUISSE MORTGAGE TRUST CSMC 2006 C1 AJ    | 2/15/2039  | 5.47% | ** | 5,713,701  |
| CRESCENT POINT ENERGY CORP COMMON STOCK         |            |       | ** | 127,783    |
| NPV   |            |       |    |            |

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| Security Name  | Maturity Date | Coupon Rate | Cost | Fair Value (In Dollars) |
|--|---------------|-------------|------|-------------------------|
| CREW ENERGY INC COMMON STOCK                         |               |             | **   | 198,313                 |
| CROCS INC COMMON STOCK USD.001                       |               |             | **   | 87,055                  |
| CROWN CASTLE TOWERS LLC SR SECURED 144A 08/35 3.214  | 8/15/2035     | 3.21%       | **   | 516,111                 |
| CROWN CASTLE INTL CORP REIT USD.01                   |               |             | **   | 26,789,480              |
| CROWN HOLDINGS INC COMMON STOCK USD5.                |               |             | **   | 2,755,319               |
| CRYOLIFE INC COMMON STOCK USD.01                     |               |             | **   | 31,350                  |
| CUBESMART REIT USD.01                                |               |             | **   | 214,896                 |
| CUBIC CORP COMMON STOCK NPV                          |               |             | **   | 134,864                 |
| CULP INC COMMON STOCK USD.05                         |               |             | **   | 26,666                  |
| CUMMINS INC COMMON STOCK USD2.5                      |               |             | **   | 7,511,257               |
| CUMMINS INC SR UNSECURED 10/23 3.65                  | 10/1/2023     | 3.65%       | **   | 489,138                 |
| CUMULUS MEDIA INC CL A COMMON STOCK USD.01           |               |             | **   | 65,468                  |
| CENTRAIS ELETRICAS BRASILIER COMMON STOCK NPV        |               |             | **   | 62,403                  |
| CURTISS WRIGHT CORP COMMON STOCK USD1.               |               |             | **   | 3,232,316               |
| CUSTOMERS BANCORP INC COMMON STOCK USD1.0            |               |             | **   | 51,861                  |
| CYNOSURE INC A COMMON STOCK USD.001                  |               |             | **   | 59,008                  |
| CYTEC INDUSTRIES INC COMMON STOCK USD.01             |               |             | **   | 321,805                 |
| CYRUSONE INC REIT USD.01                             |               |             | **   | 62,125                  |
| BANCO DO BRASIL S.A. COMMON STOCK NPV                |               |             | **   | 251,274                 |
| DBRR TRUST DBRR 2011 C32 A3A 144A                    | 6/17/2049     | 5.72%       | **   | 5,233,813               |
| DBUBS MORTGAGE TRUST DBUBS 2011 LC2A A2 144A         | 7/10/2044     | 3.39%       | **   | 23,695,705              |
| DBUBS MORTGAGE TRUST DBUBS 2011 LC2A XA 144A         | 7/10/2044     | 1.4%        | **   | 83,968                  |
| DBRR TRUST DBRR 2013 EZ3 A 144A                      | 12/18/2049    | 1.64%       | **   | 1,411,215               |
| DCT INDUSTRIAL TRUST INC REIT USD.01                 |               |             | **   | 249,620                 |
| DDR CORP REIT USD.1                                  |               |             | **   | 372,616                 |
| DSP GROUP INC COMMON STOCK USD.001                   |               |             | **   | 24,512                  |
| DTE ENERGY COMPANY SR UNSECURED 06/16 6.35           | 6/1/2016      | 6.35%       | **   | 321,974                 |
| DTE ENERGY COMPANY SR UNSECURED 12/19 2.4            | 12/1/2019     | 2.4%        | **   | 6,711,107               |
| DXP ENTERPRISES INC COMMON STOCK USD.01              |               |             | **   | 69,277                  |
| DT AUTO OWNER TRUST DTAOT 2014 2A A 144A             | 8/15/2017     | 0.68%       | **   | 520,008                 |
| DT AUTO OWNER TRUST DTAOT 2014 3A A 144A             | 4/16/2018     | 0.98%       | **   | 1,307,209               |
| DAIMLER FINANCE NA LLC COMPANY GUAR 144A 03/16 3     | 3/28/2016     | 3%          | **   | 307,377                 |
| DAIMLER FINANCE NA LLC COMPANY GUAR 144A 09/16 2.625 | 9/15/2016     | 2.63%       | **   | 3,626,503               |
| DAIMLER FINANCE NA LLC COMPANY GUAR 144A 04/15 1.65  | 4/10/2015     | 1.65%       | **   | 1,202,628               |
| DAIMLER FINANCE NA LLC COMPANY GUAR 144A 07/15 1.3   | 7/31/2015     | 1.3%        | **   | 2,409,797               |
| DAIMLER FINANCE NA LLC COMPANY GUAR 144A 07/19 2.25  | 7/31/2019     | 2.25%       | **   | 174,463                 |
| DAIMLER FINANCE NA LLC COMPANY GUAR 144A 01/16 1.25  | 1/11/2016     | 1.25%       | **   | 3,509,520               |
| DAIMLER FINANCE NA LLC COMPANY GUAR 144A 01/18 1.875 | 1/11/2018     | 1.88%       | **   | 165,573                 |



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|   |          |       |    |           |
|---|----------|-------|----|-----------|
| DAIMLER FINANCE NA LLC COMPANY GUAR 144A<br>08/16 VAR   | 8/1/2016 | 0.91% | ** | 603,196   |
| DAIMLER FINANCE NA LLC COMPANY GUAR 144A<br>08/17 1.375 | 8/1/2017 | 1.38% | ** | 149,300   |
| DAIMLER FINANCE NA LLC COMPANY GUAR 144A<br>08/17 VAR   | 8/1/2017 | 0.57% | ** | 5,983,080 |
| DAKTRONICS INC COMMON STOCK NPV                         |          |       | ** | 1,989     |
| DANA HOLDING CORP COMMON STOCK USD.01                   |          |       | ** | 2,203,240 |
| DANAHER CORP COMMON STOCK USD.01                        |          |       | ** | 7,136,386 |
| DANONE SPONS ADR ADR                                    |          |       | ** | 3,762,043 |
| DARLING INGREDIENTS INC COMMON STOCK USD.01             |          |       | ** | 2,157,862 |
| DATALINK CORP COMMON STOCK USD.001                      |          |       | ** | 29,090    |
| GRUPO BIMBO SAB SERIES A COMMON STOCK NPV               |          |       | ** | 20,918    |

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| Security Name  | Maturity Date | Coupon Rate | Cost | Fair Value (In Dollars) |
|--|---------------|-------------|------|-------------------------|
| GRUMA S.A.B. B COMMON STOCK NPV                        |               |             | **   | 773,878                 |
| DEALERTRACK TECHNOLOGIES INC COMMON STOCK USD.01       |               |             | **   | 2,592,135               |
| DEAN FOODS CO COMMON STOCK USD.01                      |               |             | **   | 174,808                 |
| DECKERS OUTDOOR CORP COMMON STOCK USD.01               |               |             | **   | 3,739,923               |
| DEERE + COMPANY SR UNSECURED 06/22 2.6                 | 6/8/2022      | 2.6%        | **   | 747,669                 |
| JOHN DEERE CAPITAL CORP SR UNSECURED 06/16 2.25        | 6/7/2016      | 2.25%       | **   | 3,552,072               |
| JOHN DEERE CAPITAL CORP SR UNSECURED 04/15 0.875       | 4/17/2015     | 0.88%       | **   | 236,294                 |
| JOHN DEERE CAPITAL CORP SR UNSECURED 04/19 2.25        | 4/17/2019     | 2.25%       | **   | 887,850                 |
| JOHN DEERE CAPITAL CORP SR UNSECURED 10/17 1.2         | 10/10/2017    | 1.2%        | **   | 54,687                  |
| JOHN DEERE CAPITAL CORP SR UNSECURED 01/20 1.7         | 1/15/2020     | 1.7%        | **   | 419,093                 |
| JOHN DEERE CAPITAL CORP SR UNSECURED 01/16 0.75        | 1/22/2016     | 0.75%       | **   | 1,149,760               |
| JOHN DEERE CAPITAL CORP SR UNSECURED 03/18 1.3         | 3/12/2018     | 1.3%        | **   | 173,153                 |
| JOHN DEERE CAPITAL CORP SR UNSECURED 10/16 1.05        | 10/11/2016    | 1.05%       | **   | 2,767,911               |
| JOHN DEERE CAPITAL CORP SR UNSECURED 03/19 1.95        | 3/4/2019      | 1.95%       | **   | 297,665                 |
| JOHN DEERE CAPITAL CORP SR UNSECURED 12/17 1.55        | 12/15/2017    | 1.55%       | **   | 219,988                 |
| DEL CORONADO TRUST DEL 2013 HDC A 144A                 | 3/15/2026     | 0.96%       | **   | 846,547                 |
| DEL FRISCO S RESTAURANT GROU COMMON STOCK USD.001      |               |             | **   | 641,621                 |
| ITAUSA INVESTIMENTOS ITAU PR PREFERENCE                |               |             | **   | 61,112                  |
| DELEK US HOLDINGS INC COMMON STOCK USD.01              |               |             | **   | 164,962                 |
| DELHAIZE GROUP SA COMPANY GUAR 06/17 6.5               | 6/15/2017     | 6.5%        | **   | 3,877,558               |
| DELMARVA PWR + LIGHT CO 1ST MORTGAGE 11/23 3.5         | 11/15/2023    | 3.5%        | **   | 728,558                 |
| DELTA AIR LINES 2007 1 A PASS THRU CE 02/24 6.821      | 2/10/2024     | 6.82%       | **   | 1,273,305               |
| DENBURY RESOURCES INC COMMON STOCK USD.001             |               |             | **   | 185,827                 |
| DEMAND MEDIA INC COMMON STOCK USD.0001                 |               |             | **   | 11,916                  |
| DEMANDWARE INC COMMON STOCK USD.01                     |               |             | **   | 1,955,957               |
| DESTINATION MATERNITY CORP COMMON STOCK USD.01         |               |             | **   | 14,706                  |
| DETOUR GOLD CORP COMMON STOCK NPV                      |               |             | **   | 113,888                 |
| DEUTSCHE BANK AG LONDON SR UNSECURED 09/17 6           | 9/1/2017      | 6%          | **   | 333,266                 |
| DEUTSCHE BANK AG LONDON SR UNSECURED 05/17 1.35        | 5/30/2017     | 1.35%       | **   | 2,553,303               |
| DEUTSCHE BANK AG LONDON SR UNSECURED 05/24 3.7         | 5/30/2024     | 3.7%        | **   | 47,694                  |
| DEUTSCHE TELEKOM INT FIN COMPANY GUAR 03/16 5.75       | 3/23/2016     | 5.75%       | **   | 527,999                 |
| DEUTSCHE TELEKOM INT FIN COMPANY GUAR 144A 04/16 3.125 | 4/11/2016     | 3.13%       | **   | 4,509,679               |
| DEUTSCHE TELEKOM INT FIN COMPANY GUAR 144A 03/17 2.25  | 3/6/2017      | 2.25%       | **   | 152,369                 |
| DEUTSCHE BANK AG LONDON SR UNSECURED 01/16 3.25        | 1/11/2016     | 3.25%       | **   | 5,542,695               |
| DEUTSCHE BK FINL LLC COMPANY GUAR 03/15 5.375          | 3/2/2015      | 5.38%       | **   | 402,873                 |
| DEVON ENERGY CORPORATION SR UNSECURED 05/22 3.25       | 5/15/2022     | 3.25%       | **   | 687,650                 |

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|--|------------|-------|----|-----------|
| DEVON ENERGY CORPORATION SR UNSECURED 12/18<br>2.25    | 12/15/2018 | 2.25% | ** | 1,275,387 |
| DEXCOM INC COMMON STOCK USD.001                        |            |       | ** | 2,472,240 |
| DEXIA CREDIT LOCAL SA NY GOVT LIQUID 144A 11/16<br>VAR | 11/7/2016  | 0.61% | ** | 2,006,928 |
| DIAGEO PLC SPONSORED ADR ADR                           |            |       | ** | 7,175,234 |
| DIAGEO CAPITAL PLC COMPANY GUAR 09/16 5.5              | 9/30/2016  | 5.5%  | ** | 322,862   |
| DIAGEO CAPITAL PLC COMPANY GUAR 07/20 4.828            | 7/15/2020  | 4.83% | ** | 3,654,684 |
| DIAGEO CAPITAL PLC COMPANY GUAR 05/17 1.5              | 5/11/2017  | 1.5%  | ** | 3,615,803 |
| DIAGEO CAPITAL PLC COMPANY GUAR 04/16 0.625            | 4/29/2016  | 0.63% | ** | 3,090,418 |
| DIAGEO INVESTMENT CORP COMPANY GUAR 05/22<br>2.875     | 5/11/2022  | 2.88% | ** | 79,952    |
| DIAMOND OFFSHORE DRILLING COMMON STOCK<br>USD.01       |            |       | ** | 327,343   |
| DIAMOND OFFSHORE DRILL SR UNSECURED 11/43<br>4.875     | 11/1/2043  | 4.88% | ** | 37,484    |
| DIAMOND RESORTS INTERNATIONAL COMMON STOCK<br>USD.01   |            |       | ** | 762,507   |

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| Security Name                                    | Maturity Date | Coupon Rate | Cost | Fair Value (In Dollars) |
|--|---------------|-------------|------|-------------------------|
| DIAMONDROCK HOSPITALITY CO REIT USD.01           |               |             | **   | 199,659                 |
| DIGI INTERNATIONAL INC COMMON STOCK USD.01       |               |             | **   | 20,949                  |
| DIGITALGLOBE INC COMMON STOCK USD.001            |               |             | **   | 3,396,232               |
| DIME COMMUNITY BANCSHARES COMMON STOCK USD.01    |               |             | **   | 61,734                  |
| DILLARDS INC CL A COMMON STOCK NPV               |               |             | **   | 474,683                 |
| DIODES INC COMMON STOCK USD.667                  |               |             | **   | 127,153                 |
| DIRECTV HOLDINGS/FING COMPANY GUAR 03/15 3.55    | 3/15/2015     | 3.55%       | **   | 4,023,744               |
| DIRECTV HOLDINGS/FING COMPANY GUAR 03/20 5.2     | 3/15/2020     | 5.2%        | **   | 680,036                 |
| DIRECTV HOLDINGS/FING COMPANY GUAR 02/16 3.125   | 2/15/2016     | 3.13%       | **   | 14,303,454              |
| DIRECTV HOLDINGS/FING COMPANY GUAR 02/21 4.6     | 2/15/2021     | 4.6%        | **   | 107,114                 |
| DIRECTV HOLDINGS/FING COMPANY GUAR 03/16 3.5     | 3/1/2016      | 3.5%        | **   | 1,000,432               |
| DIRECTV HOLDINGS/FING COMPANY GUAR 03/41 6.375   | 3/1/2041      | 6.38%       | **   | 58,458                  |
| DIRECTV HOLDINGS/FING COMPANY GUAR 03/17 2.4     | 3/15/2017     | 2.4%        | **   | 305,661                 |
| DIRECTV HOLDINGS/FING COMPANY GUAR 03/22 3.8     | 3/15/2022     | 3.8%        | **   | 1,668,487               |
| DIRECTV HOLDINGS/FING COMPANY GUAR 01/18 1.75    | 1/15/2018     | 1.75%       | **   | 407,297                 |
| DISCOVER BANK SUBORDINATED 11/19 8.7             | 11/18/2019    | 8.7%        | **   | 455,084                 |
| DISCOVER BANK SR UNSECURED 02/18 2               | 2/21/2018     | 2%          | **   | 6,732,410               |
| DISCOVER BANK SR UNSECURED 08/23 4.2             | 8/8/2023      | 4.2%        | **   | 2,623,325               |
| DISCOVER CARD EXECUTION NOTE T DCENT 2007 A1 A1  | 3/16/2020     | 5.65%       | **   | 6,481,962               |
| DISCOVER CARD EXECUTION NOTE T DCENT 2011 A4 A4  | 5/15/2019     | 0.51%       | **   | 12,993,512              |
| DISCOVER CARD EXECUTION NOTE T DCENT 2012 A1 A1  | 8/15/2017     | 0.81%       | **   | 1,219,573               |
| DISCOVER CARD EXECUTION NOTE T DCENT 2014 A3 A3  | 10/15/2019    | 1.22%       | **   | 10,981,234              |
| WALT DISNEY CO/THE COMMON STOCK USD.01           |               |             | **   | 13,172,189              |
| WALT DISNEY COMPANY/THE SR UNSECURED 08/21 2.75  | 8/16/2021     | 2.75%       | **   | 629,994                 |
| WALT DISNEY COMPANY/THE SR UNSECURED 02/22 2.55  | 2/15/2022     | 2.55%       | **   | 99,362                  |
| WALT DISNEY COMPANY/THE SR UNSECURED 12/15 0.45  | 12/1/2015     | 0.45%       | **   | 2,499,298               |
| WALT DISNEY COMPANY/THE SR UNSECURED 12/17 1.1   | 12/1/2017     | 1.1%        | **   | 6,414,347               |
| WALT DISNEY COMPANY/THE SR UNSECURED 05/17 0.875 | 5/30/2017     | 0.88%       | **   | 302,197                 |
| WALT DISNEY COMPANY/THE SR UNSECURED 06/44 4.125 | 6/1/2044      | 4.13%       | **   | 32,517                  |
| DISCOVER FINANCIAL SVS SR UNSECURED 11/22 3.85   | 11/21/2022    | 3.85%       | **   | 1,762,140               |
| DISCOVERY COMMUNICATIONS COMPANY GUAR 06/15 3.7  | 6/1/2015      | 3.7%        | **   | 450,063                 |
| DISCOVERY COMMUNICATIONS COMPANY GUAR 05/22 3.3  | 5/15/2022     | 3.3%        | **   | 5,003,166               |
| DISCOVERY COMMUNICATIONS A COMMON STOCK USD.01   |               |             | **   | 2,780,425               |

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|---|------------|-------|--|----|------------|
| DISCOVERY COMMUNICATIONS C COMMON STOCK<br>USD.01 |            |       |  | ** | 13,369,204 |
| DNB BOLIGKREDITT AS COVERED 144A 10/16 2.1        | 10/14/2016 | 2.1%  |  | ** | 1,149,114  |
| DNB BOLIGKREDITT AS COVERED 144A 03/17 2.9        | 3/29/2017  | 2.9%  |  | ** | 944,408    |
| DOCTOR REDDY S LAB ADR ADR                        |            |       |  | ** | 580,175    |
| DOLLARAMA INC COMMON STOCK                        |            |       |  | ** | 451,302    |
| DOLPHIN ENERGY LTD SR SECURED 144A 06/19 5.888    | 6/15/2019  | 5.89% |  | ** | 174,191    |
| DOMINION DIAMOND CORP COMMON STOCK NPV            |            |       |  | ** | 66,452     |
| DOMINION DIAMOND CORP COMMON STOCK NPV            |            |       |  | ** | 261,269    |
| DOMINION GAS HLDGS LLC SR UNSECURED 11/16 1.05    | 11/1/2016  | 1.05% |  | ** | 2,994,387  |
| DOMINION RESOURCES INC SR UNSECURED 06/18 6.4     | 6/15/2018  | 6.4%  |  | ** | 1,187,231  |
| DOMINION RESOURCES INC SR UNSECURED 09/15 2.25    | 9/1/2015   | 2.25% |  | ** | 227,191    |
| DOMINION RESOURCES INC SR UNSECURED 03/21 4.45    | 3/15/2021  | 4.45% |  | ** | 86,677     |
| DOMINION RESOURCES INC SR UNSECURED 09/17 1.4     | 9/15/2017  | 1.4%  |  | ** | 3,603,477  |
| DONEGAL GROUP INC CL A COMMON STOCK USD.01        |            |       |  | ** | 34,389     |
| DORMAN PRODUCTS INC COMMON STOCK USD.01           |            |       |  | ** | 3,083,488  |

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| Security Name                                      | Maturity Date | Coupon Rate | Cost | Fair Value (In Dollars) |
|--|---------------|-------------|------|-------------------------|
| DOUGLAS EMMETT INC REIT USD.01                     |               |             | **   | 2,533,744               |
| DOUGLAS DYNAMICS INC COMMON STOCK USD.01           |               |             | **   | 48,325                  |
| DOW CHEMICAL CO/THE SR UNSECURED 05/19 8.55        | 5/15/2019     | 8.55%       | **   | 671,353                 |
| DOW CHEMICAL CO/THE SR UNSECURED 11/20 4.25        | 11/15/2020    | 4.25%       | **   | 1,208,118               |
| DOW CHEMICAL CO/THE SR UNSECURED 02/16 2.5         | 2/15/2016     | 2.5%        | **   | 152,586                 |
| DOW CHEMICAL CO/THE SR UNSECURED 11/21 4.125       | 11/15/2021    | 4.13%       | **   | 306,416                 |
| DOW CHEMICAL CO/THE SR UNSECURED 11/22 3           | 11/15/2022    | 3%          | **   | 820,732                 |
| DR PEPPER SNAPPLE GROUP INC COMMON STOCK USD.01    |               |             | **   | 1,060,577               |
| DR PEPPER SNAPPLE GROUP COMPANY GUAR 01/16 2.9     | 1/15/2016     | 2.9%        | **   | 397,859                 |
| DR PEPPER SNAPPLE GROUP COMPANY GUAR 01/20 2       | 1/15/2020     | 2%          | **   | 24,423                  |
| BARCLAYS DRYROCK ISSUANCE TRUS DROCK 2012 2 A      | 8/15/2018     | 0.64%       | **   | 14,306,857              |
| DU PONT (E.I.) DE NEMOURS COMMON STOCK USD.3       |               |             | **   | 1,335,652               |
| E.I. DU PONT DE NEMOURS SR UNSECURED 12/16 5.25    | 12/15/2016    | 5.25%       | **   | 400,138                 |
| E.I. DU PONT DE NEMOURS SR UNSECURED 07/18 6       | 7/15/2018     | 6%          | **   | 227,768                 |
| E.I. DU PONT DE NEMOURS SR UNSECURED 01/20 4.625   | 1/15/2020     | 4.63%       | **   | 1,121,754               |
| E.I. DU PONT DE NEMOURS SR UNSECURED 04/16 2.75    | 4/1/2016      | 2.75%       | **   | 117,817                 |
| E.I. DU PONT DE NEMOURS SR UNSECURED 02/23 2.8     | 2/15/2023     | 2.8%        | **   | 516,410                 |
| DUKE ENERGY INDIANA INC 1ST MORTGAGE 07/20 3.75    | 7/15/2020     | 3.75%       | **   | 731,096                 |
| DUCOMMUN INC COMMON STOCK USD.01                   |               |             | **   | 28,491                  |
| SPECTRA ENERGY CAPITAL COMPANY GUAR 10/19 8        | 10/1/2019     | 8%          | **   | 90,758                  |
| DUKE REALTY CORP REIT USD.01                       |               |             | **   | 449,288                 |
| DUKE ENERGY CORP COMMON STOCK USD.001              |               |             | **   | 1,336,807               |
| DUKE ENERGY CORP SR UNSECURED 09/19 5.05           | 9/15/2019     | 5.05%       | **   | 89,408                  |
| DUKE ENERGY CORP SR UNSECURED 04/15 3.35           | 4/1/2015      | 3.35%       | **   | 2,626,782               |
| DUKE ENERGY CORP SR UNSECURED 11/16 2.15           | 11/15/2016    | 2.15%       | **   | 81,478                  |
| DUKE ENERGY CORP SR UNSECURED 06/18 2.1            | 6/15/2018     | 2.1%        | **   | 403,654                 |
| DUKE ENERGY CORP SR UNSECURED 10/23 3.95           | 10/15/2023    | 3.95%       | **   | 12,722,196              |
| DUKE REALTY LP COMPANY GUAR 03/16 5.5              | 3/1/2016      | 5.5%        | **   | 419,369                 |
| DUKE ENERGY CAROLINAS 1ST MORTGAGE 06/20 4.3       | 6/15/2020     | 4.3%        | **   | 108,704                 |
| DUNKIN BRANDS GROUP INC COMMON STOCK USD.001       |               |             | **   | 2,074,496               |
| DUPONT FABROS TECHNOLOGY REIT USD.001              |               |             | **   | 98,789                  |
| DYAX CORP COMMON STOCK USD.01                      |               |             | **   | 518,533                 |
| DYCOM INDUSTRIES INC COMMON STOCK USD.333          |               |             | **   | 100,708                 |
| DYNAMIC MATERIALS CORP COMMON STOCK USD.05         |               |             | **   | 19,705                  |
| DYNEGY FINANCE I/II INC SR SECURED 144A 11/19 6.75 | 11/1/2019     | 6.75%       | **   | 814,000                 |
| ELECTRICITE DE FRANCE 01/17 1                      | 1/20/2017     | 0.69%       | **   | 2,306,261               |
| PARQUE ARAUCO S.A. COMMON STOCK NPV                |               |             | **   | 331,502                 |
| EMC CORP/MA COMMON STOCK USD.01                    |               |             | **   | 6,708,898               |
| EMC CORP/MA SR UNSECURED 06/18 1.875               | 6/1/2018      | 1.88%       | **   | 423,555                 |
| EMC INS GROUP INC COMMON STOCK USD1.               |               |             | **   | 50,885                  |
| EOG RESOURCES INC COMMON STOCK USD.01              |               |             | **   | 32,908,672              |
| EOG RESOURCES INC SR UNSECURED 06/19 5.625         | 6/1/2019      | 5.63%       | **   | 299,028                 |

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|---|-----------|-------|----|-----------|
| EOG RESOURCES INC SR UNSECURED 06/15 2.95           | 6/1/2015  | 2.95% | ** | 1,649,815 |
| EOG RESOURCES INC SR UNSECURED 02/21 4.1            | 2/1/2021  | 4.1%  | ** | 595,524   |
| EOG RESOURCES INC SR UNSECURED 02/16 2.5            | 2/1/2016  | 2.5%  | ** | 234,156   |
| EOG RESOURCES INC SR UNSECURED 03/23 2.625          | 3/15/2023 | 2.63% | ** | 86,302    |
| EPIQ SYSTEMS INC COMMON STOCK USD.01                |           |       | ** | 61,266    |
| ERAC USA FINANCE LLC COMPANY GUAR 144A 06/34<br>6.7 | 6/1/2034  | 6.7%  | ** | 109,343   |

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|---|---------------|-------------|------|-------------------------|
| ERAC USA FINANCE LLC COMPANY GUAR 144A 11/16 6.2  | 11/1/2016     | 6.2%        | **   | 195,972                 |
| ERP OPERATING LP SR UNSECURED 08/16 5.375         | 8/1/2016      | 5.38%       | **   | 202,489                 |
| ERP OPERATING LP SR UNSECURED 06/17 5.75          | 6/15/2017     | 5.75%       | **   | 192,641                 |
| ERP OPERATING LP SR UNSECURED 12/21 4.625         | 12/15/2021    | 4.63%       | **   | 109,401                 |
| ERP OPERATING LP SR UNSECURED 07/19 2.375         | 7/1/2019      | 2.38%       | **   | 120,483                 |
| EQT CORP COMMON STOCK NPV                         |               |             | **   | 1,173,350               |
| ERAC USA FINANCE LLC COMPANY GUAR 144A 04/16 1.4  | 4/15/2016     | 1.4%        | **   | 1,423,333               |
| ERAC USA FINANCE LLC COMPANY GUAR 144A 11/24 3.85 | 11/15/2024    | 3.85%       | **   | 4,056,592               |
| EPR PROPERTIES REIT USD.01                        |               |             | **   | 2,486,446               |
| ERA GROUP INC COMMON STOCK USD.01                 |               |             | **   | 39,022                  |
| EAGLE BANCORP INC COMMON STOCK USD.01             |               |             | **   | 2,719,234               |
| E TRADE FINANCIAL CORP COMMON STOCK USD.01        |               |             | **   | 698,593                 |
| EXCO RESOURCES INC COMMON STOCK USD.001           |               |             | **   | 34,475                  |
| EAST WEST BANCORP INC COMMON STOCK USD.001        |               |             | **   | 5,652,899               |
| EASTGROUP PROPERTIES INC REIT NPV                 |               |             | **   | 1,621,625               |
| CORPBANCA COMMON STOCK NPV                        |               |             | **   | 10,226                  |
| EASTMAN CHEMICAL CO SR UNSECURED 06/17 2.4        | 6/1/2017      | 2.4%        | **   | 4,088,850               |
| EASTMAN CHEMICAL CO SR UNSECURED 01/20 2.7        | 1/15/2020     | 2.7%        | **   | 5,279,794               |
| EASTMAN CHEMICAL CO SR UNSECURED 03/25 3.8        | 3/15/2025     | 3.8%        | **   | 4,708,162               |
| EASTMAN KODAK CO COMMON STOCK USD.01              |               |             | **   | 75,659                  |
| EATON CORP COMPANY GUAR 11/15 0.95                | 11/2/2015     | 0.95%       | **   | 150,133                 |
| EATON CORP COMPANY GUAR 11/17 1.5                 | 11/2/2017     | 1.5%        | **   | 1,103,570               |
| EATON CORP COMPANY GUAR 11/22 2.75                | 11/2/2022     | 2.75%       | **   | 4,008,180               |
| EBAY INC COMMON STOCK USD.001                     |               |             | **   | 32,708,981              |
| EBAY INC SR UNSECURED 10/15 1.625                 | 10/15/2015    | 1.63%       | **   | 3,023,103               |
| EBAY INC SR UNSECURED 07/15 0.7                   | 7/15/2015     | 0.7%        | **   | 8,004,296               |
| EBAY INC SR UNSECURED 07/42 4                     | 7/15/2042     | 4%          | **   | 66,774                  |
| EBAY INC SR UNSECURED 07/17 1.35                  | 7/15/2017     | 1.35%       | **   | 451,516                 |
| EBIX INC COMMON STOCK USD.1                       |               |             | **   | 66,176                  |
| EHOSTAR CORP A COMMON STOCK USD.001               |               |             | **   | 231,368                 |
| ECOLAB INC SR UNSECURED 12/16 3                   | 12/8/2016     | 3%          | **   | 743,416                 |
| ECOLAB INC SR UNSECURED 12/21 4.35                | 12/8/2021     | 4.35%       | **   | 1,334,747               |
| ECOLAB INC SR UNSECURED 12/17 1.45                | 12/8/2017     | 1.45%       | **   | 297,311                 |
| ECOPETROL SA SR UNSECURED 05/45 5.875             | 5/28/2045     | 5.88%       | **   | 1,017,500               |
| EDISON INTERNATIONAL SR UNSECURED 09/17 3.75      | 9/15/2017     | 3.75%       | **   | 189,978                 |
| EDUCATION REALTY TRUST INC REIT USD.01            |               |             | **   | 2,783,365               |
| EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.      |               |             | **   | 326,220                 |
| ARCA CONTINENTAL SAB DE CV COMMON STOCK NPV       |               |             | **   | 234,078                 |
| KINDER MORGAN INC/DELAWA COMPANY GUAR 06/17 7     | 6/15/2017     | 7%          | **   | 2,718,765               |
| EL PASO PIPELINE PART OP COMPANY GUAR 04/20 6.5   | 4/1/2020      | 6.5%        | **   | 356,196                 |
| ELECTRO RENT CORP COMMON STOCK NPV                |               |             | **   | 34,538                  |



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|---|----|------------|
| ELECTRO SCIENTIFIC INDS INC COMMON STOCK NPV      | ** | 20,680     |
| ELECTRONIC ARTS INC COMMON STOCK USD.01           | ** | 13,753,580 |
| ELECTRONICS FOR IMAGING COMMON STOCK USD.01       | ** | 48,441     |
| ELIZABETH ARDEN INC COMMON STOCK USD.01           | ** | 43,850     |
| ELLIE MAE INC COMMON STOCK USD.0001               | ** | 3,069,441  |
| EMCOR GROUP INC COMMON STOCK USD.01               | ** | 2,310,188  |
| EMERGENT BIOSOLUTIONS INC COMMON STOCK<br>USD.001 | ** | 97,674     |

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| Security Name   | Maturity Date | Coupon Rate | Cost | Fair Value (In Dollars) |
|---|---------------|-------------|------|-------------------------|
| EMERALD OIL INC COMMON STOCK USD.001                    |               |             | **   | 5,166                   |
| EMPLOYERS HOLDINGS INC COMMON STOCK USD.01              |               |             | **   | 74,691                  |
| EMULEX CORP COMMON STOCK USD.1                          |               |             | **   | 41,261                  |
| ENABLE MIDSTREAM PARTNER COMPANY GUAR<br>144A 05/19 2.4 | 5/15/2019     | 2.4%        | **   | 2,236,985               |
| ENABLE MIDSTREAM PARTNER SR UNSECURED 144A<br>05/24 3.9 | 5/15/2024     | 3.9%        | **   | 963,886                 |
| ENCANA CORP COMMON STOCK                                |               |             | **   | 4,578,487               |
| ENCANA CORP COMMON STOCK                                |               |             | **   | 763,651                 |
| ENCANA CORP SR UNSECURED 08/34 6.5                      | 8/15/2034     | 6.5%        | **   | 108,552                 |
| ENCANA CORP SR UNSECURED 12/17 5.9                      | 12/1/2017     | 5.9%        | **   | 583,556                 |
| ENCANA CORP SR UNSECURED 05/19 6.5                      | 5/15/2019     | 6.5%        | **   | 85,134                  |
| ENCORE CAPITAL GROUP INC COMMON STOCK<br>USD.01         |               |             | **   | 149,184                 |
| ENCORE WIRE CORP COMMON STOCK USD.01                    |               |             | **   | 68,874                  |
| ENDOCYTE INC COMMON STOCK                               |               |             | **   | 23,210                  |
| ENERSIS S.A. SPONS ADR ADR NPV                          |               |             | **   | 288,540                 |
| ENERSYS COMMON STOCK USD.01                             |               |             | **   | 1,812,408               |
| ENERNOC INC COMMON STOCK USD.001                        |               |             | **   | 28,505                  |
| ENERPLUS CORP COMMON STOCK NPV                          |               |             | **   | 570,973                 |
| ENGILITY HOLDINGS INC COMMON STOCK USD.01               |               |             | **   | 1,825,934               |
| ENNIS INC COMMON STOCK USD2.5                           |               |             | **   | 35,898                  |
| ENPHASE ENERGY INC COMMON STOCK USD.00001               |               |             | **   | 777,719                 |
| ENPRO INDUSTRIES INC COMMON STOCK USD.01                |               |             | **   | 147,925                 |
| ENSCO PLC SR UNSECURED 03/21 4.7                        | 3/15/2021     | 4.7%        | **   | 40,181                  |
| ENSCO PLC SR UNSECURED 03/16 3.25                       | 3/15/2016     | 3.25%       | **   | 6,364,288               |
| ENTERCOM COMMUNICATIONS CL A COMMON<br>STOCK USD.01     |               |             | **   | 36,140                  |
| ENERGY ARKANSAS INC 1ST MORTGAGE 06/23 3.05             | 6/1/2023      | 3.05%       | **   | 34,002                  |
| ENERGY CORP SR UNSECURED 09/15 3.625                    | 9/15/2015     | 3.63%       | **   | 207,920                 |
| ENERGY CORP SR UNSECURED 09/20 5.125                    | 9/15/2020     | 5.13%       | **   | 844,225                 |
| ENERGY CORP SR UNSECURED 01/17 4.7                      | 1/15/2017     | 4.7%        | **   | 5,936,291               |
| ENERGY GULF STATES LA 1ST MORTGAGE 05/18 6              | 5/1/2018      | 6%          | **   | 226,069                 |
| ENTERPRISE FINANCIAL SERVICE COMMON STOCK<br>USD.01     |               |             | **   | 40,447                  |
| ENTERPRISE PRODUCTS OPER COMPANY GUAR 09/17<br>6.3      | 9/15/2017     | 6.3%        | **   | 2,795,025               |
| ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/19<br>6.5      | 1/31/2019     | 6.5%        | **   | 2,161,656               |
| ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/16<br>3.2      | 2/1/2016      | 3.2%        | **   | 511,841                 |
| ENTERPRISE PRODUCTS OPER COMPANY GUAR 08/15<br>1.25     | 8/13/2015     | 1.25%       | **   | 6,918,230               |
| ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/43<br>4.45     | 2/15/2043     | 4.45%       | **   | 592,805                 |
| ENTERPRISE PRODUCTS OPER COMPANY GUAR 03/23<br>3.35     | 3/15/2023     | 3.35%       | **   | 1,671,565               |

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|   |           |       |    |            |
|---|-----------|-------|----|------------|
| ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/24<br>3.9  | 2/15/2024 | 3.9%  | ** | 73,331     |
| ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/25<br>3.75 | 2/15/2025 | 3.75% | ** | 356,352    |
| ENTROPIC COMMUNICATIONS INC COMMON STOCK<br>USD.001 |           |       | ** | 19,967     |
| ENVESTNET INC COMMON STOCK                          |           |       | ** | 4,987,661  |
| ENVISION HEALTHCARE HOLDINGS COMMON STOCK<br>USD.01 |           |       | ** | 6,782,173  |
| EQUIFAX INC COMMON STOCK USD1.25                    |           |       | ** | 6,974,199  |
| EQUINIX INC REIT USD.001                            |           |       | ** | 25,132,794 |
| EQUITY ONE INC REIT USD.01                          |           |       | ** | 106,563    |
| ERICSSON (LM) TEL SP ADR ADR                        |           |       | ** | 3,308,140  |
| ERICKSON INC COMMON STOCK USD.0001                  |           |       | ** | 10,258     |
| ESCALADE INC COMMON STOCK NPV                       |           |       | ** | 18,561     |
| ESCO TECHNOLOGIES INC COMMON STOCK USD.01           |           |       | ** | 98,339     |

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| Security Name   | Maturity Date | Coupon Rate | Cost | Fair Value (In Dollars) |
|---|---------------|-------------|------|-------------------------|
| ESSA BANCORP INC COMMON STOCK USD.01                    |               |             | **   | 14,760                  |
| ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2          |               |             | **   | 3,037,039               |
| ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01           |               |             | **   | 2,091,714               |
| EVANS BANCORP INC COMMON STOCK USD.5                    |               |             | **   | 12,498                  |
| EVERBANK FINANCIAL CORP COMMON STOCK USD.01             |               |             | **   | 226,623                 |
| BRITISH TELECOM PLC SR UNSECURED REGS 12/16 VAR         | 12/7/2016     | 8.5%        | **   | 3,970,160               |
| EVERTEC INC COMMON STOCK USD.01                         |               |             | **   | 5,032,790               |
| EXACT SCIENCES CORP COMMON STOCK USD.01                 |               |             | **   | 3,932,042               |
| EXACTECH INC COMMON STOCK USD.01                        |               |             | **   | 33,823                  |
| EXAMWORKS GROUP INC COMMON STOCK                        |               |             | **   | 3,505,704               |
| EXCEL TRUST INC REIT USD.01                             |               |             | **   | 57,644                  |
| EXELON GENERATION CO LLC SR UNSECURED 10/41 5.75        | 10/1/2041     | 5.75%       | **   | 33,845                  |
| EXELON CORP COMMON STOCK NPV                            |               |             | **   | 10,679,040              |
| EXELIS INC COMMON STOCK USD.01                          |               |             | **   | 316,241                 |
| EXETER AUTOMOBILE RECEIVABLES EART 2013 1A A 144A       | 10/16/2017    | 1.29%       | **   | 67,614                  |
| EXETER AUTOMOBILE RECEIVABLES EART 2014 3A A 144A       | 1/15/2019     | 1.32%       | **   | 2,809,887               |
| EXETER AUTOMOBILE RECEIVABLES EART 2013 2A A 144A       | 11/15/2017    | 1.49%       | **   | 321,081                 |
| EXETER AUTOMOBILE RECEIVABLES EART 2014 1A A 144A       | 5/15/2018     | 1.29%       | **   | 237,491                 |
| EXETER AUTOMOBILE RECEIVABLES EART 2014 2A A 144A       | 8/15/2018     | 1.06%       | **   | 395,953                 |
| EXLSERVICE HOLDINGS INC COMMON STOCK USD.001            |               |             | **   | 91,212                  |
| EXPORT IMPORT BK KOREA SR UNSECURED 06/20 5.125         | 6/29/2020     | 5.13%       | **   | 33,809                  |
| EXPORT IMPORT BK KOREA SR UNSECURED 01/21 4             | 1/29/2021     | 4%          | **   | 427,805                 |
| EXPORT IMPORT BK KOREA SR UNSECURED 09/16 VAR           | 9/17/2016     | 1.09%       | **   | 1,506,819               |
| EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01          |               |             | **   | 19,289,943              |
| EXPRESS SCRIPTS HOLDING COMPANY GUAR 02/15 2.12/12/2015 |               | 2.1%        | **   | 500,614                 |
| EXPRESS SCRIPTS HOLDING COMPANY GUAR 06/17 1.25         | 6/2/2017      | 1.25%       | **   | 1,954,511               |
| EXTENDED STAY AMERICA TRUST ESA 2013 ESH7 A27 144A      | 12/5/2031     | 2.96%       | **   | 324,232                 |
| EXTERRAN HOLDINGS INC COMMON STOCK USD.01               |               |             | **   | 2,009,209               |
| EZCORP INC CL A COMMON STOCK USD.01                     |               |             | **   | 60,219                  |
| EXXON MOBIL CORP COMMON STOCK NPV                       | 3/15/2017     | 0.28%       | **   | 10,399,331              |
|   |               |             | **   | 2,228,421               |

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|  |            |       |    |  |            |
|--|------------|-------|----|--|------------|
| EXXON MOBIL CORPORATION SR UNSECURED 03/17<br>VAR      |            |       |    |  |            |
| FBR SECURITIZATION TRUST FBRSI 2005 5 AV24             | 11/25/2035 | 0.9%  | ** |  | 76,569     |
| FDIC STRUCTURED SALE GUARANTEE SSGN 2010 S1<br>1A 144A | 2/25/2048  | 0.7%  | ** |  | 1,416,834  |
| FNB CORP COMMON STOCK USD.01                           |            |       | ** |  | 221,179    |
| FMS WERTMANAGEMENT GOVT GUARANT 01/17 0.625            | 1/30/2017  | 0.63% | ** |  | 7,517,704  |
| NEXTERA ENERGY CAPITAL COMPANY GUAR 12/15<br>7.875     | 12/15/2015 | 7.88% | ** |  | 613,867    |
| NEXTERA ENERGY CAPITAL COMPANY GUAR 09/15<br>2.6       | 9/1/2015   | 2.6%  | ** |  | 1,010,408  |
| FXCM INC A COMMON STOCK USD.01                         |            |       | ** |  | 1,704,871  |
| FTD COS INC COMMON STOCK USD.0001                      |            |       | ** |  | 64,243     |
| FREMF MORTGAGE TRUST FREMF 2013 KF02 C 144A            | 12/25/2045 | 4.17% | ** |  | 737,260    |
| FORTRESS OPPORTUNITIES RESIDEN FRT 2013 1A AR<br>144A  | 10/25/2018 | 4.21% | ** |  | 9,527      |
| FORTRESS OPPORTUNITIES RESIDEN FRT 2013 1A A1N<br>144A | 10/25/2033 | 3.96% | ** |  | 17,330     |
| FREMF MORTGAGE TRUST FREMF 2014 K36 C 144A             | 12/25/2046 | 4.36% | ** |  | 593,308    |
| FREMF MORTGAGE TRUST FREMF 2014 K503 C 144A            | 10/25/2047 | 3.08% | ** |  | 855,947    |
| FRP HOLDINGS INC COMMON STOCK USD.1                    |            |       | ** |  | 36,152     |
| FTI CONSULTING INC COMMON STOCK USD.01                 |            |       | ** |  | 158,383    |
| FACEBOOK INC A COMMON STOCK USD.000006                 |            |       | ** |  | 89,564,775 |
| FAIRCHILD SEMICONDUCTOR INTE COMMON STOCK<br>USD.01    |            |       | ** |  | 202,425    |

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| Security Name                                   | Maturity Date | Coupon Rate | Cost | Fair Value (In Dollars) |
|---|---------------|-------------|------|-------------------------|
| FAIRFAX FINANCIAL HLDGS LTD COMMON STOCK NPV    |               |             | **   | 262,802                 |
| FARMER MAC GTD TR 07 1 SECURED 144A 04/17 5.125 | 4/19/2017     | 5.13%       | **   | 7,870,119               |
| BT GROUP PLC COMMON STOCK GBP.05                |               |             | **   | 1,945,804               |
| ASOS PLC COMMON STOCK GBP.035                   |               |             | **   | 321,330                 |
| FARMERS CAPITAL BANK CORP COMMON STOCK USD.125  |               |             | **   | 16,699                  |
| FED HM LN PC POOL G00825                        | 12/1/2027     | 7%          | **   | 1,090                   |
| FED HM LN PC POOL G00869                        | 1/1/2028      | 7.5%        | **   | 27,551                  |
| FED HM LN PC POOL G00144                        | 3/1/2021      | 10%         | **   | 6,086                   |
| FED HM LN PC POOL G00280                        | 12/1/2022     | 9.5%        | **   | 2,045                   |
| FED HM LN PC POOL G00473                        | 3/1/2026      | 7.5%        | **   | 365                     |
| FED HM LN PC POOL G00529                        | 8/1/2026      | 7.5%        | **   | 3,101                   |
| FED HM LN PC POOL G00552                        | 3/1/2023      | 8.5%        | **   | 15,337                  |
| FED HM LN PC POOL G00561                        | 6/1/2025      | 9.5%        | **   | 24,339                  |
| FED HM LN PC POOL G00627                        | 6/1/2025      | 8%          | **   | 18,123                  |
| FED HM LN PC POOL G00704                        | 12/1/2026     | 7%          | **   | 16,974                  |
| FED HM LN PC POOL G00675                        | 3/1/2027      | 7.5%        | **   | 17,710                  |
| FED HM LN PC POOL G01091                        | 12/1/2029     | 7%          | **   | 48,019                  |
| FED HM LN PC POOL G01665                        | 3/1/2034      | 5.5%        | **   | 1,070,135               |
| FED HM LN PC POOL G11300                        | 8/1/2017      | 6%          | **   | 538                     |
| FED HM LN PC POOL G11410                        | 7/1/2018      | 4%          | **   | 1,398,231               |
| FED HM LN PC POOL G11557 G1 1557                | 3/1/2019      | 6%          | **   | 929                     |
| FED HM LN PC POOL G11634                        | 11/1/2019     | 5.5%        | **   | 11,522                  |
| FED HM LN PC POOL G11652                        | 1/1/2020      | 6%          | **   | 373,798                 |
| FED HM LN PC POOL G20028 10/39 FIXED 7.5        | 12/1/2036     | 7.5%        | **   | 2,214,616               |
| FED HM LN PC POOL 846004                        | 12/1/2024     | 2.58%       | **   | 19,198                  |
| FED HM LN PC POOL G30591                        | 2/1/2028      | 6%          | **   | 175,183                 |
| FED HM LN PC POOL D91280                        | 4/1/2016      | 7.5%        | **   | 7,939                   |
| FED HM LN PC POOL D93618                        | 7/1/2019      | 6.5%        | **   | 24,792                  |
| FED HM LN PC POOL D98914                        | 1/1/2032      | 4%          | **   | 198,713                 |
| FED HM LN PC POOL D64290                        | 10/1/2025     | 7%          | **   | 16,628                  |
| FED HM LN PC POOL D64990                        | 3/1/2025      | 8.5%        | **   | 4,751                   |
| FED HM LN PC POOL D67104                        | 1/1/2026      | 7.5%        | **   | 86,958                  |
| FED HM LN PC POOL D70703                        | 4/1/2026      | 7%          | **   | 19,282                  |
| FED HM LN PC POOL D71569                        | 5/1/2026      | 7.5%        | **   | 699                     |
| FED HM LN PC POOL D74278                        | 8/1/2026      | 8%          | **   | 1,356                   |
| FED HM LN PC POOL D75342                        | 10/1/2026     | 8%          | **   | 860                     |
| FED HM LN PC POOL D75558                        | 10/1/2026     | 8%          | **   | 1,347                   |
| FED HM LN PC POOL D75787                        | 11/1/2026     | 8%          | **   | 4,791                   |
| FED HM LN PC POOL D77163                        | 1/1/2027      | 7.5%        | **   | 6,802                   |
| FED HM LN PC POOL D77260                        | 1/1/2027      | 7.5%        | **   | 5,504                   |
| FED HM LN PC POOL D77487                        | 1/1/2027      | 7.5%        | **   | 1,981                   |
| FED HM LN PC POOL D77475                        | 1/1/2027      | 7%          | **   | 4,574                   |
| FED HM LN PC POOL D77490                        | 1/1/2027      | 7.5%        | **   | 777                     |
| FED HM LN PC POOL D77541                        | 1/1/2027      | 7.5%        | **   | 9,892                   |
| FED HM LN PC POOL D80165                        | 5/1/2027      | 7%          | **   | 17,712                  |

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|                          |          |    |    |        |
|--------------------------|----------|----|----|--------|
| FED HM LN PC POOL D80177 | 5/1/2027 | 7% | ** | 14,548 |
| FED HM LN PC POOL E84467 | 7/1/2016 | 6% | ** | 107    |
| FED HM LN PC POOL E83637 | 5/1/2016 | 6% | ** | 1,630  |

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| Security Name            | Maturity Date | Coupon Rate | Cost | Fair Value (In Dollars) |
|--------------------------|---------------|-------------|------|-------------------------|
| FED HM LN PC POOL E83638 | 5/1/2016      | 6%          | **   | 205                     |
| FED HM LN PC POOL E83641 | 5/1/2016      | 6%          | **   | 108                     |
| FED HM LN PC POOL E83651 | 5/1/2016      | 6%          | **   | 1,341                   |
| FED HM LN PC POOL E84225 | 6/1/2016      | 6%          | **   | 8,896                   |
| FED HM LN PC POOL E84260 | 7/1/2016      | 6%          | **   | 7,936                   |
| FED HM LN PC POOL E85346 | 9/1/2016      | 6%          | **   | 3,916                   |
| FED HM LN PC POOL E84885 | 8/1/2016      | 6%          | **   | 563                     |
| FED HM LN PC POOL E85131 | 9/1/2016      | 6%          | **   | 151                     |
| FED HM LN PC POOL E86208 | 11/1/2016     | 6%          | **   | 1,239                   |
| FED HM LN PC POOL E87156 | 1/1/2017      | 6%          | **   | 4,648                   |
| FED HM LN PC POOL E88001 | 2/1/2017      | 6%          | **   | 153,409                 |
| FED HM LN PC POOL E88056 | 2/1/2017      | 6%          | **   | 1,139                   |
| FED HM LN PC POOL E88063 | 2/1/2017      | 6%          | **   | 2,410                   |
| FED HM LN PC POOL E87634 | 1/1/2017      | 6%          | **   | 40,438                  |
| FED HM LN PC POOL E87908 | 2/1/2017      | 6%          | **   | 1,698                   |
| FED HM LN PC POOL E87940 | 2/1/2017      | 6%          | **   | 272                     |
| FED HM LN PC POOL E88884 | 4/1/2017      | 6%          | **   | 5,409                   |
| FED HM LN PC POOL E88123 | 2/1/2017      | 6%          | **   | 8,175                   |
| FED HM LN PC POOL E88197 | 2/1/2017      | 6%          | **   | 241                     |
| FED HM LN PC POOL E88282 | 3/1/2017      | 6%          | **   | 7,556                   |
| FED HM LN PC POOL E88283 | 3/1/2017      | 6%          | **   | 358                     |
| FED HM LN PC POOL E88474 | 3/1/2017      | 6%          | **   | 3,173                   |
| FED HM LN PC POOL E88603 | 4/1/2017      | 6%          | **   | 1,640                   |
| FED HM LN PC POOL E88729 | 4/1/2017      | 6%          | **   | 8,507                   |
| FED HM LN PC POOL E88765 | 3/1/2017      | 6%          | **   | 2,403                   |
| FED HM LN PC POOL E88749 | 3/1/2017      | 6%          | **   | 1,257                   |
| FED HM LN PC POOL E88750 | 3/1/2017      | 6%          | **   | 439                     |
| FED HM LN PC POOL E88776 | 3/1/2017      | 6%          | **   | 1,457                   |
| FED HM LN PC POOL E88791 | 3/1/2017      | 6%          | **   | 536                     |
| FED HM LN PC POOL E88809 | 4/1/2017      | 6%          | **   | 10,201                  |
| FED HM LN PC POOL E89777 | 5/1/2017      | 6%          | **   | 2,545                   |
| FED HM LN PC POOL E89856 | 5/1/2017      | 6%          | **   | 2,476                   |
| FED HM LN PC POOL E89883 | 5/1/2017      | 6%          | **   | 3,368                   |
| FED HM LN PC POOL E89041 | 4/1/2017      | 6%          | **   | 596                     |
| FED HM LN PC POOL E89092 | 4/1/2017      | 6%          | **   | 986                     |
| FED HM LN PC POOL E89080 | 4/1/2017      | 6%          | **   | 3,942                   |
| FED HM LN PC POOL E89102 | 4/1/2017      | 6%          | **   | 6,073                   |
| FED HM LN PC POOL E89118 | 4/1/2017      | 6%          | **   | 7,461                   |
| FED HM LN PC POOL E89149 | 4/1/2017      | 6%          | **   | 3,890                   |
| FED HM LN PC POOL E89216 | 4/1/2017      | 6%          | **   | 3,942                   |
| FED HM LN PC POOL E89294 | 4/1/2017      | 6%          | **   | 9,827                   |
| FED HM LN PC POOL E89347 | 4/1/2017      | 6%          | **   | 10,250                  |
| FED HM LN PC POOL E89369 | 4/1/2017      | 6%          | **   | 1,741                   |
| FED HM LN PC POOL E89434 | 5/1/2017      | 6%          | **   | 4,772                   |
| FED HM LN PC POOL E89435 | 5/1/2017      | 6%          | **   | 4,559                   |
| FED HM LN PC POOL E89601 | 5/1/2017      | 6%          | **   | 328                     |
| FED HM LN PC POOL E89593 | 5/1/2017      | 6%          | **   | 7,763                   |



FED HM LN PC POOL E89645

5/1/2017 6%

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|-----------------------------|---------------|-------------|------|-------------------------|
| FED HM LN PC POOL E89704    | 5/1/2017      | 6%          | **   | 1,395                   |
| FED HM LN PC POOL E89686    | 5/1/2017      | 6%          | **   | 7,259                   |
| FED HM LN PC POOL E89687    | 5/1/2017      | 6%          | **   | 5,239                   |
| FED HM LN PC POOL E89707    | 5/1/2017      | 6%          | **   | 4,636                   |
| FED HM LN PC POOL E89746    | 5/1/2017      | 6%          | **   | 255                     |
| FED HM LN PC POOL E89913    | 5/1/2017      | 6%          | **   | 11,946                  |
| FED HM LN PC POOL E89969    | 5/1/2017      | 6%          | **   | 3,081                   |
| FED HM LN PC POOL E90781    | 8/1/2017      | 6%          | **   | 6,540                   |
| FED HM LN PC POOL E90831    | 8/1/2017      | 6%          | **   | 273                     |
| FED HM LN PC POOL E90103    | 5/1/2017      | 6%          | **   | 3,500                   |
| FED HM LN PC POOL E90135    | 6/1/2017      | 6%          | **   | 772                     |
| FED HM LN PC POOL E90171    | 6/1/2017      | 6%          | **   | 6,102                   |
| FED HM LN PC POOL E90237    | 6/1/2017      | 6%          | **   | 5,444                   |
| FED HM LN PC POOL E90313    | 6/1/2017      | 6%          | **   | 247                     |
| FED HM LN PC POOL E90315    | 7/1/2017      | 6%          | **   | 4,794                   |
| FED HM LN PC POOL E90295    | 6/1/2017      | 6%          | **   | 2,100                   |
| FED HM LN PC POOL E90348    | 6/1/2017      | 6%          | **   | 8,482                   |
| FED HM LN PC POOL E90322    | 6/1/2017      | 6%          | **   | 772                     |
| FED HM LN PC POOL E90402    | 7/1/2017      | 6%          | **   | 7,197                   |
| FED HM LN PC POOL E90473    | 7/1/2017      | 6%          | **   | 14,867                  |
| FED HM LN PC POOL E90472    | 7/1/2017      | 6%          | **   | 6,097                   |
| FED HM LN PC POOL E90551    | 7/1/2017      | 6%          | **   | 2,306                   |
| FED HM LN PC POOL E90623    | 8/1/2017      | 6%          | **   | 219                     |
| FED HM LN PC POOL E90689    | 8/1/2017      | 6%          | **   | 251                     |
| FED HM LN PC POOL E90690    | 7/1/2017      | 6%          | **   | 402                     |
| FED HM LN PC POOL E90985    | 8/1/2017      | 6%          | **   | 86                      |
| FED HM LN PC POOL E91012    | 8/1/2017      | 6%          | **   | 11,658                  |
| FED HM LN PC POOL E91278    | 7/1/2017      | 6%          | **   | 156                     |
| FED HM LN PC POOL E91485    | 9/1/2017      | 6%          | **   | 9,575                   |
| FED HM LN PC POOL E91879    | 10/1/2017     | 6%          | **   | 469                     |
| FED HM LN PC POOL E93128    | 10/1/2017     | 6%          | **   | 8,152                   |
| FED HM LN PC POOL E99733    | 9/1/2018      | 6%          | **   | 7,304                   |
| FED HM LN PC POOL 847153    | 5/1/2033      | 2.36%       | **   | 347,164                 |
| FED HM LN PC POOL 846313    | 2/1/2026      | 2.43%       | **   | 1,371                   |
| FED HM LN PC POOL 846661    | 2/1/2029      | 2.29%       | **   | 2,365                   |
| FREDDIEMAC STRIP FHS 279 35 | 9/15/2042     | 3.5%        | **   | 369,654                 |
| FED HM LN PC POOL 1B1580    | 3/1/2034      | 2.53%       | **   | 241,921                 |
| FED HM LN PC POOL A47038    | 9/1/2035      | 5%          | **   | 342,781                 |
| FED HM LN PC POOL A53630    | 10/1/2036     | 6%          | **   | 205,342                 |
| FED HM LN PC POOL A62077    | 6/1/2037      | 6%          | **   | 204,737                 |
| FED HM LN PC POOL A62378    | 6/1/2037      | 6%          | **   | 152,481                 |
| FED HM LN PC POOL A63809    | 8/1/2037      | 6%          | **   | 179,383                 |
| FED HM LN PC POOL A69654    | 12/1/2037     | 6%          | **   | 81,293                  |
| FED HM LN PC POOL A71410    | 1/1/2038      | 6%          | **   | 1,998                   |
| FED HM LN PC POOL A75218    | 4/1/2038      | 6%          | **   | 143,633                 |
| FED HM LN PC POOL 2B0646    | 7/1/2042      | 2.03%       | **   | 1,112,427               |
| FED HM LN PC POOL G02031    | 2/1/2036      | 5.5%        | **   | 363,843                 |

FED HM LN PC POOL G12467

11/1/2021 6%

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494,234

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| Security Name            | Maturity Date | Coupon Rate | Cost | Fair Value (In Dollars) |
|--------------------------|---------------|-------------|------|-------------------------|
| FED HM LN PC POOL G03233 | 8/1/2037      | 6%          | **   | 25,213                  |
| FED HM LN PC POOL G02427 | 12/1/2036     | 5.5%        | **   | 951,885                 |
| FED HM LN PC POOL G02408 | 12/1/2036     | 5.5%        | **   | 552,683                 |
| FED HM LN PC POOL G03073 | 7/1/2037      | 5.5%        | **   | 593,347                 |
| FED HM LN PC POOL G03600 | 11/1/2037     | 7%          | **   | 194,095                 |
| FED HM LN PC POOL G03695 | 11/1/2037     | 5.5%        | **   | 334,285                 |
| FED HM LN PC POOL G03812 | 2/1/2038      | 5.5%        | **   | 420,157                 |
| FED HM LN PC POOL G03819 | 1/1/2038      | 6%          | **   | 123,596                 |
| FED HM LN PC POOL G04448 | 7/1/2038      | 5.5%        | **   | 177,381                 |
| FED HM LN PC POOL G04585 | 2/1/2038      | 5.5%        | **   | 317,365                 |
| FED HM LN PC POOL G04588 | 8/1/2038      | 5.5%        | **   | 188,251                 |
| FED HM LN PC POOL G04636 | 12/1/2035     | 5%          | **   | 98,322                  |
| FED HM LN PC POOL G04688 | 9/1/2038      | 5.5%        | **   | 166,737                 |
| FED HM LN PC POOL G05927 | 7/1/2040      | 4.5%        | **   | 2,241,133               |
| FED HM LN PC POOL G05179 | 1/1/2039      | 5.5%        | **   | 187,146                 |
| FED HM LN PC POOL G05527 | 7/1/2039      | 4%          | **   | 115,118                 |
| FED HM LN PC POOL G05676 | 11/1/2039     | 4%          | **   | 1,856,511               |
| FED HM LN PC POOL G05726 | 8/1/2039      | 5%          | **   | 616,286                 |
| FED HM LN PC POOL G05741 | 12/1/2039     | 4.5%        | **   | 1,237,188               |
| FED HM LN PC POOL G06875 | 12/1/2038     | 5.5%        | **   | 3,708,695               |
| FED HM LN PC POOL G06021 | 1/1/2040      | 5.5%        | **   | 498,801                 |
| FED HM LN PC POOL G06087 | 9/1/2040      | 5%          | **   | 121,441                 |
| FED HM LN PC POOL G06172 | 12/1/2038     | 5.5%        | **   | 1,168,449               |
| FED HM LN PC POOL G06506 | 12/1/2040     | 4%          | **   | 3,698,777               |
| FED HM LN PC POOL G06507 | 2/1/2041      | 4%          | **   | 610,560                 |
| FED HM LN PC POOL G06601 | 12/1/2040     | 4.5%        | **   | 3,836,650               |
| FED HM LN PC POOL G06669 | 9/1/2039      | 6.5%        | **   | 511,944                 |
| FED HM LN PC POOL G07032 | 6/1/2042      | 3%          | **   | 1,817,635               |
| FED HM LN PC POOL G07129 | 9/1/2042      | 3.5%        | **   | 1,765,675               |
| FED HM LN PC POOL G07335 | 3/1/2039      | 7%          | **   | 1,492,260               |
| FED HM LN PC POOL G07388 | 5/1/2043      | 3.5%        | **   | 3,355,038               |
| FED HM LN PC POOL G07509 | 9/1/2039      | 6.5%        | **   | 1,288,460               |
| FED HM LN PC POOL G13300 | 5/1/2023      | 4.5%        | **   | 150,533                 |
| FED HM LN PC POOL G12978 | 12/1/2022     | 5.5%        | **   | 496,523                 |
| FED HM LN PC POOL G14171 | 10/1/2024     | 6%          | **   | 457,544                 |
| FED HM LN PC POOL G14239 | 9/1/2026      | 4%          | **   | 352,117                 |
| FED HM LN PC POOL G13492 | 2/1/2024      | 5%          | **   | 362,461                 |
| FED HM LN PC POOL G13868 | 7/1/2025      | 4.5%        | **   | 801,557                 |
| FED HM LN PC POOL G14375 | 7/1/2026      | 4%          | **   | 1,762,119               |
| FED HM LN PC POOL G14492 | 10/1/2025     | 4%          | **   | 977,739                 |
| FED HM LN PC POOL G08273 | 6/1/2038      | 5.5%        | **   | 111,241                 |
| FED HM LN PC POOL G08368 | 10/1/2039     | 4.5%        | **   | 1,123,496               |
| FED HM LN PC POOL G08372 | 11/1/2039     | 4.5%        | **   | 1,129,912               |
| FED HM LN PC POOL G08540 | 8/1/2043      | 3%          | **   | 1,443,217               |
| FED HM LN PC POOL G08521 | 1/1/2043      | 3%          | **   | 929,295                 |
| FED HM LN PC POOL G08553 | 10/1/2043     | 3%          | **   | 166,587                 |
| FED HM LN PC POOL G08567 | 1/1/2044      | 4%          | **   | 3,917,051               |

FED HM LN PC POOL G18401

9/1/2026 3.5%

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318,391

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| Security Name                   | Maturity Date | Coupon Rate | Cost | Fair Value (In Dollars) |
|---------------------------------|---------------|-------------|------|-------------------------|
| FED HM LN PC POOL G18475        | 8/1/2028      | 2.5%        | **   | 449,872                 |
| FED HM LN PC POOL 1J1467        | 12/1/2036     | 2.27%       | **   | 312,627                 |
| FED HM LN PC POOL 1J1492        | 11/1/2036     | 2.32%       | **   | 232,966                 |
| FED HM LN PC POOL C91028        | 2/1/2027      | 5%          | **   | 35,415                  |
| FED HM LN PC POOL C91161        | 2/1/2028      | 5%          | **   | 41,763                  |
| FED HM LN PC POOL J09212        | 1/1/2024      | 5%          | **   | 193,372                 |
| FED HM LN PC POOL J11089        | 4/1/2019      | 4%          | **   | 109,261                 |
| FED HM LN PC POOL J12398        | 6/1/2025      | 4.5%        | **   | 696,749                 |
| FED HM LN PC POOL J12439        | 6/1/2025      | 4.5%        | **   | 1,216,109               |
| FED HM LN PC POOL J14494        | 2/1/2026      | 4%          | **   | 2,184,002               |
| FED HM LN PC POOL J15658        | 6/1/2026      | 4%          | **   | 696,611                 |
| FED HM LN PC POOL J15719        | 6/1/2026      | 4%          | **   | 1,701,438               |
| FED HM LN PC POOL J15974        | 6/1/2026      | 4%          | **   | 707,705                 |
| FED HM LN PC POOL J16059        | 7/1/2026      | 4%          | **   | 289,456                 |
| FED HM LN PC POOL J18912        | 4/1/2027      | 2.5%        | **   | 838,995                 |
| FED HM LN PC POOL 1G1381        | 12/1/2036     | 2.69%       | **   | 98,235                  |
| FED HM LN PC POOL 1G2201        | 9/1/2037      | 2.28%       | **   | 5,083                   |
| FED HM LN PC POOL 1G2511        | 5/1/2036      | 2.53%       | **   | 898,036                 |
| FED HM LN PC POOL 1B8062        | 3/1/2041      | 3.12%       | **   | 533,003                 |
| FED HM LN PC POOL 555294        | 10/1/2017     | 9%          | **   | 239                     |
| FED HM LN PC POOL 555330        | 10/1/2019     | 10%         | **   | 5,734                   |
| FED HM LN PC POOL 555152 555152 | 7/1/2020      | 9%          | **   | 144                     |
| FED HM LN PC POOL 555248        | 1/1/2020      | 8.5%        | **   | 3,284                   |
| FED HM LN PC POOL C00098        | 2/1/2022      | 8%          | **   | 7,494                   |
| FED HM LN PC POOL C00371        | 9/1/2024      | 7%          | **   | 1,569                   |
| FED HM LN PC POOL C00516        | 5/1/2027      | 8%          | **   | 11,770                  |
| FED HM LN PC POOL C00522        | 5/1/2027      | 7%          | **   | 13,559                  |
| FED HM LN PC POOL C00636        | 7/1/2028      | 7.5%        | **   | 28,250                  |
| FED HM LN PC POOL C00632        | 7/1/2028      | 7%          | **   | 12,606                  |
| FED HM LN PC POOL C00650        | 9/1/2028      | 7%          | **   | 8,423                   |
| FED HM LN PC POOL C00984        | 5/1/2030      | 8%          | **   | 2,567                   |
| FED HM LN PC POOL C00987        | 5/1/2030      | 7.5%        | **   | 2,563                   |
| FED HM LN PC POOL C01116        | 1/1/2031      | 7.5%        | **   | 64,226                  |
| FED HM LN PC POOL C03517        | 9/1/2040      | 4.5%        | **   | 758,082                 |
| FED HM LN PC POOL C03520        | 9/1/2040      | 4%          | **   | 6,383,457               |
| FED HM LN PC POOL C03545        | 8/1/2040      | 5%          | **   | 1,082,407               |
| FED HM LN PC POOL C04422        | 12/1/2042     | 3%          | **   | 1,128,678               |
| FED HM LN PC POOL C03613        | 11/1/2040     | 4%          | **   | 1,015,494               |
| FED HM LN PC POOL C03792        | 4/1/2042      | 3.5%        | **   | 2,701,831               |
| FED HM LN PC POOL C04240        | 9/1/2042      | 3.5%        | **   | 1,003,877               |
| FED HM LN PC POOL C04272        | 10/1/2042     | 3%          | **   | 2,816,909               |
| FED HM LN PC POOL C09022        | 1/1/2043      | 3%          | **   | 5,371,448               |
| FED HM LN PC POOL C09055        | 12/1/2043     | 4%          | **   | 1,898,401               |
| FED HM LN PC POOL C10542        | 6/1/2028      | 7%          | **   | 12,091                  |
| FED HM LN PC POOL C12585        | 7/1/2028      | 7%          | **   | 1,014                   |
| FED HM LN PC POOL C14084        | 8/1/2028      | 7%          | **   | 21,946                  |
| FED HM LN PC POOL A85726        | 4/1/2039      | 5%          | **   | 373,379                 |

FED HM LN PC POOL A90826

1/1/2040 4.5%

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1,067,415

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| Security Name                                  | Maturity Date | Coupon Rate | Cost | Fair Value (In Dollars) |
|--|---------------|-------------|------|-------------------------|
| FED HM LN PC POOL A91235                       | 2/1/2040      | 4.5%        | **   | 485,921                 |
| FED HM LN PC POOL C26742                       | 5/1/2029      | 6%          | **   | 860                     |
| FED HM LN PC POOL A93471                       | 8/1/2040      | 4.5%        | **   | 671,482                 |
| FED HM LN PC POOL A93316                       | 8/1/2040      | 4.5%        | **   | 567,042                 |
| FED HM LN PC POOL A93318                       | 8/1/2040      | 5%          | **   | 1,550,341               |
| FED HM LN PC POOL A93625                       | 8/1/2040      | 5%          | **   | 959,212                 |
| FED HM LN PC POOL A93652                       | 9/1/2040      | 5%          | **   | 357,682                 |
| FED HM LN PC POOL A93713                       | 9/1/2040      | 5%          | **   | 1,151,557               |
| FED HM LN PC POOL A94069                       | 9/1/2040      | 5%          | **   | 521,524                 |
| FED HM LN PC POOL A94113                       | 10/1/2040     | 5%          | **   | 927,323                 |
| FED HM LN PC POOL A94132                       | 9/1/2040      | 5%          | **   | 77,462                  |
| FED HM LN PC POOL A94898                       | 11/1/2040     | 4.5%        | **   | 593,611                 |
| FED HM LN PC POOL A95085                       | 11/1/2040     | 4%          | **   | 988,215                 |
| FED HM LN PC POOL A95519                       | 12/1/2040     | 4.5%        | **   | 330,551                 |
| FED HM LN PC POOL A95561                       | 12/1/2040     | 4%          | **   | 1,211,021               |
| FED HM LN PC POOL A95575                       | 12/1/2040     | 4%          | **   | 1,025,488               |
| FED HM LN PC POOL A95825                       | 12/1/2040     | 4%          | **   | 1,217,863               |
| FED HM LN PC POOL A95831                       | 12/1/2040     | 4.5%        | **   | 2,256,186               |
| FED HM LN PC POOL A97040                       | 2/1/2041      | 4%          | **   | 548,621                 |
| FED HM LN PC POOL E00956                       | 3/1/2016      | 6%          | **   | 448                     |
| FED HM LN PC POOL E01007                       | 8/1/2016      | 6%          | **   | 377                     |
| FED HM LN PC POOL E01095                       | 1/1/2017      | 6%          | **   | 199                     |
| FED HM LN PC POOL E01495                       | 9/1/2018      | 6%          | **   | 4,165                   |
| FED HM LN PC POOL E04113                       | 11/1/2027     | 2.5%        | **   | 2,040,704               |
| FED HM LN PC POOL A01672                       | 9/1/2019      | 9.5%        | **   | 4,747                   |
| FED HM LN PC POOL A00936                       | 1/1/2019      | 9%          | **   | 180                     |
| FED HM LN PC POOL A17092                       | 12/1/2033     | 6%          | **   | 113,102                 |
| FED HM LN PC POOL A39803                       | 11/1/2035     | 5.5%        | **   | 687,903                 |
| FED HM LN PC POOL J23935                       | 5/1/2028      | 3%          | **   | 892,397                 |
| FED HM LN PC POOL J25735                       | 9/1/2028      | 3%          | **   | 1,066,147               |
| FED HM LN PC POOL J27464                       | 2/1/2029      | 3.5%        | **   | 1,961,404               |
| FED HM LN PC POOL J27964                       | 4/1/2029      | 3%          | **   | 983,891                 |
| FED HM LN PC POOL J28196                       | 5/1/2029      | 3%          | **   | 5,851,244               |
| FED HM LN PC POOL J29007                       | 8/1/2029      | 3%          | **   | 1,011,202               |
| FEDERAL HOME LOAN BANK BONDS 05/17 0.875       | 5/24/2017     | 0.88%       | **   | 119,779                 |
| FEDERAL HOME LOAN BANK BONDS 09/16 0.5         | 9/28/2016     | 0.5%        | **   | 4,667,593               |
| FEDERAL HOME LN BANK 11/16 0.625               | 11/23/2016    | 0.63%       | **   | 16,091,071              |
| FEDERAL AGRIC MTG CORP CL C COMMON STOCK USD1. |               |             | **   | 27,973                  |
| FED HM LN PC POOL U80439                       | 7/1/2033      | 3.5%        | **   | 829,150                 |
| FED HM LN PC POOL Q04673                       | 11/1/2041     | 4%          | **   | 1,528,124               |
| FED HM LN PC POOL Q04674                       | 12/1/2041     | 4%          | **   | 133,270                 |
| FED HM LN PC POOL Q08998                       | 6/1/2042      | 3.5%        | **   | 2,013,142               |
| FED HM LN PC POOL U90155                       | 9/1/2042      | 4%          | **   | 4,173,988               |
| FED HM LN PC POOL U90245                       | 10/1/2042     | 3.5%        | **   | 931,239                 |
| FED HM LN PC POOL U90316                       | 10/1/2042     | 4%          | **   | 3,903,610               |
| FED HM LN PC POOL U90291                       | 10/1/2042     | 4%          | **   | 524,619                 |



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|                          |          |      |    |         |
|--------------------------|----------|------|----|---------|
| FED HM LN PC POOL U90690 | 6/1/2042 | 3.5% | ** | 360,832 |
| FED HM LN PC POOL U95137 | 8/1/2043 | 4%   | ** | 905,089 |

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| Security Name                                       | Maturity Date | Coupon Rate | Cost | Fair Value (In Dollars) |
|---|---------------|-------------|------|-------------------------|
| FED HM LN PC POOL U99091                            | 3/1/2044      | 4.5%        | **   | 1,839,491               |
| FED HM LN PC POOL U99076                            | 12/1/2043     | 4.5%        | **   | 7,816,163               |
| FED HM LN PC POOL U99084                            | 2/1/2044      | 4.5%        | **   | 6,447,721               |
| FED HM LN PC POOL U99114                            | 2/1/2044      | 3.5%        | **   | 415,467                 |
| FED HM LN PC POOL U91254                            | 4/1/2043      | 4%          | **   | 1,512,580               |
| FED HM LN PC POOL U91619                            | 6/1/2043      | 4%          | **   | 1,412,010               |
| FED HM LN PC POOL U92272                            | 12/1/2043     | 4.5%        | **   | 975,590                 |
| FED HM LN PC POOL Q10241                            | 8/1/2042      | 3.5%        | **   | 854,749                 |
| FED HM LN PC POOL Q10448                            | 8/1/2042      | 3.5%        | **   | 893,516                 |
| FED HM LN PC POOL Q11788                            | 10/1/2042     | 3%          | **   | 444,834                 |
| FED HM LN PC POOL Q11288                            | 9/1/2042      | 3.5%        | **   | 890,466                 |
| FED HM LN PC POOL Q12052                            | 10/1/2042     | 3.5%        | **   | 1,002,122               |
| FED HM LN PC POOL Q12520                            | 10/1/2042     | 3%          | **   | 199,118                 |
| FED HM LN PC POOL Q14326                            | 1/1/2043      | 2.5%        | **   | 1,003,973               |
| FREDDIEMAC STRIP FHS 323 300                        | 1/15/2044     | 3%          | **   | 830,269                 |
| FED HM LN PC POOL U62476                            | 4/1/2043      | 3.5%        | **   | 5,000,832               |
| FED HM LN PC POOL Q15062                            | 2/1/2043      | 3%          | **   | 3,519,848               |
| FED HM LN PC POOL Q17792                            | 5/1/2043      | 3.5%        | **   | 3,951,653               |
| FED HM LN PC POOL Q20416                            | 7/1/2043      | 3%          | **   | 551,658                 |
| FED HM LN PC POOL Q20402                            | 7/1/2043      | 3%          | **   | 321,986                 |
| FED HM LN PC POOL Q21694                            | 8/1/2043      | 3%          | **   | 494,524                 |
| FED HM LN PC POOL Q20983                            | 8/1/2043      | 3%          | **   | 419,465                 |
| FED HM LN PC POOL V60298                            | 10/1/2028     | 3%          | **   | 996,371                 |
| FED HM LN PC POOL V60564                            | 6/1/2029      | 3%          | **   | 1,990,493               |
| FED HM LN PC POOL Q24332                            | 1/1/2044      | 4%          | **   | 1,029,371               |
| FED HM LN PC POOL Q25702                            | 4/1/2044      | 4.5%        | **   | 1,080,780               |
| FED HM LN PC POOL Q25703                            | 4/1/2044      | 4.5%        | **   | 1,272,499               |
| FED HM LN PC POOL Q25705                            | 4/1/2044      | 4.5%        | **   | 755,120                 |
| FED HM LN PC POOL Q25712                            | 4/1/2044      | 4.5%        | **   | 807,629                 |
| FED HM LN PC POOL Q25818                            | 4/1/2044      | 4.5%        | **   | 5,085,095               |
| FED HM LN PC POOL Q25819                            | 4/1/2044      | 4.5%        | **   | 5,419,846               |
| FED HM LN PC POOL Q25853                            | 4/1/2044      | 4.5%        | **   | 1,061,997               |
| FED HM LN PC POOL Q25850                            | 4/1/2044      | 4.5%        | **   | 1,005,575               |
| FED HM LN PC POOL Q25851                            | 4/1/2044      | 4.5%        | **   | 392,537                 |
| FED HM LN PC POOL Q25852                            | 4/1/2044      | 4.5%        | **   | 1,007,836               |
| FED FARM CRD DISCOUNT NT DISCOUNT NOT 01/15 0.00000 | 1/30/2015     |             | **   | 19,999,680              |
| FED HM LN PC POOL C80379                            | 2/1/2026      | 7%          | **   | 15,339                  |
| FED HM LN PC POOL C80373                            | 1/1/2026      | 7.5%        | **   | 656                     |
| FED HM LN PC POOL C80407                            | 6/1/2026      | 7%          | **   | 1,827                   |
| FED HM LN PC POOL C90148                            | 9/1/2016      | 7.5%        | **   | 862                     |
| FEDERAL HOME LOAN BANK BONDS 09/17 2.25             | 9/8/2017      | 2.25%       | **   | 92,247,428              |
| FED HM LN PC POOL 410792                            | 2/1/2030      | 2.38%       | **   | 31,571                  |
| FEDERAL HOME LOAN BANK BONDS 12/16 0.75             | 12/19/2016    | 0.75%       | **   | 7,726,306               |
| FED HOME LN DISCOUNT NT DISCOUNT NOT 01/15 0.00000  | 1/2/2015      |             | **   | 1,200,000               |
|   | 1/7/2015      | 0.01%       | **   | 4,854,985               |

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|   |           |       |    |            |
|---|-----------|-------|----|------------|
| FED HOME LN DISCOUNT NT DISCOUNT NOT 01/15<br>0.00000 |           |       |    |            |
| FED HOME LN DISCOUNT NT DISCOUNT NOT 01/15<br>0.00000 | 1/9/2015  | 0.01% | ** | 999,996    |
| FED HOME LN DISCOUNT NT DISCOUNT NOT 01/15<br>0.00000 | 1/14/2015 |       | ** | 2,699,981  |
| FED HOME LN DISCOUNT NT DISCOUNT NOT 01/15<br>0.00000 | 1/14/2015 | 0.04% | ** | 19,299,756 |

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| Security Name   | Maturity Date | Coupon Rate | Cost | Fair Value (In Dollars) |
|---|---------------|-------------|------|-------------------------|
| FED HOME LN DISCOUNT NT DISCOUNT NOT 01/15<br>0.00000 |               |             | **   | 599,994                 |
| FED HOME LN DISCOUNT NT DISCOUNT NOT 01/15<br>0.00000 | 1/21/2015     | 0.01%       | **   | 8,299,909               |
| FED HOME LN DISCOUNT NT DISCOUNT NOT 02/15<br>0.00000 | 2/12/2015     | 0.05%       | **   | 50,497,054              |
| FED HOME LN DISCOUNT NT DISCOUNT NOT 02/15<br>0.00000 | 2/23/2015     | 0.09%       | **   | 6,599,174               |
| FED HOME LN DISCOUNT NT DISCOUNT NOT 02/15<br>0.00000 | 2/25/2015     | 0.13%       | **   | 36,592,731              |
| FED HOME LN DISCOUNT NT DISCOUNT NOT 03/15<br>0.00000 | 3/6/2015      | 0.1%        | **   | 9,998,311               |
| FED HOME LN DISCOUNT NT DISCOUNT NOT 03/15<br>0.00000 | 3/9/2015      | 0.09%       | **   | 19,696,700              |
| FED HOME LN DISCOUNT NT DISCOUNT NOT 03/15<br>0.00000 | 3/11/2015     | 0.09%       | **   | 26,295,463              |
| FED HOME LN DISCOUNT NT DISCOUNT NOT 03/15<br>0.00000 | 3/18/2015     | 0.08%       | **   | 18,196,926              |
| FED HOME LN DISCOUNT NT DISCOUNT NOT 05/15<br>0.00000 | 5/6/2015      | 0.1%        | **   | 1,599,461               |
| FED HOME LN DISCOUNT NT DISCOUNT NOT 05/15<br>0.00000 | 5/19/2015     | 0.12%       | **   | 34,984,235              |
| FED HOME LN DISCOUNT NT DISCOUNT NOT 05/15<br>0.00000 | 5/20/2015     | 0.11%       | **   | 99,957                  |
| FED HOME LN DISCOUNT NT DISCOUNT NOT 09/15<br>0.00000 | 9/4/2015      | 0.17%       | **   | 8,889,661               |
| FED HOME LN DISCOUNT NT DISCOUNT NOT 09/15<br>0.00000 | 9/9/2015      | 0.17%       | **   | 9,189,095               |
| FREDDIE MAC DISCOUNT NT DISCOUNT NOT 01/15<br>0.00000 | 1/5/2015      | 0.01%       | **   | 2,086,996               |
| FREDDIE MAC DISCOUNT NT DISCOUNT NOT 01/15<br>0.00000 | 1/20/2015     | 0.01%       | **   | 14,999,644              |
| FREDDIE MAC DISCOUNT NT DISCOUNT NOT 01/15<br>0.00000 | 1/26/2015     |             | **   | 2,499,968               |
| FREDDIE MAC DISCOUNT NT DISCOUNT NOT 02/15<br>0.00000 | 2/24/2015     | 0.1%        | **   | 199,972                 |
| FREDDIE MAC DISCOUNT NT DISCOUNT NOT 03/15<br>0.00000 | 3/9/2015      | 0.09%       | **   | 9,498,462               |
| FREDDIE MAC DISCOUNT NT DISCOUNT NOT 04/15<br>0.00000 | 4/1/2015      | 0.07%       | **   | 33,294,173              |
| FREDDIE MAC DISCOUNT NT DISCOUNT NOT 04/15<br>0.00000 | 4/10/2015     | 0.07%       | **   | 62,288,007              |
| FREDDIE MAC DISCOUNT NT DISCOUNT NOT 04/15<br>0.00000 | 4/27/2015     | 0.08%       | **   | 7,398,092               |
| FREDDIE MAC DISCOUNT NT DISCOUNT NOT 05/15<br>0.00000 | 5/6/2015      | 0.1%        | **   | 11,995,833              |
| FREDDIE MAC FHR 2338 ZC                               | 7/15/2031     | 6.5%        | **   | 402,685                 |

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|  |            |       |    |            |
|--|------------|-------|----|------------|
| FREDDIE MAC FHR 2410 PF                            | 2/15/2032  | 1.14% | ** | 2,129,290  |
| FREDDIE MAC FHR 2430 WF                            | 3/15/2032  | 6.5%  | ** | 149,631    |
| FEDERAL FARM CREDIT BANK BONDS 08/15 0.4           | 8/26/2015  | 0.4%  | ** | 10,010,150 |
| FEDERAL FARM CREDIT BANK BONDS 09/17 1.125         | 9/22/2017  | 1.13% | ** | 10,397,842 |
| FREDDIE MAC FHR 2113 MW                            | 1/15/2029  | 6.5%  | ** | 313,838    |
| FREDDIE MAC FHR 2135 OH                            | 3/15/2029  | 6.5%  | ** | 279,879    |
| FREDDIE MAC FHR 2175 TH                            | 7/15/2029  | 6%    | ** | 344,830    |
| FHLMC STRUCTURED PASS THROUGH FSPC T 21 A          | 10/25/2029 | 0.53% | ** | 302,769    |
| FREDDIE MAC FHR 2248 FB                            | 9/15/2030  | 0.66% | ** | 8,623      |
| FHLMC STRUCTURED PASS THROUGH FSPC T 32 A1         | 8/25/2031  | 1%    | ** | 10,704     |
| FREDDIE MAC FHR 2319 PZ                            | 5/15/2031  | 6.5%  | ** | 779,735    |
| FEDERAL HOME LOAN BANK BONDS 12/15 5               | 12/21/2015 | 5%    | ** | 10,452     |
| FEDERAL HOME LOAN BANK BONDS 07/36 5.5             | 7/15/2036  | 5.5%  | ** | 12,754,262 |
| FEDERAL HOME LOAN BANK BONDS 12/16 4.75            | 12/16/2016 | 4.75% | ** | 4,764,316  |
| FEDERAL HOME LOAN BANK BONDS 03/16 3.125           | 3/11/2016  | 3.13% | ** | 1,377,030  |
| FED HM LN PC POOL 360077                           | 8/1/2019   | 9%    | ** | 445        |
| FED HM LN PC POOL 538275                           | 12/1/2019  | 9%    | ** | 692        |
| BARCLAYS PLC COMMON STOCK GBP.25                   |            |       | ** | 3,799,067  |
| FED HM LN PC POOL 540880                           | 10/1/2019  | 9%    | ** | 3,973      |
| FREDDIE MAC SENIOR NOTES 11/16 0.625               | 11/1/2016  | 0.63% | ** | 1,675,980  |
| FEDERAL MOGUL HOLDINGS CORP COMMON STOCK<br>USD.01 |            |       | ** | 128,640    |
| FED HM LN PC POOL 547356                           | 3/1/2020   | 9%    | ** | 175        |
| FED HM LN PC POOL 549820                           | 9/1/2020   | 9%    | ** | 1,729      |
| FANNIE MAE SUBORDINATED 10/19 0.00000              | 10/9/2019  | 0.01% | ** | 27,466,558 |

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| Security Name                                   | Maturity Date | Coupon Rate | Cost | Fair Value (In Dollars) |
|---|---------------|-------------|------|-------------------------|
| FANNIE DISCOUNT NOTE DISCOUNT NOT 01/15 0.00000 | 1/2/2015      |             | **   | 2,995,000               |
| FANNIE DISCOUNT NOTE DISCOUNT NOT 01/15 0.00000 | 1/5/2015      |             | **   | 3,299,993               |
| FANNIE DISCOUNT NOTE DISCOUNT NOT 01/15 0.00000 | 1/6/2015      |             | **   | 499,999                 |
| FANNIE DISCOUNT NOTE DISCOUNT NOT 01/15 0.00000 | 1/20/2015     |             | **   | 900,991                 |
| FANNIE DISCOUNT NOTE DISCOUNT NOT 02/15 0.00000 | 2/9/2015      | 0.05%       | **   | 99,995                  |
| FANNIE DISCOUNT NOTE DISCOUNT NOT 03/15 0.00000 | 3/3/2015      | 0.05%       | **   | 3,699,687               |
| FANNIE DISCOUNT NOTE DISCOUNT NOT 04/15 0.00000 | 4/6/2015      | 0.06%       | **   | 64,389,803              |
| FANNIE DISCOUNT NOTE DISCOUNT NOT 04/15 0.00000 | 4/16/2015     | 0.1%        | **   | 19,494,597              |
| FANNIE DISCOUNT NOTE DISCOUNT NOT 04/15 0.00000 | 4/27/2015     | 0.07%       | **   | 20,695,331              |
| FANNIE DISCOUNT NOTE DISCOUNT NOT 05/15 0.00000 | 5/1/2015      | 0.08%       | **   | 3,998,933               |
| FANNIE DISCOUNT NOTE DISCOUNT NOT 05/15 0.00000 | 5/13/2015     | 0.11%       | **   | 1,399,461               |
| FANNIE DISCOUNT NOTE DISCOUNT NOT 06/15 0.00000 | 6/1/2015      | 0.15%       | **   | 13,091,758              |
| FANNIE MAE FNR 1994 15 ZK                       | 2/25/2024     | 5.5%        | **   | 855,662                 |
| FANNIE MAE FNR 1994 29 Z                        | 2/25/2024     | 6.5%        | **   | 96,309                  |
| FANNIE MAE FNR 1994 43 PK                       | 2/25/2024     | 6.35%       | **   | 674,529                 |
| FANNIE MAE NOTES 04/15 5                        | 4/15/2015     | 5%          | **   | 9,124,695               |
| FANNIE MAE NOTES 03/16 5                        | 3/15/2016     | 5%          | **   | 701,288                 |
| FANNIE MAE NOTES 09/16 5.25                     | 9/15/2016     | 5.25%       | **   | 2,279,363               |
| FANNIE MAE NOTES 10/15 4.375                    | 10/15/2015    | 4.38%       | **   | 696,861                 |
| FANNIE MAE FNR 1997 89 ZA                       | 12/20/2027    | 7%          | **   | 351,480                 |
| FANNIE MAE FNR 1999 6 PB                        | 3/25/2019     | 6%          | **   | 198,537                 |
| FANNIE MAE NOTES 03/16 2.25                     | 3/15/2016     | 2.25%       | **   | 10,209,610              |
| FANNIE MAE NOTES 04/16 2.375                    | 4/11/2016     | 2.38%       | **   | 3,114,936               |
| FANNIE MAE NOTES 09/16 1.25                     | 9/28/2016     | 1.25%       | **   | 4,545,936               |
| FANNIE MAE NOTES 05/15 0.5                      | 5/27/2015     | 0.5%        | **   | 10,011,190              |
| FANNIE MAE NOTES 08/17 0.875                    | 8/28/2017     | 0.88%       | **   | 18,789,139              |
| FANNIE MAE NOTES 10/17 0.875                    | 10/26/2017    | 0.88%       | **   | 2,989,517               |
| FANNIE MAE NOTES 12/15 0.375                    | 12/21/2015    | 0.38%       | **   | 4,401,025               |
| FANNIE MAE NOTES 03/16 0.5                      | 3/30/2016     | 0.5%        | **   | 16,094,640              |
| FANNIE MAE NOTES 05/18 0.875                    | 5/21/2018     | 0.88%       | **   | 875,201                 |
| FANNIE MAE NOTES 07/16 0.375                    | 7/5/2016      | 0.38%       | **   | 22,840,968              |
| FANNIE MAE NOTES 09/18 1.875                    | 9/18/2018     | 1.88%       | **   | 4,110,840               |
| FANNIE MAE NOTES 11/18 1.625                    | 11/27/2018    | 1.63%       | **   | 1,969,437               |
| FANNIE MAE NOTES 02/19 1.875                    | 2/19/2019     | 1.88%       | **   | 116,745                 |
| FANNIE MAE NOTES 06/19 1.75                     | 6/20/2019     | 1.75%       | **   | 1,487,293               |
| FANNIE MAE 09/19 1.75                           | 9/12/2019     | 1.75%       | **   | 28,069,384              |
| FANNIE MAE NOTES 09/24 2.625                    | 9/6/2024      | 2.63%       | **   | 11,504,511              |
| FNMA POOL 050305 FN 05/20 FIXED 9.5             | 5/1/2020      | 9.5%        | **   | 2,093                   |
| FNMA POOL 050402 FN 02/21 FIXED 9               | 2/1/2021      | 9%          | **   | 370                     |
| FNMA POOL 050415 FN 03/21 FIXED 9               | 3/1/2021      | 9%          | **   | 545                     |
| FNMA POOL 050795 FN 09/23 FIXED 7               | 9/1/2023      | 7%          | **   | 2,452                   |
| FNMA POOL 050947 FN 12/23 FIXED 7               | 12/1/2023     | 7%          | **   | 28,414                  |
| FNMA POOL 050966 FN 01/24 FIXED 7               | 1/1/2024      | 7%          | **   | 11,091                  |
| FNMA POOL 050993 FN 02/24 FIXED 7               | 2/1/2024      | 7%          | **   | 8,772                   |
| FNMA POOL 060680 FN 02/28 FLOATING VAR          | 2/1/2028      | 4.37%       | **   | 50,074                  |
| FNMA POOL 070110 FN 10/16 FIXED VAR             | 10/1/2016     | 10%         | **   | 709                     |
| FNMA POOL 108489 FN 11/20 FIXED 9               | 11/1/2020     | 9%          | **   | 13,215                  |

|                                     |           |      |    |       |
|-------------------------------------|-----------|------|----|-------|
| FNMA POOL 100168 FN 01/21 FIXED VAR | 1/15/2021 | 9.5% | ** | 2,837 |
|-------------------------------------|-----------|------|----|-------|

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| Security Name                          | Maturity Date | Coupon Rate | Cost | Fair Value (In Dollars) |
|--|---------------|-------------|------|-------------------------|
| FNMA POOL 190377 FN 11/36 FIXED VAR    | 11/1/2036     | 5%          | **   | 13,536                  |
| FNMA POOL 190353 FN 08/34 FIXED VAR    | 8/1/2034      | 5%          | **   | 18,796                  |
| FNMA POOL 190357 FN 03/35 FIXED VAR    | 3/1/2035      | 5%          | **   | 14,336                  |
| FNMA POOL 190360 FN 08/35 FIXED VAR    | 8/1/2035      | 5%          | **   | 11,692                  |
| FNMA POOL 190533 FN 01/24 FIXED VAR    | 1/1/2024      | 7%          | **   | 4,805                   |
| FANNIE MAE FNR 2012 28 B               | 6/25/2039     | 6.5%        | **   | 504,079                 |
| FANNIE MAE FNR 2012 17 FG              | 3/25/2042     | 0.67%       | **   | 7,461,634               |
| FANNIEMAE ACES FNA 2012 M8 ASQ1        | 12/25/2019    | 1.17%       | **   | 1,164,678               |
| FANNIEMAE ACES FNA 2012 M8 ASQ2        | 12/25/2019    | 1.52%       | **   | 308,280                 |
| FANNIEMAE ACES FNA 2012 M8 ASQ3        | 12/25/2019    | 1.8%        | **   | 339,241                 |
| FANNIE MAE FNR 2012 154 PW             | 10/25/2042    | 3%          | **   | 653,541                 |
| FANNIE MAE FNR 2013 9 BC               | 7/25/2042     | 6.5%        | **   | 5,662,954               |
| FANNIE MAE FNR 2013 9 CB               | 4/25/2042     | 5.5%        | **   | 8,931,601               |
| FANNIE MAE FNR 2013 13 IK              | 3/25/2028     | 2.5%        | **   | 118,809                 |
| FANNIE MAE FNR 2013 23 NH              | 3/25/2028     | 2%          | **   | 1,916,369               |
| FANNIEMAE ACES FNA 2013 M7 A2          | 12/27/2022    | 2.28%       | **   | 330,338                 |
| FANNIE MAE FNR 2013 90 A               | 11/25/2038    | 4%          | **   | 2,896,869               |
| FANNIE MAE FNR 2013 83 CA              | 10/25/2037    | 3.5%        | **   | 2,638,090               |
| FANNIE MAE FNR 2013 96 YA              | 9/25/2038     | 3.5%        | **   | 510,562                 |
| FANNIEMAE ACES FNA 2014 M1 A2          | 7/25/2023     | 3.37%       | **   | 549,855                 |
| FANNIEMAE ACES FNA 2014 M5 FA          | 1/25/2017     | 0.51%       | **   | 672,452                 |
| FANNIE MAE FNR 2014 23 PA              | 8/25/2036     | 3.5%        | **   | 3,119,414               |
| FANNIEMAE ACES FNA 2014 M6 FA          | 12/25/2017    | 0.45%       | **   | 350,941                 |
| FANNIEMAE ACES FNA 2014 M9 A2          | 7/25/2024     | 3.1%        | **   | 834,160                 |
| FANNIEMAE ACES FNA 2014 M13 AB1        | 8/25/2024     | 2.58%       | **   | 5,933,768               |
| FANNIEMAE ACES FNA 2014 M13 AB2        | 8/25/2024     | 3.1%        | **   | 13,245,962              |
| FANNIEMAE STRIP FNS 404 F13            | 5/25/2040     | 0.77%       | **   | 1,000,699               |
| FANNIE MAE NOTES 03/16 2               | 3/8/2016      | 2%          | **   | 1,018,751               |
| FANNIE MAE NOTES 08/18 1.25            | 8/22/2018     | 1.25%       | **   | 4,968,230               |
| FNMA POOL 242136 FN 10/23 FIXED 7      | 10/1/2023     | 7%          | **   | 482                     |
| FNMA POOL 245442 FN 11/23 FIXED 7      | 11/1/2023     | 7%          | **   | 4,133                   |
| FNMA POOL 252210 FN 02/19 FIXED 6.5    | 2/1/2019      | 6.5%        | **   | 48,364                  |
| FNMA POOL 253799 FN 05/16 FIXED 6.5    | 5/1/2016      | 6.5%        | **   | 16,389                  |
| FNMA POOL 253153 FN 02/20 FIXED 7      | 2/1/2020      | 7%          | **   | 19,205                  |
| FNMA POOL 254793 FN 07/33 FIXED 5      | 7/1/2033      | 5%          | **   | 369,809                 |
| FNMA POOL 253947 FN 08/31 FIXED 8      | 8/1/2031      | 8%          | **   | 45,808                  |
| FNMA POOL 254223 FN 02/32 FIXED 7.5    | 2/1/2032      | 7.5%        | **   | 577                     |
| FNMA POOL 256901 FN 09/37 FIXED 6.5    | 9/1/2037      | 6.5%        | **   | 28,565                  |
| FNMA POOL 256937 FN 10/37 FIXED 6.5    | 10/1/2037     | 6.5%        | **   | 47,217                  |
| FNMA POOL 257239 FN 06/28 FIXED 5.5    | 6/1/2028      | 5.5%        | **   | 277,377                 |
| FNMA POOL 262211 FN 12/23 FIXED 7      | 12/1/2023     | 7%          | **   | 634                     |
| FNMA POOL 267989 FN 02/24 FIXED 7      | 2/1/2024      | 7%          | **   | 4,519                   |
| FNMA POOL 274621 FN 03/24 FIXED 7      | 3/1/2024      | 7%          | **   | 1,479                   |
| FNMA POOL 303675 FN 10/17 FIXED VAR    | 10/1/2017     | 10%         | **   | 10,538                  |
| FEDERAL REALTY INVS TRUST REIT USD.01  |               |             | **   | 3,149,656               |
| FNMA POOL 312206 FN 06/25 FLOATING VAR | 6/1/2025      | 2.22%       | **   | 47,149                  |
| FNMA POOL 313499 FN 10/18 FIXED VAR    | 10/1/2018     | 10%         | **   | 12,172                  |



|                                     |          |    |    |       |
|-------------------------------------|----------|----|----|-------|
| FNMA POOL 313947 FN 01/28 FIXED VAR | 1/1/2028 | 7% | ** | 2,824 |
|-------------------------------------|----------|----|----|-------|

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| Security Name                                   | Maturity Date | Coupon Rate | Cost | Fair Value (In Dollars) |
|---|---------------|-------------|------|-------------------------|
| FNMA POOL 330089 FN 04/25 FIXED 8               | 4/1/2025      | 8%          | **   | 33,839                  |
| FNMA POOL 330126 FN 08/25 FLOATING VAR          | 8/1/2025      | 2.3%        | **   | 57,995                  |
| FNMA POOL 331427 FN 11/25 FLOATING VAR          | 11/1/2025     | 2.19%       | **   | 29,587                  |
| FNMA POOL 347547 FN 08/26 FLOATING VAR          | 8/1/2026      | 2.25%       | **   | 354                     |
| FNMA POOL 347633 FN 07/26 FLOATING VAR          | 7/1/2026      | 2.25%       | **   | 21,850                  |
| FNMA POOL 362968 FN 01/26 FLOATING VAR          | 1/1/2026      | 2.44%       | **   | 50,024                  |
| FNMA POOL 366826 FN 01/27 FIXED 7               | 1/1/2027      | 7%          | **   | 5,499                   |
| FNMA POOL 367801 FN 05/24 FIXED 9               | 5/1/2024      | 9%          | **   | 1,747                   |
| FNMA POOL 369996 FN 01/27 FIXED 7.5             | 1/1/2027      | 7.5%        | **   | 3,738                   |
| FNMA POOL 371049 FN 02/27 FIXED 7.5             | 2/1/2027      | 7.5%        | **   | 14,801                  |
| FNMA POOL 371073 FN 02/27 FIXED 7.5             | 2/1/2027      | 7.5%        | **   | 7,713                   |
| FNMA POOL 371871 FN 02/27 FIXED 7.5             | 2/1/2027      | 7.5%        | **   | 8,590                   |
| FNMA POOL 377038 FN 04/27 FIXED 7.5             | 4/1/2027      | 7.5%        | **   | 12,754                  |
| FNMA POOL 390986 FN 08/27 FLOATING VAR          | 8/1/2027      | 2.25%       | **   | 121,034                 |
| FNMA POOL 396434 FN 11/27 FIXED 7.5             | 11/1/2027     | 7.5%        | **   | 552                     |
| FNMA POOL 396439 FN 11/27 FIXED 7.5             | 11/1/2027     | 7.5%        | **   | 8,763                   |
| FNMA POOL 397256 FN 10/27 FIXED 7.5             | 10/1/2027     | 7.5%        | **   | 811                     |
| FNMA POOL 398754 FN 09/27 FIXED 7.5             | 9/1/2027      | 7.5%        | **   | 6,375                   |
| FNMA POOL 400044 FN 10/27 FIXED 7.5             | 10/1/2027     | 7.5%        | **   | 6,299                   |
| FNMA POOL 401788 FN 10/27 FIXED 7.5             | 10/1/2027     | 7.5%        | **   | 2,108                   |
| FREDDIE MAC FHR 3677 PB                         | 5/15/2040     | 4.5%        | **   | 531,027                 |
| FREDDIE MAC FHR 3786 NA                         | 7/15/2040     | 4.5%        | **   | 3,235,487               |
| FREDDIE MAC FHR 3843 GH                         | 10/15/2039    | 3.75%       | **   | 2,343,443               |
| FREDDIE MAC FHR 3877 FA                         | 11/15/2040    | 0.51%       | **   | 5,579,017               |
| FREDDIE MAC FHR 4042 EB                         | 8/15/2039     | 6.5%        | **   | 3,422,827               |
| FHLMC MULTIFAMILY STRUCTURED P FHMS K708 X1     | 1/25/2019     | 1.5%        | **   | 295,040                 |
| FREDDIE MAC FHR 4219 JA                         | 8/15/2039     | 3.5%        | **   | 421,361                 |
| FREDDIE MAC FHR 4227 VA                         | 10/15/2037    | 3.5%        | **   | 1,654,899               |
| FREDDIE MAC FHR 4229 MA                         | 5/15/2041     | 3.5%        | **   | 3,239,389               |
| FREDDIE MAC FHR 4305 A                          | 6/15/2048     | 3.5%        | **   | 3,615,110               |
| FREDDIE MAC FHR 4305 KA                         | 3/15/2038     | 3%          | **   | 2,743,027               |
| FREDDIE MAC FHR 4384 LA                         | 9/15/2040     | 3.5%        | **   | 14,773,277              |
| FHLMC MULTIFAMILY STRUCTURED P FHMS K041 A2     | 10/25/2024    | 3.17%       | **   | 15,562,860              |
| FREDDIE MAC NOTES 04/16 5.25                    | 4/18/2016     | 5.25%       | **   | 6,368,970               |
| FREDDIE MAC NOTES 05/16 2.5                     | 5/27/2016     | 2.5%        | **   | 5,141,325               |
| FREDDIE MAC NOTES 08/16 2                       | 8/25/2016     | 2%          | **   | 9,153,460               |
| FREDDIE MAC NOTES 01/22 2.375                   | 1/13/2022     | 2.38%       | **   | 5,703,110               |
| FREDDIE MAC NOTES 03/17 1                       | 3/8/2017      | 1%          | **   | 3,610,433               |
| FREDDIE MAC NOTES 07/17 1                       | 7/28/2017     | 1%          | **   | 8,996,625               |
| FREDDIE MAC NOTES 08/19 1.25                    | 8/1/2019      | 1.25%       | **   | 652,721                 |
| FREDDIE MAC NOTES 09/17 1                       | 9/29/2017     | 1%          | **   | 1,845,937               |
| FREDDIE MAC NOTES 01/18 0.75                    | 1/12/2018     | 0.75%       | **   | 3,232,929               |
| FREDDIE MAC NOTES 03/18 0.875                   | 3/7/2018      | 0.88%       | **   | 2,514,340               |
| FREDDIE MAC NOTES 10/16 0.875                   | 10/14/2016    | 0.88%       | **   | 53,860,044              |
| FREDDIE MAC NOTES 02/17 0.875                   | 2/22/2017     | 0.88%       | **   | 5,008,105               |
| STRUCTURED AGENCY CREDIT RISK STACR 2014 DN1 M2 | 2/25/2024     | 2.37%       | **   | 923,838                 |

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|  |           |       |    |            |
|--|-----------|-------|----|------------|
| STRUCTURED AGENCY CREDIT RISK STACR 2014 DN2<br>M2 | 4/25/2024 | 1.82% | ** | 15,655,323 |
| STRUCTURED AGENCY CREDIT RISK STACR 2014 DN3<br>M2 | 8/25/2024 | 2.57% | ** | 3,448,809  |

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| Security Name                                   | Maturity Date | Coupon Rate | Cost | Fair Value (In Dollars) |
|---|---------------|-------------|------|-------------------------|
| STRUCTURED AGENCY CREDIT RISK STACR 2014 HQ1 M2 | 8/25/2024     | 2.67%       | **   | 4,782,840               |
| FNMA POOL 468559 FN 08/21 FIXED 4.01            | 8/1/2021      | 4.01%       | **   | 417,643                 |
| FNMA POOL 471834 FN 07/17 FIXED 1.4             | 7/1/2017      | 1.4%        | **   | 340,605                 |
| FNMA POOL 479545 FN 08/29 FIXED 7               | 8/1/2029      | 7%          | **   | 2,997                   |
| FNMA POOL 492745 FN 05/29 FIXED 7               | 5/1/2029      | 7%          | **   | 13,216                  |
| FNMA POOL 503573 FN 10/29 FIXED 7               | 10/1/2029     | 7%          | **   | 2,959                   |
| FNMA POOL 507521 FN 08/29 FIXED 7               | 8/1/2029      | 7%          | **   | 6,237                   |
| FNMA POOL 509436 FN 10/29 FIXED 7               | 10/1/2029     | 7%          | **   | 9,042                   |
| FNMA POOL 509662 FN 08/29 FIXED 7               | 8/1/2029      | 7%          | **   | 531                     |
| FNMA POOL 511103 FN 08/29 FIXED 7               | 8/1/2029      | 7%          | **   | 15,716                  |
| FNMA POOL 511384 FN 09/29 FIXED 7               | 9/1/2029      | 7%          | **   | 2,065                   |
| FNMA POOL 514267 FN 09/29 FIXED 7               | 9/1/2029      | 7%          | **   | 2,900                   |
| FNMA POOL 515518 FN 10/29 FIXED 7               | 10/1/2029     | 7%          | **   | 4,056                   |
| FNMA POOL 517511 FN 10/29 FIXED 7               | 10/1/2029     | 7%          | **   | 14,954                  |
| FNMA POOL 518108 FN 09/29 FIXED 7               | 9/1/2029      | 7%          | **   | 7,945                   |
| FNMA POOL 522760 FN 11/29 FIXED 7               | 11/1/2029     | 7%          | **   | 9,385                   |
| FNMA POOL 523486 FN 08/30 FIXED 8               | 8/1/2030      | 8%          | **   | 1,158                   |
| FNMA POOL 529428 FN 03/30 FIXED 8               | 3/1/2030      | 8%          | **   | 3,693                   |
| FNMA POOL 533757 FN 06/30 FIXED 8               | 6/1/2030      | 8%          | **   | 14,774                  |
| FNMA POOL 534659 FN 05/15 FIXED 7               | 5/1/2015      | 7%          | **   | 1,537                   |
| FNMA POOL 534194 FN 04/30 FIXED 8               | 4/1/2030      | 8%          | **   | 3,734                   |
| FEDERAL SIGNAL CORP COMMON STOCK USD1.          |               |             | **   | 93,366                  |
| FNMA POOL 545204 FN 05/36 FLOATING VAR          | 5/1/2036      | 2.99%       | **   | 95,992                  |
| FNMA POOL 545278 FN 11/31 FIXED VAR             | 11/1/2031     | 7.5%        | **   | 100,379                 |
| FNMA POOL 554482 FN 10/30 FIXED 7.5             | 10/1/2030     | 7.5%        | **   | 154,354                 |
| FNMA POOL 555743 FN 09/33 FIXED VAR             | 9/1/2033      | 5%          | **   | 445,533                 |
| FNMA POOL 569915 FN 02/16 FIXED 7               | 2/1/2016      | 7%          | **   | 15,541                  |
| FNMA POOL 569972 FN 03/31 FIXED 7.5             | 3/1/2031      | 7.5%        | **   | 48,411                  |
| FNMA POOL 569973 FN 02/31 FIXED 8               | 2/1/2031      | 8%          | **   | 22,628                  |
| FNMA POOL 572675 FN 04/31 FIXED 7.5             | 4/1/2031      | 7.5%        | **   | 68,186                  |
| FNMA POOL 589396 FN 07/16 FIXED 6               | 7/1/2016      | 6%          | **   | 61,969                  |
| FNMA POOL 593848 FN 07/31 FIXED 8               | 7/1/2031      | 8%          | **   | 23,196                  |
| FNMA POOL 602065 FN 09/31 FIXED 7               | 9/1/2031      | 7%          | **   | 123,461                 |
| FNMA POOL 604576 FN 09/21 FIXED 6.5             | 9/1/2021      | 6.5%        | **   | 25,099                  |
| FNMA POOL 609504 FN 10/31 FIXED 7               | 10/1/2031     | 7%          | **   | 129,960                 |
| FNMA POOL 621101 FN 01/17 FIXED 6               | 1/1/2017      | 6%          | **   | 62,017                  |
| FNMA POOL AH0864 FN 12/40 FIXED 4               | 12/1/2040     | 4%          | **   | 37,649                  |
| FNMA POOL AH0210 FN 12/40 FIXED 4.5             | 12/1/2040     | 4.5%        | **   | 2,179,924               |
| FNMA POOL AH0943 FN 12/40 FIXED 4               | 12/1/2040     | 4%          | **   | 1,534,853               |
| FNMA POOL AH1115 FN 01/41 FIXED 4.5             | 1/1/2041      | 4.5%        | **   | 4,076,765               |
| FNMA POOL AH1266 FN 01/41 FIXED 4               | 1/1/2041      | 4%          | **   | 858,220                 |
| FNMA POOL AH1508 FN 12/40 FIXED 4.5             | 12/1/2040     | 4.5%        | **   | 2,226,519               |
| FNMA POOL AH1565 FN 12/40 FIXED 4.5             | 12/1/2040     | 4.5%        | **   | 1,022,842               |
| FNMA POOL AH1559 FN 12/40 FIXED 4               | 12/1/2040     | 4%          | **   | 1,931,687               |
| FNMA POOL AH1560 FN 01/41 FIXED 4               | 1/1/2041      | 4%          | **   | 2,434,483               |
| FNMA POOL AH2683 FN 01/41 FIXED 4               | 1/1/2041      | 4%          | **   | 2,970,129               |

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|                                   |          |    |    |         |
|-----------------------------------|----------|----|----|---------|
| FNMA POOL AH2442 FN 01/41 FIXED 4 | 1/1/2041 | 4% | ** | 111,120 |
| FNMA POOL AH3203 FN 01/41 FIXED 4 | 1/1/2041 | 4% | ** | 577,494 |

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|--|---------------|-------------|------|-------------------------|
| FNMA POOL AH4404 FN 01/41 FIXED 4      | 1/1/2041      | 4%          | **   | 2,921,777               |
| FNMA POOL AH5287 FN 02/26 FIXED 3.5    | 2/1/2026      | 3.5%        | **   | 967,351                 |
| FNMA POOL AH6958 FN 02/41 FLOATING VAR | 2/1/2041      | 2.89%       | **   | 680,255                 |
| FNMA POOL AI0511 FN 04/41 FIXED 5      | 4/1/2041      | 5%          | **   | 168,944                 |
| FNMA POOL AI1051 FN 06/26 FIXED 4      | 6/1/2026      | 4%          | **   | 827,813                 |
| FNMA POOL AI1863 FN 05/41 FIXED 5      | 5/1/2041      | 5%          | **   | 363,713                 |
| FNMA POOL AI1892 FN 05/41 FIXED 5      | 5/1/2041      | 5%          | **   | 1,819,568               |
| FNMA POOL AI2433 FN 05/41 FIXED 5      | 5/1/2041      | 5%          | **   | 436,411                 |
| FNMA POOL AI2443 FN 05/41 FIXED 5      | 5/1/2041      | 5%          | **   | 295,594                 |
| FNMA POOL AI2462 FN 05/41 FIXED 5      | 5/1/2041      | 5%          | **   | 292,643                 |
| FNMA POOL AI2737 FN 05/41 FIXED 5      | 5/1/2041      | 5%          | **   | 53,231                  |
| FNMA POOL AI4261 FN 06/41 FIXED 5      | 6/1/2041      | 5%          | **   | 237,429                 |
| FNMA POOL AI8382 FN 09/26 FIXED 3.5    | 9/1/2026      | 3.5%        | **   | 719,969                 |
| FNMA POOL AI8630 FN 07/42 FIXED 4      | 7/1/2042      | 4%          | **   | 145,115                 |
| FNMA POOL AI9940 FN 09/41 FIXED 5      | 9/1/2041      | 5%          | **   | 1,059,887               |
| FNMA POOL AJ1414 FN 09/41 FIXED 4.5    | 9/1/2041      | 4.5%        | **   | 1,099,770               |
| FNMA POOL AJ1884 FN 02/42 FIXED 3.5    | 2/1/2042      | 3.5%        | **   | 931,153                 |
| FNMA POOL AJ2288 FN 09/41 FIXED 4      | 9/1/2041      | 4%          | **   | 1,066,176               |
| FNMA POOL AJ6935 FN 11/26 FIXED 3.5    | 11/1/2026     | 3.5%        | **   | 2,430,939               |
| FNMA POOL AK0968 FN 02/27 FIXED 3      | 2/1/2027      | 3%          | **   | 1,072,811               |
| FNMA POOL AK1140 FN 02/27 FIXED 3      | 2/1/2027      | 3%          | **   | 731,017                 |
| FNMA POOL AK1608 FN 01/27 FIXED 3      | 1/1/2027      | 3%          | **   | 721,327                 |
| FNMA POOL AK3107 FN 02/42 FIXED 4      | 2/1/2042      | 4%          | **   | 337,767                 |
| FNMA POOL AK6966 FN 03/27 FIXED 3      | 3/1/2027      | 3%          | **   | 1,086,825               |
| FNMA POOL AL0007 FN 12/34 FIXED VAR    | 12/1/2034     | 5%          | **   | 1,740,477               |
| FNMA POOL AL0009 FN 12/34 FIXED VAR    | 12/1/2034     | 5.5%        | **   | 1,910,735               |
| FNMA POOL AL0215 FN 04/41 FIXED VAR    | 4/1/2041      | 4.5%        | **   | 2,741,775               |
| FNMA POOL AL0379 FN 12/36 FIXED VAR    | 12/1/2036     | 8%          | **   | 370,876                 |
| FNMA POOL AL0476 FN 11/40 FIXED VAR    | 11/1/2040     | 5%          | **   | 1,432,742               |
| FNMA POOL AL0484 FN 05/40 FIXED VAR    | 5/1/2040      | 5.5%        | **   | 704,434                 |
| FNMA POOL AL0533 FN 07/41 FLOATING VAR | 7/1/2041      | 3.25%       | **   | 2,453,717               |
| FNMA POOL AL0998 FN 10/41 FIXED VAR    | 10/1/2041     | 4.5%        | **   | 1,533,278               |
| FNMA POOL AL1051 FN 09/41 FIXED VAR    | 9/1/2041      | 4.5%        | **   | 985,208                 |
| FNMA POOL AL1469 FN 02/39 FIXED VAR    | 2/1/2039      | 7%          | **   | 1,930,255               |
| FNMA POOL AL1470 FN 04/37 FIXED VAR    | 4/1/2037      | 7%          | **   | 793,633                 |
| FNMA POOL AL2683 FN 09/26 FIXED VAR    | 9/1/2026      | 4%          | **   | 3,688,261               |
| FNMA POOL AL1938 FN 12/26 FIXED VAR    | 12/1/2026     | 4%          | **   | 2,779,723               |
| FNMA POOL AL1945 FN 06/42 FIXED VAR    | 6/1/2042      | 3.5%        | **   | 798,427                 |
| FNMA POOL AL2151 FN 03/42 FIXED VAR    | 3/1/2042      | 3.5%        | **   | 1,695,498               |
| FNMA POOL AL2171 FN 06/42 FIXED VAR    | 6/1/2042      | 4%          | **   | 731,794                 |
| FNMA POOL AL2382 FN 02/42 FIXED VAR    | 2/1/2042      | 4%          | **   | 1,511,074               |
| FNMA POOL AL2389 FN 09/42 FIXED VAR    | 9/1/2042      | 3.5%        | **   | 1,771,289               |
| FNMA POOL AL3192 FN 05/42 FIXED VAR    | 5/1/2042      | 5%          | **   | 1,555,113               |
| FNMA POOL AL3429 FN 06/41 FIXED VAR    | 6/1/2041      | 4.5%        | **   | 4,810,382               |
| FNMA POOL AL4465 FN 07/28 FIXED VAR    | 7/1/2028      | 3%          | **   | 3,161,885               |
| FNMA POOL AL4324 FN 05/40 FIXED VAR    | 5/1/2040      | 6.5%        | **   | 7,233,611               |
| FNMA POOL AL4364 FN 09/42 FLOATING VAR | 9/1/2042      | 3.64%       | **   | 13,257,632              |

|                                     |          |      |    |           |
|-------------------------------------|----------|------|----|-----------|
| FNMA POOL AL4741 FN 01/44 FIXED VAR | 1/1/2044 | 4.5% | ** | 1,169,547 |
|-------------------------------------|----------|------|----|-----------|

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|--|---------------|-------------|------|-------------------------|
| FNMA POOL AL5540 FN 07/44 FIXED VAR    | 7/1/2044      | 4.5%        | **   | 867,446                 |
| FNMA POOL AM2674 FN 03/23 FIXED 2.61   | 3/1/2023      | 2.61%       | **   | 606,178                 |
| FNMA POOL AM1990 FN 01/23 FIXED 2.33   | 1/1/2023      | 2.33%       | **   | 440,999                 |
| FNMA POOL AM2501 FN 02/20 FIXED 1.77   | 2/1/2020      | 1.77%       | **   | 559,933                 |
| FNMA POOL AM2711 FN 03/23 FIXED 2.57   | 3/1/2023      | 2.57%       | **   | 442,299                 |
| FNMA POOL AM4066 FN 08/23 FIXED 3.59   | 8/1/2023      | 3.59%       | **   | 965,632                 |
| FNMA POOL AM4764 FN 11/23 FIXED 3.44   | 11/1/2023     | 3.44%       | **   | 699,267                 |
| FNMA POOL AM5079 FN 01/24 FIXED 3.45   | 1/1/2024      | 3.45%       | **   | 753,731                 |
| FNMA POOL AM5473 FN 03/24 FIXED 3.76   | 3/1/2024      | 3.76%       | **   | 945,725                 |
| FNMA POOL AM5612 FN 05/24 FIXED 3.42   | 5/1/2024      | 3.42%       | **   | 793,772                 |
| FNMA POOL AO0454 FN 08/42 FIXED 3.5    | 8/1/2042      | 3.5%        | **   | 882,917                 |
| FNMA POOL AO0527 FN 05/27 FIXED 3      | 5/1/2027      | 3%          | **   | 748,206                 |
| FNMA POOL AO4135 FN 06/42 FIXED 3.5    | 6/1/2042      | 3.5%        | **   | 3,158,522               |
| FNMA POOL AO4688 FN 07/43 FIXED 3      | 7/1/2043      | 3%          | **   | 3,919,262               |
| FNMA POOL AO6482 FN 07/42 FLOATING VAR | 7/1/2042      | 2.29%       | **   | 383,455                 |
| FNMA POOL AO7348 FN 08/42 FIXED 4      | 8/1/2042      | 4%          | **   | 911,628                 |
| FNMA POOL AO8156 FN 08/27 FIXED 3      | 8/1/2027      | 3%          | **   | 6,399,797               |
| FNMA POOL AP0006 FN 07/42 FLOATING VAR | 7/1/2042      | 2.02%       | **   | 1,442,243               |
| FNMA POOL AP0645 FN 07/32 FIXED 3.5    | 7/1/2032      | 3.5%        | **   | 170,391                 |
| FNMA POOL AP2611 FN 09/42 FIXED 3.5    | 9/1/2042      | 3.5%        | **   | 875,003                 |
| FNMA POOL AP3308 FN 09/42 FIXED 3.5    | 9/1/2042      | 3.5%        | **   | 845,771                 |
| FNMA POOL AP3902 FN 10/42 FIXED 3      | 10/1/2042     | 3%          | **   | 844,270                 |
| FNMA POOL AP4710 FN 08/42 FIXED 3.5    | 8/1/2042      | 3.5%        | **   | 1,757,623               |
| FNMA POOL AP5143 FN 09/42 FIXED 3      | 9/1/2042      | 3%          | **   | 925,217                 |
| FNMA POOL AP6032 FN 04/43 FIXED 3      | 4/1/2043      | 3%          | **   | 908,455                 |
| FNMA POOL AP6027 FN 04/43 FIXED 3      | 4/1/2043      | 3%          | **   | 943,418                 |
| FNMA POOL AP6053 FN 07/28 FIXED 2.5    | 7/1/2028      | 2.5%        | **   | 312,525                 |
| FNMA POOL AP6054 FN 07/43 FIXED 3      | 7/1/2043      | 3%          | **   | 92,130                  |
| FNMA POOL AP7126 FN 10/27 FIXED 2.5    | 10/1/2027     | 2.5%        | **   | 777,970                 |
| FNMA POOL AP8057 FN 09/42 FIXED 3.5    | 9/1/2042      | 3.5%        | **   | 917,999                 |
| FNMA POOL AP8903 FN 10/42 FIXED 3.5    | 10/1/2042     | 3.5%        | **   | 929,759                 |
| FNMA POOL AP9539 FN 10/42 FIXED 3      | 10/1/2042     | 3%          | **   | 461,406                 |
| FNMA POOL AP9766 FN 10/42 FIXED 4      | 10/1/2042     | 4%          | **   | 2,676,022               |
| FNMA POOL AQ1534 FN 10/32 FIXED 3.5    | 10/1/2032     | 3.5%        | **   | 475,023                 |
| FNMA POOL AQ1607 FN 11/32 FIXED 3.5    | 11/1/2032     | 3.5%        | **   | 414,170                 |
| FNMA POOL AQ1802 FN 10/42 FIXED 3.5    | 10/1/2042     | 3.5%        | **   | 754,243                 |
| FNMA POOL AQ5369 FN 12/42 FIXED 3.5    | 12/1/2042     | 3.5%        | **   | 4,746,424               |
| FNMA POOL AQ5971 FN 12/42 FIXED 3      | 12/1/2042     | 3%          | **   | 854,075                 |
| FNMA POOL AQ7083 FN 12/42 FIXED 3.5    | 12/1/2042     | 3.5%        | **   | 5,102,123               |
| FNMA POOL AQ8359 FN 01/43 FIXED 3      | 1/1/2043      | 3%          | **   | 894,349                 |
| FNMA POOL AQ9990 FN 02/43 FIXED 2.5    | 2/1/2043      | 2.5%        | **   | 1,826,220               |
| FNMA POOL AR2602 FN 02/43 FIXED 2.5    | 2/1/2043      | 2.5%        | **   | 585,482                 |
| FNMA POOL AR2638 FN 02/43 FIXED 3.5    | 2/1/2043      | 3.5%        | **   | 912,452                 |
| FNMA POOL AR3368 FN 02/28 FIXED 2.5    | 2/1/2028      | 2.5%        | **   | 361,051                 |
| FNMA POOL AR4473 FN 03/28 FIXED 2.5    | 3/1/2028      | 2.5%        | **   | 2,767,040               |
| FNMA POOL AR7989 FN 03/33 FIXED 3.5    | 3/1/2033      | 3.5%        | **   | 1,667,373               |
| FNMA POOL AR7214 FN 06/43 FIXED 3      | 6/1/2043      | 3%          | **   | 3,826,008               |



|                                     |          |      |    |         |
|-------------------------------------|----------|------|----|---------|
| FNMA POOL AR7961 FN 03/33 FIXED 3.5 | 3/1/2033 | 3.5% | ** | 399,917 |
|-------------------------------------|----------|------|----|---------|

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| FNMA POOL AR8911 FN 03/33 FIXED 3.5 | 3/1/2033      | 3.5%        | **   | 1,571,792               |
| FNMA POOL AR8246 FN 04/33 FIXED 3.5 | 4/1/2033      | 3.5%        | **   | 1,743,666               |
| FNMA POOL AR8749 FN 03/43 FIXED 3   | 3/1/2043      | 3%          | **   | 3,681,324               |
| FNMA POOL AR9203 FN 03/43 FIXED 3.5 | 3/1/2043      | 3.5%        | **   | 2,338,996               |
| FNMA POOL AS0047 FN 07/28 FIXED 2.5 | 7/1/2028      | 2.5%        | **   | 1,176,393               |
| FNMA POOL AS0070 FN 08/43 FIXED 4   | 8/1/2043      | 4%          | **   | 941,088                 |
| FNMA POOL AS0276 FN 08/33 FIXED 3.5 | 8/1/2033      | 3.5%        | **   | 1,108,891               |
| FNMA POOL AS0305 FN 08/43 FIXED 3   | 8/1/2043      | 3%          | **   | —                       |
| FNMA POOL AS0465 FN 09/33 FIXED 3.5 | 9/1/2033      | 3.5%        | **   | 2,166,920               |
| FNMA POOL AS0467 FN 09/33 FIXED 3.5 | 9/1/2033      | 3.5%        | **   | 183,908                 |
| FNMA POOL AS0522 FN 09/43 FIXED 3.5 | 9/1/2043      | 3.5%        | **   | 489,393                 |
| FNMA POOL AS0589 FN 09/33 FIXED 3.5 | 9/1/2033      | 3.5%        | **   | 1,206,542               |
| FNMA POOL AS1013 FN 11/33 FIXED 3.5 | 11/1/2033     | 3.5%        | **   | 892,313                 |
| FNMA POOL AS1348 FN 12/33 FIXED 3.5 | 12/1/2033     | 3.5%        | **   | 767,123                 |
| FNMA POOL AS2369 FN 05/29 FIXED 3.5 | 5/1/2029      | 3.5%        | **   | 3,079,599               |
| FNMA POOL AT0238 FN 03/43 FIXED 2.5 | 3/1/2043      | 2.5%        | **   | 1,256,075               |
| FNMA POOL AT1735 FN 04/33 FIXED 3.5 | 4/1/2033      | 3.5%        | **   | 1,310,176               |
| FNMA POOL AT1572 FN 05/43 FIXED 3   | 5/1/2043      | 3%          | **   | 3,815,856               |
| FNMA POOL AT2043 FN 04/43 FIXED 3   | 4/1/2043      | 3%          | **   | 94,568                  |
| FNMA POOL AT2725 FN 05/43 FIXED 3   | 5/1/2043      | 3%          | **   | 19,725,216              |
| FNMA POOL AT2722 FN 05/43 FIXED 3   | 5/1/2043      | 3%          | **   | 1,797,150               |
| FNMA POOL AT2894 FN 05/28 FIXED 2.5 | 5/1/2028      | 2.5%        | **   | 463,231                 |
| FNMA POOL AT3179 FN 05/43 FIXED 3   | 5/1/2043      | 3%          | **   | 934,419                 |
| FNMA POOL AT3389 FN 08/43 FIXED 3   | 8/1/2043      | 3%          | **   | 963,960                 |
| FNMA POOL AT5915 FN 06/43 FIXED 4   | 6/1/2043      | 4%          | **   | 585,051                 |
| FNMA POOL AT6764 FN 07/43 FIXED 3   | 7/1/2043      | 3%          | **   | 108,578                 |
| FNMA POOL AT7213 FN 06/28 FIXED 2.5 | 6/1/2028      | 2.5%        | **   | 180,047                 |
| FNMA POOL AT7620 FN 06/43 FIXED 3   | 6/1/2043      | 3%          | **   | 2,849,781               |
| FNMA POOL AT8968 FN 07/28 FIXED 2.5 | 7/1/2028      | 2.5%        | **   | 375,190                 |
| FNMA POOL AT8326 FN 06/43 FIXED 3   | 6/1/2043      | 3%          | **   | 3,816,814               |
| FNMA POOL AT8489 FN 08/43 FIXED 3   | 8/1/2043      | 3%          | **   | 3,857,093               |
| FNMA POOL AT9250 FN 07/43 FIXED 3   | 7/1/2043      | 3%          | **   | 3,666,092               |
| FNMA POOL AT9311 FN 07/28 FIXED 2.5 | 7/1/2028      | 2.5%        | **   | 225,721                 |
| FNMA POOL AT9521 FN 07/28 FIXED 2.5 | 7/1/2028      | 2.5%        | **   | 535,770                 |
| FNMA POOL AU0317 FN 06/43 FIXED 3   | 6/1/2043      | 3%          | **   | 289,077                 |
| FNMA POOL AU1130 FN 09/43 FIXED 2.5 | 9/1/2043      | 2.5%        | **   | 653,930                 |
| FNMA POOL AU1632 FN 07/43 FIXED 3   | 7/1/2043      | 3%          | **   | 6,702,829               |
| FNMA POOL AU1811 FN 08/28 FIXED 2.5 | 8/1/2028      | 2.5%        | **   | 231,897                 |
| FNMA POOL AU1888 FN 06/28 FIXED 2.5 | 6/1/2028      | 2.5%        | **   | 1,467,945               |
| FNMA POOL AU3034 FN 08/28 FIXED 2.5 | 8/1/2028      | 2.5%        | **   | 125,589                 |
| FNMA POOL AU3191 FN 08/28 FIXED 2.5 | 8/1/2028      | 2.5%        | **   | 574,718                 |
| FNMA POOL AU3334 FN 07/28 FIXED 2.5 | 7/1/2028      | 2.5%        | **   | 617,458                 |
| FNMA POOL AU3732 FN 08/43 FIXED 2.5 | 8/1/2043      | 2.5%        | **   | 1,920,909               |
| FNMA POOL AU3735 FN 08/43 FIXED 3   | 8/1/2043      | 3%          | **   | —                       |
| FNMA POOL AU3736 FN 08/43 FIXED 3   | 8/1/2043      | 3%          | **   | 4,044,328               |
| FNMA POOL AU3789 FN 08/28 FIXED 2.5 | 8/1/2028      | 2.5%        | **   | 368,475                 |
| FNMA POOL AU4278 FN 09/43 FIXED 2.5 | 9/1/2043      | 2.5%        | **   | 707,320                 |

FNMA POOL AU5161 FN 08/43 FIXED 3

8/1/2043

3%

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4,843,977

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| Security Name                        | Maturity Date | Coupon Rate | Cost | Fair Value (In Dollars) |
|--------------------------------------|---------------|-------------|------|-------------------------|
| FNMA POOL AU5190 FN 08/28 FIXED 2.5  | 8/1/2028      | 2.5%        | **   | 469,520                 |
| FNMA POOL AU5904 FN 09/33 FIXED 3.5  | 9/1/2033      | 3.5%        | **   | 996,465                 |
| FNMA POOL AU7083 FN 09/43 FIXED 3    | 9/1/2043      | 3%          | **   | —                       |
| FNMA POOL AV0802 FN 08/28 FIXED 2.5  | 8/1/2028      | 2.5%        | **   | 55,933                  |
| FNMA POOL AV0702 FN 12/43 FIXED 4    | 12/1/2043     | 4%          | **   | 957,883                 |
| FNMA POOL AV4486 FN 01/44 FIXED 4.5  | 1/1/2044      | 4.5%        | **   | 435,810                 |
| FNMA POOL AV4502 FN 01/44 FIXED 4.5  | 1/1/2044      | 4.5%        | **   | 389,314                 |
| FNMA POOL AV4736 FN 12/43 FIXED 4    | 12/1/2043     | 4%          | **   | 946,553                 |
| FNMA POOL AV5425 FN 01/44 FIXED 4.5  | 1/1/2044      | 4.5%        | **   | 2,769,087               |
| FNMA POOL AV5667 FN 01/44 FIXED 4    | 1/1/2044      | 4%          | **   | 474,366                 |
| FNMA POOL AV5730 FN 04/44 FIXED 4.5  | 4/1/2044      | 4.5%        | **   | 970,974                 |
| FNMA POOL AV5731 FN 04/44 FIXED 4.5  | 4/1/2044      | 4.5%        | **   | 619,657                 |
| FNMA POOL AV5732 FN 04/44 FIXED 4.5  | 4/1/2044      | 4.5%        | **   | 411,483                 |
| FNMA POOL AV5733 FN 04/44 FIXED 4.5  | 4/1/2044      | 4.5%        | **   | 514,612                 |
| FNMA POOL AV5734 FN 04/44 FIXED 4.5  | 4/1/2044      | 4.5%        | **   | 650,235                 |
| FNMA POOL AV7116 FN 03/44 FIXED 4.5  | 3/1/2044      | 4.5%        | **   | 437,561                 |
| FNMA POOL AV8492 FN 02/44 FIXED 4.5  | 2/1/2044      | 4.5%        | **   | 982,333                 |
| FNMA POOL AV9290 FN 02/44 FIXED 4.5  | 2/1/2044      | 4.5%        | **   | 1,684,270               |
| FNMA POOL AW3730 FN 05/44 FIXED 4.5  | 5/1/2044      | 4.5%        | **   | 873,802                 |
| FNMA POOL AW3731 FN 05/44 FIXED 4.5  | 5/1/2044      | 4.5%        | **   | 1,024,395               |
| FNMA POOL AW3732 FN 05/44 FIXED 4.5  | 5/1/2044      | 4.5%        | **   | 1,526,084               |
| FNMA POOL 641089 FN 05/32 FIXED 7    | 5/1/2032      | 7%          | **   | 210,913                 |
| FNMA POOL 649952 FN 06/32 FIXED 6.5  | 6/1/2032      | 6.5%        | **   | 45,022                  |
| FANNIE MAE FNR 2001 81 HE            | 1/25/2032     | 6.5%        | **   | 1,125,965               |
| FANNIE MAE FNR 2002 11 QC            | 3/25/2017     | 5.5%        | **   | 25,934                  |
| FANNIEMAE ACES FNA 2002 M3 C         | 7/25/2020     | 4.92%       | **   | 406,968                 |
| FANNIE MAE FNR 2002 86 PG            | 12/25/2032    | 6%          | **   | 326,404                 |
| FANNIEMAE WHOLE LOAN FNW 2003 W1 1A1 | 12/25/2042    | 5.85%       | **   | 207,292                 |
| FANNIE MAE FNR 2003 21 OU            | 3/25/2033     | 5.5%        | **   | 172,007                 |
| FREDDIE MAC FHR 2450 PG              | 3/15/2022     | 6%          | **   | 30,117                  |
| FANNIE MAE FNR 2003 49 YD            | 6/25/2023     | 5.5%        | **   | 81,625                  |
| FREDDIE MAC FHR 2541 EQ              | 12/15/2017    | 5%          | **   | 603,449                 |
| FREDDIE MAC FHR 2564 HJ              | 2/15/2018     | 5%          | **   | 190,358                 |
| FREDDIE MAC FHR 2595 DC              | 4/15/2023     | 5%          | **   | 255,026                 |
| FANNIE MAE FNR 2003 92 PE            | 9/25/2018     | 4.5%        | **   | 444,563                 |
| FANNIEMAE WHOLE LOAN FNW 2003 W15 1A | 7/25/2043     | 6.5%        | **   | 173,951                 |
| FANNIE MAE FNR 2003 89 DC            | 12/25/2032    | 5%          | **   | 174,301                 |
| FANNIEMAE WHOLE LOAN FNW 2004 W1 1A7 | 11/25/2043    | 5.68%       | **   | 501,222                 |
| FANNIEMAE WHOLE LOAN FNW 2004 W1 2A1 | 12/25/2043    | 6.5%        | **   | 239,589                 |
| FREDDIE MAC FHR 2638 JG              | 2/15/2033     | 5%          | **   | 940,480                 |
| FANNIEMAE WHOLE LOAN FNW 2004 W2 2A2 | 2/25/2044     | 7%          | **   | 85,562                  |
| FANNIE MAE FNR 2004 38 FK            | 5/25/2034     | 0.52%       | **   | 553,789                 |
| FANNIE MAE FNR 2004 80 WB            | 11/25/2019    | 4%          | **   | 876,926                 |
| FANNIE MAE FNR 2005 12 JE            | 9/25/2033     | 5%          | **   | 299,865                 |
| FANNIE MAE FNR 2005 64 PL            | 7/25/2035     | 5.5%        | **   | 2,449,406               |
| FANNIE MAE FNR 2005 70 NA            | 8/25/2035     | 5.5%        | **   | 99,201                  |
| FANNIE MAE FNR 2005 87 PE            | 12/25/2033    | 5%          | **   | 589,381                 |

FREDDIE MAC FHR 2649 KA

7/15/2018 4.5%

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478,217

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| Security Name                                | Maturity Date | Coupon Rate | Cost | Fair Value (In Dollars) |
|--|---------------|-------------|------|-------------------------|
| FREDDIE MAC FHR 2692 QD                      | 12/15/2022    | 5%          | **   | 110,029                 |
| FREDDIE MAC FHR 2684 PE                      | 1/15/2033     | 5%          | **   | 112,945                 |
| FREDDIE MAC FHR 2707 QE                      | 11/15/2018    | 4.5%        | **   | 649,940                 |
| FREDDIE MAC FHR 2764 UE                      | 10/15/2032    | 5%          | **   | 434,398                 |
| FREDDIE MAC FHR 2780 YD                      | 4/15/2019     | 5%          | **   | 173,186                 |
| FREDDIE MAC FHR 2797 PG                      | 1/15/2033     | 5.5%        | **   | 13,178                  |
| FHLMC STRUCTURED PASS THROUGH FSPC T 61 1A1  | 7/25/2044     | 1.52%       | **   | 1,270,964               |
| FREDDIE MAC FHR 2810 PD                      | 6/15/2033     | 6%          | **   | 10,920                  |
| FREDDIE MAC FHR 2812 FL                      | 2/15/2023     | 0.36%       | **   | 715,751                 |
| FANNIE MAE FNR 2006 9 KZ                     | 3/25/2036     | 6%          | **   | 511,871                 |
| FREDDIE MAC FHR 2864 LE                      | 6/15/2033     | 5%          | **   | 16,947                  |
| FREDDIE MAC FHR 2936 SC                      | 3/15/2029     | 5.94%       | **   | 280,770                 |
| FREDDIE MAC FHR 2980 QA                      | 5/15/2035     | 6%          | **   | 203,812                 |
| FREDDIE MAC FHR 3005 ED                      | 7/15/2025     | 5%          | **   | 179,655                 |
| FREDDIE MAC FHR 3055 CF                      | 10/15/2035    | 0.57%       | **   | 950,902                 |
| FREDDIE MAC FHR 3067 PK                      | 5/15/2034     | 5.5%        | **   | 196,188                 |
| FANNIE MAE FNR 2009 62 HJ                    | 5/25/2039     | 6%          | **   | 899,647                 |
| FREDDIE MAC FHR 3150 FA                      | 5/15/2036     | 0.51%       | **   | 5,350,045               |
| FREDDIE MAC FHR 3187 Z                       | 7/15/2036     | 5%          | **   | 324,348                 |
| FANNIE MAE FNR 2007 59 AQ                    | 7/25/2035     | 5.75%       | **   | 5,663                   |
| FANNIE MAE FNR 2007 73 A1                    | 7/25/2037     | 0.23%       | **   | 1,048,956               |
| FANNIE MAE FNR 2007 106 A7                   | 10/25/2037    | 6.14%       | **   | 89,972                  |
| FANNIE MAE FNR 2007 100 YF                   | 10/25/2037    | 0.72%       | **   | 1,189,103               |
| FANNIE MAE FNR 2008 25 EF                    | 4/25/2038     | 1.12%       | **   | 5,388,436               |
| FREDDIE MAC FHR 3209 EG                      | 8/15/2020     | 4.5%        | **   | 964,145                 |
| FREDDIE MAC FHR 3221 FW                      | 9/15/2036     | 0.58%       | **   | 2,460,417               |
| FREDDIE MAC FHR 3231 FA                      | 10/15/2036    | 0.56%       | **   | 1,804,715               |
| FANNIE MAE FNR 2008 80 ME                    | 5/25/2032     | 5%          | **   | 21,717                  |
| FANNIE MAE FNR 2009 29 LA                    | 5/25/2039     | 2%          | **   | 1,731,263               |
| FREDDIE MAC FHR 3397 FC                      | 12/15/2037    | 1%          | **   | 44,742                  |
| FHLMC MULTIFAMILY VRD CERTIFIC FHM M012 A1A2 | 8/15/2051     | 5.5%        | **   | 5,312,500               |
| FREDDIE MAC FHR 3404 FB                      | 1/15/2038     | 1.16%       | **   | 4,444,881               |
| FANNIE MAE FNR 2011 15 AB                    | 8/25/2019     | 9.75%       | **   | 336,372                 |
| FREDDIE MAC FHR 3439 CY                      | 4/15/2023     | 4.5%        | **   | 3,138,806               |
| FANNIEMAE ACES FNA 2011 M2 A1                | 4/25/2021     | 2.02%       | **   | 624,062                 |
| FANNIE MAE FNR 2011 59 NZ                    | 7/25/2041     | 5.5%        | **   | 3,290,194               |
| FANNIE MAE NOTES 10/15 1.625                 | 10/26/2015    | 1.63%       | **   | 10,012,662              |
| FANNIE MAE NOTES 06/17 5.375                 | 6/12/2017     | 5.38%       | **   | 3,930,287               |
| FANNIE MAE NOTES 07/15 2.375                 | 7/28/2015     | 2.38%       | **   | 2,024,812               |
| FANNIEMAE WHOLE LOAN FNW 2009 W1 A           | 12/25/2049    | 6%          | **   | 224,876                 |
| FANNIE MAE FNR 2009 87 NF                    | 11/25/2039    | 0.92%       | **   | 1,688,680               |
| FREDDIE MAC FHR 3578 VZ                      | 8/15/2036     | 5.5%        | **   | 1,762,541               |
| FREDDIE MAC FHR 3571 FL                      | 8/15/2036     | 1.1%        | **   | 1,539,573               |
| FREDDIE MAC FHR 3616 FG                      | 3/15/2032     | 0.81%       | **   | 1,490,544               |
| FANNIE MAE FNR 2010 110 AE                   | 11/25/2018    | 9.75%       | **   | 980,821                 |
| FANNIE MAE FNR 2010 111 AE                   | 4/25/2038     | 5.5%        | **   | 929,281                 |
| FANNIE MAE FNR 2010 64 DM                    | 6/25/2040     | 5%          | **   | 907,370                 |

FANNIE MAE FNR 2010 64 EH

10/25/2035 5%

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151,325

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| Security Name                          | Maturity Date | Coupon Rate | Cost | Fair Value (In Dollars) |
|--|---------------|-------------|------|-------------------------|
| FANNIE MAE FNR 2010 54 FT              | 4/25/2037     | 0.93%       | **   | 4,492,853               |
| FREDDIE MAC FHR 3649 BW                | 3/15/2025     | 4%          | **   | 543,868                 |
| FREDDIE MAC FHR 3648 CY                | 3/15/2030     | 4.5%        | **   | 352,396                 |
| FREDDIE MAC FHR 3662 PJ                | 4/15/2040     | 5%          | **   | 357,883                 |
| FREDDIE MAC FHR 3653 HJ                | 4/15/2040     | 5%          | **   | 521,375                 |
| FNMA POOL 725162 FN 02/34 FIXED VAR    | 2/1/2034      | 6%          | **   | 94,612                  |
| FNMA POOL 725229 FN 03/34 FIXED VAR    | 3/1/2034      | 6%          | **   | 272,238                 |
| FNMA POOL 725946 FN 11/34 FIXED VAR    | 11/1/2034     | 5.5%        | **   | 243,427                 |
| FNMA POOL 735382 FN 04/35 FIXED VAR    | 4/1/2035      | 5%          | **   | 1,896,515               |
| FNMA POOL 735061 FN 11/34 FIXED VAR    | 11/1/2034     | 6%          | **   | 2,841,297               |
| FNMA POOL 735208 FN 10/19 FIXED VAR    | 10/1/2019     | 6%          | **   | 212,617                 |
| FNMA POOL 735439 FN 09/19 FIXED VAR    | 9/1/2019      | 6%          | **   | 225,797                 |
| FNMA POOL 735500 FN 05/35 FIXED VAR    | 5/1/2035      | 5.5%        | **   | 2,616,102               |
| FNMA POOL 735501 FN 05/35 FIXED VAR    | 5/1/2035      | 6%          | **   | 586,048                 |
| FNMA POOL 735503 FN 04/35 FIXED VAR    | 4/1/2035      | 6%          | **   | 690,496                 |
| FNMA POOL 735561 FN 04/34 FLOATING VAR | 4/1/2034      | 2.24%       | **   | 113,225                 |
| FNMA POOL 735580 FN 06/35 FIXED VAR    | 6/1/2035      | 5%          | **   | 888,485                 |
| FNMA POOL 735676 FN 07/35 FIXED VAR    | 7/1/2035      | 5%          | **   | 593,832                 |
| FNMA POOL 735809 FN 08/35 FLOATING VAR | 8/1/2035      | 2.29%       | **   | 1,989,172               |
| FNMA POOL 735893 FN 10/35 FIXED VAR    | 10/1/2035     | 5%          | **   | 258,894                 |
| FNMA POOL 735989 FN 02/35 FIXED VAR    | 2/1/2035      | 5.5%        | **   | 3,863,872               |
| FNMA POOL 745000 FN 10/35 FIXED VAR    | 10/1/2035     | 6%          | **   | 121,139                 |
| FNMA POOL 745140 FN 11/35 FIXED VAR    | 11/1/2035     | 5%          | **   | 3,340,317               |
| FNMA POOL 745327 FN 03/36 FIXED VAR    | 3/1/2036      | 6%          | **   | 371,025                 |
| FNMA POOL 745412 FN 12/35 FIXED VAR    | 12/1/2035     | 5.5%        | **   | 1,912,092               |
| FNMA POOL 745619 FN 05/36 FLOATING VAR | 5/1/2036      | 2.32%       | **   | 2,108,035               |
| FNMA POOL 745885 FN 10/36 FIXED VAR    | 10/1/2036     | 6%          | **   | 1,426,544               |
| FNMA POOL 745948 FN 10/36 FIXED VAR    | 10/1/2036     | 6.5%        | **   | 150,731                 |
| FNMA POOL 745959 FN 11/36 FIXED VAR    | 11/1/2036     | 5.5%        | **   | 945,610                 |
| FNMA POOL 758777 FN 04/28 FIXED 6.5    | 4/1/2028      | 6.5%        | **   | 966                     |
| FNMA POOL 811569 FN 06/21 FIXED 6      | 6/1/2021      | 6%          | **   | 75,332                  |
| FNMA POOL 813599 FN 01/36 FLOATING VAR | 1/1/2036      | 2.3%        | **   | 321,644                 |
| FNMA POOL 825480 FN 06/35 FLOATING VAR | 6/1/2035      | 2.33%       | **   | 503,463                 |
| FNMA POOL 827223 FN 04/35 FLOATING VAR | 4/1/2035      | 1.97%       | **   | 4,146,451               |
| FNMA POOL 827601 FN 08/19 FIXED 5.5    | 8/1/2019      | 5.5%        | **   | 181,207                 |
| FNMA POOL 831561 FN 05/36 FIXED 6.5    | 5/1/2036      | 6.5%        | **   | 126,725                 |
| FNMA POOL 833600 FN 11/35 FIXED 6.5    | 11/1/2035     | 6.5%        | **   | 21,686                  |
| FNMA POOL 836464 FN 10/35 FLOATING VAR | 10/1/2035     | 2.15%       | **   | 1,522,503               |
| FNMA POOL 836852 FN 10/35 FLOATING VAR | 10/1/2035     | 2.06%       | **   | 1,012,584               |
| FNMA POOL 844237 FN 11/35 FLOATING VAR | 11/1/2035     | 2.11%       | **   | 263,365                 |
| FNMA POOL 843823 FN 11/35 FLOATING VAR | 11/1/2035     | 2.1%        | **   | 743,696                 |
| FNMA POOL 843997 FN 11/35 FLOATING VAR | 11/1/2035     | 2.11%       | **   | 354,044                 |
| FNMA POOL 844052 FN 11/35 FLOATING VAR | 11/1/2035     | 2.14%       | **   | 339,717                 |
| FNMA POOL 844148 FN 11/35 FLOATING VAR | 11/1/2035     | 2.1%        | **   | 271,926                 |
| FNMA POOL 844789 FN 11/35 FLOATING VAR | 11/1/2035     | 2.1%        | **   | 276,717                 |
| FNMA POOL 866888 FN 01/36 FLOATING VAR | 1/1/2036      | 2.25%       | **   | 452,032                 |
| FNMA POOL 872021 FN 06/21 FIXED 6      | 6/1/2021      | 6%          | **   | 86,421                  |



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|  |          |       |    |           |
|--|----------|-------|----|-----------|
| FNMA POOL 872502 FN 06/36 FLOATING VAR | 6/1/2036 | 2.26% | ** | 3,089,463 |
|--|----------|-------|----|-----------|

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| Security Name                          | Maturity Date | Coupon Rate | Cost | Fair Value (In Dollars) |
|--|---------------|-------------|------|-------------------------|
| FNMA POOL 879394 FN 02/21 FIXED 5      | 2/1/2021      | 5%          | **   | 51,377                  |
| FNMA POOL 879067 FN 04/36 FLOATING VAR | 4/1/2036      | 2.22%       | **   | 1,836,978               |
| FNMA POOL 880870 FN 03/36 FIXED 6.5    | 3/1/2036      | 6.5%        | **   | 14,985                  |
| FNMA POOL 884729 FN 08/36 FLOATING VAR | 8/1/2036      | 2.21%       | **   | 297,159                 |
| FNMA POOL 884773 FN 10/36 FLOATING VAR | 10/1/2036     | 2.11%       | **   | 361,491                 |
| FNMA POOL 888365 FN 04/22 FIXED VAR    | 4/1/2022      | 6%          | **   | 90,535                  |
| FNMA POOL 888366 FN 04/37 FIXED VAR    | 4/1/2037      | 7%          | **   | 434,794                 |
| FNMA POOL 889190 FN 03/38 FIXED VAR    | 3/1/2038      | 6%          | **   | 179,657                 |
| FNMA POOL 888560 FN 11/35 FIXED VAR    | 11/1/2035     | 6%          | **   | 1,290,561               |
| FNMA POOL 888601 FN 06/20 FIXED VAR    | 6/1/2020      | 5.5%        | **   | 351,056                 |
| FNMA POOL 888637 FN 09/37 FIXED VAR    | 9/1/2037      | 6%          | **   | 221,484                 |
| FNMA POOL 888832 FN 11/37 FIXED VAR    | 11/1/2037     | 6.5%        | **   | 60,985                  |
| FNMA POOL 888890 FN 10/37 FIXED VAR    | 10/1/2037     | 6.5%        | **   | 447,672                 |
| FNMA POOL 888893 FN 08/37 FIXED VAR    | 8/1/2037      | 5.5%        | **   | 98,465                  |
| FNMA POOL 889072 FN 12/37 FIXED VAR    | 12/1/2037     | 6.5%        | **   | 479,253                 |
| FNMA POOL 889117 FN 10/35 FIXED VAR    | 10/1/2035     | 5%          | **   | 1,243,331               |
| FNMA POOL 890116 FN 02/23 FIXED VAR    | 2/1/2023      | 7%          | **   | 886,888                 |
| FNMA POOL 889579 FN 05/38 FIXED VAR    | 5/1/2038      | 6%          | **   | 3,126,508               |
| FNMA POOL 890236 FN 08/40 FIXED VAR    | 8/1/2040      | 4.5%        | **   | 226,312                 |
| FNMA POOL 890248 FN 08/37 FIXED VAR    | 8/1/2037      | 6%          | **   | 2,661,588               |
| FNMA POOL 890268 FN 10/38 FIXED VAR    | 10/1/2038     | 6.5%        | **   | 699,966                 |
| FNMA POOL 890604 FN 10/44 FIXED VAR    | 10/1/2044     | 4.5%        | **   | 5,565,566               |
| FNMA POOL 891654 FN 06/36 FIXED 6.5    | 6/1/2036      | 6.5%        | **   | 262,439                 |
| FNMA POOL 898736 FN 05/36 FLOATING VAR | 5/1/2036      | 2.36%       | **   | 1,091,393               |
| FNMA POOL 902425 FN 11/36 FLOATING VAR | 11/1/2036     | 2.4%        | **   | 72,137                  |
| FNMA POOL 903261 FN 10/36 FIXED 6      | 10/1/2036     | 6%          | **   | 267,234                 |
| FNMA POOL 906666 FN 12/36 FIXED 6.5    | 12/1/2036     | 6.5%        | **   | 13,871                  |
| FNMA POOL 908172 FN 01/37 FIXED 6.5    | 1/1/2037      | 6.5%        | **   | 13,883                  |
| FNMA POOL 913984 FN 02/37 FLOATING VAR | 2/1/2037      | 1.81%       | **   | 672,928                 |
| FNMA POOL 914875 FN 04/37 FIXED 6.5    | 4/1/2037      | 6.5%        | **   | 267,025                 |
| FNMA POOL 918653 FN 06/37 FIXED 6      | 6/1/2037      | 6%          | **   | 183,658                 |
| FNMA POOL 924874 FN 10/37 FIXED 7      | 10/1/2037     | 7%          | **   | 90,021                  |
| FNMA POOL 928746 FN 09/37 FIXED 6.5    | 9/1/2037      | 6.5%        | **   | 19,255                  |
| FNMA POOL 928938 FN 12/37 FIXED 7      | 12/1/2037     | 7%          | **   | 72,633                  |
| FNMA POOL 929298 FN 03/38 FIXED 5      | 3/1/2038      | 5%          | **   | 466,267                 |
| FNMA POOL 930719 FN 03/19 FIXED 4.5    | 3/1/2019      | 4.5%        | **   | 32,895                  |
| FNMA POOL 931307 FN 06/39 FIXED 4.5    | 6/1/2039      | 4.5%        | **   | 775,547                 |
| FNMA POOL 932426 FN 01/40 FIXED 4.5    | 1/1/2040      | 4.5%        | **   | 2,701,672               |
| FNMA POOL 932495 FN 02/40 FIXED 4.5    | 2/1/2040      | 4.5%        | **   | 257,453                 |
| FNMA POOL 931991 FN 09/39 FIXED 4.5    | 9/1/2039      | 4.5%        | **   | 1,374,352               |
| FNMA POOL 932058 FN 10/39 FIXED 4.5    | 10/1/2039     | 4.5%        | **   | 1,088,251               |
| FNMA POOL 932669 FN 03/40 FIXED 4.5    | 3/1/2040      | 4.5%        | **   | 22,819                  |
| FNMA POOL 932850 FN 12/40 FIXED 4      | 12/1/2040     | 4%          | **   | 556,600                 |
| FNMA POOL 933409 FN 03/38 FIXED 5      | 3/1/2038      | 5%          | **   | 482,337                 |
| FNMA POOL 933638 FN 08/38 FLOATING VAR | 8/1/2038      | 4.99%       | **   | 1,056,287               |
| FNMA POOL 934202 FN 11/38 FIXED 7      | 11/1/2038     | 7%          | **   | 42,717                  |
| FNMA POOL 934648 FN 11/38 FIXED 7      | 11/1/2038     | 7%          | **   | 455,311                 |

|                                     |          |      |    |         |
|-------------------------------------|----------|------|----|---------|
| FNMA POOL 942798 FN 08/37 FIXED 6.5 | 8/1/2037 | 6.5% | ** | 189,055 |
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|--|---------------|-------------|------|-------------------------|
| FNMA POOL 943699 FN 08/37 FIXED 6.5    | 8/1/2037      | 6.5%        | **   | 151,830                 |
| FNMA POOL 946065 FN 09/37 FIXED 6.5    | 9/1/2037      | 6.5%        | **   | 46,539                  |
| FNMA POOL 948849 FN 08/37 FIXED 6      | 8/1/2037      | 6%          | **   | 812,437                 |
| FNMA POOL 955183 FN 11/37 FIXED 7      | 11/1/2037     | 7%          | **   | 160,511                 |
| FNMA POOL 955762 FN 10/37 FIXED 6.5    | 10/1/2037     | 6.5%        | **   | 4,241                   |
| FNMA POOL 962062 FN 03/38 FIXED 5      | 3/1/2038      | 5%          | **   | 511,952                 |
| FNMA POOL 962444 FN 04/38 FIXED 5      | 4/1/2038      | 5%          | **   | 331,165                 |
| FNMA POOL 968066 FN 10/22 FIXED 6      | 10/1/2022     | 6%          | **   | 176,404                 |
| FNMA POOL 968252 FN 02/38 FIXED 7      | 2/1/2038      | 7%          | **   | 59,577                  |
| FNMA POOL 971053 FN 02/39 FIXED 4.5    | 2/1/2039      | 4.5%        | **   | 121,643                 |
| FNMA POOL 972571 FN 03/38 FIXED 5      | 3/1/2038      | 5%          | **   | 527,464                 |
| FNMA POOL 972572 FN 03/38 FIXED 5      | 3/1/2038      | 5%          | **   | 238,821                 |
| FNMA POOL 972242 FN 03/38 FIXED 6.5    | 3/1/2038      | 6.5%        | **   | 2,700                   |
| FNMA POOL 973161 FN 02/38 FIXED 6.5    | 2/1/2038      | 6.5%        | **   | 168,158                 |
| FNMA POOL 974156 FN 02/38 FIXED 7      | 2/1/2038      | 7%          | **   | 88,408                  |
| FNMA POOL 975184 FN 03/38 FIXED 5      | 3/1/2038      | 5%          | **   | 153,981                 |
| FNMA POOL 975185 FN 03/38 FIXED 5      | 3/1/2038      | 5%          | **   | 132,786                 |
| FNMA POOL 975453 FN 03/38 FIXED 5      | 3/1/2038      | 5%          | **   | 18,098                  |
| FNMA POOL 975454 FN 03/38 FIXED 5      | 3/1/2038      | 5%          | **   | 74,500                  |
| FNMA POOL 975441 FN 03/38 FIXED 5      | 3/1/2038      | 5%          | **   | 201,925                 |
| FNMA POOL 979973 FN 09/36 FIXED 5      | 9/1/2036      | 5%          | **   | 40,524                  |
| FNMA POOL 984632 FN 06/38 FLOATING VAR | 6/1/2038      | 2.19%       | **   | 3,449,264               |
| FNMA POOL 985626 FN 04/33 FIXED 6      | 4/1/2033      | 6%          | **   | 563,939                 |
| FNMA POOL 985867 FN 08/38 FIXED 7      | 8/1/2038      | 7%          | **   | 129,752                 |
| FNMA POOL 987325 FN 09/38 FLOATING VAR | 9/1/2038      | 2.37%       | **   | 1,477,561               |
| FNMA POOL 987560 FN 08/38 FIXED 6.5    | 8/1/2038      | 6.5%        | **   | 24,004                  |
| FNMA POOL 987891 FN 09/38 FIXED 7      | 9/1/2038      | 7%          | **   | 4,522                   |
| FNMA POOL 991549 FN 11/38 FIXED 7      | 11/1/2038     | 7%          | **   | 57,306                  |
| FNMA POOL 992249 FN 11/38 FIXED 7      | 11/1/2038     | 7%          | **   | 52,034                  |
| FNMA POOL 992262 FN 01/39 FIXED 5      | 1/1/2039      | 5%          | **   | 50,220                  |
| FNMA POOL 995072 FN 08/38 FIXED VAR    | 8/1/2038      | 5.5%        | **   | 826,212                 |
| FNMA POOL 995149 FN 10/38 FIXED VAR    | 10/1/2038     | 6.5%        | **   | 451,216                 |
| FNMA POOL 995381 FN 01/24 FIXED VAR    | 1/1/2024      | 6%          | **   | 286,167                 |
| FNMA POOL 995899 FN 02/38 FIXED VAR    | 2/1/2038      | 6%          | **   | 355,198                 |
| FNMA POOL AA0472 FN 03/39 FIXED 4      | 3/1/2039      | 4%          | **   | 325,840                 |
| FNMA POOL AA2700 FN 01/39 FIXED 5      | 1/1/2039      | 5%          | **   | 23,771                  |
| FNMA POOL AB1228 FN 07/40 FIXED 5      | 7/1/2040      | 5%          | **   | 84,181                  |
| FNMA POOL AB3517 FN 09/41 FIXED 4.5    | 9/1/2041      | 4.5%        | **   | 429,073                 |
| FNMA POOL AB2801 FN 04/26 FIXED 3.5    | 4/1/2026      | 3.5%        | **   | 1,222,830               |
| FNMA POOL AB3701 FN 10/41 FIXED 4.5    | 10/1/2041     | 4.5%        | **   | 2,942,053               |
| FNMA POOL AB4590 FN 03/42 FIXED 3.5    | 3/1/2042      | 3.5%        | **   | 997,392                 |
| FNMA POOL AB4689 FN 03/42 FIXED 3.5    | 3/1/2042      | 3.5%        | **   | 1,511,861               |
| FNMA POOL AB4698 FN 03/42 FIXED 4      | 3/1/2042      | 4%          | **   | 473,691                 |
| FNMA POOL AB4941 FN 04/42 FIXED 3.5    | 4/1/2042      | 3.5%        | **   | 5,086,376               |
| FNMA POOL AB4955 FN 04/42 FIXED 4      | 4/1/2042      | 4%          | **   | 786,535                 |
| FNMA POOL AB5236 FN 05/27 FIXED 3      | 5/1/2027      | 3%          | **   | 915,410                 |
| FNMA POOL AB6229 FN 09/42 FIXED 3.5    | 9/1/2042      | 3.5%        | **   | 3,329,082               |

|                                     |          |      |    |         |
|-------------------------------------|----------|------|----|---------|
| FNMA POOL AB6238 FN 09/42 FIXED 3.5 | 9/1/2042 | 3.5% | ** | 867,340 |
|-------------------------------------|----------|------|----|---------|

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| Security Name                       | Maturity Date | Coupon Rate | Cost | Fair Value (In Dollars) |
|-------------------------------------|---------------|-------------|------|-------------------------|
| FNMA POOL AB5425 FN 06/42 FIXED 3.5 | 6/1/2042      | 3.5%        | **   | 565,994                 |
| FNMA POOL AB5546 FN 06/42 FIXED 3.5 | 6/1/2042      | 3.5%        | **   | 1,012,857               |
| FNMA POOL AB5593 FN 07/42 FIXED 3.5 | 7/1/2042      | 3.5%        | **   | 677,246                 |
| FNMA POOL AB6136 FN 09/27 FIXED 2.5 | 9/1/2027      | 2.5%        | **   | 4,766,819               |
| FNMA POOL AB7130 FN 12/42 FIXED 3.5 | 12/1/2042     | 3.5%        | **   | 4,266,551               |
| FNMA POOL AB6390 FN 10/42 FIXED 3   | 10/1/2042     | 3%          | **   | 439,261                 |
| FNMA POOL AB6694 FN 10/42 FIXED 3   | 10/1/2042     | 3%          | **   | 925,153                 |
| FNMA POOL AB6832 FN 11/42 FIXED 3.5 | 11/1/2042     | 3.5%        | **   | 2,554,636               |
| FNMA POOL AB7059 FN 11/42 FIXED 2.5 | 11/1/2042     | 2.5%        | **   | 4,855,387               |
| FNMA POOL AB7272 FN 12/42 FIXED 3   | 12/1/2042     | 3%          | **   | 1,771,096               |
| FNMA POOL AB7410 FN 12/42 FIXED 3   | 12/1/2042     | 3%          | **   | 4,827,879               |
| FNMA POOL AB7426 FN 12/42 FIXED 3   | 12/1/2042     | 3%          | **   | 1,339,015               |
| FNMA POOL AB7568 FN 01/43 FIXED 3   | 1/1/2043      | 3%          | **   | 1,975,813               |
| FNMA POOL AB7570 FN 01/43 FIXED 3   | 1/1/2043      | 3%          | **   | 3,354,601               |
| FNMA POOL AB7741 FN 01/43 FIXED 3   | 1/1/2043      | 3%          | **   | 2,797,596               |
| FNMA POOL AB7716 FN 01/28 FIXED 2.5 | 1/1/2028      | 2.5%        | **   | 442,747                 |
| FNMA POOL AB7728 FN 01/43 FIXED 2.5 | 1/1/2043      | 2.5%        | **   | 482,048                 |
| FNMA POOL AB8925 FN 04/43 FIXED 3   | 4/1/2043      | 3%          | **   | 144,248                 |
| FNMA POOL AB8464 FN 02/43 FIXED 2.5 | 2/1/2043      | 2.5%        | **   | 60,009                  |
| FNMA POOL AB8465 FN 02/43 FIXED 2.5 | 2/1/2043      | 2.5%        | **   | 766,438                 |
| FNMA POOL AB9825 FN 07/28 FIXED 2.5 | 7/1/2028      | 2.5%        | **   | 181,396                 |
| FNMA POOL AB9110 FN 04/33 FIXED 3.5 | 4/1/2033      | 3.5%        | **   | 2,252,660               |
| FNMA POOL AB9136 FN 04/43 FIXED 2.5 | 4/1/2043      | 2.5%        | **   | 1,945,527               |
| FNMA POOL AB9347 FN 05/43 FIXED 3   | 5/1/2043      | 3%          | **   | 2,772,476               |
| FNMA POOL AB9361 FN 05/43 FIXED 3.5 | 5/1/2043      | 3.5%        | **   | 950,274                 |
| FNMA POOL AB9461 FN 05/43 FIXED 3   | 5/1/2043      | 3%          | **   | 3,793,771               |
| FNMA POOL AB9516 FN 05/28 FIXED 2.5 | 5/1/2028      | 2.5%        | **   | 458,037                 |
| FNMA POOL AB9615 FN 06/33 FIXED 4   | 6/1/2033      | 4%          | **   | 397,684                 |
| FNMA POOL AB9980 FN 07/43 FIXED 3.5 | 7/1/2043      | 3.5%        | **   | 991,173                 |
| FNMA POOL AC0728 FN 08/39 FIXED 5   | 8/1/2039      | 5%          | **   | 31,600                  |
| FNMA POOL AC1889 FN 09/39 FIXED 4   | 9/1/2039      | 4%          | **   | 564,686                 |
| FNMA POOL AC2953 FN 09/39 FIXED 4.5 | 9/1/2039      | 4.5%        | **   | 343,285                 |
| FNMA POOL AC3237 FN 10/39 FIXED 5   | 10/1/2039     | 5%          | **   | 2,550,759               |
| FNMA POOL MA0776 FN 06/31 FIXED 4.5 | 6/1/2031      | 4.5%        | **   | 1,539,546               |
| FNMA POOL MA0816 FN 08/31 FIXED 4.5 | 8/1/2031      | 4.5%        | **   | 1,147,341               |
| FNMA POOL MA0833 FN 08/21 FIXED 3   | 8/1/2021      | 3%          | **   | 263,144                 |
| FNMA POOL MA0006 FN 03/39 FIXED 4   | 3/1/2039      | 4%          | **   | 40,222                  |
| FNMA POOL MA0243 FN 11/29 FIXED 5   | 11/1/2029     | 5%          | **   | 1,000,973               |
| FNMA POOL MA0320 FN 02/30 FIXED 5   | 2/1/2030      | 5%          | **   | 362,009                 |
| FNMA POOL MA0583 FN 12/40 FIXED 4   | 12/1/2040     | 4%          | **   | 13,042                  |
| FNMA POOL MA0670 FN 03/21 FIXED 3.5 | 3/1/2021      | 3.5%        | **   | 476,506                 |
| FNMA POOL MA0734 FN 05/31 FIXED 4.5 | 5/1/2031      | 4.5%        | **   | 1,552,600               |
| FNMA POOL MA0706 FN 04/31 FIXED 4.5 | 4/1/2031      | 4.5%        | **   | 509,610                 |
| FNMA POOL MA1688 FN 12/33 FIXED 3.5 | 12/1/2033     | 3.5%        | **   | 282,932                 |
| FNMA POOL MA1711 FN 12/43 FIXED 4.5 | 12/1/2043     | 4.5%        | **   | 1,593,353               |
| FNMA POOL MA0913 FN 11/31 FIXED 4.5 | 11/1/2031     | 4.5%        | **   | 1,032,096               |
| FNMA POOL MA0939 FN 12/31 FIXED 4.5 | 12/1/2031     | 4.5%        | **   | 1,143,235               |

FNMA POOL MA0968 FN 12/31 FIXED 4.5

12/1/2031 4.5%

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186,108

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| Security Name                          | Maturity Date | Coupon Rate | Cost | Fair Value (In Dollars) |
|--|---------------|-------------|------|-------------------------|
| FNMA POOL MA1044 FN 04/42 FIXED 3      | 4/1/2042      | 3%          | **   | 277,889                 |
| FNMA POOL MA1125 FN 07/42 FIXED 4      | 7/1/2042      | 4%          | **   | 549,345                 |
| FNMA POOL MA1146 FN 08/42 FIXED 4      | 8/1/2042      | 4%          | **   | 7,938,943               |
| FNMA POOL MA1177 FN 09/42 FIXED 3.5    | 9/1/2042      | 3.5%        | **   | 1,037,145               |
| FNMA POOL MA1213 FN 10/42 FIXED 3.5    | 10/1/2042     | 3.5%        | **   | 463,664                 |
| FNMA POOL MA1221 FN 09/42 FIXED 4.5    | 9/1/2042      | 4.5%        | **   | 194,176                 |
| FNMA POOL MA1253 FN 11/42 FIXED 4      | 11/1/2042     | 4%          | **   | 2,126,161               |
| FNMA POOL MA1272 FN 12/42 FIXED 3      | 12/1/2042     | 3%          | **   | 2,004,919               |
| FNMA POOL MA1372 FN 03/43 FIXED 3.5    | 3/1/2043      | 3.5%        | **   | 8,806,292               |
| FNMA POOL MA1373 FN 03/43 FIXED 3.5    | 3/1/2043      | 3.5%        | **   | 1,020,762               |
| FNMA POOL MA1403 FN 04/43 FIXED 3.5    | 4/1/2043      | 3.5%        | **   | 6,974,219               |
| FNMA POOL MA1436 FN 05/43 FIXED 3.5    | 5/1/2043      | 3.5%        | **   | 4,021,272               |
| FNMA POOL MA1472 FN 06/33 FIXED 3.5    | 6/1/2033      | 3.5%        | **   | 93,847                  |
| FNMA POOL MA1458 FN 06/43 FIXED 3      | 6/1/2043      | 3%          | **   | 1,876,600               |
| FNMA POOL MA1463 FN 06/43 FIXED 3.5    | 6/1/2043      | 3.5%        | **   | 443,583                 |
| FNMA POOL MA1493 FN 06/43 FIXED 2.5    | 6/1/2043      | 2.5%        | **   | 486,398                 |
| FNMA POOL MA1508 FN 07/43 FIXED 3.5    | 7/1/2043      | 3.5%        | **   | 443,095                 |
| FNMA POOL MA1510 FN 07/43 FIXED 4      | 7/1/2043      | 4%          | **   | 926,999                 |
| FNMA POOL MA1543 FN 08/33 FIXED 3.5    | 8/1/2033      | 3.5%        | **   | 844,456                 |
| FNMA POOL MA1546 FN 08/43 FIXED 3.5    | 8/1/2043      | 3.5%        | **   | 832,884                 |
| FNMA POOL MA1547 FN 08/43 FIXED 4      | 8/1/2043      | 4%          | **   | 615,144                 |
| FNMA POOL MA1582 FN 09/43 FIXED 3.5    | 9/1/2043      | 3.5%        | **   | 4,167,428               |
| FNMA POOL MA1584 FN 09/33 FIXED 3.5    | 9/1/2033      | 3.5%        | **   | 92,614                  |
| FNMA POOL MA1591 FN 09/43 FIXED 4.5    | 9/1/2043      | 4.5%        | **   | 2,102,234               |
| FNMA POOL MA1629 FN 10/43 FIXED 4.5    | 10/1/2043     | 4.5%        | **   | 1,905,583               |
| FNMA POOL MA1608 FN 10/33 FIXED 3.5    | 10/1/2033     | 3.5%        | **   | 1,315,028               |
| FNMA POOL MA1664 FN 11/43 FIXED 4.5    | 11/1/2043     | 4.5%        | **   | 1,264,722               |
| FNMA POOL MA1652 FN 11/33 FIXED 3.5    | 11/1/2033     | 3.5%        | **   | 473,806                 |
| FNMA POOL AD0217 FN 08/37 FIXED VAR    | 8/1/2037      | 6%          | **   | 174,880                 |
| FNMA POOL AD0249 FN 04/37 FIXED VAR    | 4/1/2037      | 5.5%        | **   | 1,117,702               |
| FNMA POOL AD0296 FN 12/36 FLOATING VAR | 12/1/2036     | 2.21%       | **   | 486,535                 |
| FNMA POOL AD0329 FN 09/28 FIXED VAR    | 9/1/2028      | 6.5%        | **   | 171,281                 |
| FNMA POOL AD0452 FN 04/21 FIXED VAR    | 4/1/2021      | 6%          | **   | 1,345,859               |
| FNMA POOL AD0471 FN 01/24 FIXED VAR    | 1/1/2024      | 5.5%        | **   | 671,671                 |
| FNMA POOL AD0752 FN 01/39 FIXED VAR    | 1/1/2039      | 7%          | **   | 246,573                 |
| FNMA POOL AD0979 FN 10/35 FIXED VAR    | 10/1/2035     | 7.5%        | **   | 294,197                 |
| FNMA POOL AD4178 FN 06/40 FIXED 4.5    | 6/1/2040      | 4.5%        | **   | 1,310,081               |
| FNMA POOL AD6510 FN 05/40 FIXED 5      | 5/1/2040      | 5%          | **   | 40,078                  |
| FNMA POOL AD9153 FN 08/40 FIXED 4.5    | 8/1/2040      | 4.5%        | **   | 751,101                 |
| FNMA POOL AD9143 FN 08/40 FIXED 4.5    | 8/1/2040      | 4.5%        | **   | 101,951                 |
| FNMA POOL AD9713 FN 08/40 FIXED 5      | 8/1/2040      | 5%          | **   | 258,595                 |
| FNMA POOL AE0081 FN 07/24 FIXED VAR    | 7/1/2024      | 6%          | **   | 462,265                 |
| FNMA POOL AE0113 FN 07/40 FIXED VAR    | 7/1/2040      | 4%          | **   | 895,442                 |
| FNMA POOL AE0654 FN 12/40 FLOATING VAR | 12/1/2040     | 3.8%        | **   | 8,954,116               |
| FNMA POOL AE0758 FN 02/39 FIXED VAR    | 2/1/2039      | 7%          | **   | 1,996,139               |
| FNMA POOL AE0967 FN 06/39 FIXED VAR    | 6/1/2039      | 3.5%        | **   | 1,456,304               |
| FNMA POOL AE1807 FN 10/40 FIXED 4      | 10/1/2040     | 4%          | **   | 26,750                  |



FNMA POOL AE1862 FN 08/40 FIXED 5

8/1/2040

5%

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794,751

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| Security Name                                    | Maturity Date | Coupon Rate | Cost | Fair Value (In Dollars) |
|--|---------------|-------------|------|-------------------------|
| FNMA POOL AE1840 FN 08/40 FIXED 5                | 8/1/2040      | 5%          | **   | 94,815                  |
| FNMA POOL AE3505 FN 01/26 FIXED 3.5              | 1/1/2026      | 3.5%        | **   | 372,058                 |
| FNMA POOL AE4456 FN 02/41 FIXED 4                | 2/1/2041      | 4%          | **   | 192,040                 |
| FNMA POOL AE4664 FN 10/40 FIXED 4                | 10/1/2040     | 4%          | **   | 245,100                 |
| FNMA POOL AE6191 FN 11/40 FIXED 4                | 11/1/2040     | 4%          | **   | 112,366                 |
| FNMA POOL AE6090 FN 10/40 FIXED 4                | 10/1/2040     | 4%          | **   | 608,241                 |
| FNMA POOL AE7283 FN 10/40 FIXED 4                | 10/1/2040     | 4%          | **   | 34,777                  |
| FNMA POOL AE7314 FN 11/40 FIXED 4                | 11/1/2040     | 4%          | **   | 5,218                   |
| FNMA POOL AE8446 FN 11/40 FIXED 4                | 11/1/2040     | 4%          | **   | 9,250                   |
| FNMA POOL AE9387 FN 12/40 FIXED 4                | 12/1/2040     | 4%          | **   | 8,127                   |
| MACYS RETAIL HLDGS INC COMPANY GUAR 12/16 5.9    | 12/1/2016     | 5.9%        | **   | 8,286,321               |
| FELCOR LODGING TRUST INC REIT USD.01             |               |             | **   | 92,046                  |
| F5 NETWORKS INC COMMON STOCK NPV                 |               |             | **   | 21,765,476              |
| FIDELITY + GUARANTY LIFE COMMON STOCK USD.01     |               |             | **   | 936,490                 |
| FIDELITY NATIONAL INFORMATIO COMMON STOCK USD.01 |               |             | **   | 12,835,965              |
| FIDELITY NATL FINANCIAL SR UNSECURED 09/22 5.5   | 9/1/2022      | 5.5%        | **   | 2,505,788               |
| FIDELITY SOUTHERN CORP COMMON STOCK NPV          |               |             | **   | 34,669                  |
| FIESTA RESTAURANT GROUP COMMON STOCK USD.01      |               |             | **   | 1,546,266               |
| FIFTH THIRD BANCORP SR UNSECURED 01/16 3.625     | 1/25/2016     | 3.63%       | **   | 4,904,013               |
| FIFTH THIRD BANK SR UNSECURED 02/16 0.9          | 2/26/2016     | 0.9%        | **   | 1,000,063               |
| FIFTH THIRD BANK SR UNSECURED 11/16 1.15         | 11/18/2016    | 1.15%       | **   | 1,696,741               |
| FIFTH THIRD BANK SR UNSECURED 11/16 VAR          | 11/18/2016    | 0.74%       | **   | 5,712,067               |
| FIFTH THIRD BANK SR UNSECURED 04/19 2.375        | 4/25/2019     | 2.38%       | **   | 301,366                 |
| FIFTH THIRD AUTO TRUST FITAT 2013 A A3           | 9/15/2017     | 0.61%       | **   | 1,386,989               |
| FIFTH THIRD AUTO TRUST FITAT 2014 1 A2           | 8/15/2016     | 0.46%       | **   | —                       |
| FIFTH THIRD AUTO TRUST FITAT 2014 2 A2A          | 4/17/2017     | 0.45%       | **   | 9,993,840               |
| FIFTH THIRD AUTO TRUST FITAT 2014 2 A4           | 12/15/2020    | 1.38%       | **   | 3,100,984               |
| FIFTH THIRD AUTO TRUST FITAT 2014 3 A3           | 3/15/2019     | 0.96%       | **   | 1,027,782               |
| FINANCIAL INSTITUTIONS INC COMMON STOCK USD.01   |               |             | **   | 36,090                  |
| FINISAR CORPORATION COMMON STOCK USD.001         |               |             | **   | 125,330                 |
| FINISH LINE/THE CL A COMMON STOCK USD.01         |               |             | **   | 97,167                  |
| FINNING INTERNATIONAL INC COMMON STOCK NPV       |               |             | **   | 518,432                 |
| LAND SECURITIES GROUP PLC REIT GBP.1             |               |             | **   | 140,139                 |
| FIREEYE INC COMMON STOCK USD.0001                |               |             | **   | 3,369,744               |
| FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001  |               |             | **   | 364,832                 |
| FIRST BANCORP INC/ME COMMON STOCK USD.01         |               |             | **   | 20,387                  |
| FIRST BANCORP PUERTO RICO COMMON STOCK USD1.     |               |             | **   | 124,544                 |
| FIRST BANCORP/NC COMMON STOCK NPV                |               |             | **   | 37,864                  |
| FIRST BANCSHARES INC/MS COMMON STOCK USD1.       |               |             | **   | 10,273                  |
| LUKOIL OAO SPON ADR ADR RUB.025                  |               |             | **   | 342,439                 |
| FIRST BUSEY CORP COMMON STOCK USD.001            |               |             | **   | 56,051                  |
|  |               |             | **   | 19,643                  |

|   |    |         |
|---|----|---------|
| FIRST BUSINESS FINANCIAL SER COMMON STOCK<br>USD.01 |    |         |
| FIRST COMMONWEALTH FINL CORP COMMON STOCK<br>USD1.  | ** | 85,995  |
| FIRST COMMUNITY BANCSHARES COMMON STOCK<br>USD1.    | ** | 30,387  |
| FIRST CONNECTICUT BANCORP COMMON STOCK<br>USD.01    | ** | 26,765  |
| 1ST CONSTITUTION BANCORP COMMON STOCK NPV           | ** | 11,143  |
| FIRST DEFIANCE FINL CORP COMMON STOCK USD.01        | ** | 34,912  |
| FIRST FINANCIAL BANCORP COMMON STOCK NPV            | ** | 110,518 |

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| Security Name  | Maturity Date | Coupon Rate | Cost | Fair Value (In Dollars) |
|--|---------------|-------------|------|-------------------------|
| FIRST FINANCIAL CORP/INDIANA COMMON STOCK NPV        |               |             | **   | 47,446                  |
| FIRST FINANCIAL NORTHWEST COMMON STOCK USD.01        |               |             | **   | 18,505                  |
| FIRST HORIZON NATIONAL CORP COMMON STOCK USD.625     |               |             | **   | 544,422                 |
| FIRST INDUSTRIAL REALTY TR REIT USD.01               |               |             | **   | 155,948                 |
| FIRST INTERSTATE BANCSYS A COMMON STOCK NPV          |               |             | **   | 54,166                  |
| FIRST INVESTORS AUTO OWNER TRU FIAOT 2013 1A A2 144A | 10/15/2018    | 0.9%        | **   | 172,083                 |
| FIRST INVESTORS AUTO OWNER TRU FIAOT 2014 3A A2 144A | 11/15/2018    | 1.06%       | **   | 676,423                 |
| FIRST MERCHANTS CORP COMMON STOCK NPV                |               |             | **   | 83,948                  |
| FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01     |               |             | **   | 128,017                 |
| NEXT PLC COMMON STOCK GBP.1                          |               |             | **   | 1,570,654               |
| FIRST NBC BANK HOLDING CO COMMON STOCK               |               |             | **   | 64,944                  |
| UDG HEALTHCARE PLC COMMON STOCK EUR.05               |               |             | **   | 233,977                 |
| KINGFISHER PLC COMMON STOCK GBP.157143               |               |             | **   | 967,090                 |
| UDG HEALTHCARE PLC COMMON STOCK EUR.05               |               |             | **   | 348,578                 |
| FIRST NIAGARA FINANCIAL GRP COMMON STOCK USD.01      |               |             | **   | 266,995                 |
| FIRST POTOMAC REALTY TRUST REIT USD.001              |               |             | **   | 50,676                  |
| FIRST REPUBLIC BANK/CA COMMON STOCK USD.01           |               |             | **   | 1,787,716               |
| FIRST SOLAR INC COMMON STOCK USD.001                 |               |             | **   | 397,654                 |
| 1ST SOURCE CORP COMMON STOCK NPV                     |               |             | **   | 84,403                  |
| FISERV INC COMMON STOCK USD.01                       |               |             | **   | 12,397,040              |
| FISERV INC COMPANY GUAR 11/17 6.8                    | 11/20/2017    | 6.8%        | **   | 3,838,758               |
| FISERV INC COMPANY GUAR 06/16 3.125                  | 6/15/2016     | 3.13%       | **   | 1,848,053               |
| FIRSTMERIT CORP COMMON STOCK NPV                     |               |             | **   | 311,723                 |
| FLAGSTAR BANCORP INC COMMON STOCK USD.01             |               |             | **   | 78,996                  |
| FIRSTENERGY CORP SR UNSECURED 11/31 7.375            | 11/15/2031    | 7.38%       | **   | 1,210,366               |
| FIRSTENERGY CORP SR UNSECURED 03/18 2.75             | 3/15/2018     | 2.75%       | **   | 2,479,013               |
| FIRSTENERGY CORP SR UNSECURED 03/23 4.25             | 3/15/2023     | 4.25%       | **   | 4,963,025               |
| FIVE BELOW COMMON STOCK USD.01                       |               |             | **   | 2,518,599               |
| FIVE STAR QUALITY CARE COMMON STOCK USD.01           |               |             | **   | 17,866                  |
| FLAGSHIP CREDIT AUTO TRUST FCAT 2013 1 A 144A        | 4/16/2018     | 1.32%       | **   | 111,940                 |
| FLAGSHIP CREDIT AUTO TRUST FCAT 2013 2 A 144A        | 1/15/2019     | 1.94%       | **   | 240,000                 |
| ICAP PLC COMMON STOCK GBP.1                          |               |             | **   | 237,855                 |
| FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001       |               |             | **   | 6,069,004               |
| FLEXSTEEL INDS COMMON STOCK USD1.                    |               |             | **   | 23,123                  |
| ITV PLC COMMON STOCK GBP.1                           |               |             | **   | 1,667,264               |
| FLORIDA POWER + LIGHT CO 1ST MORTGAGE 12/42 3.8      | 12/15/2042    | 3.8%        | **   | 80,749                  |
| FLORIDA POWER + LIGHT CO 1ST MORTGAGE 06/24 3.25     | 6/1/2024      | 3.25%       | **   | 128,018                 |
|  | 7/1/2039      | 6.8%        | **   | 2,673,681               |

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|--|-----------|-------|----|------------|
| FLORIDA ST TURNPIKE AUTH FLSTRN 07/39 FIXED<br>OID 6.8 |           |       |    |            |
| FLOTEK INDUSTRIES INC COMMON STOCK USD.0001            |           |       | ** | 430,547    |
| FLUSHING FINANCIAL CORP COMMON STOCK USD.01            |           |       | ** | 62,330     |
| FOMENTO ECONOMICO MEX SP ADR ADR                       |           |       | ** | 149,651    |
| FORD CREDIT FLOORPLAN MASTER O FORDF 2012 2 A          | 1/15/2019 | 1.92% | ** | 9,093,756  |
| FORD CREDIT FLOORPLAN MASTER O FORDF 2013 5<br>A1      | 9/15/2018 | 1.5%  | ** | 15,206,280 |
| FORD CREDIT FLOORPLAN MASTER O FORDF 2014 2 A          | 2/15/2021 | 0.66% | ** | 6,870,160  |
| FORD CREDIT FLOORPLAN MASTER O FORDF 2014 1<br>A1      | 2/15/2019 | 1.2%  | ** | 15,554,042 |
| FORD CREDIT AUTO OWNER TRUST FORDO 2011 A A4           | 5/15/2016 | 1.65% | ** | 87,068     |
| FORD CREDIT AUTO OWNER TRUST FORDO 2012 A A4           | 6/15/2017 | 1.15% | ** | 2,024,246  |
| FORD CREDIT AUTO OWNER TRUST FORDO 2012 A B            | 8/15/2017 | 1.88% | ** | 404,172    |

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| Security Name                                       | Maturity Date | Coupon Rate | Cost | Fair Value (In Dollars) |
|---|---------------|-------------|------|-------------------------|
| FORD CREDIT AUTO OWNER TRUST FORDO 2012 B A3        | 12/15/2016    | 0.72%       | **   | 603,231                 |
| FORD CREDIT AUTO OWNER TRUST FORDO 2012 D A3        | 4/15/2017     | 0.51%       | **   | 375,828                 |
| FORD CREDIT AUTO OWNER TRUST FORDO 2013 A A3        | 7/15/2017     | 0.55%       | **   | 1,102,371               |
| FORD CREDIT AUTO LEASE TRUST FORDL 2013 A A3        | 3/15/2016     | 0.6%        | **   | 1,207,621               |
| FORD CREDIT AUTO LEASE TRUST FORDL 2013 A A4        | 4/15/2016     | 0.78%       | **   | 3,502,464               |
| FORD CREDIT AUTO OWNER TRUST FORDO 2013 C A3        | 12/15/2017    | 0.82%       | **   | 307,367                 |
| FORD CREDIT AUTO OWNER TRUST FORDO 2013 C A4        | 10/15/2018    | 1.25%       | **   | 3,013,668               |
| FORD CREDIT AUTO OWNER TRUST FORDO 2013 B A3        | 10/15/2017    | 0.57%       | **   | 5,908,017               |
| FORD CREDIT AUTO LEASE TRUST FORDL 2013 B A2A       | 1/15/2016     | 0.59%       | **   | —                       |
| FORD CREDIT AUTO LEASE TRUST FORDL 2013 B A3        | 9/15/2016     | 0.76%       | **   | 4,572,884               |
| FORD CREDIT AUTO OWNER TRUST FORDO 2013 D A2        | 8/15/2016     | 0.45%       | **   | 727,374                 |
| FORD CREDIT AUTO OWNER TRUST FORDO 2013 D A3        | 4/15/2018     | 0.67%       | **   | 1,906,516               |
| FORD CREDIT AUTO OWNER TRUST FORDO 2014 A A3        | 5/15/2018     | 0.79%       | **   | 4,896,217               |
| FORD CREDIT AUTO LEASE TRUST FORDL 2014 A A2A       | 10/15/2016    | 0.5%        | **   | 4,348,546               |
| FORD CREDIT AUTO LEASE TRUST FORDL 2014 A A3        | 4/15/2017     | 0.68%       | **   | 1,228,883               |
| FORD CREDIT AUTO OWNER TRUST FORDO 2014 B A3        | 10/15/2018    | 0.9%        | **   | 1,896,550               |
| FORD CREDIT AUTO LEASE TRUST FORDL 2014 B A3        | 9/15/2017     | 0.89%       | **   | 1,722,497               |
| FORD CREDIT AUTO OWNER TRUST/F FORDR 2014 2 A 144A  | 4/15/2026     | 2.31%       | **   | 1,924,946               |
| FORD CREDIT AUTO OWNER TRUST FORDO 2014 C A2        | 8/15/2017     | 0.61%       | **   | 4,992,830               |
| FORD MOTOR CO COMMON STOCK USD.01                   |               |             | **   | 9,704,550               |
| FORD MOTOR COMPANY SR UNSECURED 01/43 4.75          | 1/15/2043     | 4.75%       | **   | 801,891                 |
| FORD MOTOR CREDIT CO LLC SR UNSECURED 01/20 8.125   | 1/15/2020     | 8.13%       | **   | 26,494,916              |
| FORD MOTOR CREDIT CO LLC SR UNSECURED 04/15 7 5.75  | 4/15/2015     | 7%          | **   | 813,766                 |
| FORD MOTOR CREDIT CO LLC SR UNSECURED 02/21 5.75    | 2/1/2021      | 5.75%       | **   | 2,469,483               |
| FORD MOTOR CREDIT CO LLC SR UNSECURED 05/18 5 5.875 | 5/15/2018     | 5%          | **   | 22,002,597              |
| FORD MOTOR CREDIT CO LLC SR UNSECURED 08/21 3.875   | 8/2/2021      | 5.88%       | **   | 2,408,199               |
| FORD MOTOR CREDIT CO LLC SR UNSECURED 01/15 3.984   | 1/15/2015     | 3.88%       | **   | 5,003,785               |
| FORD MOTOR CREDIT CO LLC SR UNSECURED 06/16 4.207   | 6/15/2016     | 3.98%       | **   | 683,365                 |
| FORD MOTOR CREDIT CO LLC SR UNSECURED 04/16 2.75    | 4/15/2016     | 4.21%       | **   | 621,027                 |
| FORD MOTOR CREDIT CO LLC SR UNSECURED 05/15 4.25    | 5/15/2015     | 2.75%       | **   | 906,022                 |
| FORD MOTOR CREDIT CO LLC SR UNSECURED 09/22 1.7     | 9/20/2022     | 4.25%       | **   | 3,713,728               |
| FORD MOTOR CREDIT CO LLC SR UNSECURED 05/16 2.375   | 5/9/2016      | 1.7%        | **   | 6,647,449               |
| FORD MOTOR CREDIT CO LLC SR UNSECURED 03/19 1.684   | 3/12/2019     | 2.38%       | **   | 953,316                 |
| FORD MOTOR CREDIT CO LLC SR UNSECURED 09/17         | 9/8/2017      | 1.68%       | **   | 4,460,225               |
|   | 9/8/2017      | 0.75%       | **   | 695,180                 |

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| FORD MOTOR CREDIT CO LLC SR UNSECURED 09/17<br>VAR   |           |       |    |           |
| FORD MOTOR CREDIT CO LLC SR UNSECURED 09/24<br>3.664 | 9/8/2024  | 3.66% | ** | 881,758   |
| FORD MOTOR CREDIT CO LLC SR UNSECURED 11/19<br>2.597 | 11/4/2019 | 2.6%  | ** | 989,648   |
| FORD MOTOR CREDIT CO LLC SR UNSECURED 01/18<br>2.375 | 1/16/2018 | 2.38% | ** | 603,477   |
| FOREST CITY ENTERPRISES CL A COMMON STOCK<br>USD.333 |           |       | ** | 1,901,345 |
| FORESTAR GROUP INC COMMON STOCK USD1.                |           |       | ** | 55,240    |
| FORTINET INC COMMON STOCK USD.001                    |           |       | ** | 7,368,058 |
| FORUM ENERGY TECHNOLOGIES IN COMMON STOCK<br>USD.01  |           |       | ** | 2,284,280 |
| FOSSE MASTER ISSUER PLC FOSSM 2014 1A A1 144A        | 4/18/2015 | 0.28% | ** | 4,798,401 |
| FOSTER (LB) CO A COMMON STOCK USD.01                 |           |       | ** | 49,784    |
| FOX CHASE BANCORP INC COMMON STOCK USD.01            |           |       | ** | 20,504    |
| ORANGE SA SR UNSECURED 09/15 2.125                   | 9/16/2015 | 2.13% | ** | 418,460   |
| FRANKLIN COVEY CO COMMON STOCK USD.05                |           |       | ** | 27,782    |
| FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1          |           |       | ** | 173,088   |

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| Security Name                                    | Maturity Date | Coupon Rate | Cost | Fair Value (In Dollars) |
|--|---------------|-------------|------|-------------------------|
| FRANKLIN RESOURCES INC COMMON STOCK USD.1        |               |             | **   | 6,770,367               |
| FRANKLIN STREET PROPERTIES C REIT USD.0001       |               |             | **   | 75,461                  |
| FREDDIE MAC WHOLE LOAN FHW 2005 S001 2A2         | 9/25/2045     | 0.32%       | **   | 926,557                 |
| FRED S INC CLASS A COMMON STOCK NPV              |               |             | **   | 58,881                  |
| FREEPORT MCMORAN INC SR UNSECURED 03/22 3.55     | 3/1/2022      | 3.55%       | **   | 600,145                 |
| FREEPORT MCMORAN INC SR UNSECURED 03/17 2.15     | 3/1/2017      | 2.15%       | **   | 259,426                 |
| FREEPORT MCMORAN INC COMPANY GUAR 03/23 3.875    | 3/15/2023     | 3.88%       | **   | 117,855                 |
| FREEPORT MCMORAN INC COMPANY GUAR 03/18 2.375    | 3/15/2018     | 2.38%       | **   | 98,901                  |
| FREEPORT MCMORAN INC COMPANY GUAR 03/20 3.1      | 3/15/2020     | 3.1%        | **   | 651,731                 |
| FREEPORT MCMORAN INC COMPANY GUAR 11/17 2.3      | 11/14/2017    | 2.3%        | **   | 3,200,836               |
| FRISCH S RESTAURANTS INC COMMON STOCK NPV        |               |             | **   | 14,204                  |
| FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25 |               |             | **   | 666,573                 |
| FUEL SYSTEMS SOLUTIONS INC COMMON STOCK USD.001  |               |             | **   | 20,184                  |
| H.B. FULLER CO. COMMON STOCK USD1.               |               |             | **   | 187,115                 |
| FULTON FINANCIAL CORP COMMON STOCK USD2.5        |               |             | **   | 230,576                 |
| FURMANITE CORP COMMON STOCK NPV                  |               |             | **   | 17,634                  |
| FUTUREFUEL CORP COMMON STOCK USD.0001            |               |             | **   | 52,041                  |
| G + K SERVICES INC CL A COMMON STOCK USD.5       |               |             | **   | 4,030,798               |
| GATX CORP SR UNSECURED 03/19 2.5                 | 3/15/2019     | 2.5%        | **   | 9,684,097               |
| GE BUSINESS LOAN TRUST GEBL 2003 1 B 144A        | 4/15/2031     | 1.46%       | **   | 293,876                 |
| GE CAPITAL CREDIT CARD MASTER GEMNT 2010 2 A     | 3/15/2020     | 4.47%       | **   | 1,327,515               |
| GE CAPITAL CREDIT CARD MASTER GEMNT 2012 6 A     | 8/17/2020     | 1.36%       | **   | 2,087,287               |
| GE COMMERCIAL MORTGAGE CORPORA GEPMC 2007 C1 A1A | 12/10/2049    | 5.48%       | **   | 3,659,646               |
| GE EQUIPMENT TRANSPORTATION LL GEET 2012 2 A3    | 7/25/2016     | 0.62%       | **   | 1,086,299               |
| GNMA POOL 763884 GN 09/43 FIXED 3                | 9/15/2043     | 3%          | **   | 1,522,652               |
| GNMA POOL 767037 GN 03/43 FIXED 3                | 3/15/2043     | 3%          | **   | 907,866                 |
| GNMA POOL 767041 GN 04/43 FIXED 3                | 4/15/2043     | 3%          | **   | 4,408,103               |
| GNMA POOL 767046 GN 04/43 FIXED 3                | 4/15/2043     | 3%          | **   | 891,781                 |
| GNMA POOL 770014 GN 12/43 FIXED 3                | 12/15/2043    | 3%          | **   | 2,999,101               |
| GNMA POOL 771561 GN 08/41 FIXED 4                | 8/15/2041     | 4%          | **   | 656,792                 |
| GNMA POOL 798463 GN 09/42 FIXED 3                | 9/15/2042     | 3%          | **   | 992,061                 |
| GNMA POOL 799706 GN 09/42 FIXED 3.5              | 9/15/2042     | 3.5%        | **   | 250,231                 |
| GNMA POOL AA6294 GN 04/43 FIXED 3                | 4/15/2043     | 3%          | **   | 610,449                 |
| GNMA POOL AA5821 GN 11/42 FIXED 3                | 11/15/2042    | 3%          | **   | 1,843,359               |
| GNMA POOL AA8635 GN 02/43 FIXED 3                | 2/15/2043     | 3%          | **   | 2,422,016               |
| GNMA POOL AA9712 GN 03/43 FIXED 3                | 3/15/2043     | 3%          | **   | 249,183                 |
| GNMA POOL AB0670 GN 02/43 FIXED 3                | 2/15/2043     | 3%          | **   | 745,027                 |
| GNMA POOL AB2734 GN 08/42 FIXED 3                | 8/15/2042     | 3%          | **   | 26,619                  |
| GNMA POOL AB2827 GN 09/42 FIXED 3                | 9/15/2042     | 3%          | **   | 106,342                 |
| GNMA POOL AB3031 GN 10/42 FIXED 3                | 10/15/2042    | 3%          | **   | 467,301                 |
| GNMA POOL AB9323 GN 09/42 FIXED 3.5              | 9/15/2042     | 3.5%        | **   | 246,586                 |
| GNMA POOL AC3752 GN 12/42 FIXED 3                | 12/15/2042    | 3%          | **   | 897,037                 |



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|--|-----------|------|----|-----------|
| GNMA POOL AC4794 GN 03/43 FIXED 3      | 3/15/2043 | 3%   | ** | 625,789   |
| GNMA POOL AC8118 GN 01/43 FIXED 3      | 1/15/2043 | 3%   | ** | 891,062   |
| GNMA POOL AC8509 GN 01/43 FIXED 3      | 1/15/2043 | 3%   | ** | 473,473   |
| GNMA II POOL MA0023 G2 04/42 FIXED 4   | 4/20/2042 | 4%   | ** | 965,127   |
| GNMA II POOL MA0317 G2 08/42 FIXED 3   | 8/20/2042 | 3%   | ** | 2,678,751 |
| GNMA II POOL MA0318 G2 08/42 FIXED 3.5 | 8/20/2042 | 3.5% | ** | 5,672,752 |

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| Security Name                                      | Maturity Date | Coupon Rate | Cost | Fair Value (In Dollars) |
|--|---------------|-------------|------|-------------------------|
| GNMA II POOL MA0391 G2 09/42 FIXED 3               | 9/20/2042     | 3%          | **   | 3,111,060               |
| GNMA II POOL MA0392 G2 09/42 FIXED 3.5             | 9/20/2042     | 3.5%        | **   | 4,047,511               |
| GNMA II POOL MA0462 G2 10/42 FIXED 3.5             | 10/20/2042    | 3.5%        | **   | 5,692,503               |
| GNMA II POOL MA0624 G2 12/42 FIXED 3               | 12/20/2042    | 3%          | **   | 903,960                 |
| GNMA II POOL MA0698 G2 01/43 FIXED 3               | 1/20/2043     | 3%          | **   | 918,236                 |
| GNMA II POOL MA1012 G2 05/43 FIXED 3.5             | 5/20/2043     | 3.5%        | **   | 4,362,102               |
| GNMA II POOL MA1375 G2 10/43 FIXED 3.5             | 10/20/2043    | 3.5%        | **   | 2,347,552               |
| GNMA II POOL MA1448 G2 11/43 FIXED 3.5             | 11/20/2043    | 3.5%        | **   | 44,481                  |
| GNMA II POOL MA1996 G2 06/44 FIXED 4               | 6/20/2044     | 4%          | **   | 8,053,198               |
| GNMA POOL AD1718 GN 02/43 FIXED 3                  | 2/15/2043     | 3%          | **   | 801,889                 |
| GNMA POOL AD1034 GN 07/43 FIXED 3                  | 7/15/2043     | 3%          | **   | 973,247                 |
| GNMA POOL AD1389 GN 05/43 FIXED 3                  | 5/15/2043     | 3%          | **   | 1,468,564               |
| GNMA POOL AD1398 GN 07/43 FIXED 3                  | 7/15/2043     | 3%          | **   | 1,004,898               |
| GNMA POOL AD2413 GN 05/43 FIXED 3.5                | 5/15/2043     | 3.5%        | **   | 480,677                 |
| GNMA POOL AD2414 GN 05/43 FIXED 3.5                | 5/15/2043     | 3.5%        | **   | 465,444                 |
| GNMA POOL AD4102 GN 07/43 FIXED 3                  | 7/15/2043     | 3%          | **   | 2,280,339               |
| GNMA POOL AD9450 GN 04/43 FIXED 3                  | 4/15/2043     | 3%          | **   | 1,952,978               |
| GNMA POOL AE7613 GN 07/43 FIXED 3                  | 7/15/2043     | 3%          | **   | 583,839                 |
| GNMA POOL AE7690 GN 08/43 FIXED 3                  | 8/15/2043     | 3%          | **   | 1,365,238               |
| GNMA POOL AE7691 GN 08/43 FIXED 3                  | 8/15/2043     | 3%          | **   | 17,219,967              |
| GNMA POOL AE8109 GN 01/44 FIXED 3.5                | 1/15/2044     | 3.5%        | **   | 1,285,202               |
| GNMA POOL AE9881 GN 05/43 FIXED 3                  | 5/15/2043     | 3%          | **   | 96,046                  |
| GNMA POOL AF0702 GN 08/43 FIXED 3                  | 8/15/2043     | 3%          | **   | 100,787                 |
| GNMA POOL AF0703 GN 09/43 FIXED 3                  | 9/15/2043     | 3%          | **   | 48,208                  |
| GNMA POOL AF0704 GN 08/43 FIXED 3                  | 8/15/2043     | 3%          | **   | 254,643                 |
| GNMA POOL AF5807 GN 01/44 FIXED 3.5                | 1/15/2044     | 3.5%        | **   | 153,962                 |
| GNMA POOL AG5649 GN 09/43 FIXED 3                  | 9/15/2043     | 3%          | **   | 100,286                 |
| GMAC COMMERCIAL MORTGAGE SECUR GMACC 2006 C1 A1A   | 11/10/2045    | 5.23%       | **   | 9,683,885               |
| GMAC COMMERCIAL MORTGAGE SECUR GMACC 2006 C1 A4    | 11/10/2045    | 5.24%       | **   | 3,284,135               |
| GSI GROUP INC COMMON STOCK NPV                     |               |             | **   | 49,783                  |
| GS MORTGAGE SECURITIES TRUST GSMS 2011 GC5 D 144A  | 8/10/2044     | 5.31%       | **   | 590,483                 |
| GS MORTGAGE SECURITIES TRUST GSMS 2013 NYC5 A 144A | 1/10/2030     | 2.32%       | **   | 147,734                 |
| GMAT TRUST GMAT 2013 1A A 144A                     | 11/25/2043    | 3.97%       | **   | 99,517                  |
| GMAT TRUST GMAT 2014 1A A 144A                     | 2/25/2044     | 3.72%       | **   | 175,212                 |
| GNMA POOL 595611 GN 01/35 FIXED 5                  | 1/15/2035     | 5%          | **   | 16,040                  |
| GNMA POOL 603692 GN 06/34 FIXED 5                  | 6/15/2034     | 5%          | **   | 27,782                  |
| GNMA POOL 604497 GN 07/33 FIXED 5                  | 7/15/2033     | 5%          | **   | 16,893                  |
| GNMA POOL 586373 GN 02/35 FIXED 5                  | 2/15/2035     | 5%          | **   | 15,118                  |
| GNMA POOL 594106 GN 09/33 FIXED 4.5                | 9/15/2033     | 4.5%        | **   | 193,190                 |
| GNMA POOL 607465 GN 02/34 FIXED 5                  | 2/15/2034     | 5%          | **   | 61,508                  |
| GNMA POOL 607451 GN 01/34 FIXED 5                  | 1/15/2034     | 5%          | **   | 56,201                  |
| GNMA II POOL 003529 G2 03/34 FIXED 5               | 3/20/2034     | 5%          | **   | 7,190                   |
| GNMA II POOL 002958 G2 08/30 FIXED 8               | 8/20/2030     | 8%          | **   | 25,363                  |

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| GNMA II POOL 004371 G2 02/39 FIXED 6   | 2/20/2039  | 6%   | ** | 24,949  |
| GNMA II POOL 004423 G2 04/39 FIXED 4.5 | 4/20/2039  | 4.5% | ** | 15,225  |
| GNMA II POOL 004447 G2 05/39 FIXED 5   | 5/20/2039  | 5%   | ** | 267,509 |
| GNMA II POOL 003879 G2 07/36 FIXED 6   | 7/20/2036  | 6%   | ** | 4,659   |
| GNMA II POOL 004041 G2 10/37 FIXED 7   | 10/20/2037 | 7%   | ** | 535,106 |

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| Security Name                          | Maturity Date | Coupon Rate | Cost | Fair Value (In Dollars) |
|--|---------------|-------------|------|-------------------------|
| GNMA II POOL 004028 G2 09/37 FIXED 6   | 9/20/2037     | 6%          | **   | 129,156                 |
| GNMA II POOL 004040 G2 10/37 FIXED 6.5 | 10/20/2037    | 6.5%        | **   | 32,594                  |
| GNMA II POOL 004073 G2 01/38 FIXED 6   | 1/20/2038     | 6%          | **   | 256,661                 |
| GNMA II POOL 004060 G2 12/37 FIXED 6   | 12/20/2037    | 6%          | **   | 125,782                 |
| GNMA II POOL 004099 G2 03/38 FIXED 6   | 3/20/2038     | 6%          | **   | 51,875                  |
| GNMA II POOL 004195 G2 07/38 FIXED 6   | 7/20/2038     | 6%          | **   | 19,253                  |
| GNMA II POOL 004222 G2 08/38 FIXED 6   | 8/20/2038     | 6%          | **   | 130,677                 |
| GNMA II POOL 004224 G2 08/38 FIXED 7   | 8/20/2038     | 7%          | **   | 574,785                 |
| GNMA II POOL 004268 G2 10/38 FIXED 6   | 10/20/2038    | 6%          | **   | 15,220                  |
| GNMA II POOL 004245 G2 09/38 FIXED 6   | 9/20/2038     | 6%          | **   | 1,598,205               |
| GNMA II POOL 004247 G2 09/38 FIXED 7   | 9/20/2038     | 7%          | **   | 507,684                 |
| GNMA II POOL 004291 G2 11/38 FIXED 6   | 11/20/2038    | 6%          | **   | 762,986                 |
| GNMA II POOL 005269 G2 12/41 FIXED 6   | 12/20/2041    | 6%          | **   | 54,640                  |
| GNMA II POOL 005280 G2 01/42 FIXED 4   | 1/20/2042     | 4%          | **   | 481,145                 |
| GNMA II POOL 005305 G2 02/42 FIXED 4   | 2/20/2042     | 4%          | **   | 3,058,308               |
| GNMA II POOL 005326 G2 03/27 FIXED 3   | 3/20/2027     | 3%          | **   | 637,917                 |
| GNMA II POOL 004520 G2 08/39 FIXED 5   | 8/20/2039     | 5%          | **   | 1,477,599               |
| GNMA II POOL 004543 G2 09/39 FIXED 6   | 9/20/2039     | 6%          | **   | 98,454                  |
| GNMA II POOL 004602 G2 12/39 FIXED 6   | 12/20/2039    | 6%          | **   | 20,995                  |
| GNMA II POOL 004617 G2 01/40 FIXED 4.5 | 1/20/2040     | 4.5%        | **   | 1,127,011               |
| GNMA II POOL 004717 G2 06/40 FIXED 6   | 6/20/2040     | 6%          | **   | 56,286                  |
| GNMA II POOL 004696 G2 05/40 FIXED 4.5 | 5/20/2040     | 4.5%        | **   | 2,589,085               |
| GNMA II POOL 004697 G2 05/40 FIXED 5   | 5/20/2040     | 5%          | **   | 531,428                 |
| GNMA II POOL 004746 G2 07/40 FIXED 4.5 | 7/20/2040     | 4.5%        | **   | 588,474                 |
| GNMA II POOL 004747 G2 07/40 FIXED 5   | 7/20/2040     | 5%          | **   | 3,245,474               |
| GNMA II POOL 004772 G2 08/40 FIXED 5   | 8/20/2040     | 5%          | **   | 883,199                 |
| GNMA II POOL 004774 G2 08/40 FIXED 6   | 8/20/2040     | 6%          | **   | 741,379                 |
| GNMA II POOL 004800 G2 09/40 FIXED 4   | 9/20/2040     | 4%          | **   | 1,279,421               |
| GNMA II POOL 004801 G2 09/40 FIXED 4.5 | 9/20/2040     | 4.5%        | **   | 49,139                  |
| GNMA II POOL 004802 G2 09/40 FIXED 5   | 9/20/2040     | 5%          | **   | 680,482                 |
| GNMA II POOL 004833 G2 10/40 FIXED 4   | 10/20/2040    | 4%          | **   | 4,174,541               |
| GNMA II POOL 004834 G2 10/40 FIXED 4.5 | 10/20/2040    | 4.5%        | **   | 162,045                 |
| GNMA II POOL 004837 G2 10/40 FIXED 6   | 10/20/2040    | 6%          | **   | 190,838                 |
| GNMA II POOL 004883 G2 12/40 FIXED 4.5 | 12/20/2040    | 4.5%        | **   | 797,392                 |
| GNMA II POOL 004855 G2 11/40 FIXED 5   | 11/20/2040    | 5%          | **   | 3,135,361               |
| GNMA II POOL 004905 G2 12/40 FIXED 6   | 12/20/2040    | 6%          | **   | 1,088,698               |
| GNMA II POOL 004945 G2 02/41 FIXED 4   | 2/20/2041     | 4%          | **   | 648,571                 |
| GNMA II POOL 004922 G2 01/41 FIXED 4   | 1/20/2041     | 4%          | **   | 860,437                 |
| GNMA II POOL 004923 G2 01/41 FIXED 4.5 | 1/20/2041     | 4.5%        | **   | 1,067,424               |
| GNMA II POOL 004978 G2 03/41 FIXED 4.5 | 3/20/2041     | 4.5%        | **   | 18,029,741              |
| GNMA II POOL 004979 G2 03/41 FIXED 5   | 3/20/2041     | 5%          | **   | 1,651,163               |
| GNMA II POOL 004984 G2 03/41 FIXED 5.5 | 3/20/2041     | 5.5%        | **   | 1,440,274               |
| GNMA II POOL 004991 G2 03/41 FIXED 6   | 3/20/2041     | 6%          | **   | 378,950                 |
| GNMA II POOL 005016 G2 04/41 FIXED 4   | 4/20/2041     | 4%          | **   | 538,988                 |
| GNMA II POOL 005017 G2 04/41 FIXED 4.5 | 4/20/2041     | 4.5%        | **   | 1,699,621               |
| GNMA II POOL 005018 G2 04/41 FIXED 5   | 4/20/2041     | 5%          | **   | 1,158,785               |
| GNMA II POOL 005019 G2 04/41 FIXED 6   | 4/20/2041     | 6%          | **   | 229,727                 |

GNMA II POOL 005063 G2 05/41 FIXED 6

5/20/2041 6%

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281,739

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| Security Name                                  | Maturity Date | Coupon Rate | Cost | Fair Value (In Dollars) |
|--|---------------|-------------|------|-------------------------|
| GNMA II POOL 005082 G2 06/41 FIXED 4.5         | 6/20/2041     | 4.5%        | **   | 1,063,140               |
| GNMA II POOL 005140 G2 08/41 FIXED 4.5         | 8/20/2041     | 4.5%        | **   | 2,289,936               |
| GNMA II POOL 005115 G2 07/41 FIXED 4.5         | 7/20/2041     | 4.5%        | **   | 249,952                 |
| GNMA II POOL 005189 G2 09/41 FIXED 6           | 9/20/2041     | 6%          | **   | 525,266                 |
| GNMA II POOL 005240 G2 11/41 FIXED 6           | 11/20/2041    | 6%          | **   | 612,804                 |
| GNMA II POOL 005259 G2 12/41 FIXED 4           | 12/20/2041    | 4%          | **   | 322,123                 |
| GNMA II POOL 008358 G2 01/24 FLOATING VAR      | 1/20/2024     | 1.63%       | **   | 23,375                  |
| GNMA II POOL 008399 G2 04/24 FLOATING VAR      | 4/20/2024     | 1.63%       | **   | 21,234                  |
| GNMA II POOL 008770 G2 12/25 FLOATING VAR      | 12/20/2025    | 1.63%       | **   | 66,964                  |
| GNMA II POOL 008744 G2 11/25 FLOATING VAR      | 11/20/2025    | 1.63%       | **   | 56,535                  |
| GNMA II POOL 008781 G2 01/26 FLOATING VAR      | 1/20/2026     | 1.63%       | **   | 1,254                   |
| GNMA II POOL 008788 G2 01/26 FLOATING VAR      | 1/20/2026     | 1.63%       | **   | 14,944                  |
| GNMA POOL 610410 GN 08/33 FIXED 5              | 8/15/2033     | 5%          | **   | 25,548                  |
| GNMA POOL 389023 GN 11/22 FIXED 8.5            | 11/15/2022    | 8.5%        | **   | 402                     |
| GNMA POOL 438506 GN 01/27 FIXED 7              | 1/15/2027     | 7%          | **   | 10,764                  |
| GNMA POOL 476784 GN 08/28 FIXED 7              | 8/15/2028     | 7%          | **   | 19,993                  |
| GNMA POOL 721989 GN 05/43 FIXED 3              | 5/15/2043     | 3%          | **   | 2,800,898               |
| GNMA POOL 722000 GN 06/43 FIXED 3              | 6/15/2043     | 3%          | **   | 497,822                 |
| GNMA POOL 723344 GN 09/39 FIXED 4              | 9/15/2039     | 4%          | **   | 1,015,767               |
| GNMA POOL 723430 GN 11/39 FIXED 4.5            | 11/15/2039    | 4.5%        | **   | 511,018                 |
| GNMA POOL 733600 GN 04/40 FIXED 5              | 4/15/2040     | 5%          | **   | 350,157                 |
| GNMA POOL 733627 GN 05/40 FIXED 5              | 5/15/2040     | 5%          | **   | 762,027                 |
| GNMA POOL 737111 GN 04/40 FIXED 4.5            | 4/15/2040     | 4.5%        | **   | 1,184,268               |
| GNMA POOL 738108 GN 03/41 FIXED 4.5            | 3/15/2041     | 4.5%        | **   | 1,168,683               |
| GNMA POOL 745243 GN 07/40 FIXED 4              | 7/15/2040     | 4%          | **   | 1,788,497               |
| GNMA POOL 497630 GN 02/29 FIXED 6              | 2/15/2029     | 6%          | **   | 7,746                   |
| GNMA POOL 498387 GN 02/29 FIXED 6              | 2/15/2029     | 6%          | **   | 5,882                   |
| GNMA POOL 521330 GN 05/35 FIXED 5              | 5/15/2035     | 5%          | **   | 404,874                 |
| GNMA POOL 523278 GN 07/31 FIXED 6              | 7/15/2031     | 6%          | **   | 52,061                  |
| GNMA POOL 543812 GN 02/31 FIXED 6              | 2/15/2031     | 6%          | **   | 15,279                  |
| GNMA POOL 136713 GN 03/16 FIXED 9.5            | 3/15/2016     | 9.5%        | **   | 177                     |
| GNMA POOL 146412 GN 04/16 FIXED 9.5            | 4/15/2016     | 9.5%        | **   | 310                     |
| GNMA POOL 300672 GN 04/22 FIXED 8.5            | 4/15/2022     | 8.5%        | **   | 8,292                   |
| GNMA POOL 306283 GN 10/21 FIXED 8.5            | 10/15/2021    | 8.5%        | **   | 9,596                   |
| GNMA POOL 315855 GN 01/22 FIXED 8.5            | 1/15/2022     | 8.5%        | **   | 3,051                   |
| GNMA POOL 322562 GN 04/22 FIXED 8.5            | 4/15/2022     | 8.5%        | **   | 12,793                  |
| GNMA POOL 780049 GN 11/21 FIXED 9.5            | 11/15/2021    | 9.5%        | **   | 6,009                   |
| GNMA POOL 780151 GN 12/21 FIXED 9              | 12/15/2021    | 9%          | **   | 35,573                  |
| GNMA POOL 780345 GN 12/21 FIXED 9.5            | 12/15/2021    | 9.5%        | **   | 10,653                  |
| GNMA POOL 781213 GN 12/17 FIXED 8              | 12/15/2017    | 8%          | **   | 4,966                   |
| GNMA II POOL 080012 G2 11/26 FLOATING VAR      | 11/20/2026    | 1.63%       | **   | 24,434                  |
| GNMA II POOL 080106 G2 08/27 FLOATING VAR      | 8/20/2027     | 1.63%       | **   | 28,459                  |
| GNMA II POOL 080397 G2 04/30 FLOATING VAR      | 4/20/2030     | 2%          | **   | 4,811                   |
| GP STRATEGIES CORP W/D COMMON STOCK USD.01     |               |             | **   | 59,106                  |
| GS MORTGAGE SECURITIES TRUST GSMS 2006 GG6 AAB | 4/10/2038     | 5.55%       | **   | 33,668                  |
| GS MORTGAGE SECURITIES TRUST GSMS 2006 GG6 A4  | 4/10/2038     | 5.55%       | **   | 6,975,849               |

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|                                |           |       |    |           |
|--------------------------------|-----------|-------|----|-----------|
| GSAMP TRUST GSAMP 2004 AR1 A2B | 6/25/2034 | 1.37% | ** | 2,196,872 |
| GSAMP TRUST GSAMP 2004 AR1 M1  | 6/25/2034 | 1.14% | ** | 890,756   |

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| Security Name                                     | Maturity Date | Coupon Rate | Cost | Fair Value (In Dollars) |
|---|---------------|-------------|------|-------------------------|
| GSR MORTGAGE LOAN TRUST GSR 2003 2F 3A1           | 3/25/2032     | 6%          | **   | 5,094                   |
| GNMA POOL 783867 GN 08/36 FIXED 6                 | 8/15/2036     | 6%          | **   | 1,376,093               |
| GNMA POOL 758922 GN 06/43 FIXED 3                 | 6/15/2043     | 3%          | **   | 6,005,449               |
| GS MORTGAGE SECURITIES TRUST GSMS 2006 GG8 A4     | 11/10/2039    | 5.56%       | **   | 6,308,947               |
| GSMPS MORTGAGE LOAN TRUST GSMPS 2005 RP3 1AF 144A | 9/25/2035     | 0.52%       | **   | 648,429                 |
| FIRST FRANKLIN MTG LOAN ASSET FFML 2005 FF8 A2D   | 9/25/2035     | 1%          | **   | 22,442                  |
| FIRST FRANKLIN MTG LOAN ASSET FFML 2005 FF11 A2D  | 11/25/2035    | 1%          | **   | 168,777                 |
| G III APPAREL GROUP LTD COMMON STOCK USD.01       |               |             | **   | 4,357,167               |
| GNMA POOL 781804 GN 09/34 FIXED 6                 | 9/15/2034     | 6%          | **   | 517,174                 |
| GNMA POOL 781847 GN 12/34 FIXED 6                 | 12/15/2034    | 6%          | **   | 437,427                 |
| GNMA POOL 781885 GN 03/35 FIXED 5                 | 3/15/2035     | 5%          | **   | 32,133                  |
| GNMA POOL 781902 GN 02/35 FIXED 6                 | 2/15/2035     | 6%          | **   | 385,844                 |
| GNMA POOL 781958 GN 07/35 FIXED 5                 | 7/15/2035     | 5%          | **   | 38,410                  |
| GNMA POOL 782382 GN 08/38 FIXED 5.5               | 8/15/2038     | 5.5%        | **   | 119,726                 |
| GNMA POOL 782436 GN 10/38 FIXED 6                 | 10/15/2038    | 6%          | **   | 274,835                 |
| GNMA POOL 782716 GN 07/39 FIXED 5                 | 7/15/2039     | 5%          | **   | 411,984                 |
| GNMA POOL 782838 GN 07/19 FIXED 4.5               | 7/15/2019     | 4.5%        | **   | 292,478                 |
| GNMA II POOL 783368 G2 07/41 FIXED 4.5            | 7/20/2041     | 4.5%        | **   | 3,449,332               |
| GSR MORTGAGE LOAN TRUST GSR 2005 AR3 2A1          | 5/25/2035     | 0.61%       | **   | 45,264                  |
| GSMPS MORTGAGE LOAN TRUST GSMPS 2005 RP2 1AF 144A | 3/25/2035     | 0.52%       | **   | 2,253,422               |
| GS MORTGAGE SECURITIES TRUST GSMS 2010 C2 A1 144A | 12/10/2043    | 3.85%       | **   | 92,086                  |
| GS MORTGAGE SECURITIES TRUST GSMS 2013 GC16 B     | 11/10/2046    | 5.16%       | **   | 1,061,171               |
| GS MORTGAGE SECURITIES TRUST GSMS 2014 GC26 A4    | 11/10/2047    | 3.36%       | **   | 8,475,595               |
| GS MORTGAGE SECURITIES TRUST GSMS 2014 GC18 A2    | 1/10/2047     | 2.92%       | **   | 1,546,839               |
| GS MORTGAGE SECURITIES TRUST GSMS 2014 GC22 AAB   | 6/10/2047     | 3.47%       | **   | 1,665,949               |
| GAIN CAPITAL HOLDINGS INC COMMON STOCK USD.00001  |               |             | **   | 33,284                  |
| GNMA POOL 615656 GN 10/33 FIXED 5                 | 10/15/2033    | 5%          | **   | 12,024                  |
| GNMA POOL 623871 GN 06/34 FIXED 5                 | 6/15/2034     | 5%          | **   | 22,394                  |
| GNMA POOL 633701 GN 09/33 FIXED 5                 | 9/15/2033     | 5%          | **   | 26,236                  |
| GNMA POOL 636484 GN 03/35 FIXED 5                 | 3/15/2035     | 5%          | **   | 26,493                  |
| GNMA POOL 637746 GN 12/34 FIXED 5                 | 12/15/2034    | 5%          | **   | 18,082                  |
| GNMA POOL 638222 GN 12/34 FIXED 5                 | 12/15/2034    | 5%          | **   | 15,440                  |
| GNMA POOL 643362 GN 10/35 FIXED 5                 | 10/15/2035    | 5%          | **   | 23,136                  |
| GNMA POOL 646853 GN 08/35 FIXED 5.5               | 8/15/2035     | 5.5%        | **   | 15,692                  |
| GNMA POOL 672676 GN 04/38 FIXED 5.5               | 4/15/2038     | 5.5%        | **   | 296,237                 |
| GNMA POOL 676754 GN 03/38 FIXED 5.5               | 3/15/2038     | 5.5%        | **   | 522,419                 |
| GNMA POOL 687179 GN 04/38 FIXED 5.5               | 4/15/2038     | 5.5%        | **   | 401,420                 |
| GNMA POOL 687835 GN 08/38 FIXED 6                 | 8/15/2038     | 6%          | **   | 212,765                 |



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|                                     |            |      |    |           |
|-------------------------------------|------------|------|----|-----------|
| GNMA POOL 688043 GN 11/38 FIXED 6   | 11/15/2038 | 6%   | ** | 297,223   |
| GNMA POOL 689805 GN 08/23 FIXED 7   | 8/15/2023  | 7%   | ** | 38,469    |
| GNMA POOL 690922 GN 06/38 FIXED 5.5 | 6/15/2038  | 5.5% | ** | 404,680   |
| GNMA POOL 697586 GN 11/38 FIXED 5.5 | 11/15/2038 | 5.5% | ** | 10,978    |
| GNMA POOL 711379 GN 07/38 FIXED 5.5 | 7/15/2038  | 5.5% | ** | 5,178     |
| GNMA POOL 711709 GN 01/43 FIXED 3   | 1/15/2043  | 3%   | ** | 219,260   |
| GNMA POOL 711754 GN 05/43 FIXED 3   | 5/15/2043  | 3%   | ** | 5,662,827 |
| GNMA POOL 711803 GN 09/43 FIXED 3   | 9/15/2043  | 3%   | ** | 1,144,732 |
| GNMA POOL 711793 GN 08/43 FIXED 3   | 8/15/2043  | 3%   | ** | 3,109,561 |
| GNMA POOL 711829 GN 12/43 FIXED 3   | 12/15/2043 | 3%   | ** | 2,112,023 |

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| Security Name                                   | Maturity Date | Coupon Rate | Cost | Fair Value (In Dollars) |
|---|---------------|-------------|------|-------------------------|
| GAMING AND LEISURE PROPERTIE REIT               |               |             | **   | 120,294                 |
| GAMESTOP CORP CLASS A COMMON STOCK USD.001      |               |             | **   | 367,237                 |
| GASTAR EXPLORATION LTD COMMON STOCK USD.001     |               |             | **   | 12,845                  |
| GE COMMERCIAL MORTGAGE CORPORA GECMC 2005 C4 A4 | 11/10/2045    | 5.31%       | **   | 2,031,054               |
| GENERAC HOLDINGS INC COMMON STOCK USD.01        |               |             | **   | 5,093,801               |
| GENERAL CABLE CORP COMMON STOCK USD.01          |               |             | **   | 48,872                  |
| GENERAL COMMUNICATION INC A COMMON STOCK NPV    |               |             | **   | 53,556                  |
| GENERAL DYNAMICS CORP COMPANY GUAR 11/22 2.25   | 11/15/2022    | 2.25%       | **   | 862,701                 |
| GENERAL ELECTRIC CO COMMON STOCK USD.06         |               |             | **   | 23,739,902              |
| GENERAL ELECTRIC CO SR UNSECURED 10/22 2.7      | 10/9/2022     | 2.7%        | **   | 2,200,893               |
| GENERAL ELECTRIC CO SR UNSECURED 10/15 0.85     | 10/9/2015     | 0.85%       | **   | 1,142,917               |
| GENERAL ELECTRIC CO SR UNSECURED 03/44 4.5      | 3/11/2044     | 4.5%        | **   | 1,110,214               |
| GENERAL ELEC CAP CORP SUBORDINATED 02/21 5.3    | 2/11/2021     | 5.3%        | **   | 228,397                 |
| GENERAL ELEC CAP CORP SR UNSECURED 05/20 5.55   | 5/4/2020      | 5.55%       | **   | 1,103,306               |
| GENERAL ELEC CAP CORP SR UNSECURED 09/17 5.625  | 9/15/2017     | 5.63%       | **   | 299,715                 |
| GENERAL ELEC CAP CORP SUBORDINATED 11/67 VAR    | 11/15/2067    | 6.38%       | **   | 5,362,500               |
| GENERAL ELEC CAP CORP SR UNSECURED 05/18 5.625  | 5/1/2018      | 5.63%       | **   | 17,412,965              |
| GENERAL ELEC CAP CORP SR UNSECURED 01/39 6.875  | 1/10/2039     | 6.88%       | **   | 226,321                 |
| GENERAL ELEC CAP CORP SR UNSECURED 09/15 4.375  | 9/21/2015     | 4.38%       | **   | 820,262                 |
| GENERAL ELEC CAP CORP SR UNSECURED 06/15 3.5    | 6/29/2015     | 3.5%        | **   | 2,029,194               |
| GENERAL ELEC CAP CORP SR UNSECURED 09/20 4.375  | 9/16/2020     | 4.38%       | **   | 421,666                 |
| GENERAL ELEC CAP CORP SR UNSECURED 11/15 2.25   | 11/9/2015     | 2.25%       | **   | 4,946,954               |
| GENERAL ELEC CAP CORP SR UNSECURED 10/21 4.65   | 10/17/2021    | 4.65%       | **   | 185,976                 |
| GENERAL ELEC CAP CORP SR UNSECURED 01/17 2.9    | 1/9/2017      | 2.9%        | **   | 284,578                 |
| GENERAL ELEC CAP CORP SR UNSECURED 07/15 1.625  | 7/2/2015      | 1.63%       | **   | 2,978,601               |
| GENERAL ELEC CAP CORP SR SECURED 12/15 1        | 12/11/2015    | 1%          | **   | 2,889,437               |
| GENERAL ELEC CAP CORP SR SECURED 12/19 2.1      | 12/11/2019    | 2.1%        | **   | 76,870                  |
| GENERAL ELEC CAP CORP SR UNSECURED 01/16 1      | 1/8/2016      | 1%          | **   | 200,728                 |
| GENERAL ELEC CAP CORP SR UNSECURED 01/23 3.1    | 1/9/2023      | 3.1%        | **   | 10,317,324              |
| GENERAL ELEC CAP CORP SR UNSECURED 07/16 1.5    | 7/12/2016     | 1.5%        | **   | 3,354,325               |
| GENERAL ELEC CAP CORP SR UNSECURED 05/17 1.25   | 5/15/2017     | 1.25%       | **   | 9,012,195               |
| GENERAL ELEC CAP CORP SR UNSECURED 05/24 3.45   | 5/15/2024     | 3.45%       | **   | 966,122                 |
| GENERAL ELEC CAP CORP SR UNSECURED 01/16 5      | 1/8/2016      | 5%          | **   | 10,319,802              |
| GENERAL ELEC CAP CORP SR UNSECURED 03/32 6.75   | 3/15/2032     | 6.75%       | **   | 293,665                 |
| GENERAL MILLS INC COMMON STOCK USD.1            |               |             | **   | 7,925,691               |
| GENERAL MILLS INC SR UNSECURED 02/17 5.7        | 2/15/2017     | 5.7%        | **   | 1,392,932               |
| GENERAL MILLS INC SR UNSECURED 02/19 5.65       | 2/15/2019     | 5.65%       | **   | 227,049                 |
| GENERAL MILLS INC SR UNSECURED 12/21 3.15       | 12/15/2021    | 3.15%       | **   | 77,487                  |
| GENERAL MILLS INC SR UNSECURED 01/16 0.875      | 1/29/2016     | 0.88%       | **   | 3,008,904               |
| GENERAL MILLS INC SR UNSECURED 01/16 VAR        | 1/28/2016     | 0.43%       | **   | 3,499,594               |
| GENERAL MOTORS CO COMMON STOCK USD.01           |               |             | **   | 4,880,418               |
| GENESCO INC COMMON STOCK USD1.                  |               |             | **   | 3,885,400               |
|   |               |             | **   | 7,184,608               |

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|  |           |       |    |           |
|--|-----------|-------|----|-----------|
| GENESEE + WYOMING INC CL A COMMON STOCK    |           |       |    |           |
| USD.01                                     |           |       |    |           |
| GENWORTH FINANCIAL INC CL A COMMON STOCK   |           |       |    |           |
| USD.001                                    |           |       |    |           |
| GENTHERM INC COMMON STOCK NPV              |           |       |    |           |
|  |           |       | ** | 273,573   |
| GENZYME CORP COMPANY GUAR 06/15 3.625      | 6/15/2015 | 3.63% | ** | 895,066   |
| GEORGIA POWER COMPANY SR UNSECURED 04/16 3 | 4/15/2016 | 3%    | ** | 1,540,370 |
| GEORGIA POWER COMPANY SR UNSECURED 05/22   | 5/15/2022 | 2.85% | ** | 703,977   |
| 2.85                                       |           |       |    |           |

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| Security Name   | Maturity Date | Coupon Rate | Cost | Fair Value (In Dollars) |
|---|---------------|-------------|------|-------------------------|
| GEORGIA POWER COMPANY SR UNSECURED 11/15 0.625        | 11/15/2015    | 0.63%       | **   | 5,596,155               |
| GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01        |               |             | **   | 24,433                  |
| GERMAN AMERICAN BANCORP COMMON STOCK NPV              |               |             | **   | 40,653                  |
| GETTY REALTY CORP REIT USD.01                         |               |             | **   | 33,597                  |
| GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01          |               |             | **   | 51,658                  |
| GILEAD SCIENCES INC COMMON STOCK USD.001              |               |             | **   | 21,156,091              |
| GILEAD SCIENCES INC SR UNSECURED 04/21 4.5            | 4/1/2021      | 4.5%        | **   | 1,094,230               |
| GILEAD SCIENCES INC SR UNSECURED 12/21 4.4            | 12/1/2021     | 4.4%        | **   | 871,094                 |
| GILEAD SCIENCES INC SR UNSECURED 04/19 2.05           | 4/1/2019      | 2.05%       | **   | 4,650,665               |
| GILEAD SCIENCES INC SR UNSECURED 04/24 3.7            | 4/1/2024      | 3.7%        | **   | 1,075,052               |
| GILEAD SCIENCES INC SR UNSECURED 02/20 2.35           | 2/1/2020      | 2.35%       | **   | 6,343,954               |
| GILEAD SCIENCES INC SR UNSECURED 02/25 3.5            | 2/1/2025      | 3.5%        | **   | 4,572,612               |
| GLACIER BANCORP INC COMMON STOCK USD.01               |               |             | **   | 3,034,428               |
| GLADSTONE COMMERCIAL CORP REIT USD.001                |               |             | **   | 21,119                  |
| GLATFELTER COMMON STOCK USD.01                        |               |             | **   | 110,079                 |
| GLAXOSMITHKLINE PLC SPON ADR ADR                      |               |             | **   | 5,728,377               |
| GLAXOSMITHKLINE CAP INC COMPANY GUAR 03/16 0.7        | 3/18/2016     | 0.7%        | **   | 4,999,760               |
| GLAXOSMITHKLINE CAP INC COMPANY GUAR 03/23 2.8        | 3/18/2023     | 2.8%        | **   | 1,767,459               |
| GLAXOSMITHKLINE CAPITAL COMPANY GUAR 05/15 0.75       | 5/8/2015      | 0.75%       | **   | 2,002,946               |
| GLAXOSMITHKLINE CAPITAL COMPANY GUAR 05/17 1.5        | 5/8/2017      | 1.5%        | **   | 1,692,308               |
| GLAXOSMITHKLINE CAPITAL COMPANY GUAR 05/22 2.85       | 5/8/2022      | 2.85%       | **   | 11,210,605              |
| GLENCORE FUNDING LLC COMPANY GUAR 144A 05/16 1.7      | 5/27/2016     | 1.7%        | **   | 2,785,422               |
| GLOBAL CASH ACCESS HOLDINGS COMMON STOCK USD.001      |               |             | **   | 40,305                  |
| GLOBAL PAYMENTS INC COMMON STOCK NPV                  |               |             | **   | 3,148,470               |
| GLOBAL POWER EQUIPMENT GROUP COMMON STOCK USD.01      |               |             | **   | 21,226                  |
| GOLD FIELDS OROGEN HOLD COMPANY GUAR 144A 10/20 4.875 | 10/7/2020     | 4.88%       | **   | 915,600                 |
| GOLD RESOURCE CORP COMMON STOCK USD.001               |               |             | **   | 17,667                  |
| GOLDCORP INC SR UNSECURED 06/21 3.625                 | 6/9/2021      | 3.63%       | **   | 18,064,018              |
| GOLDMAN SACHS GROUP INC SR UNSECURED 02/19 7.5        | 2/15/2019     | 7.5%        | **   | 372,301                 |
| GOLDMAN SACHS GROUP INC SR UNSECURED 03/20 5.375      | 3/15/2020     | 5.38%       | **   | 4,353,908               |
| GOLDMAN SACHS GROUP INC SR UNSECURED 06/20 6          | 6/15/2020     | 6%          | **   | 10,959,145              |
| GOLDMAN SACHS GROUP INC SR UNSECURED 08/15 3.7        | 8/1/2015      | 3.7%        | **   | 1,122,834               |
|   | 11/23/2015    | 1.6%        | **   | 14,338,701              |

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|   |            |       |    |            |
|---|------------|-------|----|------------|
| GOLDMAN SACHS GROUP INC SR UNSECURED 11/15<br>1.6   |            |       |    |            |
| GOLDMAN SACHS GROUP INC SR UNSECURED 11/18<br>VAR   | 11/15/2018 | 1.33% | ** | 2,423,518  |
| GOLDMAN SACHS GROUP INC SR UNSECURED 06/17<br>VAR   | 6/4/2017   | 1%    | ** | 798,351    |
| GOLDMAN SACHS GROUP INC SR UNSECURED 07/24<br>3.85  | 7/8/2024   | 3.85% | ** | 8,245,808  |
| GOLDMAN SACHS GROUP INC COMMON STOCK<br>USD.01      |            |       | ** | 35,339,279 |
| GOLDMAN SACHS GROUP INC SR UNSECURED 01/16<br>5.35  | 1/15/2016  | 5.35% | ** | 125,222    |
| GOLDMAN SACHS GROUP INC SUBORDINATED 10/37<br>6.75  | 10/1/2037  | 6.75% | ** | 5,482,155  |
| GOLDMAN SACHS GROUP INC SR UNSECURED 01/18<br>5.95  | 1/18/2018  | 5.95% | ** | 12,515,055 |
| GOLDMAN SACHS GROUP INC SR UNSECURED 04/18<br>6.15  | 4/1/2018   | 6.15% | ** | 41,759,599 |
| GOLDMAN SACHS GROUP INC SR UNSECURED 07/21<br>5.25  | 7/27/2021  | 5.25% | ** | 7,708,761  |
| GOLDMAN SACHS GROUP INC SR UNSECURED 01/22<br>5.75  | 1/24/2022  | 5.75% | ** | 7,895,071  |
| GOLDMAN SACHS GROUP INC SR UNSECURED 05/15<br>3.3   | 5/3/2015   | 3.3%  | ** | 2,298,511  |
| GOLDMAN SACHS GROUP INC SR UNSECURED 01/18<br>2.375 | 1/22/2018  | 2.38% | ** | 20,958,544 |
| GOLDMAN SACHS GROUP INC SR UNSECURED 01/23<br>3.625 | 1/22/2023  | 3.63% | ** | 607,573    |
| GOLDMAN SACHS GROUP INC SR UNSECURED 04/18<br>VAR   | 4/30/2018  | 1.43% | ** | 5,058,665  |
| GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 4        | 3/3/2024   | 4%    | ** | 30,853,788 |

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| Security Name                                    | Maturity Date | Coupon Rate | Cost | Fair Value (In Dollars) |
|--|---------------|-------------|------|-------------------------|
| GOLDMAN SACHS CAPITAL II LIMITD GUARA 12/49 VAR  | 12/31/2049    | 4%          | **   | 88,200                  |
| GOLDMAN SACHS GROUP INC SR UNSECURED 02/16 3.625 | 2/7/2016      | 3.63%       | **   | 3,991,366               |
| GOLDMAN SACHS GROUP INC SUBORDINATED 05/36 6.45  | 5/1/2036      | 6.45%       | **   | 199,436                 |
| GOLDMAN SACHS GROUP INC SR UNSECURED 01/19 2.625 | 1/31/2019     | 2.63%       | **   | 408,479                 |
| GOLDMAN SACHS GROUP INC SR UNSECURED 07/18 2.9   | 7/19/2018     | 2.9%        | **   | 7,510,467               |
| GOLDMAN SACHS GROUP INC SR UNSECURED 10/19 2.55  | 10/23/2019    | 2.55%       | **   | 237,131                 |
| GOODRICH PETROLEUM CORP COMMON STOCK USD.2       |               |             | **   | 13,196                  |
| GOOGLE INC CL A COMMON STOCK USD.001             |               |             | **   | 42,276,621              |
| GOOGLE INC CL C COMMON STOCK USD.001             |               |             | **   | 21,681,890              |
| GOVERNMENT NATIONAL MORTGAGE A GNR 2002 31 FW    | 6/16/2031     | 0.56%       | **   | 26,031                  |
| GOVERNMENT NATIONAL MORTGAGE A GNR 2004 19 KE    | 3/16/2034     | 5%          | **   | 392,085                 |
| GOVERNMENT NATIONAL MORTGAGE A GNR 2006 38 FZ    | 9/16/2035     | 0.26%       | **   | 1,075,433               |
| GOVERNMENT NATIONAL MORTGAGE A GNR 2010 H10 FC   | 5/20/2060     | 1.16%       | **   | 4,760,154               |
| GOVERNMENT NATIONAL MORTGAGE A GNR 2010 H20 AF   | 10/20/2060    | 0.49%       | **   | 7,252,921               |
| GOVERNMENT NATIONAL MORTGAGE A GNR 2010 H22 FE   | 5/20/2059     | 0.51%       | **   | 3,973,119               |
| GOVERNMENT NATIONAL MORTGAGE A GNR 2013 H04 BA   | 2/20/2063     | 1.65%       | **   | 350,310                 |
| GOVERNMENT NATIONAL MORTGAGE A GNR 2013 H05 FB   | 2/20/2062     | 0.56%       | **   | 355,380                 |
| GOVERNMENT NATIONAL MORTGAGE A GNR 2011 H09 AF   | 3/20/2061     | 0.66%       | **   | 1,546,069               |
| GOVERNMENT NATIONAL MORTGAGE A GNR 2011 H11 FB   | 4/20/2061     | 0.66%       | **   | 9,114,634               |
| GOVERNMENT NATIONAL MORTGAGE A GNR 2012 84 AB    | 7/16/2033     | 5%          | **   | 1,220,035               |
| GOVERNMENT NATIONAL MORTGAGE A GNR 2007 35 TE    | 6/20/2037     | 6%          | **   | 111,778                 |
| GOVERNMENT NATIONAL MORTGAGE A GNR 2007 70 PE    | 11/20/2037    | 5.5%        | **   | 240,004                 |
| GOVERNMENT PROPERTIES INCOME REIT USD.01         |               |             | **   | 108,492                 |
| GOVERNMENT PROPERTIES IN SR UNSECURED 08/19 3.75 | 8/15/2019     | 3.75%       | **   | 294,393                 |
| GOVERNMENT NATIONAL MORTGAGE A GNR 2009 96 FT    | 10/20/2039    | 0.92%       | **   | 2,040,479               |

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|---|------------|-------|----|-----------|
| GOVERNMENT NATIONAL MORTGAGE A GNR 2009 76<br>CF      | 9/16/2039  | 0.96% | ** | 2,095,379 |
| GOVERNMENT NATIONAL MORTGAGE A GNR 2010 122<br>C      | 11/16/2037 | 2.88% | ** | 531,220   |
| GOVERNMENT NATIONAL MORTGAGE A GNR 2010 14<br>QP      | 12/20/2039 | 6%    | ** | 285,086   |
| GOVERNMENT NATIONAL MORTGAGE A GNR 2010 109<br>CH     | 12/20/2037 | 3%    | ** | 5,235,462 |
| GOVERNMENT NATIONAL MORTGAGE A GNR 2011 48<br>QA      | 8/16/2039  | 5%    | ** | 845,837   |
| GOVERNMENT NATIONAL MORTGAGE A GNR 2011 52<br>NA      | 4/16/2041  | 4%    | ** | 1,015,527 |
| GOVERNMENT NATIONAL MORTGAGE A GNR 2012 59<br>F       | 5/20/2042  | 0.62% | ** | 1,631,018 |
| GOVERNMENT NATIONAL MORTGAGE A GNR 2012 96<br>WP      | 8/16/2042  | 6.5%  | ** | 1,514,858 |
| GOVERNMENT NATIONAL MORTGAGE A GNR 2013 88<br>WA      | 6/20/2030  | 4.99% | ** | 2,361,284 |
| GOVERNMENT NATIONAL MORTGAGE A GNR 2014 134<br>A      | 9/16/2047  | 3.1%  | ** | 2,435,349 |
| GOVERNMENT NATIONAL MORTGAGE A GNR 1999 11<br>ZB      | 4/20/2029  | 6.5%  | ** | 310,997   |
| GRACO INC COMMON STOCK USD1.                          |            |       | ** | 1,844,140 |
| GRAFTECH INTERNATIONAL LTD COMMON STOCK<br>USD.01     |            |       | ** | 46,157    |
| GRAHAM HOLDINGS CO CLASS B COMMON STOCK<br>USD1.0     |            |       | ** | 442,220   |
| GRAND CANYON EDUCATION INC COMMON STOCK<br>USD.01     |            |       | ** | 3,051,564 |
| GRANITE MORTGAGES PLC. GRAN 2003 2 1A3 REGS           | 7/20/2043  | 0.73% | ** | 308,800   |
| GRANITE MORTGAGES PLC. GRAN 2004 3 2A1                | 9/20/2044  | 0.53% | ** | 196,246   |
| GRANITE MASTER ISSUER PLC GRANM 2005 1 A4             | 12/20/2054 | 0.37% | ** | 29,953    |
| GRAY TELEVISION INC COMMON STOCK NPV                  |            |       | ** | 53,950    |
| GREAT LAKES DREDGE + DOCK CO COMMON STOCK<br>USD.0001 |            |       | ** | 52,644    |
| GREAT SOUTHERN BANCORP INC COMMON STOCK<br>USD.01     |            |       | ** | 52,840    |
| GREAT WEST LIFECO INC COMMON STOCK NPV                |            |       | ** | 124,703   |
| GREATBATCH INC COMMON STOCK USD.001                   |            |       | ** | 3,158,651 |

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| Security Name   | Maturity Date | Coupon Rate | Cost | Fair Value (In Dollars) |
|---|---------------|-------------|------|-------------------------|
| GREEN DOT CORP CLASS A COMMON STOCK USD.001           |               |             | **   | 79,809                  |
| GREENPOINT MORTGAGE FUNDING TR GPMF 2005 AR1 A2       | 6/25/2045     | 0.61%       | **   | 1,149,476               |
| GREENPOINT MORTGAGE FUNDING TR GPMF 2006 OH1 A1       | 1/25/2037     | 0.35%       | **   | 2,329,307               |
| GCCFC COMMERCIAL MORTGAGE TRUS GCCFC 2005 GG5 A5      | 4/10/2037     | 5.22%       | **   | 1,010,815               |
| GCCFC COMMERCIAL MORTGAGE TRUS GCCFC 2005 GG5 AM      | 4/10/2037     | 5.28%       | **   | 5,110,032               |
| GREIF INC CL A COMMON STOCK NPV                       |               |             | **   | 106,504                 |
| GREIF INC CL B COMMON STOCK NPV                       |               |             | **   | 80,786                  |
| GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01            |               |             | **   | 211,234                 |
| GROUPON INC COMMON STOCK USD.0001                     |               |             | **   | 100,987                 |
| GRUPO TELEVISIA SA SPON ADR ADR NPV                   |               |             | **   | 197,548                 |
| GUARANTY BANCORP COMMON STOCK USD.001                 |               |             | **   | 31,075                  |
| GUESS? INC COMMON STOCK USD.01                        |               |             | **   | 159,892                 |
| GUIDEWIRE SOFTWARE INC COMMON STOCK USD.0001          |               |             | **   | 786,183                 |
| GULF ISLAND FABRICATION INC COMMON STOCK NPV          |               |             | **   | 29,802                  |
| AMER SPORTS OYJ COMMON STOCK NPV                      |               |             | **   | 589,804                 |
| GULFMARK OFFSHORE INC CL A COMMON STOCK USD.01        |               |             | **   | 998,778                 |
| HCA INC COMPANY GUAR 01/15 6.375                      | 1/15/2015     | 6.38%       | **   | 300,000                 |
| HCA HOLDINGS INC COMMON STOCK USD.01                  |               |             | **   | 9,787,290               |
| HCC INSURANCE HOLDINGS INC COMMON STOCK USD1.         |               |             | **   | 4,717,360               |
| HCP INC SR UNSECURED 01/18 6.7                        | 1/30/2018     | 6.7%        | **   | 6,257,871               |
| HCP INC SR UNSECURED 02/16 3.75                       | 2/1/2016      | 3.75%       | **   | 2,276,451               |
| HCP INC SR UNSECURED 02/19 3.75                       | 2/1/2019      | 3.75%       | **   | 104,955                 |
| HCP INC SR UNSECURED 02/20 2.625                      | 2/1/2020      | 2.63%       | **   | 67,294                  |
| HCP INC SR UNSECURED 11/23 4.25                       | 11/15/2023    | 4.25%       | **   | 85,150                  |
| HCP INC SR UNSECURED 08/24 3.875                      | 8/15/2024     | 3.88%       | **   | 90,408                  |
| HLSS SERVICER ADVANCE RECEIVAB HSART 2013 T1 A2 144A  | 1/16/2046     | 1.5%        | **   | 139,888                 |
| HLSS SERVICER ADVANCE RECEIVAB HSART 2013 T2 A2 144A  | 5/16/2044     | 1.15%       | **   | 839,160                 |
| HLSS SERVICER ADVANCE RECEIVAB HSART 2014 T1 AT1 144A | 1/17/2045     | 1.24%       | **   | 431,000                 |
| HLSS SERVICER ADVANCE RECEIVAB HSART 2014 T2 AT2 144A | 1/15/2047     | 2.22%       | **   | 664,136                 |
| HMS HOLDINGS CORP COMMON STOCK USD.01                 |               |             | **   | 2,934,232               |
| EQUITY COMMONWEALTH SR UNSECURED 06/17 6.25           | 6/15/2017     | 6.25%       | **   | 107,750                 |
| EQUITY COMMONWEALTH SR UNSECURED 01/18 6.65           | 1/15/2018     | 6.65%       | **   | 82,411                  |
| HSBC HOLDINGS PLC SUBORDINATED 05/32 7.625            | 5/17/2032     | 7.63%       | **   | 1,374,656               |
| HSBC HOLDINGS PLC SR UNSECURED 04/21 5.1              | 4/5/2021      | 5.1%        | **   | 2,645,131               |
| HSBC HOLDINGS PLC SR UNSECURED 01/22 4.875            | 1/14/2022     | 4.88%       | **   | 3,265,922               |



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|--|------------|-------|----|------------|
| HSBC HOLDINGS PLC SR UNSECURED 03/22 4     | 3/30/2022  | 4%    | ** | 292,681    |
| HSBC HOLDINGS PLC SUBORDINATED 03/24 4.25  | 3/14/2024  | 4.25% | ** | 1,508,844  |
| HSBC USA INC SR UNSECURED 02/15 2.375      | 2/13/2015  | 2.38% | ** | 4,509,041  |
| HSBC USA INC SR UNSECURED 01/18 1.625      | 1/16/2018  | 1.63% | ** | 159,384    |
| HSBC USA INC SR UNSECURED 09/18 2.625      | 9/24/2018  | 2.63% | ** | 1,538,517  |
| HSBC USA INC SR UNSECURED 11/17 1.5        | 11/13/2017 | 1.5%  | ** | 3,091,878  |
| HSBC FINANCE CORP SR UNSECURED 06/15 5     | 6/30/2015  | 5%    | ** | 4,743,814  |
| HSBC FINANCE CORP SUBORDINATED 01/21 6.676 | 1/15/2021  | 6.68% | ** | 3,648,352  |
| HSBC BANK USA SUBORDINATED 11/34 5.875     | 11/1/2034  | 5.88% | ** | 124,926    |
| HSBC BANK USA SUBORDINATED 08/17 6         | 8/9/2017   | 6%    | ** | 16,582,530 |
| HSBC BANK USA NA SUBORDINATED 08/20 4.875  | 8/24/2020  | 4.88% | ** | 402,883    |
| H+R REAL ESTATE INV REIT UTS REIT NPV      |            |       | ** | 80,673     |
| HACKETT GROUP INC/THE COMMON STOCK USD.001 |            |       | ** | 25,227     |

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| Security Name                                    | Maturity Date | Coupon Rate | Cost | Fair Value (In Dollars) |
|--|---------------|-------------|------|-------------------------|
| HAEMONETICS CORP/MASS COMMON STOCK USD.01        |               |             | **   | 22,078                  |
| HALCON RESOURCES CORP COMMON STOCK USD.0001      |               |             | **   | 48,532                  |
| LVMH MOET HENNESSY LOUIS VUI COMMON STOCK EUR.3  |               |             | **   | 5,796,415               |
| HALLIBURTON CO SR UNSECURED 11/21 3.25           | 11/15/2021    | 3.25%       | **   | 66,168                  |
| HALLIBURTON CO SR UNSECURED 08/16 1              | 8/1/2016      | 1%          | **   | 2,097,911               |
| HALLIBURTON CO SR UNSECURED 08/18 2              | 8/1/2018      | 2%          | **   | 1,493,523               |
| HALLIBURTON COMPANY SR UNSECURED 08/23 3.5       | 8/1/2023      | 3.5%        | **   | 1,256,323               |
| HALLMARK FINL SERVICES INC COMMON STOCK USD.18   |               |             | **   | 23,539                  |
| BEFIMMO REIT NPV                                 |               |             | **   | 376,016                 |
| HANCOCK HOLDING CO COMMON STOCK USD3.33          |               |             | **   | 251,740                 |
| HANESBRANDS INC COMMON STOCK USD.01              |               |             | **   | 2,344,020               |
| HANGER INC COMMON STOCK USD.01                   |               |             | **   | 51,618                  |
| HANMI FINANCIAL CORPORATION COMMON STOCK USD.001 |               |             | **   | 69,290                  |
| HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01 |               |             | **   | 3,427,069               |
| BANCA POPOL EMILIA ROMAGNA COMMON STOCK EUR3.    |               |             | **   | 398,098                 |
| HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2003 1 A    | 5/19/2033     | 2.48%       | **   | 25,834                  |
| HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2005 4 4A   | 7/19/2035     | 2.71%       | **   | 1,241,031               |
| HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2005 9 2A1A | 6/20/2035     | 0.51%       | **   | 3,431,370               |
| HARDINGE INC COMMON STOCK USD.01                 |               |             | **   | 13,434                  |
| HARLEY DAVIDSON MOTORCYCLE TRU HDMOT 2012 1 A4   | 2/15/2018     | 0.91%       | **   | 2,219,882               |
| HARMONIC INC COMMON STOCK USD.001                |               |             | **   | 65,382                  |
| REED ELSEVIER NV COMMON STOCK EUR.07             |               |             | **   | 1,541,203               |
| HARTE HANKS INC COMMON STOCK USD1.               |               |             | **   | 44,428                  |
| THALES SA COMMON STOCK EUR3.                     |               |             | **   | 625,206                 |
| HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01  |               |             | **   | 2,739,033               |
| HARTFORD FINL SVCS GRP SR UNSECURED 03/20 5.5    | 3/30/2020     | 5.5%        | **   | 2,056,760               |
| HARVARD BIOSCIENCE INC COMMON STOCK USD.01       |               |             | **   | 18,598                  |
| CARLSBERG AS B COMMON STOCK DKK20.               |               |             | **   | 1,677,813               |
| HASBRO INC COMMON STOCK USD.5                    |               |             | **   | 2,313,924               |
| HAVERTY FURNITURE COMMON STOCK USD1.             |               |             | **   | 38,341                  |
| INGENICO COMMON STOCK EUR1.                      |               |             | **   | 974,810                 |
| HAWAIIAN HOLDINGS INC COMMON STOCK USD.01        |               |             | **   | 136,163                 |
| HAWAIIAN TELCOM HOLDCO INC COMMON STOCK USD.01   |               |             | **   | 31,071                  |
| HAWKINS INC COMMON STOCK USD.05                  |               |             | **   | 44,413                  |
| HCP INC SR UNSECURED 01/17 6                     | 1/30/2017     | 6%          | **   | 218,226                 |

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|   |           |       |    |            |
|---|-----------|-------|----|------------|
| HEALTHSOUTH CORP W/D COMMON STOCK USD.01          |           |       | ** | 2,174,528  |
| HEALTHCARE REALTY TRUST INC REIT USD.01           |           |       | ** | 179,219    |
| HEADWATERS INC COMMON STOCK USD.001               |           |       | ** | 464,918    |
| HEALTH CARE REIT INC SR UNSECURED 03/16 3.625     | 3/15/2016 | 3.63% | ** | 2,831,376  |
| HEALTH CARE REIT INC SR UNSECURED 01/22 5.25      | 1/15/2022 | 5.25% | ** | 83,339     |
| HEALTH CARE REIT INC SR UNSECURED 03/18 2.25      | 3/15/2018 | 2.25% | ** | 7,245,058  |
| HEALTHWAYS INC COMMON STOCK USD.001               |           |       | ** | 61,131     |
| HEALTHCARE TRUST OF AME CL A REIT USD.01          |           |       | ** | 189,146    |
| HEARTLAND FINANCIAL USA INC COMMON STOCK USD1.    |           |       | ** | 52,764     |
| HEARTLAND PAYMENT SYSTEMS IN COMMON STOCK USD.001 |           |       | ** | 10,552,944 |
| HEARTWARE INTERNATIONAL INC COMMON STOCK USD.001  |           |       | ** | 1,644,832  |
| HECLA MINING CO COMMON STOCK USD.25               |           |       | ** | 65,202     |
| HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01     |           |       | ** | 42,527     |

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| Security Name                                     | Maturity Date | Coupon Rate | Cost | Fair Value (In Dollars) |
|---|---------------|-------------|------|-------------------------|
| HEINEKEN NV SR UNSECURED 144A 04/22 3.4           | 4/1/2022      | 3.4%        | **   | 41,128                  |
| HEINEKEN NV SR UNSECURED 144A 10/15 0.8           | 10/1/2015     | 0.8%        | **   | 4,289,778               |
| HELIX ENERGY SOLUTIONS GROUP COMMON STOCK NPV     |               |             | **   | 3,677,542               |
| HELMERICH + PAYNE COMMON STOCK USD.1              |               |             | **   | 1,213,560               |
| HEMISPHERE MEDIA GROUP INC COMMON STOCK USD.0001  |               |             | **   | 16,593                  |
| AP MOELLER MAERSK A/S B COMMON STOCK DKK1000.     |               |             | **   | 174,884                 |
| JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01   |               |             | **   | 5,250,830               |
| HERITAGE COMMERCE CORP COMMON STOCK NPV           |               |             | **   | 22,622                  |
| HERITAGE FINANCIAL CORP COMMON STOCK NPV          |               |             | **   | 53,966                  |
| HERITAGE CRYSTAL CLEAN INC COMMON STOCK USD.01    |               |             | **   | 22,749                  |
| HERITAGE FINANCIAL GROUP INC COMMON STOCK USD.01  |               |             | **   | 23,880                  |
| HERSHA HOSPITALITY TRUST REIT USD.01              |               |             | **   | 96,557                  |
| HERTZ VEHICLE FINANCING LLC HERTZ 2013 1A A2 144A | 8/25/2019     | 1.83%       | **   | 1,282,791               |
| HESS CORP SR UNSECURED 02/19 8.125                | 2/15/2019     | 8.13%       | **   | 1,356,363               |
| HESS CORP SR UNSECURED 06/17 1.3                  | 6/15/2017     | 1.3%        | **   | 3,208,953               |
| HEWLETT PACKARD CO COMMON STOCK USD.01            |               |             | **   | 41,899,937              |
| HEWLETT PACKARD CO SR UNSECURED 09/15 2.125       | 9/13/2015     | 2.13%       | **   | 705,495                 |
| HEWLETT PACKARD CO SR UNSECURED 06/21 4.3         | 6/1/2021      | 4.3%        | **   | 858,118                 |
| HEWLETT PACKARD CO SR UNSECURED 12/21 4.65        | 12/9/2021     | 4.65%       | **   | 170,252                 |
| HIGHWOODS PROPERTIES INC REIT USD.01              |               |             | **   | 5,075,595               |
| HILL INTERNATIONAL INC COMMON STOCK USD.0001      |               |             | **   | 12,595                  |
| HILLTOP HOLDINGS INC COMMON STOCK USD.01          |               |             | **   | 173,804                 |
| HILTON USA TRUST HILT 2013 HLT AFX 144A           | 11/5/2030     | 2.66%       | **   | 15,724,804              |
| FRESENIUS SE + CO KGAA COMMON STOCK NPV           |               |             | **   | 172,658                 |
| UNITED INTERNET AG REG SHARE COMMON STOCK NPV     |               |             | **   | 1,321,436               |
| FUCHS PETROLUB SE PEF PREFERENCE                  |               |             | **   | 149,068                 |
| HOME BANCSHARES INC COMMON STOCK USD.01           |               |             | **   | 2,990,398               |
| HOME BANCORP INC COMMON STOCK USD.01              |               |             | **   | 16,448                  |
| HOME DEPOT INC SR UNSECURED 03/16 5.4             | 3/1/2016      | 5.4%        | **   | 126,638                 |
| HOME DEPOT INC SR UNSECURED 04/21 4.4             | 4/1/2021      | 4.4%        | **   | 94,561                  |
| HOME DEPOT INC SR UNSECURED 02/24 3.75            | 2/15/2024     | 3.75%       | **   | 603,474                 |
| HOME PROPERTIES INC REIT USD.01                   |               |             | **   | 255,512                 |
| HOMESTAR MORTGAGE ACCEPTANCE C HMIC 2004 4 A3     | 9/25/2034     | 0.72%       | **   | 152,165                 |
| HOMESTREET INC COMMON STOCK                       |               |             | **   | 26,759                  |
| HOMETRUST BANCSHARES INC COMMON STOCK             |               |             | **   | 35,852                  |
| HON HAI PRECISION GDR REG S GDR                   |               |             | **   | 12,421                  |
| HONDA MOTOR CO LTD SPONS ADR ADR                  | 1/15/2016     | 0.54%       | **   | 2,228,984               |
|   |               |             | **   | 469,970                 |

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|   |            |       |    |            |
|---|------------|-------|----|------------|
| HONDA AUTO RECEIVABLES OWNER T HAROT 2013 3<br>A2 |            |       |    |            |
| HONDA AUTO RECEIVABLES OWNER T HAROT 2013 3<br>A4 | 9/16/2019  | 1.13% | ** | 8,596,317  |
| HONDA AUTO RECEIVABLES OWNER T HAROT 2012 2<br>A3 | 2/16/2016  | 0.7%  | ** | 1,350,931  |
| HONDA AUTO RECEIVABLES OWNER T HAROT 2014 1<br>A2 | 9/21/2016  | 0.41% | ** | 4,406,734  |
| HONDA AUTO RECEIVABLES OWNER T HAROT 2012 1<br>A3 | 1/15/2016  | 0.77% | ** | 126,682    |
| HONDA AUTO RECEIVABLES OWNER T HAROT 2012 1<br>A4 | 4/16/2018  | 0.97% | ** | 450,723    |
| HONDA AUTO RECEIVABLES OWNER T HAROT 2013 1<br>A3 | 11/21/2016 | 0.48% | ** | 1,957,179  |
| HONDA AUTO RECEIVABLES OWNER T HAROT 2013 2<br>A4 | 6/17/2019  | 0.66% | ** | 1,524,740  |
| HONDA AUTO RECEIVABLES OWNER T HAROT 2014 2<br>A2 | 9/19/2016  | 0.39% | ** | 7,295,781  |
| HONDA AUTO RECEIVABLES OWNER T HAROT 2014 2<br>A3 | 3/19/2018  | 0.77% | ** | 2,247,032  |
| HONEYWELL INTERNATIONAL INC COMMON STOCK<br>USD1. |            |       | ** | 36,762,367 |

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| Security Name                                       | Maturity Date | Coupon Rate | Cost | Fair Value (In Dollars) |
|---|---------------|-------------|------|-------------------------|
| HONEYWELL INTERNATIONAL SR UNSECURED 03/18 5.3      | 3/1/2018      | 5.3%        | **   | 277,319                 |
| HONOLULU CITY CNTY HI HON 11/21 FIXED 2.412         | 11/1/2021     | 2.41%       | **   | 2,786,924               |
| HONOLULU CITY CNTY HI HON 11/21 FIXED 2.412         | 11/1/2021     | 2.41%       | **   | 3,003,540               |
| HONOLULU CITY CNTY HI HON 11/22 FIXED 2.512         | 11/1/2022     | 2.51%       | **   | 3,892,878               |
| HONOLULU CITY CNTY HI HON 11/23 FIXED 2.812         | 11/1/2023     | 2.81%       | **   | 5,413,986               |
| HOOKER FURNITURE CORP COMMON STOCK NPV              |               |             | **   | 19,351                  |
| HORACE MANN EDUCATORS COMMON STOCK USD.001          |               |             | **   | 136,038                 |
| HORIZON BANCORP INDIANA COMMON STOCK NPV            |               |             | **   | 24,101                  |
| HORNBECK OFFSHORE SERVICES COMMON STOCK USD.01      |               |             | **   | 81,902                  |
| HORTONWORKS INC COMMON STOCK USD.0001               |               |             | **   | 531,307                 |
| HOSPIRA INC COMMON STOCK USD.01                     |               |             | **   | 2,236,238               |
| HOSPIRA INC SR UNSECURED 03/17 6.05                 | 3/30/2017     | 6.05%       | **   | 188,679                 |
| HOSPITALITY PROPERTIES TRUST REIT USD.01            |               |             | **   | 314,557                 |
| HOUSTON WIRE + CABLE CO COMMON STOCK USD.001        |               |             | **   | 20,817                  |
| HSBC BANK PLC SR UNSECURED 144A 05/16 3.1           | 5/24/2016     | 3.1%        | **   | 4,439,694               |
| HUB GROUP INC CL A COMMON STOCK USD.01              |               |             | **   | 117,096                 |
| HUMANA INC COMMON STOCK USD.166                     |               |             | **   | 2,843,874               |
| HUMANA INC. SR UNSECURED 08/18 6.3                  | 8/1/2018      | 6.3%        | **   | 783,596                 |
| HUMANA INC SR UNSECURED 06/18 7.2                   | 6/15/2018     | 7.2%        | **   | 11,682                  |
| HUMANA INC SR UNSECURED 12/22 3.15                  | 12/1/2022     | 3.15%       | **   | 2,586,491               |
| HUNTINGTON AUTO TRUST HUNT 2012 1 A3                | 9/15/2016     | 0.81%       | **   | 227,249                 |
| HUNTINGTON AUTO TRUST HUNT 2012 2 A3                | 4/17/2017     | 0.51%       | **   | 1,531,278               |
| HUNTINGTON AUTO TRUST HUNT 2012 2 B                 | 2/15/2018     | 1.07%       | **   | 1,246,825               |
| HUNTSMAN CORP COMMON STOCK USD.01                   |               |             | **   | 537,039                 |
| HURCO COMPANIES INC COMMON STOCK NPV                |               |             | **   | 24,443                  |
| HURON CONSULTING GROUP INC COMMON STOCK USD.01      |               |             | **   | 10,953,958              |
| HYDRO QUEBEC LOCAL GOVT G 01/22 8.4                 | 1/15/2022     | 8.4%        | **   | 188,362                 |
| HYDRO QUEBEC LOCAL GOVT G 07/24 8.05                | 7/7/2024      | 8.05%       | **   | 245,820                 |
| HYUNDAI AUTO RECEIVABLES TRUST HART 2012 A A4       | 12/15/2016    | 0.95%       | **   | 775,201                 |
| HYUNDAI AUTO RECEIVABLES TRUST HART 2013 A A3       | 7/17/2017     | 0.56%       | **   | 2,433,614               |
| HYUNDAI AUTO RECEIVABLES TRUST HART 2013 A A4       | 9/17/2018     | 0.75%       | **   | 998,316                 |
| HYUNDAI AUTO RECEIVABLES TRUST HART 2013 B A3       | 9/15/2017     | 0.71%       | **   | 7,043,582               |
| HYUNDAI AUTO LEASE SECURITIZAT HALST 2013 B A2 144A | 3/15/2016     | 0.75%       | **   | 3,521,688               |
| HYUNDAI AUTO RECEIVABLES TRUST HART 2013 C A3       | 2/15/2018     | 1.01%       | **   | 8,133,316               |
| HYUNDAI AUTO RECEIVABLES TRUST HART 2013 C A4       | 3/15/2019     | 1.55%       | **   | 502,153                 |

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|--|------------|-------|----|------------|
| HYUNDAI AUTO RECEIVABLES TRUST HART 2013 C B             | 3/15/2019  | 2.1%  | ** | 534,055    |
| HYUNDAI AUTO RECEIVABLES TRUST HART 2014 A<br>A4         | 8/15/2019  | 1.32% | ** | 11,377,097 |
| HYUNDAI AUTO LEASE SECURITIZAT HALST 2014 A<br>A2 144A   | 7/15/2016  | 0.52% | ** | 3,984,533  |
| HYUNDAI AUTO RECEIVABLES TRUST HART 2014 B<br>A4         | 11/15/2019 | 1.46% | ** | 992,719    |
| HYUNDAI AUTO LEASE SECURITIZAT HALST 2014 B<br>A2 144A   | 2/15/2017  | 0.61% | ** | 11,581,463 |
| HYSTER YALE MATERIALS COMMON STOCK USD.01                |            |       | ** | 75,030     |
| HYUNDAI AUTO RECEIVABLES TRUST HART 2011 C<br>A4         | 2/15/2018  | 1.3%  | ** | 359,359    |
| HYUNDAI CAPITAL AMERICA SR UNSECURED 144A<br>10/15 1.625 | 10/2/2015  | 1.63% | ** | 2,409,845  |
| HYUNDAI AUTO RECEIVABLES TRUST HART 2010 B<br>A4         | 3/15/2017  | 1.63% | ** | 360,701    |
| HYUNDAI CAPITAL AUTO FUNDING L HCAF 2010 8A A<br>144A    | 9/20/2016  | 1.15% | ** | 9,818      |
| ICF INTERNATIONAL INC COMMON STOCK USD.001               |            |       | ** | 84,009     |
| ICU MEDICAL INC COMMON STOCK USD.1                       |            |       | ** | 125,880    |
| IGM FINANCIAL INC COMMON STOCK NPV                       |            |       | ** | 35,984     |

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| Security Name  | Maturity Date | Coupon Rate | Cost | Fair Value (In Dollars) |
|--|---------------|-------------|------|-------------------------|
| IMS HEALTH HOLDINGS INC COMMON STOCK USD.01            |               |             | **   | 2,334,778               |
| KBC GROEP NV COMMON STOCK NPV                          |               |             | **   | 214,412                 |
| ING BANK NV SR UNSECURED 144A 03/17 3.75               | 3/7/2017      | 3.75%       | **   | 2,720,905               |
| ING BANK NV SR UNSECURED 144A 09/15 2                  | 9/25/2015     | 2%          | **   | 10,128,470              |
| IPG PHOTONICS CORP COMMON STOCK USD.0001               |               |             | **   | 3,007,663               |
| IPC HEALTHCARE INC COMMON STOCK USD.001                |               |             | **   | 70,533                  |
| ING BANK NV SR UNSECURED 144A 09/15 3                  | 9/1/2015      | 3%          | **   | 3,548,860               |
| IPIC GMTN LTD COMPANY GUAR 144A 11/15 3.125            | 11/15/2015    | 3.13%       | **   | 70,969                  |
| ING BANK NV COVERED REGS 12/22 2.625                   | 12/5/2022     | 2.63%       | **   | 4,331,553               |
| IBERIABANK CORP COMMON STOCK USD1.                     |               |             | **   | 5,544,805               |
| ICICI BANK LTD SPON ADR ADR                            |               |             | **   | 161,700                 |
| HANNOVER RUECK SE COMMON STOCK NPV                     |               |             | **   | 683,103                 |
| IGATE CORP COMMON STOCK USD.01                         |               |             | **   | 3,186,036               |
| IHS INC CLASS A COMMON STOCK USD.01                    |               |             | **   | 1,195,740               |
| IKANG HEALTHCARE GROUP ADR ADR USD.01                  |               |             | **   | 142,248                 |
| ILLINOIS TOOL WORKS COMMON STOCK USD.01                |               |             | **   | 2,485,023               |
| ILLUMINA INC COMMON STOCK USD.01                       |               |             | **   | 7,733,902               |
| IMATION CORP COMMON STOCK USD.01                       |               |             | **   | 14,372                  |
| IMAX CORP COMMON STOCK NPV                             |               |             | **   | 2,773,893               |
| WARTSILA OYJ ABP COMMON STOCK NPV                      |               |             | **   | 223,686                 |
| IMPAC CMB TRUST IMM 2004 6 1A2                         | 10/25/2034    | 0.95%       | **   | 1,886,948               |
| IMPAC CMB TRUST IMM 2004 9 1A1                         | 1/25/2035     | 0.93%       | **   | 394,762                 |
| IMPAC CMB TRUST IMM 2007 A M1                          | 5/25/2037     | 0.57%       | **   | 3,602,384               |
| IMPAC SECURED ASSETS CORP. IMSA 2006 2 2A1             | 8/25/2036     | 0.52%       | **   | 222,940                 |
| IMPERIAL HOLDINGS INC COMMON STOCK USD.01              |               |             | **   | 14,031                  |
| IMPERIAL OIL LTD COMMON STOCK NPV                      |               |             | **   | 302,482                 |
| IMPERIAL TOBACCO FINANCE COMPANY GUAR 144A 02/18 2.05  | 2/11/2018     | 2.05%       | **   | 1,024,229               |
| IMPERIAL TOBACCO GR SPON ADR ADR                       |               |             | **   | 1,100,575               |
| INCYTE CORP COMMON STOCK USD.001                       |               |             | **   | 5,906,703               |
| INDEPENDENCE HOLDING CO COMMON STOCK USD1.             |               |             | **   | 24,301                  |
| INDEPENDENT BANK CORP/MA COMMON STOCK USD.01           |               |             | **   | 100,903                 |
| INDEPENDENT BANK GROUP INC COMMON STOCK USD.01         |               |             | **   | 56,051                  |
| LAGARDERE SCA COMMON STOCK EUR6.1                      |               |             | **   | 1,027,501               |
| INDIANA MICHIGAN POWER SR UNSECURED 03/23 3.2          | 3/15/2023     | 3.2%        | **   | 90,489                  |
| GEA GROUP AG COMMON STOCK NPV                          |               |             | **   | 347,970                 |
| DEUTZ AG COMMON STOCK NPV                              |               |             | **   | 429,326                 |
| INDUSTRIAL BANK OF KOREA SR UNSECURED 144A 07/17 2.375 | 7/17/2017     | 2.38%       | **   | 1,316,692               |
| INFORMATICA CORP COMMON STOCK USD.001                  |               |             | **   | 5,525,380               |
| INFOSYS LTD SP ADR ADR                                 |               |             | **   | 906,048                 |
| INGERSOLL RAND GL HLD CO COMPANY GUAR 08/18 6.875      | 8/15/2018     | 6.88%       | **   | 1,288,561               |
| INGERSOLL RAND GL HLD CO COMPANY GUAR 06/23 4.25       | 6/15/2023     | 4.25%       | **   | 569,215                 |



|   |    |           |
|---|----|-----------|
| INGLES MARKETS INC CLASS A COMMON STOCK<br>USD.05 | ** | 53,224    |
| INGRAM MICRO INC CL A COMMON STOCK USD.01         | ** | 430,631   |
| INGREDION INC COMMON STOCK USD.01                 | ** | 617,381   |
| MEDIOBANCA SPA COMMON STOCK EUR.5                 | ** | 738,504   |
| INSIGHT ENTERPRISES INC COMMON STOCK USD.01       | ** | 95,534    |
| INNOSPEC INC COMMON STOCK USD.01                  | ** | 100,644   |
| INPHI CORP COMMON STOCK                           | ** | 3,243,480 |

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| Security Name                                      | Maturity Date | Coupon Rate | Cost | Fair Value (In Dollars) |
|--|---------------|-------------|------|-------------------------|
| INNERWORKINGS INC COMMON STOCK USD.0001            |               |             | **   | 41,521                  |
| INNOFOS HOLDINGS INC COMMON STOCK USD.001          |               |             | **   | 125,784                 |
| INSTEEL INDUSTRIES INC COMMON STOCK NPV            |               |             | **   | 43,505                  |
| INSULET CORP COMMON STOCK USD.001                  |               |             | **   | 3,010,389               |
| INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01   |               |             | **   | 13,069                  |
| INTEGRATED SILICON SOLUTION COMMON STOCK USD.0001  |               |             | **   | 52,643                  |
| INTEL CORP COMMON STOCK USD.001                    |               |             | **   | 52,619,883              |
| INTEL CORP SR UNSECURED 10/16 1.95                 | 10/1/2016     | 1.95%       | **   | 509,699                 |
| INTEL CORP SR UNSECURED 10/21 3.3                  | 10/1/2021     | 3.3%        | **   | 62,918                  |
| INTEL CORP SR UNSECURED 12/17 1.35                 | 12/15/2017    | 1.35%       | **   | 5,554,856               |
| INTER PARFUMS INC COMMON STOCK USD.001             |               |             | **   | 73,154                  |
| INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01   |               |             | **   | 555,234                 |
| INTERFACE INC COMMON STOCK USD.1                   |               |             | **   | 1,503,332               |
| INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01   |               |             | **   | 26,577,948              |
| INTERCONTINENTALEXCHANGE COMPANY GUAR 10/23 4      | 10/15/2023    | 4%          | **   | 5,328,337               |
| INTERCONTINENTALEXCHANGE COMPANY GUAR 10/18 2.5    | 10/15/2018    | 2.5%        | **   | 231,136                 |
| MICHELIN (CGDE) COMMON STOCK EUR2.                 |               |             | **   | 788,939                 |
| INTERNAP CORP COMMON STOCK USD.001                 |               |             | **   | 42,427                  |
| INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.    |               |             | **   | 176,809                 |
| INTL BUSINESS MACHINES CORP COMMON STOCK USD.2     |               |             | **   | 11,743,245              |
| IBM CORP SR UNSECURED 11/19 8.375                  | 11/1/2019     | 8.38%       | **   | 1,542,405               |
| IBM CORP SR UNSECURED 11/39 5.6                    | 11/30/2039    | 5.6%        | **   | 67,635                  |
| IBM CORP SR UNSECURED 01/16 2                      | 1/5/2016      | 2%          | **   | 162,348                 |
| IBM CORP SR UNSECURED 07/16 1.95                   | 7/22/2016     | 1.95%       | **   | 2,504,267               |
| IBM CORP SR UNSECURED 02/17 1.25                   | 2/6/2017      | 1.25%       | **   | 4,262,006               |
| IBM CORP SR UNSECURED 06/42 4                      | 6/20/2042     | 4%          | **   | 107,542                 |
| INTL LEASE FINANCE CORP SR UNSECURED 09/15 8.625   | 9/15/2015     | 8.63%       | **   | 1,980,750               |
| INTL LEASE FINANCE CORP SR SECURED 144A 09/16 6.75 | 9/1/2016      | 6.75%       | **   | 1,533,600               |
| INTL LEASE FINANCE CORP SR UNSECURED 03/17 8.75    | 3/15/2017     | 8.75%       | **   | 110,750                 |
| INTL LEASE FINANCE CORP SR UNSECURED 04/15 4.875   | 4/1/2015      | 4.88%       | **   | 100,725                 |
| INTERNATIONAL PAPER CO SR UNSECURED 06/18 7.95     | 6/15/2018     | 7.95%       | **   | 1,231,965               |
| INTERNATIONAL PAPER CO SR UNSECURED 02/22 4.75     | 2/15/2022     | 4.75%       | **   | 1,565,574               |
| INTL RECTIFIER CORP COMMON STOCK USD1.             |               |             | **   | 1,676,997               |
| INTL SHIPHOLDING CORP COMMON STOCK USD1.           |               |             | **   | 10,683                  |
| INTL SPEEDWAY CORP CL A COMMON STOCK USD.01        |               |             | **   | 84,347                  |
|  |               |             | **   | 2,301,316               |

|  |           |       |    |  |            |
|--|-----------|-------|----|--|------------|
| INTERPUBLIC GROUP OF COS INC COMMON STOCK<br>USD.1   |           |       |    |  |            |
| INTERSIL CORP A COMMON STOCK USD.01                  |           |       | ** |  | 180,947    |
| INTERVAL LEISURE GROUP COMMON STOCK USD.01           |           |       | ** |  | 8,774      |
| INTEVAC INC COMMON STOCK NPV                         |           |       | ** |  | 18,314     |
| INTESA SANPAOLO SPA SR UNSECURED 144A 08/15<br>3.625 | 8/12/2015 | 3.63% | ** |  | 1,783,771  |
| INTESA SANPAOLO SPA COMPANY GUAR 01/16 3.125         | 1/15/2016 | 3.13% | ** |  | 1,462,759  |
| INTESA SANPAOLO SPA COMPANY GUAR 01/17 2.375         | 1/13/2017 | 2.38% | ** |  | 14,069,078 |
| INTESA SANPAOLO SPA SUBORDINATED 144A 06/24<br>5.017 | 6/26/2024 | 5.02% | ** |  | 7,385,619  |
| INTESA SANPAOLO NEW YORK CERT OF DEPO 04/15<br>1.65  | 4/7/2015  | 1.65% | ** |  | 1,402,598  |
| INTESA SANPAOLO NEW YORK CERT OF DEPO 04/16<br>VAR   | 4/11/2016 | 1.61% | ** |  | 4,908,570  |
| INTL FCSTONE INC COMMON STOCK USD.01                 |           |       | ** |  | 35,833     |
| INTRALINKS HOLDINGS INC COMMON STOCK<br>USD.001      |           |       | ** |  | 1,910,489  |
| INTUIT INC COMMON STOCK USD.01                       |           |       | ** |  | 41,230,134 |

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| Security Name   | Maturity Date | Coupon Rate | Cost | Fair Value (In Dollars) |
|---|---------------|-------------|------|-------------------------|
| INTUIT INC SR UNSECURED 03/17 5.75                    | 3/15/2017     | 5.75%       | **   | 1,230,887               |
| INVACARE CORP COMMON STOCK USD.25                     |               |             | **   | 53,247                  |
| INTREPID POTASH INC COMMON STOCK USD.001              |               |             | **   | 93,898                  |
| INVENSENSE INC COMMON STOCK USD.001                   |               |             | **   | 2,070,548               |
| OC OERLIKON CORP AG REG COMMON STOCK CHF1.0           |               |             | **   | 523,197                 |
| INVESTMENT TECHNOLOGY GROUP COMMON STOCK USD.01       |               |             | **   | 72,558                  |
| INVESTORS REAL ESTATE TRUST REIT NPV                  |               |             | **   | 62,803                  |
| DEUTSCHE POST AG REG COMMON STOCK NPV                 |               |             | **   | 944,467                 |
| INVESTORS TITLE CO COMMON STOCK NPV                   |               |             | **   | 14,834                  |
| ION GEOPHYSICAL CORP COMMON STOCK USD.01              |               |             | **   | 30,159                  |
| IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001       |               |             | **   | 90,938                  |
| IROBOT CORP COMMON STOCK USD.01                       |               |             | **   | 77,946                  |
| IRONWOOD PHARMACEUTICALS INC COMMON STOCK USD.001     |               |             | **   | 1,841,617               |
| ITAU UNIBANCO H SPON PRF ADR ADR NPV                  |               |             | **   | 3,017,175               |
| ITAU UNIBANCO HLDG SA/KY SUBORDINATED 144A 03/22 5.65 | 3/19/2022     | 5.65%       | **   | 1,468,125               |
| ITC HOLDINGS CORP COMMON STOCK NPV                    |               |             | **   | 2,421,757               |
| IXYS CORPORATION COMMON STOCK USD.01                  |               |             | **   | 40,030                  |
| J + J SNACK FOODS CORP COMMON STOCK NPV               |               |             | **   | 5,029,525               |
| 321 HENDERSON RECEIVABLES LLC HENDR 2010 3A A 144A    | 12/15/2048    | 3.82%       | **   | 2,494,906               |
| JPMORGAN CHASE + CO SR UNSECURED 10/15 1.1            | 10/15/2015    | 1.1%        | **   | 9,016,182               |
| JPMORGAN CHASE + CO SR UNSECURED 02/16 VAR            | 2/26/2016     | 0.85%       | **   | 3,406,732               |
| JPMORGAN CHASE + CO SR UNSECURED 02/17 1.35           | 2/15/2017     | 1.35%       | **   | 7,842,827               |
| JPMORGAN CHASE + CO SR UNSECURED 02/17 VAR            | 2/15/2017     | 0.75%       | **   | 22,742,430              |
| JPMORGAN CHASE + CO UNSECURED 04/18 VAR               | 4/25/2018     | 0.78%       | **   | 6,584,866               |
| JP MORGAN MORTGAGE TRUST JPMMT 2004 A3 1A1            | 7/25/2034     | 2.35%       | **   | 684,679                 |
| JP MORGAN MORTGAGE TRUST JPMMT 2005 A1 6T1            | 2/25/2035     | 2.64%       | **   | 611,307                 |
| JPMORGAN CHASE + CO COMMON STOCK USD1.0               |               |             | **   | 32,994,930              |
| JPMORGAN CHASE + CO SUBORDINATED 10/15 5.15           | 10/1/2015     | 5.15%       | **   | 431,678                 |
| JPMORGAN CHASE + CO SUBORDINATED 06/17 6.125          | 6/27/2017     | 6.13%       | **   | 5,627,539               |
| JPMORGAN CHASE + CO SR UNSECURED 01/18 6              | 1/15/2018     | 6%          | **   | 6,080,885               |
| JPMORGAN CHASE + CO SR UNSECURED 04/19 6.3            | 4/23/2019     | 6.3%        | **   | 232,315                 |
| JPMORGAN CHASE + CO SR UNSECURED 01/15 3.7            | 1/20/2015     | 3.7%        | **   | 2,604,360               |
| JPMORGAN CHASE + CO SR UNSECURED 07/20 4.4            | 7/22/2020     | 4.4%        | **   | 915,961                 |
| JPMORGAN CHASE + CO SR UNSECURED 10/20 4.25           | 10/15/2020    | 4.25%       | **   | 5,590,520               |
| JPMORGAN CHASE + CO SR UNSECURED 03/16 3.45           | 3/1/2016      | 3.45%       | **   | 23,401,988              |
| JPMORGAN CHASE + CO SR UNSECURED 05/21 4.625          | 5/10/2021     | 4.63%       | **   | 1,650,894               |
| JPMORGAN CHASE + CO SR UNSECURED 07/16 3.15           | 7/5/2016      | 3.15%       | **   | 9,847,636               |
| JPMORGAN CHASE + CO SR UNSECURED 01/22 4.5            | 1/24/2022     | 4.5%        | **   | 545,876                 |
| JPMORGAN CHASE + CO SR UNSECURED 09/22 3.25           | 9/23/2022     | 3.25%       | **   | 995,767                 |
| JPMORGAN CHASE + CO SR UNSECURED 01/18 VAR            | 1/25/2018     | 1.13%       | **   | 8,264,395               |
| JPMORGAN CHASE + CO SR UNSECURED 01/23 3.2            | 1/25/2023     | 3.2%        | **   | 1,581,782               |
| JPMORGAN CHASE + CO SUBORDINATED 05/23 3.375          | 5/1/2023      | 3.38%       | **   | 306,687                 |

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|---|-----------|-------|----|------------|
| JPMORGAN CHASE + CO SR UNSECURED 05/18 1.625          | 5/15/2018 | 1.63% | ** | 5,192,266  |
| JPMORGAN CHASE + CO SR UNSECURED 05/24 3.625          | 5/13/2024 | 3.63% | ** | 5,737,295  |
| JPMORGAN CHASE + CO SUBORDINATED 09/24 3.875          | 9/10/2024 | 3.88% | ** | 4,113,498  |
| JP MORGAN CHASE COMMERCIAL MOR JPMCC 2005<br>LDP2 AM  | 7/15/2042 | 4.78% | ** | 755,846    |
| JP MORGAN CHASE COMMERCIAL MOR JPMCC 2006<br>LDP6 A4  | 4/15/2043 | 5.48% | ** | 6,305,728  |
| JP MORGAN CHASE COMMERCIAL MOR JPMCC 2006<br>LDP6 A1A | 4/15/2043 | 5.47% | ** | 13,206,250 |

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| Security Name                                       | Maturity Date | Coupon Rate | Cost | Fair Value (In Dollars) |
|---|---------------|-------------|------|-------------------------|
| JP MORGAN CHASE COMMERCIAL MOR JPMCC 2006 LDP6 AM   | 4/15/2043     | 5.53%       | **   | 198,649                 |
| JP MORGAN CHASE COMMERCIAL MOR JPMCC 2005 CB12 A4   | 9/12/2037     | 4.9%        | **   | 530,447                 |
| JP MORGAN CHASE COMMERCIAL MOR JPMCC 2005 CB12 ASB  | 9/12/2037     | 4.85%       | **   | 66,149                  |
| JP MORGAN CHASE COMMERCIAL MOR JPMCC 2005 CB12 AM   | 9/12/2037     | 4.95%       | **   | 285,106                 |
| JP MORGAN CHASE COMMERCIAL MOR JPMCC 2005 CB12 A3A2 | 9/12/2037     | 4.93%       | **   | 979,657                 |
| JP MORGAN CHASE COMMERCIAL MOR JPMCC 2005 LDP4 A4   | 10/15/2042    | 4.92%       | **   | 4,671,791               |
| JP MORGAN CHASE COMMERCIAL MOR JPMCC 2005 LDP4 AM   | 10/15/2042    | 5%          | **   | 1,662,701               |
| JP MORGAN CHASE COMMERCIAL MOR JPMCC 2005 CB13 A3A1 | 1/12/2043     | 5.24%       | **   | 512,583                 |
| JP MORGAN CHASE COMMERCIAL MOR JPMCC 2005 CB13 A4   | 1/12/2043     | 5.24%       | **   | 5,796,057               |
| JP MORGAN CHASE COMMERCIAL MOR JPMCC 2005 LDP5 AM   | 12/15/2044    | 5.28%       | **   | 5,118,606               |
| JP MORGAN CHASE COMMERCIAL MOR JPMCC 2006 CB14 ASB  | 12/12/2044    | 5.51%       | **   | 442,164                 |
| JP MORGAN CHASE COMMERCIAL MOR JPMCC 2006 LDP7 ASB  | 4/15/2045     | 5.87%       | **   | 395,871                 |
| JP MORGAN CHASE COMMERCIAL MOR JPMCC 2006 CB16 AM   | 5/12/2045     | 5.59%       | **   | 169,966                 |
| JMP GROUP LLC COMMON STOCK USD.001                  |               |             | **   | 17,183                  |
| JP MORGAN CHASE COMMERCIAL MOR JPMCC 2007 LDPX A1A  | 1/15/2049     | 5.44%       | **   | 5,425,015               |
| JABIL CIRCUIT INC COMMON STOCK USD.001              |               |             | **   | 407,239                 |
| JP MORGAN CHASE COMMERCIAL MOR JPMCC 2007 LD11 A2   | 6/15/2049     | 5.77%       | **   | 150,444                 |
| JP MORGAN CHASE COMMERCIAL MOR JPMCC 2011 C5 A2     | 8/15/2046     | 3.15%       | **   | 2,810,376               |
| JP MORGAN CHASE COMMERCIAL MOR JPMCC 2013 C10 A4    | 12/15/2047    | 2.88%       | **   | 5,681,048               |
| JP MORGAN CHASE COMMERCIAL MOR JPMCC 2013 LC11 A4   | 4/15/2046     | 2.69%       | **   | 8,333,810               |
| JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2013 C15 B     | 11/15/2045    | 4.93%       | **   | 2,614,918               |
| JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2013 C15 C     | 11/15/2045    | 5.08%       | **   | 588,254                 |
| JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2013 C17 B     | 1/15/2047     | 4.89%       | **   | 331,554                 |
| JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2014 C22 C     | 9/15/2047     | 4.56%       | **   | 1,343,367               |
|   | 9/15/2047     | 4.2%        | **   | 6,602,442               |

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|---|------------|-------|----|------------|
| JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2014<br>C23 AS     |            |       |    |            |
| JP MORGAN CHASE COMMERCIAL MOR JPMCC 2014<br>PHH C 144A | 8/15/2027  | 2.26% | ** | 2,040,901  |
| JP MORGAN CHASE COMMERCIAL MOR JPMCC 2014<br>FL6 A 144A | 11/15/2031 | 1.56% | ** | 15,002,580 |
| PERNOD RICARD SA COMMON STOCK EUR1.55                   |            |       | ** | 6,227,013  |
| JACKSON NATL LIFE GLOBAL SR SECURED 144A 02/17<br>1.25  | 2/21/2017  | 1.25% | ** | 9,948,580  |
| JACKSON NATL LIFE GLOBAL SECURED 144A 04/19 2.3         | 4/16/2019  | 2.3%  | ** | 6,989,759  |
| JACOBS ENGINEERING GROUP INC COMMON STOCK<br>USD1.      |            |       | ** | 2,998,252  |
| JARDEN CORP COMMON STOCK USD.01                         |            |       | ** | 8,517,373  |
| KUONI REISEN HLDG REG(CAT B) COMMON STOCK<br>CHF1.      |            |       | ** | 488,112    |
| JEAN COUTU GROUP INC CLASS A COMMON STOCK<br>NPV        |            |       | ** | 669,712    |
| JEFFERIES GROUP LLC SR UNSECURED 03/16 5.5              | 3/15/2016  | 5.5%  | ** | 72,349     |
| JEFFERIES GROUP LLC SR UNSECURED 07/19 8.5              | 7/15/2019  | 8.5%  | ** | 53,924     |
| JEFFERIES GROUP LLC SR UNSECURED 04/21 6.875            | 4/15/2021  | 6.88% | ** | 28,419     |
| JEFFERIES GROUP LLC SR UNSECURED 11/15 3.875            | 11/9/2015  | 3.88% | ** | 561,622    |
| JEFFERIES GROUP LLC SR UNSECURED 04/18 5.125            | 4/13/2018  | 5.13% | ** | 131,826    |
| JEFFERIES GROUP LLC SR UNSECURED 01/23 5.125            | 1/20/2023  | 5.13% | ** | 2,033,036  |
| MERCK KGAA COMMON STOCK NPV                             |            |       | ** | 7,008,354  |
| JETBLUE AIRWAYS CORP COMMON STOCK USD.01                |            |       | ** | 1,322,708  |
| JOHN DEERE OWNER TRUST 11/18 1.07                       | 11/15/2018 | 1.07% | ** | 8,084,185  |
| JOHN DEERE OWNER TRUST JDOT 2013 B A3                   | 8/15/2017  | 0.87% | ** | 1,177,451  |
| JOHN DEERE OWNER TRUST JDOT 2012 B A3                   | 7/15/2016  | 0.53% | ** | 1,028,077  |
| JOHN DEERE OWNER TRUST JDOT 2014 A A3                   | 4/16/2018  | 0.92% | ** | 2,618,800  |
| JOHNSON + JOHNSON COMMON STOCK USD1.                    |            |       | ** | 28,935,774 |
| JOHNSON + JOHNSON SR UNSECURED 11/17 1.125              | 11/21/2017 | 1.13% | ** | 3,783,672  |

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| Security Name                                      | Maturity Date | Coupon Rate | Cost | Fair Value (In Dollars) |
|--|---------------|-------------|------|-------------------------|
| JOHNSON CONTROLS INC COMMON STOCK USD.01388        |               |             | **   | 25,908,886              |
| JOHNSON CONTROLS INC SR UNSECURED 01/16 5.5        | 1/15/2016     | 5.5%        | **   | 2,293,423               |
| JOHNSON CONTROLS INC SR UNSECURED 12/16 2.6        | 12/1/2016     | 2.6%        | **   | 3,177,131               |
| JOHNSON CONTROLS INC SR UNSECURED 11/17 1.4        | 11/2/2017     | 1.4%        | **   | 2,104,710               |
| JOHNSON OUTDOORS INC A COMMON STOCK USD.05         |               |             | **   | 28,766                  |
| EUROCOMMERCIAL PROPRTIE CV DUTCH CERT EUR5.0       |               |             | **   | 575,377                 |
| SIKA AG BR COMMON STOCK CHF.6                      |               |             | **   | 534,812                 |
| JOY GLOBAL INC COMMON STOCK USD1.                  |               |             | **   | 1,418,860               |
| J2 GLOBAL INC COMMON STOCK USD.01                  |               |             | **   | 5,115,000               |
| JP MORGAN CHASE BANK NA SR UNSECURED 06/17 VAR     | 6/2/2017      | 0.65%       | **   | 497,600                 |
| JP MORGAN CHASE BANK NA SR UNSECURED 06/17 VAR     | 6/2/2017      | 1%          | **   | 796,159                 |
| JPMORGAN CHASE + CO SR UNSECURED 10/19 2.2         | 10/22/2019    | 2.2%        | **   | 5,155,160               |
| SKANDINAVISKA ENSKILDA BAN A COMMON STOCK SEK10.0  |               |             | **   | 773,917                 |
| JUNIPER NETWORKS INC SR UNSECURED 03/16 3.1        | 3/15/2016     | 3.1%        | **   | 2,855,350               |
| SOLVAY SA COMMON STOCK NPV                         |               |             | **   | 343,560                 |
| KAR AUCTION SERVICES INC COMMON STOCK USD.01       |               |             | **   | 1,179,209               |
| KBR INC COMMON STOCK USD.001                       |               |             | **   | 218,909                 |
| KCG HOLDINGS INC CL A COMMON STOCK USD.01          |               |             | **   | 137,319                 |
| KLA TENCOR CORP SR UNSECURED 11/17 2.375           | 11/1/2017     | 2.38%       | **   | 3,248,021               |
| KLA TENCOR CORP SR UNSECURED 11/21 4.125           | 11/1/2021     | 4.13%       | **   | 3,257,376               |
| KMG CHEMICALS INC COMMON STOCK USD.01              |               |             | **   | 22,540                  |
| K12 INC COMMON STOCK USD.0001                      |               |             | **   | 30,411                  |
| KADANT INC COMMON STOCK USD.01                     |               |             | **   | 2,051,212               |
| SCHNEIDER ELECTRIC SE COMMON STOCK EUR4.0          |               |             | **   | 6,334,474               |
| VIVENDI SA COMMON STOCK EUR5.5                     |               |             | **   | 661,850                 |
| KAMAN CORP COMMON STOCK USD1.                      |               |             | **   | 106,840                 |
| SAP SE COMMON STOCK NPV                            |               |             | **   | 5,099,086               |
| KANSAS CITY POWER + LT SR UNSECURED 06/17 5.85     | 6/15/2017     | 5.85%       | **   | 302,839                 |
| KANSAS CITY POWER + LT SR UNSECURED 10/41 5.3      | 10/1/2041     | 5.3%        | **   | 74,975                  |
| KANSAS CITY POWER + LT SR UNSECURED 03/23 3.15     | 3/15/2023     | 3.15%       | **   | 24,079                  |
| STOREBRAND ASA COMMON STOCK NOK5.                  |               |             | **   | 206,414                 |
| KAPSTONE PAPER AND PACKAGING COMMON STOCK USD.0001 |               |             | **   | 273,374                 |
| KB HOME COMMON STOCK USD1.                         |               |             | **   | 145,888                 |
| KELLOGG CO COMMON STOCK USD.25                     |               |             | **   | 3,151,198               |
| KELLOGG CO SR UNSECURED 05/16 4.45                 | 5/30/2016     | 4.45%       | **   | 210,337                 |
| KELLOGG CO SR UNSECURED 12/20 4                    | 12/15/2020    | 4%          | **   | 96,328                  |
| KELLOGG CO SR UNSECURED 11/16 1.875                | 11/17/2016    | 1.88%       | **   | 608,299                 |
| KELLOGG CO SR UNSECURED 05/15 1.125                | 5/15/2015     | 1.13%       | **   | 3,760,050               |
| KELLOGG CO SR UNSECURED 05/17 1.75                 | 5/17/2017     | 1.75%       | **   | 482,511                 |
| KELLY SERVICES INC A COMMON STOCK USD1.            |               |             | **   | 54,073                  |
| KEMET CORP COMMON STOCK USD.01                     |               |             | **   | 12,482                  |



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| KEMPER CORP COMMON STOCK USD.1                                 | ** | 188,747   |
| KENNAMETAL INC COMMON STOCK USD1.25                            | ** | 253,107   |
| KENTUCKY UTILITIES CO 1ST MORTGAGE 11/15 1.625 11/1/2015 1.63% | ** | 201,632   |
| KERR MCGEE CORP COMPANY GUAR 07/24 6.95 7/1/2024 6.95%         | ** | 2,309,990 |
| KEURIG GREEN MOUNTAIN INC COMMON STOCK USD.1                   | ** | 517,002   |
| KEY ENERGY SERVICES INC COMMON STOCK USD.1                     | ** | 17,118    |
| KEY TRONIC CORP COMMON STOCK NPV                               | ** | 9,846     |

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| Security Name  | Maturity Date | Coupon Rate | Cost | Fair Value (In Dollars) |
|--|---------------|-------------|------|-------------------------|
| KEYCORP SR UNSECURED 03/21 5.1                         | 3/24/2021     | 5.1%        | **   | 445,796                 |
| KEYCORP SR UNSECURED 12/18 2.3                         | 12/13/2018    | 2.3%        | **   | 4,677,090               |
| KEYERA CORP COMMON STOCK NPV                           |               |             | **   | 132,988                 |
| KEYCORP STUDENT LOAN TRUST KSLT 2006 A 1B              | 12/27/2039    | 0.7%        | **   | 4,560,026               |
| KEY BANK NA SR UNSECURED 02/18 1.65                    | 2/1/2018      | 1.65%       | **   | 7,222,733               |
| KEY BANK NA SR UNSECURED 12/19 2.5                     | 12/15/2019    | 2.5%        | **   | 4,643,944               |
| KEYW HOLDING CORP/THE COMMON STOCK                     |               |             | **   | 408,598                 |
| KIMBALL INTERNATIONAL B COMMON STOCK USD.05            |               |             | **   | 26,174                  |
| KILROY REALTY CORP REIT USD.01                         |               |             | **   | 382,302                 |
| SAMSUNG ELECTR GDR GDR                                 |               |             | **   | 2,354,055               |
| E.ON SE COMMON STOCK NPV                               |               |             | **   | 1,858,515               |
| KINDER MORGAN ENER PART COMPANY GUAR 02/17 6           | 2/1/2017      | 6%          | **   | 399,686                 |
| KINDER MORGAN ENER PART COMPANY GUAR 02/18 5.95        | 2/15/2018     | 5.95%       | **   | 2,931,128               |
| KINDER MORGAN ENER PART COMPANY GUAR 02/20 6.85        | 2/15/2020     | 6.85%       | **   | 918,899                 |
| KINDER MORGAN ENER PART COMPANY GUAR 02/19 2.65        | 2/1/2019      | 2.65%       | **   | 3,448,596               |
| KINDER MORGAN INC W/I COMMON STOCK USD.01              |               |             | **   | 13,048,404              |
| KINDER MORGAN INC/DELAWA COMPANY GUAR 12/17 2          | 12/1/2017     | 2%          | **   | 5,242,364               |
| KINDER MORGAN INC/DELAWA COMPANY GUAR 12/19 3.05       | 12/1/2019     | 3.05%       | **   | 2,569,410               |
| KINDRED HEALTHCARE INC COMMON STOCK USD.25             |               |             | **   | 117,388                 |
| KINROSS GOLD CORP COMMON STOCK NPV                     |               |             | **   | 52,914                  |
| KIRBY CORP COMMON STOCK USD.1                          |               |             | **   | 157,201                 |
| KIRKLAND S INC COMMON STOCK NPV                        |               |             | **   | 41,181                  |
| KITE REALTY GROUP TRUST REIT USD.01                    |               |             | **   | 64,809                  |
| KNOWLES CORP COMMON STOCK USD.01                       |               |             | **   | 130,349                 |
| KOHL'S CORP COMMON STOCK USD.01                        |               |             | **   | 1,287,395               |
| KONINKLIJKE PHILIPS NV SR UNSECURED 03/18 5.75         | 3/11/2018     | 5.75%       | **   | 1,154,356               |
| KONINKLIJKE PHILIPS NV SR UNSECURED 03/22 3.75         | 3/15/2022     | 3.75%       | **   | 52,066                  |
| KORN/FERRY INTERNATIONAL COMMON STOCK USD.01           |               |             | **   | 138,537                 |
| KOREA HYDRO + NUCLEAR PO SR UNSECURED 144A 09/15 3.125 | 9/16/2015     | 3.13%       | **   | 314,559                 |
| KOREA NATIONAL OIL CORP SR UNSECURED 144A 04/17 3.125  | 4/3/2017      | 3.13%       | **   | 205,214                 |
| KOREA LAND + HOUSING COR SR UNSECURED 144A 08/17 1.875 | 8/2/2017      | 1.88%       | **   | 299,091                 |
| MONDELEZ INTERNATIONAL SR UNSECURED 11/31 6.5          | 11/1/2031     | 6.5%        | **   | 71,431                  |
| MONDELEZ INTERNATIONAL SR UNSECURED 02/20 5.375        | 2/10/2020     | 5.38%       | **   | 5,327,577               |
| MONDELEZ INTERNATIONAL SR UNSECURED 02/16 4.125        | 2/9/2016      | 4.13%       | **   | 746,750                 |

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|--|-----------|-------|----|-----------|
| KRAFT FOODS GROUP INC SR UNSECURED 06/42 5         | 6/4/2042  | 5%    | ** | 82,560    |
| KRAFT FOODS GROUP INC SR UNSECURED 02/20 5.375     | 2/10/2020 | 5.38% | ** | 7,787,780 |
| KRAFT FOODS GROUP INC SR UNSECURED 08/18 6.125     | 8/23/2018 | 6.13% | ** | 450,506   |
| KRAFT FOODS GROUP INC SR UNSECURED 06/17 2.25      | 6/5/2017  | 2.25% | ** | 20,330    |
| KRAFT FOODS GROUP INC SR UNSECURED 06/22 3.5       | 6/6/2022  | 3.5%  | ** | 1,660,033 |
| KRATOS DEFENSE + SECURITY COMMON STOCK<br>USD.001  |           |       | ** | 19,553    |
| KRATON PERFORMANCE POLYMERS COMMON<br>STOCK USD.01 |           |       | ** | 46,881    |
| KRISPY KREME DOUGHNUTS INC COMMON STOCK<br>NPV     |           |       | ** | 5,313,179 |
| KROGER CO/THE COMPANY GUAR 04/31 7.5               | 4/1/2031  | 7.5%  | ** | 67,524    |
| KROGER CO/THE COMPANY GUAR 01/15 4.95              | 1/15/2015 | 4.95% | ** | 400,470   |
| KROGER CO/THE SR UNSECURED 01/17 2.2               | 1/15/2017 | 2.2%  | ** | 518,108   |
| KROGER CO/THE SR UNSECURED 01/19 2.3               | 1/15/2019 | 2.3%  | ** | 714,831   |
| KROGER CO/THE SR UNSECURED 01/21 3.3               | 1/15/2021 | 3.3%  | ** | 81,183    |
| KROGER CO/THE SR UNSECURED 02/24 4                 | 2/1/2024  | 4%    | ** | 3,188,155 |

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| Security Name   | Maturity Date | Coupon Rate | Cost | Fair Value (In Dollars) |
|---|---------------|-------------|------|-------------------------|
| KRONOS WORLDWIDE INC COMMON STOCK USD.01              |               |             | **   | 81,401                  |
| KULICKE + SOFFA INDUSTRIES COMMON STOCK NPV           |               |             | **   | 111,154                 |
| LB COMMERCIAL CONDUIT MORTGAGE LBCMT 2007 C3 AM       | 7/15/2044     | 5.9%        | **   | 4,176,664               |
| L BRANDS INC COMMON STOCK USD.5                       |               |             | **   | 21,559,605              |
| LB UBS COMMERCIAL MORTGAGE TRU LBUBS 2006 C6 A1A      | 9/15/2039     | 5.34%       | **   | 4,138,453               |
| LB UBS COMMERCIAL MORTGAGE TRU LBUBS 2006 C7 A2       | 11/15/2038    | 5.3%        | **   | 2,393,702               |
| LB UBS COMMERCIAL MORTGAGE TRU LBUBS 2006 C7 A3       | 11/15/2038    | 5.35%       | **   | 7,046,138               |
| LDR HOLDING CORP COMMON STOCK USD.001                 |               |             | **   | 292,504                 |
| LHC GROUP INC COMMON STOCK USD.01                     |               |             | **   | 57,527                  |
| LG+E AND KU ENERGY LLC SR UNSECURED 11/15 2.125       | 11/15/2015    | 2.13%       | **   | 403,513                 |
| LG+E AND KU ENERGY LLC SR UNSECURED 11/20 3.75        | 11/15/2020    | 3.75%       | **   | 521,478                 |
| LMI AEROSPACE INC COMMON STOCK USD.02                 |               |             | **   | 18,781                  |
| L N B BANCORP INC COMMON STOCK USD1.                  |               |             | **   | 18,481                  |
| LSB INDUSTRIES INC COMMON STOCK USD.1                 |               |             | **   | 64,452                  |
| LSI INDUSTRIES INC COMMON STOCK NPV                   |               |             | **   | 16,703                  |
| L 3 COMMUNICATIONS CORP COMPANY GUAR 05/17 1.5        | 5/28/2017     | 1.5%        | **   | 2,577,394               |
| CAISSE CENTRALE DESJARDN COMPANY GUAR 144A 10/15 VAR  | 10/29/2015    | 0.51%       | **   | 8,301,942               |
| CAISSE CENTRALE DESJARDN SR UNSECURED REGS 09/17 1.55 | 9/12/2017     | 1.55%       | **   | 19,917,040              |
| CAISSE CENTRALE DESJARDN SR UNSECURED 144A 09/17 VAR  | 9/12/2017     | 0.59%       | **   | 4,513,748               |
| LA QUINTA HOLDINGS INC COMMON STOCK USD.01            |               |             | **   | 2,786,487               |
| LA Z BOY INC COMMON STOCK USD1.                       |               |             | **   | 118,284                 |
| LABORATORY CORP OF AMER SR UNSECURED 12/15 5.625      | 12/15/2015    | 5.63%       | **   | 312,080                 |
| LAB CORP OF AMER HLDGS SR UNSECURED 05/16 3.125       | 5/15/2016     | 3.13%       | **   | 513,130                 |
| LAB CORP OF AMER HLDGS SR UNSECURED 08/17 2.2         | 8/23/2017     | 2.2%        | **   | 272,357                 |
| LAB CORP OF AMER HLDGS SR UNSECURED 11/18 2.5         | 11/1/2018     | 2.5%        | **   | 229,196                 |
| BAYER AG REG COMMON STOCK NPV                         |               |             | **   | 13,801,552              |
| HENKEL AG + CO KGAA VORZUG PREFERENCE                 |               |             | **   | 234,800                 |
| BEIERSDORF AG COMMON STOCK NPV                        |               |             | **   | 4,551,681               |
| LAKELAND BANCORP INC COMMON STOCK NPV                 |               |             | **   | 45,572                  |
| LAKELAND FINANCIAL CORP COMMON STOCK NPV              |               |             | **   | 71,291                  |
| LAM RESEARCH CORP COMMON STOCK USD.001                |               |             | **   | 29,243,851              |
| STATE BANK OF INDI GDR REG S GDR                      |               |             | **   | 372,099                 |
| ELRINGKLINGER AG COMMON STOCK NPV                     |               |             | **   | 303,138                 |
| GAZPROM OAO SPON ADR ADR                              |               |             | **   | 398,454                 |
| LANDEC CORP COMMON STOCK USD.001                      |               |             | **   | 38,212                  |
| LANDS END INC COMMON STOCK USD.01                     |               |             | **   | 1,643,945               |

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|   |            |       |    |            |
|---|------------|-------|----|------------|
| LANNETT CO INC COMMON STOCK USD.001             |            |       | ** | 787,405    |
| INTERPUMP GROUP SPA COMMON STOCK EUR.52         |            |       | ** | 628,730    |
| LAREDO PETROLEUM INC COMMON STOCK USD.01        |            |       | ** | 1,354,867  |
| ORANGE COMMON STOCK EUR4.                       |            |       | ** | 3,151,514  |
| LAS VEGAS SANDS CORP COMMON STOCK USD.001       |            |       | ** | 10,873,053 |
| LASALLE HOTEL PROPERTIES REIT USD.01            |            |       | ** | 3,175,559  |
| LATAM AIRLINES GROUP SP ADR ADR                 |            |       | ** | 76,672     |
| LATTICE SEMICONDUCTOR CORP COMMON STOCK USD.01  |            |       | ** | 70,623     |
| LAYNE CHRISTENSEN COMPANY COMMON STOCK USD.01   |            |       | ** | 13,690     |
| LB UBS COMMERCIAL MORTGAGE TRU LBUBS 2005 C2 A5 | 4/15/2030  | 5.15% | ** | 189,864    |
| LB UBS COMMERCIAL MORTGAGE TRU LBUBS 2005 C7 A4 | 11/15/2030 | 5.2%  | ** | 1,729,212  |
| LB UBS COMMERCIAL MORTGAGE TRU LBUBS 2005 C7 AM | 11/15/2040 | 5.26% | ** | 691,043    |

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| Security Name   | Maturity Date | Coupon Rate | Cost | Fair Value (In Dollars) |
|---|---------------|-------------|------|-------------------------|
| LB UBS COMMERCIAL MORTGAGE TRU LBUBS 2006 C1 A4       | 2/15/2031     | 5.16%       | **   | 5,878,937               |
| LB UBS COMMERCIAL MORTGAGE TRU LBUBS 2006 C1 AM       | 2/15/2031     | 5.22%       | **   | 497,135                 |
| LB UBS COMMERCIAL MORTGAGE TRU LBUBS 2006 C3 A1A      | 3/15/2039     | 5.64%       | **   | 11,854,995              |
| LB UBS COMMERCIAL MORTGAGE TRU LBUBS 2007 C7 A3       | 9/15/2045     | 5.87%       | **   | 2,745,460               |
| LB UBS COMMERCIAL MORTGAGE TRU LBUBS 2007 C7 AM       | 9/15/2045     | 6.16%       | **   | 2,793,008               |
| LEAR CORP COMMON STOCK USD.01                         |               |             | **   | 753,941                 |
| LEAPFROG ENTERPRISES INC COMMON STOCK USD.0001        |               |             | **   | 20,801                  |
| LEASEPLAN CORPORATION NV SR UNSECURED 144A 05/18 2.5  | 5/16/2018     | 2.5%        | **   | 1,800,772               |
| RANDSTAD HOLDING NV COMMON STOCK EUR.1                |               |             | **   | 4,536,157               |
| ALLIANZ SE REG COMMON STOCK NPV                       |               |             | **   | 626,742                 |
| LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01       |               |             | **   | 92,896                  |
| LEGG MASON INC COMMON STOCK USD.1                     |               |             | **   | 618,131                 |
| GIMV NV COMMON STOCK                                  |               |             | **   | 342,144                 |
| LEHMAN XS TRUST LXS 2006 14N 3A2                      | 8/25/2036     | 0.29%       | **   | 1,383,009               |
| HERMES INTERNATIONAL COMMON STOCK NPV                 |               |             | **   | 629,972                 |
| LENDINGCLUB CORP COMMON STOCK USD.01                  |               |             | **   | 490,137                 |
| LENNAR CORP A COMMON STOCK USD.1                      |               |             | **   | 2,298,798               |
| KGHM POLSKA MIEDZ SA COMMON STOCK PLN10.              |               |             | **   | 113,140                 |
| LEVEL 3 COMMUNICATIONS INC COMMON STOCK USD.01        |               |             | **   | 284,478                 |
| DEUTSCHE LUFTHANSA REG COMMON STOCK NPV               |               |             | **   | 409,907                 |
| LEXINGTON REALTY TRUST REIT USD.0001                  |               |             | **   | 154,181                 |
| MUENCHENER RUECKVER AG REG COMMON STOCK NPV           |               |             | **   | 1,915,805               |
| LEXMARK INTERNATIONAL INC A COMMON STOCK USD.01       |               |             | **   | 245,350                 |
| SOCIETE BIC SA COMMON STOCK EUR3.82                   |               |             | **   | 786,511                 |
| LIBERTY INTERACTIVE CORP A COMMON STOCK USD.01        |               |             | **   | 25,148,216              |
| LIBERTY MUTUAL GROUP INC SR UNSECURED 144A 08/16 6.7  | 8/15/2016     | 6.7%        | **   | 558,440                 |
| LIBERTY MUTUAL GROUP INC COMPANY GUAR 144A 06/21 5    | 6/1/2021      | 5%          | **   | 81,698                  |
| LIBERTY MUTUAL GROUP INC COMPANY GUAR 144A 05/22 4.95 | 5/1/2022      | 4.95%       | **   | 54,093                  |
| LIBERTY MUTUAL GROUP INC COMPANY GUAR 144A 06/23 4.25 | 6/15/2023     | 4.25%       | **   | 6,182,874               |
| LIBERTY MEDIA CORP C COMMON STOCK USD.01              |               |             | **   | 5,886,792               |
| LIFE TIME FITNESS INC COMMON STOCK USD.02             |               |             | **   | 214,703                 |

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|   |            |       |    |            |
|---|------------|-------|----|------------|
| LIFE TECHNOLOGIES CORP SR UNSECURED 01/16 3.5 | 1/15/2016  | 3.5%  | ** | 202,421    |
| LIFETIME BRANDS INC COMMON STOCK USD.01       |            |       | ** | 22,910     |
| ELI LILLY + CO COMMON STOCK NPV               |            |       | ** | 20,453,810 |
| LIMELIGHT NETWORKS INC COMMON STOCK USD.001   |            |       | ** | 27,825     |
| LIMONEIRA CO COMMON STOCK USD.01              |            |       | ** | 35,846     |
| DASSAULT SYSTEMES SA COMMON STOCK EUR.5       |            |       | ** | 1,512,081  |
| LINCOLN NATIONAL CORP SR UNSECURED 07/19 8.75 | 7/1/2019   | 8.75% | ** | 187,430    |
| LINCOLN NATIONAL CORP SR UNSECURED 02/20 6.25 | 2/15/2020  | 6.25% | ** | 87,022     |
| LINCOLN NATIONAL CORP SR UNSECURED 06/21 4.85 | 6/24/2021  | 4.85% | ** | 27,540     |
| LINCOLN NATIONAL CORP SR UNSECURED 03/22 4.2  | 3/15/2022  | 4.2%  | ** | 5,310,870  |
| LINDSAY CORP COMMON STOCK USD1.               |            |       | ** | 105,460    |
| LINN CO LLC COMMON STOCK                      |            |       | ** | 119,048    |
| LINKEDIN CORP A COMMON STOCK USD.0001         |            |       | ** | 9,167,496  |
| LIQUIDITY SERVICES INC COMMON STOCK USD.001   |            |       | ** | 25,123     |
| NORDEA BANK AB COMMON STOCK NPV               |            |       | ** | 352,488    |
| LLOYDS BANK PLC COMPANY GUAR 11/18 2.3        | 11/27/2018 | 2.3%  | ** | 3,366,502  |
| LLOYDS BANK PLC COMPANY GUAR 01/16 4.875      | 1/21/2016  | 4.88% | ** | 998,635    |

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| Security Name   | Maturity Date | Coupon Rate | Cost | Fair Value (In Dollars) |
|---|---------------|-------------|------|-------------------------|
| LLOYDS BANK PLC COMPANY GUAR 144A 01/20 5.8           | 1/13/2020     | 5.8%        | **   | 4,391,071               |
| LOBLAW COMPANIES LTD COMMON STOCK NPV                 |               |             | **   | 3,025,437               |
| LOCKHEED MARTIN CORP COMMON STOCK USD1.               |               |             | **   | 11,213,159              |
| LOCKHEED MARTIN CORP COMPANY GUAR 05/16 7.65          | 5/1/2016      | 7.65%       | **   | 119,791                 |
| LOCKHEED MARTIN CORP SR UNSECURED 11/19 4.25          | 11/15/2019    | 4.25%       | **   | 664,923                 |
| LOCKHEED MARTIN CORP SR UNSECURED 09/16 2.125         | 9/15/2016     | 2.13%       | **   | 509,137                 |
| LOCKHEED MARTIN CORP SR UNSECURED 09/21 3.35          | 9/15/2021     | 3.35%       | **   | 93,228                  |
| LONG BEACH MORTGAGE LOAN TRUST LBMLT 2003 4 AV1       | 8/25/2033     | 0.79%       | **   | 3,403,467               |
| LORILLARD INC COMMON STOCK USD.01                     |               |             | **   | 5,613,493               |
| LORILLARD TOBACCO CO COMPANY GUAR 06/19 8.125         | 6/23/2019     | 8.13%       | **   | 3,867,323               |
| LORILLARD TOBACCO CO COMPANY GUAR 08/16 3.5           | 8/4/2016      | 3.5%        | **   | 12,719,052              |
| LOS ANGELES CA CMNTY CLG DIST LOSHGR 08/42 FIXED 6.6  | 8/1/2042      | 6.6%        | **   | 446,350                 |
| LOS ANGELES CA CMNTY CLG DIST LOSHGR 08/49 FIXED 6.75 | 8/1/2049      | 6.75%       | **   | 417,301                 |
| LOS ANGELES CA DEPT OF ARPTS LOSAPT 05/39 FIXED 6.582 | 5/15/2039     | 6.58%       | **   | 52,540                  |
| LOS ANGELES CA UNIF SCH DIST LOSSCD 07/34 FIXED 6.758 | 7/1/2034      | 6.76%       | **   | 557,344                 |
| RAMIRENT OYJ COMMON STOCK NPV                         |               |             | **   | 633,752                 |
| AKZO NOBEL COMMON STOCK EUR2.                         |               |             | **   | 4,931,710               |
| LOUISIANA PACIFIC CORP COMMON STOCK USD1.             |               |             | **   | 232,536                 |
| LUBY S INC COMMON STOCK USD.32                        |               |             | **   | 13,059                  |
| BANCO BILBAO VIZCAYA ARGENTA COMMON STOCK EUR.49      |               |             | **   | 489,632                 |
| LUMOS NETWORKS CORP COMMON STOCK USD.01               |               |             | **   | 37,929                  |
| LYDALL INC COMMON STOCK USD.1                         |               |             | **   | 57,172                  |
| WILLIAM LYON HOMES CL A COMMON STOCK USD.01           |               |             | **   | 51,932                  |
| LYONDELLBASELL IND NV SR UNSECURED 11/21 6            | 11/15/2021    | 6%          | **   | 2,042,952               |
| MBIA INC COMMON STOCK USD1.                           |               |             | **   | 164,279                 |
| MB FINANCIAL INC COMMON STOCK USD.01                  |               |             | **   | 235,771                 |
| MASTR ASSET SECURITIZATION TRU MASTR 2003 11 6A16     | 12/25/2033    | 5.25%       | **   | 1,468,609               |
| MDC HOLDINGS INC COMMON STOCK USD.01                  |               |             | **   | 116,653                 |
| MANUF + TRADERS TRUST CO SR UNSECURED 03/18 1.45      | 3/7/2018      | 1.45%       | **   | 247,319                 |
| MANUF + TRADERS TRUST CO SR UNSECURED 07/17 1.4       | 7/25/2017     | 1.4%        | **   | 5,901,348               |
| M+T BANK AUTO RECEIVABLES TRUS MTBAT 2013 1A A3 144A  | 11/15/2017    | 1.06%       | **   | 601,870                 |
| MGM RESORTS INTL COMPANY GUAR 04/16 6.875             | 4/1/2016      | 6.88%       | **   | 208,000                 |
| M/I HOMES INC COMMON STOCK USD.01                     |               |             | **   | 56,482                  |
| MKS INSTRUMENTS INC COMMON STOCK NPV                  |               |             | **   | 1,937,421               |
| ML CFC COMMERCIAL MORTGAGE TRU MLCFC 2007 6 A4        | 3/12/2051     | 5.49%       | **   | 289,872                 |



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|  |            |       |    |             |
|--|------------|-------|----|-------------|
| ML CFC COMMERCIAL MORTGAGE TRU MLCFC 2006 4<br>A3      | 12/12/2049 | 5.17% | ** | 4,003,014   |
| MRC GLOBAL INC COMMON STOCK USD.01                     |            |       | ** | 1,579,191   |
| MYR GROUP INC/DELAWARE COMMON STOCK USD.01             |            |       | ** | 58,965      |
| MACATAWA BANK CORP COMMON STOCK NPV                    |            |       | ** | 18,398      |
| CNP ASSURANCES COMMON STOCK EUR1.                      |            |       | ** | 1,201,431   |
| MACK CALI REALTY CORP REIT USD.01                      |            |       | ** | 115,256     |
| JUNGHEINRICH PRFD PREFERENCE                           |            |       | ** | 781,385     |
| JPMCB LIQUIDITY FUND JP MORGAN SHORT TERM<br>EQUITY IN |            |       | ** | 465,444,480 |
| ORANGE POLSKA SA COMMON STOCK PLN3.0                   |            |       | ** | 116,354     |
| SECURITAS AB B SHS COMMON STOCK SEK1.                  |            |       | ** | 439,176     |
| MACQUARIE BANK LTD SR UNSECURED 144A 02/17 5           | 2/22/2017  | 5%    | ** | 645,295     |
| MACQUARIE BANK LTD SR UNSECURED 144A 07/15<br>3.45     | 7/27/2015  | 3.45% | ** | 2,031,626   |
| MACQUARIE BANK LTD SR UNSECURED 144A 08/16 2           | 8/15/2016  | 2%    | ** | 404,872     |

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| Security Name                                     | Maturity Date | Coupon Rate | Cost | Fair Value (In Dollars) |
|---|---------------|-------------|------|-------------------------|
| MACQUARIE BANK LTD SR UNSECURED 144A 10/17 1.6    | 10/27/2017    | 1.6%        | **   | 5,006,877               |
| MACYS RETAIL HLDGS INC COMPANY GUAR 07/17 7.45    | 7/15/2017     | 7.45%       | **   | 272,855                 |
| STEVEN MADDEN LTD COMMON STOCK USD.0001           |               |             | **   | 2,031,709               |
| FORTUM OYJ COMMON STOCK EUR3.4                    |               |             | **   | 1,246,857               |
| MAGELLAN HEALTH INC COMMON STOCK USD.01           |               |             | **   | 3,560,199               |
| MAGNA INTERNATIONAL INC COMMON STOCK NPV          |               |             | **   | 989,077                 |
| MAGNA INTERNATIONAL INC SR UNSECURED 06/24 3.625  | 6/15/2024     | 3.63%       | **   | 1,503,066               |
| MAGNACHIP SEMICONDUCT COMMON STOCK USD.01         |               |             | **   | 41,269                  |
| MAGNIT PJSC SPON GDR REGS DEPOSITORY RECEIPT      |               |             | **   | 238,259                 |
| UCB SA COMMON STOCK NPV                           |               |             | **   | 4,908,635               |
| MAINSOURCE FINANCIAL GROUP I COMMON STOCK NPV     |               |             | **   | 42,886                  |
| ALTEN COMMON STOCK NPV                            |               |             | **   | 474,806                 |
| MANITOWOC COMPANY INC COMMON STOCK USD.01         |               |             | **   | 174,413                 |
| MANPOWERGROUP INC COMMON STOCK USD.01             |               |             | **   | 913,478                 |
| MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01  |               |             | **   | 74,366                  |
| MANUF + TRADERS TRUST CO SUBORDINATED 12/17 6.625 | 12/4/2017     | 6.63%       | **   | 282,832                 |
| MANULIFE FINANCIAL CORP SR UNSECURED 09/15 3.4    | 9/17/2015     | 3.4%        | **   | 3,359,423               |
| GAS NATURAL SDG SA COMMON STOCK EUR1.             |               |             | **   | 1,085,559               |
| MARATHON OIL CORP COMMON STOCK USD1.              |               |             | **   | 4,615,104               |
| MARATHON OIL CORP SR UNSECURED 03/18 5.9          | 3/15/2018     | 5.9%        | **   | 222,299                 |
| MARATHON OIL CORP SR UNSECURED 11/15 0.9          | 11/1/2015     | 0.9%        | **   | 3,419,991               |
| MARATHON OIL CORP SR UNSECURED 11/22 2.8          | 11/1/2022     | 2.8%        | **   | 79,602                  |
| MARATHON PETROLEUM CORP SR UNSECURED 03/16 3.5    | 3/1/2016      | 3.5%        | **   | 184,454                 |
| WOLTERS KLUWER COMMON STOCK EUR.12                |               |             | **   | 195,429                 |
| SANOFI AVENTIS COMMON STOCK EUR2.                 |               |             | **   | 6,380,744               |
| MARINEMAX INC COMMON STOCK USD.001                |               |             | **   | 49,323                  |
| INVESTOR AB B SHS COMMON STOCK NPV                |               |             | **   | 165,185                 |
| HENNES + MAURITZ AB B SHS COMMON STOCK NPV        |               |             | **   | 3,534,777               |
| TDC A/S COMMON STOCK DKK1.                        |               |             | **   | 174,391                 |
| WIENERBERGER AG COMMON STOCK NPV                  |               |             | **   | 328,222                 |
| MARKEL CORP COMMON STOCK NPV                      |               |             | **   | 2,606,400               |
| MARKEL CORPORATION SR UNSECURED 07/22 4.9         | 7/1/2022      | 4.9%        | **   | 4,392,544               |
| BANCO SANTANDER SA COMMON STOCK EUR.5             |               |             | **   | 3,028,697               |
| MARKETAXESS HOLDINGS INC COMMON STOCK USD.003     |               |             | **   | 2,330,001               |
| MARKETO INC COMMON STOCK USD.0001                 |               |             | **   | 3,652,702               |
| MARLIN BUSINESS SERVICES INC COMMON STOCK USD.01  |               |             | **   | 25,252                  |
| MARRIOTT VACATIONS WORLD COMMON STOCK USD.01      |               |             | **   | 1,951,234               |
|   | 6/3/2024      | 3.5%        | **   | 582,950                 |

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|   |            |       |    |           |
|---|------------|-------|----|-----------|
| MARSH + MCLENNAN COS INC SR UNSECURED 06/24<br>3.5  |            |       |    |           |
| MARSH + MCLENNAN COS INC SR UNSECURED 09/19<br>2.35 | 9/10/2019  | 2.35% | ** | 300,439   |
| MARRIOTT INTERNATIONAL CL A COMMON STOCK<br>USD.01  |            |       | ** | 7,695,631 |
| MARRIOTT INTERNATIONAL SR UNSECURED 10/20<br>3.375  | 10/15/2020 | 3.38% | ** | 5,067,711 |
| MLP AG COMMON STOCK NPV                             |            |       | ** | 192,590   |
| RED ELECTRICA CORPORACION SA COMMON STOCK<br>EUR2.  |            |       | ** | 1,060,839 |
| MARTEN TRANSPORT LTD COMMON STOCK USD.01            |            |       | ** | 67,220    |
| MELIA HOTELS INTERNATIONAL COMMON STOCK<br>EUR.2    |            |       | ** | 635,758   |
| LINDE AG COMMON STOCK NPV                           |            |       | ** | 3,875,282 |
| MASSACHUSETTS EDUCATIONAL FINA MEFA 2008 1<br>A1    | 4/25/2038  | 1.18% | ** | 61,772    |
| MASS INSTITUTE OF TECH UNSECURED 07/38 3.959        | 7/1/2038   | 3.96% | ** | 8,484,232 |

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| Security Name   | Maturity Date | Coupon Rate | Cost | Fair Value (In Dollars) |
|---|---------------|-------------|------|-------------------------|
| HON HAI PRECISION GDR REG S GDR                         |               |             | **   | 1,618,395               |
| MASSMUTUAL GLOB FNDG II SR SECURED 144A<br>07/18 5.25   | 7/31/2018     | 5.25%       | **   | 2,542,526               |
| MASSMUTUAL GLOBAL FUNDIN SR SECURED 144A<br>04/16 3.125 | 4/14/2016     | 3.13%       | **   | 669,389                 |
| MASSMUTUAL GLOBAL FUNDIN SR SECURED 144A<br>04/17 2     | 4/5/2017      | 2%          | **   | 344,790                 |
| MASSMUTUAL GLOBAL FUNDIN SR SECURED 144A<br>10/22 2.5   | 10/17/2022    | 2.5%        | **   | 97,340                  |
| MASSMUTUAL GLOBAL FUNDIN SR SECURED 144A<br>08/18 2.1   | 8/2/2018      | 2.1%        | **   | 100,943                 |
| MASTEC INC COMMON STOCK USD.1                           |               |             | **   | 120,511                 |
| MASTERCARD INC CLASS A COMMON STOCK<br>USD.0001         |               |             | **   | 53,920,393              |
| MASTERCARD INC SR UNSECURED 04/24 3.375                 | 4/1/2024      | 3.38%       | **   | 2,894,609               |
| MASTR ADJUSTABLE RATE MORTGAGE MARM 2003 6<br>3A1       | 12/25/2033    | 2.48%       | **   | 890,137                 |
| MASTR ALTERNATIVE LOANS TRUST MALT 2004 8<br>7A1        | 9/25/2019     | 5%          | **   | 185,454                 |
| MASTR ASSET BACKED SECURITIES MABS 2006 HE4<br>A2       | 11/25/2036    | 0.28%       | **   | 2,964,030               |
| MATADOR RESOURCES CO COMMON STOCK USD.01                |               |             | **   | 1,464,490               |
| MATERION CORP COMMON STOCK NPV                          |               |             | **   | 72,222                  |
| MATRIX SERVICE CO COMMON STOCK USD.01                   |               |             | **   | 36,605                  |
| MATSON INC COMMON STOCK NPV                             |               |             | **   | 145,053                 |
| MATTEL INC COMMON STOCK USD1.                           |               |             | **   | 755,677                 |
| MATTHEWS INTL CORP CLASS A COMMON STOCK<br>USD1.0       |               |             | **   | 154,625                 |
| GFK SE COMMON STOCK NPV                                 |               |             | **   | 498,071                 |
| MAVENIR SYSTEMS INC COMMON STOCK USD.001                |               |             | **   | 2,323,465               |
| MAXIM INTEGRATED PRODUCT SR UNSECURED 11/18<br>2.5      | 11/15/2018    | 2.5%        | **   | 10,975,239              |
| MAXIMUS INC COMMON STOCK NPV                            |               |             | **   | 5,497,162               |
| MBT FINANCIAL CORP COMMON STOCK NPV                     |               |             | **   | 11,252                  |
| MCCLATCHY CO CLASS A COMMON STOCK USD.01                |               |             | **   | 13,951                  |
| MCDERMOTT INTL INC COMMON STOCK USD1.                   |               |             | **   | 44,741                  |
| MCDONALD S CORP COMMON STOCK USD.01                     |               |             | **   | 6,641,831               |
| MCDONALD S CORP SR UNSECURED 03/18 5.35                 | 3/1/2018      | 5.35%       | **   | 622,324                 |
| MCDONALD S CORP SR UNSECURED 07/40 4.875                | 7/15/2040     | 4.88%       | **   | 89,002                  |
| MCDONALD S CORP SR UNSECURED 05/15 0.75                 | 5/29/2015     | 0.75%       | **   | 6,009,396               |
| MCGRATH RENTCORP COMMON STOCK NPV                       |               |             | **   | 91,873                  |
| MCGRAW HILL FINANCIAL INC COMMON STOCK<br>USD1.         |               |             | **   | 6,832,596               |
| MCKESSON CORP SR UNSECURED 03/17 5.7                    | 3/1/2017      | 5.7%        | **   | 1,411,782               |
| MCKESSON CORP SR UNSECURED 03/17 1.292                  | 3/10/2017     | 1.29%       | **   | 3,057,303               |
| MCKESSON CORP SR UNSECURED 03/19 2.284                  | 3/15/2019     | 2.28%       | **   | 217,545                 |
| MCKESSON CORP COMMON STOCK USD.01                       |               |             | **   | 11,320,375              |

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|   |           |       |    |            |
|---|-----------|-------|----|------------|
| MCKESSON CORP SR UNSECURED 03/21 4.75           | 3/1/2021  | 4.75% | ** | 320,646    |
| MEADOWBROOK INSURANCE GROUP COMMON STOCK USD.01 |           |       | ** | 43,358     |
| MEADWESTVACO CORP COMMON STOCK USD.01           |           |       | ** | 746,196    |
| MEDASSETS INC COMMON STOCK USD.01               |           |       | ** | 99,235     |
| MEDCO HEALTH SOLUTIONS COMPANY GUAR 03/18 7.125 | 3/15/2018 | 7.13% | ** | 346,367    |
| MEDCO HEALTH SOLUTIONS COMPANY GUAR 09/20 4.125 | 9/15/2020 | 4.13% | ** | 127,424    |
| MEDIA GENERAL INC COMMON STOCK NPV              |           |       | ** | 123,467    |
| MEDICAL PROPERTIES TRUST INC REIT USD.001       |           |       | ** | 162,425    |
| MEDICINES COMPANY COMMON STOCK USD.001          |           |       | ** | 3,250,312  |
| MEDIDATA SOLUTIONS INC COMMON STOCK USD.01      |           |       | ** | 3,628,045  |
| MEDNAX INC COMMON STOCK USD.01                  |           |       | ** | 7,050,962  |
| MEDTRONIC INC COMMON STOCK USD.1                |           |       | ** | 20,318,813 |
| MEDTRONIC INC SR UNSECURED 03/20 4.45           | 3/15/2020 | 4.45% | ** | 1,283,677  |

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| Security Name  | Maturity Date | Coupon Rate | Cost | Fair Value (In Dollars) |
|--|---------------|-------------|------|-------------------------|
| MEDTRONIC INC SR UNSECURED 03/22 3.125               | 3/15/2022     | 3.13%       | **   | 5,326,024               |
| MEDTRONIC INC SR UNSECURED 04/23 2.75                | 4/1/2023      | 2.75%       | **   | 418,089                 |
| MEDTRONIC INC SR UNSECURED 02/17 0.875               | 2/27/2017     | 0.88%       | **   | 3,819,259               |
| MEDTRONIC INC SR UNSECURED 144A 03/20 2.5            | 3/15/2020     | 2.5%        | **   | 8,883,240               |
| MEDTRONIC INC SR UNSECURED 144A 03/18 1.5            | 3/15/2018     | 1.5%        | **   | 9,809,893               |
| MEDTRONIC INC SR UNSECURED 144A 03/22 3.15           | 3/15/2022     | 3.15%       | **   | 3,139,296               |
| MEDTRONIC INC SR UNSECURED 144A 03/25 3.5            | 3/15/2025     | 3.5%        | **   | 13,145,165              |
| MEMORIAL RESOURCE DEVELOPME<br>N COMMON STOCK USD.01 |               |             | **   | 1,371,632               |
| MEN S WEARHOUSE INC/THE COMMON STOCK USD.01          |               |             | **   | 218,719                 |
| MENTOR GRAPHICS CORP COMMON STOCK NPV                |               |             | **   | 240,397                 |
| MERCADOLIBRE INC COMMON STOCK USD.001                |               |             | **   | 111,711                 |
| MERCANTILE BANK CORP COMMON STOCK NPV                |               |             | **   | 36,617                  |
| MERCEDES BENZ AUTO RECEIVABLES MBART 2012 1 A3       | 10/17/2016    | 0.47%       | **   | 849,927                 |
| MERCEDES BENZ AUTO LEASE TRUST MBALT 2014 A A2A      | 6/15/2016     | 0.48%       | **   | —                       |
| MERCEDES BENZ AUTO LEASE TRUST MBALT 2014 A A3       | 12/15/2016    | 0.68%       | **   | 1,053,950               |
| MERCEDES BENZ AUTO LEASE TRUST MBALT 2013 A A3       | 2/15/2016     | 0.59%       | **   | 309,316                 |
| MERCEDES BENZ AUTO RECEIVABLES MBART 2013 1 A3       | 8/15/2017     | 0.78%       | **   | 17,305,418              |
| MERCEDES BENZ AUTO RECEIVABLES MBART 2013 1 A4       | 11/15/2019    | 1.13%       | **   | 1,002,392               |
| MERCEDES BENZ AUTO RECEIVABLES MBART 2014 1 A4       | 11/16/2020    | 1.31%       | **   | 1,777,474               |
| MERCER INTERNATIONAL INC COMMON STOCK USD1.          |               |             | **   | 78,103                  |
| MERCHANTS BANCSHARES INC COMMON STOCK USD.01         |               |             | **   | 18,837                  |
| INFINEON TECHNOLOGIES AG COMMON STOCK NPV            |               |             | **   | 1,479,953               |
| MERCK + CO. INC. COMMON STOCK USD.5                  |               |             | **   | 24,831,030              |
| MERCK + CO INC SR UNSECURED 01/21 3.875              | 1/15/2021     | 3.88%       | **   | 2,629,391               |
| MERCK + CO INC SR UNSECURED 05/16 0.7                | 5/18/2016     | 0.7%        | **   | 7,458,626               |
| MERCURY SYSTEMS INC COMMON STOCK USD.01              |               |             | **   | 48,511                  |
| MEREDITH CORP COMMON STOCK USD1.                     |               |             | **   | 2,512,137               |
| MERIT MEDICAL SYSTEMS INC COMMON STOCK NPV           |               |             | **   | 76,373                  |
| MERRILL LYNCH MORTGAGE INVESTO MLMI 1998 C1 A3       | 11/15/2026    | 6.72%       | **   | 3,473,993               |
| MLCC MORTGAGE INVESTORS INC MLCC 2003 C A1           | 6/25/2028     | 0.83%       | **   | 364,044                 |
| MERITAGE HOMES CORP COMMON STOCK USD.01              |               |             | **   | 140,181                 |
| BANK OF AMERICA CORP SUBORDINATED 05/16 6.05         | 5/16/2016     | 6.05%       | **   | 6,845,957               |
| BANK OF AMERICA CORP SR UNSECURED 08/17 6.4          | 8/28/2017     | 6.4%        | **   | 14,372,741              |
| BANK OF AMERICA CORP SR UNSECURED 04/18 6.875        | 4/25/2018     | 6.88%       | **   | 27,565,920              |
| BANK OF AMERICA CORP SR UNSECURED 01/15 5            | 1/15/2015     | 5%          | **   | 4,104,727               |
| MLCC MORTGAGE INVESTORS INC MLCC 2005 2 3A           | 10/25/2035    | 1.16%       | **   | 784,152                 |

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|---|-----------|-------|----|------------|
| MLCC MORTGAGE INVESTORS INC MLCC 2004 A A1        | 4/25/2029 | 0.63% | ** | 21,369     |
| MLCC MORTGAGE INVESTORS INC MLCC 2005 1 2A1       | 4/25/2035 | 2.13% | ** | 596,299    |
| MLCC MORTGAGE INVESTORS INC MLCC 2005 1 2A2       | 4/25/2035 | 2.13% | ** | 1,140,824  |
| MLCC MORTGAGE INVESTORS INC MLCC 2005 B A1        | 7/25/2030 | 0.58% | ** | 523,253    |
| MERRILL LYNCH MORTGAGE INVESTO MLMI 2005 A5<br>A3 | 6/25/2035 | 2.48% | ** | 11,823,673 |
| MERRILL LYNCH MORTGAGE TRUST MLMT 2005<br>MKB2 A4 | 9/12/2042 | 5.2%  | ** | 183,877    |
| MERRILL LYNCH MORTGAGE TRUST MLMT 2005<br>MCP1 AM | 6/12/2043 | 4.81% | ** | 2,992,616  |
| MERRILL LYNCH MORTGAGE TRUST MLMT 2005 LC1<br>AM  | 1/12/2044 | 5.31% | ** | 279,568    |
| MERRILL LYNCH MORTGAGE TRUST MLMT 2006 C1<br>A4   | 5/12/2039 | 5.68% | ** | 3,651,060  |
| MERRILL LYNCH MORTGAGE TRUST MLMT 2006 C1<br>AM   | 5/12/2039 | 5.68% | ** | 1,417,360  |
| MERRILL LYNCH MORTGAGE TRUST MLMT 2007 C1<br>A3   | 6/12/2050 | 5.83% | ** | 74,736     |
| MERRILL LYNCH MORTGAGE TRUST MLMT 2007 C1<br>A4   | 6/12/2050 | 5.83% | ** | 289,995    |

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| Security Name  | Maturity Date | Coupon Rate | Cost | Fair Value (In Dollars) |
|--|---------------|-------------|------|-------------------------|
| MERRILL LYNCH MORTGAGE TRUST MLMT 2008 C1 A4           | 2/12/2051     | 5.69%       | **   | 114,455                 |
| NOKIA OYJ COMMON STOCK NPV                             |               |             | **   | 609,315                 |
| META FINANCIAL GROUP INC COMMON STOCK USD.01           |               |             | **   | 21,550                  |
| METHANEX CORP COMMON STOCK NPV                         |               |             | **   | 1,087,444               |
| METLIFE INC COMMON STOCK USD.01                        |               |             | **   | 9,913,561               |
| METLIFE INC SR UNSECURED 06/35 5.7                     | 6/15/2035     | 5.7%        | **   | 62,309                  |
| METLIFE INC SR UNSECURED 06/15 5                       | 6/15/2015     | 5%          | **   | 8,841,707               |
| METLIFE INC JR SUBORDINA 12/66 6.4                     | 12/15/2066    | 6.4%        | **   | 4,900,425               |
| METLIFE INC SR UNSECURED 02/19 7.717                   | 2/15/2019     | 7.72%       | **   | 824,006                 |
| METLIFE INC SR UNSECURED 09/23 4.368                   | 9/15/2023     | 4.37%       | **   | 1,853,660               |
| METLIFE INC SR UNSECURED 12/17 1                       | 12/15/2017    | 1.9%        | **   | 3,877,817               |
| METRO BANCORP INC COMMON STOCK USD1.                   |               |             | **   | 37,195                  |
| MET LIFE GLOB FUNDING I SR SECURED 144A 09/15 2.5      | 9/29/2015     | 2.5%        | **   | 2,485,118               |
| MET LIFE GLOB FUNDING I SR SECURED 144A 04/22 3.875    | 4/11/2022     | 3.88%       | **   | 301,276                 |
| MET LIFE GLOB FUNDING I SECURED 144A 04/19 2.3         | 4/10/2019     | 2.3%        | **   | 7,026,488               |
| MET TRANSPRTN AUTH NY REVENUE MTATRN 11/39 FIXED 6.668 | 11/15/2039    | 6.67%       | **   | 409,653                 |
| MET WTR DIST OF STHRN CA METWTR 07/40 FIXED 6.947      | 7/1/2040      | 6.95%       | **   | 71,536                  |
| AEGON NV COMMON STOCK EUR.12                           |               |             | **   | 993,534                 |
| MICROSOFT CORP COMMON STOCK USD.00000625               |               |             | **   | 153,355,129             |
| MICROSOFT CORP SR UNSECURED 09/15 1.625                | 9/25/2015     | 1.63%       | **   | 5,045,530               |
| MICROSOFT CORP SR UNSECURED 10/20 3                    | 10/1/2020     | 3%          | **   | 495,213                 |
| MICROSOFT CORP SR UNSECURED 02/16 2.5                  | 2/8/2016      | 2.5%        | **   | 501,582                 |
| EULER HERMES GROUP COMMON STOCK EUR.32                 |               |             | **   | 310,886                 |
| MICROFINANCIAL INC COMMON STOCK USD.01                 |               |             | **   | 14,644                  |
| MICRON TECHNOLOGY INC COMMON STOCK USD.1               |               |             | **   | 32,725,948              |
| MICROSEMI CORP COMMON STOCK USD.2                      |               |             | **   | 261,806                 |
| MID AMERICA APARTMENT COMM REIT USD.01                 |               |             | **   | 375,043                 |
| BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/18 5.75       | 4/1/2018      | 5.75%       | **   | 9,419,030               |
| ERICSSON LM B SHS COMMON STOCK SEK5.0                  |               |             | **   | 908,204                 |
| SOCIETE GENERALE SA COMMON STOCK EUR1.25               |               |             | **   | 876,346                 |
| HAULOTTE GROUP COMMON STOCK EUR.13                     |               |             | **   | 399,636                 |
| ALCATEL LUCENT COMMON STOCK EUR.05                     |               |             | **   | 5,760,185               |
| TELIASONERA AB COMMON STOCK NPV                        |               |             | **   | 237,345                 |
| MIDSOUTH BANCORP INC COMMON STOCK USD.1                |               |             | **   | 19,542                  |
| MIDSTATES PETROLEUM CO INC COMMON STOCK USD.01         |               |             | **   | 6,964                   |
| MIDWESTONE FINANCIAL GROUP I COMMON STOCK USD.01       |               |             | **   | 23,624                  |
| TELEPERFORMANCE COMMON STOCK EUR2.5                    |               |             | **   | 55,241                  |
| ASM PACIFIC TECHNOLOGY COMMON STOCK HKD.1              |               |             | **   | 3,010,632               |
| AWE LTD COMMON STOCK NPV                               |               |             | **   | 317,816                 |



|   |    |           |
|---|----|-----------|
| MILLER INDUSTRIES INC/TENN COMMON STOCK<br>USD.01   | ** | 23,430    |
| AJINOMOTO CO INC COMMON STOCK                       | ** | 205,788   |
| MINERALS TECHNOLOGIES INC COMMON STOCK<br>USD.1     | ** | 3,040,865 |
| AEON FINANCIAL SERVICE CO LT COMMON STOCK           | ** | 564,964   |
| AFRICAN RAINBOW MINERALS LTD COMMON STOCK<br>ZAR.05 | ** | 16,602    |
| RAMSAY HEALTH CARE LTD COMMON STOCK NPV             | ** | 270,694   |
| SINGAPORE TECH ENGINEERING COMMON STOCK<br>NPV      | ** | 48,751    |
| AMMB HOLDINGS BHD COMMON STOCK MYR1.0               | ** | 93,059    |
| REALTEK SEMICONDUCTOR CORP COMMON STOCK<br>TWD10.   | ** | 97,272    |

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| Security Name   | Maturity Date | Coupon Rate | Cost | Fair Value (In Dollars) |
|---|---------------|-------------|------|-------------------------|
| ASAHI KASEI CORP COMMON STOCK                         |               |             | **   | 783,748                 |
| MISSISSIPPI ST MSS 11/17 FLOATING VAR                 | 11/1/2017     | 0.86%       | **   | 1,412,684               |
| ADVANCED SEMICONDUCTOR ENGR COMMON STOCK TWD10.       |               |             | **   | 157,936                 |
| AUSDRILL LTD COMMON STOCK NPV                         |               |             | **   | 96,257                  |
| MISTRAS GROUP INC COMMON STOCK USD.01                 |               |             | **   | 31,931                  |
| MITCHAM INDUSTRIES INC COMMON STOCK USD.01            |               |             | **   | 6,683                   |
| AUST AND NZ BANKING GROUP COMMON STOCK NPV            |               |             | **   | 1,454,116               |
| mitsubishi UFJ TR + BANK SR UNSECURED 144A 10/17 1.6  | 10/16/2017    | 1.6%        | **   | 2,947,897               |
| mitsubishi UFJ TR + BANK SR UNSECURED 144A 10/19 2.45 | 10/16/2019    | 2.45%       | **   | 2,299,324               |
| ML CFC COMMERCIAL MORTGAGE TRU MLCFC 2006 2 AM        | 6/12/2046     | 5.88%       | **   | 338,930                 |
| ML CFC COMMERCIAL MORTGAGE TRU MLCFC 2007 9 A4        | 9/12/2049     | 5.7%        | **   | 329,849                 |
| ML CFC COMMERCIAL MORTGAGE TRU MLCFC 2007 9 AMA       | 9/12/2049     | 5.85%       | **   | 1,575,030               |
| MIZUHO BANK LTD COMPANY GUAR 144A 04/17 1.3           | 4/16/2017     | 1.3%        | **   | 3,192,374               |
| MIZUHO BANK LTD COMPANY GUAR 144A 04/19 2.45          | 4/16/2019     | 2.45%       | **   | 596,096                 |
| ML CFC COMMERCIAL MORTGAGE TRU MLCFC 2006 1 AM        | 2/12/2039     | 5.52%       | **   | 2,114,139               |
| MOBILE TELESYSTEMS SP ADR ADR                         |               |             | **   | 279,302                 |
| MOBILE MINI INC COMMON STOCK USD.01                   |               |             | **   | 348,386                 |
| WESTPAC BANKING CORP COMMON STOCK NPV                 |               |             | **   | 780,635                 |
| MODINE MANUFACTURING CO COMMON STOCK USD.625          |               |             | **   | 59,935                  |
| MOELIS + CO CLASS A COMMON STOCK USD.01               |               |             | **   | 1,023,449               |
| DATANG INTL POWER GEN CO H COMMON STOCK CNY1.0        |               |             | **   | 63,452                  |
| MOHAWK INDUSTRIES INC COMMON STOCK USD.01             |               |             | **   | 5,732,784               |
| MOLINA HEALTHCARE INC COMMON STOCK USD.001            |               |             | **   | 252,394                 |
| DIGI.COM BHD COMMON STOCK MYR.01                      |               |             | **   | 218,990                 |
| MOLSON COORS BREWING CO COMPANY GUAR 05/17 2          | 5/1/2017      | 2%          | **   | 710,930                 |
| MOLSON COORS BREWING CO COMPANY GUAR 05/22 3.5        | 5/1/2022      | 3.5%        | **   | 242,407                 |
| MOLSON COORS BREWING CO COMPANY GUAR 05/42 5          | 5/1/2042      | 5%          | **   | 54,274                  |
| TELSTRA CORP LTD COMMON STOCK NPV                     |               |             | **   | 1,501,554               |
| MONARCH CASINO + RESORT INC COMMON STOCK USD.01       |               |             | **   | 27,208                  |
| BENDIGO AND ADELAIDE BANK COMMON STOCK NPV            |               |             | **   | 184,879                 |
| MONDELEZ INTERNATIONAL INC A COMMON STOCK NPV         |               |             | **   | 8,475,749               |

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|  |            |       |    |            |
|--|------------|-------|----|------------|
| MONDELEZ INTERNATIONAL SR UNSECURED 02/19<br>2.25    | 2/1/2019   | 2.25% | ** | 9,814,526  |
| MONDELEZ INTERNATIONAL SR UNSECURED 02/24 4          | 2/1/2024   | 4%    | ** | 1,966,982  |
| ASTRA AGRO LESTARI TBK PT COMMON STOCK<br>IDR500.    |            |       | ** | 92,418     |
| CLP HOLDINGS LTD COMMON STOCK                        |            |       | ** | 212,938    |
| MONMOUTH REAL ESTATE INV COR REIT USD.01             |            |       | ** | 43,118     |
| MONOLITHIC POWER SYSTEMS INC COMMON STOCK<br>USD.001 |            |       | ** | 989,627    |
| HUANENG POWER INTL INC H COMMON STOCK<br>CNY1.0      |            |       | ** | 92,071     |
| MONRO MUFFLER BRAKE INC COMMON STOCK<br>USD.01       |            |       | ** | 2,109,122  |
| GENTING HONG KONG LTD COMMON STOCK USD.1             |            |       | ** | 306,600    |
| CLICKS GROUP LTD COMMON STOCK ZAR.01                 |            |       | ** | 449,861    |
| MONSANTO CO SR UNSECURED 04/16 2.75                  | 4/15/2016  | 2.75% | ** | 102,279    |
| MONSANTO CO COMMON STOCK USD.01                      |            |       | ** | 30,531,873 |
| MONSANTO CO SR UNSECURED 04/18 5.125                 | 4/15/2018  | 5.13% | ** | 221,331    |
| MONSANTO CO SR UNSECURED 11/18 1.85                  | 11/15/2018 | 1.85% | ** | 199,212    |
| MONSANTO CO SR UNSECURED 06/17 1.15                  | 6/30/2017  | 1.15% | ** | 8,955,724  |
| MONSANTO CO SR UNSECURED 07/24 3.375                 | 7/15/2024  | 3.38% | ** | 477,553    |
| MONSTER WORLDWIDE INC COMMON STOCK USD.001           |            |       | ** | 37,408     |

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| Security Name                                   | Maturity Date | Coupon Rate | Cost | Fair Value (In Dollars) |
|---|---------------|-------------|------|-------------------------|
| GOLDCREST CO LTD COMMON STOCK                   |               |             | **   | 170,465                 |
| NTT DATA CORP COMMON STOCK                      |               |             | **   | 263,606                 |
| ASX LTD COMMON STOCK NPV                        |               |             | **   | 81,720                  |
| OBIC CO LTD COMMON STOCK                        |               |             | **   | 548,100                 |
| BHP BILLITON LIMITED COMMON STOCK               |               |             | **   | 818,558                 |
| SAM YUNG TRADING CO LTD COMMON STOCK KRW500.    |               |             | **   | 568,390                 |
| BROTHER INDUSTRIES LTD COMMON STOCK             |               |             | **   | 766,561                 |
| OKINAWA CELLULAR TELEPHONE COMMON STOCK         |               |             | **   | 200,592                 |
| MOODY S CORPORATION SR UNSECURED 07/19 2.75     | 7/15/2019     | 2.75%       | **   | 504,117                 |
| MOODY S CORPORATION SR UNSECURED 07/44 5.25     | 7/15/2044     | 5.25%       | **   | 558,679                 |
| MOOG INC CLASS A COMMON STOCK USD1.             |               |             | **   | 2,267,021               |
| DONGBU INSURANCE CO LTD COMMON STOCK KRW500.    |               |             | **   | 373,639                 |
| MIRVAC GROUP REIT NPV                           |               |             | **   | 65,283                  |
| TK CORPORATION COMMON STOCK KRW500.             |               |             | **   | 105,746                 |
| MORGAN STANLEY BAML TRUST MSBAM 2014 C14 A2     | 2/15/2047     | 2.92%       | **   | 5,052,081               |
| MORGAN STANLEY BAML TRUST MSBAM 2013 C7 A3      | 2/15/2046     | 2.66%       | **   | 4,923,095               |
| MORGAN STANLEY BAML TRUST MSBAM 2013 C7 A4      | 2/15/2046     | 2.92%       | **   | 450,017                 |
| MORGAN STANLEY BAML TRUST MSBAM 2013 C7 AS      | 2/15/2046     | 3.21%       | **   | 216,525                 |
| GMO INTERNET INC COMMON STOCK                   |               |             | **   | 456,146                 |
| CANON INC COMMON STOCK                          |               |             | **   | 70,471                  |
| HARVEY NORMAN HOLDINGS LTD COMMON STOCK NPV     |               |             | **   | 69,415                  |
| CAPCOM CO LTD COMMON STOCK                      |               |             | **   | 125,717                 |
| MORGAN STANLEY COMMON STOCK USD.01              |               |             | **   | 8,797,706               |
| MORGAN STANLEY SR UNSECURED 04/18 6.625         | 4/1/2018      | 6.63%       | **   | 11,959,868              |
| MORGAN STANLEY SR UNSECURED 04/18 2.125         | 4/25/2018     | 2.13%       | **   | 8,524,933               |
| MORGAN STANLEY SUBORDINATED 09/26 4.35          | 9/8/2026      | 4.35%       | **   | 2,796,611               |
| MORGAN STANLEY SR UNSECURED 01/17 5.45          | 1/9/2017      | 5.45%       | **   | 8,333,094               |
| MORGAN STANLEY SR UNSECURED 04/17 5.55          | 4/27/2017     | 5.55%       | **   | 868,347                 |
| MORGAN STANLEY SR UNSECURED 08/17 6.25          | 8/28/2017     | 6.25%       | **   | 2,888,246               |
| MORGAN STANLEY CAPITAL INC MSAC 2005 HE1 M1     | 12/25/2034    | 0.84%       | **   | 9,389,207               |
| MORGAN STANLEY SR UNSECURED 12/17 5.95          | 12/28/2017    | 5.95%       | **   | 18,622,891              |
| MORGAN STANLEY CAPITAL I TRUST MSC 2005 HQ7 A4  | 11/14/2042    | 5.21%       | **   | 1,531,421               |
| MORGAN STANLEY CAPITAL I TRUST MSC 2006 T21 A3  | 10/12/2052    | 5.19%       | **   | 698,143                 |
| MORGAN STANLEY CAPITAL I TRUST MSC 2006 HQ8 A4  | 3/12/2044     | 5.41%       | **   | 2,908,548               |
| MORGAN STANLEY CAPITAL I TRUST MSC 2006 IQ11 AM | 10/15/2042    | 5.66%       | **   | 188,472                 |
| DONGSUNG FINETEC CO LTD COMMON STOCK KRW500.    |               |             | **   | 361,940                 |
| MORGAN STANLEY SR UNSECURED 10/16 5.75          | 10/18/2016    | 5.75%       | **   | 2,254,791               |
| MORGAN STANLEY SR UNSECURED 10/16 VAR           | 10/18/2016    | 0.68%       | **   | 787,629                 |
| MORGAN STANLEY SR UNSECURED 02/16 1.75          | 2/25/2016     | 1.75%       | **   | 4,143,352               |
| MORGAN STANLEY SR UNSECURED 02/23 3.75          | 2/25/2023     | 3.75%       | **   | 1,841,349               |

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|   |           |       |    |           |
|---|-----------|-------|----|-----------|
| MORGAN STANLEY SR UNSECURED 01/19 2.5   | 1/24/2019 | 2.5%  | ** | 826,749   |
| MORGAN STANLEY SR UNSECURED 04/24 3.875 | 4/29/2024 | 3.88% | ** | 1,949,468 |
| MORGAN STANLEY SR UNSECURED 07/19 2.375 | 7/23/2019 | 2.38% | ** | 896,681   |
| MORGAN STANLEY SR UNSECURED 01/21 5.75  | 1/25/2021 | 5.75% | ** | 2,984,673 |
| MORGAN STANLEY SR UNSECURED 04/15 6     | 4/28/2015 | 6%    | ** | 482,687   |
| MORGAN STANLEY SR UNSECURED 05/19 7.3   | 5/13/2019 | 7.3%  | ** | 4,507,355 |
| MORGAN STANLEY SR UNSECURED 09/19 5.625 | 9/23/2019 | 5.63% | ** | 1,749,631 |
| MORGAN STANLEY SR UNSECURED 11/15 3.45  | 11/2/2015 | 3.45% | ** | 428,195   |

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| Security Name  | Maturity Date | Coupon Rate | Cost | Fair Value (In Dollars) |
|--|---------------|-------------|------|-------------------------|
| MORGAN STANLEY SR UNSECURED 04/16 3.8                | 4/29/2016     | 3.8%        | **   | 3,424,458               |
| MORGAN STANLEY SR UNSECURED 03/17 4.75               | 3/22/2017     | 4.75%       | **   | 1,943,977               |
| MORGAN STANLEY SUBORDINATED 05/23 4.1                | 5/22/2023     | 4.1%        | **   | 232,861                 |
| MORGAN STANLEY SUBORDINATED 11/22 4.875              | 11/1/2022     | 4.88%       | **   | 180,553                 |
| MORGAN STANLEY MORTGAGE LOAN T MSM 2004 11AR 1A1     | 1/25/2035     | 0.49%       | **   | 264,868                 |
| MORGAN STANLEY MORTGAGE LOAN T MSM 2005 6AR 1A1      | 11/25/2035    | 0.45%       | **   | 46,156                  |
| MORGAN STANLEY CAPITAL I TRUST MSC 2006 HQ9 A1A      | 7/12/2044     | 5.73%       | **   | 1,954,507               |
| MORGAN STANLEY CAPITAL I TRUST MSC 2006 HQ9 AM       | 7/12/2044     | 5.77%       | **   | 391,816                 |
| MORGAN STANLEY CAPITAL I TRUST MSC 2007 HQ11 A31     | 2/12/2044     | 5.44%       | **   | 152,083                 |
| MORGAN STANLEY CAPITAL I TRUST MSC 2007 T25 A31      | 11/12/2049    | 5.51%       | **   | 524,454                 |
| DBS GROUP HOLDINGS LTD COMMON STOCK NPV              |               |             | **   | 6,342,767               |
| MORGAN STANLEY CAPITAL I TRUST MSC 2007 IQ13 A1A     | 3/15/2044     | 5.31%       | **   | 10,107,659              |
| MORGAN STANLEY CAPITAL I TRUST MSC 2007 IQ13 A4      | 3/15/2044     | 5.36%       | **   | 3,123,863               |
| MORGAN STANLEY CAPITAL I TRUST MSC 2007 T27 A1A      | 6/11/2042     | 5.65%       | **   | 11,461,333              |
| MORGAN STANLEY CAPITAL I TRUST MSC 2007 T27 AAB      | 6/11/2042     | 5.65%       | **   | 22,520                  |
| MORGAN STANLEY CAPITAL I TRUST MSC 2007 T27 A46      | 6/11/2042     | 5.65%       | **   | 3,635,653               |
| MORGAN STANLEY CAPITAL I TRUST MSC 2007 IQ14 A2      | 4/15/2049     | 5.61%       | **   | 1,357,096               |
| MORGAN STANLEY CAPITAL I TRUST MSC 2007 IQ15 A4      | 6/11/2049     | 5.91%       | **   | 3,354,113               |
| MORGAN STANLEY REREMIC TRUST MSRR 2009 GG10 A4A 144A | 8/12/2045     | 5.8%        | **   | 1,660,339               |
| MORGAN STANLEY REREMIC TRUST MSRR 2010 GG10 A4A 144A | 8/15/2045     | 5.8%        | **   | 15,816,276              |
| MORGAN STANLEY CAPITAL I TRUST MSC 2011 C3 A3        | 7/15/2049     | 4.05%       | **   | 175,296                 |
| MORGAN STANLEY SR UNSECURED 10/24 3.7                | 10/23/2024    | 3.7%        | **   | 304,086                 |
| MORGAN STANLEY SR UNSECURED 01/18 1.875              | 1/5/2018      | 1.88%       | **   | 15,630,582              |
| MORGAN STANLEY REREMIC TRUST MSRR 2012 IO AXA 144A   | 3/27/2051     | 1%          | **   | 161,417                 |
| MORGAN STANLEY BAML TRUST MSBAM 2013 C9 A2           | 5/15/2046     | 1.97%       | **   | 2,924,491               |
| MORGAN STANLEY BAML TRUST MSBAM 2013 C9 AS           | 5/15/2046     | 3.46%       | **   | 316,093                 |
| MORGAN STANLEY BAML TRUST MSBAM 2014 C15 A4          | 4/15/2047     | 4.05%       | **   | 1,185,531               |
| MORGAN STANLEY BAML TRUST MSBAM 2014 C16 ASB         | 6/15/2047     | 3.48%       | **   | 5,410,366               |
| MORGAN STANLEY BAML TRUST MSBAM 2014 C18 AS          | 10/15/2047    | 4.11%       | **   | 2,302,183               |
| MORGAN STANLEY BAML TRUST MSBAM 2014 C19 A2          | 12/15/2047    | 3.1%        | **   | 17,517,106              |
| MORNEAU SHEPELL INC COMMON STOCK                     |               |             | **   | 282,054                 |
| COMPUTERSHARE LTD COMMON STOCK NPV                   |               |             | **   | 38,095                  |

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|--|------------|-------|----|-----------|
| CENTRAL JAPAN RAILWAY CO COMMON STOCK            |            |       | ** | 1,089,353 |
| EVA AIRWAYS CORP COMMON STOCK TWD10.             |            |       | ** | 250,924   |
| CATCHER TECHNOLOGY CO LTD COMMON STOCK<br>TWD10. |            |       | ** | 2,168,439 |
| CJ CORP COMMON STOCK KRW5000.                    |            |       | ** | 47,262    |
| CHINA AIRLINES LTD COMMON STOCK TWD10.           |            |       | ** | 146,826   |
| CHEUNG KONG HOLDINGS LTD COMMON STOCK NPV        |            |       | ** | 774,096   |
| MORTGAGEIT TRUST MHL 2005 3 A1                   | 8/25/2035  | 0.47% | ** | 6,706,816 |
| CHIYODA CORP COMMON STOCK                        |            |       | ** | 234,939   |
| CHIYODA CO LTD COMMON STOCK                      |            |       | ** | 316,544   |
| CSPC PHARMACEUTICAL GROUP LT COMMON STOCK<br>NPV |            |       | ** | 213,451   |
| CHINA OVERSEAS LAND + INVEST COMMON STOCK<br>NPV |            |       | ** | 333,623   |
| CHINA RESOURCES LAND LTD COMMON STOCK<br>HKD.1   |            |       | ** | 142,749   |
| MOSAIC CO/THE COMMON STOCK USD.01                |            |       | ** | 7,064,338 |
| MOSAIC CO SR UNSECURED 11/21 3.75                | 11/15/2021 | 3.75% | ** | 150,916   |
| MOSAIC CO SR UNSECURED 11/33 5.45                | 11/15/2033 | 5.45% | ** | 118,798   |
| MOTEL 6 TRUST MOTEL 2012 MTL6 A2 144A            | 10/5/2025  | 1.95% | ** | 3,508,732 |

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| Security Name                                      | Maturity Date | Coupon Rate | Cost | Fair Value (In Dollars) |
|--|---------------|-------------|------|-------------------------|
| ADVANTECH CO LTD COMMON STOCK TWD10.               |               |             | **   | 101,548                 |
| BEIJING CAPITAL INTL AIRPO H COMMON STOCK CNY1.    |               |             | **   | 20,854                  |
| CHEUNG KONG INFRASTRUCTURE COMMON STOCK HKD1.0     |               |             | **   | 59,369                  |
| COMMONWEALTH BANK OF AUSTRAL COMMON STOCK NPV      |               |             | **   | 524,847                 |
| LENOVO GROUP LTD COMMON STOCK NPV                  |               |             | **   | 5,759,841               |
| CHARTER HALL RETAIL REIT REIT NPV                  |               |             | **   | 409,420                 |
| PETROCHINA CO LTD H COMMON STOCK CNY1.0            |               |             | **   | 294,304                 |
| MOVADO GROUP INC COMMON STOCK USD.01               |               |             | **   | 52,343                  |
| MUELLER INDUSTRIES INC COMMON STOCK USD.01         |               |             | **   | 188,965                 |
| KDDI CORP COMMON STOCK                             |               |             | **   | 70,067                  |
| DAH SING FINANCIAL HOLDINGS COMMON STOCK NPV       |               |             | **   | 507,693                 |
| EXEDY CORP COMMON STOCK                            |               |             | **   | 563,673                 |
| DAITO TRUST CONSTRUCT CO LTD COMMON STOCK          |               |             | **   | 125,693                 |
| DAICEL CORP COMMON STOCK                           |               |             | **   | 130,097                 |
| DAIWA HOUSE INDUSTRY CO LTD COMMON STOCK           |               |             | **   | 114,750                 |
| DAIWA SECURITIES GROUP INC COMMON STOCK            |               |             | **   | 142,264                 |
| MULTI COLOR CORP COMMON STOCK NPV                  |               |             | **   | 90,889                  |
| MULTI FINELINE ELECTRONIX IN COMMON STOCK USD.0001 |               |             | **   | 27,626                  |
| DELTA ELECTRONICS INC COMMON STOCK TWD10.          |               |             | **   | 3,036,089               |
| MUNI ELEC AUTH OF GEORGIA MELPWR 04/57 FIXED 6.637 | 4/1/2057      | 6.64%       | **   | 13,257                  |
| PHOENIX SATELLITE TELEVISION COMMON STOCK HKD.1    |               |             | **   | 615,439                 |
| CHINA UNICOM HONG KONG LTD COMMON STOCK NPV        |               |             | **   | 53,541                  |
| NCISOFT CORP COMMON STOCK KRW500.0                 |               |             | **   | 249,698                 |
| MURPHY OIL CORP COMMON STOCK USD1.                 |               |             | **   | 7,082,904               |
| MURPHY OIL CORP SR UNSECURED 12/17 2.5             | 12/1/2017     | 2.5%        | **   | 3,229,506               |
| HONG KONG EXCHANGES + CLEAR COMMON STOCK NPV       |               |             | **   | 343,185                 |
| DON QUIJOTE HOLDINGS CO LTD COMMON STOCK           |               |             | **   | 522,332                 |
| DOWA HOLDINGS CO LTD COMMON STOCK                  |               |             | **   | 627,799                 |
| KINTETSU WORLD EXPRESS INC COMMON STOCK            |               |             | **   | 553,418                 |
| INDOFOOD SUKSES MAKMUR TBK P COMMON STOCK IDR100.  |               |             | **   | 74,830                  |
| MUTUALFIRST FINANCIAL INC COMMON STOCK USD.01      |               |             | **   | 15,665                  |
| MYERS INDUSTRIES INC COMMON STOCK NPV              |               |             | **   | 48,699                  |
| MYLAN INC COMMON STOCK USD.5                       |               |             | **   | 2,005,588               |
| MYLAN INC COMPANY GUAR 144A 01/23 3.125            | 1/15/2023     | 3.13%       | **   | 2,185,149               |
| MYLAN INC COMPANY GUAR 06/16 1.8                   | 6/24/2016     | 1.8%        | **   | 779,673                 |
| MYLAN INC 06/18 2.6                                | 6/24/2018     | 2.6%        | **   | 5,065,325               |



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|--|------------|-------|----|-----------|
| MYLAN INC SR UNSECURED 11/16 1.35            | 11/29/2016 | 1.35% | ** | 6,086,892 |
| MYLAN INC SR UNSECURED 03/19 2.55            | 3/28/2019  | 2.55% | ** | 229,117   |
| LI + FUNG LTD COMMON STOCK HKD.0125          |            |       | ** | 3,022,026 |
| N B T BANCORP INC COMMON STOCK USD.01        |            |       | ** | 115,772   |
| AU OPTRONICS CORP COMMON STOCK TWD10.0       |            |       | ** | 246,573   |
| NCI BUILDING SYSTEMS INC COMMON STOCK USD.01 |            |       | ** | 626,865   |
| NCR CORPORATION COMMON STOCK USD.01          |            |       | ** | 1,369,901 |
| NCI INC A COMMON STOCK USD.019               |            |       | ** | 10,465    |
| NCUA GUARANTEED NOTES NGN 2010 R3 3A         | 12/8/2020  | 2.4%  | ** | 505,269   |
| NCUA GUARANTEED NOTES NGN 2010 C1 A1         | 10/29/2020 | 1.6%  | ** | 799,327   |
| NCUA GUARANTEED NOTES NGN 2010 C1 A2         | 10/29/2020 | 2.9%  | ** | 2,633,750 |
| REMGRO LTD COMMON STOCK ZAR.01               |            |       | ** | 149,534   |

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| Security Name  | Maturity Date | Coupon Rate | Cost | Fair Value (In Dollars) |
|--|---------------|-------------|------|-------------------------|
| NL INDUSTRIES COMMON STOCK USD.125                   |               |             | **   | 15,867                  |
| CHINA PETROLEUM + CHEMICAL H COMMON STOCK CNY1.0     |               |             | **   | 439,564                 |
| NN INC COMMON STOCK USD.01                           |               |             | **   | 35,816                  |
| NPS PHARMACEUTICALS INC COMMON STOCK USD.001         |               |             | **   | 7,165,386               |
| NRG ENERGY INC COMMON STOCK USD.01                   |               |             | **   | 1,899,975               |
| NABISCO INC SR UNSECURED 06/15 7.55                  | 6/15/2015     | 7.55%       | **   | 1,126,490               |
| NABORS INDUSTRIES INC COMPANY GUAR 02/18 6.15        | 2/15/2018     | 6.15%       | **   | 1,415,490               |
| NABORS INDUSTRIES INC COMPANY GUAR 09/20 5           | 9/15/2020     | 5%          | **   | 49,109                  |
| NABORS INDUSTRIES INC COMPANY GUAR 09/21 4.625       | 9/15/2021     | 4.63%       | **   | 737,540                 |
| NABORS INDUSTRIES INC COMPANY GUAR 09/16 2.35        | 9/15/2016     | 2.35%       | **   | 178,045                 |
| NACCO INDUSTRIES CL A COMMON STOCK USD1.             |               |             | **   | 36,506                  |
| NANOMETRICS INC COMMON STOCK NPV                     |               |             | **   | 37,929                  |
| SINGAPORE EXCHANGE LTD COMMON STOCK NPV              |               |             | **   | 70,727                  |
| EISAI CO LTD COMMON STOCK                            |               |             | **   | 3,260,600               |
| NASDAQ OMX GROUP/THE COMMON STOCK USD.01             |               |             | **   | 4,870,434               |
| NATIONAL AUSTRALIA BANK SR UNSECURED 144A 09/15 2.75 | 9/28/2015     | 2.75%       | **   | 7,101,913               |
| NATIONAL AUSTRALIA BANK SR UNSECURED 144A 07/16 3    | 7/27/2016     | 3%          | **   | 618,656                 |
| NATIONAL BANK OF CANADA COMMON STOCK NPV             |               |             | **   | 200,620                 |
| FAMILYMART CO LTD COMMON STOCK                       |               |             | **   | 91,080                  |
| MITSUBISHI UFJ FINANCIAL GRO COMMON STOCK            |               |             | **   | 1,235,944               |
| NUFARM LTD COMMON STOCK NPV                          |               |             | **   | 809,605                 |
| TIME DOTCOM BHD COMMON STOCK MYR.5                   |               |             | **   | 378,648                 |
| NATIONAL BANK HOLD CL A COMMON STOCK                 |               |             | **   | 77,582                  |
| FIRST PACIFIC CO COMMON STOCK USD.01                 |               |             | **   | 19,807                  |
| NOVATEK MICROELECTRONICS COR COMMON STOCK TWD10.     |               |             | **   | 563,255                 |
| NORTHAM PLATINUM LTD COMMON STOCK ZAR.0001           |               |             | **   | 59,583                  |
| EPISTAR CORP COMMON STOCK TWD10.                     |               |             | **   | 73,644                  |
| COCA COLA EAST JAPAN CO LTD COMMON STOCK             |               |             | **   | 353,542                 |
| FUJI HEAVY INDUSTRIES LTD COMMON STOCK               |               |             | **   | 534,384                 |
| FUJIFILM HOLDINGS CORP COMMON STOCK                  |               |             | **   | 1,747,167               |
| FANUC CORP COMMON STOCK                              |               |             | **   | 3,310,442               |
| FUJITSU LTD COMMON STOCK                             |               |             | **   | 1,402,580               |
| NATIONAL HEALTHCARE CORP COMMON STOCK USD.01         |               |             | **   | 90,175                  |
| KRUNG THAI BANK NVDR NVDR THB5.15                    |               |             | **   | 239,143                 |
| NATIONAL GRID PLC SR UNSECURED 08/16 6.3             | 8/1/2016      | 6.3%        | **   | 912,134                 |
| SIAM COMMERCIAL BANK P NVDR NVDR THB10.0             |               |             | **   | 54,213                  |
| KASIKORNBANK PCL NVDR NVDR THB10.0                   |               |             | **   | 261,714                 |
| GPT GROUP REIT NPV                                   |               |             | **   | 73,154                  |
| BANGKOK BANK PUBLIC CO NVDR NVDR THB10.0             |               |             | **   | 125,599                 |
| NATIONAL OILWELL VARCO I SR UNSECURED 12/17 1.35     | 12/1/2017     | 1.35%       | **   | 222,111                 |

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|--|-----------|------|----|-----------|
| NATL PENN BCSHS INC COMMON STOCK NPV               |           |      | ** | 155,349   |
| NATIONAL PRESTO INDS INC COMMON STOCK USD1.        |           |      | ** | 35,695    |
| GIANT MANUFACTURING COMMON STOCK TWD10.            |           |      | ** | 649,104   |
| MEDIATEK INC COMMON STOCK TWD10.                   |           |      | ** | 5,423,771 |
| NATIONAL RETAIL PROPERTIES REIT USD.01             |           |      | ** | 326,850   |
| GLORY LTD COMMON STOCK                             |           |      | ** | 392,744   |
| NATIONAL RURAL UTIL COOP COLLATERAL T 11/15<br>1.9 | 11/1/2015 | 1.9% | ** | 788,428   |
| NATIONAL RURAL UTIL COOP COLLATERAL T 01/17<br>1.1 | 1/27/2017 | 1.1% | ** | 4,156,985 |

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| Security Name  | Maturity Date | Coupon Rate | Cost | Fair Value (In Dollars) |
|--|---------------|-------------|------|-------------------------|
| NATIONAL SEMICONDUCTOR SR UNSECURED 04/15 3.95         | 4/15/2015     | 3.95%       | **   | 838,293                 |
| NATL WESTERN LIFE INS CL A COMMON STOCK USD1.          |               |             | **   | 110,393                 |
| BANK OF AMERICA CORP SUBORDINATED 09/16 7.8            | 9/15/2016     | 7.8%        | **   | 275,161                 |
| NATIONWIDE MUTUAL INSURA SR SUBORDINA 144A 08/39 9.375 | 8/15/2039     | 9.38%       | **   | 39,611                  |
| NATURAL GAS SERVICES GROUP COMMON STOCK USD.01         |               |             | **   | 25,966                  |
| NAVIGATORS GROUP INC COMMON STOCK USD.1                |               |             | **   | 105,243                 |
| HELLENIC REPUBLIC SR UNSECURED 08/16 5                 | 8/22/2016     | 5%          | **   | 840,736                 |
| NAVIGANT CONSULTING INC COMMON STOCK USD.001           |               |             | **   | 67,736                  |
| NAVITAS EQUIPMENT RECEIVABLES NVTAS 2013 1 A 144A      | 11/15/2016    | 1.95%       | **   | 61,032                  |
| NBCUNIVERSAL MEDIA LLC COMPANY GUAR 04/16 2.875        | 4/1/2016      | 2.88%       | **   | 3,123,207               |
| NBCUNIVERSAL MEDIA LLC COMPANY GUAR 04/20 5.15         | 4/30/2020     | 5.15%       | **   | 1,787,312               |
| NBCUNIVERSAL MEDIA LLC COMPANY GUAR 04/21 4.375        | 4/1/2021      | 4.38%       | **   | 27,495                  |
| NBCUNIVERSAL MEDIA LLC COMPANY GUAR 04/40 6.4          | 4/30/2040     | 6.4%        | **   | 368,443                 |
| NBCUNIVERSAL MEDIA LLC COMPANY GUAR 01/23 2.875        | 1/15/2023     | 2.88%       | **   | 424,579                 |
| NBCUNIVERSAL ENTERPRISE COMPANY GUAR 144A 04/18 VAR    | 4/15/2018     | 0.92%       | **   | 4,260,152               |
| NIPPON BUILDING FUND INC REIT                          |               |             | **   | 90,679                  |
| SHINHAN FINANCIAL GROUP LTD COMMON STOCK KRW5000.      |               |             | **   | 15,489                  |
| JAPAN REAL ESTATE INVESTMENT REIT                      |               |             | **   | 82,239                  |
| HYUNDAI DEVELOPMENT CO ENGIN COMMON STOCK KRW5000.     |               |             | **   | 351,386                 |
| NELNET INC CL A COMMON STOCK USD.01                    |               |             | **   | 156,688                 |
| NELNET STUDENT LOAN TRUST NSLT 2004 4 B                | 1/25/2041     | 0.53%       | **   | 5,494,413               |
| NELNET STUDENT LOAN TRUST NSLT 2007 1 B2               | 8/25/2037     | 5.37%       | **   | 6,551,750               |
| NEOGEN CORP COMMON STOCK USD.16                        |               |             | **   | 1,110,320               |
| HANKYU HANSHIN HOLDINGS INC COMMON STOCK               |               |             | **   | 92,022                  |
| NESTLE SA SPONS ADR ADR                                |               |             | **   | 8,773,624               |
| CHAROEN POKPHAND FOODS NVDR NVDR THB1.0                |               |             | **   | 47,957                  |
| NETAPP INC COMMON STOCK USD.001                        |               |             | **   | 9,537,645               |
| NETAPP INC SR UNSECURED 06/21 3.375                    | 6/15/2021     | 3.38%       | **   | 100,261                 |
| NETFLIX INC COMMON STOCK USD.001                       |               |             | **   | 11,174,063              |
| NETEASE INC ADR ADR USD.0001                           |               |             | **   | 7,103,381               |
| NETGEAR INC COMMON STOCK USD.001                       |               |             | **   | 127,625                 |
| FUBON FINANCIAL HOLDING CO COMMON STOCK TWD10.         |               |             | **   | 476,486                 |

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|---|-----------|-------|----|-----------|
| NETSUITE INC COMMON STOCK USD.01                |           |       | ** | 2,917,787 |
| NEUSTAR INC CLASS A COMMON STOCK USD.001        |           |       | ** | 1,677,174 |
| JAMES HARDIE INDUSTRIES CDI CDI EUR.59          |           |       | ** | 120,067   |
| NEVADA POWER CO GENL REF MOR 01/15 5.875        | 1/15/2015 | 5.88% | ** | 450,603   |
| NEVADA POWER CO GENL REF MOR 03/19 7.125        | 3/15/2019 | 7.13% | ** | 149,129   |
| TAKARA LEBEN CO LTD COMMON STOCK                |           |       | ** | 611,285   |
| DELTA ELECTRONICS THAI NVDR NVDR THB1.0         |           |       | ** | 40,071    |
| CAPITAMALL TRUST REIT NPV                       |           |       | ** | 53,883    |
| HENDERSON LAND DEVELOPMENT COMMON STOCK<br>NPV  |           |       | ** | 314,513   |
| RESONA HOLDINGS INC COMMON STOCK                |           |       | ** | 793,615   |
| THAI UNION FROZEN PROD NVDR NVDR THB.25         |           |       | ** | 165,871   |
| HITACHI CHEMICAL CO LTD COMMON STOCK            |           |       | ** | 135,906   |
| HITACHI TRANSPORT SYSTEM LTD COMMON STOCK       |           |       | ** | 334,752   |
| CHIPBOND TECHNOLOGY CORP COMMON STOCK<br>TWD10. |           |       | ** | 216,569   |
| HONDA MOTOR CO LTD COMMON STOCK                 |           |       | ** | 5,699,477 |

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| Security Name                                       | Maturity Date | Coupon Rate | Cost | Fair Value (In Dollars) |
|---|---------------|-------------|------|-------------------------|
| POWER ASSETS HOLDINGS LTD COMMON STOCK NPV          |               |             | **   | 169,700                 |
| HONG LEONG BANK BERHAD COMMON STOCK MYR1.           |               |             | **   | 25,189                  |
| HON HAI PRECISION INDUSTRY COMMON STOCK TWD10.      |               |             | **   | 733,952                 |
| INDEPENDENCE GROUP NL COMMON STOCK NPV              |               |             | **   | 573,934                 |
| HOYA CORP COMMON STOCK                              |               |             | **   | 7,070,207               |
| NEW HAMPSHIRE THRIFT BANCSHS COMMON STOCK USD.01    |               |             | **   | 12,808                  |
| HUNG POO REAL ESTATE DEVELOP COMMON STOCK TWD10.    |               |             | **   | 133,755                 |
| HYUNDAI MOBIS CO LTD COMMON STOCK KRW5000.          |               |             | **   | 78,584                  |
| HYSAN DEVELOPMENT CO COMMON STOCK NPV               |               |             | **   | 321,708                 |
| SK HYNIX INC COMMON STOCK KRW5000.                  |               |             | **   | 14,306,233              |
| LARGAN PRECISION CO LTD COMMON STOCK TWD10.         |               |             | **   | 4,092,463               |
| TAISHIN FINANCIAL HOLDING COMMON STOCK TWD10.       |               |             | **   | 16,411                  |
| INDOCEMENT TUNGGAL PRAKARSA COMMON STOCK IDR500.    |               |             | **   | 62,374                  |
| ORICA LTD COMMON STOCK NPV                          |               |             | **   | 1,189,676               |
| INVENTEC CO LTD COMMON STOCK TWD10.                 |               |             | **   | 134,442                 |
| CHINA GAS HOLDINGS LTD COMMON STOCK HKD.01          |               |             | **   | 34,894                  |
| ISUZU MOTORS LTD COMMON STOCK                       |               |             | **   | 192,764                 |
| NIPPON SHOKUBAI CO LTD COMMON STOCK                 |               |             | **   | 530,131                 |
| JGC CORP COMMON STOCK                               |               |             | **   | 498,836                 |
| JAPAN TOBACCO INC COMMON STOCK                      |               |             | **   | 2,642,526               |
| KEYENCE CORP COMMON STOCK                           |               |             | **   | 942,500                 |
| NEW YORK + CO COMMON STOCK USD.001                  |               |             | **   | 11,093                  |
| NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01      |               |             | **   | 706,832                 |
| NEW YORK LIFE GLOBAL FDG SR SECURED 144A 05/15 3    | 5/4/2015      | 3%          | **   | 504,353                 |
| NEW YORK LIFE GLOBAL FDG SR SECURED 144A 07/16 2.45 | 7/14/2016     | 2.45%       | **   | 818,936                 |
| NEW YORK LIFE GLOBAL FDG SECURED 144A 05/17 1.65    | 5/15/2017     | 1.65%       | **   | 654,948                 |
| NEW YORK LIFE GLOBAL FDG SECURED 144A 07/15 0.75    | 7/24/2015     | 0.75%       | **   | 600,248                 |
| NEW YORK LIFE GLOBAL FDG SECURED 144A 02/16 0.8     | 2/12/2016     | 0.8%        | **   | 56,096                  |
| NEW YORK LIFE GLOBAL FDG SECURED 144A 12/17 1.45    | 12/15/2017    | 1.45%       | **   | 6,183,837               |
| KOREA ELECTRIC POWER CORP COMMON STOCK KRW5000.     |               |             | **   | 369,058                 |
| KOBE STEEL LTD COMMON STOCK                         |               |             | **   | 552,592                 |
| NEW YORK NY NYC 12/31 FIXED 6.646                   | 12/1/2031     | 6.65%       | **   | 203,096                 |
| KONICA MINOLTA INC COMMON STOCK                     |               |             | **   | 1,520,664               |
| HANWHA CORPORATION COMMON STOCK KRW5000.            |               |             | **   | 259,831                 |
|   |               |             | **   | 550,587                 |

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|--|-----------|-------|----|--|-----------|
| KOREAN AIR LINES CO LTD COMMON STOCK<br>KRW5000.           |           |       |    |  |           |
| JTEKT CORP COMMON STOCK                                    |           |       | ** |  | 426,578   |
| NEW YORK CITY NY TRANSITIONAL NYCGEN 11/38<br>FIXED 5.572  | 11/1/2038 | 5.57% | ** |  | 174,091   |
| NEW YORK CITY NY MUNI WTR FIN NYCUTL 06/43<br>FIXED 5.44   | 6/15/2043 | 5.44% | ** |  | 177,958   |
| KURITA WATER INDUSTRIES LTD COMMON STOCK                   |           |       | ** |  | 92,591    |
| NEW YORK ST DORM AUTH ST PERSO NYSHGR 09/27<br>FIXED 5.051 | 9/15/2027 | 5.05% | ** |  | 925,704   |
| KYOCERA CORP COMMON STOCK                                  |           |       | ** |  | 2,891,650 |
| NEW YORK TIMES CO A COMMON STOCK USD.1                     |           |       | ** |  | 2,473,528 |
| NEWBRIDGE BANCORP COMMON STOCK NPV                         |           |       | ** |  | 29,457    |
| LEIGHTON HOLDINGS LTD COMMON STOCK NPV                     |           |       | ** |  | 195,637   |
| LEND LEASE GROUP STAPLED SECURITY NPV                      |           |       | ** |  | 1,311,239 |
| NEWELL RUBBERMAID INC SR UNSECURED 12/19<br>2.875          | 12/1/2019 | 2.88% | ** |  | 5,507,070 |
| NEWFIELD EXPLORATION CO COMMON STOCK<br>USD.01             |           |       | ** |  | 372,493   |

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| Security Name  | Maturity Date | Coupon Rate | Cost | Fair Value (In Dollars) |
|--|---------------|-------------|------|-------------------------|
| JAPAN RETAIL FUND INVESTMENT REIT                    |               |             | **   | 69,911                  |
| LIBERTY HOLDINGS LTD COMMON STOCK ZAR.0833           |               |             | **   | 153,034                 |
| NEWPARK RESOURCES INC COMMON STOCK USD.01            |               |             | **   | 80,184                  |
| NEWPORT CORP COMMON STOCK USD.1167                   |               |             | **   | 76,383                  |
| 21ST CENTURY FOX AMERICA COMPANY GUAR 10/15 7.6      | 10/11/2015    | 7.6%        | **   | 398,916                 |
| 21ST CENTURY FOX AMERICA COMPANY GUAR 03/19 6.9      | 3/1/2019      | 6.9%        | **   | 2,847,652               |
| 21ST CENTURY FOX AMERICA COMPANY GUAR 02/21 4.5      | 2/15/2021     | 4.5%        | **   | 377,633                 |
| 21ST CENTURY FOX AMERICA COMPANY GUAR 02/41 6.15     | 2/15/2041     | 6.15%       | **   | 44,543                  |
| 21ST CENTURY FOX AMERICA COMPANY GUAR 09/22 3        | 9/15/2022     | 3%          | **   | 99,325                  |
| NEWSTAR FINANCIAL INC COMMON STOCK USD.01            |               |             | **   | 62,976                  |
| CTBC FINANCIAL HOLDING CO LT COMMON STOCK TWD10.     |               |             | **   | 315,588                 |
| JAPAN PRIME REALTY INVESTMEN REIT                    |               |             | **   | 31,377                  |
| NEXTERA ENERGY CAPITAL COMPANY GUAR 06/15 1.2        | 6/1/2015      | 1.2%        | **   | 6,690,568               |
| NEXTERA ENERGY CAPITAL COMPANY GUAR 09/15 1.339      | 9/1/2015      | 1.34%       | **   | 3,510,549               |
| AEON MALL CO LTD COMMON STOCK                        |               |             | **   | 25,035                  |
| BOC HONG KONG HOLDINGS LTD COMMON STOCK NPV          |               |             | **   | 58,447                  |
| NIAGARA MOHAWK POWER SR UNSECURED 144A 08/19 4.881   | 8/15/2019     | 4.88%       | **   | 127,190                 |
| NICE SYSTEMS LTD SPONS ADR ADR                       |               |             | **   | 886,375                 |
| NICHOLAS FINANCIAL INC COMMON STOCK NPV              |               |             | **   | 16,792                  |
| NIKE INC CL B COMMON STOCK NPV                       |               |             | **   | 27,077,282              |
| NIMBLE STORAGE INC COMMON STOCK USD.001              |               |             | **   | 5,679,713               |
| NIPPON LIFE INSURANCE SUBORDINATED 144A 10/44 VAR    | 10/16/2044    | 5.1%        | **   | 10,450,000              |
| NISOURCE FINANCE CORP COMPANY GUAR 09/17 5.25        | 9/15/2017     | 5.25%       | **   | 202,301                 |
| NISOURCE FINANCE CORP COMPANY GUAR 03/18 6.4         | 3/15/2018     | 6.4%        | **   | 301,816                 |
| NISOURCE FINANCE CORP COMPANY GUAR 01/19 6.8         | 1/15/2019     | 6.8%        | **   | 446,120                 |
| NISOURCE FINANCE CORP COMPANY GUAR 03/16 10.75       | 3/15/2016     | 10.75%      | **   | 186,920                 |
| NISOURCE FINANCE CORP COMPANY GUAR 02/45 5.65        | 2/1/2045      | 5.65%       | **   | 69,430                  |
| NISSAN MOTOR ACCEPTANCE UNSECURED 144A 03/16 1       | 3/15/2016     | 1%          | **   | 690,306                 |
| NISSAN MOTOR ACCEPTANCE UNSECURED 144A 03/18 1.8     | 3/15/2018     | 1.8%        | **   | 218,708                 |
| NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/19 2.35 | 3/4/2019      | 2.35%       | **   | 200,739                 |
| NISSAN AUTO RECEIVABLES OWNER NAROT 2013 A A3        | 5/15/2017     | 0.5%        | **   | 1,325,269               |



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|---|------------|-------|----|-----------|
| NISSAN AUTO RECEIVABLES OWNER NAROT 2013 A A4 | 7/15/2019  | 0.75% | ** | 7,084,100 |
| NISSAN MASTER OWNER TRUST RECE NMOTR 2013 A A | 2/15/2018  | 0.46% | ** | 7,990,880 |
| NISSAN AUTO RECEIVABLES OWNER NAROT 2011 B A3 | 2/16/2016  | 0.95% | ** | 883,932   |
| NISSAN AUTO RECEIVABLES OWNER NAROT 2012 A A4 | 7/16/2018  | 1%    | ** | 8,433,300 |
| NISSAN AUTO RECEIVABLES OWNER NAROT 2012 B A3 | 10/17/2016 | 0.46% | ** | 462,815   |
| NISSAN AUTO RECEIVABLES OWNER NAROT 2012 B A4 | 12/17/2018 | 0.66% | ** | 1,003,977 |
| NISSAN AUTO LEASE TRUST NALT 2013 A A4        | 10/15/2018 | 0.74% | ** | 2,032,127 |
| NISSAN AUTO LEASE TRUST NALT 2013 B A2A       | 1/15/2016  | 0.57% | ** | 766,242   |
| NISSAN AUTO RECEIVABLES OWNER NAROT 2013 B A4 | 10/15/2019 | 1.31% | ** | 3,999,580 |
| NISSAN AUTO RECEIVABLES OWNER NAROT 2013 C A3 | 8/15/2018  | 0.67% | ** | 2,155,755 |
| NISSAN AUTO LEASE TRUST NALT 2014 A A3        | 2/15/2017  | 0.8%  | ** | 1,105,260 |
| NISSAN AUTO RECEIVABLES OWNER NAROT 2014 A A2 | 11/15/2016 | 0.42% | ** | —         |
| NISSAN AUTO RECEIVABLES OWNER NAROT 2014 A A3 | 8/15/2018  | 0.72% | ** | 1,505,588 |
| NISSAN AUTO RECEIVABLES OWNER NAROT 2014 B A3 | 5/15/2019  | 1.11% | ** | 797,018   |
| NOBLE ENERGY INC SR UNSECURED 03/19 8.25      | 3/1/2019   | 8.25% | ** | 635,418   |
| NOBLE ENERGY INC SR UNSECURED 12/21 4.15      | 12/15/2021 | 4.15% | ** | 3,946,243 |
| NOBLE ENERGY INC SR UNSECURED 11/24 3.9       | 11/15/2024 | 3.9%  | ** | 1,976,696 |

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| Security Name                                    | Maturity Date | Coupon Rate | Cost | Fair Value (In Dollars) |
|--|---------------|-------------|------|-------------------------|
| NOBLE HOLDING INTL LTD COMPANY GUAR 08/15 3.45   | 8/1/2015      | 3.45%       | **   | 2,026,308               |
| NOBLE HOLDING INTL LTD COMPANY GUAR 03/17 2.5    | 3/15/2017     | 2.5%        | **   | 428,574                 |
| NOBLE HOLDING INTL LTD COMPANY GUAR 03/42 5.25   | 3/15/2042     | 5.25%       | **   | 31,554                  |
| MABUCHI MOTOR CO LTD COMMON STOCK                |               |             | **   | 176,521                 |
| NOMURA HOLDINGS INC SR UNSECURED 03/15 5         | 3/4/2015      | 5%          | **   | 649,609                 |
| NOMURA HOLDINGS INC SR UNSECURED 01/16 4.125     | 1/19/2016     | 4.13%       | **   | 2,276,783               |
| NOMURA HOLDINGS INC SR UNSECURED 03/19 2.75      | 3/19/2019     | 2.75%       | **   | 2,148,275               |
| NORANDA ALUMINUM HOLDING COR COMMON STOCK USD.01 |               |             | **   | 24,534                  |
| NORDEA BANK AB SR UNSECURED 144A 01/20 4.875     | 1/27/2020     | 4.88%       | **   | 667,996                 |
| NORDEA BANK AB SR UNSECURED 144A 03/17 3.125     | 3/20/2017     | 3.13%       | **   | 2,175,548               |
| NORDEA BANK AB SR UNSECURED 144A 05/16 0.875     | 5/13/2016     | 0.88%       | **   | 2,407,860               |
| MALAYAN BANKING BHD COMMON STOCK MYR1.           |               |             | **   | 310,519                 |
| NORDSTROM INC SR UNSECURED 10/21 4               | 10/15/2021    | 4%          | **   | 42,793                  |
| ALLIANCE FINANCIAL GROUP BHD COMMON STOCK MYR1.  |               |             | **   | 63,446                  |
| MISC BHD COMMON STOCK MYR1.                      |               |             | **   | 223,385                 |
| NORFOLK SOUTHERN CORP SR UNSECURED 05/17 7.7     | 5/15/2017     | 7.7%        | **   | 742,677                 |
| NORFOLK SOUTHERN CORP SR UNSECURED 04/18 5.75    | 4/1/2018      | 5.75%       | **   | 920,224                 |
| NORFOLK SOUTHERN CORP SR UNSECURED 06/19 5.9     | 6/15/2019     | 5.9%        | **   | 2,387,387               |
| NORFOLK SOUTHERN CORP SR UNSECURED 12/21 3.25    | 12/1/2021     | 3.25%       | **   | 153,541                 |
| NORFOLK SOUTHERN CORP SR UNSECURED 10/42 3.95    | 10/1/2042     | 3.95%       | **   | 24,521                  |
| CHINA TELECOM CORP LTD H COMMON STOCK CNY1.0     |               |             | **   | 535,020                 |
| NAVER CORP COMMON STOCK KRW500.                  |               |             | **   | 261,053                 |
| SUMITOMO MITSUI FINANCIAL GR COMMON STOCK        |               |             | **   | 773,594                 |
| MTN GROUP LTD COMMON STOCK ZAR.0001              |               |             | **   | 623,843                 |
| ASCENDAS REAL ESTATE INV TRT REIT                |               |             | **   | 50,291                  |
| NWS HOLDINGS LTD COMMON STOCK HKD1.0             |               |             | **   | 23,905                  |
| HYUNDAI DEPT STORE CO COMMON STOCK KRW5000.      |               |             | **   | 103,176                 |
| PANASONIC CORP COMMON STOCK                      |               |             | **   | 1,116,415               |
| PCCW LTD COMMON STOCK NPV                        |               |             | **   | 25,383                  |
| SINOTRANS LIMITED H COMMON STOCK CNY1.           |               |             | **   | 109,299                 |
| SUNCORP GROUP LTD COMMON STOCK NPV               |               |             | **   | 254,329                 |
| YUE YUEN INDUSTRIAL HLDG COMMON STOCK HKD.25     |               |             | **   | 548,657                 |
| MIZUHO FINANCIAL GROUP INC COMMON STOCK          |               |             | **   | 88,334                  |
| MISUMI GROUP INC COMMON STOCK                    |               |             | **   | 672,238                 |
| MITSUBISHI ESTATE CO LTD COMMON STOCK            |               |             | **   | 383,661                 |
| MITSUBISHI CORP COMMON STOCK                     |               |             | **   | 107,249                 |
| MITSUBISHI ELECTRIC CORP COMMON STOCK            |               |             | **   | 916,602                 |
| mitsui + co LTD COMMON STOCK                     |               |             | **   | 128,481                 |
| mitsui FUDOSAN CO LTD COMMON STOCK               |               |             | **   | 380,083                 |
| MITSUBISHI MOTORS CORP COMMON STOCK              |               |             | **   | 454,573                 |

|   |    |           |
|---|----|-----------|
| POWERTECH TECHNOLOGY INC COMMON STOCK<br>TWD10. | ** | 54,883    |
| MONADELPHOUS GROUP LTD COMMON STOCK NPV         | ** | 170,876   |
| COMFORTDELGRO CORP LTD COMMON STOCK NPV         | ** | 82,409    |
| FIRSTRAND LTD COMMON STOCK ZAR.01               | ** | 237,617   |
| MURATA MANUFACTURING CO LTD COMMON STOCK        | ** | 7,117,061 |
| SEIKO EPSON CORP COMMON STOCK                   | ** | 1,065,591 |
| NHK SPRING CO LTD COMMON STOCK                  | ** | 307,389   |
| NASPERS LTD N SHS COMMON STOCK ZAR.02           | ** | 490,339   |

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| Security Name                                    | Maturity Date | Coupon Rate | Cost | Fair Value (In Dollars) |
|--|---------------|-------------|------|-------------------------|
| NAGAILEBEN CO LTD COMMON STOCK                   |               |             | **   | 469,851                 |
| NATIONAL AUSTRALIA BANK LTD COMMON STOCK NPV     |               |             | **   | 668,414                 |
| NEW WORLD DEVELOPMENT COMMON STOCK NPV           |               |             | **   | 87,419                  |
| NETCARE LTD COMMON STOCK ZAR.01                  |               |             | **   | 299,267                 |
| NEWCREST MINING LTD COMMON STOCK NPV             |               |             | **   | 100,080                 |
| MINERAL DEPOSITS LTD COMMON STOCK NPV            |               |             | **   | 28,796                  |
| NORTHEAST BANCORP COMMON STOCK USD1.             |               |             | **   | 11,867                  |
| NIPPON DENKO CO LTD COMMON STOCK                 |               |             | **   | 180,224                 |
| DENSO CORP COMMON STOCK                          |               |             | **   | 6,590,347               |
| NEC CORP COMMON STOCK                            |               |             | **   | 2,496,718               |
| NIHON PARKERIZING CO LTD COMMON STOCK            |               |             | **   | 714,659                 |
| NIDEC CORP COMMON STOCK                          |               |             | **   | 17,090,880              |
| NH FOODS LTD COMMON STOCK                        |               |             | **   | 286,034                 |
| NIPPON TELEGRAPH + TELEPHONE COMMON STOCK        |               |             | **   | 253,838                 |
| YAMAHA CORP COMMON STOCK                         |               |             | **   | 282,960                 |
| NOK CORP COMMON STOCK                            |               |             | **   | 476,792                 |
| HITACHI HIGH TECHNOLOGIES CO COMMON STOCK        |               |             | **   | 540,056                 |
| NOMURA HOLDINGS INC COMMON STOCK                 |               |             | **   | 232,571                 |
| NIPPON YUSEN COMMON STOCK                        |               |             | **   | 213,937                 |
| NORTHERN OIL AND GAS INC COMMON STOCK USD.001    |               |             | **   | 31,273                  |
| OKI ELECTRIC INDUSTRY CO LTD COMMON STOCK        |               |             | **   | 265,099                 |
| OJI HOLDINGS CORP COMMON STOCK                   |               |             | **   | 28,892                  |
| NORTHERN TRUST CORP COMMON STOCK USD1.667        |               |             | **   | 13,351,536              |
| OLYMPUS CORP COMMON STOCK                        |               |             | **   | 1,869,761               |
| OMRON CORP COMMON STOCK                          |               |             | **   | 1,631,886               |
| ONO PHARMACEUTICAL CO LTD COMMON STOCK           |               |             | **   | 1,655,657               |
| ORIX CORP COMMON STOCK                           |               |             | **   | 229,996                 |
| NORTHFIELD BANCORP INC COMMON STOCK USD.01       |               |             | **   | 77,360                  |
| OSAKA GAS CO LTD COMMON STOCK                    |               |             | **   | 124,134                 |
| AMOREPACIFIC GROUP COMMON STOCK KRW5000.         |               |             | **   | 257,865                 |
| NORTHRIM BANCORP INC COMMON STOCK USD1.          |               |             | **   | 18,814                  |
| NORTHROP GRUMMAN CORP COMMON STOCK USD1.         |               |             | **   | 4,367,460               |
| NORTHROP GRUMMAN SYSTEMS COMPANY GUAR 02/31 7.75 | 2/15/2031     | 7.75%       | **   | 35,037                  |
| NORTHROP GRUMMAN CORP SR UNSECURED 08/19 5.05    | 8/1/2019      | 5.05%       | **   | 1,304,150               |
| NORTHSTAR ASSET MANAGEMENT COMMON STOCK USD.01   |               |             | **   | 341,507                 |
| NORTHSTAR MORTGAGE TRUST NRF 2012 1 A 144A       | 8/25/2029     | 1.36%       | **   | 450,391                 |
| N STAR REAL ESTATE CDO LTD NSTAR 2013 1A A 144A  | 8/25/2029     | 2.01%       | **   | 416,997                 |
| N STAR REAL ESTATE CDO LTD NSTAR 2013 1A A 144A  | 8/25/2029     | 2.02%       | **   | 3,536,434               |
| INCITEC PIVOT LTD COMMON STOCK NPV               |               |             | **   | 218,042                 |
| NORTHWEST BANCSHARES INC COMMON STOCK USD.01     |               |             | **   | 118,158                 |
| NORTHWEST PIPE CO COMMON STOCK USD.01            |               |             | **   | 1,712,322               |

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| WISTRON NEWEB CORP COMMON STOCK TWD10.               | ** | 351,940 |
| UNILEVER INDONESIA TBK PT COMMON STOCK<br>IDR10.     | ** | 83,456  |
| ALFRESA HOLDINGS CORP COMMON STOCK                   | ** | 438,384 |
| KINSUS INTERCONNECT TECH COMMON STOCK<br>TWD10.      | ** | 287,102 |
| PICK N PAY STORES LTD COMMON STOCK ZAR.0125          | ** | 65,293  |
| LEE + MAN PAPER MANUFACTURIN COMMON STOCK<br>HKD.025 | ** | 236,678 |
| NORWOOD FINANCIAL CORP COMMON STOCK USD.1            | ** | 11,359  |

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| Security Name                                      | Maturity Date | Coupon Rate | Cost | Fair Value (In Dollars) |
|--|---------------|-------------|------|-------------------------|
| NOVADAQ TECHNOLOGIES INC COMMON STOCK              |               |             | **   | 671,298                 |
| NOVARTIS AG SPONSORED ADR ADR                      |               |             | **   | 1,711,152               |
| NOVARTIS CAPITAL CORP COMPANY GUAR 04/15 2.9       | 4/24/2015     | 2.9%        | **   | 2,302,741               |
| NOVARTIS CAPITAL CORP COMPANY GUAR 09/22 2.4       | 9/21/2022     | 2.4%        | **   | 871,187                 |
| NOVARTIS CAPITAL CORP COMPANY GUAR 05/24 3.4       | 5/6/2024      | 3.4%        | **   | 426,516                 |
| UNI PRESIDENT ENTERPRISES CO COMMON STOCK TWD10.   |               |             | **   | 207,874                 |
| NOVO NORDISK A/S SPONS ADR ADR                     |               |             | **   | 22,876,118              |
| NOW INC COMMON STOCK USD.01                        |               |             | **   | 245,258                 |
| NU SKIN ENTERPRISES INC A COMMON STOCK USD.001     |               |             | **   | 152,295                 |
| NTELOS HOLDINGS CORP COMMON STOCK USD.01           |               |             | **   | 5,154                   |
| NSTAR ELECTRIC CO SR UNSECURED 11/17 5.625         | 11/15/2017    | 5.63%       | **   | 188,744                 |
| NUCOR CORP SR UNSECURED 06/18 5.85                 | 6/1/2018      | 5.85%       | **   | 676,190                 |
| NUCOR CORP SR UNSECURED 08/23 4                    | 8/1/2023      | 4%          | **   | 104,732                 |
| PRESIDENT CHAIN STORE CORP COMMON STOCK TWD10.     |               |             | **   | 324,948                 |
| YPSO FRANCE SAS TERM LOAN B 2                      | 5/21/2020     | 1%          | **   | 1,175,734               |
| NUMERICABLE U S LLC TERM LOAN B 1                  | 5/21/2020     | 1%          | **   | 1,359,016               |
| NUMERICABLE SFR SR SECURED 144A 05/22 6            | 5/15/2022     | 6%          | **   | 1,608,800               |
| NUTRACEUTICAL INTL CORP COMMON STOCK USD.01        |               |             | **   | 22,099                  |
| PICC PROPERTY + CASUALTY H COMMON STOCK CNY1.0     |               |             | **   | 210,016                 |
| BANK RAKYAT INDONESIA PERSER COMMON STOCK IDR250.  |               |             | **   | 278,151                 |
| NUVERRA ENVIRONMENTAL SOLUTI COMMON STOCK USD.001  |               |             | **   | 9,668                   |
| QANTAS AIRWAYS LTD COMMON STOCK NPV                |               |             | **   | 1,089,887               |
| OFG BANCORP COMMON STOCK USD1.                     |               |             | **   | 68,265                  |
| OSI SYSTEMS INC COMMON STOCK NPV                   |               |             | **   | 137,789                 |
| CHINA RESOURCES POWER HOLDIN COMMON STOCK NPV      |               |             | **   | 88,345                  |
| NOMURA REAL ESTATE OFFICE FU REIT                  |               |             | **   | 540,932                 |
| PERUSAHAAN GAS NEGARA PERSER COMMON STOCK IDR100.  |               |             | **   | 218,539                 |
| UNITED URBAN INVESTMENT CORP REIT                  |               |             | **   | 44,115                  |
| CHALLENGER LTD COMMON STOCK NPV                    |               |             | **   | 672,627                 |
| BANK NEGARA INDONESIA PERSER COMMON STOCK IDR7500. |               |             | **   | 414,564                 |
| BEC WORLD PUBLIC CO LTD NVDR NVDR THB1.0           |               |             | **   | 154,705                 |
| RICOH LEASING CO LTD COMMON STOCK                  |               |             | **   | 379,324                 |
| RICOH CO LTD COMMON STOCK                          |               |             | **   | 87,130                  |
| AIRPORTS OF THAILAND PC NVDR NVDR                  |               |             | **   | 289,714                 |
| OASIS PETROLEUM INC COMMON STOCK USD.01            |               |             | **   | 108,502                 |
| SEMICONDUCTOR MANUFACTURING COMMON STOCK USD.0004  |               |             | **   | 121,220                 |
|  |               |             | **   | 24,983,135              |

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|---|-----------|-------|----|-----------|
| OCCIDENTAL PETROLEUM CORP COMMON STOCK      |           |       |    |           |
| USD.2                                       |           |       |    |           |
| OCCIDENTAL PETROLEUM COR SR UNSECURED 06/16 | 6/1/2016  | 4.13% | ** | 193,289   |
| 4.125                                       |           |       |    |           |
| OCCIDENTAL PETROLEUM COR SR UNSECURED 02/21 | 2/1/2021  | 4.1%  | ** | 1,814,726 |
| 4.1   |           |       |    |           |
| OCCIDENTAL PETROLEUM COR SR UNSECURED 02/17 | 2/15/2017 | 1.75% | ** | 251,442   |
| 1.75  |           |       |    |           |
| OCCIDENTAL PETROLEUM COR SR UNSECURED 02/22 | 2/15/2022 | 3.13% | ** | 484,325   |
| 3.125                                       |           |       |    |           |
| OCCIDENTAL PETROLEUM COR SR UNSECURED 02/23 | 2/15/2023 | 2.7%  | ** | 209,104   |
| 2.7   |           |       |    |           |
| ROHM CO LTD COMMON STOCK                    |           |       | ** | 1,381,209 |
| OCEANFIRST FINANCIAL CORP COMMON STOCK      |           |       | ** | 29,858    |
| USD.01                                      |           |       |    |           |
| OCH ZIFF CAPITAL MANAGEMEN A MLP NPV        |           |       | ** | 3,223,680 |
| RMB HOLDINGS LTD COMMON STOCK ZAR.01        |           |       | ** | 373,502   |
| SAKAI CHEMICAL INDUSTRY CO COMMON STOCK     |           |       | ** | 162,492   |

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| Security Name                                       | Maturity Date | Coupon Rate | Cost | Fair Value (In Dollars) |
|---|---------------|-------------|------|-------------------------|
| SAMSUNG ELECTRONICS CO LTD COMMON STOCK KRW5000.0   |               |             | **   | 11,774,763              |
| OHIO ST OHS 05/21 FIXED 4.534                       | 5/1/2021      | 4.53%       | **   | 11,257,800              |
| OHIO ST OHS 05/22 FIXED 4.654                       | 5/1/2022      | 4.65%       | **   | 11,392,100              |
| SASOL LTD COMMON STOCK NPV                          |               |             | **   | 521,254                 |
| SATO HOLDINGS CORP COMMON STOCK                     |               |             | **   | 364,694                 |
| OIL DRI CORP OF AMERICA COMMON STOCK USD.1          |               |             | **   | 16,707                  |
| OIL STATES INTERNATIONAL INC COMMON STOCK USD.01    |               |             | **   | 250,613                 |
| MEDIPAL HOLDINGS CORP COMMON STOCK                  |               |             | **   | 442,963                 |
| SECOM CO LTD COMMON STOCK                           |               |             | **   | 254,873                 |
| SECURITY BANK CORP COMMON STOCK PHP10.              |               |             | **   | 260,401                 |
| SEKISUI CHEMICAL CO LTD COMMON STOCK                |               |             | **   | 436,882                 |
| SEKISUI HOUSE LTD COMMON STOCK                      |               |             | **   | 92,656                  |
| OLD DOMINION FREIGHT LINE COMMON STOCK USD.1        |               |             | **   | 2,251,560               |
| SINOPEC SHANGHAI PETROCHEM H COMMON STOCK CNY1.0    |               |             | **   | 617,175                 |
| SKILLED GROUP LTD COMMON STOCK NPV                  |               |             | **   | 271,333                 |
| OLD NATIONAL BANCORP COMMON STOCK NPV               |               |             | **   | 169,290                 |
| OLD REPUBLIC INTL CORP COMMON STOCK USD1.           |               |             | **   | 340,396                 |
| OLD SECOND BANCORP INC COMMON STOCK USD1.           |               |             | **   | 15,960                  |
| SHIMAMURA CO LTD COMMON STOCK                       |               |             | **   | 468,410                 |
| SHIN ETSU CHEMICAL CO LTD COMMON STOCK              |               |             | **   | 3,103,230               |
| SHIONOGI + CO LTD COMMON STOCK                      |               |             | **   | 8,377,122               |
| SHINKO ELECTRIC INDUSTRIES COMMON STOCK             |               |             | **   | 436,945                 |
| HULIC CO LTD COMMON STOCK                           |               |             | **   | 477,754                 |
| OLIN CORP COMMON STOCK USD1.                        |               |             | **   | 158,707                 |
| SINO LAND CO COMMON STOCK NPV                       |               |             | **   | 814,912                 |
| SINGAPORE AIRLINES LTD COMMON STOCK NPV             |               |             | **   | 236,360                 |
| OLYMPIC STEEL INC COMMON STOCK NPV                  |               |             | **   | 12,748                  |
| SUNDRUG CO LTD COMMON STOCK                         |               |             | **   | 745,014                 |
| OMNICOM GROUP COMMON STOCK USD.15                   |               |             | **   | 19,739,201              |
| OMNICOM GROUP INC COMPANY GUAR 04/16 5.9            | 4/15/2016     | 5.9%        | **   | 443,437                 |
| OMEGA HEALTHCARE INVESTORS REIT USD.1               |               |             | **   | 224,262                 |
| OMEGA PROTEIN CORP COMMON STOCK USD.01              |               |             | **   | 22,747                  |
| SONIC HEALTHCARE LTD COMMON STOCK NPV               |               |             | **   | 490,216                 |
| OMNOVA SOLUTIONS INC COMMON STOCK USD.1             |               |             | **   | 33,374                  |
| ON ASSIGNMENT INC COMMON STOCK USD.01               |               |             | **   | 153,072                 |
| ON DECK CAPITAL INC COMMON STOCK USD.005            |               |             | **   | 330,843                 |
| ON SEMICONDUCTOR CORP COMMON STOCK USD.01           |               |             | **   | 426,747                 |
| ONCOR ELECTRIC DELIVERY SR SECURED 01/15 6.375      | 1/15/2015     | 6.38%       | **   | 325,467                 |
| ONDECK ASSET SECURITIZATION TR ONDK 2014 1A A 144A  | 5/17/2018     | 3.15%       | **   | 218,398                 |
| ONE LIBERTY PROPERTIES INC REIT USD1.               |               |             | **   | 21,824                  |
| ONEMAIN FINANCIAL ISSUANCE TRU OMFIT 2014 1A A 144A | 6/18/2024     | 2.43%       | **   | 2,952,941               |



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|--|-----------|-------|----|------------|
| ONEMAIN FINANCIAL ISSUANCE TRU OMFIT 2014 2A<br>A 144A | 9/18/2024 | 2.47% | ** | 202,792    |
| ONEOK PARTNERS LP COMPANY GUAR 10/22 3.375             | 10/1/2022 | 3.38% | ** | 1,143,193  |
| ONEOK PARTNERS LP COMPANY GUAR 09/18 3.2               | 9/15/2018 | 3.2%  | ** | 12,456,259 |
| ONEX CORPORATION COMMON STOCK NPV                      |           |       | ** | 326,161    |
| ONTARIO (PROVINCE OF) SR UNSECURED 02/15 2.95          | 2/5/2015  | 2.95% | ** | 971,744    |
| ONTARIO (PROVINCE OF) SR UNSECURED 06/15 2.7           | 6/16/2015 | 2.7%  | ** | 1,010,561  |
| ONTARIO 09/21 2.5                                      | 9/10/2021 | 2.5%  | ** | 7,657,372  |

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| Security Name                                    | Maturity Date | Coupon Rate | Cost | Fair Value (In Dollars) |
|--|---------------|-------------|------|-------------------------|
| ONTARIO (PROVINCE OF) SR UNSECURED 05/16 2.3     | 5/10/2016     | 2.3%        | **   | 76,654                  |
| ONTARIO (PROVINCE OF) SR UNSECURED 05/15 0.95    | 5/26/2015     | 0.95%       | **   | 576,428                 |
| ONTARIO (PROVINCE OF) SR UNSECURED 09/19 1.65    | 9/27/2019     | 1.65%       | **   | 74,137                  |
| ONTARIO (PROVINCE OF) SR UNSECURED 10/17 1.1     | 10/25/2017    | 1.1%        | **   | 3,807,863               |
| OPEN TEXT CORP COMMON STOCK NPV                  |               |             | **   | 64,210                  |
| OPHTHOTTECH CORP COMMON STOCK USD.001            |               |             | **   | 545,888                 |
| OPPENHEIMER HOLDINGS CL A COMMON STOCK USD.001   |               |             | **   | 33,364                  |
| ORACLE CORP COMMON STOCK USD.01                  |               |             | **   | 44,997,072              |
| ORACLE CORP SR UNSECURED 07/19 5                 | 7/8/2019      | 5%          | **   | 1,653,851               |
| ORACLE CORP SR UNSECURED 07/40 5.375             | 7/15/2040     | 5.38%       | **   | 95,969                  |
| ORACLE CORP SR UNSECURED 10/17 1.2               | 10/15/2017    | 1.2%        | **   | 7,345,763               |
| ORACLE CORP SR UNSECURED 10/22 2.5               | 10/15/2022    | 2.5%        | **   | 491,918                 |
| ORACLE CORP SR UNSECURED 07/23 3.625             | 7/15/2023     | 3.63%       | **   | 146,819                 |
| ORACLE CORP SR UNSECURED 07/21 2.8               | 7/8/2021      | 2.8%        | **   | 2,232,424               |
| ORACLE CORP SR UNSECURED 01/16 5.25              | 1/15/2016     | 5.25%       | **   | 6,132,387               |
| SHENZHEN EXPRESSWAY CO H COMMON STOCK CNY1.      |               |             | **   | 473,407                 |
| STOCKLAND REIT NPV                               |               |             | **   | 108,276                 |
| ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001 |               |             | **   | 333,220                 |
| ORBCOMM INC COMMON STOCK USD.001                 |               |             | **   | 36,866                  |
| ORBITAL SCIENCES CORP COMMON STOCK USD.01        |               |             | **   | 3,173,020               |
| ORCHIDS PAPER PRODUCTS CO COMMON STOCK USD.001   |               |             | **   | 23,870                  |
| SUMITOMO HEAVY INDUSTRIES COMMON STOCK           |               |             | **   | 1,290,804               |
| SUMITOMO REALTY + DEVELOPMEN COMMON STOCK        |               |             | **   | 172,297                 |
| SUN HUNG KAI PROPERTIES COMMON STOCK NPV         |               |             | **   | 335,609                 |
| ORION MARINE GROUP INC COMMON STOCK USD.01       |               |             | **   | 30,575                  |
| ORITANI FINANCIAL CORP COMMON STOCK USD.01       |               |             | **   | 71,025                  |
| SURUGA BANK LTD COMMON STOCK                     |               |             | **   | 884,416                 |
| SUZUKI MOTOR CORP COMMON STOCK                   |               |             | **   | 537,370                 |
| SUZUKEN CO LTD COMMON STOCK                      |               |             | **   | 462,438                 |
| ORMAT TECHNOLOGIES INC COMMON STOCK USD.001      |               |             | **   | 122,582                 |
| SWIRE PACIFIC LTD A COMMON STOCK HKD.6           |               |             | **   | 123,729                 |
| THK CO LTD COMMON STOCK                          |               |             | **   | 1,061,604               |
| TDK CORP COMMON STOCK                            |               |             | **   | 3,714,517               |
| TAIWAN CEMENT COMMON STOCK TWD10.                |               |             | **   | 63,173                  |
| TAISEI CORP COMMON STOCK                         |               |             | **   | 544,351                 |
| MITSUBISHI TANABE PHARMA COMMON STOCK            |               |             | **   | 98,912                  |
| TIMAH PERSERO TBK PT COMMON STOCK IDR50.         |               |             | **   | 117,055                 |
| SYSMEX CORP COMMON STOCK                         |               |             | **   | 696,818                 |
| TERUMO CORP COMMON STOCK                         |               |             | **   | 2,451,280               |
| KASIKORNBANK PCL FOREIGN FOREIGN SH. THB10.0 A   |               |             | **   | 881,198                 |

|   |    |           |
|---|----|-----------|
| TAIWAN SEMICONDUCTOR MANUFAC COMMON<br>STOCK TWD10. | ** | 7,553,731 |
| TOKYO OHKA KOGYO CO LTD COMMON STOCK                | ** | 836,315   |
| TOKYO TATEMONO CO LTD COMMON STOCK                  | ** | 257,183   |
| TOKYO GAS CO LTD COMMON STOCK                       | ** | 587,404   |
| TOKYO ELECTRON LTD COMMON STOCK                     | ** | 146,127   |
| TOKYU CORP COMMON STOCK                             | ** | 293,615   |
| HYOSUNG CORPORATION COMMON STOCK KRW5000.           | ** | 177,355   |
| TOTO LTD COMMON STOCK                               | ** | 293,590   |

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| Security Name   | Maturity Date | Coupon Rate | Cost | Fair Value (In Dollars) |
|---|---------------|-------------|------|-------------------------|
| TOUNG LOONG TEXTILE MANUF CO COMMON STOCK TWD10.      |               |             | **   | 241,393                 |
| HAITONG INTERNATIONAL SECURI COMMON STOCK HKD.1       |               |             | **   | 429,754                 |
| TOYO SUISAN KAISHA LTD COMMON STOCK                   |               |             | **   | 97,585                  |
| MAZDA MOTOR CORP COMMON STOCK                         |               |             | **   | 417,534                 |
| TOYOTA MOTOR CORP COMMON STOCK                        |               |             | **   | 542,131                 |
| OVERSEAS PRIVATE INV COR US GOVT GUAR 09/16 0.00000   | 9/7/2016      |             | **   | 5,992,308               |
| OVERSEAS PRIVATE INV COR US GOVT GUAR 04/17 0.00000   | 4/23/2017     | 3.56%       | **   | 8,592,500               |
| OVERSEAS PRIVATE INV COR US GOVT GUAR 05/30 3.43      | 5/15/2030     | 3.43%       | **   | 8,915,340               |
| OVERSEAS PRIVATE INV COR US GOVT GUAR 11/17 0.00000   | 11/17/2017    | 1.5%        | **   | 8,431,272               |
| TENAGA NASIONAL BHD COMMON STOCK MYR1.                |               |             | **   | 738,052                 |
| TSUTSUMI JEWELRY CO LTD COMMON STOCK                  |               |             | **   | 72,682                  |
| OWENS + MINOR INC COMMON STOCK USD2.                  |               |             | **   | 212,310                 |
| OWENS CORNING COMMON STOCK USD.001                    |               |             | **   | 378,046                 |
| TTK PRESTIGE LTD COMMON STOCK INR10.                  |               |             | **   | 434,127                 |
| OWENS ILLINOIS INC COMMON STOCK USD.01                |               |             | **   | 5,595,081               |
| UMW HOLDINGS BHD COMMON STOCK MYR.5                   |               |             | **   | 29,778                  |
| GUANGDONG INVESTMENT LTD COMMON STOCK NPV             |               |             | **   | 54,593                  |
| MIZRAHI TEFAHOT BANK LTD COMMON STOCK ILS.1           |               |             | **   | 528,664                 |
| UNITED OVERSEAS BANK LTD COMMON STOCK NPV             |               |             | **   | 185,118                 |
| UOL GROUP LTD COMMON STOCK NPV                        |               |             | **   | 21,010                  |
| P.A.M. TRANSPORTATION SVCS COMMON STOCK USD.01        |               |             | **   | 42,509                  |
| PBF ENERGY INC CLASS A COMMON STOCK USD.001           |               |             | **   | 196,603                 |
| PC CONNECTION INC COMMON STOCK USD.01                 |               |             | **   | 62,897                  |
| PCCW HKT CAPITAL NO3 LTD COMPANY GUAR 144A 07/15 5.25 | 7/20/2015     | 5.25%       | **   | 1,276,128               |
| PDC ENERGY INC COMMON STOCK USD.01                    |               |             | **   | 1,914,639               |
| PICO HOLDINGS INC COMMON STOCK USD.001                |               |             | **   | 44,429                  |
| PHI INC VOTING COMMON STOCK USD.1                     |               |             | **   | 10,825                  |
| PHI INC NON VOTING COMMON STOCK USD.1                 |               |             | **   | 49,817                  |
| PFS TAX LIEN TRUST PFS 2014 1 NOTE 144A               | 5/15/2029     | 1.44%       | **   | 98,853                  |
| PMC SIERRA INC COMMON STOCK USD.001                   |               |             | **   | 172,758                 |
| PMFG INC COMMON STOCK USD1.                           |               |             | **   | 11,255                  |
| PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.       |               |             | **   | 20,748,348              |
| PNC FUNDING CORP COMPANY GUAR 02/17 5.625             | 2/1/2017      | 5.63%       | **   | 658,334                 |
| PNC FUNDING CORP COMPANY GUAR 06/19 6.7               | 6/10/2019     | 6.7%        | **   | 1,030,104               |
| PNC FUNDING CORP COMPANY GUAR 09/15 4.25              | 9/21/2015     | 4.25%       | **   | 730,887                 |
| PNC FUNDING CORP COMPANY GUAR 02/15 3.625             | 2/8/2015      | 3.63%       | **   | 1,569,607               |
| PNC FUNDING CORP COMPANY GUAR 08/20 4.375             | 8/11/2020     | 4.38%       | **   | 1,669,718               |

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|   |           |       |    |           |
|---|-----------|-------|----|-----------|
| PNC FUNDING CORP COMPANY GUAR 09/16 2.7         | 9/19/2016 | 2.7%  | ** | 513,479   |
| PNM RESOURCES INC COMMON STOCK NPV              |           |       | ** | 3,126,854 |
| PNC BANK NA SUBORDINATED 11/22 2.7              | 11/1/2022 | 2.7%  | ** | 277,721   |
| PNC BANK NA SUBORDINATED 07/23 3.8              | 7/25/2023 | 3.8%  | ** | 3,607,790 |
| PNC BANK NA SR UNSECURED 11/16 1.15             | 11/1/2016 | 1.15% | ** | 2,666,552 |
| PPG INDUSTRIES INC COMMON STOCK USD1.67         |           |       | ** | 8,066,210 |
| PPG INDUSTRIES INC SR UNSECURED 03/18 6.65      | 3/15/2018 | 6.65% | ** | 551,171   |
| PPG INDUSTRIES INC SR UNSECURED 01/16 1.9       | 1/15/2016 | 1.9%  | ** | 202,129   |
| PPL CORP COMMON STOCK USD.01                    |           |       | ** | 3,480,414 |
| PPL ELECTRIC UTILITIES 1ST MORTGAGE 06/44 4.125 | 6/15/2044 | 4.13% | ** | 56,498    |
| PPL CAPITAL FUNDING INC COMPANY GUAR 06/22 4.2  | 6/15/2022 | 4.2%  | ** | 84,749    |

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| Security Name                                      | Maturity Date | Coupon Rate | Cost | Fair Value (In Dollars) |
|--|---------------|-------------|------|-------------------------|
| PPL CAPITAL FUNDING INC COMPANY GUAR 06/18 1.9     | 6/1/2018      | 1.9%        | **   | 99,830                  |
| PRGX GLOBAL INC COMMON STOCK USD.01                |               |             | **   | 13,482                  |
| PSEG POWER LLC COMPANY GUAR 12/15 5.5              | 12/1/2015     | 5.5%        | **   | 182,234                 |
| PSEG POWER LLC COMPANY GUAR 04/20 5.125            | 4/15/2020     | 5.13%       | **   | 33,328                  |
| PSEG POWER LLC COMPANY GUAR 09/16 2.75             | 9/15/2016     | 2.75%       | **   | 3,074,478               |
| PSEG POWER LLC COMPANY GUAR 09/21 4.15             | 9/15/2021     | 4.15%       | **   | 84,277                  |
| PSEG POWER LLC COMPANY GUAR 11/18 2.45             | 11/15/2018    | 2.45%       | **   | 661,051                 |
| PVH CORP COMMON STOCK USD1.                        |               |             | **   | 1,553,292               |
| PTC THERAPEUTICS INC COMMON STOCK USD.001          |               |             | **   | 674,770                 |
| PTC INC COMMON STOCK USD.01                        |               |             | **   | 1,588,829               |
| PACCAR INC COMMON STOCK USD1.                      |               |             | **   | 2,223,927               |
| PACCAR FINANCIAL CORP SR UNSECURED 03/17 1.6       | 3/15/2017     | 1.6%        | **   | 265,205                 |
| PACCAR FINANCIAL CORP SR UNSECURED 06/15 1.05      | 6/5/2015      | 1.05%       | **   | 330,846                 |
| PACCAR FINANCIAL CORP SR UNSECURED 11/17 1.4       | 11/17/2017    | 1.4%        | **   | 299,237                 |
| PACIFIC CONTINENTAL CORP COMMON STOCK NPV          |               |             | **   | 24,702                  |
| PACIFIC GAS + ELECTRIC SR UNSECURED 03/34 6.05     | 3/1/2034      | 6.05%       | **   | 381,931                 |
| PACIFIC GAS + ELECTRIC SR UNSECURED 11/17 5.625    | 11/30/2017    | 5.63%       | **   | 1,122,578               |
| PACIFIC GAS + ELECTRIC SR UNSECURED 10/18 8.25     | 10/15/2018    | 8.25%       | **   | 1,744,840               |
| PACIFIC GAS + ELECTRIC SR UNSECURED 06/23 3.25     | 6/15/2023     | 3.25%       | **   | 1,733,297               |
| PACIFIC GAS + ELECTRIC SR UNSECURED 11/23 3.85     | 11/15/2023    | 3.85%       | **   | 1,316,658               |
| PACIFIC MERCANTILE BANCORP COMMON STOCK NPV        |               |             | **   | 13,749                  |
| PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01    |               |             | **   | 30,189                  |
| WESFARMERS LTD COMMON STOCK NPV                    |               |             | **   | 98,498                  |
| PACIFICORP 1ST MORTGAGE 10/37 6.25                 | 10/15/2037    | 6.25%       | **   | 67,665                  |
| PACIFICORP 1ST MORTGAGE 01/19 5.5                  | 1/15/2019     | 5.5%        | **   | 90,392                  |
| PACIFICORP 1ST MORTGAGE 04/24 3.6                  | 4/1/2024      | 3.6%        | **   | 70,274                  |
| PACIRA PHARMACEUTICALS INC COMMON STOCK            |               |             | **   | 644,558                 |
| PACKAGING CORP OF AMERICA COMMON STOCK USD.01      |               |             | **   | 149,466                 |
| PACWEST BANCORP COMMON STOCK NPV                   |               |             | **   | 6,416,133               |
| ALUMINA LTD COMMON STOCK NPV                       |               |             | **   | 140,171                 |
| WEST JAPAN RAILWAY CO COMMON STOCK                 |               |             | **   | 352,548                 |
| PALO ALTO NETWORKS INC COMMON STOCK USD.0001       |               |             | **   | 31,074,069              |
| WHEELLOCK + CO LTD COMMON STOCK NPV                |               |             | **   | 74,689                  |
| PANHANDLE OIL AND GAS INC A COMMON STOCK USD.01666 |               |             | **   | 33,407                  |
| XEBIO CO LTD COMMON STOCK                          |               |             | **   | 279,970                 |
| YAMAHA MOTOR CO LTD COMMON STOCK                   |               |             | **   | 364,584                 |
| ASTELLAS PHARMA INC COMMON STOCK                   |               |             | **   | 863,682                 |
| AZBIL CORP COMMON STOCK                            |               |             | **   | 588,740                 |
| PANTRY INC COMMON STOCK USD.01                     |               |             | **   | 87,350                  |
| SK HOLDINGS CO LTD COMMON STOCK KRW5000.0          |               |             | **   | 340,640                 |
| ZHEJIANG EXPRESSWAY CO H COMMON STOCK CNY1.        |               |             | **   | 70,098                  |

|   |    |           |
|---|----|-----------|
| PARK ELECTROCHEMICAL CORP COMMON STOCK<br>USD.1 | ** | 51,107    |
| PARK NATIONAL CORP COMMON STOCK NPV             | ** | 135,994   |
| PARK STERLING CORP COMMON STOCK USD.01          | ** | 33,898    |
| PARKER DRILLING CO COMMON STOCK USD.167         | ** | 24,858    |
| PARKER HANNIFIN CORP COMMON STOCK USD.5         | ** | 2,424,260 |
| PARKWAY PROPERTIES INC REIT USD.001             | ** | 99,894    |
| DEUTSCHE BOERSE AG COMMON STOCK NPV             | ** | 137,657   |

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| Security Name  | Maturity Date | Coupon Rate | Cost | Fair Value (In Dollars) |
|--|---------------|-------------|------|-------------------------|
| PASON SYSTEMS INC COMMON STOCK NPV                     |               |             | **   | 360,975                 |
| PATTERSON UTI ENERGY INC COMMON STOCK USD.01           |               |             | **   | 158,136                 |
| PAYLOCITY HOLDING CORP PRIVATE COMP USD.001            |               |             | **   | 528,714                 |
| PEABODY ENERGY CORP COMMON STOCK USD.01                |               |             | **   | 136,456                 |
| PEAPACK GLADSTONE FINL CORP COMMON STOCK NPV           |               |             | **   | 22,829                  |
| PEBBLEBROOK HOTEL TRUST REIT USD.01                    |               |             | **   | 3,795,458               |
| PEMBINA PIPELINE CORP COMMON STOCK NPV                 |               |             | **   | 76,766                  |
| PENN VIRGINIA CORP COMMON STOCK USD.01                 |               |             | **   | 32,178                  |
| J.C. PENNEY CO INC COMMON STOCK USD.5                  |               |             | **   | 176,010                 |
| PENNS WOODS BANCORP INC COMMON STOCK USD8.33           |               |             | **   | 25,221                  |
| PENNSYLVANIA ELECTRIC CO SR UNSECURED 09/17 6.05       | 9/1/2017      | 6.05%       | **   | 320,980                 |
| PENN REAL ESTATE INVEST TST REIT USD1.                 |               |             | **   | 110,614                 |
| PENSKE TRUCK LEASING/PTL UNSECURED 144A 05/15 3.125    | 5/11/2015     | 3.13%       | **   | 1,229,881               |
| PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 03/16 2.5   | 3/15/2016     | 2.5%        | **   | 1,024,913               |
| PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 03/18 3.375 | 3/15/2018     | 3.38%       | **   | 12,992,741              |
| PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 01/23 4.25  | 1/17/2023     | 4.25%       | **   | 124,558                 |
| PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001      |               |             | **   | 1,513,957               |
| PENTAIR FINANCE SA COMPANY GUAR 12/15 1.35             | 12/1/2015     | 1.35%       | **   | 5,809,535               |
| GROUPE BRUXELLES LAMBERT SA COMMON STOCK NPV           |               |             | **   | 85,525                  |
| PEOPLES BANCORP INC COMMON STOCK NPV                   |               |             | **   | 37,210                  |
| NOVARTIS AG REG COMMON STOCK CHF.5                     |               |             | **   | 4,120,317               |
| PEUGEOT SA COMMON STOCK EUR1.                          |               |             | **   | 490,179                 |
| PEOPLES BANCORP OF NC COMMON STOCK NPV                 |               |             | **   | 11,303                  |
| ABB LTD REG COMMON STOCK CHF1.03                       |               |             | **   | 680,697                 |
| ROCHE HOLDING AG GENUSSSCHEIN COMMON STOCK NPV         |               |             | **   | 11,450,073              |
| TECAN GROUP AG REG COMMON STOCK CHF.1                  |               |             | **   | 589,308                 |
| NESTLE SA REG COMMON STOCK CHF.1                       |               |             | **   | 13,140,471              |
| BALOISE HOLDING AG REG COMMON STOCK CHF.1              |               |             | **   | 334,275                 |
| PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01          |               |             | **   | 454,337                 |
| PEOPLES UNITED BANK SUBORDINATED 07/24 4               | 7/15/2024     | 4%          | **   | 460,866                 |
| PEP BOYS MANNY MOE + JACK COMMON STOCK USD1.           |               |             | **   | 1,214,557               |
| PEPSICO INC SR UNSECURED 06/18 5                       | 6/1/2018      | 5%          | **   | 1,476,126               |
| PEPSICO INC SR UNSECURED 11/18 7.9                     | 11/1/2018     | 7.9%        | **   | 600,998                 |
| PEPSICO INC SR UNSECURED 01/15 3.1                     | 1/15/2015     | 3.1%        | **   | 225,180                 |



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|  |            |       |    |           |
|--|------------|-------|----|-----------|
| PEPSICO INC SR UNSECURED 08/21 3               | 8/25/2021  | 3%    | ** | 3,502,785 |
| PEPSICO INC SR UNSECURED 03/15 0.75            | 3/5/2015   | 0.75% | ** | 7,503,908 |
| PEPSICO INC SR UNSECURED 08/15 0.7             | 8/13/2015  | 0.7%  | ** | 2,665,003 |
| PEPSICO INC SR UNSECURED 08/17 1.25            | 8/13/2017  | 1.25% | ** | 896,260   |
| PEPSICO INC SR UNSECURED 02/16 0.7             | 2/26/2016  | 0.7%  | ** | 1,936,010 |
| PERCEPTRON INC COMMON STOCK USD.01             |            |       | ** | 10,199    |
| PERFICIENT INC COMMON STOCK USD.001            |            |       | ** | 63,007    |
| PERICOM SEMICONDUCTOR CORP COMMON STOCK<br>NPV |            |       | ** | 29,138    |
| PERKINELMER INC COMMON STOCK USD1.             |            |       | ** | 2,851,196 |
| PERNOD RICARD SA SR UNSECURED 144A 01/22 4.45  | 1/15/2022  | 4.45% | ** | 3,661,719 |
| PERRIGO CO PLC COMPANY GUAR 11/16 1.3          | 11/8/2016  | 1.3%  | ** | 7,041,032 |
| PERRIGO CO PLC SR UNSECURED 11/18 2.3          | 11/8/2018  | 2.3%  | ** | 4,346,572 |
| PERRIGO FINANCE PLC COMPANY GUAR 12/21 3.5     | 12/15/2021 | 3.5%  | ** | 2,670,793 |
| ENEL SPA COMMON STOCK EUR1.                    |            |       | ** | 1,151,343 |

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| Security Name   | Maturity Date | Coupon Rate | Cost | Fair Value (In Dollars) |
|---|---------------|-------------|------|-------------------------|
| ING GROEP NV CVA DUTCH CERT EUR.24                        |               |             | **   | 5,931,776               |
| SONOVA HOLDING AG REG COMMON STOCK CHF.05                 |               |             | **   | 2,574,908               |
| PETRO CANADA SR UNSECURED 05/18 6.05                      | 5/15/2018     | 6.05%       | **   | 922,291                 |
| PETROBRAS INTL FIN CO COMPANY GUAR 01/20 5.75             | 1/20/2020     | 5.75%       | **   | 1,892,792               |
| PETROBRAS INTL FIN CO COMPANY GUAR 01/21 5.375            | 1/27/2021     | 5.38%       | **   | 1,514,942               |
| PETROBRAS INTL FIN CO COMPANY GUAR 01/41 6.75             | 1/27/2041     | 6.75%       | **   | 72,766                  |
| PETROBRAS INTL FIN CO COMPANY GUAR 02/15 2.875            | 2/6/2015      | 2.88%       | **   | 2,106,307               |
| PETROBRAS GLOBAL FINANCE COMPANY GUAR 05/16 2             | 5/20/2016     | 2%          | **   | 2,894,105               |
| PETROBRAS GLOBAL FINANCE COMPANY GUAR 03/17 3.25          | 3/17/2017     | 3.25%       | **   | 942,500                 |
| PETROBRAS GLOBAL FINANCE COMPANY GUAR 03/17 VAR           | 3/17/2017     | 1%          | **   | 646,170                 |
| PETROBRAS GLOBAL FINANCE COMPANY GUAR 03/24 6.25          | 3/17/2024     | 6.25%       | **   | 2,283,696               |
| PETROLEOS MEXICANOS COMPANY GUAR 06/41 6.5                | 6/2/2041      | 6.5%        | **   | 1,267,988               |
| PETROLEO BRASIL SP PEF ADR ADR                            |               |             | **   | 285,766                 |
| PETROQUEST ENERGY INC COMMON STOCK USD.001                |               |             | **   | 14,567                  |
| DE LONGHI SPA COMMON STOCK EUR1.5                         |               |             | **   | 541,622                 |
| PFIZER INC COMMON STOCK USD.05                            |               |             | **   | 35,759,047              |
| PFIZER INC SR UNSECURED 03/19 6.2                         | 3/15/2019     | 6.2%        | **   | 1,570,572               |
| PFIZER INC SR UNSECURED 01/17 0.9                         | 1/15/2017     | 0.9%        | **   | 876,510                 |
| PFIZER INC SR UNSECURED 06/23 3                           | 6/15/2023     | 3%          | **   | 45,507                  |
| PFIZER INC SR UNSECURED 05/17 1.1                         | 5/15/2017     | 1.1%        | **   | 4,363,827               |
| PHARMERICA CORP COMMON STOCK USD.01                       |               |             | **   | 57,305                  |
| PHILIP MORRIS INTERNATIONAL COMMON STOCK NPV              |               |             | **   | 19,084,875              |
| PHILIP MORRIS INTL INC SR UNSECURED 05/18 5.65            | 5/16/2018     | 5.65%       | **   | 253,491                 |
| PHILIP MORRIS INTL INC SR UNSECURED 03/20 4.5             | 3/26/2020     | 4.5%        | **   | 1,580,417               |
| PHILIP MORRIS INTL INC SR UNSECURED 05/16 2.5             | 5/16/2016     | 2.5%        | **   | 5,804,838               |
| PHILIP MORRIS INTL INC SR UNSECURED 11/21 2.9             | 11/15/2021    | 2.9%        | **   | 11,570,202              |
| PHILIP MORRIS INTL INC SR UNSECURED 03/23 2.625           | 3/6/2023      | 2.63%       | **   | 267,110                 |
| PHILIP MORRIS INTL INC SR UNSECURED 11/17 1.25            | 11/9/2017     | 1.25%       | **   | 4,583,013               |
| PHOTRONICS INC COMMON STOCK USD.01                        |               |             | **   | 12,349                  |
| ESSILOR INTERNATIONAL COMMON STOCK EUR.18                 |               |             | **   | 3,413,881               |
| PIMCO FDS PAC INVT MGMT SER SHORT TERM PORTFOLIO INSTL CL |               |             | **   | 4,334,581               |
| PIMCO FDS PAC INVT MGMT SER INVT GRADE CORP PORT INSTL CL |               |             | **   | 4,584,920               |
| PIMCO FDS PAC INVT MGMT SER ASSET BKD SECS PORTFOLIO      |               |             | **   | 3,103,521               |
| PIMCO FDS SHORT TERM FLTG NAV MUTUAL FUND                 |               |             | **   | 149,929,702             |
| PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.            |               |             | **   | 1,151,998               |
| PINNACLE FOODS INC COMMON STOCK USD.01                    |               |             | **   | 3,735,234               |
| PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1           |               |             | **   | 23,850                  |

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|---|------------|-------|----|-----------|
| SNAM SPA COMMON STOCK NPV                             |            |       | ** | 876,075   |
| CREDIT AGRICOLE SA COMMON STOCK EUR3.                 |            |       | ** | 320,113   |
| FREEMPORT MCMORAN OIL+GAS COMPANY GUAR<br>11/20 6.5   | 11/15/2020 | 6.5%  | ** | 309,586   |
| FREEMPORT MCMORAN OIL+GAS COMPANY GUAR<br>02/23 6.875 | 2/15/2023  | 6.88% | ** | 401,613   |
| PLAINS ALL AMER PIPELINE SR UNSECURED 01/17<br>6.125  | 1/15/2017  | 6.13% | ** | 441,383   |
| PLAINS ALL AMER PIPELINE SR UNSECURED 05/18 6.5       | 5/1/2018   | 6.5%  | ** | 487,809   |
| PLAINS ALL AMER PIPELINE SR UNSECURED 01/20 5.75      | 1/15/2020  | 5.75% | ** | 2,859,096 |
| PLAINS ALL AMER PIPELINE SR UNSECURED 09/15 3.95      | 9/15/2015  | 3.95% | ** | 255,113   |
| PLAINS ALL AMER PIPELINE SR UNSECURED 02/21 5         | 2/1/2021   | 5%    | ** | 440,726   |

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| Security Name   | Maturity Date | Coupon Rate | Cost | Fair Value (In Dollars) |
|---|---------------|-------------|------|-------------------------|
| PLAINS ALL AMER PIPELINE SR UNSECURED 10/23 3.85      | 10/15/2023    | 3.85%       | **   | 14,507,789              |
| PLAINS ALL AMER PIPELINE SR UNSECURED 12/19 2.6       | 12/15/2019    | 2.6%        | **   | 53,625                  |
| PLAINS ALL AMER PIPELINE SR UNSECURED 02/45 4.9       | 2/15/2045     | 4.9%        | **   | 147,356                 |
| PLEXUS CORP COMMON STOCK USD.01                       |               |             | **   | 135,169                 |
| POLARIS INDUSTRIES INC COMMON STOCK USD.01            |               |             | **   | 360,254                 |
| POLYCOM INC COMMON STOCK USD.0005                     |               |             | **   | 177,120                 |
| POLYONE CORPORATION COMMON STOCK USD.01               |               |             | **   | 2,767,525               |
| OTP BANK PLC COMMON STOCK HUF100.                     |               |             | **   | 31,663                  |
| PORSCHE INNOVATIVE LEASE OWNER PILOT 2013 1 A2 144A   | 1/22/2016     | 0.54%       | **   | 1,038,858               |
| PORSCHE INNOVATIVE LEASE OWNER PILOT 2014 1 A2 144A   | 1/20/2017     | 0.65%       | **   | 4,701,321               |
| PORT AUTH OF NEW YORK NEW JE PORTRN 12/24 FIXED 5.859 | 12/1/2024     | 5.86%       | **   | 23,655,360              |
| PORT AUTH OF NEW YORK NEW JE PORTRN 10/62 FIXED 4.458 | 10/1/2062     | 4.46%       | **   | 955,287                 |
| PORTLAND GENERAL ELECTRIC CO COMMON STOCK NPV         |               |             | **   | 6,167,992               |
| INTRUM JUSTITIA AB COMMON STOCK NPV                   |               |             | **   | 486,035                 |
| POST HOLDINGS INC COMMON STOCK USD.01                 |               |             | **   | 167,434                 |
| POST PROPERTIES INC REIT USD.01                       |               |             | **   | 216,861                 |
| POTASH CORP SASKATCHEWAN SR UNSECURED 09/15 3.75      | 9/30/2015     | 3.75%       | **   | 5,882,571               |
| POTASH CORP SASKATCHEWAN SR UNSECURED 12/17 3.25      | 12/1/2017     | 3.25%       | **   | 651,941                 |
| POTASH CORP SASKATCHEWAN SR UNSECURED 03/24 3.625     | 3/15/2024     | 3.63%       | **   | 174,427                 |
| AAREAL BANK AG COMMON STOCK NPV                       |               |             | **   | 617,532                 |
| COMPAGNIE DE SAINT GOBAIN COMMON STOCK EUR4.0         |               |             | **   | 413,426                 |
| POWELL INDUSTRIES INC COMMON STOCK USD.01             |               |             | **   | 40,237                  |
| POWER CORP OF CANADA COMMON STOCK NPV                 |               |             | **   | 123,393                 |
| POWER INTEGRATIONS INC COMMON STOCK USD.001           |               |             | **   | 2,976,861               |
| POWERSECURE INTERNATIONAL IN COMMON STOCK USD.01      |               |             | **   | 26,271                  |
| PRAXAIR INC SR UNSECURED 08/22 2.2                    | 8/15/2022     | 2.2%        | **   | 110,194                 |
| PRECISION CASTPARTS CORP COMMON STOCK NPV             |               |             | **   | 8,488,852               |
| PRECISION CASTPARTS CORP SR UNSECURED 12/15 0.7       | 12/20/2015    | 0.7%        | **   | 4,981,575               |
| PREFERRED BANK/LOS ANGELES COMMON STOCK NPV           |               |             | **   | 37,149                  |
| PREFORMED LINE PRODUCTS CO COMMON STOCK USD2.         |               |             | **   | 33,597                  |
| PREMIER FINANCIAL BANCORP COMMON STOCK NPV            |               |             | **   | 12,776                  |
| PREMIERE GLOBAL SERVICES INC COMMON STOCK USD.01      |               |             | **   | 43,542                  |
|   |               |             | **   | 2,875,927               |

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|--|------------|-------|----|------------|
| PRESTIGE BRANDS HOLDINGS INC COMMON STOCK<br>USD.01    |            |       |    |            |
| PRICELINE GROUP INC/THE COMMON STOCK USD.008           |            |       | ** | 37,857,252 |
| PRICOA GLOBAL FUNDING 1 SR SECURED 144A 05/18<br>1.6   | 5/29/2018  | 1.6%  | ** | 147,941    |
| PRIME MORTGAGE TRUST PRIME 2004 CL1 2A1                | 2/25/2019  | 5%    | ** | 7,732      |
| PRIME MORTGAGE TRUST PRIME 2005 2 1A1                  | 7/25/2020  | 4.75% | ** | 255,653    |
| PRINCIPAL FINANCIAL GROU COMPANY GUAR 11/17<br>1.85    | 11/15/2017 | 1.85% | ** | 334,267    |
| PRINCIPAL FINANCIAL GROU COMPANY GUAR 05/23<br>3.125   | 5/15/2023  | 3.13% | ** | 2,953,467  |
| PRINCIPAL LFE GLB FND II SR SECURED 144A 12/15 1       | 12/11/2015 | 1%    | ** | 5,089,977  |
| PRINCIPAL LFE GLB FND II SR SECURED 144A 05/16<br>VAR  | 5/27/2016  | 0.61% | ** | 3,358,924  |
| PRINCIPAL LFE GLB FND II SR SECURED 144A 10/18<br>2.25 | 10/15/2018 | 2.25% | ** | 780,656    |
| PRINCIPAL LFE GLB FND II SR SECURED 144A 09/17 1.5     | 9/11/2017  | 1.5%  | ** | 284,190    |
| PRIVATE EXPORT FUNDING US GOVT GUAR 03/19<br>4.375     | 3/15/2019  | 4.38% | ** | 539,392    |
| PRIVATE EXPORT FUNDING US GOVT GUAR 11/22 2.05         | 11/15/2022 | 2.05% | ** | 369,562    |
| PROASSURANCE CORP COMMON STOCK USD.01                  |            |       | ** | 4,620,741  |
| PROCERA NETWORKS INC COMMON STOCK USD.001              |            |       | ** | 13,266     |
| PROCTER + GAMBLE CO/THE COMMON STOCK                   |            |       | ** | 2,984,746  |

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| Security Name  | Maturity Date | Coupon Rate | Cost | Fair Value (In Dollars) |
|--|---------------|-------------|------|-------------------------|
| PROCTER + GAMBLE CO/THE SR UNSECURED 08/34 5.8           | 8/15/2034     | 5.8%        | **   | 59,819                  |
| PROCTER + GAMBLE CO/THE SR UNSECURED 08/16 1.45          | 8/15/2016     | 1.45%       | **   | 2,198,222               |
| PRIVATEBANCORP INC COMMON STOCK NPV                      |               |             | **   | 4,064,112               |
| PROGRESS ENERGY INC SR UNSECURED 01/16 5.625             | 1/15/2016     | 5.63%       | **   | 3,038,530               |
| PROGRESS ENERGY INC SR UNSECURED 03/19 7.05              | 3/15/2019     | 7.05%       | **   | 3,999,557               |
| PROGRESS ENERGY INC SR UNSECURED 12/19 4.875             | 12/1/2019     | 4.88%       | **   | 6,551,652               |
| PROGRESS ENERGY INC SR UNSECURED 04/22 3.15              | 4/1/2022      | 3.15%       | **   | 916,759                 |
| PROGRESS SOFTWARE CORP COMMON STOCK USD.01               |               |             | **   | 130,155                 |
| PROGRESSIVE CORP SR UNSECURED 04/44 4.35                 | 4/25/2044     | 4.35%       | **   | 67,122                  |
| PROLOGIS LP COMPANY GUAR 03/20 6.875                     | 3/15/2020     | 6.88%       | **   | 5,873,025               |
| PROSPERITY BANCSHARES INC COMMON STOCK USD1.             |               |             | **   | 385,859                 |
| PROTO LABS INC COMMON STOCK USD.001                      |               |             | **   | 3,385,939               |
| PROVIDENCE AND WORCESTER RR COMMON STOCK USD.5           |               |             | **   | 11,224                  |
| SWISS LIFE HOLDING AG REG COMMON STOCK CHF5.1            |               |             | **   | 2,806,871               |
| PROVIDENT FINANCIAL HLDGS COMMON STOCK USD.01            |               |             | **   | 13,950                  |
| PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01         |               |             | **   | 118,474                 |
| POLAND GOVERNMENT BOND BONDS 09/22 5.75                  | 9/23/2022     | 5.75%       | **   | 2,336,135               |
| PRUDENTIAL BANCORP INC COMMON STOCK USD.01               |               |             | **   | 11,328                  |
| PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01             |               |             | **   | 5,521,045               |
| PRUDENTIAL FINANCIAL INC SR UNSECURED 06/17 6.16/15/2017 | 6/15/2017     | 6.1%        | **   | 1,827,433               |
| PRUDENTIAL FINANCIAL INC SR UNSECURED 06/20 5.375        | 6/21/2020     | 5.38%       | **   | 101,576                 |
| PRUDENTIAL FINANCIAL INC SR UNSECURED 05/16 3            | 5/12/2016     | 3%          | **   | 2,075,018               |
| PUBLIC SERVICE COLORADO 1ST MORTGAGE 09/22 2.25          | 9/15/2022     | 2.25%       | **   | 29,736                  |
| PUB SVC NEW HAMP 1ST MORTGAGE 11/23 3.5                  | 11/1/2023     | 3.5%        | **   | 43,372                  |
| PUBLIC SERVICE CO OF NEW SR UNSECURED 05/18 7.95         | 5/15/2018     | 7.95%       | **   | 411,901                 |
| PUBLIC SERVICE OKLAHOMA SR UNSECURED 12/19 5.15          | 12/1/2019     | 5.15%       | **   | 111,778                 |
| PUB SVC ELEC + GAS 1ST MORTGAGE 05/15 2.7                | 5/1/2015      | 2.7%        | **   | 201,463                 |
| PUBLIC SERVICE ENTERPRISE GP COMMON STOCK NPV            |               |             | **   | 4,521,972               |
| PULASKI FINANCIAL CORP COMMON STOCK USD.01               |               |             | **   | 15,141                  |
| PUMA BIOTECHNOLOGY INC COMMON STOCK USD.0001             |               |             | **   | 757,080                 |
| QVC INC SR SECURED 04/24 4.85                            | 4/1/2024      | 4.85%       | **   | 11,201,102              |
| QLOGIC CORP COMMON STOCK USD.001                         |               |             | **   | 117,416                 |
| QCR HOLDINGS INC COMMON STOCK USD1.                      |               |             | **   | 14,667                  |
| QUAD GRAPHICS INC COMMON STOCK USD.025                   |               |             | **   | 80,016                  |

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|---|------------|-------|----|------------|
| OOREDOO INTERNATIONAL FI COMPANY GUAR 144A<br>10/16 3.375 | 10/14/2016 | 3.38% | ** | 61,567     |
| QLIK TECHNOLOGIES INC COMMON STOCK USD.0001               |            |       | ** | 3,119,890  |
| QEP RESOURCES INC COMMON STOCK USD.01                     |            |       | ** | 325,380    |
| QUALCOMM INC COMMON STOCK USD.0001                        |            |       | ** | 45,648,655 |
| QUALYS INC COMMON STOCK USD.001                           |            |       | ** | 1,426,082  |
| QUANEX BUILDING PRODUCTS COMMON STOCK<br>USD.01           |            |       | ** | 69,298     |
| QUANTA SERVICES INC COMMON STOCK USD.00001                |            |       | ** | 602,351    |
| PROVINCE OF QUEBEC UNSECURED 02/23 2.625                  | 2/13/2023  | 2.63% | ** | 5,003,863  |
| PROVINCE OF QUEBEC SR UNSECURED 12/18 4.5                 | 12/1/2018  | 4.5%  | ** | 191,492    |
| PROVINCE OF QUEBEC NOTES 12/21 4.25                       | 12/1/2021  | 4.25% | ** | 194,934    |
| QUEBECOR INC CL B COMMON STOCK NPV                        |            |       | ** | 741,797    |
| QUEST DIAGNOSTICS INC COMPANY GUAR 11/15 5.45             | 11/1/2015  | 5.45% | ** | 1,532,303  |
| QUEST DIAGNOSTICS INC COMPANY GUAR 04/16 3.2              | 4/1/2016   | 3.2%  | ** | 307,376    |
| QUINSTREET INC COMMON STOCK USD.001                       |            |       | ** | 17,421     |

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| Security Name                                    | Maturity Date | Coupon Rate | Cost | Fair Value (In Dollars) |
|--|---------------|-------------|------|-------------------------|
| QUINTILES TRANSNATIONAL HOLD COMMON STOCK USD.01 |               |             | **   | 4,543,057               |
| RBSGC MORTGAGE PASS THROUGH CE RBSGC 2007 B 1A4  | 1/25/2037     | 0.62%       | **   | 1,327,870               |
| RCI HOSPITALITY HOLDINGS INC COMMON STOCK USD.01 |               |             | **   | 10,271                  |
| RCS CAPITAL CORP CLASS A COMMON STOCK USD.001    |               |             | **   | 32,620                  |
| RLJ LODGING TRUST REIT                           |               |             | **   | 295,567                 |
| RPM INTERNATIONAL INC COMMON STOCK USD.01        |               |             | **   | 4,238,912               |
| RPX CORP COMMON STOCK USD.0001                   |               |             | **   | 67,798                  |
| RTI INTERNATIONAL METALS INC COMMON STOCK USD.01 |               |             | **   | 1,532,145               |
| RIALTO REAL ESTATE FUND LP RIAL 2014 LT6 A 144A  | 9/15/2024     | 2.75%       | **   | 4,258,038               |
| RF MICRO DEVICES INC COMMON STOCK NPV            |               |             | **   | 2,258,563               |
| RACKSPACE HOSTING INC COMMON STOCK USD.001       |               |             | **   | 4,870,377               |
| RADIAN GROUP INC COMMON STOCK USD.001            |               |             | **   | 2,818,992               |
| RESIDENTIAL ACCREDIT LOANS, IN RALI 2006 QO7 3A2 | 9/25/2046     | 0.37%       | **   | 143,390                 |
| RAMCO GERSHENSON PROPERTIES REIT USD.01          |               |             | **   | 99,884                  |
| BANQUE CANTONALE VAUDOIS REG COMMON STOCK CHF10. |               |             | **   | 220,232                 |
| RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01  |               |             | **   | 1,924,944               |
| RAYTHEON COMPANY SR UNSECURED 10/20 3.125        | 10/15/2020    | 3.13%       | **   | 1,409,772               |
| RAYTHEON COMPANY SR UNSECURED 12/24 3.15         | 12/15/2024    | 3.15%       | **   | 1,238,704               |
| REALNETWORKS INC COMMON STOCK USD.001            |               |             | **   | 25,252                  |
| REALOGY HOLDINGS CORP COMMON STOCK USD.01        |               |             | **   | 1,904,172               |
| REALTY INCOME CORP SR UNSECURED 01/18 2          | 1/31/2018     | 2%          | **   | 250,461                 |
| RED HAT INC COMMON STOCK USD.0001                |               |             | **   | 7,741,260               |
| RED ROBIN GOURMET BURGERS COMMON STOCK USD.001   |               |             | **   | 110,459                 |
| KLEPIERRE REIT EUR1.4                            |               |             | **   | 69,868                  |
| REGAL BELOIT CORP COMMON STOCK USD.01            |               |             | **   | 339,152                 |
| REGENCY CENTERS CORP REIT USD.01                 |               |             | **   | 398,753                 |
| REGENERON PHARMACEUTICALS COMMON STOCK USD.001   |               |             | **   | 17,369,985              |
| REGIONAL MANAGEMENT CORP COMMON STOCK USD.1      |               |             | **   | 17,818                  |
| REGIONS FINANCIAL CORP SR UNSECURED 06/15 5.75   | 6/15/2015     | 5.75%       | **   | 357,269                 |
| REGIONS FINANCIAL CORP SR UNSECURED 05/18 2      | 5/15/2018     | 2%          | **   | 6,195,613               |
| REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01 |               |             | **   | 601,687                 |
| RELIANCE STEEL + ALUMINUM COMMON STOCK NPV       |               |             | **   | 2,987,219               |
| REMY INTERNATIONAL INC COMMON STOCK USD.0001     |               |             | **   | 62,174                  |
| RENASANT CORP COMMON STOCK USD5.                 |               |             | **   | 1,919,044               |



|  |            |       |    |           |
|--|------------|-------|----|-----------|
| RENEWABLE ENERGY GROUP INC COMMON STOCK<br>USD.0001  |            |       | ** | 41,802    |
| REPLIGEN CORP COMMON STOCK USD.01                    |            |       | ** | 304,405   |
| RENT A CENTER INC COMMON STOCK USD.01                |            |       | ** | 193,586   |
| RENTRAK CORP COMMON STOCK USD.001                    |            |       | ** | 817,550   |
| REPUBLIC BANCORP INC CLASS A COMMON STOCK<br>NPV     |            |       | ** | 48,130    |
| REPUBLIC SERVICES INC COMPANY GUAR 05/18 3.8         | 5/15/2018  | 3.8%  | ** | 518,422   |
| REPUBLIC SERVICES INC COMPANY GUAR 09/19 5.5         | 9/15/2019  | 5.5%  | ** | 135,189   |
| RESIDENTIAL ASSET SECURITIES C RASC 2005 AHL2<br>A2  | 10/25/2035 | 0.43% | ** | 35,229    |
| RESIDENTIAL FUNDING MTG SEC I RFMSI 2003 S9 A1       | 3/25/2032  | 6.5%  | ** | 4,722     |
| GMAC MORTGAGE CORPORATION LOAN GMACM<br>2005 AR4 3A1 | 7/19/2035  | 2.96% | ** | 3,599,918 |
| RESOLUTE FOREST PRODUCTS COMMON STOCK<br>USD.001     |            |       | ** | 166,062   |
| RESOURCE AMERICA INC CL A COMMON STOCK<br>USD.01     |            |       | ** | 18,532    |
| RESOURCES CONNECTION INC COMMON STOCK<br>USD.01      |            |       | ** | 62,378    |

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| Security Name  | Maturity Date | Coupon Rate | Cost | Fair Value (In Dollars) |
|--|---------------|-------------|------|-------------------------|
| RESTORATION HARDWARE HOLDING COMMON STOCK USD.0001     |               |             | **   | 3,877,844               |
| RESTAURANT BRANDS INTERN COMMON STOCK                  |               |             | **   | 64,425                  |
| RETAILMENOT INC COMMON STOCK USD.001                   |               |             | **   | 46,448                  |
| REX ENERGY CORP COMMON STOCK USD.001                   |               |             | **   | 18,294                  |
| REXNORD CORP COMMON STOCK USD.01                       |               |             | **   | 5,444,530               |
| REYNOLDS AMERICAN INC COMPANY GUAR 06/18 7.75          | 6/1/2018      | 7.75%       | **   | 397,052                 |
| REYNOLDS AMERICAN INC COMPANY GUAR 06/17 6.75          | 6/15/2017     | 6.75%       | **   | 6,666,889               |
| REYNOLDS AMERICAN INC COMPANY GUAR 10/15 1.05          | 10/30/2015    | 1.05%       | **   | 1,376,497               |
| REYNOLDS AMERICAN INC COMPANY GUAR 11/22 3.25          | 11/1/2022     | 3.25%       | **   | 5,678,665               |
| REYNOLDS GRP ISS/REYNOLD SR SECURED 10/20 5.75         | 10/15/2020    | 5.75%       | **   | 1,435,000               |
| UBI BANCA SCPA COMMON STOCK EUR2.5                     |               |             | **   | 120,294                 |
| RICE ENERGY INC COMMON STOCK USD.01                    |               |             | **   | 1,575,141               |
| SLM STUDENT LOAN TR 03 7 SLM STUDENT LOAN TR 03 7 REGS | 12/15/2033    | 0.63%       | **   | 675,800                 |
| RING ENERGY INC COMMON STOCK USD.001                   |               |             | **   | 603,956                 |
| RIOCAN REAL ESTATE INVST TR REIT NPV                   |               |             | **   | 109,531                 |
| RIO TINTO FIN USA LTD COMPANY GUAR 11/20 3.5           | 11/2/2020     | 3.5%        | **   | 944,186                 |
| RIO TINTO FIN USA LTD COMPANY GUAR 09/16 2.25          | 9/20/2016     | 2.25%       | **   | 91,656                  |
| RIO TINTO FIN USA PLC COMPANY GUAR 03/22 3.5           | 3/22/2022     | 3.5%        | **   | 129,964                 |
| RIO TINTO FIN USA PLC 06/16 1.375                      | 6/17/2016     | 1.38%       | **   | 4,711,673               |
| RIO TINTO FIN USA PLC 12/18 2.25                       | 12/14/2018    | 2.25%       | **   | 300,605                 |
| ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01       |               |             | **   | 81,375                  |
| ROBERT HALF INTL INC COMMON STOCK USD.001              |               |             | **   | 5,913,894               |
| ROCHE HOLDINGS LTD SPONS ADR ADR                       |               |             | **   | 1,434,752               |
| ROCHE HOLDING INC COMPANY GUAR 144A 09/24 3.35         | 9/30/2024     | 3.35%       | **   | 1,337,969               |
| ROCK TENN COMPANY CL A COMMON STOCK USD.01             |               |             | **   | 4,045,840               |
| ROCK TENN CO COMPANY GUAR 03/22 4.9                    | 3/1/2022      | 4.9%        | **   | 349,111                 |
| ROCKY BRANDS INC COMMON STOCK NPV                      |               |             | **   | 10,873                  |
| ROFIN SINAR TECHNOLOGIES INC COMMON STOCK USD.01       |               |             | **   | 82,570                  |
| ROGERS COMMUNICATIONS IN COMPANY GUAR 05/32 8.75       | 5/1/2032      | 8.75%       | **   | 65,093                  |
| ROGERS COMMUNICATIONS IN COMPANY GUAR 03/15 6.75       | 3/15/2015     | 6.75%       | **   | 268,086                 |
| ROGERS COMMUNICATIONS IN COMPANY GUAR 08/18 6.8        | 8/15/2018     | 6.8%        | **   | 4,937,419               |
| ROGERS CORP COMMON STOCK USD1.                         |               |             | **   | 141,868                 |
| ROGERS COMMUNICATIONS IN COMPANY GUAR 03/15 7.5        | 3/15/2015     | 7.5%        | **   | 5,045,731               |
| ROHM + HAAS CO COMPANY GUAR 09/17 6                    | 9/15/2017     | 6%          | **   | 4,899,509               |
| ROSETTA RESOURCES INC COMMON STOCK USD.001             |               |             | **   | 2,150,933               |

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|  |            |       |    |           |
|--|------------|-------|----|-----------|
| HEINEKEN NV COMMON STOCK EUR1.6                      |            |       | ** | 1,152,162 |
| ROVI CORP COMMON STOCK USD.001                       |            |       | ** | 2,372,447 |
| ROYAL BANK OF CANADA COMMON STOCK NPV                |            |       | ** | 1,385,539 |
| ROYAL BANK OF CANADA SR UNSECURED 03/16 0.85         | 3/8/2016   | 0.85% | ** | 5,001,880 |
| ROYAL BANK OF CANADA SR UNSECURED 07/16 2.3          | 7/20/2016  | 2.3%  | ** | 1,296,086 |
| ROYAL BK SCOTLND GRP PLC SR UNSECURED 10/19<br>6.4   | 10/21/2019 | 6.4%  | ** | 1,835,159 |
| ROYAL BK SCOTLND GRP PLC SR UNSECURED 09/15<br>2.55  | 9/18/2015  | 2.55% | ** | 1,050,412 |
| ROYAL BANK OF CANADA SR UNSECURED 09/16 1.45         | 9/9/2016   | 1.45% | ** | 402,833   |
| ROYAL BANK OF CANADA SR UNSECURED 01/17 1.2          | 1/23/2017  | 1.2%  | ** | 3,497,442 |
| ROYAL BK OF SCOTLAND PLC COMPANY GUAR 03/15<br>4.875 | 3/16/2015  | 4.88% | ** | 100,769   |
| ROYAL BK OF SCOTLAND PLC COMPANY GUAR 01/21<br>6.125 | 1/11/2021  | 6.13% | ** | 889,678   |
| ROYAL BANK OF CANADA COVERED 09/18 1.2               | 9/19/2018  | 1.2%  | ** | 454,391   |

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| Security Name                                     | Maturity Date | Coupon Rate | Cost | Fair Value (In Dollars) |
|---|---------------|-------------|------|-------------------------|
| ROYAL DUTCH SHELL SPON ADR A ADR                  |               |             | **   | 7,605,520               |
| RUBY TUESDAY INC COMMON STOCK USD.01              |               |             | **   | 93,510                  |
| RUCKUS WIRELESS INC COMMON STOCK USD.001          |               |             | **   | 1,590,366               |
| RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001     |               |             | **   | 34,598                  |
| RUSH ENTERPRISES INC CL A COMMON STOCK USD.01     |               |             | **   | 91,984                  |
| RUSSIAN FEDERATION SR UNSECURED 144A 03/30 VAR    | 3/31/2030     | 7.5%        | **   | 611,312                 |
| RYDER SYSTEM INC COMMON STOCK USD.5               |               |             | **   | 4,422,446               |
| RYDER SYSTEM INC SR UNSECURED 06/17 3.5           | 6/1/2017      | 3.5%        | **   | 464,486                 |
| RYDER SYSTEM INC SR UNSECURED 03/17 2.5           | 3/1/2017      | 2.5%        | **   | 507,068                 |
| RYDER SYSTEM INC SR UNSECURED 02/19 2.35          | 2/26/2019     | 2.35%       | **   | 148,965                 |
| RYLAND GROUP INC/THE COMMON STOCK USD1.           |               |             | **   | 2,174,977               |
| RYMAN HOSPITALITY PROPERTIES REIT USD.01          |               |             | **   | 75,682                  |
| S + T BANCORP INC COMMON STOCK USD2.5             |               |             | **   | 88,595                  |
| SBA COMMUNICATIONS CORP CL A COMMON STOCK USD.01  |               |             | **   | 9,698,921               |
| SNAAC AUTO RECEIVABLES TRUST SNAAC 2013 1A A 144A | 7/16/2018     | 1.14%       | **   | 13,460                  |
| SEI INVESTMENTS COMPANY COMMON STOCK USD.01       |               |             | **   | 451,331                 |
| SI FINANCIAL GROUP INC COMMON STOCK USD.01        |               |             | **   | 14,694                  |
| SK TELECOM CO LTD SPON ADR ADR                    |               |             | **   | 194,472                 |
| SL INDS INC COMMON STOCK USD.2                    |               |             | **   | 15,990                  |
| NAVIENT CORP SR UNSECURED 06/18 8.45              | 6/15/2018     | 8.45%       | **   | 78,050                  |
| NAVIENT CORP SR UNSECURED 01/16 6.25              | 1/25/2016     | 6.25%       | **   | 780,000                 |
| NAVIENT CORP SR UNSECURED 09/15 3.875             | 9/10/2015     | 3.88%       | **   | 2,609,425               |
| NAVIENT CORP SR UNSECURED 06/19 4.875             | 6/17/2019     | 4.88%       | **   | 601,740                 |
| SLM STUDENT LOAN TRUST SLMA 2002 5 A4L            | 9/17/2018     | 1%          | **   | 1,036                   |
| SLM STUDENT LOAN TRUST SLMA 2003 3 A4             | 12/15/2017    | 1%          | **   | 5,680                   |
| SLM STUDENT LOAN TRUST SLMA 2003 4 B              | 6/15/2038     | 0.89%       | **   | 1,230,239               |
| SLM STUDENT LOAN TRUST SLMA 2003 6 A4             | 12/17/2018    | 1%          | **   | 39,875                  |
| SLM STUDENT LOAN TRUST SLMA 2003 11 A6 144A       | 12/15/2025    | 0.99%       | **   | 2,197,666               |
| SLM STUDENT LOAN TRUST SLMA 2005 4 A2             | 4/26/2021     | 1%          | **   | 49,323                  |
| SLM STUDENT LOAN TRUST SLMA 2005 5 B              | 10/25/2040    | 0.48%       | **   | 4,647,912               |
| SLM STUDENT LOAN TRUST SLMA 2005 6 B              | 1/25/2044     | 0.52%       | **   | 10,448,968              |
| SLM STUDENT LOAN TRUST SLMA 2005 10 A4            | 10/25/2019    | 1%          | **   | 30,060                  |
| SLM STUDENT LOAN TRUST SLMA 2002 A A2             | 12/16/2030    | 0.79%       | **   | 7,132,387               |
| SLM STUDENT LOAN TRUST SLMA 2004 A A3             | 6/15/2033     | 0.64%       | **   | 12,799,506              |
| SLM STUDENT LOAN TRUST SLMA 2004 B A2             | 6/15/2021     | 0.44%       | **   | 5,932,530               |
| SLM STUDENT LOAN TRUST SLMA 2006 B A4             | 3/15/2024     | 0.42%       | **   | 673,345                 |
| SLM STUDENT LOAN TRUST SLMA 2007 A A4A            | 12/16/2041    | 0.48%       | **   | 707,790                 |
| SLM STUDENT LOAN TRUST SLMA 2006 9 B              | 1/25/2041     | 0.46%       | **   | 2,654,257               |
| SLM STUDENT LOAN TRUST SLMA 2007 2 A2             | 7/25/2017     | 0.23%       | **   | 106,904                 |
| SLM STUDENT LOAN TRUST SLMA 2007 3 A2             | 10/25/2017    | 1%          | **   | 43,468                  |
|   | 9/15/2021     | 0.66%       | **   | 4,440,881               |

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SMB PRIVATE EDUCATION LOAN TRU SMB 2014 A A1  
144A

|  |            |       |    |            |
|--|------------|-------|----|------------|
| SLM STUDENT LOAN TRUST SLMA 2008 9 A                   | 4/25/2023  | 1.73% | ** | 27,598,552 |
| SLM STUDENT LOAN TRUST SLMA 2013 5 A2                  | 10/26/2020 | 0.56% | ** | 10,010,340 |
| SM ENERGY CO COMMON STOCK USD.01                       |            |       | ** | 170,022    |
| SNAAC AUTO RECEIVABLES TRUST SNAAC 2014 1A A<br>144A   | 9/17/2018  | 1.03% | ** | 133,481    |
| SPS COMMERCE INC COMMON STOCK USD.001                  |            |       | ** | 1,198,857  |
| SP PLUS CORP COMMON STOCK USD.001                      |            |       | ** | 54,295     |
| SABMILLER HOLDINGS INC COMPANY GUAR 144A<br>01/22 3.75 | 1/15/2022  | 3.75% | ** | 626,226    |

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| Security Name                                       | Maturity Date | Coupon Rate | Cost | Fair Value (In Dollars) |
|---|---------------|-------------|------|-------------------------|
| SABMILLER HOLDINGS INC COMPANY GUAR 144A 01/17 2.45 | 1/15/2017     | 2.45%       | **   | 612,161                 |
| SABMILLER HOLDINGS INC COMPANY GUAR 144A 01/15 1.85 | 1/15/2015     | 1.85%       | **   | 200,077                 |
| SABMILLER HOLDINGS INC COMPANY GUAR 144A 08/18 VAR  | 8/1/2018      | 0.92%       | **   | 2,006,336               |
| SAFEGUARD SCIENTIFICS INC COMMON STOCK USD.1        |               |             | **   | 2,103,655               |
| SAGA COMMUNICATIONS INC CL A COMMON STOCK USD.01    |               |             | **   | 22,262                  |
| SAGENT PHARMACEUTICALS INC COMMON STOCK USD.01      |               |             | **   | 1,217,709               |
| SAIA INC COMMON STOCK USD.001                       |               |             | **   | 2,640,672               |
| ST JOE CO/THE COMMON STOCK NPV                      |               |             | **   | 163,984                 |
| ST JUDE MEDICAL INC COMMON STOCK USD.1              |               |             | **   | 9,934,438               |
| ST JUDE MEDICAL INC SR UNSECURED 01/16 2.5          | 1/15/2016     | 2.5%        | **   | 4,058,740               |
| TRAVELERS COS INC SR UNSECURED 06/16 6.25           | 6/20/2016     | 6.25%       | **   | 753,477                 |
| SALEM COMMUNICATIONS CL A COMMON STOCK USD.01       |               |             | **   | 13,622                  |
| SALESFORCE.COM INC COMMON STOCK USD.001             |               |             | **   | 18,742,019              |
| SALIX PHARMACEUTICALS LTD COMMON STOCK USD.001      |               |             | **   | 1,678,124               |
| SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01       |               |             | **   | 13,786,890              |
| SAN DIEGO GAS + ELECTRIC 1ST MORTGAGE 11/15 5.3     | 11/15/2015    | 5.3%        | **   | 228,998                 |
| SANCHEZ ENERGY CORP COMMON STOCK USD.01             |               |             | **   | 35,228                  |
| SANDERSON FARMS INC COMMON STOCK USD1.              |               |             | **   | 189,476                 |
| SANDISK CORP COMMON STOCK USD.001                   |               |             | **   | 24,552,808              |
| SANDRIDGE ENERGY INC COMMON STOCK USD.001           |               |             | **   | 58,204                  |
| SANDY SPRING BANCORP INC COMMON STOCK USD1.         |               |             | **   | 66,817                  |
| JOHN B. SANFILIPPO + SON INC COMMON STOCK USD.01    |               |             | **   | 37,310                  |
| SANMINA CORP COMMON STOCK USD.01                    |               |             | **   | 188,122                 |
| SANOFI ADR ADR                                      |               |             | **   | 5,555,298               |
| SANOFI SR UNSECURED 03/16 2.625                     | 3/29/2016     | 2.63%       | **   | 711,861                 |
| SANOFI SR UNSECURED 04/18 1.25                      | 4/10/2018     | 1.25%       | **   | 3,169,459               |
| SANTANDER HOLDINGS USA SR UNSECURED 09/15 3         | 9/24/2015     | 3%          | **   | 1,733,532               |
| SANTANDER HOLDINGS USA SR UNSECURED 08/18 3.45      | 8/27/2018     | 3.45%       | **   | 2,086,975               |
| SANTANDER DRIVE AUTO RECEIVABL SDART 2012 5 A3      | 12/15/2016    | 0.83%       | **   | 26,335                  |
| SANTANDER DRIVE AUTO RECEIVABL SDART 2013 A A3 144A | 1/16/2018     | 1.02%       | **   | 692,298                 |
| SANTANDER DRIVE AUTO RECEIVABL SDART 2014 1 A2A     | 6/15/2017     | 0.66%       | **   | 3,540,523               |
| SANTANDER DRIVE AUTO RECEIVABL SDART 2014 1 A3      | 1/16/2018     | 0.87%       | **   | 5,501,623               |
|   | 4/16/2018     | 0.8%        | **   | 926,562                 |

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|  |           |       |    |  |           |
|--|-----------|-------|----|--|-----------|
| SANTANDER DRIVE AUTO RECEIVABL SDART 2014 2<br>A3        |           |       |    |  |           |
| SANTANDER DRIVE AUTO RECEIVABL SDART 2014 5<br>A2B       | 4/16/2018 | 0.56% | ** |  | 6,501,138 |
| SAUDI ELECTRICITY GLOBAL SR UNSECURED 144A<br>04/43 5.06 | 4/8/2043  | 5.06% | ** |  | 203,250   |
| SBERBANK SPONSORED ADR ADR                               |           |       | ** |  | 589,540   |
| SCANA CORPORATION SR UNSECURED 02/22 4.125               | 2/1/2022  | 4.13% | ** |  | 103,667   |
| SCANSOURCE INC COMMON STOCK NPV                          |           |       | ** |  | 115,259   |
| SCHLUMBERGER INVESTMENT COMPANY GUAR 144A<br>09/16 1.95  | 9/14/2016 | 1.95% | ** |  | 254,550   |
| SCHLUMBERGER INVESTMENT COMPANY GUAR 144A<br>08/17 1.25  | 8/1/2017  | 1.25% | ** |  | 149,430   |
| SCHLUMBERGER INVESTMENT COMPANY GUAR 12/23<br>3.65       | 12/1/2023 | 3.65% | ** |  | 334,512   |
| SCHLUMBERGER LTD COMMON STOCK USD.01                     |           |       | ** |  | 8,411,091 |
| SCHLUMBERGER NORGE AS COMPANY GUAR 144A<br>08/17 1.25    | 8/1/2017  | 1.25% | ** |  | 104,733   |
| SCHLUMBERGER OILFIELD UK COMPANY GUAR 144A<br>01/21 4.2  | 1/15/2021 | 4.2%  | ** |  | 108,498   |
| SCHNITZER STEEL INDS INC A COMMON STOCK USD1.            |           |       | ** |  | 55,498    |
| SCHOLASTIC CORP COMMON STOCK USD.01                      |           |       | ** |  | 111,992   |
| SCHULMAN (A.) INC COMMON STOCK USD1.                     |           |       | ** |  | 116,321   |
| CHARLES SCHWAB CORP SR UNSECURED 09/22 3.225             | 9/1/2022  | 3.23% | ** |  | 35,745    |

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| Security Name  | Maturity Date | Coupon Rate | Cost | Fair Value (In Dollars) |
|--|---------------|-------------|------|-------------------------|
| CHARLES SCHWAB CORP SR UNSECURED 12/15 0.85          | 12/4/2015     | 0.85%       | **   | 2,088,549               |
| SCHWEITZER MAUDUIT INTL INC COMMON STOCK USD.1       |               |             | **   | 125,716                 |
| EW SCRIPPS CO/THE A COMMON STOCK USD.01              |               |             | **   | 96,217                  |
| SEABOARD CORP W/D COMMON STOCK USD1.0                |               |             | **   | 46,177                  |
| SEACHANGE INTERNATIONAL INC COMMON STOCK USD.01      |               |             | **   | 13,730                  |
| SEACOAST BANKING CORP/FL COMMON STOCK USD.1          |               |             | **   | 45,100                  |
| SEACOR HOLDINGS INC COMMON STOCK USD.01              |               |             | **   | 136,179                 |
| SEALED AIR CORP COMMON STOCK USD.1                   |               |             | **   | 2,410,024               |
| SEATTLE GENETICS INC COMMON STOCK USD.001            |               |             | **   | 1,039,855               |
| SECURITY NATIONAL MORTGAGE LOA SNMLT 2007 1A 2A 144A | 4/25/2037     | 0.52%       | **   | 445,889                 |
| SELECT BANCORP INC COMMON STOCK USD1.0               |               |             | **   | 12,050                  |
| SELECT INCOME REIT REIT USD.01                       |               |             | **   | 55,045                  |
| SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001    |               |             | **   | 181,541                 |
| SELECTIVE INSURANCE GROUP COMMON STOCK USD2.         |               |             | **   | 3,334,764               |
| SEMPRA ENERGY SR UNSECURED 02/19 9.8                 | 2/15/2019     | 9.8%        | **   | 269,661                 |
| SEMPRA ENERGY SR UNSECURED 10/39 6                   | 10/15/2039    | 6%          | **   | 148,249                 |
| SEMPRA ENERGY SR UNSECURED 04/17 2.3                 | 4/1/2017      | 2.3%        | **   | 188,401                 |
| SEMPRA ENERGY SR UNSECURED 12/23 4.05                | 12/1/2023     | 4.05%       | **   | 106,849                 |
| SENECA FOODS CORP CL A COMMON STOCK USD.25           |               |             | **   | 24,922                  |
| SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1        |               |             | **   | 2,976,955               |
| SEQUOIA MORTGAGE TRUST SEMT 2004 3 A                 | 5/20/2034     | 1%          | **   | 22,179                  |
| SERVICE CORP INTERNATIONAL COMMON STOCK USD1.        |               |             | **   | 456,043                 |
| SERVICEMASTER GLOBAL HOLDING COMMON STOCK USD.01     |               |             | **   | 2,047,905               |
| SERVICENOW INC COMMON STOCK USD.001                  |               |             | **   | 33,550,197              |
| SEVENTY SEVEN ENERGY INC COMMON STOCK USD.01         |               |             | **   | 18,297                  |
| SEVERSTAL GDR REG S GDR                              |               |             | **   | 128,938                 |
| SHELL INTERNATIONAL FIN COMPANY GUAR 09/19 4.3       | 9/22/2019     | 4.3%        | **   | 1,004,175               |
| SHELL INTERNATIONAL FIN COMPANY GUAR 03/20 4.375     | 3/25/2020     | 4.38%       | **   | 788,969                 |
| SHELL INTERNATIONAL FIN COMPANY GUAR 06/15 3.1       | 6/28/2015     | 3.1%        | **   | 945,830                 |
| SHELL INTERNATIONAL FIN COMPANY GUAR 08/23 3.4       | 8/12/2023     | 3.4%        | **   | 72,248                  |
| SHELL INTERNATIONAL FIN COMPANY GUAR 08/43 4.55      | 8/12/2043     | 4.55%       | **   | 27,349                  |
| SHELL INTERNATIONAL FIN COMPANY GUAR 11/18 2         | 11/15/2018    | 2%          | **   | 9,655,346               |



|   |                  |    |           |
|---|------------------|----|-----------|
| SHENANDOAH TELECOMMUNICATION COMMON STOCK NPV         |                  | ** | 73,656    |
| SHILOH INDUSTRIES INC COMMON STOCK USD.01             |                  | ** | 24,177    |
| SHIRE PLC ADR ADR                                     |                  | ** | 5,600,004 |
| SHOE CARNIVAL INC COMMON STOCK USD.01                 |                  | ** | 47,398    |
| SHUTTERFLY INC COMMON STOCK USD.0001                  |                  | ** | 153,855   |
| SHUTTERSTOCK INC COMMON STOCK USD.01                  |                  | ** | 320,555   |
| SIEMENS FINANCIERINGSMAT COMPANY GUAR 144A 10/16 5.75 | 10/17/2016 5.75% | ** | 432,473   |
| SIERRA BANCORP COMMON STOCK NPV                       |                  | ** | 25,199    |
| SIERRA PACIFIC POWER CO GENL REF MOR 05/16 6          | 5/15/2016 6%     | ** | 501,790   |
| SIFCO INDUSTRIES COMMON STOCK USD1.                   |                  | ** | 14,925    |
| SIGMA DESIGNS INC COMMON STOCK NPV                    |                  | ** | 25,900    |
| SIGNATURE BANK COMMON STOCK USD.01                    |                  | ** | 3,274,960 |
| SILICON LABORATORIES INC COMMON STOCK USD.0001        |                  | ** | 3,462,450 |
| SILGAN HOLDINGS INC COMMON STOCK USD.01               |                  | ** | 2,119,451 |
| SILICON IMAGE INC COMMON STOCK USD.001                |                  | ** | 42,432    |
| SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01      |                  | ** | 70,812    |

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| Security Name                                       | Maturity Date | Coupon Rate | Cost | Fair Value (In Dollars) |
|---|---------------|-------------|------|-------------------------|
| SIMON PROPERTY GROUP LP SR UNSECURED 02/20 5.65     | 2/1/2020      | 5.65%       | **   | 269,747                 |
| SIMON PROPERTY GROUP LP SR UNSECURED 09/17 2.15     | 9/15/2017     | 2.15%       | **   | 203,391                 |
| SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01    |               |             | **   | 163,139                 |
| SIRONA DENTAL SYSTEMS INC COMMON STOCK USD.01       |               |             | **   | 2,236,672               |
| SIZMEK INC COMMON STOCK                             |               |             | **   | 12,188                  |
| SKANDINAVISKA ENSKILDA SR UNSECURED 144A 03/18 1.75 | 3/19/2018     | 1.75%       | **   | 398,959                 |
| SKULLCANDY INC COMMON STOCK USD.0001                |               |             | **   | 25,429                  |
| SKYWEST INC COMMON STOCK NPV                        |               |             | **   | 69,415                  |
| SKYWORKS SOLUTIONS INC COMMON STOCK USD.25          |               |             | **   | 25,177,146              |
| SMALL BUSINESS ADMINISTRATION SBAP 1999 20L 1       | 12/1/2019     | 7.19%       | **   | 73,528                  |
| SMALL BUSINESS ADMINISTRATION SBAP 2005 20B 1       | 2/1/2025      | 4.63%       | **   | 1,582,790               |
| SMALL BUSINESS ADMINISTRATION SBAP 2008 20F 1       | 6/1/2028      | 5.68%       | **   | 541,625                 |
| SMALL BUSINESS ADMINISTRATION SBIC 2008 10A 1       | 3/10/2018     | 5.47%       | **   | 1,696,292               |
| SMITH (A.O.) CORP COMMON STOCK USD1.                |               |             | **   | 1,173,328               |
| SNAP ON INC COMMON STOCK USD1.                      |               |             | **   | 2,379,276               |
| SNYDERS LANCE INC COMMON STOCK USD.833              |               |             | **   | 206,671                 |
| SOLARWINDS INC COMMON STOCK USD.001                 |               |             | **   | 1,763,982               |
| SOLARCITY CORP COMMON STOCK USD.0001                |               |             | **   | 369,172                 |
| SOLERA HOLDINGS INC COMMON STOCK USD.01             |               |             | **   | 4,273,530               |
| SONIC CORP COMMON STOCK USD.01                      |               |             | **   | 5,936,140               |
| SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01    |               |             | **   | 102,536                 |
| SONOCO PRODUCTS CO COMMON STOCK NPV                 |               |             | **   | 430,008                 |
| SONUS NETWORKS INC COMMON STOCK USD.001             |               |             | **   | 5,156,808               |
| REPUBLIC OF SOUTH AFRICA SR UNSECURED 05/19 6.875   | 5/27/2019     | 6.88%       | **   | 1,371,000               |
| REPUBLIC OF SOUTH AFRICA SR UNSECURED 07/44 5.375   | 7/24/2044     | 5.38%       | **   | 739,375                 |
| SOUTH CAROLINA STUDENT LOAN CO SCSLC 2008 1 A2      | 3/1/2018      | 0.78%       | **   | 214,522                 |
| SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25        |               |             | **   | 2,719,325               |
| SOUTH STATE CORP COMMON STOCK USD2.5                |               |             | **   | 158,108                 |
| SOUTHERN CAL EDISON 1ST REF MORT 01/36 5.55         | 1/15/2036     | 5.55%       | **   | 208,952                 |
| SOUTHERN CAL EDISON 1ST REF MORT 10/23 3.5          | 10/1/2023     | 3.5%        | **   | 940,826                 |
| SOUTHERN CAL EDISON 1ST REF MORT 05/17 1.125        | 5/1/2017      | 1.13%       | **   | 3,076,194               |
| SOUTHERN CO/THE COMMON STOCK USD5.                  |               |             | **   | 1,144,263               |
| SOUTHERN CO SR UNSECURED 09/16 1.95                 | 9/1/2016      | 1.95%       | **   | 761,413                 |
| SOUTHERN CO SR UNSECURED 08/17 1.3                  | 8/15/2017     | 1.3%        | **   | 5,092,006               |
| SOUTHERN COPPER CORP COMMON STOCK USD.01            |               |             | **   | 135,360                 |
| SOUTHERN MISSOURI BANCORP COMMON STOCK USD.01       |               |             | **   | 15,758                  |
|   |               |             | **   | 13,899                  |

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|---|-----------|-------|----|-----------|
| SOUTHERN NATL BANCORP OF VA COMMON STOCK<br>USD.01  |           |       |    |           |
| SOUTHERN NATURAL GAS COMPANY GUAR 144A<br>04/17 5.9 | 4/1/2017  | 5.9%  | ** | 290,315   |
| SOUTHERN POWER CO SR UNSECURED 07/15 4.875          | 7/15/2015 | 4.88% | ** | 5,156,399 |
| SOUTHERN POWER CO SR UNSECURED 09/41 5.15           | 9/15/2041 | 5.15% | ** | 46,448    |
| SOUTHWEST BANCORP INC/OKLA COMMON STOCK<br>USD1.    |           |       |    |           |
| SOUTHWEST GAS CORP COMMON STOCK USD1.               |           |       | ** | 3,242,553 |
| SOUTHWESTERN ELEC POWER SR UNSECURED 01/19<br>6.45  | 1/15/2019 | 6.45% | ** | 87,273    |
| SOUTHWESTERN ENERGY CO SR UNSECURED 03/22<br>4.1    | 3/15/2022 | 4.1%  | ** | 5,422,185 |
| SOVRAN SELF STORAGE INC REIT USD.01                 |           |       |    |           |
| SPANSION INC CLASS A COMMON STOCK USD.001           |           |       |    |           |
| SPARTAN MOTORS INC COMMON STOCK USD.01              |           |       |    |           |
| SPARTANNASH CO COMMON STOCK NPV                     |           |       |    |           |

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| Security Name  | Maturity Date | Coupon Rate | Cost | Fair Value (In Dollars) |
|--|---------------|-------------|------|-------------------------|
| SPARTON CORP COMMON STOCK USD1.25                      |               |             | **   | 29,049                  |
| SPECTRA ENERGY CAPITAL COMPANY GUAR 04/18 6.2          | 4/15/2018     | 6.2%        | **   | 288,902                 |
| SPECTRA ENERGY CAPITAL COMPANY GUAR 03/20 5.65         | 3/1/2020      | 5.65%       | **   | 152,201                 |
| SPECTRANETICS CORP COMMON STOCK USD.001                |               |             | **   | 1,282,123               |
| SPEEDWAY MOTORSPORTS INC COMMON STOCK USD.01           |               |             | **   | 82,931                  |
| SPIRIT AEROSYSTEMS HOLD CL A COMMON STOCK USD.01       |               |             | **   | 323,704                 |
| SPIRIT REALTY CAPITAL INC REIT USD.01                  |               |             | **   | 319,306                 |
| SPLUNK INC COMMON STOCK USD.001                        |               |             | **   | 7,889,514               |
| SPOK HOLDINGS INC COMMON STOCK USD.0001                |               |             | **   | 39,147                  |
| SPRINGLEAF MORTGAGE LOAN TRUST SLFMT 2012 2A A 144A    | 10/25/2057    | 2.22%       | **   | 540,676                 |
| SPRINGLEAF MORTGAGE LOAN TRUST SLFMT 2012 3A A 144A    | 12/25/2059    | 1.57%       | **   | 240,395                 |
| SPRINGLEAF MORTGAGE LOAN TRUST SLFMT 2013 1A A 144A    | 6/25/2058     | 1.27%       | **   | 281,534                 |
| SPRINGLEAF MORTGAGE LOAN TRUST SLFMT 2013 2A M1 144A   | 12/25/2065    | 3.52%       | **   | 317,295                 |
| SPRINGLEAF MORTGAGE LOAN TRUST SLFMT 2013 2A M2 144A   | 12/25/2065    | 4.48%       | **   | 308,845                 |
| STADSHYPOTEK AB COVERED 144A 10/19 1.875               | 10/2/2019     | 1.88%       | **   | 246,933                 |
| STAGE STORES INC COMMON STOCK USD.01                   |               |             | **   | 59,409                  |
| STAG INDUSTRIAL INC REIT USD.01                        |               |             | **   | 82,859                  |
| STANCORP FINANCIAL GROUP COMMON STOCK NPV              |               |             | **   | 300,747                 |
| STANDARD CHARTERED PLC SR UNSECURED 144A 09/17 1.5     | 9/8/2017      | 1.5%        | **   | 10,273,508              |
| STANDARD MOTOR PRODS COMMON STOCK USD2.                |               |             | **   | 85,961                  |
| STANDARD PACIFIC CORP COMMON STOCK USD.01              |               |             | **   | 203,245                 |
| STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5         |               |             | **   | 1,626,478               |
| STANLEY BLACK + DECKER INC COMMON STOCK USD2.5         |               |             | **   | 5,519,412               |
| STARBUCKS CORP COMMON STOCK USD.001                    |               |             | **   | 6,546,113               |
| STARBUCKS CORP SR UNSECURED 12/16 0.875                | 12/5/2016     | 0.88%       | **   | 5,013,821               |
| STARRETT (L.S.) CO CL A COMMON STOCK USD1.             |               |             | **   | 14,290                  |
| STARTEK INC COMMON STOCK USD.01                        |               |             | **   | 14,986                  |
| STATE AUTO FINANCIAL CORP COMMON STOCK NPV             |               |             | **   | 93,368                  |
| STATE BANK INDIA/LONDON SR UNSECURED 144A 07/15 4.5    | 7/27/2015     | 4.5%        | **   | 223,874                 |
| SSGA S+P 500 INDEX SER A S+P 500 FLAGSHIP NON LENDING  |               |             | **   | 9,380,501,305           |
| SSGA US BND INDEX SER A MUTUAL FUND                    |               |             | **   | 3,748,137,352           |
| STATE STR BK TR CO INVT FDS US INDX NL SF CL A (CMLH1) |               |             | **   | 3,740,051,884           |
| STATE STREET CORP COMMON STOCK USD1.                   |               |             | **   | 5,208,868               |

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|--|------------|-------|----|-----------|
| STATE STREET CORP JR SUBORDINA 03/18 4.956   | 3/15/2018  | 4.96% | ** | 2,935,063 |
| STATE STREET CORP SR UNSECURED 03/16 2.875   | 3/7/2016   | 2.88% | ** | 3,356,144 |
| STATE STREET CORP SR SUBORDINA 05/23 3.1     | 5/15/2023  | 3.1%  | ** | 49,296    |
| STATE STREET CORP SR UNSECURED 11/23 3.7     | 11/20/2023 | 3.7%  | ** | 115,572   |
| STATE STREET CORP SR UNSECURED 12/24 3.3     | 12/16/2024 | 3.3%  | ** | 2,801,248 |
| STATOIL ASA COMPANY GUAR 01/23 2.45          | 1/17/2023  | 2.45% | ** | 57,230    |
| STATOIL ASA COMPANY GUAR 11/20 2.9           | 11/8/2020  | 2.9%  | ** | 67,512    |
| STATOIL ASA COMPANY GUAR 11/18 1.95          | 11/8/2018  | 1.95% | ** | 2,403,430 |
| STATOIL ASA COMPANY GUAR 11/18 VAR           | 11/8/2018  | 0.69% | ** | 2,103,154 |
| STATOIL ASA COMPANY GUAR 11/17 1.25          | 11/9/2017  | 1.25% | ** | 5,200,127 |
| STEEL DYNAMICS INC COMMON STOCK USD.005      |            |       | ** | 473,464   |
| STEIN MART INC COMMON STOCK USD.01           |            |       | ** | 64,430    |
| STEPAN CO COMMON STOCK USD1.                 |            |       | ** | 82,164    |
| STERLING BANCORP/DE COMMON STOCK USD.01      |            |       | ** | 119,383   |
| STERLING CONSTRUCTION CO COMMON STOCK USD.01 |            |       | ** | 11,790    |

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| Security Name  | Maturity Date | Coupon Rate | Cost | Fair Value (In Dollars) |
|--|---------------|-------------|------|-------------------------|
| STEWART INFORMATION SERVICES COMMON STOCK USD1.      |               |             | **   | 87,303                  |
| STOCK YARDS BANCORP INC COMMON STOCK NPV             |               |             | **   | 47,843                  |
| STONE ENERGY CORP COMMON STOCK USD.01                |               |             | **   | 62,287                  |
| STONE STREET TRUST SR UNSECURED 144A 12/15 5.902     | 12/15/2015    | 5.9%        | **   | 208,192                 |
| STONERIDGE INC COMMON STOCK NPV                      |               |             | **   | 35,584                  |
| STRATEGIC HOTELS + RESORTS I REIT USD.01             |               |             | **   | 280,900                 |
| STRATUS PROPERTIES INC COMMON STOCK USD.01           |               |             | **   | 11,196                  |
| STRUCTURED ADJUSTABLE RATE MOR SARM 2004 16 1A2      | 11/25/2034    | 2.46%       | **   | 1,293,756               |
| STRUCTURED ASSET INVESTMENT LO SAIL 2004 2 A4        | 3/25/2034     | 0.87%       | **   | 628,352                 |
| STRUCTURED ASSET SECURITIES CO SASC 2003 31A 2A7     | 10/25/2033    | 2.44%       | **   | 4,043,388               |
| STRUCTURED ASSET SECURITIES CO SASC 2003 34A 3A3     | 11/25/2033    | 2.48%       | **   | 1,429,110               |
| STRUCTURED ASSET SECURITIES CO SASC 2003 26A 3A5     | 9/25/2033     | 2.44%       | **   | 1,823,783               |
| STRUCTURED ASSET SECURITIES CO SASC 2003 22A 3A      | 6/25/2033     | 2.49%       | **   | 580,322                 |
| STRUCTURED ADJUSTABLE RATE MOR SARM 2004 1 4A1       | 2/25/2034     | 2.57%       | **   | 18,976                  |
| STRUCTURED ADJUSTABLE RATE MOR SARM 2004 4 3A2       | 4/25/2034     | 2.47%       | **   | 35,821                  |
| STRUCTURED ASSET SECURITIES CO SASC 2005 GEL2 A      | 4/25/2035     | 0.72%       | **   | 188,901                 |
| STRUCTURED ASSET SECURITIES CO SASC 2005 RF3 1A 144A | 6/25/2035     | 0.52%       | **   | 945,290                 |
| STRUCTURED ASSET SECURITIES CO SASC 2005 GEL4 M1     | 8/25/2035     | 0.68%       | **   | 664,970                 |
| LEHMAN XS TRUST LXS 2005 5N 1A1                      | 11/25/2035    | 0.47%       | **   | 1,506,732               |
| STRUCTURED ASSET MORTGAGE INVE SAMI 2003 AR4 A1      | 1/19/2034     | 0.86%       | **   | 1,325,343               |
| STRUCTURED ASSET MORTGAGE INVE SAMI 2004 AR1 1A1     | 3/19/2034     | 0.86%       | **   | 296,545                 |
| STRUCTURED ASSET MORTGAGE INVE SAMI 2005 AR5 A3      | 7/19/2035     | 0.41%       | **   | 2,382,479               |
| STRUCTURED ASSET MORTGAGE INVE SAMI 2006 AR5 2A1     | 5/25/2046     | 0.38%       | **   | 2,093,398               |
| STRYKER CORP COMMON STOCK USD.1                      |               |             | **   | 5,479,158               |
| SUFFOLK BANCORP COMMON STOCK USD2.5                  |               |             | **   | 25,594                  |
| SUMITOMO MITSUI BANKING SR UNSECURED 144A 07/15 3.15 | 7/22/2015     | 3.15%       | **   | 1,114,538               |
| SUMITOMO MITSUI BANKING SR UNSECURED 144A 01/16 3.1  | 1/14/2016     | 3.1%        | **   | 816,879                 |
| SUMITOMO MITSUI BANKING COMPANY GUAR 07/15 1.35      | 7/18/2015     | 1.35%       | **   | 5,023,380               |

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|---|-----------|-------|----|-----------|
| SUMITOMO MITSUI BANKING COMPANY GUAR 07/17<br>1.35        | 7/11/2017 | 1.35% | ** | 3,502,015 |
| SUMITOMO MITSUI BANKING COMPANY GUAR 07/24<br>3.4         | 7/11/2024 | 3.4%  | ** | 6,003,952 |
| SUMITOMO MITSUI FINANCIA SUBORDINATED 144A<br>04/24 4.436 | 4/2/2024  | 4.44% | ** | 2,588,480 |
| SUMITOMO MITSUI TR BK LT COMPANY GUAR 144A<br>03/18 1.8   | 3/28/2018 | 1.8%  | ** | 496,126   |
| SUMMIT HOTEL PROPERTIES INC REIT                          |           |       | ** | 72,674    |
| SUNCOR ENERGY INC COMMON STOCK NPV                        |           |       | ** | 1,204,248 |
| SUNCOR ENERGY INC SR UNSECURED 12/34 5.95                 | 12/1/2034 | 5.95% | ** | 58,408    |
| SUNCOKE ENERGY INC COMMON STOCK USD.01                    |           |       | ** | 122,906   |
| SUNCOR ENERGY INC SR UNSECURED 06/18 6.1                  | 6/1/2018  | 6.1%  | ** | 336,513   |
| SUNPOWER CORP COMMON STOCK USD.001                        |           |       | ** | 9,145,886 |
| SUNOCO LOGISTICS PARTNER COMPANY GUAR 04/24<br>4.25       | 4/1/2024  | 4.25% | ** | 35,394    |
| SUNSTONE HOTEL INVESTORS INC REIT USD.01                  |           |       | ** | 228,449   |
| SUNTRUST BANKS INC SR UNSECURED 01/17 3.5                 | 1/20/2017 | 3.5%  | ** | 3,643,380 |
| SUNTRUST BANKS INC SR UNSECURED 11/18 2.35                | 11/1/2018 | 2.35% | ** | 1,172,157 |
| SUNTRUST BANKS INC SR UNSECURED 05/19 2.5                 | 5/1/2019  | 2.5%  | ** | 2,302,023 |
| SUPER MICRO COMPUTER INC COMMON STOCK<br>USD.001          |           |       | ** | 1,172,142 |
| SUNTORY HOLDINGS LTD SR UNSECURED 144A 09/17<br>1.65      | 9/29/2017 | 1.65% | ** | 1,993,956 |
| SUPERIOR ENERGY SERVICES INC COMMON STOCK<br>USD.001      |           |       | ** | 278,816   |
| SUPERIOR UNIFORM GROUP INC COMMON STOCK<br>NPV            |           |       | ** | 5,874     |
| SUPPORT.COM INC COMMON STOCK USD.0001                     |           |       | ** | 11,462    |

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| Security Name                                    | Maturity Date | Coupon Rate | Cost | Fair Value (In Dollars) |
|--|---------------|-------------|------|-------------------------|
| SUPREME INDS INC CLASS A COMMON STOCK USD.1      |               |             | **   | 10,851                  |
| SVENSKA HANDELSBANKEN AB SR UNSECURED 01/19 2.5  | 1/25/2019     | 2.5%        | **   | 1,040,012               |
| SWIFT ENERGY CO COMMON STOCK USD.01              |               |             | **   | 12,037                  |
| SWIFT TRANSPORTATION CO COMMON STOCK USD.001     |               |             | **   | 2,421,525               |
| SYKES ENTERPRISES INC COMMON STOCK USD.01        |               |             | **   | 98,621                  |
| SYMANTEC CORP SR UNSECURED 09/15 2.75            | 9/15/2015     | 2.75%       | **   | 1,265,348               |
| SYMETRA FINANCIAL CORP COMMON STOCK USD.01       |               |             | **   | 266,965                 |
| SYNALLOY CORP COMMON STOCK USD1.                 |               |             | **   | 16,236                  |
| SYNAPTICS INC COMMON STOCK USD.001               |               |             | **   | 2,668,996               |
| SYMMETRY SURGICAL INC COMMON STOCK               |               |             | **   | 7,385                   |
| SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0       |               |             | **   | 374,844                 |
| SYNNEX CORP COMMON STOCK USD.001                 |               |             | **   | 296,383                 |
| SYNERGY RESOURCES CORP COMMON STOCK USD.001      |               |             | **   | 614,297                 |
| SYNCHRONY FINANCIAL SR UNSECURED 08/17 1.875     | 8/15/2017     | 1.88%       | **   | 6,938,455               |
| SYNCHRONY FINANCIAL SR UNSECURED 08/19 3         | 8/15/2019     | 3%          | **   | 1,405,211               |
| SYNCHRONY FINANCIAL SR UNSECURED 08/24 4.25      | 8/15/2024     | 4.25%       | **   | 523,326                 |
| SYSCO CORPORATION COMPANY GUAR 10/17 1.45        | 10/2/2017     | 1.45%       | **   | 4,135,446               |
| SYSCO CORPORATION COMPANY GUAR 10/24 3.5         | 10/2/2024     | 3.5%        | **   | 1,512,654               |
| SYSTEMAX INC COMMON STOCK USD.01                 |               |             | **   | 51,192                  |
| TCF FINANCIAL CORP COMMON STOCK USD.01           |               |             | **   | 255,702                 |
| TCI COMMUNICATIONS INC SR UNSECURED 08/15 8.75   | 8/1/2015      | 8.75%       | **   | 418,471                 |
| TESSCO TECHNOLOGIES INC COMMON STOCK USD.01      |               |             | **   | 23,780                  |
| TIAA SEASONED COMMERCIAL MORTG TIAAS 2007 C4 A1A | 8/15/2039     | 5.56%       | **   | 1,989,390               |
| TJX COMPANIES INC COMMON STOCK USD1.             |               |             | **   | 4,225,145               |
| TRC COS INC COMMON STOCK USD.1                   |               |             | **   | 18,842                  |
| TRW AUTOMOTIVE INC COMPANY GUAR 144A 03/17 7.25  | 3/15/2017     | 7.25%       | **   | 552,500                 |
| TTM TECHNOLOGIES COMMON STOCK USD.001            |               |             | **   | 57,115                  |
| TABLEAU SOFTWARE INC CL A COMMON STOCK USD.0001  |               |             | **   | 12,926,070              |
| TAHOE RESOURCES INC COMMON STOCK                 |               |             | **   | 395,994                 |
| TAIWAN SEMICONDUCTOR SP ADR ADR                  |               |             | **   | 11,295,790              |
| TAL INTERNATIONAL GROUP INC COMMON STOCK USD.001 |               |             | **   | 147,354                 |
| TALISMAN ENERGY SR UNSECURED 05/15 5.125         | 5/15/2015     | 5.13%       | **   | 223,299                 |
| TALISMAN ENERGY SR UNSECURED 02/37 5.85          | 2/1/2037      | 5.85%       | **   | 33,963                  |
| TALISMAN ENERGY SR UNSECURED 02/38 6.25          | 2/1/2038      | 6.25%       | **   | 40,608                  |
| TANGER FACTORY OUTLET CENTER REIT USD.01         |               |             | **   | 87,115                  |
| TARGET CORP COMMON STOCK USD.0833                |               |             | **   | 14,748,478              |
| TARGET CORP SR UNSECURED 06/19 2.3               | 6/26/2019     | 2.3%        | **   | 384,674                 |
| TASER INTERNATIONAL INC COMMON STOCK USD.00001   |               |             | **   | 1,058,935               |
| TATA MOTORS LTD SPON ADR ADR USD.1               |               |             | **   | 879,424                 |



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|---|-----------|-------|----|-----------|
| TAUBMAN CENTERS INC REIT USD.01                       |           |       | ** | 23,461    |
| TAYLOR MORRISON HOME CORP A COMMON STOCK<br>USD.00001 |           |       | ** | 2,512,370 |
| TEAM INC COMMON STOCK USD.3                           |           |       | ** | 82,943    |
| TEAM HEALTH HOLDINGS INC COMMON STOCK<br>USD.01       |           |       | ** | 6,280,262 |
| TECH DATA CORP COMMON STOCK USD.0015                  |           |       | ** | 239,768   |
| TECK RESOURCES LIMITED COMPANY GUAR 01/21 4.5         | 1/15/2021 | 4.5%  | ** | 158,455   |
| TECK RESOURCES LIMITED COMPANY GUAR 01/17<br>3.15     | 1/15/2017 | 3.15% | ** | 407,876   |
| TECK RESOURCES LIMITED COMPANY GUAR 02/18 2.5         | 2/1/2018  | 2.5%  | ** | 572,358   |
| TECO FINANCE INC COMPANY GUAR 11/17 6.572             | 11/1/2017 | 6.57% | ** | 621,220   |

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| Security Name   | Maturity Date | Coupon Rate | Cost | Fair Value (In Dollars) |
|---|---------------|-------------|------|-------------------------|
| TECO FINANCE INC COMPANY GUAR 03/20 5.15                | 3/15/2020     | 5.15%       | **   | 167,494                 |
| TELECOMMUNICATION SYSTEMS A COMMON STOCK USD.01         |               |             | **   | 15,350                  |
| TELEFONICA EMISIONES SAU COMPANY GUAR 07/19 5.877       | 7/15/2019     | 5.88%       | **   | 22,761                  |
| TELEFONICA EMISIONES SAU COMPANY GUAR 04/20 5.134       | 4/27/2020     | 5.13%       | **   | 34,317                  |
| TELEFONICA EMISIONES SAU COMPANY GUAR 02/16 3.992       | 2/16/2016     | 3.99%       | **   | 1,545,823               |
| TELEFONICA EMISIONES SAU COMPANY GUAR 02/21 5.462       | 2/16/2021     | 5.46%       | **   | 189,549                 |
| TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01          |               |             | **   | 253,636                 |
| TELENAV INC COMMON STOCK USD.001                        |               |             | **   | 27,347                  |
| TELETECH HOLDINGS INC COMMON STOCK USD.01               |               |             | **   | 111,651                 |
| TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01        |               |             | **   | 1,735,156               |
| TENCENT HOLDINGS LTD SR UNSECURED 144A 05/19 3.375      | 5/2/2019      | 3.38%       | **   | 1,016,437               |
| TENN VALLEY AUTHORITY SR UNSECURED 07/17 5.5 4.875      | 7/18/2017     | 5.5%        | **   | 589,147                 |
| TENN VALLEY AUTHORITY SR UNSECURED 01/48 4.875          | 1/15/2048     | 4.88%       | **   | 250,804                 |
| TENN VALLEY AUTHORITY SR UNSECURED 09/39 5.25 3.875     | 9/15/2039     | 5.25%       | **   | 1,069,375               |
| TENN VALLEY AUTHORITY SR UNSECURED 02/21 3.875          | 2/15/2021     | 3.88%       | **   | 1,183,911               |
| TENN VALLEY AUTHORITY SR UNSECURED 09/24 2.875          | 9/15/2024     | 2.88%       | **   | 16,032,339              |
| TVA PRIN STRIP BONDS 06/35 0.00000                      | 6/15/2035     |             | **   | 153,603                 |
| TEREX CORP COMMON STOCK USD.01                          |               |             | **   | 197,167                 |
| TERRITORIAL BANCORP INC COMMON STOCK USD.01             |               |             | **   | 22,089                  |
| TERRENO REALTY CORP REIT USD.01                         |               |             | **   | 48,625                  |
| TESCO CORP COMMON STOCK NPV                             |               |             | **   | 34,165                  |
| TESLA MOTORS INC COMMON STOCK USD.001                   |               |             | **   | 28,136,867              |
| TEVA PHARMACEUTICAL SP ADR ADR                          |               |             | **   | 6,228,736               |
| TETRA TECHNOLOGIES INC COMMON STOCK USD.01              |               |             | **   | 1,438,404               |
| TETRA TECH INC COMMON STOCK USD.01                      |               |             | **   | 172,402                 |
| TEVA PHARMACEUT FIN BV COMPANY GUAR 11/16 2.411/10/2016 | 11/16/2016    | 2.4%        | **   | 612,403                 |
| TEVA PHARMA FIN II/III COMPANY GUAR 06/15 3             | 6/15/2015     | 3%          | **   | 2,594,420               |
| TEVA PHARM FIN IV BV COMPANY GUAR 11/21 3.65            | 11/10/2021    | 3.65%       | **   | 81,978                  |
| TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01        |               |             | **   | 233,881                 |
| TEXAS EASTERN TRANSMISSI SR UNSECURED 144A 09/17 6      | 9/15/2017     | 6%          | **   | 771,136                 |
| TEXAS INSTRUMENTS INC COMMON STOCK USD1.                |               |             | **   | 19,542,153              |
| TEXAS INSTRUMENTS INC SR UNSECURED 05/16 2.375          | 5/16/2016     | 2.38%       | **   | 153,444                 |
| TEXAS INSTRUMENTS INC SR UNSECURED 03/21 2.75           | 3/12/2021     | 2.75%       | **   | 100,481                 |
| TEXAS ROADHOUSE INC COMMON STOCK USD.001                |               |             | **   | 907,806                 |

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|   |           |       |    |            |
|---|-----------|-------|----|------------|
| TEXAS ST TXS 06/18 FLOATING VAR                     | 6/1/2018  | 0.56% | ** | 4,909,120  |
| TEXTRON INC SR UNSECURED 12/17 5.6                  | 12/1/2017 | 5.6%  | ** | 208,792    |
| TEXTRON INC SR UNSECURED 03/15 6.2                  | 3/15/2015 | 6.2%  | ** | 1,449,357  |
| THERMO FISHER SCIENTIFIC INC COMMON STOCK<br>USD1.  |           |       | ** | 10,182,945 |
| THERMO FISHER SCIENTIFIC SR UNSECURED 06/15 5       | 6/1/2015  | 5%    | ** | 234,023    |
| THERMO FISHER SCIENTIFIC SR UNSECURED 03/16 3.2     | 3/1/2016  | 3.2%  | ** | 511,938    |
| THERMO FISHER SCIENTIFIC SR UNSECURED 08/21 3.6     | 8/15/2021 | 3.6%  | ** | 826,137    |
| THERMO FISHER SCIENTIFIC SR UNSECURED 08/16<br>2.25 | 8/15/2016 | 2.25% | ** | 101,559    |
| THERMO FISHER SCIENTIFIC SR UNSECURED 01/18<br>1.85 | 1/15/2018 | 1.85% | ** | 203,387    |
| THERMO FISHER SCIENTIFIC SR UNSECURED 02/19 2.4     | 2/1/2019  | 2.4%  | ** | 1,712,550  |
| THERMON GROUP HOLDINGS INC COMMON STOCK<br>USD.001  |           |       | ** | 76,852     |
| THOMSON REUTERS CORP SR UNSECURED 09/21 3.95        | 9/30/2021 | 3.95% | ** | 110,651    |
| THOMSON REUTERS CORP SR UNSECURED 05/16 0.875       | 5/23/2016 | 0.88% | ** | 5,526,214  |
| THOMSON REUTERS CORP SR UNSECURED 02/17 1.3         | 2/23/2017 | 1.3%  | ** | 2,900,711  |

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| Security Name                                    | Maturity Date | Coupon Rate | Cost | Fair Value (In Dollars) |
|--|---------------|-------------|------|-------------------------|
| THOMSON REUTERS CORP SR UNSECURED 09/17 1.65     | 9/29/2017     | 1.65%       | **   | 2,562,202               |
| THORATEC CORP COMMON STOCK NPV                   |               |             | **   | 153,049                 |
| THORNBURG MORTGAGE SECURITIES TMST 2007 4 2A1    | 9/25/2037     | 2.38%       | **   | —                       |
| THORNBURG MORTGAGE SECURITIES TMST 2007 4 3A1    | 9/25/2037     | 6.04%       | **   | 854,128                 |
| 3M CO COMMON STOCK USD.01                        |               |             | **   | 11,298,808              |
| TIDEWATER INC COMMON STOCK USD.1                 |               |             | **   | 106,305                 |
| TIFFANY + CO COMMON STOCK USD.01                 |               |             | **   | 4,899,104               |
| TIM PARTICIPACOE SA ADR ADR                      |               |             | **   | 388,675                 |
| TIMBERLAND BANCORP INC COMMON STOCK USD.01       |               |             | **   | 10,865                  |
| TIME INC COMMON STOCK USD.01                     |               |             | **   | 5,945,850               |
| HISTORIC TW INC COMPANY GUAR 02/23 9.15          | 2/1/2023      | 9.15%       | **   | 136,011                 |
| TIME WARNER INC COMMON STOCK USD.01              |               |             | **   | 4,702,542               |
| TIME WARNER INC COMPANY GUAR 11/16 5.875         | 11/15/2016    | 5.88%       | **   | 281,828                 |
| TIME WARNER INC COMPANY GUAR 07/15 3.15          | 7/15/2015     | 3.15%       | **   | 2,839,130               |
| TIME WARNER INC COMPANY GUAR 03/21 4.75          | 3/29/2021     | 4.75%       | **   | 7,977,966               |
| TIME WARNER INC COMPANY GUAR 01/22 4             | 1/15/2022     | 4%          | **   | 418,094                 |
| TIME WARNER CABLE COMMON STOCK USD.01            |               |             | **   | 4,683,448               |
| TIME WARNER CABLE INC COMPANY GUAR 05/17 5.85    | 5/1/2017      | 5.85%       | **   | 3,727,640               |
| TIME WARNER CABLE INC COMPANY GUAR 02/19 8.75    | 2/14/2019     | 8.75%       | **   | 229,003                 |
| TIME WARNER CABLE INC COMPANY GUAR 04/19 8.25    | 4/1/2019      | 8.25%       | **   | 3,635,705               |
| TIME WARNER CABLE INC COMPANY GUAR 06/39 6.75    | 6/15/2039     | 6.75%       | **   | 719,005                 |
| TIME WARNER CABLE INC COMPANY GUAR 02/21 4.125   | 2/15/2021     | 4.13%       | **   | 3,141,008               |
| TIME WARNER CABLE INC COMPANY GUAR 11/40 5.875   | 11/15/2040    | 5.88%       | **   | 798,878                 |
| TIME WARNER CABLE INC COMPANY GUAR 09/41 5.5     | 9/1/2041      | 5.5%        | **   | 185,908                 |
| TIMKENSTEEL CORP COMMON STOCK                    |               |             | **   | 163,191                 |
| TITAN INTERNATIONAL INC COMMON STOCK NPV         |               |             | **   | 38,130                  |
| TITAN MACHINERY INC COMMON STOCK USD.00001       |               |             | **   | 27,141                  |
| TOLL BROTHERS INC COMMON STOCK USD.01            |               |             | **   | 607,676                 |
| TOMPKINS FINANCIAL CORP COMMON STOCK USD.1       |               |             | **   | 79,356                  |
| TOOTSIE ROLL INDS COMMON STOCK USD.694           |               |             | **   | 113,099                 |
| TORO CO COMMON STOCK USD1.                       |               |             | **   | 2,218,674               |
| TORONTO DOMINION BANK COVERED 144A 03/17 1.5     | 3/13/2017     | 1.5%        | **   | 604,636                 |
| TORONTO DOMINION BANK SR UNSECURED 07/16 2.5     | 7/14/2016     | 2.5%        | **   | 2,561,020               |
| TORONTO DOMINION BANK SR UNSECURED 09/16 1.5     | 9/9/2016      | 1.5%        | **   | 3,026,733               |
| TORONTO DOMINION BANK SR UNSECURED 05/17 1.125   | 5/2/2017      | 1.13%       | **   | 1,938,626               |
| TORONTO DOMINION BANK SR UNSECURED 11/19 2.25    | 11/5/2019     | 2.25%       | **   | 7,013,916               |
| TORONTO DOMINION BANK COMMON STOCK NPV           |               |             | **   | 646,998                 |
| TOTAL CAPITAL SA COMPANY GUAR 06/15 3            | 6/24/2015     | 3%          | **   | 319,692                 |
| TOTAL CAPITAL SA COMPANY GUAR 08/18 2.125        | 8/10/2018     | 2.13%       | **   | 50,404                  |
| TOTAL CAPITAL CANADA LTD COMPANY GUAR 01/18 1.45 | 1/15/2018     | 1.45%       | **   | 233,340                 |
|  | 7/15/2023     | 2.75%       | **   | 155,202                 |

TOTAL CAPITAL CANADA LTD COMPANY GUAR 07/23

2.75

|   |           |       |    |           |
|---|-----------|-------|----|-----------|
| TOTAL CAPITAL INTL SA COMPANY GUAR 02/17 1.5  | 2/17/2017 | 1.5%  | ** | 87,578    |
| TOTAL CAPITAL INTL SA COMPANY GUAR 06/17 1.55 | 6/28/2017 | 1.55% | ** | 2,773,428 |
| TOTAL CAPITAL INTL SA COMPANY GUAR 01/16 0.75 | 1/25/2016 | 0.75% | ** | 8,856,603 |
| TOTAL CAPITAL INTL SA COMPANY GUAR 08/16 1    | 8/12/2016 | 1%    | ** | 75,164    |
| TOTAL CAPITAL INTL SA COMPANY GUAR 01/24 3.7  | 1/15/2024 | 3.7%  | ** | 25,886    |
| TOTAL ENERGY SERVICES INC COMMON STOCK NPV    |           |       | ** | 201,718   |
| TOWNE BANK COMMON STOCK USD1.667              |           |       | ** | 54,235    |

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| Security Name                                       | Maturity Date | Coupon Rate | Cost | Fair Value (In Dollars) |
|---|---------------|-------------|------|-------------------------|
| TOYOTA AUTO RECEIVABLES OWNER TAOT 2014 A A4        | 6/17/2019     | 1.18%       | **   | 1,698,645               |
| TOYOTA MOTOR CREDIT CORP SR UNSECURED 06/15 3.2     | 6/17/2015     | 3.2%        | **   | 354,364                 |
| TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/16 2.8     | 1/11/2016     | 2.8%        | **   | 204,342                 |
| TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/16 2       | 9/15/2016     | 2%          | **   | 814,504                 |
| TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/17 2.05    | 1/12/2017     | 2.05%       | **   | 356,537                 |
| TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/18 1.375   | 1/10/2018     | 1.38%       | **   | 3,202,886               |
| TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/23 2.625   | 1/10/2023     | 2.63%       | **   | 938,316                 |
| TOYOTA AUTO RECEIVABLES OWNER TAOT 2012 A A3        | 2/16/2016     | 0.75%       | **   | 189,580                 |
| TOYOTA AUTO RECEIVABLES OWNER TAOT 2013 A A3        | 1/17/2017     | 0.55%       | **   | 427,861                 |
| TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/19 2.1     | 1/17/2019     | 2.1%        | **   | 220,923                 |
| TOYOTA AUTO RECEIVABLES OWNER TAOT 2013 B A4        | 1/15/2019     | 1.46%       | **   | 504,215                 |
| TRADE STREET RESIDENTIAL INC REIT USD.01            |               |             | **   | 11,035                  |
| TRAFIGURA SECURITISATION FINAN TRFIG 2014 1A A 144A | 10/15/2021    | 1.11%       | **   | 1,568,000               |
| TRANS CANADA PIPELINES SR UNSECURED 06/15 3.4       | 6/1/2015      | 3.4%        | **   | 1,363,654               |
| TRANS CANADA PIPELINES SR UNSECURED 08/38 7.25      | 8/15/2038     | 7.25%       | **   | 86,946                  |
| TRANS CANADA PIPELINES SR UNSECURED 08/18 6.5       | 8/15/2018     | 6.5%        | **   | 266,594                 |
| TRANS CANADA PIPELINES SR UNSECURED 01/16 0.75      | 1/15/2016     | 0.75%       | **   | 3,191,066               |
| TRANSFORCE INC COMMON STOCK NPV                     |               |             | **   | 424,083                 |
| TRANSOCEAN INC COMPANY GUAR 04/18 7.375             | 4/15/2018     | 7.38%       | **   | 98,601                  |
| TRANSOCEAN INC COMPANY GUAR 11/15 4.95              | 11/15/2015    | 4.95%       | **   | 407,017                 |
| TRANSOCEAN INC COMPANY GUAR 11/20 6.5               | 11/15/2020    | 6.5%        | **   | 94,297                  |
| TRANSOCEAN INC COMPANY GUAR 12/16 5.05              | 12/15/2016    | 5.05%       | **   | 4,216,090               |
| TRANSOCEAN INC COMPANY GUAR 12/21 6.375             | 12/15/2021    | 6.38%       | **   | 129,143                 |
| TRANSOCEAN INC COMPANY GUAR 10/17 2.5               | 10/15/2017    | 2.5%        | **   | 88,404                  |
| TRAVELERS COS INC/THE COMMON STOCK NPV              |               |             | **   | 10,140,959              |
| TRAVELERS COS INC SR UNSECURED 12/17 5.75           | 12/15/2017    | 5.75%       | **   | 278,999                 |
| TRAVELERS COS INC SR UNSECURED 05/18 5.8            | 5/15/2018     | 5.8%        | **   | 1,513,263               |
| TRECORA RESOURCES COMMON STOCK USD.1                |               |             | **   | 34,648                  |
| TREDEGAR CORP COMMON STOCK NPV                      |               |             | **   | 66,840                  |
| TREEHOUSE FOODS INC COMMON STOCK USD.01             |               |             | **   | 6,465,213               |
| TRICAN WELL SERVICE LTD COMMON STOCK NPV            |               |             | **   | 146,674                 |
| TRIANGLE PETROLEUM CORP COMMON STOCK USD.00001      |               |             | **   | 27,437                  |
| TRILOGY ENERGY CORP COMMON STOCK NPV                |               |             | **   | 85,366                  |
| TRIMAS CORP COMMON STOCK USD.01                     |               |             | **   | 118,652                 |
| TRINET GROUP INC COMMON STOCK USD.000025            |               |             | **   | 2,177,088               |

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|  |    |           |
|--|----|-----------|
| TRINITY INDUSTRIES INC COMMON STOCK USD1.      | ** | 367,491   |
| TRIPLE S MANAGEMENT CORP B COMMON STOCK USD1.  | ** | 61,257    |
| TRISTATE CAPITAL HLDGS INC COMMON STOCK        | ** | 19,937    |
| TRIUMPH GROUP INC COMMON STOCK USD.001         | ** | 344,503   |
| TRIPADVISOR INC COMMON STOCK USD.001           | ** | 3,826,176 |
| TRUECAR INC COMMON STOCK USD.0001              | ** | 1,261,996 |
| TRUEBLUE INC COMMON STOCK NPV                  | ** | 91,225    |
| TRULIA INC COMMON STOCK USD.00001              | ** | 465,962   |
| TRUSTCO BANK CORP NY COMMON STOCK USD1.        | ** | 67,714    |
| TRUSTMARK CORP COMMON STOCK NPV                | ** | 166,013   |
| TUESDAY MORNING CORP COMMON STOCK USD.01       | ** | 2,163,273 |
| TUTOR PERINI CORP COMMON STOCK USD1.           | ** | 319,963   |
| TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01 | ** | 5,061,702 |

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| Security Name  | Maturity Date | Coupon Rate | Cost | Fair Value (In Dollars) |
|--|---------------|-------------|------|-------------------------|
| 21ST CENTURY FOX AMERICA COMPANY GUAR 144A 09/24 3.7 | 9/15/2024     | 3.7%        | **   | 992,623                 |
| TWIN DISC INC COMMON STOCK NPV                       |               |             | **   | 20,357                  |
| TWITTER INC COMMON STOCK USD.000005                  |               |             | **   | 4,838,038               |
| II VI INC COMMON STOCK NPV                           |               |             | **   | 78,351                  |
| TYCO INTERNATIONAL FINAN COMPANY GUAR 01/19 8.5      | 1/15/2019     | 8.5%        | **   | 578,738                 |
| TYCO ELECTRONICS GROUP S COMPANY GUAR 10/17 6.55     | 10/1/2017     | 6.55%       | **   | 416,483                 |
| TYSON FOODS INC COMPANY GUAR 04/16 6.6               | 4/1/2016      | 6.6%        | **   | 266,501                 |
| TYSON FOODS INC COMPANY GUAR 08/24 3.95              | 8/15/2024     | 3.95%       | **   | 1,524,738               |
| TYSON FOODS INC COMPANY GUAR 08/34 4.875             | 8/15/2034     | 4.88%       | **   | 2,288,282               |
| UBS AG STAMFORD CT SUBORDINATED 08/22 7.625          | 8/17/2022     | 7.63%       | **   | 1,177,356               |
| UBS AG STAMFORD CT SUBORDINATED 07/16 5.875          | 7/15/2016     | 5.88%       | **   | 1,390,825               |
| UBS AG STAMFORD CT SR UNSECURED 12/17 5.875          | 12/20/2017    | 5.88%       | **   | 446,636                 |
| UBS AG STAMFORD CT SR UNSECURED 04/18 5.75           | 4/25/2018     | 5.75%       | **   | 112,494                 |
| UBS AG STAMFORD CT SR UNSECURED 01/15 3.875          | 1/15/2015     | 3.88%       | **   | 552,583                 |
| UBS AG STAMFORD CT 08/17 1.375                       | 8/14/2017     | 1.38%       | **   | 4,768,771               |
| UBS AG STAMFORD CT 08/19 2.375                       | 8/14/2019     | 2.38%       | **   | 834,951                 |
| UDR INC COMPANY GUAR 07/24 3.75                      | 7/1/2024      | 3.75%       | **   | 1,510,088               |
| UGI CORP COMMON STOCK NPV                            |               |             | **   | 634,532                 |
| UBS BARCLAYS COMMERCIAL MORTGA UBSBB 2012 C2 A4      | 5/10/2063     | 3.53%       | **   | 154,736                 |
| UBS COMMERCIAL MORTGAGE TRUST UBSCM 2012 C1 XA 144A  | 5/10/2045     | 2.29%       | **   | 131,068                 |
| UBS COMMERCIAL MORTGAGE TRUST UBSCM 2012 C1 D 144A   | 5/10/2045     | 5.54%       | **   | 585,417                 |
| UBS BAMLL TRUST UBSBM 2012 WRM A 144A                | 6/10/2030     | 3.66%       | **   | 160,017                 |
| UBS BARCLAYS COMMERCIAL MORTGA UBSBB 2013 C5 XA 144A | 3/10/2046     | 1.12%       | **   | 1,109,577               |
| UIL HOLDINGS CORPORATION SR UNSECURED 10/20 4.625    | 10/1/2020     | 4.63%       | **   | 116,989                 |
| UMB FINANCIAL CORP COMMON STOCK USD1.                |               |             | **   | 250,714                 |
| USAA AUTO OWNER TRUST USAOT 2014 1 A2                | 10/17/2016    | 0.38%       | **   | 1,139,572               |
| USA TRUCK INC COMMON STOCK USD.01                    |               |             | **   | 29,110                  |
| US BANCORP COMMON STOCK USD.01                       |               |             | **   | 10,624,607              |
| UMH PROPERTIES INC REIT USD.1                        |               |             | **   | 11,747                  |
| USAA AUTO OWNER TRUST USAOT 2012 1 A3                | 8/15/2016     | 0.43%       | **   | 338,389                 |
| US BANK NA CINCINNATI SR UNSECURED 09/17 1.375       | 9/11/2017     | 1.38%       | **   | 1,746,066               |
| US SILICA HOLDINGS INC COMMON STOCK USD.01           |               |             | **   | 399,017                 |
| UKRAINE AID US GOVT GUAR 05/19 1.844                 | 5/16/2019     | 1.84%       | **   | 13,339,438              |
| ULTIMATE SOFTWARE GROUP INC COMMON STOCK USD.01      |               |             | **   | 6,855,234               |
| ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001        |               |             | **   | 27,580                  |
| ULTRAGENYX PHARMACEUTICAL IN COMMON STOCK USD.001    |               |             | **   | 2,004,614               |



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|   |           |       |    |           |
|---|-----------|-------|----|-----------|
| ULTRATECH INC COMMON STOCK USD.001                  |           |       | ** | 47,551    |
| UMPQUA HOLDINGS CORP COMMON STOCK NPV               |           |       | ** | 367,875   |
| UNDER ARMOUR INC CLASS A COMMON STOCK<br>USD.000333 |           |       | ** | 5,852,029 |
| UNIFIRST CORP/MA COMMON STOCK USD.1                 |           |       | ** | 174,281   |
| UNILEVER CAPITAL CORP COMPANY GUAR 02/21 4.25       | 2/10/2021 | 4.25% | ** | 1,112,585 |
| MUFG UNION BANK NA SR UNSECURED 09/18 2.625         | 9/26/2018 | 2.63% | ** | 5,885,527 |
| UNION BANKSHARES CORP COMMON STOCK USD1.33          |           |       | ** | 98,728    |
| UNION PACIFIC CORP SR UNSECURED 02/16 7             | 2/1/2016  | 7%    | ** | 468,380   |
| UNION PACIFIC CORP SR UNSECURED 01/15 4.875         | 1/15/2015 | 4.88% | ** | 297,350   |
| UNION PACIFIC CORP SR UNSECURED 02/21 4             | 2/1/2021  | 4%    | ** | 564,820   |
| UNION PACIFIC CORP SR UNSECURED 07/22 4.163         | 7/15/2022 | 4.16% | ** | 747,031   |

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| Security Name                                    | Maturity Date | Coupon Rate | Cost | Fair Value (In Dollars) |
|--|---------------|-------------|------|-------------------------|
| UNION PACIFIC CORP SR UNSECURED 01/23 2.95       | 1/15/2023     | 2.95%       | **   | 151,577                 |
| UNIT CORP COMMON STOCK USD.2                     |               |             | **   | 108,336                 |
| UAL 2009 2A PASS THRU TR PASS THRU CE 07/18 9.75 | 7/15/2018     | 9.75%       | **   | 311,476                 |
| UNITED COMMUNITY FINANCIAL COMMON STOCK NPV      |               |             | **   | 26,968                  |
| UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.     |               |             | **   | 91,234                  |
| UNITED BANKSHARES INC COMMON STOCK USD2.5        |               |             | **   | 249,492                 |
| UNITED FINANCIAL BANCORP INC COMMON STOCK NPV    |               |             | **   | 78,004                  |
| UNITED MEXICAN STATES SR UNSECURED 10/23 4       | 10/2/2023     | 4%          | **   | 207,500                 |
| UNITED MEXICAN STATES SR UNSECURED 01/21 3.5     | 1/21/2021     | 3.5%        | **   | 204,200                 |
| UNITED MEXICAN STATES SR UNSECURED 01/45 5.55    | 1/21/2045     | 5.55%       | **   | 116,250                 |
| UNITED NATURAL FOODS INC COMMON STOCK USD.01     |               |             | **   | 3,711,600               |
| UNITED PARCEL SERVICE CL B COMMON STOCK USD.01   |               |             | **   | 8,845,019               |
| UNITED PARCEL SERVICE SR UNSECURED 04/19 5.125   | 4/1/2019      | 5.13%       | **   | 1,668,402               |
| UNITED PARCEL SERVICE SR UNSECURED 01/21 3.125   | 1/15/2021     | 3.13%       | **   | 3,416,080               |
| UNITED PARCEL SERVICE SR UNSECURED 10/17 1.125   | 10/1/2017     | 1.13%       | **   | 1,330,419               |
| UNITED PARCEL SERVICE SR UNSECURED 10/22 2.45    | 10/1/2022     | 2.45%       | **   | 73,523                  |
| UNITED RENTALS INC COMMON STOCK USD.01           |               |             | **   | 1,688,163               |
| US BANCORP SR UNSECURED 07/15 2.45               | 7/27/2015     | 2.45%       | **   | 3,034,539               |
| US BANCORP SR UNSECURED 11/16 2.2                | 11/15/2016    | 2.2%        | **   | 3,596,087               |
| US BANCORP SR UNSECURED 01/24 3.7                | 1/30/2024     | 3.7%        | **   | 80,944                  |
| US BANCORP SR UNSECURED 04/19 2.2                | 4/25/2019     | 2.2%        | **   | 1,446,584               |
| US CELLULAR CORP COMMON STOCK USD1.              |               |             | **   | 81,652                  |
| HOUSING URBAN DEVELOPMNT US GOVT GUAR 08/15 5.36 | 8/1/2015      | 5.36%       | **   | 5,065,866               |
| UNITED STATES LIME + MINERAL COMMON STOCK USD.1  |               |             | **   | 44,809                  |
| TREASURY BILL 05/15 0.00000                      | 5/28/2015     |             | **   | 289,923                 |
| WI TREASURY SEC 05/15 0                          | 5/21/2015     | 0.01%       | **   | 289,936                 |
| US TREASURY N/B 11/16 7.5                        | 11/15/2016    | 7.5%        | **   | 2,817,970               |
| US TREASURY N/B 08/27 6.375                      | 8/15/2027     | 6.38%       | **   | 5,995,127               |
| TSY INFL IX N/B 04/29 3.875                      | 4/15/2029     | 3.88%       | **   | 372,119                 |
| US TREASURY N/B 05/30 6.25                       | 5/15/2030     | 6.25%       | **   | 1,942,281               |
| TSY INFL IX N/B 01/25 2.375                      | 1/15/2025     | 2.38%       | **   | 14,849,053              |
| US TREASURY N/B 02/36 4.5                        | 2/15/2036     | 4.5%        | **   | 1,467,211               |
| US TREASURY N/B 05/37 5                          | 5/15/2037     | 5%          | **   | 427,922                 |
| TSY INFL IX N/B 01/29 2.5                        | 1/15/2029     | 2.5%        | **   | 4,117,058               |
| US TREASURY N/B 11/40 4.25                       | 11/15/2040    | 4.25%       | **   | 453,086                 |
| TSY INFL IX N/B 02/43 0.625                      | 2/15/2043     | 0.63%       | **   | 4,825,836               |
| US TREASURY N/B 11/43 3.75                       | 11/15/2043    | 3.75%       | **   | 168,295                 |
| US TREASURY N/B 02/44 3.625                      | 2/15/2044     | 3.63%       | **   | 353,039                 |
| TSY INFL IX N/B 02/44 1.375                      | 2/15/2044     | 1.38%       | **   | 5,258,279               |
| US TREASURY N/B 05/44 3.375                      | 5/15/2044     | 3.38%       | **   | 6,219,940               |

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|                             |            |       |    |             |
|-----------------------------|------------|-------|----|-------------|
| US TREASURY N/B 08/44 3.125 | 8/15/2044  | 3.13% | ** | 128,627,628 |
| WI TREASURY SEC 11/44 3     | 11/15/2044 | 3%    | ** | 6,200,534   |
| US TREASURY N/B 11/18 1.25  | 11/30/2018 | 1.25% | ** | 66,250,892  |
| US TREASURY N/B 11/20 2     | 11/30/2020 | 2%    | ** | 50,846,044  |
| US TREASURY N/B 12/18 1.5   | 12/31/2018 | 1.5%  | ** | 10,423,824  |
| TSY INFL IX N/B 01/24 0.625 | 1/15/2024  | 0.63% | ** | 7,982,077   |
| US TREASURY N/B 01/19 1.5   | 1/31/2019  | 1.5%  | ** | 2,000,782   |
| US TREASURY N/B 02/24 2.75  | 2/15/2024  | 2.75% | ** | 5,892,690   |

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| Security Name               | Maturity Date | Coupon Rate | Cost | Fair Value (In Dollars) |
|-----------------------------|---------------|-------------|------|-------------------------|
| US TREASURY N/B 02/16 0.25  | 2/29/2016     | 0.25%       | **   | 1,997,500               |
| US TREASURY N/B 02/21 2     | 2/28/2021     | 2%          | **   | 17,519,625              |
| US TREASURY N/B 03/16 0.375 | 3/31/2016     | 0.38%       | **   | 156,875,524             |
| US TREASURY N/B 03/19 1.625 | 3/31/2019     | 1.63%       | **   | 29,535,940              |
| US TREASURY N/B 04/16 0.375 | 4/30/2016     | 0.38%       | **   | 1,999,688               |
| TSY INFL IX N/B 04/19 0.125 | 4/15/2019     | 0.13%       | **   | 28,356,736              |
| US TREASURY N/B 04/19 1.625 | 4/30/2019     | 1.63%       | **   | 68,569,936              |
| US TREASURY N/B 08/17 0.875 | 8/15/2017     | 0.88%       | **   | 31,044,627              |
| US TREASURY N/B 08/24 2.375 | 8/15/2024     | 2.38%       | **   | 4,354,156               |
| US TREASURY N/B 08/16 0.5   | 8/31/2016     | 0.5%        | **   | 53,479,082              |
| WI TREASURY N/B 08/19 1.625 | 8/31/2019     | 1.63%       | **   | 31,724,669              |
| US TREASURY N/B 05/15 4.125 | 5/15/2015     | 4.13%       | **   | 2,541,989               |
| US TREASURY N/B 08/15 4.25  | 8/15/2015     | 4.25%       | **   | 2,050,078               |
| US TREASURY N/B 09/21 2.125 | 9/30/2021     | 2.13%       | **   | 10,112,500              |
| US TREASURY N/B 09/19 1.75  | 9/30/2019     | 1.75%       | **   | 58,007,889              |
| US TREASURY N/B 10/17 0.875 | 10/15/2017    | 0.88%       | **   | 63,879,530              |
| US TREASURY N/B 10/19 1.5   | 10/31/2019    | 1.5%        | **   | 60,633,236              |
| US TREASURY N/B 11/17 0.875 | 11/15/2017    | 0.88%       | **   | 39,490,885              |
| WI TREASURY SEC 11/24 2.25  | 11/15/2024    | 2.25%       | **   | 9,352,420               |
| US TREASURY N/B 11/16 0.5   | 11/30/2016    | 0.5%        | **   | 3,776,535               |
| US TREASURY N/B 11/21 1.875 | 11/30/2021    | 1.88%       | **   | 12,431,733              |
| US TREASURY N/B 11/19 1.5   | 11/30/2019    | 1.5%        | **   | 56,068,936              |
| US TREASURY N/B 11/19 1.5   | 11/30/2019    | 1.63%       | **   | 21,930,341              |
| US TREASURY N/B 12/17 1     | 12/15/2017    | 1%          | **   | 42,948,093              |
| WI TREASURY SEC 12/19 1.625 | 12/31/2019    | 1.63%       | **   | 19,381,196              |
| US TREASURY N/B 12/16 0.625 | 12/31/2016    | 0.63%       | **   | 645,884,915             |
| US TREASURY N/B 02/18 3.5   | 2/15/2018     | 3.5%        | **   | 18,684,061              |
| US TREASURY N/B 04/16 2.625 | 4/30/2016     | 2.63%       | **   | 514,610                 |
| US TREASURY N/B 03/16 2.375 | 3/31/2016     | 2.38%       | **   | 4,098,752               |
| US TREASURY N/B 09/16 3     | 9/30/2016     | 3%          | **   | 2,083,750               |
| US TREASURY N/B 10/16 3.125 | 10/31/2016    | 3.13%       | **   | 2,613,280               |
| US TREASURY N/B 11/16 2.75  | 11/30/2016    | 2.75%       | **   | 4,158,436               |
| US TREASURY N/B 12/16 3.25  | 12/31/2016    | 3.25%       | **   | 6,932,581               |
| US TREASURY N/B 01/17 3.125 | 1/31/2017     | 3.13%       | **   | 5,921,120               |
| US TREASURY N/B 04/15 2.5   | 4/30/2015     | 2.5%        | **   | 5,845,768               |
| US TREASURY N/B 04/17 3.125 | 4/30/2017     | 3.13%       | **   | 2,106,718               |
| US TREASURY N/B 05/17 2.75  | 5/31/2017     | 2.75%       | **   | 1,150,102               |
| TSY INFL IX N/B 07/20 1.25  | 7/15/2020     | 1.25%       | **   | 319,964                 |
| US TREASURY N/B 07/15 1.75  | 7/31/2015     | 1.75%       | **   | 3,027,540               |
| US TREASURY N/B 07/17 2.375 | 7/31/2017     | 2.38%       | **   | 46,012,963              |
| US TREASURY N/B 08/20 2.625 | 8/15/2020     | 2.63%       | **   | 21,512,518              |
| US TREASURY N/B 09/17 1.875 | 9/30/2017     | 1.88%       | **   | 15,708,561              |
| US TREASURY N/B 11/20 2.625 | 11/15/2020    | 2.63%       | **   | 21,257,557              |
| US TREASURY N/B 10/15 1.25  | 10/31/2015    | 1.25%       | **   | 2,016,094               |
| US TREASURY N/B 10/17 1.875 | 10/31/2017    | 1.88%       | **   | 2,456,438               |
| US TREASURY N/B 11/15 1.375 | 11/30/2015    | 1.38%       | **   | 5,555,000               |
| US TREASURY N/B 12/15 2.125 | 12/31/2015    | 2.13%       | **   | 1,527,305               |

TSY INFL IX N/B 01/21 1.125

1/15/2021 1.13%

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54,126,097

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| Security Name               | Maturity Date | Coupon Rate | Cost | Fair Value (In Dollars) |
|-----------------------------|---------------|-------------|------|-------------------------|
| US TREASURY N/B 01/16 2     | 1/31/2016     | 2%          | **   | 99,261,097              |
| US TREASURY N/B 01/18 2.625 | 1/31/2018     | 2.63%       | **   | 4,145,859               |
| US TREASURY N/B 03/16 2.25  | 3/31/2016     | 2.25%       | **   | 5,832,702               |
| TSY INFL IX N/B 04/16 0.125 | 4/15/2016     | 0.13%       | **   | 45,473,244              |
| US TREASURY N/B 04/16 2     | 4/30/2016     | 2%          | **   | 10,210,940              |
| US TREASURY N/B 02/16 2.125 | 2/29/2016     | 2.13%       | **   | 17,960,254              |
| US TREASURY N/B 05/16 1.75  | 5/31/2016     | 1.75%       | **   | 2,036,406               |
| US TREASURY N/B 05/18 2.375 | 5/31/2018     | 2.38%       | **   | 8,256,216               |
| US TREASURY N/B 06/16 1.5   | 6/30/2016     | 1.5%        | **   | 11,571,889              |
| US TREASURY N/B 07/16 1.5   | 7/31/2016     | 1.5%        | **   | 14,102,684              |
| US TREASURY N/B 08/18 1.5   | 8/31/2018     | 1.5%        | **   | 30,793,444              |
| US TREASURY N/B 08/16 1     | 8/31/2016     | 1%          | **   | 11,586,250              |
| US TREASURY N/B 09/18 1.375 | 9/30/2018     | 1.38%       | **   | 8,991,558               |
| US TREASURY N/B 09/16 1     | 9/30/2016     | 1%          | **   | 11,080,784              |
| US TREASURY N/B 10/16 1     | 10/31/2016    | 1%          | **   | 66,323,330              |
| US TREASURY N/B 11/16 0.875 | 11/30/2016    | 0.88%       | **   | 40,631,991              |
| US TREASURY N/B 12/16 0.875 | 12/31/2016    | 0.88%       | **   | 62,623,963              |
| TSY INFL IX N/B 01/22 0.125 | 1/15/2022     | 0.13%       | **   | 38,470,319              |
| US TREASURY N/B 01/17 0.875 | 1/31/2017     | 0.88%       | **   | 180,435,134             |
| US TREASURY N/B 01/19 1.25  | 1/31/2019     | 1.25%       | **   | 7,923,128               |
| US TREASURY N/B 02/19 1.375 | 2/28/2019     | 1.38%       | **   | 6,365,498               |
| US TREASURY N/B 02/17 0.875 | 2/28/2017     | 0.88%       | **   | 90,503,670              |
| US TREASURY N/B 03/15 0.375 | 3/15/2015     | 0.38%       | **   | 1,500,938               |
| US TREASURY N/B 03/17 1     | 3/31/2017     | 1%          | **   | 95,466,079              |
| US TREASURY N/B 04/15 0.375 | 4/15/2015     | 0.38%       | **   | 5,003,905               |
| US TREASURY N/B 04/17 0.875 | 4/30/2017     | 0.88%       | **   | 5,506,446               |
| US TREASURY N/B 05/17 0.625 | 5/31/2017     | 0.63%       | **   | 95,258,624              |
| US TREASURY N/B 06/17 0.75  | 6/30/2017     | 0.75%       | **   | 6,575,250               |
| US TREASURY N/B 06/19 1     | 6/30/2019     | 1%          | **   | 1,805,339               |
| TSY INFL IX N/B 07/22 0.125 | 7/15/2022     | 0.13%       | **   | 5,231,355               |
| US TREASURY N/B 07/17 0.5   | 7/31/2017     | 0.5%        | **   | 8,107,110               |
| US TREASURY N/B 07/19 0.875 | 7/31/2019     | 0.88%       | **   | 15,503,744              |
| US TREASURY N/B 08/15 0.25  | 8/15/2015     | 0.25%       | **   | 8,003,128               |
| US TREASURY N/B 08/17 0.625 | 8/31/2017     | 0.63%       | **   | 110,249,104             |
| US TREASURY N/B 08/19 1     | 8/31/2019     | 1%          | **   | 2,042,741               |
| US TREASURY N/B 09/15 0.25  | 9/15/2015     | 0.25%       | **   | 10,005,470              |
| US TREASURY N/B 09/19 1     | 9/30/2019     | 1%          | **   | 3,014,750               |
| US TREASURY N/B 09/17 0.625 | 9/30/2017     | 0.63%       | **   | 86,429,932              |
| US TREASURY N/B 10/15 0.25  | 10/15/2015    | 0.25%       | **   | 16,701,303              |
| US TREASURY N/B 10/17 0.75  | 10/31/2017    | 0.75%       | **   | 17,658,152              |
| US TREASURY N/B 11/15 0.375 | 11/15/2015    | 0.38%       | **   | 13,562,710              |
| US TREASURY N/B 11/17 0.625 | 11/30/2017    | 0.63%       | **   | 12,389,209              |
| US TREASURY N/B 12/17 0.75  | 12/31/2017    | 0.75%       | **   | 4,452,539               |
| TSY INFL IX N/B 01/23 0.125 | 1/15/2023     | 0.13%       | **   | 71,620,120              |
| US TREASURY N/B 01/18 0.875 | 1/31/2018     | 0.88%       | **   | 42,807,732              |
| WI TREASURY N/B 02/16 0.375 | 2/15/2016     | 0.38%       | **   | 4,301,681               |
| US TREASURY N/B 03/16 0.375 | 3/15/2016     | 0.38%       | **   | 8,800,686               |

US TREASURY N/B 03/15 0.25

3/31/2015 0.25%

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5,001,760

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| Security Name   | Maturity Date | Coupon Rate | Cost | Fair Value (In Dollars) |
|---|---------------|-------------|------|-------------------------|
| US TREASURY N/B 03/18 0.75                            | 3/31/2018     | 0.75%       | **   | 2,461,523               |
| TSY INFL IX N/B 04/18 0.125                           | 4/15/2018     | 0.13%       | **   | 5,116,840               |
| US TREASURY N/B 04/15 0.125                           | 4/30/2015     | 0.13%       | **   | 50,011,700              |
| US TREASURY N/B 04/18 0.625                           | 4/30/2018     | 0.63%       | **   | 14,695,320              |
| US TREASURY N/B 05/16 0.25                            | 5/15/2016     | 0.25%       | **   | 19,558,664              |
| US TREASURY N/B 05/18 1                               | 5/31/2018     | 1%          | **   | 2,970,936               |
| US TREASURY N/B 06/18 1.375                           | 6/30/2018     | 1.38%       | **   | 1,502,930               |
| TSY INFL IX N/B 07/23 0.375                           | 7/15/2023     | 0.38%       | **   | 25,572,613              |
| US TREASURY N/B 07/18 1.375                           | 7/31/2018     | 1.38%       | **   | 91,898,274              |
| US TREASURY N/B 08/16 0.625                           | 8/15/2016     | 0.63%       | **   | 6,260,256               |
| US TREASURY N/B 08/15 0.375                           | 8/31/2015     | 0.38%       | **   | 8,010,624               |
| US TREASURY N/B 08/20 2.125                           | 8/31/2020     | 2.13%       | **   | 26,807,114              |
| US TREASURY N/B 09/15 0.25                            | 9/30/2015     | 0.25%       | **   | 6,001,872               |
| US TREASURY N/B 10/15 0.25                            | 10/31/2015    | 0.25%       | **   | 10,099,212              |
| US TREASURY N/B 10/20 1.75                            | 10/31/2020    | 1.75%       | **   | 5,077,290               |
| US TREASURY N/B 10/18 1.25                            | 10/31/2018    | 1.25%       | **   | 6,159,799               |
| US TREASURY N/B 04/21 2.25                            | 4/30/2021     | 2.25%       | **   | 16,022,588              |
| US TREASURY N/B 05/17 0.875                           | 5/15/2017     | 0.88%       | **   | 89,048,683              |
| US TREASURY N/B 05/24 2.5                             | 5/15/2024     | 2.5%        | **   | 8,756,326               |
| US TREASURY N/B 05/21 2                               | 5/31/2021     | 2%          | **   | 3,517,500               |
| US TREASURY N/B 06/21 2.125                           | 6/30/2021     | 2.13%       | **   | 18,420,384              |
| TSY INFL IX N/B 07/24 0.125                           | 7/15/2024     | 0.13%       | **   | 32,667,534              |
| US TREASURY N/B 07/19 1.625                           | 7/31/2019     | 1.63%       | **   | 15,904,805              |
| US TREASURY N/B 07/21 2.25                            | 7/31/2021     | 2.25%       | **   | 30,962,464              |
| STRIPS 11/30 0.00000                                  | 11/15/2030    |             | **   | 1,642,368               |
| STRIPS 05/31 0.00000                                  | 5/15/2031     |             | **   | 689,221                 |
| STRIPS 11/16 0.00000                                  | 11/15/2016    |             | **   | 3,210,643               |
| STRIPS 02/20 0.00000                                  | 2/15/2020     | 0.01%       | **   | 3,135,216               |
| STRIPS 05/20 0.00000                                  | 5/15/2020     | 0.01%       | **   | 3,880,809               |
| STRIPS 02/21 0.00000                                  | 2/15/2021     | 0.01%       | **   | 6,208,468               |
| STRIPS 05/21 0.00000                                  | 5/15/2021     |             | **   | 1,380,270               |
| STRIPS 08/21 0.00000                                  | 8/15/2021     | 0.01%       | **   | 6,012,442               |
| STRIPS 11/21 0.00000                                  | 11/15/2021    | 0.01%       | **   | 5,428,252               |
| STRIPS 02/22 0.00000                                  | 2/15/2022     |             | **   | 594,224                 |
| STRIPS 02/23 0.00000                                  | 2/15/2023     | 0.01%       | **   | 5,237,465               |
| STRIPS 05/23 0.00000                                  | 5/15/2023     |             | **   | 859,391                 |
| STRIPS 02/25 0.00000                                  | 2/15/2025     |             | **   | 32,486,952              |
| STRIPS 05/25 0.00000                                  | 5/15/2025     |             | **   | 32,419,717              |
| STRIPS 05/27 0.00000                                  | 5/15/2027     |             | **   | 1,243,797               |
| STRIPS 02/29 0.00000                                  | 2/15/2029     |             | **   | 991,366                 |
| STRIPS 05/30 0.00000                                  | 5/15/2030     |             | **   | 1,319,490               |
| UNITED STATES STEEL CORP COMMON STOCK USD1.           |               |             | **   | 389,201                 |
| UNITED STATIONERS INC COMMON STOCK USD.1              |               |             | **   | 159,871                 |
| UNITED TECH CORP COMMON STOCK USD1.                   |               |             | **   | 11,284,030              |
| UNITED TECHNOLOGIES CORP PREFERRED STOCK<br>08/15 7.5 | 5/1/2015      | 4.88%       | **   | 524,678                 |
|   |               |             | **   | 380,250                 |



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UNITED TECHNOLOGIES CORP SR UNSECURED 05/15  
4.875

UNITED TECHNOLOGIES CORP SR UNSECURED 02/19 2/1/2019 6.13% \*\* 145,128  
6.125

UNITED TECHNOLOGIES CORP SR UNSECURED 06/22 6/1/2022 3.1% \*\* 270,387  
3.1

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| Security Name   | Maturity Date | Coupon Rate | Cost | Fair Value (In Dollars) |
|---|---------------|-------------|------|-------------------------|
| UNITED THERAPEUTICS CORP COMMON STOCK USD.01            |               |             | **   | 2,240,177               |
| UNITEDHEALTH GROUP INC COMMON STOCK USD.01              |               |             | **   | 25,381,677              |
| UNITEDHEALTH GROUP INC SR UNSECURED 03/16 5.375         | 3/15/2016     | 5.38%       | **   | 184,725                 |
| UNITEDHEALTH GROUP INC SR UNSECURED 11/37 6.625         | 11/15/2037    | 6.63%       | **   | 40,972                  |
| UNITEDHEALTH GROUP INC SR UNSECURED 02/18 6             | 2/15/2018     | 6%          | **   | 579,711                 |
| UNITEDHEALTH GROUP INC SR UNSECURED 02/21 4.7           | 2/15/2021     | 4.7%        | **   | 579,613                 |
| UNITEDHEALTH GROUP INC SR UNSECURED 11/21 3.375         | 11/15/2021    | 3.38%       | **   | 1,239,862               |
| UNITEDHEALTH GROUP INC SR UNSECURED 10/15 0.85          | 10/15/2015    | 0.85%       | **   | 4,341,524               |
| UNITEDHEALTH GROUP INC SR UNSECURED 10/17 1.4           | 10/15/2017    | 1.4%        | **   | 584,427                 |
| UNITEDHEALTH GROUP INC SR UNSECURED 03/19 1.625         | 3/15/2019     | 1.63%       | **   | 5,135,622               |
| UNITEDHEALTH GROUP INC SR UNSECURED 03/23 2.875         | 3/15/2023     | 2.88%       | **   | 675,617                 |
| UNITEDHEALTH GROUP INC SR UNSECURED 12/17 1.4           | 12/15/2017    | 1.4%        | **   | 6,078,579               |
| UNITEDHEALTH GROUP INC SR UNSECURED 12/21 2.875         | 12/15/2021    | 2.88%       | **   | 7,888,748               |
| UNIVERSAL AMERICAN CORP COMMON STOCK USD.01             |               |             | **   | 76,096                  |
| UNIVERSAL CORP/VA COMMON STOCK NPV                      |               |             | **   | 67,597                  |
| UNIVERSAL FOREST PRODUCTS COMMON STOCK NPV              |               |             | **   | 109,060                 |
| UNIVERSAL STAINLESS + ALLOY COMMON STOCK USD.001        |               |             | **   | 15,467                  |
| UNIVERSAL TECHNICAL INSTITUT COMMON STOCK USD.0001      |               |             | **   | 24,206                  |
| UNIV OF CALIFORNIA CA REVENUES UNVHGR 05/45 FIXED 5.946 | 5/15/2045     | 5.95%       | **   | 353,713                 |
| UNIV OF CALIFORNIA CA REVENUES UNVHGR 05/12 FIXED 4.858 | 5/15/2112     | 4.86%       | **   | 6,619,851               |
| UNIV OF NORTH CAROLINA NC AT C UNCHGR 12/34 FIXED 3.847 | 12/1/2034     | 3.85%       | **   | 10,456,500              |
| UNIVEST CORP OF PENNSYLVANIA COMMON STOCK USD5.         |               |             | **   | 33,194                  |
| UNUM GROUP COMMON STOCK USD.1                           |               |             | **   | 4,126,304               |
| URBAN OUTFITTERS INC COMMON STOCK USD.0001              |               |             | **   | 1,942,689               |
| US ECOLOGY INC COMMON STOCK USD.01                      |               |             | **   | 74,021                  |
| VSE CORP COMMON STOCK USD.05                            |               |             | **   | 33,741                  |
| VOXX INTERNATIONAL CORP COMMON STOCK USD.01             |               |             | **   | 17,056                  |
| VNO MORTGAGE TRUST VNDO 2012 6AVE A 144A                | 11/15/2030    | 3%          | **   | 737,691                 |
| VERICREST OPPORTUNITY LOAN TRA VOLT 2014 NP11 A1 144A   | 4/25/2055     | 3.88%       | **   | 840,127                 |
| VAALCO ENERGY INC COMMON STOCK USD.1                    |               |             | **   | 26,640                  |

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|   |            |       |    |            |
|---|------------|-------|----|------------|
| VAIL RESORTS INC COMMON STOCK USD.01              |            |       | ** | 3,866,555  |
| VALEANT PHARMACEUTICALS INTE COMMON STOCK NPV     |            |       | ** | 17,200,820 |
| VALEANT PHARMACEUTICALS INTE COMMON STOCK NPV     |            |       | ** | 660,581    |
| VALE OVERSEAS LIMITED COMPANY GUAR 01/17 6.25     | 1/23/2017  | 6.25% | ** | 42,664     |
| VALE SA SP PREF ADR ADR NPV                       |            |       | ** | 205,458    |
| VALERO ENERGY CORP COMPANY GUAR 06/17 6.125       | 6/15/2017  | 6.13% | ** | 516,254    |
| VALLEY NATIONAL BANCORP COMMON STOCK NPV          |            |       | ** | 194,074    |
| VALMONT INDUSTRIES COMMON STOCK USD1.             |            |       | ** | 260,350    |
| VANTIV INC CL A COMMON STOCK USD.00001            |            |       | ** | 9,165,693  |
| VEEVA SYSTEMS INC CLASS A COMMON STOCK USD.00001  |            |       | ** | 1,351,928  |
| VENTAS REALTY LP/CAP CRP COMPANY GUAR 11/15 3.125 | 11/30/2015 | 3.13% | ** | 306,062    |
| VENTAS REALTY LP/CAP CRP COMPANY GUAR 06/21 4.75  | 6/1/2021   | 4.75% | ** | 130,428    |
| VENTAS REALTY LP/CAP CRP COMPANY GUAR 02/18 2     | 2/15/2018  | 2%    | ** | 7,129,290  |
| VENTAS REALTY LP COMPANY GUAR 09/16 1.55          | 9/26/2016  | 1.55% | ** | 6,616,413  |
| VENTAS REALTY LP COMPANY GUAR 04/17 1.25          | 4/17/2017  | 1.25% | ** | 3,581,334  |
| VERIFONE SYSTEMS INC COMMON STOCK USD.01          |            |       | ** | 3,361,206  |
| VERIZON COMMUNICATIONS INC COMMON STOCK USD.1     |            |       | ** | 8,973,199  |
| VERIZON COMMUNICATIONS SR UNSECURED 04/19 6.35    | 4/1/2019   | 6.35% | ** | 1,135,588  |

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| Security Name  | Maturity Date | Coupon Rate | Cost | Fair Value (In Dollars) |
|--|---------------|-------------|------|-------------------------|
| VERIZON COMMUNICATIONS SR UNSECURED 04/21 4.64/1/2021  | 4.64/1/2021   | 4.6%        | **   | 3,288,683               |
| VERIZON COMMUNICATIONS SR UNSECURED 11/16 2 11/1/2016  | 11/1/2016     | 2%          | **   | 1,379,942               |
| VERIZON COMMUNICATIONS SR UNSECURED 11/15 0.711/2/2015 | 11/2/2015     | 0.7%        | **   | 10,070,496              |
| VERIZON COMMUNICATIONS SR UNSECURED 11/22 2.45         | 11/1/2022     | 2.45%       | **   | 2,462,933               |
| VERIZON COMMUNICATIONS SR UNSECURED 09/16 VAR          | 9/15/2016     | 1.77%       | **   | 3,054,390               |
| VERIZON COMMUNICATIONS SR UNSECURED 09/16 2.59/15/2016 | 2.59/15/2016  | 2.5%        | **   | 210,568                 |
| VERIZON COMMUNICATIONS SR UNSECURED 09/18 3.65         | 9/14/2018     | 3.65%       | **   | 634,036                 |
| VERIZON COMMUNICATIONS SR UNSECURED 09/20 4.59/15/2020 | 4.59/15/2020  | 4.5%        | **   | 5,503,702               |
| VERIZON COMMUNICATIONS SR UNSECURED 09/23 5.15         | 9/15/2023     | 5.15%       | **   | 40,061,573              |
| VERIZON COMMUNICATIONS SR UNSECURED 09/33 6.49/15/2033 | 6.49/15/2033  | 6.4%        | **   | 862,248                 |
| VERIZON COMMUNICATIONS SR UNSECURED 09/43 6.55         | 9/15/2043     | 6.55%       | **   | 179,361                 |
| VERIZON COMMUNICATIONS SR UNSECURED 03/24 4.15         | 3/15/2024     | 4.15%       | **   | 341,627                 |
| VERIZON COMMUNICATIONS SR UNSECURED 03/21 3.45         | 3/15/2021     | 3.45%       | **   | 1,257,110               |
| VERIZON COMMUNICATIONS SR UNSECURED 06/17 1.35         | 6/9/2017      | 1.35%       | **   | 18,946,925              |
| VERIZON COMMUNICATIONS SR UNSECURED 144A 02/20 2.625   | 2/21/2020     | 2.63%       | **   | 11,906,301              |
| VERIZON COMMUNICATIONS SR UNSECURED 144A 08/46 4.862   | 8/21/2046     | 4.86%       | **   | 744,740                 |
| VERIZON COMMUNICATIONS SR UNSECURED 144A 08/54 5.012   | 8/21/2054     | 5.01%       | **   | 142,768                 |
| VERIZON COMMUNICATIONS SR UNSECURED 11/24 3.511/1/2024 | 3.511/1/2024  | 3.5%        | **   | 746,699                 |
| VERIZON MARYLAND LLC COMPANY GUAR 06/33 5.125          | 6/15/2033     | 5.13%       | **   | 47,480                  |
| VERITIV CORP COMMON STOCK USD.01                       |               |             | **   | 85,067                  |
| 1011778 B.C. ULLC 2014 TERM LOAN B                     |               | 1%          | **   | 696,997                 |
| VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01         |               |             | **   | 13,097,819              |
| VIACOM INC SR UNSECURED 04/16 6.25                     | 4/30/2016     | 6.25%       | **   | 699,738                 |
| VIAD CORP COMMON STOCK USD1.5                          |               |             | **   | 54,653                  |
| VIACOM INC CLASS B COMMON STOCK USD.001                |               |             | **   | 20,488,167              |
| VIACOM INC SR UNSECURED 09/19 5.625                    | 9/15/2019     | 5.63%       | **   | 904,068                 |
| VIACOM INC SR UNSECURED 04/17 3.5                      | 4/1/2017      | 3.5%        | **   | 296,597                 |
| VIACOM INC SR UNSECURED 12/16 2.5                      | 12/15/2016    | 2.5%        | **   | 81,738                  |
| VIACOM INC SR UNSECURED 02/15 1.25                     | 2/27/2015     | 1.25%       | **   | 2,502,218               |
| VIACOM INC SR UNSECURED 06/22 3.125                    | 6/15/2022     | 3.13%       | **   | 382,493                 |
| VIACOM INC SR UNSECURED 03/23 3.25                     | 3/15/2023     | 3.25%       | **   | 77,260                  |
| VIACOM INC SR UNSECURED 09/23 4.25                     | 9/1/2023      | 4.25%       | **   | 1,051,722               |
| VIACOM INC SR UNSECURED 12/34 4.85                     | 12/15/2034    | 4.85%       | **   | 35,818                  |
|  |               |             | **   | 28,054                  |

|   |           |       |  |    |            |
|---|-----------|-------|--|----|------------|
| VILLAGE SUPER MARKET CLASS A COMMON STOCK<br>NPV    |           |       |  |    |            |
| VINCE HOLDING CORP COMMON STOCK USD.001             |           |       |  | ** | 117,885    |
| VIPSHOP HOLDINGS LTD ADS ADR USD.0001               |           |       |  | ** | 7,918,819  |
| VIRGIN AMERICA INC COMMON STOCK                     |           |       |  | ** | 493,525    |
| VIRGINIA ELEC + POWER CO SR UNSECURED 01/18 1.2     | 1/15/2018 | 1.2%  |  | ** | 85,915     |
| VIRGINIA ELEC + POWER CO SR UNSECURED 02/24<br>3.45 | 2/15/2024 | 3.45% |  | ** | 25,742     |
| VIRGINIA ELEC + POWER CO SR UNSECURED 02/44<br>4.45 | 2/15/2044 | 4.45% |  | ** | 84,108     |
| VISA INC CLASS A SHARES COMMON STOCK USD.0001       |           |       |  | ** | 90,705,992 |
| VISHAY PRECISION GROUP COMMON STOCK                 |           |       |  | ** | 22,857     |
| VITAMIN SHOPPE INC COMMON STOCK USD.01              |           |       |  | ** | 144,380    |
| VMWARE INC CLASS A COMMON STOCK USD.01              |           |       |  | ** | 3,382,247  |
| VODAFONE GROUP PLC SP ADR ADR                       |           |       |  | ** | 22,856,108 |
| VODAFONE GROUP PLC SR UNSECURED 02/17 5.625         | 2/27/2017 | 5.63% |  | ** | 3,697,934  |
| VODAFONE GROUP PLC SR UNSECURED 09/17 1.25          | 9/26/2017 | 1.25% |  | ** | 345,541    |
| VOLCANO CORP COMMON STOCK USD.001                   |           |       |  | ** | 1,335,636  |

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| Security Name   | Maturity Date | Coupon Rate | Cost | Fair Value (In Dollars) |
|---|---------------|-------------|------|-------------------------|
| VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 05/16 VAR  | 5/23/2016     | 0.45%       | **   | 12,986,857              |
| VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 11/17 1.6  | 11/20/2017    | 1.6%        | **   | 3,424,427               |
| VOLKSWAGEN INTL FIN NV COMPANY GUAR 144A 03/15 1.625  | 3/22/2015     | 1.63%       | **   | 400,814                 |
| VOLKSWAGEN INTL FIN NV COMPANY GUAR 144A 03/17 2.375  | 3/22/2017     | 2.38%       | **   | 509,320                 |
| VOLKSWAGEN INTL FIN NV COMPANY GUAR 144A 11/17 1.6    | 11/20/2017    | 1.6%        | **   | 199,938                 |
| VOLKSWAGEN INTL FIN NV COMPANY GUAR 144A 11/16 1.125  | 11/18/2016    | 1.13%       | **   | 1,942,884               |
| VOLKSWAGEN AUTO LOAN ENHANCED VALET 2012 1 A4         | 7/20/2018     | 1.15%       | **   | 1,221,112               |
| VOLKSWAGEN AUTO LOAN ENHANCED VALET 2012 2 A3         | 1/20/2017     | 0.46%       | **   | 1,572,584               |
| VOLKSWAGEN AUTO LOAN ENHANCED VALET 2013 2 A3         | 4/20/2018     | 0.7%        | **   | 9,970,190               |
| VOLKSWAGEN AUTO LEASE TRUST VWALT 2014 A A4           | 7/20/2018     | 0.99%       | **   | 1,772,090               |
| WEA FINANCE LLC/WESTFIEL COMPANY GUAR 144A 09/17 1.75 | 9/15/2017     | 1.75%       | **   | 4,627,958               |
| WEA FINANCE LLC/WESTFIEL COMPANY GUAR 144A 09/19 2.7  | 9/17/2019     | 2.7%        | **   | 2,754,198               |
| WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C22 AS      | 9/15/2057     | 4.07%       | **   | 4,858,570               |
| WAMU MORTGAGE PASS THROUGH CER WAMU 2002 AR2 A        | 2/27/2034     | 1.92%       | **   | 3,380,375               |
| WAMU MORTGAGE PASS THROUGH CER WAMU 2005 AR13 A1A1    | 10/25/2045    | 0.46%       | **   | 1,777,187               |
| WAMU MORTGAGE PASS THROUGH CER WAMU 2005 AR2 2A1A     | 1/25/2045     | 0.48%       | **   | 3,422,744               |
| W+T OFFSHORE INC COMMON STOCK USD.00001               |               |             | **   | 36,861                  |
| WABCO HOLDINGS INC COMMON STOCK USD.01                |               |             | **   | 6,789,534               |
| WSFS FINANCIAL CORP COMMON STOCK USD.01               |               |             | **   | 2,600,189               |
| WNS HOLDINGS LTD ADR ADR USD.16                       |               |             | **   | 3,058,714               |
| WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2011 C3 A1 144A  | 3/15/2044     | 1.99%       | **   | 175,233                 |
| WP CAREY INC REIT USD.001                             |               |             | **   | 467,006                 |
| WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2013 C11 AS      | 3/15/2045     | 3.31%       | **   | 575,846                 |
| WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2013 C11 D 144A  | 3/15/2045     | 4.18%       | **   | 381,409                 |
| WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2013 C11 A5      | 3/15/2045     | 3.07%       | **   | 405,348                 |
| WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C23 AS      | 10/15/2057    | 4.21%       | **   | 4,602,444               |
|   | 10/15/2057    | 4.38%       | **   | 2,278,672               |

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|---|------------|-------|----|------------|
| WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014<br>C23 B    |            |       |    |            |
| WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014<br>C23 C    | 10/15/2057 | 3.85% | ** | 1,573,667  |
| WABASH NATIONAL CORP COMMON STOCK USD.01              |            |       | ** | 1,783,659  |
| WACHOVIA BANK COMMERCIAL MORTG WBCMT<br>2005 C20 AMFX | 7/15/2042  | 5.18% | ** | 724,999    |
| WACHOVIA BANK COMMERCIAL MORTG WBCMT<br>2005 C17 AJ   | 3/15/2042  | 5.22% | ** | 440,210    |
| WACHOVIA BANK COMMERCIAL MORTG WBCMT<br>2005 C17 B    | 3/15/2042  | 5.29% | ** | 1,003,633  |
| WACHOVIA BANK COMMERCIAL MORTG WBCMT<br>2004 C11 A5   | 1/15/2041  | 5.19% | ** | 106,573    |
| WACHOVIA BANK COMMERCIAL MORTG WBCMT<br>2006 C23 A4   | 1/15/2045  | 5.42% | ** | 232,955    |
| WACHOVIA BANK COMMERCIAL MORTG WBCMT<br>2006 C23 A5   | 1/15/2045  | 5.42% | ** | 1,486,657  |
| WELLS FARGO BANK NA SUBORDINATED 02/15 4.875          | 2/1/2015   | 4.88% | ** | 3,009,306  |
| WELLS FARGO BANK NA SUBORDINATED 11/17 6              | 11/15/2017 | 6%    | ** | 1,204,981  |
| WACHOVIA BANK COMMERCIAL MORTG WBCMT<br>2006 C25 A5   | 5/15/2043  | 5.72% | ** | 8,818,988  |
| WACHOVIA BANK COMMERCIAL MORTG WBCMT<br>2006 C27 A3   | 7/15/2045  | 5.77% | ** | 631,369    |
| WACHOVIA CAP TRUST III LIMITD GUARA 03/49 VAR         | 3/29/2049  | 5.57% | ** | 2,462,025  |
| WACHOVIA BANK COMMERCIAL MORTG WBCMT<br>2006 C28 A4   | 10/15/2048 | 5.57% | ** | 5,750,105  |
| WACHOVIA BANK COMMERCIAL MORTG WBCMT<br>2006 C28 A1A  | 10/15/2048 | 5.56% | ** | 8,988,363  |
| WACHOVIA BANK COMMERCIAL MORTG WBCMT<br>2006 C29 A1A  | 11/15/2048 | 5.3%  | ** | 15,002,300 |
| WACHOVIA BANK COMMERCIAL MORTG WBCMT<br>2007 C30 A3   | 12/15/2043 | 5.25% | ** | 1,087,848  |
| WACHOVIA BANK COMMERCIAL MORTG WBCMT<br>2007 C30 AM   | 12/15/2043 | 5.38% | ** | 922,980    |
| WACHOVIA BANK COMMERCIAL MORTG WBCMT<br>2007 C30 A5   | 12/15/2043 | 5.34% | ** | 1,120,480  |

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| Security Name   | Maturity Date | Coupon Rate | Cost | Fair Value (In Dollars) |
|---|---------------|-------------|------|-------------------------|
| WACHOVIA BANK COMMERCIAL MORTG WBCMT 2007 C30 AMFL 144A | 12/15/2043    | 0.36%       | **   | 597,590                 |
| WACHOVIA BANK COMMERCIAL MORTG WBCMT 2007 C31 APB       | 4/15/2047     | 5.45%       | **   | 456,908                 |
| WACHOVIA BANK COMMERCIAL MORTG WBCMT 2007 C34 A3        | 5/15/2046     | 5.68%       | **   | 1,080,982               |
| WACHOVIA CORP SUBORDINATED 10/16 5.625                  | 10/15/2016    | 5.63%       | **   | 9,796,903               |
| WACHOVIA CORP SR UNSECURED 06/17 5.75                   | 6/15/2017     | 5.75%       | **   | 55,201                  |
| BK NEDERLANDSE GEMEENTEN SR UNSECURED 11/19 3.875       | 11/4/2019     | 3.88%       | **   | 141,943                 |
| WAGWORKS INC COMMON STOCK USD.001                       |               |             | **   | 11,067,979              |
| WAL MART STORES INC COMMON STOCK USD.1                  |               |             | **   | 6,131,832               |
| WAL MART STORES INC SR UNSECURED 04/17 5.375            | 4/5/2017      | 5.38%       | **   | 519,321                 |
| WAL MART STORES INC SR UNSECURED 02/18 5.8              | 2/15/2018     | 5.8%        | **   | 4,283,966               |
| WAL MART STORES INC SR UNSECURED 07/15 2.25             | 7/8/2015      | 2.25%       | **   | 353,320                 |
| WAL MART STORES INC SR UNSECURED 04/16 0.6              | 4/11/2016     | 0.6%        | **   | 2,064,034               |
| WAL MART STORES INC SR UNSECURED 04/17 1                | 4/21/2017     | 1%          | **   | 3,491,964               |
| WALGREEN CO SR UNSECURED 03/15 1                        | 3/13/2015     | 1%          | **   | 250,232                 |
| WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01        |               |             | **   | 36,706,302              |
| WALGREENS BOOTS ALLIANCE COMPANY GUAR 11/17 1.75        | 11/17/2017    | 1.75%       | **   | 1,769,370               |
| WALKER + DUNLOP INC COMMON STOCK                        |               |             | **   | 59,320                  |
| WALTER ENERGY INC COMMON STOCK USD.01                   |               |             | **   | 5,941                   |
| WALTER INVESTMENT MANAGEMENT COMMON STOCK USD.01        |               |             | **   | 42,299                  |
| WAMU MORTGAGE PASS THROUGH CER WAMU 2006 AR13 2A        | 10/25/2046    | 2.16%       | **   | 524,772                 |
| WARREN RESOURCES INC COMMON STOCK USD.0001              |               |             | **   | 8,415                   |
| WASHINGTON FEDERAL INC COMMON STOCK USD1.               |               |             | **   | 220,215                 |
| WASHINGTON MUTUAL MSC MORTGAGE WAMMS 2003 AR1 2A        | 2/25/2033     | 2.03%       | **   | 29,823                  |
| WASHINGTON MUTUAL MSC MORTGAGE WAMMS 2003 MS2 3A1       | 3/25/2018     | 5%          | **   | 202,649                 |
| WASHINGTON REIT REIT USD.01                             |               |             | **   | 127,568                 |
| LBG CAPITAL NO.2 PLC COMPANY GUAR REGS 12/19 15         | 12/21/2019    | 15%         | **   | 1,005,467               |
| INDIAN OIL CORP LTD SR UNSECURED REGS 01/15 4.75        | 1/22/2015     | 4.75%       | **   | 140,201                 |
| WASHINGTON TRUST BANCORP COMMON STOCK USD.0625          |               |             | **   | 65,895                  |
| WASTE CONNECTIONS INC COMMON STOCK USD.01               |               |             | **   | 527,528                 |
| WASTE MANAGEMENT INC COMPANY GUAR 03/21 4.6             | 3/1/2021      | 4.6%        | **   | 365,436                 |
| WASTE MANAGEMENT INC COMPANY GUAR 03/18 6.1             | 3/15/2018     | 6.1%        | **   | 4,271,673               |
| WASTE MANAGEMENT INC COMPANY GUAR 03/15 6.375           | 3/11/2015     | 6.38%       | **   | 202,060                 |
| WASTE MANAGEMENT INC COMPANY GUAR 06/20 4.75            | 6/30/2020     | 4.75%       | **   | 164,417                 |



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|--|-----------|-------|----|-----------|
| WASTE MANAGEMENT INC COMPANY GUAR 09/16 2.6      | 9/1/2016  | 2.6%  | ** | 306,892   |
| WASTE MANAGEMENT INC COMPANY GUAR 05/24 3.5      | 5/15/2024 | 3.5%  | ** | 1,103,696 |
| WATERSTONE FINANCIAL INC COMMON STOCK<br>USD.01  |           |       | ** | 45,828    |
| WATSCO INC COMMON STOCK USD.5                    |           |       | ** | 3,081,167 |
| ACTAVIS INC COMPANY GUAR 08/19 6.125             | 8/15/2019 | 6.13% | ** | 930,078   |
| ACTAVIS INC COMPANY GUAR 10/22 3.25              | 10/1/2022 | 3.25% | ** | 890,862   |
| ACTAVIS INC COMPANY GUAR 10/17 1.875             | 10/1/2017 | 1.88% | ** | 1,708,353 |
| WATTS WATER TECHNOLOGIES A COMMON STOCK<br>USD.1 |           |       | ** | 175,538   |
| WEATHERFORD INTL LLC COMPANY GUAR 06/17 6.35     | 6/15/2017 | 6.35% | ** | 213,800   |
| WEATHERFORD BERMUDA COMPANY GUAR 03/18 6         | 3/15/2018 | 6%    | ** | 213,502   |
| WEATHERFORD BERMUDA COMPANY GUAR 03/19<br>9.625  | 3/1/2019  | 9.63% | ** | 1,162,358 |
| WEATHERFORD BERMUDA COMPANY GUAR 09/20<br>5.125  | 9/15/2020 | 5.13% | ** | 471,580   |
| WEATHERFORD BERMUDA COMPANY GUAR 04/22 4.5       | 4/15/2022 | 4.5%  | ** | 62,302    |
| WEBSTER FINANCIAL CORP COMMON STOCK USD.01       |           |       | ** | 293,421   |

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|---|---------------|-------------|------|-------------------------|
| WEINGARTEN REALTY INVESTORS REIT USD.03                 |               |             | **   | 286,344                 |
| WEIS MARKETS INC COMMON STOCK NPV                       |               |             | **   | 127,440                 |
| ANTHEM INC SR UNSECURED 06/17 5.875                     | 6/15/2017     | 5.88%       | **   | 4,281,170               |
| ANTHEM INC SR UNSECURED 09/15 1.25                      | 9/10/2015     | 1.25%       | **   | 6,681,926               |
| ANTHEM INC SR UNSECURED 01/18 1.875                     | 1/15/2018     | 1.88%       | **   | 299,915                 |
| WELLS FARGO + CO COMMON STOCK USD1.666                  |               |             | **   | 21,086,074              |
| WELLS FARGO + COMPANY SR UNSECURED 12/17 5.625          | 12/11/2017    | 5.63%       | **   | 2,725,160               |
| WELLS FARGO + COMPANY SR UNSECURED 06/16 VAR6/15/2016   | 6/15/2016     | 3.68%       | **   | 1,524,828               |
| WELLS FARGO + COMPANY SUBORDINATED 01/24 4.48 1/16/2024 | 1/16/2024     | 4.48%       | **   | 11,060,811              |
| WELLS FARGO + COMPANY SR UNSECURED 04/21 4.6 4/1/2021   | 4/1/2021      | 4.6%        | **   | 5,830,333               |
| WELLS FARGO + COMPANY SR UNSECURED 02/15 1.25 2/13/2015 | 2/13/2015     | 1.25%       | **   | 7,066,792               |
| WELLS FARGO + COMPANY SR UNSECURED 03/22 3.5 3/8/2022   | 3/8/2022      | 3.5%        | **   | 161,809                 |
| WELLS FARGO + COMPANY SR UNSECURED 05/17 2.1 5/8/2017   | 5/8/2017      | 2.1%        | **   | 8,630,855               |
| WELLS FARGO + COMPANY SR UNSECURED 01/18 1.5 1/16/2018  | 1/16/2018     | 1.5%        | **   | 3,267,024               |
| WELLS FARGO + COMPANY SUBORDINATED 02/23 3.45 2/13/2023 | 2/13/2023     | 3.45%       | **   | 2,721,231               |
| WELLS FARGO + COMPANY SR UNSECURED 04/18 VAR4/23/2018   | 4/23/2018     | 0.86%       | **   | 11,228,362              |
| WELLS FARGO + COMPANY SUBORDINATED 08/23 4.125          | 8/15/2023     | 4.13%       | **   | 4,067,126               |
| WELLS FARGO + COMPANY SR UNSECURED 01/19 2.15 1/15/2019 | 1/15/2019     | 2.15%       | **   | 75,198                  |
| WELLS FARGO + COMPANY SR UNSECURED 04/19 2.125          | 4/22/2019     | 2.13%       | **   | 5,023,683               |
| WELLS FARGO + COMPANY SUBORDINATED 06/26 4.1 6/3/2026   | 6/3/2026      | 4.1%        | **   | 237,117                 |
| WELLS FARGO + COMPANY SUBORDINATED 11/44 4.65 11/4/2044 | 11/4/2044     | 4.65%       | **   | 3,301,955               |
| WELLS FARGO MORTGAGE BACKED SE WFMBS 2004 EE 2A1        | 12/25/2034    | 2.61%       | **   | 1,171,417               |
| WELLS FARGO BANK NA SUBORDINATED 05/16 VAR 5/16/2016    | 5/16/2016     | 0.44%       | **   | 1,495,884               |
| WELLS FARGO MORTGAGE BACKED SE WFMBS 2004 AA A1         | 12/25/2034    | 2.62%       | **   | 1,024,180               |
| WELLS FARGO MORTGAGE BACKED SE WFMBS 2006 AR10 3A1      | 7/25/2036     | 2.62%       | **   | 568,360                 |
| WELLS FARGO REREMIC TRUST WFRR 2012 IO A 144A           | 8/20/2021     | 1.75%       | **   | 508,423                 |
| WELLS FARGO BANK NA SR UNSECURED 06/16 VAR 6/2/2016     | 6/2/2016      | 0.38%       | **   | 5,782,427               |
| WENDY S CO/THE COMMON STOCK USD.1                       |               |             | **   | 330,426                 |
| WERNER ENTERPRISES INC COMMON STOCK USD.01              |               |             | **   | 217,116                 |
| WESBANCO INC COMMON STOCK USD2.0833                     |               |             | **   | 103,426                 |
| WESCO AIRCRAFT HOLDINGS INC COMMON STOCK USD.001        |               |             | **   | 120,368                 |
| WESCO INTERNATIONAL INC COMMON STOCK USD.01             |               |             | **   | 3,498,039               |
| WEST MARINE INC COMMON STOCK USD.001                    |               |             | **   | 27,804                  |
| WESTERN ALLIANCE BANCORP COMMON STOCK USD.0001          |               |             | **   | 6,226,088               |
| WESTERN DIGITAL CORP COMMON STOCK USD.01                |               |             | **   | 29,626,641              |
| WESTERN ENERGY SERVICES CORP COMMON STOCK NPV           |               |             | **   | 478,932                 |
| WESTERN GAS PARTNERS SR UNSECURED 07/22 4 7/1/2022      | 7/1/2022      | 4%          | **   | 380,101                 |

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|   |            |       |    |            |
|---|------------|-------|----|------------|
| WESTERN REFINING INC COMMON STOCK USD.01            |            |       | ** | 94,714     |
| GENERALITAT DE CATALUNYA SR UNSECURED 02/20<br>4.95 | 2/11/2020  | 4.95% | ** | 2,548,152  |
| RABOBANK NEDERLAND SR UNSECURED REGS 03/20<br>6.875 | 3/19/2020  | 6.88% | ** | 2,150,864  |
| BUONI POLIENNALI DEL TES BONDS REGS 09/21 2.1       | 9/15/2021  | 2.1%  | ** | 141,790    |
| WESTFIELD FINANCIAL INC COMMON STOCK USD.01         |            |       | ** | 14,291     |
| WESTPAC BANKING CORP SR UNSECURED 08/15 3           | 8/4/2015   | 3%    | ** | 1,039,798  |
| WESTPAC BANKING CORP SR UNSECURED 12/15 3           | 12/9/2015  | 3%    | ** | 1,568,669  |
| WESTPAC BANKING CORP SR UNSECURED 09/15 1.125       | 9/25/2015  | 1.13% | ** | 336,801    |
| WESTPAC BANKING CORP SR UNSECURED 01/16 0.95        | 1/12/2016  | 0.95% | ** | 180,391    |
| WESTPAC BANKING CORP SR UNSECURED 12/17 1.5         | 12/1/2017  | 1.5%  | ** | 3,491,941  |
| WESTPAC BANKING CORP COVERED 144A 11/19 1.85        | 11/26/2019 | 1.85% | ** | 11,388,131 |

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| Security Name   | Maturity Date | Coupon Rate | Cost | Fair Value (In Dollars) |
|---|---------------|-------------|------|-------------------------|
| WEX INC COMMON STOCK USD.01                                   |               |             | **   | 10,336,900              |
| WEYCO GROUP INC COMMON STOCK USD1.                            |               |             | **   | 33,438                  |
| WEYERHAEUSER CO SR UNSECURED 10/19 7.375                      | 10/1/2019     | 7.38%       | **   | 5,965,110               |
| WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 LC14 A2             | 3/15/2047     | 2.86%       | **   | 3,183,368               |
| WHIRLPOOL CORP SR UNSECURED 11/17 1.65                        | 11/1/2017     | 1.65%       | **   | 3,220,280               |
| WHITESTONE REIT REIT USD.001                                  |               |             | **   | 23,224                  |
| WHITEWAVE FOODS CO COMMON STOCK USD.01                        |               |             | **   | 1,864,967               |
| WHITING PETROLEUM CORP COMMON STOCK USD.001                   |               |             | **   | 351,780                 |
| WHOLE FOODS MARKET INC COMMON STOCK NPV                       |               |             | **   | 4,883,631               |
| WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.                |               |             | **   | 1,125,560               |
| WILLIAMS COS INC COMMON STOCK USD1.                           |               |             | **   | 15,706,530              |
| CLAYTON WILLIAMS ENERGY INC COMMON STOCK USD.1                |               |             | **   | 45,745                  |
| WILLIAMS PARTNERS LP SR UNSECURED 02/15 3.8                   | 2/15/2015     | 3.8%        | **   | 1,454,143               |
| WILLIAMS PARTNERS LP SR UNSECURED 03/20 5.25                  | 3/15/2020     | 5.25%       | **   | 2,621,550               |
| WILLIAMS PARTNERS LP SR UNSECURED 11/23 4.5                   | 11/15/2023    | 4.5%        | **   | 5,045,670               |
| WILLIAMS PARTNERS LP SR UNSECURED 03/24 4.3                   | 3/4/2024      | 4.3%        | **   | 21,420,557              |
| WILLIAMS SONOMA INC COMMON STOCK USD.01                       |               |             | **   | 3,231,536               |
| WILSHIRE BANCORP INC COMMON STOCK NPV                         |               |             | **   | 77,869                  |
| J P MORGAN MBS FUND COMMINGLED J P MORGAN MBS FUND COMMINGLED |               |             | **   | 99,373,084              |
| REALKREDIT DANMARK COVERED 01/15 2                            | 1/1/2015      | 2%          | **   | 22,669,104              |
| LLOYDS BANK PLC COVERED REGS 03/25 5.125                      | 3/7/2025      | 5.13%       | **   | 579,190                 |
| WINDSTREAM HOLDINGS INC COMMON STOCK USD.0001                 |               |             | **   | 479,725                 |
| WINTRUST FINANCIAL CORP COMMON STOCK NPV                      |               |             | **   | 215,657                 |
| WIPRO LTD ADR ADR   |               |             | **   | 486,760                 |
| WISC ELEC POWER SR UNSECURED 12/15 6.25                       | 12/1/2015     | 6.25%       | **   | 472,595                 |
| WISC ELEC POWER SR UNSECURED 09/21 2.95                       | 9/15/2021     | 2.95%       | **   | 71,426                  |
| BUNDESobligation I/L BONDS 04/18 0.75                         | 4/15/2018     | 0.75%       | **   | 5,287,841               |
| WOLVERINE WORLD WIDE INC COMMON STOCK USD1.                   |               |             | **   | 2,632,702               |
| WOODSIDE FINANCE LTD COMPANY GUAR 144A 05/21 4.6              | 5/10/2021     | 4.6%        | **   | 745,743                 |
| WOODWARD INC COMMON STOCK USD.00292                           |               |             | **   | 252,008                 |
| WORKDAY INC CLASS A COMMON STOCK USD.001                      |               |             | **   | 5,250,053               |
| WORLD FINANCIAL NETWORK CREDIT WFNMT 2013 B A                 | 3/16/2020     | 0.91%       | **   | 7,069,776               |
| WORLD OMNI AUTO RECEIVABLES TR WOART 2012 A A4                | 8/15/2018     | 0.85%       | **   | 2,203,953               |
| WORLD OMNI AUTO RECEIVABLES TR WOART 2011 B A3                | 8/15/2016     | 0.96%       | **   | 141,993                 |
| WORLD OMNI AUTO RECEIVABLES TR WOART 2013 A A4                | 7/15/2019     | 0.87%       | **   | 5,283,867               |

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|---|------------|-------|----|-------------|
| WORLD OMNI AUTO RECEIVABLES TR WOART 2013 B<br>A2         | 11/15/2016 | 0.48% | ** | 1,054,742   |
| WORLD OMNI AUTOMOBILE LEASE SE WOLS 2014 A<br>A3          | 9/15/2017  | 1.16% | ** | 846,797     |
| GENERALITAT DE CATALUNYA SR UNSECURED REGS<br>04/15 3.875 | 4/7/2015   | 3.88% | ** | 3,339,701   |
| DIVERSIFIED REAL ASSET FUND WELLINGTON                    |            |       | ** | 327,790,112 |
| GLOBAL ALL CAP FUND WELLINGTON                            |            |       | ** | 330,831,557 |
| MEXICAN UDIBONOS BONDS 11/40 4                            | 11/15/2040 | 4%    | ** | 158,439     |
| WPX ENERGY INC COMMON STOCK                               |            |       | ** | 210,991     |
| WM WRIGLEY JR CO SR UNSECURED 144A 10/16 1.4              | 10/21/2016 | 1.4%  | ** | 3,599,910   |
| WM WRIGLEY JR CO SR UNSECURED 144A 10/18 2.4              | 10/21/2018 | 2.4%  | ** | 1,681,758   |
| WM WRIGLEY JR CO SR UNSECURED 144A 10/19 2.9              | 10/21/2019 | 2.9%  | ** | 2,410,781   |
| REPUBLIKA SLOVENIJA SR UNSECURED REGS 01/21<br>4.375      | 1/18/2021  | 4.38% | ** | 696,892     |
| WYETH LLC COMPANY GUAR 04/17 5.45                         | 4/1/2017   | 5.45% | ** | 1,342,337   |

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| Security Name  | Maturity Date | Coupon Rate | Cost | Fair Value (In Dollars) |
|--|---------------|-------------|------|-------------------------|
| WYNN MACAU LTD SR UNSECURED 144A 10/21 5.25            | 10/15/2021    | 5.25%       | **   | 799,000                 |
| XTO ENERGY INC COMPANY GUAR 06/15 5.3                  | 6/30/2015     | 5.3%        | **   | 768,135                 |
| XCEL ENERGY INC SR UNSECURED 07/36 6.5                 | 7/1/2036      | 6.5%        | **   | 81,322                  |
| XCEL ENERGY INC SR UNSECURED 05/16 0.75                | 5/9/2016      | 0.75%       | **   | 2,381,736               |
| HEATHROW FINANCE PLC SR SECURED REGS 03/17 7.125       | 3/1/2017      | 7.13%       | **   | 2,519,207               |
| HYPOTHEKENBANK FRANKFURT JUMBO PFANDB REGS 01/16 2.875 | 1/19/2016     | 2.88%       | **   | 871,320                 |
| XEROX CORPORATION SR UNSECURED 03/16 6.4               | 3/15/2016     | 6.4%        | **   | 190,955                 |
| XEROX CORPORATION SR UNSECURED 02/15 4.25              | 2/15/2015     | 4.25%       | **   | 695,738                 |
| XEROX CORPORATION SR UNSECURED 12/19 5.625             | 12/15/2019    | 5.63%       | **   | 112,387                 |
| XEROX CORPORATION SR UNSECURED 05/21 4.5               | 5/15/2021     | 4.5%        | **   | 80,149                  |
| XEROX CORPORATION SR UNSECURED 03/17 2.95              | 3/15/2017     | 2.95%       | **   | 549,717                 |
| GLENCORE FINANCE CANADA COMPANY GUAR 144A 11/16 5.8    | 11/15/2016    | 5.8%        | **   | 449,291                 |
| GLENCORE FINANCE CANADA COMPANY GUAR 144A 10/17 VAR    | 10/25/2017    | 2.7%        | **   | 2,023,414               |
| XYLEM INC COMMON STOCK                                 |               |             | **   | 2,307,042               |
| XYLEM INC SR UNSECURED 10/21 4.875                     | 10/1/2021     | 4.88%       | **   | 869,675                 |
| YADKIN FINANCIAL CORP COMMON STOCK USD1.0              |               |             | **   | 2,281,034               |
| YELP INC COMMON STOCK USD.000001                       |               |             | **   | 7,261,576               |
| ARRAN RESIDENTIAL MORTGAGES FU ARRMF 2010 1A A2B 144A  | 5/16/2047     | 1.48%       | **   | 119,266                 |
| EUROPEAN INVESTMENT BANK SR UNSECURED REGS 01/21 3.625 | 1/15/2021     | 3.63%       | **   | 2,032,451               |
| YUM BRANDS INC COMMON STOCK                            |               |             | **   | 4,965,092               |
| YUME INC COMMON STOCK USD.001                          |               |             | **   | 14,979                  |
| ZAGG INC COMMON STOCK USD.001                          |               |             | **   | 20,879                  |
| ZAYO GROUP HOLDINGS INC COMMON STOCK USD.001           |               |             | **   | 1,894,729               |
| ZELTIQ AESTHETICS INC COMMON STOCK USD.001             |               |             | **   | 1,356,873               |
| ZEP INC COMMON STOCK USD.01                            |               |             | **   | 34,163                  |
| ZILLOW INC CLASS A COMMON STOCK USD.0001               |               |             | **   | 177,578                 |
| ZIMMER HOLDINGS INC COMMON STOCK USD.01                |               |             | **   | 5,181,026               |
| ZIONS BANCORPORATION COMMON STOCK NPV                  |               |             | **   | 578,610                 |
| ZOETIS INC COMMON STOCK USD.01                         |               |             | **   | 4,318,921               |
| ZOETIS INC SR UNSECURED 02/23 3.25                     | 2/1/2023      | 3.25%       | **   | 384,707                 |
| ZOETIS INC SR UNSECURED 02/16 1.15                     | 2/1/2016      | 1.15%       | **   | 3,219,123               |
| ZOETIS INC SR UNSECURED 02/18 1.875                    | 2/1/2018      | 1.88%       | **   | 3,825,268               |
| ZOE S KITCHEN INC COMMON STOCK USD.01                  |               |             | **   | 161,634                 |
| ZYNGA INC CL A COMMON STOCK USD.00000625               |               |             | **   | 129,507                 |
| DEPFA ACS BANK COVERED REGS 03/17 5.75                 | 3/28/2017     | 5.75%       | **   | 437,119                 |
| BANK OF AMERICA CORP SUBORDINATED 03/18 VAR            | 3/28/2018     | 0.92%       | **   | 1,432,385               |
| RMAC SECURITIES PLC RMACS 2006 NS4X A3A REGS           | 6/12/2044     | 0.73%       | **   | 1,484,217               |
| MET LIFE GLOB FUNDING I SR SECURED 05/17 4.625         | 5/16/2017     | 4.63%       | **   | 4,117,959               |
| SWPC108J7 CDS USD R F 1.00000                          | 9/20/2015     | 1%          | **   | 400,614                 |
| SWPC108J7 CDS USD P V 03MEVENT                         | 9/20/2015     | 1%          | **   | (400,000 )              |

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|   |           |       |    |            |   |
|---|-----------|-------|----|------------|---|
| SWPC784L3 CDS USD R F 1.00000                                 | 6/20/2016 | 1%    | ** | 302,362    |   |
| SWPC784L3 CDS USD P V 00MEVENT                                | 6/20/2016 | 1%    | ** | (300,000   | ) |
| SWU005A13 IRS USD R F 2.65000 MYCSWU005A13<br>CCPVANILLA CME  | 7/31/2023 | 2.65% | ** | 7,675,857  |   |
| SWU005A13 IRS USD P V 03MLIBOR MYCSWUV05A15<br>CCPVANILLA CME | 7/31/2023 | 0.23% | ** | (7,400,000 | ) |
| SWPC376Z6 CDS USD R F 1.00000 SOVEREIGN                       | 9/20/2015 | 1%    | ** | 100,154    |   |

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| Security Name                                       | Maturity Date | Coupon Rate | Cost | Fair Value (In Dollars) |
|---|---------------|-------------|------|-------------------------|
| SWPC376Z6 CDS USD P V 03MEVENT SOVEREIGN            | 9/20/2015     | 1%          | **   | (100,000 )              |
| SWPC00YC4 CDS USD R F 1.00000                       | 12/20/2023    | 1%          | **   | 2,100,761               |
| SWPC00YC4 CDS USD P V 00MEVENT US084670BD98         | 12/20/2023    | 1%          | **   | (2,100,000 )            |
| SWPC03GC8 CDS USD R F 1.00000 1 CCPCDX              | 6/20/2019     | 1%          | **   | 71,563,685              |
| SWPC03GC8 CDS USD P V 03MEVENT 2 CCPCDX             | 6/20/2019     | 1%          | **   | (70,300,000 )           |
| SWU008SB6 IRS ZAR R F 7.50000 FIX VANILLA           | 9/17/2019     | 7.5%        | **   | 347,940                 |
| SWU008SB6 IRS ZAR P V 03MJIBAR FLO VANILLA          | 9/17/2019     | 6.08%       | **   | (345,759 )              |
| SWU008WI6 IRS BRL R F 12.05500 FIX NDFPREDISWAP     | 1/4/2021      | 12.06%      | **   | 3,968,500               |
| SWU008WI6 IRS BRL P V 00MCETIP FLO NDFPREDISWAP     | 1/4/2021      | 1%          | **   | (3,950,041 )            |
| SWU009E78 IRS USD R F 3.00000                       | 12/17/2024    | 3%          | **   | 1,598,632               |
| SWU009E78 IRS USD P V 03MLIBOR                      | 12/17/2024    | 0.24%       | **   | (1,500,000 )            |
| SWU0RSAW6 TRS USD R E MATURITY DATE 12/31/2015      |               |             | **   | 176,931                 |
| SWU0RSAW6 TRS USD P E USCRLSS                       |               |             | **   | (36,000 )               |
| SWU009I66 IRS AUD R F 3.75000 SWU009I66 CCPVANILLA  | 12/17/2019    | 3.75%       | **   | 16,752,007              |
| SWU009I66 IRS AUD P V 06MBBSW SWUV09I68 CCPVANILLA  | 12/17/2019    | 0.24%       | **   | (15,957,826 )           |
| SWU0VARE2 TRS USD R F .00000                        | 8/3/2015      |             | **   | 196,850                 |
| SWU0VARE2 TRS USD P F .00000 VARS SLVRLN            | 8/3/2015      |             | **   | (189,964 )              |
| SWU0RSD29 TRS USD R E MATURITY DATE 03/31/2015      |               |             | **   | 3,845                   |
| SWU0RSD29 TRS USD P E COM FWD DTDBRTCO 1Q15         |               |             | **   | (1,800 )                |
| SWU0RSD45 TRS USD R E MATURITY DATE 03/31/2015      |               |             | **   | 9,139                   |
| SWU0RSD45 TRS USD P E COM FWD DTDBRTCO 1Q15         |               |             | **   | (4,200 )                |
| SWU0EW085 TRS USD R E                               |               |             | **   | 378,224                 |
| SWU0EW085 TRS USD P V 03MTBILL                      | 2/17/2015     | 0.18%       | **   | (397,972 )              |
| SWU00A7L2 IRS GBP R F 2.75000 SWU00A7L2 CCPVANILLA  | 3/18/2025     | 2.75%       | **   | 11,295,574              |
| SWU00A7L2 IRS GBP P V 06MLIBOR SWUV0A7L4 CCPVANILLA | 3/18/2025     | 1%          | **   | (10,446,975 )           |
| SWU00A9B2 IRS EUR R F 1.25000 SWU00A9B2 CCPVANILLA  | 3/18/2025     | 1.25%       | **   | 54,366,056              |
| SWU00A9B2 IRS EUR P V 06MEURIB SWUV0A9B4 CCPVANILLA | 3/18/2025     | 1%          | **   | (52,274,168 )           |
| SWU00AJD7 IRS MXN R F 6.07450 SWU00AJD7 CCPVANILLA  | 9/21/2021     | 6.07%       | **   | 4,430,402               |
| SWU00AJD7 IRS MXN P V 01MTIIE SWUV0AJD9 CCPVANILLA  | 9/21/2021     | 3.31%       | **   | (4,342,000 )            |
| SWU0COMK4 TRS USD R E MATURITY DATE 02/28/2015      |               |             | **   | 9,692                   |
| SWU0COMK4 TRS USD P E COM FWD FBTMM Z14             |               |             | **   | (3,108 )                |
| SWU0COML2 TRS USD R E MATURITY DATE 03/31/2015      |               |             | **   | 43,950                  |
| SWU0COML2 TRS USD P E                               |               |             | **   | (7,788 )                |
| SWPC06WV1 CDS USD R F 1.00000 1 CCPCDX              | 12/20/2019    | 1%          | **   | 40,236,324              |
| SWPC06WV1 CDS USD P V 03MEVENT 2 CCPCDX             | 12/20/2019    | 1%          | **   | (39,600,000 )           |
| SWU09P631 TRS USD R E MATURITY DATE 02/28/2015      |               |             | **   | 18,948                  |
| SWU09P631 TRS USD P E COM FWD FBTMM                 | 9/20/2029     | 6.71%       | **   | (6,216 )                |
|   |               |             | **   | 909,333                 |



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|   |            |       |    |             |   |
|---|------------|-------|----|-------------|---|
| SWU00AMB7 IRS MXN R F 6.71000 SWU00AMB7<br>CCPVANILLA   |            |       |    |             |   |
| SWU00AMB7 IRS MXN P V 01MTIIE SWUV0AMB9<br>CCPVANILLA   | 9/20/2029  | 3.29% | ** | (895,538    | ) |
| SWU0COMM0 TRS USD R E MATURITY DATE<br>03/31/2015   |            |       | ** | 58,044      |   |
| SWU0COMM0 TRS USD P E COM FWD FBANM X14-H15<br>SWU00A7E8 IRS BRL R V 00MBRCDI FLO<br>NDFPREDISWAP | 1/4/2021   | 1%    | ** | 1,297,731   |   |
| SWU00A7E8 IRS BRL P F 11.50000 FIX NDFPREDISWAP   | 1/4/2021   | 11.5% | ** | (1,279,061  | ) |
| SWU00AP08 IRS AUD R F 3.25000 SWU00AP08<br>CCPVANILLA   | 12/17/2019 | 3.25% | ** | 14,869,442  |   |
| SWU00AP08 IRS AUD P V 06MBBSW SWUV0AP00<br>CCPVANILLA   | 12/17/2019 | 2.77% | ** | (14,484,795 | ) |
| SWU0VART9 TRS USD R F .00000  | 11/17/2015 |       | ** | 250,000     |   |
| SWU0VART9 TRS USD P F .00000 VARS CLZ5  | 11/17/2015 |       | ** | (215,601    | ) |
| SWU0NB610 TRS USD R F .00000  | 1/27/2015  |       | ** | 82,948      |   |

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|--|---------------|-------------|------|-------------------------|
| SWU0NB610 TRS USD P F .00000 VARS NGG5                     | 1/27/2015     |             | **   | (77,280 )               |
| SWU0COMQ1 TRS USD R E MATURITY DATE 12/31/2014             |               |             | **   | (41,081 )               |
| SWU0COMS7 TRS USD R E MATURITY DATE 12/31/2014             |               |             | **   | 87,263                  |
| SWU0COMS7 TRS USD P E COM FWD IUM Z4                       |               |             | **   | 18,320                  |
| SWU0COMR9 TRS USD R E                                      |               |             | **   | (30,876 )               |
| SWU0COMR9 TRS USD P E                                      |               |             | **   | 10,323                  |
| SWU0NB628 TRS USD R F .00000                               | 1/27/2015     |             | **   | 84,899                  |
| SWU0NB628 TRS USD P F .00000 VARS NGG5                     | 1/27/2015     |             | **   | (82,645 )               |
| SWU00B706 IRS PLN R F 2.25000 SWU00B706 CCPVANILLA         | 3/18/2025     | 2.25%       | **   | 3,664,886               |
| SWU00B706 IRS PLN P V 06MWIBOR SWUV0B708 CCPVANILLA        | 3/18/2025     | 1%          | **   | (3,659,910 )            |
| SWU029RA5 TRS USD R E MATURITY DATE 06/30/2015             |               |             | **   | 3,972                   |
| SWU029RA5 TRS USD P E COM FWD LLSBRT 1H15                  |               |             | **   | (2,015 )                |
| SWU029RB3 TRS USD R E MATURITY DATE 02/27/2015             |               |             | **   | 27,494                  |
| SWU029RB3 TRS USD P E COM FWD ACSH5                        |               |             | **   | (10,000 )               |
| SWU0NB891 TRS USD R E MATURITY DATE 06/30/2015             |               |             | **   | 1,986                   |
| SWU0NB891 TRS USD P E COM FWD LLSBRT 1H15                  |               |             | **   | (809 )                  |
| SWU0COMZ1 TRS USD R E MATURITY DATE 02/27/2015             |               |             | **   | 11,498                  |
| SWU0COMZ1 TRS USD P E COM FWD ACSH5                        |               |             | **   | (5,000 )                |
| SWU0COMY4 TRS USD R E MATURITY DATE 02/27/2015             |               |             | **   | 11,648                  |
| SWU0COMY4 TRS USD P E COM FWD ACSH5                        |               |             | **   | (5,000 )                |
| SWU0COM08 TRS USD R E MATURITY DATE 06/30/2015             |               |             | **   | 1,986                   |
| SWU0COM08 TRS USD P E COM FWD LLSBRT 1H15                  |               |             | **   | (710 )                  |
| SWU09RY44 IRS GBP R F 3.10000                              | 12/11/2024    | 3.1%        | **   | 2,978,253               |
| SWU09RY44 IRS GBP P V 00MUKRPI UKPRI                       | 12/11/2024    | 1%          | **   | (2,962,575 )            |
| SWU09OBH7 IRS GBP R F 3.55000                              | 12/11/2044    | 3.55%       | **   | 773,253                 |
| SWU09OBH7 IRS GBP P V 00MUKRPI UKRPI                       | 12/11/2044    | 1%          | **   | (732,847 )              |
| SWU09RY36 IRS GBP R F 3.10000                              | 12/11/2024    | 3.1%        | **   | 156,750                 |
| SWU09RY36 IRS GBP P V 00MUKRPI UKRPI                       | 12/11/2024    | 1%          | **   | (155,925 )              |
| SWU09OBM6 IRS GBP R F 3.55000 INF SWU09OBM6 RF GBP3.55 LL  | 12/11/2044    | 3.55%       | **   | 164,522                 |
| SWU09OBM6 IRS GBP P V 12MLIBOR INF SWU09OBM6 RF GBP3.55 SL | 12/11/2044    | 1%          | **   | (155,925 )              |
| SWU0VA001 TRS USD R F .00000                               | 1/14/2015     |             | **   | 210,542                 |
| SWU0VA001 TRS USD P F .00000 VARS CLG5                     | 1/14/2015     |             | **   | (208,333 )              |
| SWU09OBS3 IRS GBP R F 3.51000 INFLATIONZERO                | 12/15/2044    | 3.51%       | **   | 488,915                 |
| SWU09OBS3 IRS GBP P V 00MUKRPI UKRPI                       | 12/15/2044    | 1%          | **   | (467,775 )              |
| SWU09OBP9 IRS GBP R F 3.53000                              | 12/15/2044    | 3.53%       | **   | 164,371                 |
| SWU09OBP9 IRS GBP P V 00MRPI UKRPI                         | 12/15/2044    | 1%          | **   | (155,925 )              |
| SWU00B9H7 IRS USD R F .00000                               | 6/17/2025     |             | **   | 15,973,115              |
| SWU00B9H7 IRS USD P F .00000                               | 6/17/2025     |             | **   | (15,500,000 )           |
| SWU09OCL7 IRS GBP R F 3.45000 INFLATIONZERO                | 12/15/2044    | 3.45%       | **   | 631,523                 |
| SWU09OCL7 IRS GBP P V 00MUKRPI UKRPI                       | 12/15/2044    | 1%          | **   | (623,700 )              |
| SWU0NA018 TRS USD R E MATURITY DATE 06/30/2015             |               |             | **   | 1,998                   |
| SWU0NA018 TRS USD P E COM FWD LLSBRT 1H15                  |               |             | **   | (1,213 )                |
| SWU0NA026 TRS USD R E MATURITY DATE 06/30/2015             |               |             | **   | 1,008                   |

|  |    |       |   |
|--|----|-------|---|
| SWU0NA026 TRS USD P E COM FWD LLSBRT 1H15      | ** | (662  | ) |
| SWU0COM24 TRS USD R E MATURITY DATE 03/31/2015 | ** | 1,705 | ) |
| SWU0COM24 TRS USD P E COM FWD NAPCO 1Q15       | ** | (588  | ) |

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|--|---------------|-------------|------|-------------------------|
| SWU0RSR81 TRS USD R E MATURITY DATE 03/31/2015             |               |             | **   | 2,478                   |
| SWU0RSR81 TRS USD P E COM FWD JETNWE CO 1Q15               |               |             | **   | (588 )                  |
| SWU0COM32 TRS USD R E MATURITY DATE 03/31/2015             |               |             | **   | 1,714                   |
| SWU0COM32 TRS USD P E                                      |               |             | **   | (612 )                  |
| SWU0RSR99 TRS USD R E MATURITY DATE 03/31/2015             |               |             | **   | 2,518                   |
| SWU0RSR99 TRS USD P E COM FWD JETNWE CO 1Q15               |               |             | **   | (612 )                  |
| SWU00BGD8 IRS MXN R F 6.77000 SWU00BGD8<br>CCPVANILLA      | 11/29/2029    | 6.77%       | **   | 1,488,527               |
| SWU00BGD8 IRS MXN P V 01MTIIE SWUV0BGD0<br>CCPVANILLA      | 11/29/2029    | 3.3%        | **   | (1,458,641 )            |
| SWU00BGL0 IRS BRL R F 13.06000 FIX NDFPREDISWAP            | 1/2/2018      | 13.06%      | **   | 10,894,777              |
| SWU00BGL0 IRS BRL P V 00MBRCDI FLO<br>NDFPREDISWAP         | 1/2/2018      | 1%          | **   | (10,796,780 )           |
| SWU00BGM8 IRS BRL R F 13.06000 FIX NDFPREDISWAP            | 1/2/2018      | 13.06%      | **   | 3,340,559               |
| SWU00BGM8 IRS BRL P V 00MBRCDI FLO<br>NDFPREDISWAP         | 1/2/2018      | 1%          | **   | (3,310,511 )            |
| SWU0RSRA6 TRS USD R E MATURITY DATE 06/30/2015             |               |             | **   | 2,274                   |
| SWU0RSRA6 TRS USD P E COM FWD LLSBRT 1H15                  |               |             | **   | (1,154 )                |
| SWU0NA042 TRS USD R E MATURITY DATE 06/30/2015             |               |             | **   | 2,400                   |
| SWU0NA042 TRS USD P E COM FWD LLSBRT 1H15                  |               |             | **   | (1,697 )                |
| SWU0RSRB4 TRS USD R F .00000                               | 1/14/2015     |             | **   | 133,483                 |
| SWU0RSRB4 TRS USD P F .00000 VARS CLG5                     | 1/14/2015     |             | **   | (126,000 )              |
| SWU0NA109 TRS USD R F .00000                               | 1/14/2015     |             | **   | 64,427                  |
| SWU0NA109 TRS USD P F .00000 VARS CLG5                     | 1/14/2015     |             | **   | (61,000 )               |
| BWU008A41 IRS USD R V 03MLIBOR SWUV08A43<br>CCPVANILLA CME | 9/25/2017     | 1%          | **   | 106,357,374             |
| BWU008A41 IRS USD P F .80000 SWU008A41<br>CCPVANILLA CME   | 9/25/2017     | 0.8%        | **   | (104,900,000 )          |
| GENERALITAT DE VALENCIA SR UNSECURED 07/15<br>3.25         | 7/6/2015      | 3.25%       | **   | 243,571                 |
| 317U187G2 IRO USD 30Y P 3.9575 MAY15 3.9575 PUT            | 5/11/2015     |             | **   | 2,176                   |
| 317U886G6 IRO EUR 10Y C 1.0000 SEP16 1 CALL                | 9/1/2016      |             | **   | 321,199                 |
| 3175063T8 OTC ECAL USD VS JPY FEB15 114 CALL               | 2/3/2015      |             | **   | 239,093                 |
| 3175063W1 OTC ECAL USD VS JPY FEB15 114 CALL               | 2/3/2015      |             | **   | 229,131                 |
| WHEAT FTR OPTN MAR15 575 PUT                               | 2/20/2015     |             | **   | 20,475                  |
| 317U555H4 IRO USD 1Y P 1.0000 JUN15 1 PUT                  | 6/17/2015     |             | **   | 18,619                  |
| BASF SE COMMON STOCK NPV                                   |               |             | **   | 186,789                 |
| INDOFOOD CBP SUKSES MAKMUR T COMMON STOCK<br>IDR100.       |               |             | **   | 14,174                  |
| WARSAW STOCK EXCHANGE COMMON STOCK PLN1.                   |               |             | **   | 169,831                 |
| MMI HOLDINGS LTD COMMON STOCK ZAR.000001                   |               |             | **   | 197,544                 |
| SWISS RE AG COMMON STOCK CHF.1                             |               |             | **   | 1,909,474               |
| UOA DEVELOPMENT BHD COMMON STOCK MYR.05                    |               |             | **   | 267,092                 |
| EFSF GOVT GUARANT REGS 07/21 3.375                         | 7/5/2021      | 3.38%       | **   | 4,319,033               |
| INDONESIA GOVERNMENT SR UNSECURED 06/32 8.25               | 6/15/2032     | 8.25%       | **   | 839,720                 |
| BONOS Y OBLIG DEL ESTADO SR UNSECURED 01/22<br>5.85        | 1/31/2022     | 5.85%       | **   | 5,102,036               |

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|---|------------|-------|----|-----------|
| UNICREDIT SPA COMMON STOCK                              |            |       | ** | 1,651,941 |
| KOREA TREASURY BOND SR UNSECURED 12/31 4                | 12/10/2031 | 4%    | ** | 280,351   |
| FMS WERTMANAGEMENT GOVT GUARANT REGS<br>02/17 1.625     | 2/22/2017  | 1.63% | ** | 250,440   |
| BUONI POLIENNALI DEL TES BONDS 09/22 5.5                | 9/1/2022   | 5.5%  | ** | 1,708,542 |
| ROYAL BK OF SCOTLAND PLC SUBORDINATED REGS<br>03/22 VAR | 3/16/2022  | 9.5%  | ** | 5,682,080 |
| KOREA TREASURY BOND SR UNSECURED 03/17 3.5              | 3/10/2017  | 3.5%  | ** | 1,102,889 |
| MALAYSIA GOVERNMENT SR UNSECURED 03/27 3.892            | 3/15/2027  | 3.89% | ** | 246,525   |
| LLOYDS BANK PLC COVERED REGS 03/27 4.875                | 3/30/2027  | 4.88% | ** | 7,491,154 |
| RCI BANQUE SA SR UNSECURED REGS 04/17 4.25              | 4/27/2017  | 4.25% | ** | 1,442,564 |

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|---|---------------|-------------|------|-------------------------|
| NYKREDIT COVERED 01/15 2                                  | 1/1/2015      | 2%          | **   | 1,153,768               |
| MALAYSIA GOVERNMENT SR UNSECURED 10/17 3.314              | 10/31/2017    | 3.31%       | **   | 453,387                 |
| SAPURAKENCANA PETROLEUM BHD COMMON STOCK MYR1.            |               |             | **   | 100,722                 |
| FMS WERTMANAGEMENT GOVT GUARANT REGS 05/19 1.875          | 5/9/2019      | 1.88%       | **   | 260,311                 |
| KOREA TREASURY BOND SR UNSECURED 06/15 3.25               | 6/10/2015     | 3.25%       | **   | 861,374                 |
| KOREA TREASURY BOND SR UNSECURED 06/22 3.75               | 6/10/2022     | 3.75%       | **   | 755,801                 |
| NEDER WATERSCHAPSBANK SR UNSECURED REGS 08/19 1.625       | 8/23/2019     | 1.63%       | **   | 1,288,190               |
| NORTHERN TRUST RUSSELL 2000 J FUND NUMBER 386 NON LENDING |               |             | **   | 2,409,272,563           |
| BUONI POLIENNALI DEL TES BONDS 11/22 5.5                  | 11/1/2022     | 5.5%        | **   | 3,423,256               |
| INDONESIA GOVERNMENT SR UNSECURED 05/33 6.625             | 5/15/2033     | 6.63%       | **   | 119,945                 |
| LIGHTPOINT PAN EUROPEAN CLO PL LIGHP 2006 1X A REGS       | 1/31/2022     | 0.34%       | **   | 680,871                 |
| REPUBLIC OF SLOVENIA SR UNSECURED REGS 10/22 5.5          | 10/26/2022    | 5.5%        | **   | 7,983,000               |
| NEW ZEALAND INDEX LINKED SR UNSECURED REGS 09/25 2        | 9/20/2025     | 2%          | **   | 401,664                 |
| POLAND GOVERNMENT BOND BONDS 10/23 4                      | 10/25/2023    | 4%          | **   | 4,216,534               |
| BUONI POLIENNALI DEL TES BONDS 09/18 1.7                  | 9/15/2018     | 1.7%        | **   | 635,273                 |
| FCE BANK PLC SR UNSECURED REGS 05/16 1.875                | 5/12/2016     | 1.88%       | **   | 2,466,010               |
| VIMPELCOM HOLDINGS BV COMPANY GUAR REGS 02/19 5.2         | 2/13/2019     | 5.2%        | **   | 324,000                 |
| JUNTA DE ANDALUCIA SR UNSECURED REGS 04/16 VAR            | 4/6/2016      | 3.45%       | **   | 1,314,177               |
| GENERALITAT DE VALENCIA SR UNSECURED 09/17 VAR            | 9/3/2017      | 2.51%       | **   | 242,407                 |
| BUONI POLIENNALI DEL TES BONDS 05/23 4.5                  | 5/1/2023      | 4.5%        | **   | 4,866,894               |
| COMMERZBANK AG COMMON STOCK NPV                           |               |             | **   | 687,861                 |
| REPUBLIC OF SLOVENIA SR UNSECURED REGS 05/23 5.85         | 5/10/2023     | 5.85%       | **   | 3,844,210               |
| GROWTHPOINT PROPERTIES LTD REIT NPV                       |               |             | **   | 142,576                 |
| EUROBANK ERGASIAS SA COMMON STOCK EUR.3                   |               |             | **   | 84,244                  |
| BUONI POLIENNALI DEL TES BONDS 03/24 4.5                  | 3/1/2024      | 4.5%        | **   | 1,340,157               |
| TOKYU FUDOSAN HOLDINGS CORP COMMON STOCK                  |               |             | **   | 46,997                  |
| BUNDESREPUB. DEUTSCHLAND BONDS 08/23 2                    | 8/15/2023     | 2%          | **   | 6,459,221               |
| IIDA GROUP HOLDINGS CO LTD COMMON STOCK                   |               |             | **   | 245,661                 |
| PINNACLE HOLDINGS LTD COMMON STOCK ZAR.01                 |               |             | **   | 152,123                 |
| BUONI POLIENNALI DEL TES SR UNSECURED 05/21 3.75          | 5/1/2021      | 3.75%       | **   | 12,361,300              |
| FRANCE (GOVT OF) BONDS 05/24 2.25                         | 5/25/2024     | 2.25%       | **   | 1,788,430               |
| BPE FINANCIACIONES SA COMPANY GUAR 05/16 2.875            | 5/19/2016     | 2.88%       | **   | 2,224,606               |
| ING BANK NV SUBORDINATED REGS 11/23 VAR                   | 11/21/2023    | 4.13%       | **   | 1,320,896               |
| NOVO NORDISK A/S B COMMON STOCK DKK.2                     |               |             | **   | 982,700                 |
| VODAFONE GROUP PLC COMMON STOCK USD.2095                  |               |             | **   | 446,714                 |

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|--|------------|-------|----|-----------|
| BANKIA SA SR UNSECURED REGS 01/19 3.5                      | 1/17/2019  | 3.5%  | ** | 391,727   |
| BPE FINANCIACIONES SA COMPANY GUAR 02/17 2.5               | 2/1/2017   | 2.5%  | ** | 987,564   |
| REPUBLIC OF SLOVENIA SR UNSECURED REGS 02/24<br>5.25       | 2/18/2024  | 5.25% | ** | 219,750   |
| SLOVENIA MOF T BILL BILLS 02/15 0.00000                    | 2/12/2015  |       | ** | 1,330,414 |
| BUONI POLIENNALI DEL TES BONDS 09/24 3.75                  | 9/1/2024   | 3.75% | ** | 1,835,594 |
| LLOYDS BANKING GROUP PLC JR SUBORDINA REGS<br>12/49 VAR    | 12/29/2049 | 7.63% | ** | 3,107,529 |
| SLOVENIA MOF T BILL BILLS 03/15 0.00000                    | 3/12/2015  |       | ** | 241,752   |
| BUONI POLIENNALI DEL TES UNSECURED 144A REGS<br>09/24 2.35 | 9/15/2024  | 2.35% | ** | 135,304   |
| KONINKLIJKE AHOLD NV COMMON STOCK EUR.01                   |            |       | ** | 1,073,007 |
| SLOVENIA MOF T BILL BILLS 04/15 0.00000                    | 4/9/2015   |       | ** | 845,876   |
| SUN HUNG KAI PROPERTIES SUN HUNG KA CW16                   | 4/22/2016  |       | ** | 83        |
| BUONI POLIENNALI DEL TES BONDS REGS 04/20 1.65             | 4/23/2020  | 1.65% | ** | 4,472,724 |

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|---|---------------|-------------|------|-------------------------|
| FRANCE (GOVT OF) BONDS 05/30 2.5                        | 5/25/2030     | 2.5%        | **   | 6,133,460               |
| FRANCE (GOVT OF) BONDS 11/24 1.75                       | 11/25/2024    | 1.75%       | **   | 8,685,934               |
| WESTFIELD CORP REIT NPV                                 |               |             | **   | 214,308                 |
| POLAND GOVERNMENT BOND BONDS 07/25 3.25                 | 7/25/2025     | 3.25%       | **   | 14,484,670              |
| INTERCONTINENTAL HOTELS GROU COMMON STOCK GBP.158055    |               |             | **   | 421,539                 |
| MEXICAN UDIBONOS BONDS 11/46 4                          | 11/8/2046     | 4%          | **   | 460,659                 |
| BONOS Y OBLIG DEL ESTADO SR UNSECURED 144A REGS 10/24 2 | 10/31/2024    | 2.75%       | **   | 18,283,697              |
| REPUBLIC OF INDONESIA 07/21 2.875                       | 7/8/2021      | 2.88%       | **   | 1,225,176               |
| NOVO BANCO SA UNSECURED 04/19 5                         | 4/4/2019      | 5%          | **   | 118,887                 |
| NOVO BANCO SA SR UNSECURED 04/19 5                      | 4/23/2019     | 5%          | **   | 475,550                 |
| INDITEX COMMON STOCK EUR.03                             |               |             | **   | 6,339,705               |
| REPUBLIC OF SOUTH AFRICA SR UNSECURED 07/26 3.75        | 7/24/2026     | 3.75%       | **   | 515,481                 |
| TWINKLE PIZZA PLC SR SECURED REGS 08/21 6.625           | 8/1/2021      | 6.63%       | **   | 476,808                 |
| NOVO BANCO SA SR UNSECURED 05/19 5                      | 5/23/2019     | 5%          | **   | 472,570                 |
| LETRA TESOURO NACIONAL BILLS 10/15 0.00000              | 10/1/2015     |             | **   | 240,499                 |
| NOVO BANCO SA SR UNSECURED 03/16 7                      | 3/4/2016      | 7%          | **   | 243,882                 |
| HELLENIC T BILL BILLS 02/15 0.00000                     | 2/6/2015      | 0.01%       | **   | 963,349                 |
| AKER SOLUTIONS ASA COMMON STOCK NOK1.08                 |               |             | **   | 224,443                 |
| JAPAN (30 YEAR ISSUE) SR UNSECURED 09/44 1.7            | 9/20/2044     | 1.7%        | **   | 19,918,877              |
| JAPAN (20 YEAR ISSUE) SR UNSECURED 09/34 1.4            | 9/20/2034     | 1.4%        | **   | 5,757,993               |
| FIAT CHRYSLER AUTOMOBILES NV COMMON STOCK EUR.01        |               |             | **   | 264,112                 |
| UBS GROUP AG COMMON STOCK CHF.1                         |               |             | **   | 6,079,114               |
| JAPAN TREASURY DISC BILL BILLS 02/15 0.00000            | 2/9/2015      |             | **   | 13,094,791              |
| BELGACOM SA COMMON STOCK NPV                            |               |             | **   | 2,176,063               |
| CNOOC LTD COMMON STOCK NPV                              |               |             | **   | 259,827                 |
| INVESTMENT AB KINNEVIK B SHS COMMON STOCK NPV           |               |             | **   | 90,989                  |
| PETRONET LNG LTD COMMON STOCK INR10.                    |               |             | **   | 473,097                 |
| CATLIN GROUP LTD COMMON STOCK USD.01                    |               |             | **   | 803,337                 |
| LIFESTYLE INTL HLDGS LTD COMMON STOCK HKD.005           |               |             | **   | 703,460                 |
| HALLA VISTEON CLIMATE CONTRO COMMON STOCK KRW500.       |               |             | **   | 694,549                 |
| SINO BIOPHARMACEUTICAL COMMON STOCK HKD.025             |               |             | **   | 623,594                 |
| CAPITACOMMERCIAL TRUST REIT NPV                         |               |             | **   | 23,840                  |
| HBOS PLC SUBORDINATED 09/16 VAR                         | 9/1/2016      | 0.88%       | **   | 240,800                 |
| WINCOR NIXDORF AG COMMON STOCK NPV                      |               |             | **   | 408,711                 |
| BUMRUNGRAD HOSPITAL PU NVDR NVDR THB1.0                 |               |             | **   | 57,000                  |
| TECHTRONIC INDUSTRIES CO LTD COMMON STOCK NPV           |               |             | **   | 1,410,408               |
| KOREAN REINSURANCE CO COMMON STOCK KRW500.              |               |             | **   | 231,574                 |



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|--|-----------|-------|----|-----------|
| EUROPEAN INVESTMENT BANK SR UNSECURED 04/20<br>4.625 | 4/15/2020 | 4.63% | ** | 894,643   |
| LG DISPLAY CO LTD COMMON STOCK KRW5000.              |           |       | ** | 409,623   |
| SURGUTNEFTEGAS SP ADR ADR                            |           |       | ** | 86,166    |
| AEGON NV JR SUBORDINA 07/49 VAR                      | 7/29/2049 | 2.55% | ** | 3,295,637 |
| GOME ELECTRICAL APPLIANCES COMMON STOCK<br>HKD.025   |           |       | ** | 376,203   |
| M3 INC COMMON STOCK                                  |           |       | ** | 7,717,755 |
| DEPFA ACS BANK COVERED REGS 01/15 4.375              | 1/15/2015 | 4.38% | ** | 2,786,219 |
| SINGAPORE TELECOMMUNICATIONS COMMON<br>STOCK NPV     |           |       | ** | 11,743    |
| SINGAPORE TELECOMMUNICATIONS COMMON<br>STOCK NPV     |           |       | ** | 1,365,633 |
| NTT URBAN DEVELOPMENT CORP COMMON STOCK              |           |       | ** | 17,341    |

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|--|---------------|-------------|------|-------------------------|
| CENTRICA PLC COMMON STOCK GBP.061728             |               |             | **   | 362,576                 |
| DEXUS PROPERTY GROUP REIT NPV                    |               |             | **   | 75,873                  |
| JYSKE BANK REG COMMON STOCK DKK10.               |               |             | **   | 340,566                 |
| GOODMAN GROUP REIT NPV                           |               |             | **   | 112,988                 |
| AIRASIA BHD COMMON STOCK MYR.1                   |               |             | **   | 52,276                  |
| ROYAL DUTCH SHELL PLC A SHS COMMON STOCK EUR.07  |               |             | **   | 1,823,948               |
| ROYAL DUTCH SHELL PLC B SHS COMMON STOCK EUR.07  |               |             | **   | 1,245,268               |
| AYGAZ AS COMMON STOCK TRY1.                      |               |             | **   | 210,245                 |
| TOFAS TURK OTOMOBIL FABRIKA COMMON STOCK TRY1.   |               |             | **   | 71,271                  |
| TURK HAVA YOLLARI AO COMMON STOCK TRY1.          |               |             | **   | 525,950                 |
| HACI OMER SABANCI HOLDING COMMON STOCK TRY1.     |               |             | **   | 30,197                  |
| REPUBLIC OF SOUTH AFRICA BONDS 12/18 8           | 12/21/2018    | 8%          | **   | 4,667,470               |
| SPIRIT ISSUER PLC SR SECURED 12/27 6.582         | 12/28/2027    | 6.58%       | **   | 1,191,891               |
| PORTO SEGURO SA COMMON STOCK NPV                 |               |             | **   | 264,179                 |
| FIBRIA CELULOSE SA COMMON STOCK NPV              |               |             | **   | 136,977                 |
| EURONAV SA COMMON STOCK NPV                      |               |             | **   | 312,451                 |
| SK NETWORKS CO LTD COMMON STOCK KRW2500.         |               |             | **   | 354,770                 |
| SYNTHOS SA COMMON STOCK PLN.03                   |               |             | **   | 11,057                  |
| PIRAMAL ENTERPRISES LTD COMMON STOCK INR2.       |               |             | **   | 397,789                 |
| COCA COLA ICECEK AS COMMON STOCK TRY1.           |               |             | **   | 324,030                 |
| INTERNET INITIATIVE JAPAN COMMON STOCK           |               |             | **   | 755,458                 |
| HAKUHODO DY HOLDINGS INC COMMON STOCK            |               |             | **   | 688,869                 |
| SHIP HEALTHCARE HOLDINGS INC COMMON STOCK        |               |             | **   | 210,404                 |
| SISTEMA JSFC REG S SPONS GDR GDR                 |               |             | **   | 97,484                  |
| MEX BONOS DESARR FIX RT BONDS 12/24 10           | 12/5/2024     | 10%         | **   | 7,238,654               |
| KABU.COM SECURITIES CO LTD COMMON STOCK          |               |             | **   | 330,573                 |
| BURSA MALAYSIA BHD COMMON STOCK MYR.5            |               |             | **   | 271,737                 |
| IG GROUP HOLDINGS PLC COMMON STOCK GBP.00005     |               |             | **   | 414,807                 |
| INOTERA MEMORIES INC COMMON STOCK TWD10.         |               |             | **   | 921,334                 |
| GLOW ENERGY PCL NVDR NVDR THB10.0                |               |             | **   | 55,612                  |
| AYT CEDULAS CAJAS IX COVERED 03/15 3.75          | 3/31/2015     | 3.75%       | **   | 243,835                 |
| SEEK LTD COMMON STOCK NPV                        |               |             | **   | 166,033                 |
| ATRESMEDIA CORP DE MEDIOS DE COMMON STOCK EUR.75 |               |             | **   | 290,151                 |
| SEMBCORP INDUSTRIES LTD COMMON STOCK NPV         |               |             | **   | 47,015                  |
| MTU AERO ENGINES AG COMMON STOCK                 |               |             | **   | 1,087,885               |
| GRUPA LOTOS SA COMMON STOCK PLN1.                |               |             | **   | 9,821                   |
| RMAC PLC RMAC 2005 NS2X A2C REGS                 | 9/12/2037     | 0.3%        | **   | 854,343                 |
| SARTORIUS STEDIM BIOTECH COMMON STOCK EUR1.0     |               |             | **   | 1,151,568               |
| GDF SUEZ COMMON STOCK EUR1.                      |               |             | **   | 5,739,267               |
| SINOFERT HOLDINGS LTD COMMON STOCK HKD.1         |               |             | **   | 242,377                 |
|  |               |             | **   | 139,664                 |

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|---|----|-----------|
| BIM BIRLESIK MAGAZALAR AS COMMON STOCK<br>TRY1. |    |           |
| FINMECCANICA SPA COMMON STOCK EUR4.4            | ** | 910,684   |
| NOVATEK OAO SPONS GDR REG S GDR                 | ** | 102,077   |
| SEVEN + I HOLDINGS CO LTD COMMON STOCK          | ** | 392,609   |
| DAIICHI SANKYO CO LTD COMMON STOCK              | ** | 2,311,066 |
| BANDAI NAMCO HOLDINGS INC COMMON STOCK          | ** | 440,539   |
| STHREE PLC COMMON STOCK GBP.01                  | ** | 568,775   |
| NAMPAK LTD COMMON STOCK ZAR.05                  | ** | 759,002   |

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| Security Name   | Maturity Date | Coupon Rate | Cost | Fair Value (In Dollars) |
|---|---------------|-------------|------|-------------------------|
| SANLAM LTD COMMON STOCK ZAR.01                        |               |             | **   | 596,287                 |
| POLSKIE GORNICTWO NAFTOWE I COMMON STOCK PLN1.        |               |             | **   | 142,722                 |
| HIKMA PHARMACEUTICALS PLC COMMON STOCK GBP.1          |               |             | **   | 1,619,991               |
| CHINA CONSTRUCTION BANK H COMMON STOCK CNY1.0         |               |             | **   | 1,027,647               |
| DAIWA OFFICE INVESTMENT CORP REIT                     |               |             | **   | 561,324                 |
| CIMC ENRIC HOLDINGS LTD COMMON STOCK HKD.01           |               |             | **   | 142,981                 |
| SHENZHOU INTERNATIONAL GROUP COMMON STOCK HKD.1       |               |             | **   | 471,144                 |
| SEOBU T+D COMMON STOCK KRW500.                        |               |             | **   | 463,177                 |
| BRITVIC PLC COMMON STOCK GBP.2                        |               |             | **   | 696,235                 |
| DEPFA ACS BANK COVERED REGS 10/15 4.875               | 10/28/2015    | 4.88%       | **   | 1,961,438               |
| LINK REIT REIT NPV                                    |               |             | **   | 209,514                 |
| MEDICLINIC INTERNATIONAL LTD COMMON STOCK NPV         |               |             | **   | 76,292                  |
| DONGFENG MOTOR GRP CO LTD H COMMON STOCK CNY1.0       |               |             | **   | 186,557                 |
| LANCASHIRE HOLDINGS LTD COMMON STOCK USD.5            |               |             | **   | 389,438                 |
| DUFROY AG REG COMMON STOCK CHF5.0                     |               |             | **   | 575,666                 |
| LONDON STOCK EXCHANGE GROUP COMMON STOCK GBP.06918605 |               |             | **   | 97,313                  |
| BANKIA SA COVERED 12/15 3.5                           | 12/14/2015    | 3.5%        | **   | 124,445                 |
| SPARK INFRASTRUCTURE GROUP STAPLED SECURITY NPV       |               |             | **   | 736,924                 |
| MIRAE ASSET SECURITIES CO LT COMMON STOCK KRW5000.    |               |             | **   | 214,291                 |
| AUSTRALIAN GOVERNMENT SR UNSECURED 03/19 5.25         | 3/15/2019     | 5.25%       | **   | 1,285,739               |
| BANKIA SA SR UNSECURED 01/16 VAR                      | 1/25/2016     | 1%          | **   | 119,882                 |
| CASTELLUM AB COMMON STOCK NPV                         |               |             | **   | 756,472                 |
| BUONI POLIENNALI DEL TES BONDS REGS 08/21 3.75        | 8/1/2021      | 3.75%       | **   | 556,739                 |
| DEUTSCHE WOHNEN AG BR COMMON STOCK NPV                |               |             | **   | 180,065                 |
| GRUPO AEROPORT DEL PACIFIC B COMMON STOCK NPV         |               |             | **   | 75,241                  |
| INPEX CORP COMMON STOCK                               |               |             | **   | 3,770,699               |
| UNILEVER PLC COMMON STOCK GBP.0311                    |               |             | **   | 757,298                 |
| ANSALDO STS SPA COMMON STOCK EUR.5                    |               |             | **   | 346,339                 |
| PARTNERS GROUP HOLDING AG COMMON STOCK CHF.01         |               |             | **   | 698,075                 |
| KONECRANES OYJ COMMON STOCK EUR.5                     |               |             | **   | 383,351                 |
| LEGRAND SA COMMON STOCK EUR4.                         |               |             | **   | 1,493,808               |
| CEDULAS TDA 6 FONDO ACTI COVERED 04/31 4.25           | 4/10/2031     | 4.25%       | **   | 3,727,103               |
| HUSQVARNA AB B SHS COMMON STOCK NPV                   |               |             | **   | 792,982                 |
| ASHMORE GROUP PLC COMMON STOCK GBP.0001               |               |             | **   | 275,488                 |
| ZUMTOBEL GROUP AG COMMON STOCK NPV                    |               |             | **   | 167,492                 |

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| KUEHNE + NAGEL INTL AG REG COMMON STOCK<br>CHF1.   | ** | 1,777,357 |
| AMPLIFON SPA COMMON STOCK EUR.02                   | ** | 474,727   |
| BANK OF CHINA LTD H COMMON STOCK CNY1.0            | ** | 859,365   |
| TOTAL SA COMMON STOCK EUR2.5                       | ** | 1,131,878 |
| AMOREPACIFIC CORP COMMON STOCK KRW5000.            | ** | 246,409   |
| RELIANCE INDS SPONS GDR 144A GDR                   | ** | 355,658   |
| SHIMAO PROPERTY HOLDINGS LTD COMMON STOCK<br>HKD.1 | ** | 50,427    |
| INVESTEC PLC COMMON STOCK GBP.0002                 | ** | 731,210   |
| INVESTEC LTD COMMON STOCK ZAR.0002                 | ** | 279,418   |
| ROSNEFT OJSC REG S GDR GDR                         | ** | 58,715    |
| WILMAR INTERNATIONAL LTD COMMON STOCK NPV          | ** | 117,365   |
| CIA ENERGETICA DE SP PEF B PREFERENCE              | ** | 357,036   |

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| Security Name   | Maturity Date | Coupon Rate | Cost | Fair Value (In Dollars) |
|---|---------------|-------------|------|-------------------------|
| ORION OYJ CLASS B COMMON STOCK EUR.65                   |               |             | **   | 1,347,947               |
| DEPFA ACS BANK COVERED 04/16 5.5                        | 4/25/2016     | 5.5%        | **   | 842,846                 |
| IPSOS COMMON STOCK EUR.25                               |               |             | **   | 258,267                 |
| VALLOUREC SA COMMON STOCK EUR2.0                        |               |             | **   | 188,874                 |
| ROSNEFT FINANCE SA COMPANY GUAR REGS 07/16 7.5          | 7/18/2016     | 7.5%        | **   | 143,888                 |
| GENERALITAT DE CATALUNYA SR UNSECURED 11/16 4.3         | 11/15/2016    | 4.3%        | **   | 189,056                 |
| PZ CUSSONS PLC COMMON STOCK GBP.01                      |               |             | **   | 160,316                 |
| SWEDISH ORPHAN BIOVITRUM AB COMMON STOCK SEK.55         |               |             | **   | 408,496                 |
| NOMURA REAL ESTATE HOLDINGS COMMON STOCK                |               |             | **   | 22,531                  |
| CHINA BLUECHEMICAL LTD H COMMON STOCK HKD1.             |               |             | **   | 197,822                 |
| RMAC SECURITIES PLC RMACS 2006 NS3X A2A REGS            | 6/12/2044     | 0.71%       | **   | 4,855,176               |
| WM COVERED BOND PROGRAM COVERED REGS 11/16 4            | 11/26/2016    | 4%          | **   | 502,015                 |
| BBA AVIATION PLC COMMON STOCK GBP.2976                  |               |             | **   | 473,201                 |
| HBOS PLC SUBORDINATED 09/16 VAR                         | 9/30/2016     | 0.93%       | **   | 2,581,017               |
| GAGFAH SA COMMON STOCK EUR1.25                          |               |             | **   | 494,729                 |
| MEXICAN UDIBONOS BONDS 12/25 4.5                        | 12/4/2025     | 4.5%        | **   | 125,906                 |
| MEXICAN UDIBONOS BONDS 11/35 4.5                        | 11/22/2035    | 4.5%        | **   | 176,562                 |
| IND + COMM BK OF CHINA H COMMON STOCK CNY1.0            |               |             | **   | 759,790                 |
| TATNEFT SPONSORED ADR ADR                               |               |             | **   | 225,792                 |
| GENERALITAT DE VALENCIA SR UNSECURED 11/16 4            | 11/2/2016     | 4%          | **   | 2,159,985               |
| DEPFA ACS BANK COVERED 11/16 3.875                      | 11/14/2016    | 3.88%       | **   | 1,934,620               |
| NATIXIS COMMON STOCK EUR1.6                             |               |             | **   | 899,158                 |
| KINGBOARD LAMINATES HOLDINGS COMMON STOCK HKD.1         |               |             | **   | 151,209                 |
| ZHUZHOU CSR TIMES ELECTRIC H COMMON STOCK CNY1.         |               |             | **   | 726,158                 |
| SCOR SE COMMON STOCK EUR7.876972                        |               |             | **   | 224,325                 |
| METAIR INVESTMENTS LTD COMMON STOCK NPV                 |               |             | **   | 441,880                 |
| ATLAS COPCO AB B SHS COMMON STOCK SEK.64                |               |             | **   | 89,232                  |
| TAV HAVALIMANLARI HOLDING AS COMMON STOCK TRY1.         |               |             | **   | 401,118                 |
| BR MALLS PARTICIPACOES SA COMMON STOCK NPV              |               |             | **   | 53,774                  |
| SILENUS (EUROP LOAN COND N25)P EURO 25X A REGS5/15/2019 | 5/15/2019     | 0.23%       | **   | 25,481                  |
| FUKUOKA FINANCIAL GROUP INC COMMON STOCK                |               |             | **   | 130,322                 |
| RAUBEX GROUP LTD COMMON STOCK ZAR.01                    |               |             | **   | 294,849                 |
| JBS SA COMMON STOCK NPV                                 |               |             | **   | 456,730                 |
| COUNTRY GARDEN HOLDINGS CO COMMON STOCK HKD.1           |               |             | **   | 28,503                  |
| CITIC TELECOM INTERNATIONAL COMMON STOCK NPV            |               |             | **   | 371,872                 |
| AKASTOR ASA COMMON STOCK NOK.592                        |               |             | **   | 93,631                  |
| REXEL SA COMMON STOCK EUR5.                             |               |             | **   | 274,929                 |

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|---|-------|-----------|------|-----------|
| NUFLARE TECHNOLOGY INC COMMON STOCK                     |       |           | **   | 129,171   |
| BA COVERED BOND ISSUER COVERED REGS 08/17 4.25 8/3/2017 | 4.25% |           | **   | 1,580,838 |
| GENTING MALAYSIA BHD COMMON STOCK MYR.1                 |       |           | **   | 27,820    |
| MEDA AB A SHS COMMON STOCK NPV                          |       |           | **   | 398,077   |
| CHINA CITIC BANK CORP LTD H COMMON STOCK<br>CNY1.0      |       |           | **   | 397,191   |
| BANKIA SA COVERED 04/22 4.5                             |       | 4/26/2022 | 4.5% | **        |
| AALBERTS INDUSTRIES NV COMMON STOCK EUR.25              |       |           | **   | 534,394   |
| BELLE INTERNATIONAL HOLDINGS COMMON STOCK<br>HKD.01     |       |           | **   | 357,167   |
| SAMSUNG CARD CO COMMON STOCK KRW5000.                   |       |           | **   | 88,911    |
| SMITHS GROUP PLC COMMON STOCK GBP.375                   |       |           | **   | 2,985,381 |
| BANCO DE SABADELL SA COMMON STOCK EUR.125               |       |           | **   | 89,314    |

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| Security Name   | Maturity Date | Coupon Rate | Cost | Fair Value (In Dollars) |
|---|---------------|-------------|------|-------------------------|
| BOSKALIS WESTMINSTER COMMON STOCK EUR.8                 |               |             | **   | 699,889                 |
| BANK OF AMERICA CORP SUBORDINATED 05/17 VAR             | 5/23/2017     | 0.8%        | **   | 3,120,961               |
| BUNDESREPUB. DEUTSCHLAND BONDS 07/17 4.25               | 7/4/2017      | 4.25%       | **   | 335,241                 |
| ANGLO AMERICAN PLC COMMON STOCK USD.54945               |               |             | **   | 657,423                 |
| IOI CORP BHD COMMON STOCK MYR.1                         |               |             | **   | 159,794                 |
| SLC AGRICOLA SA COMMON STOCK NPV                        |               |             | **   | 154,356                 |
| DANONE COMMON STOCK EUR.25                              |               |             | **   | 6,231,944               |
| SUNNY OPTICAL TECH COMMON STOCK HKD.1                   |               |             | **   | 7,872,872               |
| ACTELION LTD REG COMMON STOCK CHF.5                     |               |             | **   | 2,458,240               |
| 3I GROUP PLC COMMON STOCK GBP.738636                    |               |             | **   | 1,071,023               |
| AIR LIQUIDE SA COMMON STOCK EUR5.5                      |               |             | **   | 6,289,764               |
| UNIBAIL RODAMCO SE REIT EUR5.                           |               |             | **   | 572,812                 |
| ALMIRALL SA COMMON STOCK EUR.12                         |               |             | **   | 1,577,167               |
| TEGMA GESTAO LOGISTICA COMMON STOCK NPV                 |               |             | **   | 169,768                 |
| PITCH1 COVERED 07/22 5.125                              | 7/20/2022     | 5.13%       | **   | 6,356,585               |
| ESTACIO PARTICIPACOES SA COMMON STOCK NPV               |               |             | **   | 275,997                 |
| RECKITT BENCKISER GROUP PLC COMMON STOCK GBP.1          |               |             | **   | 6,784,420               |
| SINO OCEAN LAND HOLDINGS COMMON STOCK NPV               |               |             | **   | 30,631                  |
| DAH CHONG HONG COMMON STOCK NPV                         |               |             | **   | 186,946                 |
| IBERDROLA SA COMMON STOCK EUR.75                        |               |             | **   | 2,343,784               |
| ROSNEFT FINANCE SA COMPANY GUAR REGS 03/18 7.875        | 3/13/2018     | 7.88%       | **   | 2,212,229               |
| BUREAU VERITAS SA COMMON STOCK EUR.12                   |               |             | **   | 1,225,161               |
| ABLYNX NV COMMON STOCK                                  |               |             | **   | 305,194                 |
| BRASIL BROKERS PARTICIPACOES COMMON STOCK NPV           |               |             | **   | 95,368                  |
| BLUE LABEL TELECOMS LTD COMMON STOCK ZAR.00000001       |               |             | **   | 81,316                  |
| MACQUARIE GROUP LTD COMMON STOCK NPV                    |               |             | **   | 586,301                 |
| G8 EDUCATION LTD COMMON STOCK                           |               |             | **   | 295,183                 |
| RIGHTMOVE PLC COMMON STOCK GBP.01                       |               |             | **   | 420,623                 |
| BYD ELECTRONIC INTL CO LTD COMMON STOCK NPV             |               |             | **   | 385,918                 |
| INDO TAMBANGRAYA MEGAH TBK P COMMON STOCK IDR500.       |               |             | **   | 27,311                  |
| KEPCO PLANT SERVICE + ENGINE COMMON STOCK KRW200.       |               |             | **   | 497,278                 |
| SJM HOLDINGS LTD COMMON STOCK NPV                       |               |             | **   | 126,888                 |
| CHINA RAILWAY CONSTRUCTION H COMMON STOCK CNY1.0        |               |             | **   | 84,724                  |
| EVERGRANDE REAL ESTATE GROUP COMMON STOCK USD.01        |               |             | **   | 41,432                  |
| SHIRE PLC COMMON STOCK GBP.05                           |               |             | **   | 237,487                 |
| BUONI POLIENNALI DEL TES SR UNSECURED 144A REGS 08/23 4 | 8/1/2023      | 4.75%       | **   | 1,804,185               |
| GENERALITAT DE CATALUNYA SR UNSECURED 06/18 4.75        | 6/4/2018      | 4.75%       | **   | 356,278                 |



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|---|----|-----------|
| ARYZTA AG COMMON STOCK CHF.02                               | ** | 654,538   |
| BOLSA MEXICANA DE VALORES SA COMMON STOCK<br>NPV            | ** | 605,470   |
| ADARO ENERGY TBK PT COMMON STOCK IDR100.                    | ** | 131,971   |
| REGUS PLC COMMON STOCK GBP.01                               | ** | 997,264   |
| RAMI LEVY CHAIN STORES HASHI COMMON STOCK<br>ILS.01         | ** | 296,034   |
| KOREA TREASURY BOND SR UNSECURED 09/18 5.75 9/10/2018 5.75% | ** | 1,129,603 |
| ATRIUM EUROPEAN REAL ESTATE COMMON STOCK<br>NPV             | ** | 320,568   |
| KB FINANCIAL GROUP INC COMMON STOCK<br>KRW5000.             | ** | 51,669    |
| AYT CEDULAS CAJAS GLOBAL COVERED 02/18 VAR 2/22/2018 0.19%  | ** | 827,818   |
| KOZA ALTIN ISLETMELERI AS COMMON STOCK<br>TRY1.0            | ** | 80,077    |
| AMADEUS IT HOLDING SA A SHS COMMON STOCK<br>EUR.01          | ** | 2,252,902 |

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|---|---------------|-------------|------|-------------------------|
| BBMG CORP H COMMON STOCK CNY1.0                   |               |             | **   | 431,910                 |
| OHL MEXICO SAB DE CV COMMON STOCK NPV             |               |             | **   | 86,382                  |
| MULTIPLUS SA COMMON STOCK NPV                     |               |             | **   | 197,427                 |
| BANQUE PSA FINANCE SR UNSECURED REGS 01/15 3.875  | 1/14/2015     | 3.88%       | **   | 2,421,611               |
| CALBEE INC COMMON STOCK                           |               |             | **   | 233,308                 |
| BANQUE PSA FINANCE SR UNSECURED REGS 02/16 4.25   | 2/25/2016     | 4.25%       | **   | 2,506,926               |
| AUSTRALIAN GOVERNMENT SR UNSECURED 04/23 5.5      | 4/21/2023     | 5.5%        | **   | 891,802                 |
| HERMES MICROVISION INC COMMON STOCK TWD10.        |               |             | **   | 3,645,339               |
| DOLPHIN ENERGY LTD SR SECURED REGS 06/19 5.888    | 6/15/2019     | 5.89%       | **   | 87,096                  |
| SPAREBANK 1 SR BANK ASA COMMON STOCK NOK25.0      |               |             | **   | 376,373                 |
| PREMIER OIL PLC COMMON STOCK GBP.125              |               |             | **   | 175,977                 |
| PANDORA A/S COMMON STOCK DKK1.                    |               |             | **   | 1,993,897               |
| AUSTRALIAN GOVERNMENT SR UNSECURED 06/16 4.75     | 6/15/2016     | 4.75%       | **   | 25,413                  |
| LBG CAPITAL NO.2 PLC COMPANY GUAR REGS 12/19 15   | 12/21/2019    | 15%         | **   | 213,929                 |
| LIFE HEALTHCARE GROUP HOLDIN COMMON STOCK         |               |             | **   | 143,082                 |
| LBG CAPITAL NO.2 PLC COMPANY GUAR REGS 12/19 15   | 12/21/2019    | 15%         | **   | 178,906                 |
| QUALICORP SA COMMON STOCK NPV                     |               |             | **   | 115,040                 |
| TOWER BERSAMA INFRASTRUCTURE COMMON STOCK IDR100. |               |             | **   | 768,716                 |
| WEST CHINA CEMENT LTD COMMON STOCK GBP.002        |               |             | **   | 324,200                 |
| JULIUS BAER GROUP LTD COMMON STOCK CHF.02         |               |             | **   | 3,115,670               |
| AUSTRALIAN INDEX LINKED SR UNSECURED REGS 09/25 3 | 9/20/2025     | 3%          | **   | 2,112,914               |
| AIA GROUP LTD COMMON STOCK NPV                    |               |             | **   | 6,529,694               |
| REPUBLIKA SLOVENIJA SR UNSECURED REGS 03/26 5.125 | 3/30/2026     | 5.13%       | **   | 460,230                 |
| SIHUAN PHARMACEUTICAL HLDGS COMMON STOCK HKD.01   |               |             | **   | 55,196                  |
| BARCLAYS BANK PLC SUBORDINATED REGS 05/21 10      | 5/21/2021     | 10%         | **   | 3,509,324               |
| INTL CONSOLIDATED AIRLINE DI COMMON STOCK EUR.5   |               |             | **   | 265,176                 |
| PGE SA COMMON STOCK PLN10.                        |               |             | **   | 666,755                 |
| MALAYSIA GOVERNMENT SR UNSECURED 11/19 4.378      | 11/29/2019    | 4.38%       | **   | 321,121                 |
| DELTA LLOYD NV COMMON STOCK EUR.2                 |               |             | **   | 868,462                 |
| GENERALITAT DE CATALUNYA SR UNSECURED 03/16 2.75  | 3/24/2016     | 2.75%       | **   | 202,977                 |
| EMLAK KONUT GAYRIMENKUL YATI REIT TRY.01          |               |             | **   | 38,064                  |
| PETRONAS CHEMICALS GROUP BHD COMMON STOCK MYR.1   |               |             | **   | 181,277                 |
| INDORAMA VENTURES PCL NVDR NVDR THB1.0            |               |             | **   | 61,889                  |
|   |               |             | **   | 79,398                  |

|   |    |           |       |    |           |
|---|----|-----------|-------|----|-----------|
| MILLS ESTRUTURAS E SERVICOS COMMON STOCK<br>NPV       |    |           |       |    |           |
| OTSUKA HOLDINGS CO LTD COMMON STOCK                   | ** |           |       |    | 1,031,748 |
| WOOD GROUP (JOHN) PLC COMMON STOCK<br>GBP.042857      | ** |           |       |    | 700,360   |
| T4F ENTRETENIMENTO SA COMMON STOCK NPV                | ** |           |       |    | 205,926   |
| TAURON POLSKA ENERGIA SA COMMON STOCK<br>PLN5.        | ** |           |       |    | 41,992    |
| SBERBANK SPONSORED ADR ADR                            | ** |           |       |    | 6,059     |
| CIA BRASILEIRA DE DIS PREF PREFERENCE                 | ** |           |       |    | 170,679   |
| SEGRO PLC REIT GBP.1                                  | ** |           |       |    | 959,045   |
| DEUTSCHLAND I/L BOND BONDS 04/20 1.75                 |    | 4/15/2020 | 1.75% | ** | 44,386    |
| MEIJI HOLDINGS CO LTD COMMON STOCK                    | ** |           |       |    | 247,942   |
| AGRICULTURAL BANK OF CHINA H COMMON STOCK<br>CNY1.0   | ** |           |       |    | 168,328   |
| TREASURY WINE ESTATES LTD COMMON STOCK                | ** |           |       |    | 214,632   |
| INCHCAPE PLC COMMON STOCK GBP.1                       | ** |           |       |    | 360,955   |
| HANWHA LIFE INSURANCE CO LTD COMMON STOCK<br>KRW5000. | ** |           |       |    | 125,442   |
| FRIENDS LIFE GROUP LTD COMMON STOCK                   | ** |           |       |    | 496,054   |

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| Security Name                                      | Maturity Date | Coupon Rate | Cost | Fair Value (In Dollars) |
|--|---------------|-------------|------|-------------------------|
| NOVO BANCO SA SR UNSECURED 01/15 3.875             | 1/21/2015     | 3.88%       | **   | 241,042                 |
| ENQUEST PLC COMMON STOCK GBP.05                    |               |             | **   | 84,967                  |
| FAR EAST HORIZON LTD COMMON STOCK NPV              |               |             | **   | 51,297                  |
| ROLLS ROYCE HOLDINGS PLC COMMON STOCK GBP.2        |               |             | **   | 2,398,430               |
| SHENG SIONG GROUP LTD COMMON STOCK NPV             |               |             | **   | 53,113                  |
| FIBRA UNO ADMINISTRACION SA REIT NPV               |               |             | **   | 189,172                 |
| BEIJING JINGNENG CLEAN ENE H COMMON STOCK CNY1.    |               |             | **   | 367,643                 |
| JOHNSON MATTHEY PLC COMMON STOCK GBP1.047619       |               |             | **   | 305,783                 |
| NMC HEALTH PLC COMMON STOCK GBP.1                  |               |             | **   | 1,594,501               |
| EASYJET PLC COMMON STOCK GBP.2728571               |               |             | **   | 1,366,380               |
| PLAYTECH PLC COMMON STOCK NPV                      |               |             | **   | 328,646                 |
| TELEFONICA DEUTSCHLAND HOLDI COMMON STOCK          |               |             | **   | 167,013                 |
| BARCLAYS AFRICA GROUP LTD COMMON STOCK ZAR2.0      |               |             | **   | 55,802                  |
| UK TSY 3 1/4 2044 UNSECURED REGS 01/44 3.25        | 1/22/2044     | 3.25%       | **   | 6,116,092               |
| AAC TECHNOLOGIES HOLDINGS IN COMMON STOCK USD.01   |               |             | **   | 4,990,116               |
| TSY 0 1/8 2024 I/L GILT BONDS REGS 03/24 0.125     | 3/22/2024     | 0.13%       | **   | 6,378,702               |
| DIRECT LINE INSURANCE GROUP COMMON STOCK GBP.1     |               |             | **   | 524,716                 |
| UNIPOLSAI SPA COMMON STOCK NPV                     |               |             | **   | 159,578                 |
| JAPAN AIRLINES CO LTD COMMON STOCK                 |               |             | **   | 822,720                 |
| AL NOOR HOSPITALS GROUP COMMON STOCK               |               |             | **   | 1,721,193               |
| GRAND CITY PROPERTIES COMMON STOCK EUR.1           |               |             | **   | 497,749                 |
| WPP PLC COMMON STOCK GBP.1                         |               |             | **   | 8,120,219               |
| REPUBLIKA SLOVENIJA SR UNSECURED REGS 01/20 4.125  | 1/26/2020     | 4.13%       | **   | 684,816                 |
| EFSF GOVT GUARANT REGS 01/20 1.5                   | 1/22/2020     | 1.5%        | **   | 2,058,270               |
| OSRAM LICHT AG COMMON STOCK                        |               |             | **   | 1,027,025               |
| CHINA GALAXY SECURITIES CO H COMMON STOCK CNY1.    |               |             | **   | 459,692                 |
| LT GROUP INC COMMON STOCK PHP1.0                   |               |             | **   | 352,673                 |
| FEDERATION CENTRES REIT                            |               |             | **   | 41,719                  |
| NIPPON PROLOGIS REIT INC REIT                      |               |             | **   | 32,604                  |
| BONOS Y OBLIG DEL ESTADO BONDS 144A REGS 01/23 5.4 | 1/31/2023     | 5.4%        | **   | 1,265,974               |
| VIMPELCOM HLDGS COMPANY GUAR REGS 02/23 5.95       | 2/13/2023     | 5.95%       | **   | 303,800                 |
| BB SEGURIDADE PARTICIPACOES COMMON STOCK           |               |             | **   | 141,551                 |
| REPUBLIC OF SLOVENIA SR UNSECURED REGS 05/18 4.75  | 5/10/2018     | 4.75%       | **   | 214,000                 |
| PROSIEBEN SAT.1 MEDIA AG REG COMMON STOCK NPV      |               |             | **   | 3,314,576               |
| TELEKOMUNIKASI INDONESIA PER COMMON STOCK IDR50.   |               |             | **   | 403,274                 |
| ROYAL MAIL PLC COMMON STOCK GBP.01                 |               |             | **   | 530,090                 |

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|   |            |       |    |           |
|---|------------|-------|----|-----------|
| BANCA CARIGE SPA COVERED REGS 10/18 3.875             | 10/24/2018 | 3.88% | ** | 2,126,575 |
| PW MEDTECH GROUP LTD COMMON STOCK USD.0001            |            |       | ** | 170,930   |
| PHOENIX HEALTHCARE GROUP CO COMMON STOCK<br>HKD.00025 |            |       | ** | 1,686,439 |
| IMI PLC COMMON STOCK GBP.2857                         |            |       | ** | 685,564   |
| ENERGA SA COMMON STOCK PLN10.92                       |            |       | ** | 43,609    |
| COMPARTAMOS SAB DE CV COMMON STOCK                    |            |       | ** | 231,934   |
| MELROSE INDUSTRIES PLC COMMON STOCK<br>GBP.001182     |            |       | ** | 573,820   |
| NOTA DO TESOURO NACIONAL NOTES 01/25 10               | 1/1/2025   | 10%   | ** | 5,336,383 |
| BONOS Y OBLIG DEL ESTADO BONDS 144A REGS 04/24<br>3.8 | 4/30/2024  | 3.8%  | ** | 723,834   |
| JAPAN DISPLAY INC COMMON STOCK                        |            |       | ** | 169,423   |
| BANCO POPOLARE SC SR UNSECURED REGS 03/19 3.5         | 3/14/2019  | 3.5%  | ** | 3,847,764 |
| COMPASS GROUP PLC COMMON STOCK GBP.10625              |            |       | ** | 9,346,845 |

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| Security Name   | Maturity Date | Coupon Rate | Cost | Fair Value (In Dollars) |
|---|---------------|-------------|------|-------------------------|
| SCENTRE GROUP REIT NPV                                  |               |             | **   | 214,903                 |
| INFORMA PLC COMMON STOCK GBP.001                        |               |             | **   | 548,670                 |
| UBS AG SUBORDINATED REGS 05/24 5.125                    | 5/15/2024     | 5.13%       | **   | 803,192                 |
| TENCENT HOLDINGS LTD COMMON STOCK HKD.00002             |               |             | **   | 7,027,215               |
| REDEFINE PROPERTIES LTD REIT NPV                        |               |             | **   | 37,530                  |
| CHINA VANKE CO LTD H COMMON STOCK                       |               |             | **   | 55,865                  |
| BRUNEL INTERNATIONAL COMMON STOCK EUR.03                |               |             | **   | 230,394                 |
| SPIRE HEALTHCARE GROUP PLC COMMON STOCK GBP.01          |               |             | **   | 1,733,503               |
| GLOBAL BRANDS GROUP HOLDING COMMON STOCK HKD.0125       |               |             | **   | 1,401,054               |
| INDIVIOR PLC COMMON STOCK USD2.0                        |               |             | **   | 194,547                 |
| NOVION PROPERTY GROUP REIT NPV                          |               |             | **   | 46,613                  |
| WOORI BANK COMMON STOCK KRW5000.0                       |               |             | **   | 159,842                 |
| TUI AG NEW COMMON STOCK                                 |               |             | **   | 63,677                  |
| CREDIT AGRICOLE SA SUBORDINATED REGS 09/33 VAR          | 9/19/2033     | 8.13%       | **   | 223,135                 |
| ACTAVIS PLC COMMON STOCK USD.0033                       |               |             | **   | 31,796,828              |
| ALKERMES PLC COMMON STOCK USD.01                        |               |             | **   | 9,023,569               |
| AMDOCS LTD COMMON STOCK GBP.0001                        |               |             | **   | 2,006,165               |
| AON PLC COMMON STOCK USD.01                             |               |             | **   | 6,306,100               |
| ANGLO AMERICAN CAPITAL COMPANY GUAR REGS 04/21 4.125    | 4/15/2021     | 4.13%       | **   | 5,016,800               |
| ARCH CAPITAL GROUP LTD COMMON STOCK USD.01              |               |             | **   | 3,630,513               |
| ASPEN INSURANCE HOLDINGS LTD COMMON STOCK USD.001514456 |               |             | **   | 287,131                 |
| ASSURED GUARANTY LTD COMMON STOCK USD.01                |               |             | **   | 439,543                 |
| AXIS CAPITAL HOLDINGS LTD COMMON STOCK USD.0125         |               |             | **   | 523,673                 |
| ENERGY XXI LTD COMMON STOCK USD.005                     |               |             | **   | 20,382                  |
| ACCENTURE PLC CL A COMMON STOCK USD.0000225             |               |             | **   | 23,784,771              |
| BELMOND LTD CLASS A COMMON STOCK USD.01                 |               |             | **   | 114,113                 |
| BUNGE LTD COMMON STOCK USD.01                           |               |             | **   | 1,663,653               |
| CENTRAL EUROPEAN MEDIA ENT A COMMON STOCK USD.08        |               |             | **   | 39,483                  |
| CONSOLIDATED WATER CO ORD SH COMMON STOCK USD.6         |               |             | **   | 15,326                  |
| CREDICORP LTD COMMON STOCK USD5.                        |               |             | **   | 160,180                 |
| COVIDIEN PLC COMMON STOCK USD.2                         |               |             | **   | 30,019,180              |
| CSN ISLANDS XI CORP COMPANY GUAR REGS 09/19 6.875       | 9/21/2019     | 6.88%       | **   | 37,100                  |
| DELPHI AUTOMOTIVE PLC COMMON STOCK USD.01               |               |             | **   | 7,639,454               |
| EATON CORP PLC COMMON STOCK USD.01                      |               |             | **   | 4,617,746               |
| ENDURANCE SPECIALTY HOLD W/I COMMON STOCK USD1.0        |               |             | **   | 269,878                 |
| ENSTAR GROUP LTD COMMON STOCK USD1.                     |               |             | **   | 250,740                 |
| ESSENT GROUP LTD COMMON STOCK USD.015                   |               |             | **   | 2,094,748               |

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|  |    |           |
|--|----|-----------|
| EVEREST RE GROUP LTD COMMON STOCK USD.01           | ** | 768,053   |
| FABRINET COMMON STOCK USD.01                       | ** | 58,187    |
| FLEETMATICS GROUP PLC COMMON STOCK EUR.015         | ** | 5,780,363 |
| FRESH DEL MONTE PRODUCE W/D COMMON STOCK<br>USD.01 | ** | 189,121   |
| FREESCALE SEMICONDUCTOR LTD COMMON STOCK<br>USD.01 | ** | 8,735,509 |
| GASLOG LTD COMMON STOCK USD.01                     | ** | 552,874   |
| GENPACT LTD W/D COMMON STOCK USD.01                | ** | 9,412,189 |
| GLOBAL INDEMNITY PLC COMMON STOCK USD.0001         | ** | 37,789    |
| GREENLIGHT CAPITAL RE LTD A COMMON STOCK<br>USD.01 | ** | 100,399   |
| HELEN OF TROY LTD COMMON STOCK USD.1               | ** | 34,287    |

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| Security Name   | Maturity Date | Coupon Rate | Cost | Fair Value (In Dollars) |
|---|---------------|-------------|------|-------------------------|
| ICON PLC COMMON STOCK EUR.06                            |               |             | **   | 3,520,350               |
| IMPERIAL TOBACCO FINANCE COMPANY GUAR REGS<br>02/23 3.5 | 2/11/2023     | 3.5%        | **   | 9,137,613               |
| KNIGHTSBRIDGE SHIPPING LTD COMMON STOCK<br>USD.01       |               |             | **   | 24,145                  |
| KOFAX LTD COMMON STOCK USD.001                          |               |             | **   | 55,481                  |
| KOSMOS ENERGY LTD COMMON STOCK USD.01                   |               |             | **   | 250,937                 |
| LAZARD LTD CL A LTD PART USD.01                         |               |             | **   | 178,757                 |
| MAIDEN HOLDINGS LTD COMMON STOCK USD.01                 |               |             | **   | 93,073                  |
| MARVELL TECHNOLOGY GROUP LTD COMMON<br>STOCK USD.002    |               |             | **   | 4,657,676               |
| MIZUHO FIN GRP CAYMAN 3 COMPANY GUAR REGS<br>03/24 4.6  | 3/27/2024     | 4.6%        | **   | 5,180,860               |
| ALPHA + OMEGA SEMICONDUCTOR COMMON STOCK                |               |             | **   | 23,585                  |
| NABORS INDUSTRIES LTD COMMON STOCK USD.001              |               |             | **   | 252,786                 |
| NOBLE CORP PLC COMMON STOCK USD.01                      |               |             | **   | 387,241                 |
| NORDIC AMERICAN TANKERS LTD COMMON STOCK<br>USD.01      |               |             | **   | 91,859                  |
| NORWEGIAN CRUISE LINE HOLDIN COMMON STOCK<br>USD.001    |               |             | **   | 422,570                 |
| ODBRCHT OFFSHRE DRLL FIN SR SECURED REGS<br>10/22 6.75  | 10/1/2022     | 6.75%       | **   | 517,433                 |
| ODBRCHT OFFSHRE DRLL FIN SR SECURED REGS<br>10/23 6.625 | 10/1/2023     | 6.63%       | **   | 516,809                 |
| ONEBEACON INSURANCE GROUP A COMMON STOCK<br>USD.01      |               |             | **   | 36,531                  |
| PARTNERRE LTD COMMON STOCK USD1.                        |               |             | **   | 561,520                 |
| RENAISSANCERE HOLDINGS LTD COMMON STOCK<br>USD1.        |               |             | **   | 1,759,682               |
| ROWAN COMPANIES PLC A COMMON STOCK USD.125              |               |             | **   | 2,935,335               |
| SEAGATE TECHNOLOGY COMMON STOCK USD.00001               |               |             | **   | 14,378,298              |
| PENTAIR PLC COMMON STOCK USD.01                         |               |             | **   | 4,456,496               |
| SHIP FINANCE INTL LTD COMMON STOCK USD1.                |               |             | **   | 131,697                 |
| TEXTAINER GROUP HOLDINGS LTD COMMON STOCK<br>USD.01     |               |             | **   | 186,426                 |
| TYCO INTERNATIONAL PLC COMMON STOCK CHF.5               |               |             | **   | 6,320,138               |
| VALIDUS HOLDINGS LTD COMMON STOCK USD.175               |               |             | **   | 379,110                 |
| VIRGIN MEDIA INVT HLDGS LTD B FACILITY                  | 6/7/2020      | 1%          | **   | 490,305                 |
| WHITE MOUNTAINS INSURANCE GP COMMON STOCK<br>USD1.      |               |             | **   | 387,518                 |
| PERRIGO CO PLC COMMON STOCK NPV                         |               |             | **   | 17,926,573              |
| ACE LTD COMMON STOCK CHF24.77                           |               |             | **   | 16,658,519              |
| ALLIED WORLD ASSURANCE CO COMMON STOCK<br>USD12.98      |               |             | **   | 365,359                 |
| PACIFIC DRILLING SA COMMON STOCK                        |               |             | **   | 54,218                  |
| CAESARSTONE SDOT YAM LTD COMMON STOCK                   |               |             | **   | 949,822                 |
|   |               |             | **   | 12,060,888              |



|   |    |            |
|---|----|------------|
| CHECK POINT SOFTWARE TECH COMMON STOCK<br>USD.01    |    |            |
| CYBERARK SOFTWARE LTD/ISRAEL COMMON STOCK<br>ILS.01 | ** | 1,292,392  |
| MELLANOX TECHNOLOGIES LTD COMMON STOCK<br>ILS.0175  | ** | 823,706    |
| STRATASYS LTD COMMON STOCK ILS.01                   | ** | 199,796    |
| AERCAP HOLDINGS NV COMMON STOCK EUR.01              | ** | 2,523,300  |
| ASML HOLDING NV NY REG SHS NY REG SHRS EUR.09       | ** | 16,515,243 |
| CNH INDUSTRIAL NV COMMON STOCK EUR.01               | ** | 1,069,764  |
| FRANK S INTERNATIONAL NV COMMON STOCK<br>EUR.01     | ** | 508,878    |
| MOBILEYE NV COMMON STOCK                            | ** | 224,824    |
| NXP SEMICONDUCTORS NV COMMON STOCK                  | ** | 36,672,229 |
| ORTHOFIX INTERNATIONAL NV COMMON STOCK<br>USD.1     | ** | 52,365     |
| COPA HOLDINGS SA CLASS A COMMON STOCK NPV           | ** | 297,447    |
| STEINER LEISURE LTD COMMON STOCK USD.01             | ** | 66,311     |
| ULTRAPETROL (BAHAMAS) LTD COMMON STOCK<br>USD.01    | ** | 10,090     |
| TRONOX LTD CL A COMMON STOCK USD.01                 | ** | 151,757    |

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| Security Name  | Maturity Date | Coupon Rate | Cost | Fair Value (In Dollars) |
|--|---------------|-------------|------|-------------------------|
| REPUBLIC OF SOUTH AFRICA BONDS 12/26 10.5                                      | 12/21/2026    | 10.5%       | **   | 124,734                 |
| RUSSIAN FEDERATION SR UNSECURED REGS 03/30 VAR                                 | 3/31/2030     | 7.5%        | **   | 3,158,443               |
| AVAGO TECHNOLOGIES LTD COMMON STOCK  |               |             | **   | 30,562,139              |
| BALTIC TRADING LTD COMMON STOCK  |               |             | **   | 8,489                   |
| DHT HOLDINGS INC COMMON STOCK USD.01   |               |             | **   | 61,441                  |
| REPUBLIC OF INDONESIA SR UNSECURED REGS 03/20 5.875                            | 3/13/2020     | 5.88%       | **   | 614,663                 |
| PERTAMINA PERSERO PT SR UNSECURED REGS 05/22 4.875                             | 5/3/2022      | 4.88%       | **   | 900,000                 |
| SCORPIO TANKERS INC COMMON STOCK USD.01  |               |             | **   | 148,747                 |
| SUNEDISON SEMICONDUCTOR LTD COMMON STOCK                                       |               |             | **   | 1,039,920               |
| TEEKAY TANKERS LTD CLASS A COMMON STOCK USD.01                                 |               |             | **   | 36,822                  |
| TOTAL  |               |             |      | \$45,714,524,647        |
| *PARTICIPANT LOANS (Interest from 2.0% to 9.8% maturing through December 2034) |               |             |      | \$706,144,654           |

\*Party-in-interest

\*\*Cost information is not required for participant directed investment and therefore is not included.

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THE BOEING COMPANY  
VOLUNTARY INVESTMENT PLAN  
FORM 5500, SCHEDULE G, PART III - SCHEDULE OF NONEXEMPT TRANSACTIONS  
FOR THE YEAR ENDED DECEMBER 31, 2014

| Party Involved       | Relationship to Plan | Description of Transaction   | Cost of Asset | Current Value of Asset | Net Gain on Each Transaction |
|----------------------|----------------------|--|---------------|------------------------|------------------------------|
| Fidelity Investments | Service Provider     | Plan assets were inadvertently used to pay an overstated amount for investment advisory fees.        | \$173         | \$190                  | \$17                         |
| BlackRock            | Service Provider     | An investment advisory firm was in control of plan assets held outside of the Plan and Master Trust. | \$15,752      | \$16,650               | \$898                        |
| Voya                 | Service Provider     | Plan assets were inadvertently used to pay an overstated amount for investment advisory fees.        | \$150,949     | \$153,149              | \$2,200                      |