

BOEING CO

Form 11-K

June 23, 2017

Table of Contents

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, 2016

Commission File No. 1-442

THE BOEING COMPANY VOLUNTARY INVESTMENT PLAN

THE BOEING COMPANY

100 N. Riverside Plaza

Chicago, Illinois 60606-1596

Table of Contents

The Boeing Company

Voluntary Investment Plan

Employer ID No: 91-0425694

Plan Number: 002

Financial Statements as of December 31, 2016 and 2015, and for the Year Ended December 31, 2016, Supplemental Schedules as of and for the year ended December 31, 2016, and Report of Independent Registered Public Accounting Firm

---

Table of Contents

THE BOEING COMPANY VOLUNTARY INVESTMENT PLAN  
TABLE OF CONTENTS

	Page
<u>REPORT OF INDEPENDENT REGISTERED PUBLIC ACCOUNTING FIRM</u>	<u>1</u>
FINANCIAL STATEMENTS:	
Statements of Net Assets Available for Benefits as of December 31, 2016 and 2015	2
Statement of Changes in Net Assets Available for Benefits for the Year Ended December 31, 2016	3
Notes to Financial Statements as of December 31, 2016 and 2015 and for the Year Ended December 31, 2016	4
SUPPLEMENTAL SCHEDULES:	
Form 5500, Schedule H, Line 4(i) - Schedule of Assets (Held at End of Year) as of December 31, 2016	20
Form 5500, Schedule G, Part III - Schedule of Nonexempt Transactions for the Year Ended December 31, 2016	<u>188</u>

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.

---

Table of Contents

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, 2016 and 2015, and the related statement of changes in net assets available for benefits for the year ended December 31, 2016. 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, 2016 and 2015, and the changes in net assets available for benefits for the year ended December 31, 2016, 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  
Chicago, Illinois  
June 23, 2017

Table of Contents

THE BOEING COMPANY VOLUNTARY INVESTMENT PLAN  
STATEMENTS OF NET ASSETS AVAILABLE FOR BENEFITS  
AS OF DECEMBER 31, 2016 AND 2015

(Dollars in millions)                    2016      2015

ASSETS:

Investments — interest in Master Trust      \$49,689    \$46,437

Receivables:

Notes receivable from participants      713      706

NET ASSETS AVAILABLE FOR BENEFITS    \$50,402    \$47,143

See notes to financial statements.

Table of Contents

THE BOEING COMPANY VOLUNTARY INVESTMENT PLAN  
STATEMENT OF CHANGES IN NET ASSETS AVAILABLE FOR BENEFITS  
FOR THE YEAR ENDED DECEMBER 31, 2016

(Dollars in millions)

ADDITIONS:

Net Master Trust activity	\$3,339
Interest income from notes receivable from participants	23
Contributions:	
Employer	1,372
Participant	1,684
Total contributions	3,056
Total additions	6,418
DEDUCTIONS — Benefits paid	3,161
NET ADDITIONS BEFORE ASSET TRANSFER	3,257

ASSETS TRANSFERRED FROM ANOTHER PLAN 2

NET ASSETS AVAILABLE FOR BENEFITS:

Beginning of year	47,143
End of year	\$50,402

See notes to financial statements.

Table of Contents

THE BOEING COMPANY VOLUNTARY INVESTMENT PLAN

NOTES TO FINANCIAL STATEMENTS

AS OF DECEMBER 31, 2016 AND 2015, AND FOR THE YEAR ENDED DECEMBER 31, 2016

(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 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 qualified default investment alternative (“QDIA”) until changed by the Members. The current QDIA for the Plan is the custom target date funds. 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 oversees 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 on a pretax, after-tax, Roth, or a combination of those bases, 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, employer-matching contributions, Company contributions, and 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 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”), as of December

Table of Contents

31, 2016 and 2015. Members may elect that dividends received with respect to their investments in the Boeing Stock Fund be distributed to them in cash or reinvested in the Boeing Stock Fund (a dividend payout program). Investment funds are valued daily and Members may elect to change their investment allocations on a daily basis.

Vesting — Member contributions, 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 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 accounts are subject to restrictions for certain accounts and 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 eligible Members have used all of their regular sick leave benefits, the eligible Members may elect to withdraw, subject to Plan requirements, all or a portion of their salary continuation balance, if applicable.

Notes Receivable from Participants — Members may borrow from their fund accounts a minimum of one thousand dollars up to a maximum equal to the lesser of fifty thousand dollars or 50% of their account balance (subject to restrictions for certain accounts 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 a maximum of 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 3.25% to 9.50% at December 31, 2016, with loans maturing at various dates through January 2037.

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 generally 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 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 to apply all or a part of his or her account toward the purchase of an annuity contract with payments for a specified number of years, from a provider made available by the Plan administrator in accordance with the procedures established by the Plan administrator. If a Member makes no election, annual distributions of the required minimum amount will generally begin after age 70 1/2, in accordance with applicable Plan provisions. Notwithstanding the foregoing, following a Member's termination of service, if his or her account balance is one thousand dollars or less, it will automatically be paid out to the Member in accordance with applicable Plan provisions.

Table of Contents

Assets Transferred from Another Plan — Effective April 1, 2016, the Narus, Inc. 401(k) Plan (“Narus Plan”) was merged into the Plan. All assets and liabilities of the Narus Plan were transferred to the Plan. The fair value of the assets transferred totaled \$2.

**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, except for fully benefit-responsive investment contracts (FBRICs) or synthetic GICs, which are reported at contract 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. Contract value is the amount Members would receive if they were to initiate permitted transactions under the terms of the Plan (see Note 3). 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 net asset value (NAV). The NAV is used as a practical expedient to estimate fair 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 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, including government and agency securities, corporate bonds, and mortgage and asset backed 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

Table of Contents

broker-dealer 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 NAV provided by the partnerships. There are no unfunded commitments and the Master Trust 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.

Short-term investments include certificates of deposits, commercial paper, treasury bills, and discounted notes with original maturities greater than three months, but less than one year. These investments are primarily valued using a market approach in the same manner as fixed-income securities referenced above.

Cash and cash equivalents include certificates of deposits, commercial paper, treasury bills, discounted notes with original maturities of three months or less, cash and cash collateral. Cash collateral is related to the collateral posted on derivatives. 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, Financial Services - Investment Companies, the synthetic GICs are included at contract value in participant-directed investments in the statements of net assets available for benefits. 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. Net appreciation of investments includes both realized and unrealized gains or losses and is calculated as the difference between the fair value of the investments 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 implemented 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:

Table of Contents

- Review and approve annually the valuation practices, including those used by third parties
  - 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 of 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 Plan's statement of changes in net assets available for benefits.
  - 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.
- 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 contributions made under the contract, plus earnings, less withdrawals made under the contract and administrative expenses.

Table of Contents

The synthetic GICs are included in the Master Trust's statements of net assets available for benefits, as discussed in Note 2, at contract value in participant-directed investments. 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.

**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 \$49,689 and \$46,437, respectively, representing 100% of the Master Trust's net assets at December 31, 2016 and 2015.

Although the Plan is the only participating plan in the Master Trust as of December 31, 2016, 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 as of December 31, 2016 and 2015, are as follows:

Table of Contents

	2016	2015
<b>ASSETS:</b>		
Investments — at fair value:		
Common/collective trusts	\$23,522	\$20,750
Common and preferred stock	5,310	5,598
Government and agency securities	487	491
Corporate bonds	381	466
Mortgage and asset-backed securities	167	200
Boeing common stock	5,575	6,028
Limited partnerships	—	1
Short-term investments	112	87
Other investments	18	6
Total investments — at fair value	35,572	33,627
Investments — at contract value:		
Synthetic GICs	14,239	12,903
Cash and cash equivalents	57	233
Receivables:		
Receivables for securities sold	392	322
Accrued investment income	73	66
Other	21	30
Total receivables	486	418
Total assets	50,354	47,181
<b>LIABILITIES:</b>		
Payables for securities purchased	559	644
Accrued investment and administration expenses	25	23
Other	81	77
Total liabilities	665	744
<b>NET ASSETS</b>	<b>\$49,689</b>	<b>\$46,437</b>

Changes in net assets for the Master Trust for the year ended December 31, 2016 are as follows:

Net appreciation of investments	\$2,774
Interest income	371
Dividend income	279
Investment income	650
Net investment income	3,424
Amounts received from participating plans	3,392
Deductions:	
Amounts paid to participating plans	3,481
Investment and administration expenses	85
Total deductions	3,566
Assets transferred from another plan	2
Increase in net assets	3,252
Beginning of year	46,437
End of year	\$49,689

Table of Contents

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

ASC 820, Fair Value Measurements and Disclosures, 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.

Table of Contents

The following tables set forth by level within the fair value hierarchy a summary of Master Trust investments by general types of assets and liabilities measured at fair value on a recurring basis as of December 31, 2016 and 2015. 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.

	Quoted Prices in Active Market for Identical Asset	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Not Leveled	Balance as of December 31, 2016
<b>Investments:</b>					
<b>Investments in the fair value hierarchy:</b>					
Common and preferred stock	\$ 5,150	\$ 160	\$ —	\$ —	\$ 5,310
Government and agency securities	—	487	—	—	487
Corporate bonds	—	381	—	—	381
Mortgage and asset-backed securities	—	135	32	—	167
Boeing common stock	5,575	—	—	—	5,575
Short-term investments	—	112	—	—	112
Other investments	3	15	—	—	18
Total investments in the fair value hierarchy	10,728	1,290	32	—	12,050
<b>Investments measured at net asset value:</b>					
Common/collective trusts	—	—	—	23,522	23,522
Limited partnerships	—	—	—	—	—
Total investments measured at net asset value	—	—	—	23,522	23,522
Total investments at fair value	10,728	1,290	32	23,522	35,572
<b>Receivables:</b>					
Forward contracts	—	14	—	—	14
Futures	1	—	—	—	1
Total receivables	1	14	—	—	15
Cash and cash equivalents	—	24	—	33	57
Total financial assets	\$ 10,729	\$ 1,328	\$ 32	\$ 23,555	\$ 35,644
<b>Investment liabilities:</b>					
Swaps	\$ —	\$ 16	\$ —	\$ —	\$ 16
Options	3	1	—	—	4
Futures	1	—	—	—	1
Forward contracts	—	15	—	—	15
Total investment liabilities	\$ 4	\$ 32	\$ —	\$ —	\$ 36

Table of Contents

	Quoted Prices in Active Market for Identical Asset	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Not Leveled	Balance as of December 31, 2015				
	(Level 1)								
<b>Investments:</b>									
<b>Investments in the fair value hierarchy:</b>									
Common and preferred stock	\$ 5,327	\$ 271	\$ —	\$ —	\$ 5,598				
Government and agency securities	—	491	—	—	491				
Corporate bonds	—	466	—	—	466				
Mortgage and asset-backed securities	—	154	46	—	200				
Boeing common stock	6,028	—	—	—	6,028				
Short-term investments	—	87	—	—	87				
Other investments	—	6	—	—	6				
Total investments in the fair value hierarchy	11,355	1,475	46	—	12,876				
<b>Investments measured at net asset value:</b>									
Common/collective trusts	—	—	—	20,750	20,750				
Limited partnerships	—	—	—	1	1				
Total investments measured at net asset value	—	—	—	20,751	20,751				
Total investments at fair value	11,355	1,475	46	20,751	33,627				
<b>Receivables:</b>									
Forward contracts	—	12	—	—	12				
Futures	1	—	—	—	1				
Total receivables	1	12	—	—	13				
Cash equivalents	—	4	—	229	233				
Total financial assets	\$ 11,356	\$ 1,491	\$ 46	\$ 20,980	\$ 33,873				
<b>Investment liabilities:</b>									
Swaps	\$ —	\$ 11	\$ —	\$ —	\$ 11				
Options	—	1	—	—	1				
Futures	3	—	—	—	3				
Forward contracts	—	5	—	—	5				
Total investment liabilities	\$ 3	\$ 17	\$ —	\$ —	\$ 20				

Total Master Trust investment assets at fair value classified within Level 3 were \$32 and \$46 as of December 31, 2016 and 2015, respectively, which consists of mortgage and asset-backed securities. Such amounts were 0.09% and 0.14% of “Total investments at fair value” in the Master Trust’s statements of net assets available for benefits as of December 31, 2016 and 2015, 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. The significance of transfers between levels is evaluated based upon the nature of the financial instrument and size of the transfer relative to net assets available for benefits. There were no significant transfers between levels for the years ended December 31, 2016 and 2015.

## 6. DERIVATIVE FINANCIAL INSTRUMENTS

ASC 815, Derivatives and Hedging, requires disclosures on 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

Edgar Filing: BOEING CO - Form 11-K

designated as hedging instruments under ASC 815. The Master Trust is exposed to the following financial instrument risk:

13

---

Table of Contents

**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.



Table of Contents

As of December 31, 2016 and 2015, 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:

	Interest rate	Credit Currency	Foreign Currency	Equity	Commodity	Future Settlement	Total
<b>December 31, 2016</b>							
<b>Assets:</b>							
Synthetic GICs - TBAs	\$ —	\$ —	\$ —	\$ —	\$ —	\$ 4	\$ 4
Other investments:							
Options	3	—	1	—	—	—	4
Swaps	9	1	1	3	—	—	14
Other receivables:							
Forward contracts	—	—	14	—	—	—	14
Futures	—	—	—	—	1	—	1
Total assets	\$ 12	\$ 1	\$ 16	\$ 3	\$ 1	\$ 4	\$ 37
<b>Liabilities:</b>							
Other liabilities:							
Forward contracts	\$ —	\$ —	\$ 15	\$ —	\$ —	\$ —	\$ 15
Futures	—	—	—	1	—	—	1
Options	3	—	1	—	—	—	4
Swaps	6	2	8	—	—	—	16
Payable for securities purchased:							
TBAs	—	—	—	—	—	8	8
Total liabilities	\$ 9	\$ 2	\$ 24	\$ 1	\$ —	\$ 8	\$ 44
<b>December 31, 2015</b>							
<b>Assets:</b>							
Synthetic GICs - TBAs	\$ —	\$ —	\$ —	\$ —	\$ —	\$ 1	\$ 1
Other investments:							
Options	—	—	1	—	—	—	1
Swaps	2	1	—	2	—	—	5
Other receivables:							
Forward contracts	—	—	12	—	—	—	12
Futures	—	—	—	—	1	—	1
Total assets	\$ 2	\$ 1	\$ 13	\$ 2	\$ 1	\$ 1	\$ 20
<b>Liabilities:</b>							
Other liabilities:							
Forward contracts	\$ —	\$ —	\$ 5	\$ —	\$ —	\$ —	\$ 5
Futures	—	—	—	2	1	—	3
Options	1	—	—	—	—	—	1
Swaps	7	4	—	—	—	—	11
Payable for securities purchased:							
TBAs	—	—	—	—	—	1	1
Total liabilities	\$ 8	\$ 4	\$ 5	\$ 2	\$ 1	\$ 1	\$ 21



Table of Contents

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, 2016, is reflected in the following table:

	Interest rate	Credit	Foreign Currency	Equity	Commodity	Future Settlement	Total
<b>Net gains (losses):</b>							
Forward contracts	\$ —	\$ —	\$ 7	\$ —	\$ —	\$ —	\$ 7
Futures	1	—	—	17	2	—	20
Options	—	—	2	—	—	—	2
Swaps	—	5	(6 )	19	—	—	18
TBAs	—	—	—	—	—	(1 )	(1 )
<b>Total net gains (losses)</b>	<b>\$ 1</b>	<b>\$ 5</b>	<b>\$ 3</b>	<b>\$ 36</b>	<b>\$ 2</b>	<b>\$ (1 )</b>	<b>\$ 46</b>

The following table summarizes the gross notional value of derivative contracts outstanding as of December 31, 2016 and 2015. 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 rate	Credit	Foreign Currency	Equity	Commodity	Future Settlement	Total
<b>December 31, 2016</b>							
Forward contracts	\$—	\$—	\$ 806	\$—	\$ —	\$ —	\$806
Futures	1,738	—	1	274	181	—	2,194
Options	685	—	31	—	—	—	716
Swaps	765	150	119	3	—	—	1,037
TBAs	—	—	—	—	—	1,980	1,980
<b>Total</b>	<b>\$3,188</b>	<b>\$150</b>	<b>\$ 957</b>	<b>\$ 277</b>	<b>\$ 181</b>	<b>\$ 1,980</b>	<b>\$6,733</b>
<b>December 31, 2015</b>							
Forward contracts	\$—	\$—	\$ 829	\$—	\$ —	\$ —	\$829
Futures	422	—	—	255	121	—	798
Options	217	—	37	—	—	—	254
Swaps	773	218	73	1	—	—	1,065
TBAs	—	—	—	—	—	1,150	1,150
<b>Total</b>	<b>\$1,412</b>	<b>\$218</b>	<b>\$ 939</b>	<b>\$ 256</b>	<b>\$ 121</b>	<b>\$ 1,150</b>	<b>\$4,096</b>

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:

- 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.

16

---

Table of Contents

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, 2016 and 2015, the Master Trust had an insignificant amount of contracts in a net liability position with contingent features with a total of \$3 and \$15, respectively, posted in collateral against those positions.

#### 7. PLAN AMENDMENTS

Effective January 1, 2016, the Plan added an enhanced defined contribution benefit contributed by the Company, including a temporary transition benefit, under the Plan for certain eligible non-union employees who previously accrued a pension benefit from a defined benefit plan and also are eligible to participate under the Plan.

Effective during 2016 as specified in the Plan provisions, the Plan added an enhanced defined contribution benefit contributed by the Company for certain union Members as specified or permitted in the applicable collective bargaining agreement for each group.

Effective January 5, 2016, the Plan began to allow non-union and certain union Members to elect to irrevocably convert all or a portion of the amounts in any of his or her eligible accounts to Roth treatment pursuant to an in-plan direct Roth rollover, in accordance with applicable Plan provisions.

#### 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, 2016 and 2015, to Form 5500:

	2016	2015
Net assets available for benefits per the financial statements	\$50,402	\$47,143
Amounts allocated to withdrawing Members	(11 )	(12 )
Net assets available for benefits per Form 5500	\$50,391	\$47,131

The following is a reconciliation of benefits paid per the financial statements for the year ended December 31, 2016, to total benefit payments per Form 5500:

Benefits paid per the financial statements	\$3,161
Amounts allocated to withdrawing Members — December 31, 2016	11
Amounts allocated to withdrawing Members — December 31, 2015	(12 )
Amounts deemed distributions of Member loans as reflected in the Form 5500	(7 )
Total benefit payments per Form 5500	\$3,153

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 failed to repay the loan in full within 30 days after the end of the repayment period, or Members took a full distribution of their net account balance before the loan was paid off for the year ended December 31, 2016.

#### 9. 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, 2016 and 2015, the Plan held approximately 36 million and 42 million shares of common stock of the Company, respectively, with a cost basis of \$2,987 and \$3,198, respectively, and recorded dividend income of \$178 during the year ended December 31, 2016.

## Table of Contents

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 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.

### **10. NONEXEMPT PARTY-IN-INTEREST TRANSACTIONS**

Between June 24, 2014 and August 29, 2014, reportable nonexempt party-in-interest transactions occurred. Plan assets were inadvertently used to pay expenses that should have been paid by the plan sponsor. This was corrected according to the guiding principles of the Department of Labor’s (“DOL’s”) Voluntary Fiduciary Correction Program (“VFCP”), which involved remitting the total principal amount of two hundred forty-five thousand and thirty-five dollars and associated earnings in the amount of twelve thousand two hundred and ninety-one dollars to the Plan on February 18, 2016.

Between January 1, 2002 and December 31, 2014, reportable nonexempt party-in-interest transactions occurred. Plan assets in excess of expenses were paid to the trustee. This was corrected according to the guiding principles of the DOL’s VFCP, which involved remitting the total principal amount of three hundred and seventy-six dollars and associated earnings in the amount of four hundred and forty-seven dollars to the Plan on October 31, 2016 and April 10, 2017.

### **11. 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 has been amended since receiving the determination letter. 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 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 2013.

### **12. 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 employer contributions, including any income earned, will be distributed to the Members.

### **13. SUBSEQUENT EVENTS**

Effective January 1, 2017, the Aviall, Inc. Employee Savings Plan (“Aviall Plan”) was merged into the Plan. All assets and liabilities of the Aviall Plan were transferred to the Plan. The fair value of the assets transferred totaled \$116.

\* \* \* \* \*

Table of Contents

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 23, 2017 /s/ Michael Cleary  
Date Michael Cleary  
Vice President of Accounting  
and Financial Reporting

Table of Contents

## SUPPLEMENTAL SCHEDULES

## 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, 2016

Security Name	Maturity Date	Rate	Cost (in dollars)	Current Value
1 800 FLOWERS.COM INC CL A COMMON STOCK USD.01		**	\$ 14,884	
1ST CONSTITUTION BANCORP COMMON STOCK		**	21,150	
1ST SOURCE CORP COMMON STOCK		**	120,850	
21ST CENTURY FOX AMERICA COMPANY GUAR 02/21 4.5	2/15/2021	4.50%**	133,643	
21ST CENTURY FOX AMERICA COMPANY GUAR 02/41 6.15	2/15/2041	6.15%**	41,397	
21ST CENTURY FOX AMERICA COMPANY GUAR 10/25 3.7	10/15/2025	3.70%**	101,215	
2U INC COMMON STOCK USD.001		**	1,253,366	
3175AR155 INT FLR US NOV17 .15 CALL	11/28/2017	**	42	
3175C1606 INT FLR US DEC19 1.6 CALL	12/6/2019	**	27,272	
3175JSF83 INT FLR US DEC19 1.6 CALL	12/6/2019	**	27,272	
3175RW776 INT FLR US OCT17 0.4 CALL	10/26/2017	**	879	
317U168L4 IRO USD 30Y P OCT18 2.86 PUT	10/23/2018	**	37,904	
317U236L2 IRO JPY 10Y P MAR17 0.4 PUT	3/3/2017	**	772	
317U384M0 IRO USD 30Y P 2.3000 OCT19 2.30 PUT	10/21/2019	**	709,303	
317U473M2 IRO USD 30Y P 2.5000 NOV19 2.50 PUT	11/7/2019	**	441,456	
317U474M1 IRO USD 30Y P 2.7500 NOV19 2.75 PUT	11/7/2019	**	202,993	
317U477M8 IRO USD 30Y P 2.7500 NOV19 2.75 PUT	11/7/2019	**	299,148	
317U478M7 IRO USD 30Y P 2.7250 NOV19 2.725 PUT	11/7/2019	**	306,164	
317U540M1 IRO USD 2Y C 1.65000 NOV18 1.65 CALL	11/15/2018	**	48,740	
317U588M4 IRO USD 1Y P 1.64000 JUN17 1.64 PUT	6/19/2017	**	78,907	
317U596M4 IRO USD 1Y P 2.03000 DEC17 2.03 PUT	12/18/2017	**	110,022	
317U796L4 IRO USD 30Y C 2.1500 JUN18 2.15 CALL	6/15/2018	**	7,871	
317U797L3 IRO USD 30Y P 2.1500 JUN18 2.15 PUT	6/15/2018	**	30,177	
317U798L2 IRO USD 30Y P 2.1500 JUN18 2.15 PUT	6/15/2018	**	90,532	
317U799L1 IRO USD 30Y C 2.1500 JUN18 2.15 CALL	6/15/2018	**	23,614	
317U841J4 IRO USD 30Y P 2.9050 AUG18 2.905 PUT	8/20/2018	**	80,922	
317U857J5 IRO USD 30Y P 2.9400 AUG18 2.94 PUT	8/20/2018	**	25,811	
3I GROUP PLC COMMON STOCK GBP.738636		**	134,234	
3M CO COMMON STOCK USD.01		**	9,943,313	
7AN7P Q7 NYM EPUT CRUDE OIL CS JUL17 0.5 PUT	6/19/2017	**	440	
7AQ7P U7 NYM EPUT CRUDE OIL CS AUG17 0.5 PUT	7/21/2017	**	440	
7AU7P V7 NYM EPUT CRUDE OIL CS SEP17 0.5 PUT	8/21/2017	**	400	
7AV7P X7 NYM EPUT CRUDE OIL CS OCT17 0.5 PUT	9/19/2017	**	400	
7AX7P Z7 NYM EPUT CRUDE OIL CS NOV17 0.5 PUT	10/19/2017	**	440	
7AZ7P F8 NYM EPUT CRUDE OIL CS DEC17 0.5 PUT	11/17/2017	**	400	
A H BELO CORP A COMMON STOCK USD.01		**	12,363	
A10 SECURITIZATION A10 2013 1 A 144A	11/15/2025	2.40%**	2,794	
A10 SECURITIZATION A10 2014 1 A2 144A	4/15/2033	3.02%**	389,054	
AALBERTS INDUSTRIES NV COMMON STOCK EUR.25		**	533,121	
AAR CORP COMMON STOCK USD1.0		**	46,270	
AAREAL BANK AG COMMON STOCK		**	673,358	

Edgar Filing: BOEING CO - Form 11-K

AARON S INC COMMON STOCK USD.5

\*\* 236,054

20

---

Table of Contents

Security Name	Maturity Date	Rate	Cost	Value (in dollars)	Current
ABB LTD REG COMMON STOCK CHF.12				** 1,190,905	
ABBOTT LABORATORIES COMMON STOCK				** 34,571,266	
ABBOTT LABORATORIES SR UNSECURED 11/23 3.4	11/30/2023	3.40% **	64,756		
ABBVIE INC SR UNSECURED 05/18 1.8	5/14/2018	1.80% **	1,300,976		
ABBVIE INC SR UNSECURED 11/22 2.9	11/6/2022	2.90% **	77,044		
ABBVIE INC SR UNSECURED 11/22 3.2	11/6/2022	3.20% **	84,055		
ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01				** 76,260	
ABERDEEN ASSET MGMT PLC COMMON STOCK GBP.1				** 130,181	
ABIOMED INC COMMON STOCK USD.01				** 1,428,444	
ABLYNX NV COMMON STOCK				** 337,651	
ABM INDUSTRIES INC COMMON STOCK USD.01				** 226,049	
ABN AMRO BANK NV SR UNSECURED 144A 06/20 2.45	6/4/2020	2.45% **	596,674		
ABN AMRO BANK NV SR UNSECURED 144A 10/18 2.5	10/30/2018	2.50% **	201,576		
ACADIA HEALTHCARE CO INC COMMON STOCK USD.01				** 4,031,183	
ACADIA REALTY TRUST REIT USD.001				** 2,724,597	
ACCELERON PHARMA INC COMMON STOCK USD.001				** 270,640	
ACCENTURE PLC CL A COMMON STOCK USD.0000225				** 20,695,817	
ACCESS NATIONAL CORP COMMON STOCK USD.835				** 28,454	
ACCO BRANDS CORP COMMON STOCK USD.01				** 145,795	
ACETO CORP COMMON STOCK USD.01				** 1,087,954	
ACHILLION PHARMACEUTICALS COMMON STOCK USD.001				** 47,218	
ACI WORLDWIDE INC COMMON STOCK USD.005				** 2,359,500	
ACORDA THERAPEUTICS INC COMMON STOCK USD.001				** 53,072	
ACS ACTIVIDADES CONS Y SERV COMMON STOCK EUR.5				** 436,293	
ACTAVIS INC COMPANY GUAR 10/22 3.25	10/1/2022	3.25% **	497,959		
ACTELION LTD REG COMMON STOCK				** 3,337,819	
ACTIVISION BLIZZARD INC COMMON STOCK USD.000001				** 424,076	
ACTUA CORP COMMON STOCK USD.001				** 63,588	
ACTUANT CORP A COMMON STOCK USD.2				** 133,435	
ACXIOM CORP COMMON STOCK USD.1				** 6,500,876	
ADAMS RESOURCES + ENERGY INC COMMON STOCK USD.1				** 12,173	
ADARO ENERGY TBK PT COMMON STOCK IDR100.				** 104,776	
ADDUS HOMECARE CORP COMMON STOCK USD.001				** 42,901	
ADECCO GROUP AG REG COMMON STOCK CHF1.0				** 762,276	
ADIDAS AG COMMON STOCK				** 5,178,722	
ADIENT PLC COMMON STOCK USD.001				** 1,372,295	
ADOBE SYSTEMS INC COMMON STOCK USD.0001				** 27,819,252	
ADTRAN INC COMMON STOCK USD.01				** 1,869,890	
ADVANCE AUTO PARTS INC COMMON STOCK USD.00001				** 1,203,289	
ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001				** 754,510	
ADVANCED MICRO DEVICES COMMON STOCK USD.01				** 470,723	
ADVANTECH CO LTD COMMON STOCK TWD10.				** 592,246	
ADVISORY BOARD CO/THE COMMON STOCK USD.01				** 2,527,000	
AECOM COMMON STOCK USD.01				** 4,477,770	
AEGION CORP COMMON STOCK USD.01				** 80,153	
AEON FINANCIAL SERVICE CO LT COMMON STOCK				** 359,715	



Table of Contents

Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
AEON MALL CO LTD COMMON STOCK		**	19,733	
AEP INDUSTRIES INC COMMON STOCK USD.01		**	36,223	
AERCAP HOLDINGS NV COMMON STOCK EUR.01		**	2,579,820	
AERCAP IRELAND CAP/GLOBA COMPANY GUAR 05/21 4.5	5/15/2021	4.50% **	414,540	
AERCAP IRELAND CAP/GLOBA COMPANY GUAR 10/20 4.625	10/30/2020	4.63% **	520,000	
AEROVIRONMENT INC		**	10,449	
AEROVIRONMENT INC COMMON STOCK USD.0001		**	27,206	
AES TIETE ENERGIA SA UNIT UNIT		**	101,085	
AETNA INC COMMON STOCK USD.01		**	3,418,708	
AETNA INC SR UNSECURED 06/23 2.8	6/15/2023	2.80% **	20,685	
AETNA INC SR UNSECURED 06/36 4.25	6/15/2036	4.25% **	17,045	
AETNA INC SR UNSECURED 12/17 VAR	12/8/2017	1.60% **	4,954,023	
AETNA INC SR UNSECURED 12/37 6.75	12/15/2037	6.75% **	77,977	
AEW GLOBAL PPTY SECS MASTER TR		**	2,005,056	
AEW GLOBAL PPTY SECS MASTER TR MUTUAL FUND		**	299,053,664	
AFFILIATED MANAGERS GROUP COMMON STOCK USD.01		**	5,851,812	
AGCO CORP COMMON STOCK USD.01		**	497,249	
AGEAS COMMON STOCK		**	1,430,469	
AGILYSYS INC COMMON STOCK USD.3		**	21,010	
AGREE REALTY CORP REIT USD.0001		**	94,955	
AGRICULTURAL BANK OF CHINA H COMMON STOCK CNY1.0		**	63,984	
AGRIUM INC COMMON STOCK		**	181,148	
AGRIUM INC SR UNSECURED 01/45 5.25	1/15/2045	5.25% **	145,793	
AGRIUM INC SR UNSECURED 03/35 4.125	3/15/2035	4.13% **	9,169	
AGROFRESH SOLUTIONS INC COMMON STOCK		**	9,869	
AGUAS ANDINAS SA A COMMON STOCK		**	35,478	
AIA GROUP LTD COMMON STOCK		**	6,138,312	
AIG GLOBAL FUNDING SR SECURED 144A 12/17 1.65	12/15/2017	1.65% **	90,088	
AIR CANADA 2013 1A PTT PASS THRU CE 144A 11/26 4.125	11/15/2026	4.13% **	42,313	
AIR CHINA LTD H COMMON STOCK CNY1.0		**	15,323	
AIR INDUSTRIES GROUP COMMON STOCK USD.001		**	3,219	
AIR LEASE CORP		**	10,622	
AIR LEASE CORP COMMON STOCK USD.01		**	351,883	
AIR LEASE CORP SR UNSECURED 01/20 2.125	1/15/2020	2.13% **	56,149	
AIR LEASE CORP SR UNSECURED 09/23 3	9/15/2023	3.00% **	32,483	
AIR LIQUIDE SA COMMON STOCK EUR5.5		**	6,347,411	
AIR METHODS CORP COMMON STOCK USD.06		**	112,016	
AIR TRANSPORT SERVICES GROUP COMMON STOCK USD.01		**	94,882	
AIRASIA BHD COMMON STOCK MYR.1		**	408,177	
AJINOMOTO CO INC COMMON STOCK		**	250,265	
AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01		**	2,814,096	
AKBANK T.A.S. COMMON STOCK TRY1.		**	61,240	
AKER SOLUTIONS ASA COMMON STOCK NOK1.08		**	173,502	
AKSA AKRILIK KIMYA SANAYII COMMON STOCK TRY1.		**	300,119	
AKZO NOBEL COMMON STOCK EUR2.		**	4,449,558	
ALABAMA POWER CO SR UNSECURED 02/19 5.125	2/15/2019	5.13% **	26,517	



Table of Contents

Security Name	Maturity Date	Rate	Current Cost Value (in dollars)
ALAMO GROUP INC COMMON STOCK USD.1		**	93,603
ALAMOS GOLD INC CLASS A COMMON STOCK		**	290,012
ALASKA AIR GROUP INC COMMON STOCK USD.01		**	4,805,173
ALBA PLC ALBA 2006 2 A3B REGS	12/15/2038	0.03% **	482,988
ALBANY INTL CORP CL A COMMON STOCK USD.001		**	128,112
ALBANY MOLECULAR RESEARCH COMMON STOCK USD.01		**	51,102
ALBEMARLE CORP COMMON STOCK USD.01		**	3,766,258
ALEXANDER + BALDWIN INC COMMON STOCK		**	234,894
ALEXANDRIA REAL ESTATE EQUIT REIT USD.01		**	102,795
ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001		**	5,043,022
ALFRESA HOLDINGS CORP COMMON STOCK		**	67,985
ALIBABA GROUP HOLDING SP ADR ADR USD.000025		**	22,265,630
ALICO INC COMMON STOCK USD1.0		**	19,467
ALIMENTATION COUCHE TARD B COMMON STOCK		**	399,995
ALKERMES PLC COMMON STOCK USD.01		**	7,954,054
ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1		**	85,002
ALLEGIANT TRAVEL CO COMMON STOCK USD.001		**	3,144,960
ALLERGAN INC COMPANY GUAR 03/23 2.8	3/15/2023	2.80% **	81,390
ALLERGAN PLC COMMON STOCK USD.0033		**	58,169,200
ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01		**	13,712,514
ALLIANZ SE REG COMMON STOCK		**	806,782
ALLIED PROPERTIES REAL ESTAT REIT		**	184,971
ALLIED WORLD ASSURANCE CO COMMON STOCK USD4.1		**	517,496
ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01		**	117,160
ALLSTATE CORP COMMON STOCK USD.01		**	2,312,544
ALLY AUTO RECEIVABLES TRUST LE ALLYL 2015 SN1 A3	12/20/2017	1.21% **	58,617
ALLY FINANCIAL INC COMPANY GUAR 02/17 5.5	2/15/2017	5.50% **	200,750
ALLY FINANCIAL INC COMPANY GUAR 09/18 4.75	9/10/2018	4.75% **	309,000
ALLY FINANCIAL INC SR UNSECURED 02/18 3.25	2/13/2018	3.25% **	301,500
ALLY FINANCIAL INC SR UNSECURED 05/18 3.6	5/21/2018	3.60% **	2,418,000
ALLY FINANCIAL INC SR UNSECURED 09/17 3.25	9/29/2017	3.25% **	201,250
ALMOST FAMILY INC COMMON STOCK USD.1		**	40,660
ALNYLAM PHARMACEUTICALS INC COMMON STOCK USD.01		**	1,694,796
ALON USA ENERGY INC COMMON STOCK USD.01		**	79,319
ALPHA + OMEGA SEMICONDUCTOR COMMON STOCK		**	56,685
ALPHABET INC CL A COMMON STOCK USD.001		**	94,038,457
ALPHABET INC CL C COMMON STOCK USD.001		**	76,646,357
ALPS ELECTRIC CO LTD COMMON STOCK		**	2,672,507
ALTEN SA COMMON STOCK		**	809,289
ALTICE LUXEMBOURG SA COMPANY GUAR 144A 05/22 7.75	5/15/2022	7.75% **	1,067,500
ALTRA INDUSTRIAL MOTION CORP COMMON STOCK USD.001		**	86,973
ALTRIA GROUP INC COMMON STOCK USD.333		**	3,085,163
AMADA HOLDINGS CO LTD COMMON STOCK		**	719,437
AMADEUS IT GROUP SA COMMON STOCK EUR.01		**	3,836,566
AMAZON.COM INC COMMON STOCK USD.01		**	101,077,977
AMAZON.COM INC SR UNSECURED 12/34 4.8	12/5/2034	4.80% **	96,858



Table of Contents

Security Name	Maturity Date	Rate	Current Cost Value (in dollars)
AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01		**	89,933
AMBEV SA ADR ADR		**	2,019,400
AMC ENTERTAINMENT HLDS CL A COMMON STOCK USD.01		**	78,481
AMC NETWORKS INC A COMMON STOCK		**	1,732,768
AMDOCS LTD COMMON STOCK GBP.0001		**	4,110,819
AMER AIRLINE 16 3 AA PTT PASS THRU CE 04/30 3	4/15/2030	3.00% **	66,325
AMER NATL BNKSHS/DANVILLE VA COMMON STOCK USD1.0		**	28,536
AMER SPORTS OYJ COMMON STOCK		**	449,290
AMERCO COMMON STOCK USD.25		**	463,096
AMERESCO INC CL A COMMON STOCK USD.0001		**	15,785
AMERICA MOVIL SAB DE CV COMPANY GUAR 03/20 5	3/30/2020	5.00% **	85,548
AMERICA MOVIL SAB DE CV COMPANY GUAR 11/17 5.625	11/15/2017	5.63% **	3,445,513
AMERICA MOVIL SPN ADR CL L ADR		**	142,996
AMERICA S CAR MART INC COMMON STOCK USD.01		**	48,344
AMERICAN ASSETS TRUST INC REIT USD.01		**	2,661,482
AMERICAN CAMPUS COMMUNITIES REIT USD.01		**	2,408,768
AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01		**	1,259,459
AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0		**	168,644
AMERICAN EXPRESS BK FSB SR UNSECURED 09/17 6	9/13/2017	6.00% **	144,328
AMERICAN EXPRESS CO COMMON STOCK USD.2		**	20,361,629
AMERICAN EXPRESS CO SR UNSECURED 12/22 2.65	12/2/2022	2.65% **	158,523
AMERICAN EXPRESS CO SUBORDINATED 12/24 3.625	12/5/2024	3.63% **	28,116
AMERICAN EXPRESS CREDIT SR UNSECURED 09/17 VAR	9/22/2017	1.30% **	2,501,458
AMERICAN EXPRESS CREDIT SR UNSECURED 11/18 VAR	11/5/2018	1.66% **	7,044,779
AMERICAN FINANCIAL GROUP INC COMMON STOCK		**	355,829
AMERICAN HOME MORTGAGE INVESTM AHM 2005 2 4A1	9/25/2045	2.40% **	190,025
AMERICAN HONDA FINANCE SR UNSECURED 02/19 VAR	2/22/2019	1.74% **	1,857,655
AMERICAN HONDA FINANCE SR UNSECURED 08/19 2.25	8/15/2019	2.25% **	126,217
AMERICAN HONDA FINANCE SR UNSECURED 09/26 2.3	9/9/2026	2.30% **	27,069
AMERICAN HONDA FINANCE SR UNSECURED 11/18 1.5	11/19/2018	1.50% **	4,661,046
AMERICAN HONDA FINANCE SR UNSECURED 12/17 1.55	12/11/2017	1.55% **	89,077
AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5		**	11,670,897
AMERICAN INTL GROUP SR UNSECURED 02/24 4.125	2/15/2024	4.13% **	248,134
AMERICAN MONEY MANAGEMENT CORP AMMC 2012 11A A2R 144A	10/30/2023	2.28% **	1,000,320
AMERICAN MUNI PWR OHIO INC OHR AMEPWR 02/28 FIXED 7.334	2/15/2028	7.33% **	256,906
AMERICAN NATIONAL INSURANCE COMMON STOCK USD1.0		**	332,086
AMERICAN PUBLIC EDUCATION COMMON STOCK USD.01		**	44,141
AMERICAN RAILCAR INDUSTRIES COMMON STOCK USD.01		**	92,845
AMERICAN TOWER CORP REIT USD.01		**	9,381,214
AMERICAN TOWER CORP SR UNSECURED 01/22 2.25	1/15/2022	2.25% **	560,353
AMERICAN TOWER TRUSTE I AMTT 13 1A 144A	3/15/2043	1.55% **	49,959
AMERICAN VANGUARD CORP COMMON STOCK USD.1		**	51,035
AMERICAN WATER CAP CORP SR UNSECURED 12/42 4.3	12/1/2042	4.30% **	7,330
AMERICAN WATER CAPITAL C SR UNSECURED 03/25 3.4	3/1/2025	3.40% **	11,257
AMERICAN WATER CAPITAL C SR UNSECURED 12/26 3	12/1/2026	3.00% **	103,213
AMERICAN WATER WORKS CO INC COMMON STOCK USD.01		**	1,765,584



Table of Contents

Security Name	Maturity Date	Current Rate	Cost Value (in dollars)
AMERICREDIT AUTOMOBILE RECEIVA AMCAR 2015 2 A3	1/8/2020	1.27%**	629,839
AMERICREDIT AUTOMOBILE RECEIVA AMCAR 2016 4 A2A	4/8/2020	1.34%**	4,281,963
AMERIPRISE FINANCIAL INC SR UNSECURED 10/23 4	10/15/2023	4.00%**	104,875
AMERISAFE INC COMMON STOCK USD.01		**	85,669
AMGEN INC SR UNSECURED 02/19 5.7	2/1/2019	5.70%**	26,870
AMGEN INC SR UNSECURED 05/17 2.125	5/15/2017	2.13%**	140,457
AMGEN INC SR UNSECURED 05/22 3.625	5/15/2022	3.63%**	46,503
AMGEN INC SR UNSECURED 11/21 3.875	11/15/2021	3.88%**	151,788
AMKOR TECHNOLOGY INC COMMON STOCK USD.001		**	162,206
AMOREPACIFIC GROUP COMMON STOCK KRW500.0		**	49,333
AMPCO PITTSBURGH CORP COMMON STOCK USD1.0		**	17,169
AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001		**	18,752
AMPHENOL CORP CL A COMMON STOCK USD.001		**	1,902,768
AMPLIFON SPA		**	(17,150 )
AMPLIFON SPA COMMON STOCK EUR.02		**	142,228
ANADARKO PETROLEUM CORP SR UNSECURED 07/24 3.45	7/15/2024	3.45%**	127,614
ANADARKO PETROLEUM CORP SR UNSECURED 09/36 6.45	9/15/2036	6.45%**	214,230
ANALOG DEVICES INC COMMON STOCK USD.167		**	5,143,747
ANALOG DEVICES INC SR UNSECURED 12/23 3.125	12/5/2023	3.13%**	24,998
ANALOGIC CORP COMMON STOCK USD.05		**	1,685,544
ANDERSONS INC/THE COMMON STOCK		**	123,685
ANGIODYNAMICS INC COMMON STOCK USD.01		**	72,828
ANGLO AMERICAN PLATINUM LTD COMMON STOCK ZAR.1		**	95,014
ANGLO AMERICAN PLC COMMON STOCK USD.54945		**	787,370
ANGLOGOLD ASHANTI SPON ADR ADR		**	240,238
ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/23 3.3	2/1/2023	3.30%**	1,119,505
ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/24 3.7	2/1/2024	3.70%**	532,360
ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/22 3.75	1/15/2022	3.75%**	1,148,154
ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/42 4.95	1/15/2042	4.95%**	1,415,129
ANIKA THERAPEUTICS INC COMMON STOCK USD.01		**	24,088
ANIXTER INTERNATIONAL INC COMMON STOCK USD1.0		**	246,797
ANTHEM INC COMMON STOCK USD.01		**	7,116,615
AON PLC COMMON STOCK USD.01		**	7,320,383
AON PLC COMPANY GUAR 11/23 4	11/27/2023	4.00%**	46,690
AON PLC COMPANY GUAR 12/42 4.25	12/12/2042	4.25%**	42,159
AOZORA BANK LTD COMMON STOCK		**	247,867
APACHE CORP SR UNSECURED 04/22 3.25	4/15/2022	3.25%**	81,257
APACHE CORP SR UNSECURED 09/40 5.1	9/1/2040	5.10%**	62,771
APOLLO EDUCATION GROUP INC COMMON STOCK		**	103,505
APOLLO GLOBAL MANAGEMENT A MLP		**	2,710,400
APPLE INC COMMON STOCK USD.00001		**	86,035,845
APPLE INC SR UNSECURED 02/22 2.15	2/9/2022	2.15%**	118,981
APPLE INC SR UNSECURED 05/18 1	5/3/2018	1.00%**	99,625
APPLE INC SR UNSECURED 05/23 2.4	5/3/2023	2.40%**	97,372
APPLE INC SR UNSECURED 08/46 3.85	8/4/2046	3.85%**	59,405
APPLIED INDUSTRIAL TECH INC COMMON STOCK		**	126,938



Table of Contents

Security Name	Maturity Date	Rate	Cost Value (in dollars)	Current Value
APPLIED MATERIALS INC			** (40,609 )	
APPLIED MATERIALS INC COMMON STOCK USD.01			** 26,871,971	
APTARGROUP INC COMMON STOCK USD.01			** 4,407,000	
APTEVO THERAPEUTICS INC COMMON STOCK USD.001			** 4,375	
ARAMARK COMMON STOCK USD.01			** 2,964,903	
ARC DOCUMENT SOLUTIONS INC COMMON STOCK USD.001			** 11,394	
ARCA CONTINENTAL SAB DE CV COMMON STOCK			** 43,447	
ARCADIS NV COMMON STOCK EUR.02			** 292,444	
ARCBEST CORP COMMON STOCK USD.01			** 70,839	
ARCELIK A.S. COMMON STOCK TRY1.			** 196,993	
ARCH CAPITAL GROUP LTD COMMON STOCK USD.01			** 4,512,967	
ARCHER DANIELS MIDLAND CO COMMON STOCK			** 4,011,768	
ARCHROCK INC COMMON STOCK USD.01			** 2,003,562	
ARCTIC CAT INC COMMON STOCK USD.01			** 16,928	
ARENA PHARMACEUTICALS INC COMMON STOCK USD.0001			** 1,027,163	
ARGO GROUP INTERNATIONAL COMMON STOCK USD1.0			** 202,643	
ARIAD PHARMACEUTICALS INC COMMON STOCK USD.001			** 452,542	
ARISTA NETWORKS INC COMMON STOCK USD.0001			** 10,897,366	
ARISTOCRAT LEISURE LTD COMMON STOCK			** 212,069	
ARIZONA PUBLIC SERVICE SR UNSECURED 01/20 2.2	1/15/2020	2.20% **	23,027	
ARIZONA PUBLIC SERVICE SR UNSECURED 04/42 4.5	4/1/2042	4.50% **	26,255	
ARKEMA COMMON STOCK EUR10.			** 248,306	
ARMSTRONG FLOORING INC COMMON STOCK USD.0001			** 27,396	
AROTECH CORP COMMON STOCK USD.01			** 9,933	
ARRIS INTERNATIONAL PLC COMMON STOCK GBP.0001			** 3,127,705	
ARROW ELECTRONICS INC COMMON STOCK USD1.0			** 686,976	
ARROW ELECTRONICS INC SR UNSECURED 01/27 7.5	1/15/2027	7.50% **	95,191	
ARROW ELECTRONICS INC SR UNSECURED 03/18 3	3/1/2018	3.00% **	65,740	
ARROW FINANCIAL CORP COMMON STOCK USD1.0			** 52,286	
ARTISAN PARTNERS ASSET MA A COMMON STOCK USD.01			** 3,213,000	
ARVIND LTD COMMON STOCK INR10.			** 433,447	
ARYZTA AG COMMON STOCK CHF.02			** 238,691	
ASAHI KASEI CORP COMMON STOCK			** 166,078	
ASALEO CARE LTD COMMON STOCK			** 465,090	
ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01			** 2,461,830	
ASCENA RETAIL GROUP INC COMMON STOCK USD.01			** 102,345	
ASCENDAS REAL ESTATE INV TRT REIT			** 77,777	
ASCENT CAPITAL GROUP INC A COMMON STOCK USD.01			** 29,382	
ASHFORD HOSPITALITY PRIME IN REIT USD.01			** 2,689	
ASHFORD HOSPITALITY TRUST REIT USD.01			** 37,380	
ASHMORE GROUP PLC COMMON STOCK GBP.0001			** 195,967	
ASHOK LEYLAND LTD COMMON STOCK INR1.			** 22,916	
ASM PACIFIC TECHNOLOGY COMMON STOCK HKD.1			** 19,072	
ASML HOLDING NV COMMON STOCK EUR.09			** 610,928	
ASML HOLDING NV NY REG SHS NY REG SHRS EUR.09			** 2,614,148	
ASPEN INSURANCE HOLDINGS LTD COMMON STOCK USD.001514456			** 360,800	



Table of Contents

Security Name	Maturity Date	Rate	Current Cost Value (in dollars)
ASPEN TECHNOLOGY INC COMMON STOCK USD.1		**	2,258,284
ASSOCIATED BANC CORP COMMON STOCK USD.01		**	374,699
ASSURANT INC COMMON STOCK USD.01		**	666,271
ASSURED GUARANTY LTD COMMON STOCK USD.01		**	2,017,371
ASTA FUNDING INC COMMON STOCK USD.01		**	13,014
ASTEC INDUSTRIES INC COMMON STOCK USD.2		**	1,460,846
ASTELLAS PHARMA INC COMMON STOCK		**	1,366,894
ASTORIA FINANCIAL CORP COMMON STOCK USD.01		**	185,418
ASTRAZENECA PLC SPONS ADR ADR		**	11,154,483
ASTRAZENECA PLC SR UNSECURED 09/37 6.45	9/15/2037	6.45% **	58,216
ASTRONOVA INC COMMON STOCK USD.05		**	11,699
ASX LTD COMMON STOCK		**	97,893
AT+T INC SR UNSECURED 01/18 1.75	1/15/2018	1.75% **	5,503,361
AT+T INC SR UNSECURED 02/18 5.5	2/1/2018	5.50% **	83,119
AT+T INC SR UNSECURED 02/19 5.8	2/15/2019	5.80% **	150,532
AT+T INC SR UNSECURED 02/21 4.6	2/15/2021	4.60% **	105,768
AT+T INC SR UNSECURED 02/23 3.6	2/17/2023	3.60% **	418,536
AT+T INC SR UNSECURED 03/22 3.8	3/15/2022	3.80% **	179,399
AT+T INC SR UNSECURED 03/41 6.375	3/1/2041	6.38% **	57,581
AT+T INC SR UNSECURED 06/22 3	6/30/2022	3.00% **	73,621
AT+T INC SR UNSECURED 08/21 3.875	8/15/2021	3.88% **	123,894
AT+T INC SR UNSECURED 12/17 1.4	12/1/2017	1.40% **	2,272,988
ATCO LTD CLASS I COMMON STOCK		**	70,934
ATHENAHEALTH INC COMMON STOCK USD.01		**	1,422,424
ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01		**	144,873
ATLAS COPCO AB B SHS COMMON STOCK SEK.64		**	95,148
ATLAS SENIOR LOAN FUND LTD ATCLO 2012 2A AR 144A	1/30/2024	2.12% **	1,299,992
ATLASSIAN CORP PLC CLASS A COMMON STOCK USD.1		**	2,660,840
ATMOS ENERGY CORP SR UNSECURED 03/19 8.5	3/15/2019	8.50% **	147,823
ATMOS ENERGY CORP SR UNSECURED 10/44 4.125	10/15/2044	4.13% **	66,640
ATN INTERNATIONAL INC COMMON STOCK USD.01		**	123,160
ATOS SE COMMON STOCK EUR1.0		**	2,688,618
ATRESMEDIA CORP DE MEDIOS DE COMMON STOCK EUR.75		**	260,821
ATRIUM CDO CORP ATRM 8A AR 144A	10/23/2024	2.21% **	1,799,998
ATRIUM EUROPEAN REAL ESTATE COMMON STOCK		**	239,230
ATWOOD OCEANICS INC COMMON STOCK USD1.0		**	75,366
AUBURN SECURITIES PLC AUBN 4 A2 REGS	10/1/2041	0.91% **	25,442
AUBURN SECURITIES PLC AUBN 5 A2 REGS	12/1/2041	0.58% **	567,180
AUROBINDO PHARMA LTD COMMON STOCK INR1.		**	40,344
AUST AND NZ BANKING GROUP COMMON STOCK		**	1,331,055
AUTO ABS COMP 2012 3 A REGS	9/27/2024	0.60% **	465,804
AUTOMATIC DATA PROCESSING COMMON STOCK USD.1		**	18,259,895
AUTONATION INC COMMON STOCK USD.01		**	443,542
AV HOMES INC COMMON STOCK USD1.0		**	10,523
AVALONBAY COMMUNITIES SR UNSECURED 06/25 3.45	6/1/2025	3.45% **	800,920
AVALONBAY COMMUNITIES SR UNSECURED 10/26 2.9	10/15/2026	2.90% **	44,479



Table of Contents

Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
AVIATION CAPITAL GROUP SR UNSECURED 144A 10/20 7.125	10/15/2020	7.13%**	358,050	
AVIS BUDGET GROUP INC COMMON STOCK USD.01		**	2,762,371	
AVNET INC COMMON STOCK USD1.0		**	649,020	
AVX CORP COMMON STOCK USD.01		**	235,497	
AWE LTD COMMON STOCK		**	124,493	
AXALTA COATING SYSTEMS LTD COMMON STOCK USD1.0		**	1,781,600	
AXCELIS TECHNOLOGIES INC COMMON STOCK USD.001		**	40,638	
AXIS CAPITAL HOLDINGS LTD COMMON STOCK USD.0125		**	669,018	
AXT INC COMMON STOCK USD.001		**	14,880	
AYGAZ AS COMMON STOCK TRY1.		**	157,317	
AZBIL CORP COMMON STOCK		**	761,607	
AZZ INC COMMON STOCK USD1.0		**	31,375	
B+G FOODS INC COMMON STOCK USD.01		**	2,122,329	
B2R MORTGAGE TRUST B2R 2015 2 A 144A	11/15/2048	3.34%**	223,302	
BAIDU INC SPON ADR ADR USD.00005		**	5,245,501	
BALCHEM CORP COMMON STOCK USD.0667		**	660,534	
BALDWIN + LYONS INC CL B COMMON STOCK		**	30,996	
BALFOUR BEATTY PLC COMMON STOCK GBP.5		**	298,707	
BALTIMORE GAS + ELECTRIC SR UNSECURED 08/46 3.5	8/15/2046	3.50%**	23,395	
BANC OF AMERICA COMMERCIAL MOR BACM 2007 1 A1A	1/15/2049	5.43%**	92,149	
BANC OF AMERICA COMMERCIAL MOR BACM 2007 3 A5	6/10/2049	5.38%**	1,616,445	
BANC OF AMERICA LARGE LOAN BALL 2010 UB5 A4A 144A	2/17/2051	5.74%**	28,425	
BANC OF AMERICA MERRILL LYNCH BAMLL 2015 ASHF A 144A	1/15/2028	1.65%**	500,801	
BANC OF CALIFORNIA INC COMMON STOCK USD.01		**	76,340	
BANCA CARIGE SPA COVERED REGS 10/18 3.875	10/24/2018	3.88%**	1,769,928	
BANCFIRST CORP COMMON STOCK USD1.0		**	143,018	
BANCO BILBAO VIZCAYA ARGENTA COMMON STOCK EUR.49		**	125,196	
BANCO BRADESCO ADR ADR		**	755,532	
BANCO DE CHILE COMMON STOCK		**	195,314	
BANCO DE SABADELL SA COMMON STOCK EUR.125		**	74,109	
BANCO DO BRASIL S.A. COMMON STOCK		**	137,226	
BANCO NAC DE DESEN ECONO SR UNSECURED REGS 06/18 6.369	6/16/2018	6.37%**	146,269	
BANCO SANTANDER BRASIL ADS ADR		**	75,494	
BANCO SANTANDER CHILE ADR ADR		**	240,636	
BANCO SANTANDER SA COMMON STOCK EUR.5		**	1,376,041	
BANCO SANTANDER SA JR SUBORDINA REGS 09/49 VAR	9/11/2049	6.25%**	1,185,708	
BANCORP INC/THE COMMON STOCK USD1.0		**	36,588	
BANCORPSOUTH INC COMMON STOCK USD2.5		**	101,347	
BANDAI NAMCO HOLDINGS INC COMMON STOCK		**	732,735	
BANK CENTRAL ASIA TBK PT COMMON STOCK IDR62.5		**	167,282	
BANK DANAMON INDONESIA TBK COMMON STOCK		**	501,817	
BANK MANDIRI PERSERO TBK PT COMMON STOCK IDR500.		**	40,037	
BANK MUTUAL CORP COMMON STOCK USD.01		**	44,557	
BANK NEGARA INDONESIA PERSER COMMON STOCK IDR7500.		**	122,454	
BANK OF AMERICA CORP COMMON STOCK USD.01		**	9,120,670	

Edgar Filing: BOEING CO - Form 11-K

BANK OF AMERICA CORP SR UNSECURED 01/23 3.3

1/11/2023 3.30%\*\* 139,464

28

---

Table of Contents

Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
BANK OF AMERICA CORP SR UNSECURED 01/24 4.125	1/22/2024	4.13%***	349,188	
BANK OF AMERICA CORP SR UNSECURED 04/18 6.875	4/25/2018	6.88%***	2,444,693	
BANK OF AMERICA CORP SR UNSECURED 04/24 4	4/1/2024	4.00%***	185,641	
BANK OF AMERICA CORP SR UNSECURED 05/21 5	5/13/2021	5.00%***	119,794	
BANK OF AMERICA CORP SR UNSECURED 06/19 7.625	6/1/2019	7.63%***	898,973	
BANK OF AMERICA CORP SR UNSECURED 07/20 5.625	7/1/2020	5.63%***	148,440	
BANK OF AMERICA CORP SR UNSECURED 12/17 5.75	12/1/2017	5.75%***	730,274	
BANK OF AMERICA CORP SUBORDINATED 01/25 4	1/22/2025	4.00%***	369,463	
BANK OF AMERICA CREDIT CARD TR BACCT 2015 A2 A	9/15/2020	1.36%***	924,574	
BANK OF AMERICA NA SR UNSECURED 05/17 VAR	5/8/2017	1.30%***	1,201,109	
BANK OF AMERICA NA SR UNSECURED 06/18 1.75	6/5/2018	1.75%***	699,971	
BANK OF CHINA LTD H COMMON STOCK CNY1.0		***	311,915	
BANK OF COMMUNICATIONS CO H COMMON STOCK CNY1.0		***	171,488	
BANK OF HAWAII CORP COMMON STOCK USD.01		***	4,115,216	
BANK OF MONTREAL COMMON STOCK		***	1,445,688	
BANK OF MONTREAL COVERED 144A 06/22 1.75	6/15/2022	1.75%***	681,358	
BANK OF MONTREAL SR UNSECURED 11/22 2.55	11/6/2022	2.55%***	148,170	
BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01		***	5,737,102	
BANK OF NEW YORK MELLON SR UNSECURED 05/19 2.2	5/15/2019	2.20%***	71,428	
BANK OF NEW YORK MELLON SR UNSECURED 11/25 3.95	11/18/2025	3.95%***	14,712	
BANK OF NOVA SCOTIA COMMON STOCK		***	995,759	
BANK OF NOVA SCOTIA COVERED 04/21 1.875	4/26/2021	1.88%***	2,341,392	
BANK OF NOVA SCOTIA SR UNSECURED 01/19 VAR	1/15/2019	1.71%***	5,196,266	
BANK OF NOVA SCOTIA SR UNSECURED 04/17 1.25	4/11/2017	1.25%***	120,037	
BANK OF NY MELLON CORP SR UNSECURED 03/19 2.2	3/4/2019	2.20%***	156,106	
BANK OF NY MELLON CORP SR UNSECURED 08/20 2.6	8/17/2020	2.60%***	15,109	
BANK OF QUEENSLAND LTD COMMON STOCK		***	64,386	
BANK OF THE OZARKS COMMON STOCK USD.01		***	3,277,409	
BANK OF THE PHILIPPINE ISLAN COMMON STOCK PHP10.		***	20,328	
BANK RAKYAT INDONESIA PERSER COMMON STOCK IDR250.		***	165,777	
BANK TOKYO MIT UFJ NY	8/4/2017	0.01%***	3,869,022	
BANKRATE INC COMMON STOCK USD.01		***	46,222	
BANNER CORPORATION COMMON STOCK USD.01		***	2,710,301	
BANQUE CANTONALE VAUDOIS REG COMMON STOCK CHF10.0		***	225,926	
BAR HARBOR BANKSHARES COMMON STOCK USD2.0		***	29,108	
BARCLAYS AFRICA GROUP LTD COMMON STOCK ZAR2.0		***	348,939	
BARCLAYS BANK PLC	9/8/2017	1.64%***	2,900,000	
BARCLAYS BANK PLC SUBORDINATED 04/23 VAR	4/10/2023	7.75%***	1,051,400	
BARCLAYS BANK PLC SUBORDINATED 11/22 7.625	11/21/2022	7.63%***	6,036,250	
BARCLAYS PLC COMMON STOCK GBP.25		***	3,011,503	
BARCLAYS PLC JR SUBORDINA 12/49 VAR	12/15/2049	8.00%***	1,001,143	
BARCLAYS PLC JR SUBORDINA 12/49 VAR	12/29/2049	6.50%***	306,704	
BARCLAYS PLC JR SUBORDINA REGS 12/49 VAR	12/29/2049	7.88%***	492,522	
BARCLAYS PLC SR UNSECURED 03/25 3.65	3/16/2025	3.65%***	1,740,280	
BARCLAYS PLC SR UNSECURED 08/21 3.2	8/10/2021	3.20%***	197,678	

Edgar Filing: BOEING CO - Form 11-K

BARNES + NOBLE EDUCATION INC COMMON STOCK USD.01

\*\* 42,347

29

---

Table of Contents

Security Name	Maturity Date	Rate	Cost (in dollars)	Current Value
BARNES + NOBLE INC COMMON STOCK USD.001		**	65,138	
BARNES GROUP INC COMMON STOCK USD.01		**	257,585	
BARRATT DEVELOPMENTS PLC COMMON STOCK GBP.1		**	889,003	
BARRICK GOLD CORP COMMON STOCK		**	837,870	
BARRICK NA FINANCE LLC COMPANY GUAR 05/21 4.4	5/30/2021	4.40% **	22,068	
BASF SE COMMON STOCK		**	808,126	
BAXTER INTERNATIONAL INC COMMON STOCK USD1.0		**	4,393,518	
BAYER AG REG COMMON STOCK		**	9,809,781	
BB UBS TRUST BBUBS 2012 TFT A 144A	6/5/2030	2.89% **	86,921	
BB+T CORPORATION SR UNSECURED 06/20 2.625	6/29/2020	2.63% **	226,763	
BB+T CORPORATION SUBORDINATED 11/19 5.25	11/1/2019	5.25% **	51,860	
BBA AVIATION PLC COMMON STOCK GBP.2976		**	703,620	
BBCCRE TRUST BBCCR 2015 GTP A 144A	8/10/2033	3.97% **	1,121,778	
BCC FUNDING CORP BCCFC 2016 1 A2 144A	12/20/2021	2.20% **	118,387	
BDO UNIBANK INC COMMON STOCK PHP10.0		**	50,940	
BEACON ROOFING SUPPLY INC COMMON STOCK USD.01		**	1,473,871	
BEAR STEARNS ADJUSTABLE RATE M BSARM 2004 2 12A2	5/25/2034	3.14% **	12,010	
BEAR STEARNS ALT A TRUST BALTA 2006 8 3A1	2/25/2034	0.75% **	229,247	
BEAR STEARNS COMMERCIAL MORTGA BSCMS 2007 PW16 AM	6/11/2040	5.71% **	217,813	
BEAR STEARNS COMMERCIAL MORTGA BSCMS 2007 PW17 AMFL 144A	6/11/2050	1.37% **	309,942	
TECTON DICKINSON AND CO COMMON STOCK USD1.0		**	6,064,593	
BED BATH + BEYOND INC COMMON STOCK USD.01		**	2,867,396	
BEFIMMO REIT		**	605,476	
BEIERSDORF AG COMMON STOCK		**	4,792,344	
BEIJING CAPITAL INTL AIRPO H COMMON STOCK CNY1.0		**	26,291	
BEIJING ENTERPRISES HLDGS COMMON STOCK		**	420,713	
BEIJING JINGNENG CLEAN ENE H COMMON STOCK CNY1.0		**	362,441	
BEIJING URBAN CONSTRUCTION H COMMON STOCK CNY1.0		**	388,797	
BEL FUSE INC CL B COMMON STOCK USD.1		**	31,673	
BELDEN INC COMMON STOCK USD.01		**	6,453,324	
BELLE INTERNATIONAL HOLDINGS COMMON STOCK HKD.01		**	179,953	
BELMOND LTD CLASS A COMMON STOCK USD.01		**	882,035	
BEMIS COMPANY COMMON STOCK USD.1		**	24,053	
BENCHMARK ELECTRONICS INC COMMON STOCK USD.1		**	156,038	
BENDIGO AND ADELAIDE BANK COMMON STOCK		**	206,927	
BENEFICIAL BANCORP INC COMMON STOCK USD.01		**	84,382	
BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/18 5.75	4/1/2018	5.75% **	84,091	
BERKSHIRE HATHAWAY INC SR UNSECURED 01/17 1.9	1/31/2017	1.90% **	235,122	
BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01		**	2,785,676	
BERRY PLASTICS GROUP INC COMMON STOCK USD.01		**	4,570,484	
BEST PACIFIC INTERNATIONAL H COMMON STOCK HKD.01		**	365,297	
BHARAT PETROLEUM CORP LTD COMMON STOCK INR10.		**	324,700	
BHP BILLITON FIN USA LTD COMPANY GUAR 02/17 1.625	2/24/2017	1.63% **	50,038	
BHP BILLITON FIN USA LTD COMPANY GUAR 09/43 5	9/30/2043	5.00% **	83,772	
BHP BILLITON LIMITED COMMON STOCK		**	825,404	

BID CORP LTD COMMON STOCK

\*\* 81,370

30

---

Table of Contents

Security Name	Maturity Date	Rate	Cost (in dollars)	Current Value
BIDVEST GROUP LTD COMMON STOCK ZAR.05		**	172,012	
BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01		**	39,124	
BIG LOTS INC COMMON STOCK USD.01		**	922,659	
BIGLARI HOLDINGS INC COMMON STOCK USD.5		**	473	
BILL BARRETT CORP COMMON STOCK USD.001		**	33,559	
BIO RAD LABORATORIES A		**	18,247	
BIO RAD LABORATORIES A COMMON STOCK USD.0001		**	2,479,008	
BIOGEN INC COMMON STOCK USD.0005		**	25,297,605	
BIOGEN INC SR UNSECURED 03/18 6.875	3/1/2018	6.88% **	21,151	
BIOGEN INC SR UNSECURED 09/22 3.625	9/15/2022	3.63% **	88,276	
BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD.001		**	4,855,170	
BIZLINK HOLDING INC COMMON STOCK TWD10.		**	2,275,221	
BK TOKYO MITSUBISHI UFJ SR UNSECURED 144A 03/18 1.7	3/5/2018	1.70% **	598,073	
BLACK BOX CORP		**	2,718	
BLACK BOX CORP COMMON STOCK USD.001		**	16,180	
BLACK HILLS CORP COMMON STOCK USD1.0		**	2,431,824	
BLACKROCK INC COMMON STOCK USD.01		**	4,601,870	
BLACKROCK INC SR UNSECURED 03/24 3.5	3/18/2024	3.50% **	90,105	
BLACKROCK INC SR UNSECURED 06/22 3.375	6/1/2022	3.38% **	77,756	
BLUCORA INC COMMON STOCK USD.0001		**	55,932	
BLUE BUFFALO PET PRODUCTS IN COMMON STOCK USD.01		**	2,644,400	
BLUEBIRD BIO INC COMMON STOCK USD.01		**	497,179	
BLUESTONE SECURITIES PLC BLST 2006 1 A1 REGS	6/9/2043	0.60% **	952,837	
BLUESTREAM VENTURES		**	159,689	
BMW US CAPITAL LLC COMPANY GUAR 144A 09/19 VAR	9/13/2019	1.37% **	3,499,143	
BMW VEHICLE LEASE TRUST BMWLT 2016 2 A2	1/22/2019	1.23% **	5,532,256	
BNC BANCORP COMMON STOCK		**	40,513	
BNP PARIBAS COMMON STOCK EUR2.		**	2,689,360	
BNP PARIBAS NY BANCH	8/25/2017	1.53% **	9,000,000	
BNP PARIBAS SR UNSECURED 09/17 2.375	9/14/2017	2.38% **	8,994,659	
*BOEING CO/THE COMMON STOCK USD5.0		**	5,575,155,181	
BOINGO WIRELESS INC COMMON STOCK		**	29,524	
BOISE CASCADE CO COMMON STOCK USD.01		**	40,523	
BOK FINANCIAL CORPORATION COMMON STOCK USD.00006		**	364,296	
BOLIDEN AB COMMON STOCK SEK2.11		**	1,083,730	
BOLSA MEXICANA DE VALORES SA COMMON STOCK		**	540,529	
BONOS Y OBLIG DEL ESTADO SR UNSECURED 144A REGS 10/46 2	10/31/2046	2.90% **	1,568,613	
BOOZ ALLEN HAMILTON HOLDINGS COMMON STOCK USD.01		**	14,278,995	
BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0		**	2,235,822	
BOSTON PROPERTIES LP SR UNSECURED 09/23 3.125	9/1/2023	3.13% **	78,446	
BOSTON SCIENTIFIC CORP COMMON STOCK USD.01		**	10,175,531	
BOSTON SCIENTIFIC CORP SR UNSECURED 01/20 6	1/15/2020	6.00% **	1,043,889	
BP CAPITAL MARKETS PLC COMPANY GUAR 02/24 3.814	2/10/2024	3.81% **	140,247	
BP CAPITAL MARKETS PLC COMPANY GUAR 03/25 3.506	3/17/2025	3.51% **	908,604	
BP CAPITAL MARKETS PLC COMPANY GUAR 05/22 3.245	5/6/2022	3.25% **	291,023	
BP PLC COMMON STOCK USD.25		**	2,088,879	
BPCE SA SUBORDINATED 144A 03/25 4.5	3/15/2025	4.50% **	876,844	



Table of Contents

Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
BPCE SA SUBORDINATED 144A 07/24 4.625	7/11/2024	4.63% **	395,227	
BPER BANCA COMMON STOCK EUR3.0		**	334,098	
BRADY CORPORATION CL A COMMON STOCK USD.01		**	2,289,874	
BRAMMER PLC COMMON STOCK GBP.2		**	177,442	
BRANCH BANKING + TRUST SR UNSECURED 05/19 VAR	5/1/2019	1.42% **	6,509,126	
BRANDYWINE REALTY TRUST REIT USD.01		**	146,394	
BRASKEM SA PREF A PREFERENCE		**	214,674	
BRAVO BRIO RESTAURANT GROUP COMMON STOCK		**	6,232	
BRENT APO APR17C 68 EXP 04/28/2017	4/28/2017	**	590	
BRENT APO AUG17C 68 EXP 08/31/2017	8/31/2017	**	1,700	
BRENT APO DEC17C 68 EXP 12/29/2017	12/29/2017	**	2,350	
BRENT APO FEB17C 68 EXP 02/28/2017	2/28/2017	**	70	
BRENT APO JAN17C 68 EXP 01/31/2017	1/31/2017	**	10	
BRENT APO JUL17C 68 EXP 07/31/2017	7/31/2017	**	1,480	
BRENT APO JUN17C 68 EXP 06/30/2017	6/30/2017	**	1,220	
BRENT APO MAR17C 68 EXP 03/31/2017	3/31/2017	**	280	
BRENT APO MAY17C 68 EXP 05/31/2017	5/31/2017	**	940	
BRENT APO NOV17C 68 EXP 11/30/2017	11/30/2017	**	2,200	
BRENT APO OCT17C 68 EXP 10/31/2017	10/31/2017	**	2,090	
BRENT APO SEP17C 68 EXP 09/29/2017	9/29/2017	**	1,870	
BRFKREDIT A/S COVERED 10/47 2	10/1/2047	2.00% **	246,080	
BRFKREDIT A/S COVERED 10/47 3	10/1/2047	3.00% **	73,047	
BRIDGE BANCORP INC COMMON STOCK USD.01		**	42,713	
BRIDGEPOINT EDUCATION INC COMMON STOCK USD.01		**	45,109	
BRIGGS + STRATTON COMMON STOCK USD.01		**	102,663	
BRIGHT HORIZONS FAMILY SOLUT COMMON STOCK USD.001		**	6,585,801	
BRINK S CO/THE COMMON STOCK USD1.0		**	22,894	
BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1		**	29,514,947	
BRISTOW GROUP INC COMMON STOCK USD.01		**	30,454	
BRITISH LAND CO PLC REIT GBP.25		**	65,105	
BRITISH TELECOM PLC SR UNSECURED 01/18 5.95	1/15/2018	5.95% **	879,618	
BRITISH TELECOM PLC SR UNSECURED 12/30 9.125	12/15/2030	9.13% **	152,568	
BRITVIC PLC COMMON STOCK GBP.2		**	535,507	
BROADCOM LTD COMMON STOCK		**	30,947,124	
BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01		**	4,773,600	
BROADSOFT INC COMMON STOCK		**	2,197,594	
BROCADE COMMUNICATIONS SYS COMMON STOCK USD.001		**	296,950	
BROOKDALE SENIOR LIVING INC COMMON STOCK USD.01		**	223,262	
BROOKLINE BANCORP INC COMMON STOCK USD.01		**	117,670	
BROOKS AUTOMATION INC COMMON STOCK USD.01		**	115,479	
BROTHER INDUSTRIES LTD COMMON STOCK		**	569,585	
BRUNEL INTERNATIONAL COMMON STOCK EUR.03		**	123,368	
BRUNSWICK CORP COMMON STOCK USD.75		**	2,564,634	
BRYN MAWR BANK CORP COMMON STOCK USD1.0		**	56,144	
BT GROUP PLC COMMON STOCK GBP.05		**	986,035	
BUCKEYE PARTNERS LP SR UNSECURED 10/24 4.35	10/15/2024	4.35% **	86,745	
BUCKEYE PARTNERS LP SR UNSECURED 11/18 2.65	11/15/2018	2.65% **	60,395	



Table of Contents

Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
BUILD A BEAR WORKSHOP INC COMMON STOCK USD.01			**	7,521
BUONI ORDINARI DEL TES BILLS 02/17 0.00000	2/28/2017		**	422,202
BUONI POLIENNALI DEL TES BONDS 02/17 4	2/1/2017	4.00% **	211,655	
BUONI POLIENNALI DEL TES BONDS 144A REGS 03/67 2.8	3/1/2067	2.80% **	375,451	
BUONI POLIENNALI DEL TES BONDS REGS 04/20 1.65	4/23/2020	1.65% **	3,988,877	
BUONI POLIENNALI DEL TES SR UNSECURED 144A REGS 09/24 2	9/15/2024	2.35% **	1,216,634	
BURLINGTN NORTH SANTA FE SR UNSECURED 03/23 3	3/15/2023	3.00% **	86,032	
BURLINGTN NORTH SANTA FE SR UNSECURED 05/40 5.75	5/1/2040	5.75% **	61,020	
BURLINGTN NORTH SANTA FE SR UNSECURED 09/21 3.45	9/15/2021	3.45% **	156,654	
BURLINGTON STORES INC COMMON STOCK USD.0001			**	1,420,071
BURSA MALAYSIA BHD COMMON STOCK MYR.5			**	206,355
BWPC0DE12 CDS USD P F 1.00000 1 CCPCDX	6/20/2026	1.00% **	(14,682,384 )	
BWPC0DE12 CDS USD R V 03MEVENT 2 CCPCDX	6/20/2026	1.00% **	14,800,000	
BWU00E7V2 IRS USD P F 2.22500 SWU00E7V2 CCPVANILLA	9/16/2025	2.23% **	(298,558 )	
BWU00E7V2 IRS USD R V 03MLIBOR SWUV0E7V4 CCPVANILLA	9/16/2025	0.97% **	300,000	
BWU00FAA1 IRS USD P F 2.00000 SWU00FAA1 CCPVANILLA	6/15/2023	2.00% **	(23,340,852 )	
BWU00FAA1 IRS USD R V 03MLIBOR SWUV0FAA3 CCPVANILLA	6/15/2023	0.96% **	23,500,000	
BWU00FAL7 IRS USD P F 2.50000 SWU00FAL7 CCPVANILLA	6/15/2046	2.50% **	(4,905,451 )	
BWU00FAL7 IRS USD R V 03MLIBOR SWUV0FAL9 CCPVANILLA	6/15/2046	0.96% **	5,000,000	
BWU00FLJ0 IRS USD P F 2.50000 SWU00FLJ0 CCPVANILLA	6/15/2046	2.50% **	(194,995 )	
BWU00FLJ0 IRS USD R V 03MLIBOR SWUV0FLJ2 CCPVANILLA	6/15/2046	0.96% **	200,000	
BWU00GU74 IRS USD P F 2.50000 SWU00GU74 CCPVANILLA	2/22/2026	2.50% **	(7,727,355 )	
BWU00GU74 IRS USD R V 03MLIBOR SWUV0GU76 CCPVANILLA	2/22/2026	1.00% **	7,800,000	
BWU00H8N2 IRS USD P F 1.50000 SWU00H8N2 CCPVANILLA	6/15/2019	1.50% **	(48,865,873 )	
BWU00H8N2 IRS USD R V 03MLIBOR SWUV0H8N4 CCPVANILLA	6/15/2019	1.00% **	49,100,000	
BWU00HB08 IRS USD P F 2.40000 SWU00HB08 CCPVANILLA	3/16/2026	2.40% **	(2,958,259 )	
BWU00HB08 IRS USD R V 03MLIBOR SWUV0HB00 CCPVANILLA	3/16/2026	1.00% **	3,000,000	
BWU00I172 IRS USD P F 2.30000 SWU00I172 CCPVANILLA	4/27/2026	2.30% **	(1,668,287 )	
BWU00I172 IRS USD R V 03MLIBOR SWUV0I174 CCPVANILLA	4/27/2026	1.00% **	1,700,000	
BWU00IN60 IRS USD P F 1.50000 SWU00IN60 CCPVANILLA	12/21/2021	1.50% **	(1,954,621 )	
BWU00IN60 IRS USD R V 03MLIBOR SWUV0IN62 CCPVANILLA	12/21/2021	**	2,000,000	
BWU00IN78 IRS USD P F 1.50000 SWU00IN78 CCPVANILLA	12/21/2021	1.50% **	(36,764,623 )	
BWU00IN78 IRS USD R V 03MLIBOR SWUV0IN70 CCPVANILLA	12/21/2021	**	16,700,000	
BWU00IN78 IRS R V 03MLIBOR SWUV0IN70 CCPVANILLA	12/21/2021	0.99% **	20,900,000	
BWU00IN94 IRS USD P F 1.75000 SWU00IN94 CCPVANILLA	12/21/2023	1.75% **	(43,990,062 )	
BWU00IN94 IRS USD R V 03MLIBOR SWUV0IN96 CCPVANILLA	12/21/2023	0.99% **	45,200,000	
BWU00INA1 IRS USD P F 1.75000 SWU00INA1 CCPVANILLA	12/21/2026	1.75% **	(5,292,935 )	
BWU00INA1 IRS USD R V 03MLIBOR SWUV0INA3 CCPVANILLA	12/21/2026	**	1,700,000	
BWU00INA1 IRS USD R V 03MLIBOR SWUV0INA3 CCPVANILLA	12/21/2026	0.99% **	3,900,000	
BWU00INB9 IRS USD P F 1.75000 SWU00INB9 CCPVANILLA	12/21/2026	1.75% **	(30,394,237 )	
BWU00INB9 IRS USD R V 03MLIBOR SWUV0INB1 CCPVANILLA	12/21/2026	**	16,800,000	
BWU00INB9 IRS USD R V 03MLIBOR SWUV0INB1 CCPVANILLA	12/21/2026	0.99% **	15,300,000	
BWU00INI4 IRS USD P F 2.25000 SWU00INI4 CCPVANILLA	12/21/2046	2.25% **	(3,402,618 )	
BWU00INI4 IRS USD R V 03MLIBOR SWUV0INI6 CCPVANILLA	12/21/2046	0.99% **	3,700,000	
BWU00ISZ1 IRS USD P F 1.45000 SWU00ISZ1 CCPVANILLA	6/28/2021	1.45% **	(5,307,282 )	
BWU00ISZ1 IRS USD R V 03MLIBOR SWUV0ISZ3 CCPVANILLA	6/28/2021	1.00% **	5,400,000	
BWU00IUR6 IRS USD P F 2.09750 SWU00IUR6 CCPVANILLA	7/1/2041	2.10% **	(5,490,091 )	



Table of Contents

Security Name	Maturity Date	Rate	Current Cost Value (in dollars)
BWU00IUR6 IRS USD R V 03MLIBOR SWUV0IUR8 CCPVANILLA	7/1/2041	1.00%**	5,600,000
BWU00JC37 IRS USD P F 1.85000 SWU00JC37 CCPVANILLA	7/27/2026	1.85%**	(624,657 )
BWU00JC37 IRS USD R V 03MLIBOR SWUV0JC39 CCPVANILLA	7/27/2026	1.00%**	650,000
BWU00JF83 IRS JPY P F .50000 SWU00JF83 CCPVANILLA	9/20/2046	0.50%**	(1,003,815 )
BWU00JF83 IRS JPY R V 06MLIBOR SWUV0JF85 CCPVANILLA	9/20/2046	**	1,114,588
BWU00JKP9 IRS GBP P F .50000 SWU00JKP9 CCPVANILLA	3/15/2022	0.50%**	(1,211,337 )
BWU00JKP9 IRS GBP R V 06MLIBOR SWUV0JKP1 CCPVANILLA	3/15/2022	1.00%**	1,235,649
BWU00JOE0 IRS GBP P F .50000 SWU00JOE0 CCPVANILLA	3/15/2019	0.50%**	(9,490,404 )
BWU00JOE0 IRS GBP R V 06MLIBOR SWUV0JOE2 CCPVANILLA	3/15/2019	1.00%**	9,514,501
BWU00JOF7 IRS GBP P F .75000 SWU00JOF7 CCPVANILLA	3/15/2027	0.75%**	(12,692,415 )
BWU00JOF7 IRS GBP R V 06MLIBOR SWUV0JOF9 CCPVANILLA	3/15/2027	1.00%**	13,345,014
BWU00JOH3 IRS EUR P F .00000 SWU00JOH3 CCPVANILLA	3/15/2022	**	(2,097,888 )
BWU00JOH3 IRS EUR R V 06MEURIB SWUV0JOH5 CCPVANILLA	3/15/2022	1.00%**	2,109,500
BWU00JTA3 IRS GBP P F .41000 SWU00JTA3 CCPVANILLA	3/15/2019	0.41%**	(21,899,412 )
BWU00JTA3 IRS GBP R V 06MLIBOR SWUV0JTA5 CCPVANILLA	3/15/2019	1.00%**	21,994,561
BWU00K6B3 IRS USD P F 1.25000 SWU00K6B3 CCPVANILLA	5/15/2019	1.25%**	(75,412,689 )
BWU00K6B3 IRS USD R V 03MLIBOR SWUV0K6B5 CCPVANILLA	5/15/2019	1.00%**	75,900,000
BWU09TZ49 IRS EUR P F .62500 INFLATIONZERO CCP LCH	9/15/2018	0.63%**	(210,200 )
BWU09TZ49 IRS EUR R V 12MHICP CPTFEMU/INFLATIONZERO CCP LCH	9/15/2018	1.00%**	210,950
BWU0B3298 TRS USD P E COMM SWAP SPGCINP		**	(96,814 )
BWU0B3298 TRS USD R F .00000 -5.00 BPS FIXD RATE	2/15/2017	**	102,208
BWU0B4254 IRS EUR P F .87500 INFLATIONZERO CCP LCH	5/15/2021	0.88%**	(930,178 )
BWU0B4254 IRS EUR R V 12MHICP CPTFEMU/INFLATIONZERO CCP LCH	5/15/2021	1.00%**	949,275
BWU0C0780 TRS USD P E COMM SWAP SPGCINP		**	(570,707 )
BWU0C0780 TRS USD R F .00000 -5.0BPS FIXD RATE	8/15/2017	1.00%**	602,504
BWU0C0798 TRS USD P E COMM SWAP SPGCINP		**	(534,784 )
BWU0C0798 TRS USD R F .00000 -5.00 BPS FIXD RATE	2/15/2017	1.00%**	564,580
BWU0C7900 IRS EUR P F .29000 INFLATIONZERO CCP LCH	8/15/2017	0.29%**	(1,784,589 )
BWU0C7900 IRS EUR R V 12MHICP CPTFEMU/INFLATIONZERO CCP LCH	8/15/2017	1.00%**	1,793,075
BWU0C8262 IRS EUR P F .80625 INFLATIONZERO CCP LCH	4/15/2021	0.81%**	(1,382,957 )
BWU0C8262 IRS EUR R V 12MHICP CPTFEMU /INFLATIONZERO CCP LCH	4/15/2021	1.00%**	1,413,365
BWX TECHNOLOGIES INC COMMON STOCK USD.01		**	3,136,300
C + F FINANCIAL CORP COMMON STOCK USD1.0		**	20,439
CABLE ONE INC COMMON STOCK USD.01		**	95,746
CABOT MICROELECTRONICS CORP COMMON STOCK USD.001		**	116,549
CACI INTERNATIONAL INC CL A COMMON STOCK USD.1		**	248,973
CADILA HEALTHCARE LTD COMMON STOCK INR1.0		**	89,086
CAI INTERNATIONAL INC COMMON STOCK USD.0001		**	18,658
CAIRN HOMES PLC COMMON STOCK EUR.001		**	283,928
CALAMOS ASSET MANAGEMENT A COMMON STOCK USD.01		**	6,840
CALATLANTIC GROUP INC COMMON STOCK USD.01		**	270,754
CALAVO GROWERS INC COMMON STOCK USD.001		**	1,490,792

Edgar Filing: BOEING CO - Form 11-K

CALERES INC COMMON STOCK USD.01			** 137,910
CALGON CARBON CORP COMMON STOCK USD.01			** 87,125
CALIFORNIA ST CAS 03/36 FIXED 7.95	3/1/2036	7.95% **	11,653
CALIX INC COMMON STOCK			** 16,601
CALLAWAY GOLF COMPANY COMMON STOCK USD.01			** 925,736

Table of Contents

Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
CALLIDUS SOFTWARE INC COMMON STOCK USD.001		**	964,152	
CALLON PETROLEUM CO COMMON STOCK USD.01		**	2,094,516	
CALPINE CORP COMMON STOCK USD.001		**	4,869,146	
CALTEX AUSTRALIA LTD COMMON STOCK		**	724,145	
CAMBREX CORP COMMON STOCK USD.1		**	2,568,560	
CAMDEN NATIONAL CORP COMMON STOCK		**	54,674	
CAN IMPERIAL BK OF COMMERCE COMMON STOCK		**	1,362,219	
CANADA HOUSING TRUST GOVT GUARANT 144A 06/24 2.9	6/15/2024	2.90% **	2,145,444	
CANADA HOUSING TRUST GOVT GUARANT 144A 12/22 2.4	12/15/2022	2.40% **	6,582,215	
CANADIAN GOVERNMENT RRB BONDS 12/36 3	12/1/2036	3.00% **	234,743	
CANADIAN GOVERNMENT RRB BONDS 12/44 1.5	12/1/2044	1.50% **	939,574	
CANADIAN MORTGAGE POOLS CAN 98001289	8/1/2020	1.18% **	318,573	
CANADIAN NATL RAILWAY CO COMMON STOCK		**	6,696,460	
CANADIAN NATL RESOURCES SR UNSECURED 03/38 6.25	3/15/2038	6.25% **	56,883	
CANADIAN NATL RESOURCES SR UNSECURED 04/24 3.8	4/15/2024	3.80% **	24,914	
CANADIAN PACIFIC RR CO SR UNSECURED 01/22 4.5	1/15/2022	4.50% **	53,718	
CANADIAN PACIFIC RR CO SR UNSECURED 10/31 7.125	10/15/2031	7.13% **	81,310	
CANADIAN TIRE CORP CLASS A COMMON STOCK		**	588,007	
CANFOR CORP COMMON STOCK		**	494,178	
CANTEL MEDICAL CORP COMMON STOCK USD.1		**	1,651,388	
CAPCOM CO LTD COMMON STOCK		**	292,365	
CAPGEMINI COMMON STOCK EUR8.0		**	990,365	
CAPITAL AUTO RECEIVABLES ASSET AFIN 2016 2 A2A	1/22/2019	1.32% **	9,870,668	
CAPITAL BANK FINANCIAL CL A COMMON STOCK		**	120,694	
CAPITAL CITY BANK GROUP INC COMMON STOCK USD.01		**	37,786	
CAPITAL ONE FINANCIAL CO SR UNSECURED 06/23 3.5	6/15/2023	3.50% **	250,946	
CAPITAL ONE FINANCIAL CO SUBORDINATED 10/25 4.2	10/29/2025	4.20% **	85,283	
CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01		**	6,543,000	
CAPITAL ONE MULTI ASSET EXECUT COMET 2016 A1 A1	2/15/2022	1.15% **	401,625	
CAPITALAND MALL TRUST REIT		**	76,590	
CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01		**	232,827	
CARBO CERAMICS INC COMMON STOCK USD.01		**	16,077	
CARDINAL FINANCIAL CORP COMMON STOCK USD1.0		**	104,174	
CARDINAL HEALTH INC COMMON STOCK		**	2,927,596	
CARDINAL HEALTH INC SR UNSECURED 06/17 1.9	6/15/2017	1.90% **	1,220,336	
CARDINAL HEALTH INC SR UNSECURED 09/25 3.75	9/15/2025	3.75% **	33,050	
CARDTRONICS PLC A COMMON STOCK		**	3,531,498	
CARE CAPITAL PROPERTIES INC REIT USD.01		**	1,237,625	
CAREER EDUCATION CORP COMMON STOCK USD.01		**	84,171	
CARGILL INC SR UNSECURED 144A 05/21 4.307	5/14/2021	4.31% **	117,407	
CARGILL INC SR UNSECURED 144A 11/17 6	11/27/2017	6.00% **	46,835	
CARLSBERG AS B COMMON STOCK DKK20.		**	1,591,199	
CARMAX AUTO OWNER TRUST CARMX 2015 3 A3	5/15/2020	1.63% **	4,010,396	
CARMAX AUTO OWNER TRUST CARMX 2015 4 A2A	4/15/2019	1.09% **	5,385,128	
CARMAX AUTO OWNER TRUST CARMX 2016 2 A2A	6/17/2019	1.24% **	10,618,475	
CARPENTER TECHNOLOGY COMMON STOCK USD5.0		**	1,658,937	
CARRIAGE SERVICES INC COMMON STOCK USD.01		**	52,841	



Table of Contents

Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
CARRIZO OIL + GAS INC COMMON STOCK USD.01			**	1,986,721
CARROLLS RESTAURANT GROUP INC COMMON STOCK USD.01			**	53,146
CARTER S INC COMMON STOCK USD.01			**	2,850,870
CASCADE BANCORP COMMON STOCK			**	29,459
CASETEK HOLDINGS LTD COMMON STOCK TWD10.			**	15,992
CASTELLUM AB COMMON STOCK SEK.5			**	981,646
CATCHER TECHNOLOGY CO LTD COMMON STOCK TWD10.			**	5,615,812
CATERPILLAR FINANCIAL SE SR UNSECURED 02/19 7.15	2/15/2019	7.15% **	55,357	
CATERPILLAR FINANCIAL SE SR UNSECURED 06/22 2.85	6/1/2022	2.85% **	79,157	
CATO CORP CLASS A COMMON STOCK USD.033			**	77,065
CAVCO INDUSTRIES INC COMMON STOCK USD.01			**	2,582,920
CAVIUM INC COMMON STOCK USD.001			**	16,743,161
CBIZ INC COMMON STOCK USD.01			**	84,693
CBL + ASSOCIATES PROPERTIES REIT USD.01			**	129,663
CBS CORP CLASS B NON VOTING COMMON STOCK USD.001			**	3,066,484
CBS CORP COMPANY GUAR 01/26 4	1/15/2026	4.00% **	29,494	
CBS CORP COMPANY GUAR 07/17 1.95	7/1/2017	1.95% **	2,064,532	
CBS CORP COMPANY GUAR 08/24 3.7	8/15/2024	3.70% **	106,775	
CBS CORP COMPANY GUAR 08/44 4.9	8/15/2044	4.90% **	11,011	
CCL INDUSTRIES INC CL B COMMON STOCK			**	280,707
CCSAN0020 CYS JPY P V 03MLIBOR JY0003M - 77.05	1/23/2019	1.00% **	(1,544,156 )	
CCSAN0020 CYS USD R V 03MLIBOR US0003M	1/23/2019	1.00% **	1,769,480	
CCSCCG122 CYS GBP R V 03MLIBOR BP0003M - 5.5	10/13/2026	1.00% **	5,165,275	
CCSCCG122 CYS USD P V 03MLIBOR US0003M	10/13/2026	1.00% **	(5,124,018 )	
CCSCCG163 CYS GBP R V 03MLIBOR BP0003M -5.85	10/13/2026	1.00% **	1,229,625	
CCSCCG163 CYS USD P V 03MLIBOR US0003M	10/13/2026	1.00% **	(1,221,645 )	
CCSCGG060 CYS JPY P V 03MLIBOR JY0003M -76.75	1/23/2019	1.00% **	(4,375,379 )	
CCSCGG060 CYS USD R V 03MLIBOR US0003M	1/23/2019	1.00% **	5,012,295	
CCSCGG086 CYS JPY P V 03MLIBOR JY0003M-77.5	1/23/2019	1.00% **	(2,573,357 )	
CCSCGG086 CYS USD R V 03MLIBOR US0003M	1/23/2019	1.00% **	2,949,134	
CDI CORP COMMON STOCK USD.1			**	15,170
CDP FINANCIAL COMPANY GUAR 144A 11/19 4.4	11/25/2019	4.40% **	266,703	
CDW CORP/DE COMMON STOCK USD.01			**	9,951,847
CEB INC COMMON STOCK USD.01			**	3,950,514
CECO ENVIRONMENTAL CORP COMMON STOCK USD.01			**	61,715
CEDAR REALTY TRUST INC REIT USD.06			**	36,144
CELADON GROUP INC COMMON STOCK USD.033			**	17,589
CELGENE CORP COMMON STOCK USD.01			**	51,587,692
CELGENE CORP SR UNSECURED 05/24 3.625	5/15/2024	3.63% **	33,161	
CELGENE CORP SR UNSECURED 08/22 3.25	8/15/2022	3.25% **	45,401	
CELGENE CORP SR UNSECURED 10/20 3.95	10/15/2020	3.95% **	52,272	
CEMEX SAB SPONS ADR PART CER ADR			**	148,547
CENCOSUD SA COMMON STOCK			**	213,583
CENOVUS ENERGY INC COMMON STOCK			**	489,241
CENOVUS ENERGY INC SR UNSECURED 08/22 3	8/15/2022	3.00% **	101,512	
CENOVUS ENERGY INC SR UNSECURED 11/39 6.75	11/15/2039	6.75% **	11,150	
CENTERPOINT ENERGY RESOU SR UNSECURED 01/21 4.5	1/15/2021	4.50% **	104,922	



Table of Contents

Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
CENTERPOINT ENERGY RESOU SR UNSECURED 01/41 5.85	1/15/2041	5.85%**	56,572	
CENTERSTATE BANKS INC COMMON STOCK USD.01		**	1,475,767	
CENTRAIS ELETRICAS BRASILIER COMMON STOCK		**	296,452	
CENTRAL EUROPEAN MEDIA ENT A COMMON STOCK USD.08		**	31,365	
CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01		**	114,021	
CENTRAL PACIFIC FINANCIAL CO COMMON STOCK		**	115,940	
CENTRICA PLC COMMON STOCK GBP.061728		**	383,575	
CENTURY ALUMINUM COMPANY COMMON STOCK USD.01		**	18,327	
CENTURY BANCORP INC CL A COMMON STOCK USD1.0		**	24,600	
CENTURY COMMUNITIES INC COMMON STOCK USD.01		**	36,246	
CERNER CORP COMMON STOCK USD.01		**	2,956,835	
CEVA INC COMMON STOCK USD.001		**	2,910,798	
CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01		**	11,648	
CF INDUSTRIES INC SR SECURED 144A 12/21 3.4	12/1/2021	3.40%**	101,917	
CFC LLC CFCAT 2014 2A B 144A	11/16/2020	2.64%**	345,741	
CFC LLC CFCAT 2015 1A A 144A	6/15/2021	1.75%**	156,753	
CGI GROUP INC CLASS A COMMON STOCK		**	590,702	
CHALLENGER LTD COMMON STOCK		**	854,924	
CHARLES SCHWAB CORP SR UNSECURED 09/22 3.225	9/1/2022	3.23%**	35,809	
CHAROEN POKPHAND FOODS NVDR NVDR THB1.0		**	411,396	
CHART INDUSTRIES INC COMMON STOCK USD.01		**	123,296	
CHARTER COMM OPT LLC/CAP SR SECURED 07/22 4.464	7/23/2022	4.46%**	1,149,534	
CHARTER COMM OPT LLC/CAP SR SECURED 07/25 4.908	7/23/2025	4.91%**	179,168	
CHARTER COMM OPT LLC/CAP SR SECURED 10/35 6.384	10/23/2035	6.38%**	1,370,198	
CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001		**	11,858,273	
CHARTER HALL RETAIL REIT REIT		**	310,396	
CHASE CORP COMMON STOCK USD.1		**	77,033	
CHECK POINT SOFTWARE TECH COMMON STOCK USD.01		**	3,081,101	
CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01		**	34,002	
CHEMICAL FINANCIAL CORP COMMON STOCK USD1.0		**	2,393,718	
CHEMTURA CORP COMMON STOCK USD.01		**	282,432	
CHEMUNG FINANCIAL CORP COMMON STOCK USD.01		**	18,575	
CHESAPEAKE LODGING TRUST REIT USD.01		**	98,061	
CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867		**	1,914,502	
CHEUNG KONG INFRASTRUCTURE COMMON STOCK HKD1.0		**	63,664	
CHEUNG KONG PROPERTY HOLDING COMMON STOCK HKD1.0		**	355,713	
CHEVRON CORP COMMON STOCK USD.75		**	4,875,369	
CHICAGO BRIDGE + IRON CO NV COMMON STOCK EUR.01		**	112,903	
CHICAGO IL CHI 01/33 FIXED OID 7.375	1/1/2033	7.38%**	207,582	
CHICAGO IL CHI 01/42 FIXED OID 7.75	1/1/2042	7.75%**	405,780	
CHICAGO IL TRANSIT AUTH SALES CHITRN 12/40 FIXED 6.2	12/1/2040	6.20%**	11,710	
CHICO S FAS INC COMMON STOCK USD.01		**	123,970	
CHILDREN S PLACE INC/THE COMMON STOCK USD.1		**	2,748,566	
CHIMERIX INC COMMON STOCK USD.001		**	10,129	
CHINA BLUECHEMICAL LTD H COMMON STOCK HKD1.		**	133,107	
CHINA CINDA ASSET MANAGEME H COMMON STOCK CNY1.0		**	302,269	
CHINA CITIC BANK CORP LTD H COMMON STOCK CNY1.0		**	235,908	



Table of Contents

Security Name	Maturity Date	Rate	Cost	Value (in dollars)
CHINA COMMUNICATIONS SERVI H COMMON STOCK CNY1.0			**	172,033
CHINA CONSTR BK CORP	3/16/2017	1.55%	**	4,500,000
CHINA CONSTRUCTION BANK H COMMON STOCK CNY1.0			**	1,179,655
CHINA EVERBRIGHT INTL LTD COMMON STOCK			**	45,349
CHINA EVERGRANDE GROUP COMMON STOCK USD.01			**	63,543
CHINA GALAXY SECURITIES CO H COMMON STOCK CNY1.0			**	102,328
CHINA LIFE INSURANCE CO LTD COMMON STOCK TWD10.			**	317,348
CHINA MERCHANTS PORT HOLDING COMMON STOCK			**	49,631
CHINA MOBILE LTD COMMON STOCK			**	1,908,386
CHINA OVERSEAS LAND + INVEST COMMON STOCK			**	270,355
CHINA PETROLEUM + CHEMICAL H COMMON STOCK CNY1.0			**	349,019
CHINA RESOURCES LAND LTD COMMON STOCK HKD.1			**	197,948
CHINA RESOURCES POWER HOLDIN COMMON STOCK			**	120,766
CHINA SHENHUA ENERGY CO H COMMON STOCK CNY1.0			**	255,161
CHINA TELECOM CORP LTD H COMMON STOCK CNY1.0			**	71,109
CHINA VANKE CO LTD H COMMON STOCK CNY1.0			**	90,861
CHIPBOND TECHNOLOGY CORP COMMON STOCK TWD10.			**	153,979
CHONGQING RURAL COMMERCIAL H COMMON STOCK CNY1.0			**	144,954
CHRISTOPHER + BANKS CORP COMMON STOCK USD.01			**	8,394
CHRYSLER CAPITAL AUTO RECEIVAB CCART 2016 AA A2 144A	4/15/2019	1.47%	**	968,084
CHRYSLER CAPITAL AUTO RECEIVAB CCART 2016 BA A2 144A	1/15/2020	1.36%	**	1,806,235
CHUBB CORP COMPANY GUAR 05/18 5.75	5/15/2018	5.75%	**	68,593
CHUBB INA HOLDINGS INC COMPANY GUAR 02/17 5.7	2/15/2017	5.70%	**	65,322
CHUBB INA HOLDINGS INC COMPANY GUAR 03/23 2.7	3/13/2023	2.70%	**	79,160
CHUBB LTD COMMON STOCK			**	9,469,833
CHUGAI PHARMACEUTICAL CO LTD COMMON STOCK			**	1,363,459
CHUNGHWA PRECISION TEST TECH COMMON STOCK TWD10.0			**	2,178,473
CHURCHILL DOWNS INC COMMON STOCK			**	1,969,391
CHUY S HOLDINGS INC COMMON STOCK USD.01			**	1,361,797
CIA CERVECERIAS UNI SPON ADR ADR			**	29,603
CIA ENERGETICA DE SPON ADR ADR			**	67,556
CIA SANEAMENTO BASICO DE ADR ADR			**	183,677
CIBER INC COMMON STOCK USD.01			**	4,533
CIENA CORP COMMON STOCK USD.01			**	925,139
CIFC FUNDING LTD CIFC 2012 3A A1R 144A	1/29/2025	2.08%	**	2,599,984
CIGNA CORP COMMON STOCK USD.25			**	5,130,046
CIMAREX ENERGY CO COMMON STOCK USD.01			**	2,468,216
CIMB GROUP HOLDINGS BHD COMMON STOCK MYR1.			**	86,661
CIMC ENRIC HOLDINGS LTD COMMON STOCK HKD.01			**	78,149
CIMIC GROUP LTD COMMON STOCK			**	1,525,644
CIPLA LTD COMMON STOCK INR2.			**	15,681
CIRCOR INTERNATIONAL INC COMMON STOCK USD.01			**	2,406,853
CIRRUS LOGIC INC COMMON STOCK USD.001			**	990,977
CISCO SYSTEMS INC COMMON STOCK USD.001			**	30,683,665
CISCO SYSTEMS INC SR UNSECURED 01/20 4.45	1/15/2020	4.45%	**	26,793
CISCO SYSTEMS INC SR UNSECURED 02/18 VAR	2/21/2018	1.51%	**	6,034,488

Edgar Filing: BOEING CO - Form 11-K

CISCO SYSTEMS INC SR UNSECURED 03/24 3.625

3/4/2024      3.63% \*\*    250,516

38

---

Table of Contents

Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
CISCO SYSTEMS INC SR UNSECURED 06/20 2.45	6/15/2020	2.45% **	25,252	
CIT GROUP INC COMMON STOCK USD.01		**	43,619	
CIT GROUP INC SR UNSECURED 03/18 5.25	3/15/2018	5.25% **	207,250	
CIT GROUP INC SR UNSECURED 05/20 5.375	5/15/2020	5.38% **	106,250	
CIT GROUP INC SR UNSECURED 144A 04/18 6.625	4/1/2018	6.63% **	421,500	
CIT GROUP INC SR UNSECURED 144A 05/18 5	5/15/2018	5.00% **	607,500	
CITI TRENDS INC COMMON STOCK USD.01		**	28,957	
CITIBANK CREDIT CARD ISSUANCE CCCIT 2007 A8 A8	9/20/2019	5.65% **	18,558,482	
CITIBANK CREDIT CARD ISSUANCE CCCIT 2014 A2 A2	2/22/2019	1.02% **	5,599,783	
CITIC TELECOM INTERNATIONAL COMMON STOCK		**	248,232	
CITIGROUP COMMERCIAL MORTGAGE CGCMT 2015 SHP2 A 144A	7/15/2027	1.28% **	1,310,256	
CITIGROUP INC COMMON STOCK USD.01		**	36,068,126	
CITIGROUP INC SR UNSECURED 04/18 VAR	4/27/2018	1.58% **	1,807,436	
CITIGROUP INC SR UNSECURED 06/19 VAR	6/7/2019	1.88% **	1,209,318	
CITIGROUP INC SR UNSECURED 08/21 VAR	8/2/2021	2.07% **	606,428	
CITIGROUP INC SR UNSECURED 10/26 3.2	10/21/2026	3.20% **	210,369	
CITIGROUP INC SR UNSECURED 12/21 2.9	12/8/2021	2.90% **	49,865	
CITIGROUP INC SUBORDINATED 09/25 5.5	9/13/2025	5.50% **	126,386	
CITIGROUP MORTGAGE LOAN TRUST CMLTI 2004 RES1 M1	11/25/2034	1.73% **	820,592	
CITIZENS FINANCIAL GROUP COMMON STOCK USD.01		**	7,506,065	
CITIZENS HOLDING COMPANY COMMON STOCK USD.2		**	15,898	
CITIZENS INC COMMON STOCK		**	49,316	
CITY HOLDING CO COMMON STOCK USD2.5		**	103,901	
CIVEO CORP COMMON STOCK USD.01		**	15,107	
CLAYTON WILLIAMS ENERGY INC COMMON STOCK USD.1		**	107,453	
CLEAN ENERGY FUELS CORP COMMON STOCK USD.0001		**	17,294	
CLEAN HARBORS INC COMMON STOCK USD.01		**	285,206	
CLEARWATER PAPER CORP COMMON STOCK USD.0001		**	127,626	
CLICKS GROUP LTD COMMON STOCK ZAR.01		**	291,905	
CLIFTON BANCORP INC COMMON STOCK USD.01		**	46,818	
CLOUD PEAK ENERGY INC COMMON STOCK USD.01		**	23,001	
CLP HOLDINGS LTD COMMON STOCK		**	266,505	
CME GROUP INC SR UNSECURED 09/22 3	9/15/2022	3.00% **	71,600	
CMMNWLTBNK OF AUS	12/8/2017	1.30% **	15,000,000	
CMS ENERGY CORP COMMON STOCK USD.01		**	3,581,151	
CNA FINANCIAL CORP SR UNSECURED 03/26 4.5	3/1/2026	4.50% **	33,464	
CNA FINANCIAL CORP SR UNSECURED 05/24 3.95	5/15/2024	3.95% **	44,630	
CNB FINANCIAL CORP/PA COMMON STOCK		**	38,372	
CNH INDUSTRIAL NV COMMON STOCK EUR.01		**	3,743,000	
CNO FINANCIAL GROUP INC COMMON STOCK USD.01		**	2,209,336	
CNOOC LTD COMMON STOCK		**	517,957	
CNP ASSURANCES COMMON STOCK EUR1.		**	813,123	
CNPC GENERAL CAPITAL LTD COMPANY GUAR 144A 05/19 2.75	5/14/2019	2.75% **	503,661	
CO OP GRP HLDS COMPANY GUAR REGS 07/20 VAR	7/8/2020	6.88% **	1,254,632	
COBIZ FINANCIAL INC COMMON STOCK USD.01		**	2,812,134	
COCA COLA EAST JAPAN CO LTD COMMON STOCK		**	887,857	
COCA COLA HBC AG DI COMMON STOCK CHF6.7		**	528,950	



Table of Contents

Security Name	Maturity Date	Rate	Cost (in dollars)	Current Value (in dollars)
COCA COLA ICECEK AS COMMON STOCK TRY1.0			** 319,934	
CODORUS VALLEY BANCORP INC COMMON STOCK USD2.5			** 19,550	
COEUR MINING INC COMMON STOCK USD.01			** 63,357	
COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001			** 1,890,315	
COGNEX CORP COMMON STOCK USD.002			** 2,366,282	
COGNIZANT TECH SOLUTIONS A			** (254,457 )	
COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01			** 19,630,167	
COHERENT INC COMMON STOCK USD.01			** 5,284,239	
COHU INC COMMON STOCK USD1.0			** 35,612	
COLFAX CORP COMMON STOCK USD.001			** 275,080	
COLONY AMERICAN FINANCE LTD CAFL 2016 2 A 144A	11/15/2048	2.55% **	317,709	
COLUMBIA BANKING SYSTEM INC COMMON STOCK			** 228,985	
COLUMBIA SPORTSWEAR CO COMMON STOCK			** 4,154,866	
COLUMBUS MCKINNON CORP/NY COMMON STOCK USD.01			** 52,647	
COM HEM HOLDING AB COMMON STOCK SEK1.0			** 373,060	
COMCAST CORP CLASS A COMMON STOCK USD.01			** 21,551,886	
COMCAST CORP COMPANY GUAR 02/18 5.875	2/15/2018	5.88% **	1,673,412	
COMCAST CORP COMPANY GUAR 05/18 5.7	5/15/2018	5.70% **	8,444,960	
COMCAST CORP COMPANY GUAR 08/34 4.2	8/15/2034	4.20% **	99,083	
COMERICA INC COMMON STOCK USD5.0			** 154,337	
COMFORT SYSTEMS USA INC COMMON STOCK USD.01			** 42,424	
COMM MORTGAGE TRUST COMM 2015 DC1 ASB	2/10/2048	3.14% **	1,125,753	
COMMERCIAL METALS CO COMMON STOCK USD.01			** 229,931	
COMMERCIAL VEHICLE GROUP INC COMMON STOCK USD.01			** 10,695	
COMMERZBANK FINANCE + CO COVERED 06/18 4.25	6/4/2018	4.25% **	2,117,110	
COMMONWEALTH BK AUSTR NY SR UNSECURED 03/18 1.625	3/12/2018	1.63% **	1,803,664	
COMMSCOPE HOLDING CO INC COMMON STOCK USD.01			** 5,605,854	
COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0			** 245,183	
COMMUNITY HEALTH SYSTEMS INC COMMON STOCK USD.01			** 593,949	
COMMUNITY TRUST BANCORP INC COMMON STOCK USD5.0			** 86,403	
COMMVAULT SYSTEMS INC COMMON STOCK USD.01			** 352,347	
COMPAGNIE DE SAINT GOBAIN COMMON STOCK EUR4.0			** 461,972	
COMPAL ELECTRONICS COMMON STOCK TWD10.			** 69,268	
COMPASS GROUP PLC COMMON STOCK GBP.10625			** 6,766,241	
COMPUTER SCIENCES CORP COMMON STOCK USD1.0			** 13,462,492	
COMPUTER TASK GROUP INC COMMON STOCK USD.01			** 5,178	
COMPUTERSHARE LTD COMMON STOCK			** 35,593	
COMTECH TELECOMMUNICATIONS COMMON STOCK USD.1			** 19,434	
COMUNIDAD DE MADRID SR UNSECURED 03/20 4.688	3/12/2020	4.69% **	840,700	
CONCHO RESOURCES INC COMMON STOCK USD.001			** 6,062,605	
CONMED CORP COMMON STOCK USD.01			** 2,390,790	
CONN S INC COMMON STOCK USD.01			** 27,223	
CONNECTONE BANCORP INC COMMON STOCK			** 44,063	
CONOCOPHILLIPS COMPANY GUAR 02/39 6.5	2/1/2039	6.50% **	101,273	
CONOCOPHILLIPS HLDG CO SR UNSECURED 04/29 6.95	4/15/2029	6.95% **	113,180	
CONS TOMOKA LAND CO FLORIDA COMMON STOCK USD1.0			** 32,853	
CONSOL ENERGY INC COMMON STOCK USD.01			** 332,424	



Table of Contents

Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01		**	34,475	
CONSOLIDATED EDISON CO O SR UNSECURED 03/42 4.2	3/15/2042	4.20% **	80,215	
CONSOLIDATED WATER CO ORD SH COMMON STOCK USD.6		**	15,570	
CONSTELLATION BRANDS INC A COMMON STOCK USD.01		**	2,313,448	
CONSTELLATION ENERGY GRO COMPANY GUAR 12/20 5.15	12/1/2020	5.15% **	86,485	
CONSTELLATION SOFTWARE INC COMMON STOCK		**	856,229	
CONSUMER CREDIT ORIGINATION LO CCOLT 2015 1 A 144A	3/15/2021	2.82% **	23,602	
CONSUMER PORTFOLIO SERVICES COMMON STOCK		**	12,595	
CONSUMERS ENERGY CO 1ST MORTGAGE 04/20 5.65	4/15/2020	5.65% **	33,045	
CONSUMERS ENERGY CO 1ST MORTGAGE 05/22 2.85	5/15/2022	2.85% **	91,421	
CONTANGO OIL + GAS COMMON STOCK USD.04		**	30,719	
CONTINENTAL BUILDING PRODUCT COMMON STOCK USD.001		**	19,658	
CONTL AIRLINES 2012 2 A PASS THRU CE 04/26 4	4/29/2026	4.00% **	12,994	
CONTROL4 CORP COMMON STOCK USD.0001		**	8,874	
CONVATEC GROUP PLC COMMON STOCK		**	745,465	
COOPER COS INC/THE COMMON STOCK USD.1		**	2,830,192	
COOPER STANDARD HOLDING COMMON STOCK USD.001		**	158,895	
COOPER TIRE + RUBBER COMMON STOCK USD1.0		**	238,928	
COOPERATIEVE RABOBANK UA COMPANY GUAR 02/22 3.875	2/8/2022	3.88% **	153,093	
COOPERATIEVE RABOBANK UA COMPANY GUAR 12/23 4.625	12/1/2023	4.63% **	263,023	
COOPERATIEVE RABOBANK UA JR SUBORDINA REGS 11/49 VAR	11/29/2049	8.40% **	821,003	
COPA HOLDINGS SA CLASS A COMMON STOCK		**	260,682	
COPPER MOUNTAIN MINING CORP COMMON STOCK		**	52,921	
CORDATUS CORDA 2007 1X A1F REGS	7/25/2024	0.04% **	678,448	
CORE MARK HOLDING CO INC COMMON STOCK USD.01		**	12,404	
CORE MOLDING TECHNOLOGIES IN COMMON STOCK USD.01		**	14,030	
CORELOGIC INC COMMON STOCK USD1.0		**	2,683,765	
CORESITE REALTY CORP REIT USD.01		**	1,647,562	
CORNERSTONE ONDEMAND INC COMMON STOCK USD.0001		**	3,469,420	
CORNING INC COMMON STOCK USD.5		**	19,404,884	
CORPORATE OFFICE PROPERTIES REIT USD.01		**	188,787	
COSAN SA INDUSTRIA COMERCIO COMMON STOCK		**	21,099	
COSTAR GROUP INC COMMON STOCK USD.01		**	5,559,324	
COSTCO WHOLESALE CORP COMMON STOCK USD.005		**	5,592,322	
COTIVITI HOLDINGS INC COMMON STOCK USD.001		**	2,071,568	
COTY INC CL A COMMON STOCK USD.01		**	2,071,117	
COUNTRY GARDEN HOLDINGS CO COMMON STOCK HKD.1		**	40,304	
COUSINS PROPERTIES INC REIT USD1.0		**	203,568	
COVANTA HOLDING CORP COMMON STOCK USD.1		**	138,029	
COVENANT TRANSPORT GRP CL A COMMON STOCK USD.01		**	23,788	
COVESTRO AG COMMON STOCK		**	2,072,427	
COX COMMUNICATIONS INC SR UNSECURED 144A 01/19 9.375	1/15/2019	9.38% **	73,432	
COX COMMUNICATIONS INC SR UNSECURED 144A 02/35 4.8	2/1/2035	4.80% **	55,889	
COX COMMUNICATIONS INC SR UNSECURED 144A 09/26 3.35	9/15/2026	3.35% **	190,988	
CPS AUTO TRUST CPS 2012 D A 144A	3/16/2020	1.48% **	13,652	
CPS AUTO TRUST CPS 2014 A A 144A	8/15/2018	1.21% **	6,760	
CR BARD INC SR UNSECURED 01/18 1.375	1/15/2018	1.38% **	8,293,879	



Table of Contents

Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
CRA INTERNATIONAL INC COMMON STOCK			**	28,877
CRAFT BREW ALLIANCE INC COMMON STOCK USD.005			**	31,181
CRANE CO COMMON STOCK USD1.0			**	45,003
CRAY INC COMMON STOCK USD.01			**	7,928
CRED SUIS GP FUN LTD COMPANY GUAR 03/25 3.75	3/26/2025	3.75% **	246,201	
CRED SUIS GP FUN LTD COMPANY GUAR 06/23 3.8	6/9/2023	3.80% **	249,725	
CRED SUIS GP FUN LTD COMPANY GUAR 12/20 3.125	12/10/2020	3.13% **	498,437	
CREDICORP LTD COMMON STOCK USD5.0			**	157,860
CREDIT ACCEPTANCE AUTO LOAN TR CAALT 2015 2A A 144A	2/15/2023	2.40% **	679,335	
CREDIT AGRICOLE LONDON SR UNSECURED 144A 04/19 VAR	4/15/2019	1.68% **	1,205,212	
CREDIT AGRICOLE SA SUBORDINATED 144A 09/33 VAR	9/19/2033	8.13% **	537,875	
CREDIT AGRICOLE SA SUBORDINATED REGS 09/33 VAR	9/19/2033	8.13% **	2,043,925	
CREDIT SUISSE NY	9/12/2017	1.65% **	600,000	
CREDIT SUISSE NY	5/3/2017	1.40% **	10,908,154	
CREDIT SUISSE NY	11/21/2017	1.66% **	8,000,000	
CREDIT SUISSE SUBORDINATED REGS 08/23 6.5	8/8/2023	6.50% **	637,350	
CREE INC COMMON STOCK USD.00125			**	215,976
CRESCENT POINT ENERGY CORP COMMON STOCK			**	74,848
CREW ENERGY INC COMMON STOCK			**	193,763
CROCS INC COMMON STOCK USD.001			**	24,490
CROWN CASTLE INTL CORP REIT USD.01			**	23,246,551
CROWN HOLDINGS INC COMMON STOCK USD5.0			**	2,304,511
CRUDE OIL FUT OPT DEC17C 63 EXP 11/15/2017	11/15/2017		**	60,000
CRUDE OIL FUT OPT DEC17P 48 EXP 11/15/2017	11/15/2017		**	53,200
CRUDE OIL FUT OPT JUN17C 62 EXP 05/17/2017	5/17/2017		**	32,200
CRUDE OIL FUT OPT JUN17P 47 EXP 05/17/2017	5/17/2017		**	23,000
CRYOLIFE INC COMMON STOCK USD.01			**	52,988
CSG SYSTEMS INTL INC COMMON STOCK USD.01			**	64,566
CSN ISLANDS XI CORP COMPANY GUAR 144A 09/19 6.875	9/21/2019	6.88% **	54,250	
CSN ISLANDS XI CORP COMPANY GUAR REGS 09/19 6.875	9/21/2019	6.88% **	31,000	
CSRA INC COMMON STOCK USD.001			**	10,661,465
CTBC FINANCIAL HOLDING CO LT COMMON STOCK TWD10.			**	281,813
CTRI.PCOM INTERNATIONAL ADR ADR USD.01			**	351,880
CUBESMART REIT USD.01			**	3,127,726
CUBIC CORP COMMON STOCK			**	122,848
CULP INC COMMON STOCK USD.05			**	45,695
CUMMINS INC COMMON STOCK USD2.5			**	8,049,863
CUMULUS MEDIA INC CL A COMMON STOCK USD.01			**	1,973
CURTISS WRIGHT CORP COMMON STOCK USD1.0			**	2,470,016
CUSTOMERS BANCORP INC COMMON STOCK USD1.0			**	95,460
CVB FINANCIAL CORP COMMON STOCK			**	2,106,029

Table of Contents

Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
CVR ENERGY INC COMMON STOCK USD.01		**	96,279	
CVS HEALTH CORP COMMON STOCK USD.01		**	13,649,931	
CVS HEALTH CORP SR UNSECURED 07/18 1.9	7/20/2018	1.90% **	3,975,218	
CVS HEALTH CORP SR UNSECURED 12/18 2.25	12/5/2018	2.25% **	65,570	
CVS HEALTH CORP SR UNSECURED 12/22 2.75	12/1/2022	2.75% **	98,513	
CYBERARK SOFTWARE LTD/ISRAEL COMMON STOCK ILS.01		**	3,058,738	
CYNOSURE INC A COMMON STOCK USD.001		**	98,131	
CYPRESS SEMICONDUCTOR CORP COMMON STOCK USD.01		**	12,057,096	
CYRUSONE INC REIT USD.01		**	100,866	
CZECH REPUBLIC BONDS REGS 04/17 4	4/11/2017	4.00% **	818,612	
CZECH REPUBLIC BONDS REGS 07/17 VAR	7/23/2017	1.21% **	1,346,406	
CZECH REPUBLIC BONDS REGS 08/28 2.5	8/25/2028	2.50% **	747,335	
D+L INDUSTRIES INC COMMON STOCK PHP1.0		**	550,204	
DAELIM INDUSTRIAL CO LTD COMMON STOCK KRW5000.		**	61,442	
DAH CHONG HONG COMMON STOCK		**	121,024	
DAH SING FINANCIAL HOLDINGS COMMON STOCK		**	492,491	
DAIICHI SANKYO CO LTD COMMON STOCK		**	785,308	
DAIICHIKOSHCO LTD COMMON STOCK		**	661,500	
DAIKIN INDUSTRIES LTD COMMON STOCK		**	2,761,178	
DAIMLER FINANCE NA LLC COMPANY GUAR 144A 07/19 2.25	7/31/2019	2.25% **	175,231	
DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/17 VAR	8/3/2017	1.59% **	975,545	
DAIMLER FINANCE NA LLC COMPANY GUAR 144A 10/19 VAR	10/30/2019	1.51% **	4,044,700	
DAIRY CREST GROUP PLC COMMON STOCK GBP.25		**	459,283	
DAITO TRUST CONSTRUCT CO LTD COMMON STOCK		**	165,799	
DAIWA HOUSE INDUSTRY CO LTD COMMON STOCK		**	164,410	
DAIWA OFFICE INVESTMENT CORP REIT		**	556,437	
DAKTRONICS INC COMMON STOCK		**	30,784	
DANA INC COMMON STOCK USD.01		**	2,679,672	
DANAHER CORP COMMON STOCK USD.01		**	5,248,440	
DANONE COMMON STOCK EUR.25		**	5,027,800	
DANONE SPONS ADR ADR		**	1,990,647	
DANSKE BANK A/S COMMON STOCK DKK10.		**	208,380	
DANSKE CORP.	8/24/2017	1.43% **	10,897,318	
DARLING INGREDIENTS INC COMMON STOCK USD.01		**	2,007,440	
DASSAULT SYSTEMES SA COMMON STOCK EUR.5		**	1,891,349	
DATALINK CORP COMMON STOCK USD.001		**	25,391	
DAVE + BUSTER S ENTERTAINMEN COMMON STOCK USD.01		**	3,765,513	
DAWSON GEOPHYSICAL CO COMMON STOCK USD.01		**	11,602	
DBRR TRUST DBRR 2011 C32 A3A 144A	6/17/2049	5.89% **	97,553	
DBS GROUP HOLDINGS LTD COMMON STOCK		**	4,162,464	
DBUBS MORTGAGE TRUST DBUBS 2011 LC2A XA 144A	7/10/2044	1.14% **	39,682	

Table of Contents

Security Name	Maturity Date	Rate	Cost (in dollars)	Current Value (in dollars)
DBV TECHNOLOGIES SA SPON ADR ADR EUR.1			** 755,295	
DCC PLC COMMON STOCK EUR.25			** 119,413	
DCT INDUSTRIAL TRUST INC REIT USD.01			** 162,792	
DDR CORP REIT USD.1			** 129,413	
DE LONGHI SPA COMMON STOCK EUR1.5			** 507,286	
DEAN FOODS CO COMMON STOCK USD.01			** 196,456	
DECKERS OUTDOOR CORP COMMON STOCK USD.01			** 161,462	
DEERE + COMPANY SR UNSECURED 06/22 2.6	6/8/2022	2.60% **	69,660	
DEL FRISCO S RESTAURANT GROU COMMON STOCK USD.001			** 34,850	
DEL TACO RESTAURANTS INC COMMON STOCK			** 46,243	
DELEK US HOLDINGS INC COMMON STOCK USD.01			** 145,551	
DELL TECHNOLOGIES INC CL V TRACKING STK			** 125,167	
DELPHI AUTOMOTIVE PLC COMMON STOCK USD.01			** 5,723,134	
DELTA ELECTRONICS THAI FORGN FOREIGN SH. THB1.0 A			** 409,884	
DENBURY RESOURCES INC COMMON STOCK USD.001			** 84,114	
DENSO CORP COMMON STOCK			** 4,549,255	
DENTSPLY SIRONA INC COMMON STOCK USD.01			** 11,385,799	
DEPFA ACS BANK COVERED REGS 03/17 5.75	3/28/2017	5.75% **	302,533	
DEPOSITORY TRUST + CLEAR JR SUB DEBS 144A 12/49 VAR	12/29/2049	4.88% **	763,125	
DERMIRA INC COMMON STOCK USD.001			** 2,611,443	
DESTINATION MATERNITY CORP COMMON STOCK USD.01			** 4,767	
DETOUR GOLD CORP COMMON STOCK			** 380,516	
DEUT PFANDBRIEFBANK AG PFANDBRIEFE REGS 08/19 1.625	8/30/2019	1.63% **	394,159	
DEUTSCHE BANK AG LONDON SR UNSECURED 02/18 1.875	2/13/2018	1.88% **	13,920	
DEUTSCHE BANK AG LONDON SR UNSECURED 05/24 3.7	5/30/2024	3.70% **	45,704	
DEUTSCHE BANK AG SR UNSECURED 05/21 3.375	5/12/2021	3.38% **	146,503	
DEUTSCHE BANK AG SR UNSECURED 08/20 2.95	8/20/2020	2.95% **	90,567	
DEUTSCHE BANK AG SR UNSECURED 144A 10/21 4.25	10/14/2021	4.25% **	3,714,267	
DEUTSCHE POST AG REG COMMON STOCK			** 321,445	
DEUTSCHE WOHNEN AG BR COMMON STOCK			** 210,874	
DEUTSCHLAND I/L BOND BONDS REGS 04/20 1.75	4/15/2020	1.75% **	38,702	
DEUTZ AG COMMON STOCK			** 430,152	
DEVELOPMENT BK OF JAPAN GOVT GUARANT 144A 09/21 1.625	9/1/2021	1.63% **	2,200,565	
DEVRY EDUCATION GROUP INC COMMON STOCK USD.01			** 143,614	
DEXCOM INC COMMON STOCK USD.001			** 96,416	
DEXIA CREDIT LOCAL GOVT LIQUID 144A 09/21 1.875	9/15/2021	1.88% **	1,833,525	
DEXIA CREDIT LOCAL GOVT LIQUID REGS 01/21 2	1/22/2021	2.00% **	2,387,736	
DEXUS PROPERTY GROUP REIT			** 92,660	
DG BANK NY BRANCH	4/25/2017	1.21% **	7,300,723	
DHI GROUP INC COMMON STOCK USD.01			** 23,319	
DHT HOLDINGS INC COMMON STOCK USD.01			** 34,797	

Table of Contents

Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
DIAGEO CAPITAL PLC COMPANY GUAR 10/17 5.75	10/23/2017	5.75%**	5,114,718	
DIAGEO INVESTMENT CORP COMPANY GUAR 05/22 2.875	5/11/2022	2.88%**	80,480	
DIAGEO PLC COMMON STOCK GBP.2893518			**	3,735,260
DIAGEO PLC SPONSORED ADR ADR			**	4,813,357
DIAMOND 1 FIN/DIAMOND 2 SR SECURED 144A 06/21 4.42	6/15/2021	4.42%**	310,424	
DIAMOND OFFSHORE DRILL SR UNSECURED 11/43 4.875	11/1/2043	4.88%**	91,633	
DIAMOND OFFSHORE DRILLING COMMON STOCK USD.01			**	215,303
DIAMONDBACK ENERGY INC COMMON STOCK USD.01			**	2,084,059
DIAMONDROCK HOSPITALITY CO REIT USD.01			**	154,813
DICK S SPORTING GOODS INC COMMON STOCK USD.01			**	2,155,860
DIGI INTERNATIONAL INC COMMON STOCK USD.01			**	31,006
DIGIRAD CORP COMMON STOCK USD.0001			**	11,310
DIGITAL REALTY TRUST LP COMPANY GUAR 07/22 3.95	7/1/2022	3.95%**	616,552	
DIGITALGLOBE INC COMMON STOCK USD.001			**	202,842
DILLARDS INC CL A COMMON STOCK			**	237,720
DIME COMMUNITY BANCSHARES COMMON STOCK USD.01			**	76,219
DINEEQUITY INC COMMON STOCK USD.01			**	54,054
DIODES INC COMMON STOCK USD.667			**	118,390
DIPLOMAT PHARMACY INC COMMON STOCK			**	34,461
DIRECT LINE INSURANCE GROUP COMMON STOCK GBP.1090909			**	264,800
DISCOVER CARD EXECUTION NOTE T DCENT 2014 A5 A	4/15/2020	1.39%**	15,022,251	
DISCOVERY COMMUNICATIONS A COMMON STOCK USD.01			**	5,605,345
DISCOVERY COMMUNICATIONS C COMMON STOCK USD.01			**	8,725,727
DISCOVERY COMMUNICATIONS COMPANY GUAR 05/22 3.3	5/15/2022	3.30%**	59,798	
DISCOVERY COMMUNICATIONS COMPANY GUAR 05/42 4.95	5/15/2042	4.95%**	46,116	
DISH NETWORK CORP A COMMON STOCK USD.01			**	8,811,732
DIVERSIFIED REAL ASSET FUND			**	(2,279,108 )
DIVERSIFIED REAL ASSET FUND WELLINGTON			**	295,651,524
DIVI S LABORATORIES LTD COMMON STOCK INR2.			**	56,752
DMC GLOBAL INC COMMON STOCK USD.05			**	19,496
DOLLAR GENERAL CORP COMMON STOCK USD.875			**	8,212,289
DOLLAR GENERAL CORP SR UNSECURED 07/17 4.125	7/15/2017	4.13%**	5,149,653	
DOLLARAMA INC COMMON STOCK			**	759,060
DOMINION DIAMOND CORP COMMON STOCK			**	35,816
DOMINION DIAMOND CORP COMMON STOCK			**	126,118
DOMINION RESOURCES	4/17/2017	1.22%**	8,170,544	
DOMINION RESOURCES INC SR UNSECURED 06/18 6.4	6/15/2018	6.40%**	84,846	
DOMINION RESOURCES INC SR UNSECURED 09/22 2.75	9/15/2022	2.75%**	78,726	

Table of Contents

Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
DOMINO S PIZZA INC COMMON STOCK USD.01			**	316,569
DOMTAR CORP COMMON STOCK USD.01			**	235,585
DON QUIJOTE HOLDINGS CO LTD COMMON STOCK			**	292,944
DONEGAL GROUP INC CL A COMMON STOCK USD.01			**	37,617
DOOSAN HEAVY INDUSTRIES COMMON STOCK KRW5000.0			**	93,324
DORMAN PRODUCTS INC COMMON STOCK USD.01			**	2,104,859
DOUGLAS DYNAMICS INC COMMON STOCK USD.01			**	75,881
DOUGLAS EMMETT INC REIT USD.01			**	355,985
DOW CHEMICAL CO/THE SR UNSECURED 11/21 4.125	11/15/2021	4.13% **		79,247
DOW CHEMICAL CO/THE SR UNSECURED 11/22 3	11/15/2022	3.00% **		230,105
DOWA HOLDINGS CO LTD COMMON STOCK			**	904,463
DR PEPPER SNAPPLE GROUP COMPANY GUAR 01/20 2	1/15/2020	2.00% **		24,825
DR PEPPER SNAPPLE GROUP COMPANY GUAR 09/26 2.55	9/15/2026	2.55% **		30,560
DRIL QUIP INC COMMON STOCK USD.01			**	83,049
DRIVE AUTO RECEIVABLES TRUST DRIVE 2016 CA D 144A	3/15/2024	4.18% **		141,928
DSP GROUP INC COMMON STOCK USD.001			**	29,428
DSW INC CLASS A COMMON STOCK			**	157,531
DT AUTO OWNER TRUST DTAOT 2016 3A A 144A	11/15/2019	1.75% **		349,856
DT AUTO OWNER TRUST DTAOT 2016 4A B 144A	8/17/2020	2.02% **		42,787
DT AUTO OWNER TRUST DTAOT 2016 4A D 144A	10/17/2022	3.77% **		71,613
DTE ELECTRIC CO GENL REF MOR 06/22 2.65	6/15/2022	2.65% **		191,225
DU PONT (E.I.) DE NEMOURS COMMON STOCK USD.3			**	3,674,844
DUCOMMUN INC COMMON STOCK USD.01			**	41,586
DUFRY AG REG COMMON STOCK CHF5.0			**	802,099
DUKE ENERGY CAROLINAS 1ST MORTGAGE 06/20 4.3	6/15/2020	4.30% **		106,898
DUKE ENERGY CORP COMMON STOCK USD.001			**	4,080,639
DUKE ENERGY CORP SR UNSECURED 09/19 5.05	9/15/2019	5.05% **		86,243
DULUTH HOLDINGS INC CL B COMMON STOCK			**	558,724
DUN + BRADSTREET CORP COMMON STOCK USD.01			**	2,669,040
DUPONT FABROS TECHNOLOGY REIT USD.001			**	130,560
DXP ENTERPRISES INC COMMON STOCK USD.01			**	23,137
DYCOM INDUSTRIES INC COMMON STOCK USD.333			**	604,503
DYNEGY INC COMMON STOCK USD.01			**	101,080
E TRADE FINANCIAL CORP COMMON STOCK USD.01			**	705,890
E.SUN FINANCIAL HOLDING CO COMMON STOCK TWD10.			**	49,364
EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001			**	1,689,942
EAST WEST BANCORP INC COMMON STOCK USD.001			**	3,647,510
EASTGROUP PROPERTIES INC REIT			**	15,137
EASYJET PLC COMMON STOCK GBP.2728571			**	96,130
EATON CORP PLC COMMON STOCK USD.01			**	4,233,111
EATON VANCE CDO LTD EATON 2007 10X A1 REGS	2/22/2027	0.05% **		93,473
EATON VANCE CDO LTD EATON 2007 10X A2 REGS	2/22/2027	1.16% **		414,193
EBAY INC COMMON STOCK USD.001			**	21,407,767
EBAY INC SR UNSECURED 07/42 4	7/15/2042	4.00% **		62,602
EBIX INC COMMON STOCK USD.1			**	77,531
ECHO GLOBAL LOGISTICS INC COMMON STOCK USD.0001			**	30,636
ECHOSTAR CORP A COMMON STOCK USD.001			**	226,476



Table of Contents

Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
ECOLAB INC SR UNSECURED 12/17 1.45	12/8/2017	1.45%**	6,609,470	
ECOPETROL SA SR UNSECURED 05/45 5.875	5/28/2045	5.88%**	950,400	
EDP ENERGIAS DO BRASIL SA COMMON STOCK		**	57,640	
EDUCATION REALTY TRUST INC REIT USD.01		**	2,736,768	
EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0		**	2,330,694	
EIFFAGE COMMON STOCK EUR4.		**	197,193	
EISAI CO LTD COMMON STOCK		**	7,164,651	
ELECTRO SCIENTIFIC IND'S INC COMMON STOCK		**	15,777	
ELECTROLUX AB SER B COMMON STOCK SEK5.0		**	972,722	
ELECTRONIC ARTS INC COMMON STOCK USD.01		**	39,582,886	
ELECTRONICS FOR IMAGING COMMON STOCK USD.01		**	3,076,253	
ELEMENT FLEET MANAGEMENT COR COMMON STOCK		**	1,679,501	
ELEMENTIS PLC COMMON STOCK GBP.05		**	566,597	
ELI LILLY + CO COMMON STOCK		**	15,271,775	
ELLIE MAE INC COMMON STOCK USD.0001		**	2,850,643	
ELRINGKLINGER AG COMMON STOCK		**	90,418	
EMC INS GROUP INC COMMON STOCK USD1.0		**	64,582	
EMCOR GROUP INC COMMON STOCK USD.01		**	3,236,209	
EMERA US FINANCE LP COMPANY GUAR 144A 06/21 2.7	6/15/2021	2.70%**	494,922	
EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001		**	117,797	
EMERGENT CAPITAL INC COMMON STOCK USD.01		**	3,255	
EMPLOYERS HOLDINGS INC COMMON STOCK USD.01		**	125,809	
ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01		**	7,705	
ENBRIDGE INC SR UNSECURED 12/26 4.25	12/1/2026	4.25%**	116,724	
ENCANA CORP SR UNSECURED 08/34 6.5	8/15/2034	6.50%**	107,714	
ENCORE CAPITAL GROUP INC COMMON STOCK USD.01		**	96,264	
ENCORE WIRE CORP COMMON STOCK USD.01		**	79,981	
ENDESA SA COMMON STOCK EUR1.2		**	2,160,850	
ENDO INTERNATIONAL PLC COMMON STOCK USD.0001		**	161,027	
ENDOCYTE INC COMMON STOCK		**	9,410	
ENDURANCE SPECIALTY HOLDINGS COMMON STOCK USD1.0		**	593,300	
ENEL AMERICAS SA ADR ADR		**	186,663	
ENEL SPA COMMON STOCK EUR1.		**	1,393,245	
ENERGY TRANSFER PARTNERS SR UNSECURED 02/23 3.6	2/1/2023	3.60%**	119,004	
ENERGY TRANSFER PARTNERS SR UNSECURED 03/25 4.05	3/15/2025	4.05%**	45,536	
ENERGY TRANSFER PARTNERS SR UNSECURED 12/45 6.125	12/15/2045	6.13%**	425,576	
ENERNOC INC COMMON STOCK USD.001		**	11,070	
ENERSYS COMMON STOCK USD.01		**	324,818	
ENGIE BRASIL ENERGIA SA COMMON STOCK		**	37,638	
ENGIE COMMON STOCK EUR1.0		**	2,652,655	
ENGILITY HOLDINGS INC COMMON STOCK USD.01		**	75,690	
ENI SPA COMMON STOCK		**	2,863,728	
ENLINK MIDSTREAM PARTNER SR UNSECURED 06/25 4.15	6/1/2025	4.15%**	48,533	
ENNIS INC COMMON STOCK USD2.5		**	46,238	
ENOVA INTERNATIONAL INC COMMON STOCK USD.00001		**	22,439	
ENPRO INDUSTRIES INC COMMON STOCK USD.01		**	113,771	
ENSCO PLC SR UNSECURED 03/21 4.7	3/15/2021	4.70%**	38,477	



Table of Contents

Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
ENSCO PLC SR UNSECURED 03/25 5.2	3/15/2025	5.20% **	39,729	
ENSCO PLC SR UNSECURED 10/44 5.75	10/1/2044	5.75% **	21,750	
ENSIGN GROUP INC/THE COMMON STOCK USD.001			**	31,938
ENSTAR GROUP LTD COMMON STOCK USD1.0			**	215,691
ENTEGRIS INC COMMON STOCK USD.01			**	214,657
ENTERCOM COMMUNICATIONS CL A COMMON STOCK USD.01			**	45,472
ENTERGY ARKANSAS INC 1ST MORTGAGE 06/23 3.05	6/1/2023	3.05% **	34,126	
ENTERGY LOUISIANA LLC COLLATERAL T 10/26 2.4	10/1/2026	2.40% **	46,657	
ENTERPRISE FINANCIAL SERVICE COMMON STOCK USD.01			**	88,150
ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/19 6.5	1/31/2019	6.50% **	87,207	
ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/24 3.9	2/15/2024	3.90% **	74,259	
ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/25 3.75	2/15/2025	3.75% **	218,453	
ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/26 3.7	2/15/2026	3.70% **	34,123	
ENVISION HEALTHCARE CORP COMMON STOCK			**	4,548,019
EOG RESOURCES INC COMMON STOCK USD.01			**	11,113,519
EOG RESOURCES INC SR UNSECURED 02/21 4.1	2/1/2021	4.10% **	57,963	
EOG RESOURCES INC SR UNSECURED 03/23 2.625	3/15/2023	2.63% **	87,247	
EP ENERGY CORP CL A COMMON STOCK USD.01			**	1,913
EPR PROPERTIES REIT USD.01			**	1,901,905
EQT CORP COMMON STOCK			**	1,939,633
EQT MIDSTREAM PARTNERS L SR UNSECURED 12/26 4.125	12/1/2026	4.13% **	1,267,171	
EQUATORIAL ENERGIA SA ORD COMMON STOCK			**	160,457
EQUIFAX INC			**	13,328
EQUIFAX INC COMMON STOCK USD1.25			**	7,811,220
EQUINIX INC			**	56,014
EQUINIX INC REIT USD.001			**	12,435,009
EQUITY COMMONWEALTH REIT USD.01			**	1,509,278
EQUITY COMMONWEALTH SR UNSECURED 01/18 6.65	1/15/2018	6.65% **	76,901	
EQUITY ONE INC REIT USD.01			**	128,959
ERA GROUP INC COMMON STOCK USD.01			**	31,310
ERAC USA FINANCE LLC COMPANY GUAR 144A 06/34 6.7	6/1/2034	6.70% **	103,085	
ERAC USA FINANCE LLC COMPANY GUAR 144A 10/17 6.375	10/15/2017	6.38% **	2,514,724	
EREGLI DEMIR VE CELIK FABRIK COMMON STOCK TRY1.			**	68,191
ERICSSON (LM) TEL SP ADR ADR			**	5,066,270
ERICSSON LM B SHS COMMON STOCK SEK5.0			**	265,197
ERP OPERATING LP SR UNSECURED 11/26 2.85	11/1/2026	2.85% **	15,085	
ERP OPERATING LP SR UNSECURED 12/21 4.625	12/15/2021	4.63% **	65,172	
ESCALADE INC COMMON STOCK			**	16,236
ESCO TECHNOLOGIES INC COMMON STOCK USD.01			**	150,972
ESPERION THERAPEUTICS INC COMMON STOCK USD.001			**	15,575
ESSA BANCORP INC COMMON STOCK USD.01			**	19,336
ESSENDANT INC COMMON STOCK USD.1			**	79,253
ESSENT GROUP LTD COMMON STOCK USD.015			**	1,458,366
ESSILOR INTERNATIONAL COMMON STOCK EUR.18			**	4,155,899
ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2			**	229,601
ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01			**	1,859,304
EULER HERMES GROUP COMMON STOCK EUR.32			**	449,165



Table of Contents

Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
EUROCASH SA COMMON STOCK PLN1.		**	186,121	
EUROCOMMERCIAL PROPERTIE CV DUTCH CERT EUR5.0		**	435,389	
EURONAV NV COMMON STOCK		**	248,612	
EURONET WORLDWIDE INC COMMON STOCK USD.02		**	155,580	
EUROSAIL PLC ESAIL 2007 3X A3A REGS	6/13/2045	1.52% **	67,135	
EUROSAIL PLC ESAIL 2007 3X A3C REGS	6/13/2045	1.52% **	89,502	
EVANS BANCORP INC COMMON STOCK USD.5		**	15,996	
EVERBANK FINANCIAL CORP COMMON STOCK USD.01		**	96,550	
EVERCORE PARTNERS INC CL A COMMON STOCK USD.01		**	609,163	
EVERI HOLDINGS INC COMMON STOCK USD.001		**	12,232	
EVONIK INDUSTRIES AG COMMON STOCK		**	857,274	
EW SCRIPPS CO/THE A COMMON STOCK USD.01		**	115,381	
EXACTECH INC COMMON STOCK USD.01		**	39,176	
EXAMWORKS GROUP INC COMMON STOCK		**	3,139,744	
EXAR CORP COMMON STOCK USD.0001		**	37,266	
EXEDY CORP COMMON STOCK		**	516,200	
EXELON CORP SR UNSECURED 06/25 3.95	6/15/2025	3.95% **	102,804	
EXELON GENERATION CO LLC SR UNSECURED 10/41 5.75	10/1/2041	5.75% **	28,157	
EXETER AUTOMOBILE RECEIVABLES EART 2016 3A B 144A	8/16/2021	2.84% **	53,787	
EXLSERVICE HOLDINGS INC COMMON STOCK USD.001		**	114,801	
EXPEDIA INC COMMON STOCK USD.001		**	9,527,188	
EXPERIAN PLC COMMON STOCK USD.1		**	2,143,216	
EXPORT IMPORT BK KOREA SR UNSECURED 01/21 4	1/29/2021	4.00% **	418,408	
EXPRESS INC COMMON STOCK		**	76,773	
EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01		**	2,824,724	
EXTERRAN CORP COMMON STOCK USD.01		**	1,182,931	
EXTRACTION OIL + GAS INC COMMON STOCK		**	2,444,880	
EXXON MOBIL CORP COMMON STOCK		**	5,375,164	
EZCORP INC CL A COMMON STOCK USD.01		**	65,806	
FABRINET COMMON STOCK USD.01		**	132,184	
FACEBOOK INC A COMMON STOCK USD.000006		**	87,926,042	
FAIRFAX FINANCIAL HLDGS LTD COMMON STOCK		**	248,558	
FANNIE MAE FNR 1994 29 Z	2/25/2024	6.50% **	54,667	
FANNIE MAE FNR 2002 86 PG	12/25/2032	6.00% **	201,401	
FANNIE MAE FNR 2005 70 NA	8/25/2035	5.50% **	60,743	
FANNIE MAE FNR 2006 30 KF	5/25/2036	0.93% **	205,604	
FANNIE MAE FNR 2006 48 TF	6/25/2036	1.16% **	56,780	
FANNIE MAE FNR 2006 9 KZ	3/25/2036	6.00% **	305,344	
FANNIE MAE FNR 2007 106 A7	10/25/2037	6.20% **	56,028	
FANNIE MAE FNR 2009 104 FA	12/25/2039	1.56% **	425,023	
FANNIE MAE FNR 2010 18 PV	3/25/2021	5.00% **	385,973	
FANNIE MAE FNR 2012 154 PW	10/25/2042	3.00% **	674,026	
FANNIE MAE FNR 2013 13 IK	3/25/2028	2.50% **	71,536	
FANNIE MAE FNR 2013 130 FB	1/25/2044	1.21% **	270,849	
FANNIE MAE FNR 2013 83 CA	10/25/2037	3.50% **	244,898	
FANNIE MAE FNR 2013 96 YA	9/25/2038	3.50% **	389,187	
FANNIE MAE FNR 2016 38 NA	1/25/2046	3.00% **	483,656	



Table of Contents

Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
FANNIE MAE NOTES 04/26 2.125	4/24/2026	2.13%**	283,707	
FANNIE MAE NOTES 09/24 2.625	9/6/2024	2.63%**	807,744	
FANNIEMAE ACES FNA 2012 M8 ASQ3	12/25/2019	1.80%**	341,053	
FANNIEMAE ACES FNA 2013 M7 A2	12/27/2022	2.28%**	332,365	
FANNIEMAE ACES FNA 2014 M1 A2	7/25/2023	3.25%**	542,025	
FANNIEMAE ACES FNA 2014 M9 A2	7/25/2024	3.10%**	819,439	
FANNIEMAE ACES FNA 2015 M7 A2	12/25/2024	2.59%**	856,596	
FANNIEMAE WHOLE LOAN FNW 2004 W1 1A7	11/25/2043	5.68%**	470,202	
FANNIEMAE WHOLE LOAN FNW 2004 W2 2A2	2/25/2044	7.00%**	57,489	
FANNIEMAE WHOLE LOAN FNW 2009 W1 A	12/25/2049	6.00%**	145,060	
FANUC CORP COMMON STOCK		**	3,125,957	
FAR EASTONE TELECOMM CO LTD COMMON STOCK TWD10.		**	105,728	
FARMERS CAPITAL BANK CORP COMMON STOCK USD.125		**	30,150	
FARMERS NATL BANC CORP COMMON STOCK		**	38,510	
FARO TECHNOLOGIES INC COMMON STOCK USD.001		**	53,172	
FBL FINANCIAL GROUP INC CL A COMMON STOCK		**	171,774	
FCB FINANCIAL HOLDINGS CL A COMMON STOCK USD.001		**	71,455	
FED HM LN PC POOL 849407 FH 09/37 FLOATING VAR	9/1/2037	2.79%**	625,629	
FED HM LN PC POOL C03520 FG 09/40 FIXED 4	9/1/2040	4.00%**	2,711,661	
FED HM LN PC POOL D98914 FG 01/32 FIXED 4	1/1/2032	4.00%**	151,276	
FED HM LN PC POOL G03600 FG 11/37 FIXED 7	11/1/2037	7.00%**	109,758	
FED HM LN PC POOL G08653 FG 07/45 FIXED 3	7/1/2045	3.00%**	2,685,077	
FED HM LN PC POOL G30591 FG 02/28 FIXED 6	2/1/2028	6.00%**	99,051	
FED HM LN PC POOL J14494 FG 02/26 FIXED 4	2/1/2026	4.00%**	161,270	
FED HM LN PC POOL U80439 FG 07/33 FIXED 3.5	7/1/2033	3.50%**	699,915	
FED HM LN PC POOL U90291 FG 10/42 FIXED 4	10/1/2042	4.00%**	321,551	
FED HM LN PC POOL U90690 FG 06/42 FIXED 3.5	6/1/2042	3.50%**	290,967	
FED HM LN PC POOL U91619 FG 06/43 FIXED 4	6/1/2043	4.00%**	1,189,960	
FED REPUBLIC OF BRAZIL SR UNSECURED 02/47 5.625	2/21/2047	5.63%**	263,250	
FEDERAL AGRIC MTG CORP CL C COMMON STOCK USD1.0		**	52,803	
FEDERAL MOGUL HOLDINGS CORP COMMON STOCK USD.01		**	92,872	
FEDERAL REALTY INVS TRUST REIT USD.01		**	3,154,842	
FEDERAL SIGNAL CORP COMMON STOCK USD1.0		**	94,394	
FEDERATED NATIONAL HOLDING C COMMON STOCK USD.01		**	6,747	
FEDERATION DES CAISSES SR UNSECURED 144A 01/18 VAR	1/29/2018	1.55%**	2,797,147	
FELCOR LODGING TRUST INC REIT USD.01		**	68,141	
FENG TAY ENTERPRISE CO LTD COMMON STOCK TWD10.		**	16,810	
FERRARI NV COMMON STOCK EUR.01		**	99,332	
FERROGLOBE PLC COMMON STOCK USD7.5		**	53,760	
FHLMC MULTIFAMILY STRUCTURED P FHMS K708 X1	1/25/2019	1.46%**	128,653	
FHLMC MULTIFAMILY STRUCTURED P FHMS KF12 A	9/25/2022	1.23%**	528,147	
FHLMC MULTIFAMILY STRUCTURED P FHMS KJ09 A2	9/25/2022	2.84%**	130,620	
FHLMC MULTIFAMILY STRUCTURED P FHMS KS06 A2	7/25/2026	2.72%**	246,969	
FHLMC STRUCTURED PASS THROUGH FSPC T 32 A1	8/25/2031	0.71%**	8,151	
FIAT CHRYSLER AUTOMOBILE SR UNSECURED 04/20 4.5	4/15/2020	4.50%**	1,020,000	
FIAT CHRYSLER AUTOMOBILES NV COMMON STOCK EUR.01		**	884,494	
FIBRA UNO ADMINISTRACION SA REIT		**	100,569	



Table of Contents

Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01			**	24,616,811
FIDELITY SOUTHERN CORP COMMON STOCK			**	50,938
FIDESSA GROUP PLC COMMON STOCK GBP.1			**	220,615
FINANCIAL INSTITUTIONS INC COMMON STOCK USD.01			**	49,077
FINECOBANK SPA COMMON STOCK			**	235,914
FINISAR CORPORATION COMMON STOCK USD.001			**	268,101
FINISH LINE/THE CL A COMMON STOCK USD.01			**	75,184
FINN SQUARE CLO LTD FINNS 2012 1A A1R 144A	12/24/2023	2.05%	**	2,600,047
FINNING INTERNATIONAL INC COMMON STOCK			**	149,893
FIREYE INC			**	66,582
FIREYE INC COMMON STOCK USD.0001			**	1,611,688
FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001			**	2,136,335
FIRST BANCORP INC/ME COMMON STOCK USD.01			**	37,304
FIRST BANCORP PUERTO RICO COMMON STOCK USD.1			**	140,244
FIRST BANCORP/NC COMMON STOCK			**	55,637
FIRST BANCSHARES INC/MS COMMON STOCK USD1.0			**	19,470
FIRST BUSEY CORP COMMON STOCK USD.001			**	118,195
FIRST BUSINESS FINANCIAL SER COMMON STOCK USD.01			**	19,450
FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0			**	132,257
FIRST COMMUNITY BANCSHARES COMMON STOCK USD1.0			**	55,608
FIRST CONNECTICUT BANCORP COMMON STOCK USD.01			**	37,146
FIRST DATA CORP CLASS A COMMON STOCK USD.01			**	821,317
FIRST DEFIANCE FINL CORP COMMON STOCK USD.01			**	52,009
FIRST FINANCIAL BANCORP COMMON STOCK			**	169,135
FIRST FINANCIAL CORP/INDIANA COMMON STOCK			**	70,330
FIRST FINANCIAL HOLDING CO COMMON STOCK TWD10.			**	86,443
FIRST FINANCIAL NORTHWEST COMMON STOCK USD.01			**	30,340
FIRST HORIZON NATIONAL CORP COMMON STOCK USD.625			**	2,517,998
FIRST INDUSTRIAL REALTY TR REIT USD.01			**	212,759
FIRST INTERSTATE BANCSYS A COMMON STOCK			**	82,845
FIRST MERCHANTS CORP COMMON STOCK			**	157,754
FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01			**	188,771
FIRST NBC BANK HOLDING CO COMMON STOCK			**	13,469
FIRST POTOMAC REALTY TRUST REIT USD.001			**	44,977
FIRST QUANTUM MINERALS LTD COMMON STOCK			**	335,539
FIRST SOLAR INC COMMON STOCK USD.001			**	300,459
FIRSTCASH INC COMMON STOCK USD.01			**	148,849
FISERV INC COMMON STOCK USD.01			**	9,821,972
FIVE PRIME THERAPEUTICS INC COMMON STOCK USD.001			**	475,494
FIVE STAR QUALITY CARE COMMON STOCK USD.01			**	12,153
FLAGSHIP CREDIT AUTO TRUST FCAT 2013 2 A 144A	1/15/2019	1.94%	**	4,624
FLAGSTAR BANCORP INC COMMON STOCK USD.01			**	135,293
FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001			**	13,837,826
FLEX LTD COMMON STOCK			**	216,498
FLEXSTEEL INDS COMMON STOCK USD1.0			**	44,217
FLORIDA POWER + LIGHT CO 1ST MORTGAGE 06/24 3.25	6/1/2024	3.25%	**	127,559
FLORIDA POWER + LIGHT CO 1ST MORTGAGE 12/42 3.8	12/15/2042	3.80%	**	78,670



Table of Contents

Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
FLUOR CORP COMMON STOCK USD.01			**	157,928
FLUSHING FINANCIAL CORP COMMON STOCK USD.01			**	90,374
FMC TECHNOLOGIES INC COMMON STOCK USD.01			**	79,729
FNB CORP COMMON STOCK USD.01			**	206,947
FNMA POOL 256901 FN 09/37 FIXED 6.5	9/1/2037	6.50% **	13,930	
FNMA POOL 256937 FN 10/37 FIXED 6.5	10/1/2037	6.50% **	25,946	
FNMA POOL 257239 FN 06/28 FIXED 5.5	6/1/2028	5.50% **	151,210	
FNMA POOL 468559 FN 08/21 FIXED 4.01	8/1/2021	4.01% **	393,446	
FNMA POOL 725229 FN 03/34 FIXED VAR	3/1/2034	6.00% **	170,879	
FNMA POOL 888365 FN 04/22 FIXED VAR	4/1/2022	6.00% **	39,007	
FNMA POOL 932850 FN 12/40 FIXED 4	12/1/2040	4.00% **	355,864	
FNMA POOL 968066 FN 10/22 FIXED 6	10/1/2022	6.00% **	91,001	
FNMA POOL AB4698 FN 03/42 FIXED 4	3/1/2042	4.00% **	359,515	
FNMA POOL AB4955 FN 04/42 FIXED 4	4/1/2042	4.00% **	595,890	
FNMA POOL AB8925 FN 04/43 FIXED 3	4/1/2043	3.00% **	115,239	
FNMA POOL AB9615 FN 06/33 FIXED 4	6/1/2033	4.00% **	271,425	
FNMA POOL AC3237 FN 10/39 FIXED 5	10/1/2039	5.00% **	211,806	
FNMA POOL AD0329 FN 09/28 FIXED VAR	9/1/2028	6.50% **	103,230	
FNMA POOL AD0752 FN 01/39 FIXED VAR	1/1/2039	7.00% **	148,467	
FNMA POOL AD0979 FN 10/35 FIXED VAR	10/1/2035	7.50% **	205,887	
FNMA POOL AE1807 FN 10/40 FIXED 4	10/1/2040	4.00% **	15,737	
FNMA POOL AE4456 FN 02/41 FIXED 4	2/1/2041	4.00% **	131,716	
FNMA POOL AE4664 FN 10/40 FIXED 4	10/1/2040	4.00% **	153,661	
FNMA POOL AE6191 FN 11/40 FIXED 4	11/1/2040	4.00% **	67,581	
FNMA POOL AE7314 FN 11/40 FIXED 4	11/1/2040	4.00% **	3,421	
FNMA POOL AE8446 FN 11/40 FIXED 4	11/1/2040	4.00% **	6,022	
FNMA POOL AE9387 FN 12/40 FIXED 4	12/1/2040	4.00% **	4,453	
FNMA POOL AH0864 FN 12/40 FIXED 4	12/1/2040	4.00% **	25,681	
FNMA POOL AH1266 FN 01/41 FIXED 4	1/1/2041	4.00% **	576,900	
FNMA POOL AH2442 FN 01/41 FIXED 4	1/1/2041	4.00% **	60,544	
FNMA POOL AK3107 FN 02/42 FIXED 4	2/1/2042	4.00% **	270,056	
FNMA POOL AL0379 FN 12/36 FIXED VAR	12/1/2036	8.00% **	247,535	
FNMA POOL AL2171 FN 06/42 FIXED VAR	6/1/2042	4.00% **	540,126	
FNMA POOL AL2382 FN 02/42 FIXED VAR	2/1/2042	4.00% **	1,118,760	
FNMA POOL AL5548 FN 05/38 FLOATING VAR	5/1/2038	2.67% **	587,874	
FNMA POOL AM1990 FN 01/23 FIXED 2.33	1/1/2023	2.33% **	426,555	
FNMA POOL AM2674 FN 03/23 FIXED 2.61	3/1/2023	2.61% **	605,622	
FNMA POOL AM2711 FN 03/23 FIXED 2.57	3/1/2023	2.57% **	426,811	
FNMA POOL AM4066 FN 08/23 FIXED 3.59	8/1/2023	3.59% **	944,839	
FNMA POOL AM4764 FN 11/23 FIXED 3.44	11/1/2023	3.44% **	666,399	
FNMA POOL AM5079 FN 01/24 FIXED 3.45	1/1/2024	3.45% **	718,277	
FNMA POOL AM5473 FN 03/24 FIXED 3.76	3/1/2024	3.76% **	929,361	
FNMA POOL AM5612 FN 05/24 FIXED 3.42	5/1/2024	3.42% **	776,914	
FNMA POOL AM7514 FN 02/25 FIXED 3.07	2/1/2025	3.07% **	900,188	
FNMA POOL AO6757 FN 06/42 FIXED 4	6/1/2042	4.00% **	369,127	
FNMA POOL AP0645 FN 07/32 FIXED 3.5	7/1/2032	3.50% **	128,003	
FNMA POOL AP7126 FN 10/27 FIXED 2.5	10/1/2027	2.50% **	543,751	



Table of Contents

Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
FNMA POOL AQ1534 FN 10/32 FIXED 3.5	10/1/2032	3.50%**	363,587	
FNMA POOL AQ1607 FN 11/32 FIXED 3.5	11/1/2032	3.50%**	316,160	
FNMA POOL AR7961 FN 03/33 FIXED 3.5	3/1/2033	3.50%**	342,330	
FNMA POOL AT3179 FN 05/43 FIXED 3	5/1/2043	3.00%**	724,950	
FNMA POOL AT5907 FN 06/43 FIXED 4	6/1/2043	4.00%**	1,334,647	
FNMA POOL AT5915 FN 06/43 FIXED 4	6/1/2043	4.00%**	464,956	
FNMA POOL AU0317 FN 06/43 FIXED 3	6/1/2043	3.00%**	257,528	
FNMA POOL AU1632 FN 07/43 FIXED 3	7/1/2043	3.00%**	5,315,945	
FNMA POOL MA0006 FN 03/39 FIXED 4	3/1/2039	4.00%**	22,657	
FNMA POOL MA0320 FN 02/30 FIXED 5	2/1/2030	5.00%**	203,123	
FNMA POOL MA1125 FN 07/42 FIXED 4	7/1/2042	4.00%**	409,191	
FNMA POOL MA1177 FN 09/42 FIXED 3.5	9/1/2042	3.50%**	386,912	
FNMA POOL MA1213 FN 10/42 FIXED 3.5	10/1/2042	3.50%**	371,829	
FNMA POOL MA1373 FN 03/43 FIXED 3.5	3/1/2043	3.50%**	856,108	
FNMA POOL MA1463 FN 06/43 FIXED 3.5	6/1/2043	3.50%**	369,203	
FNMA POOL MA1508 FN 07/43 FIXED 3.5	7/1/2043	3.50%**	371,037	
FNMA POOL MA1510 FN 07/43 FIXED 4	7/1/2043	4.00%**	671,439	
FNMA POOL MA1546 FN 08/43 FIXED 3.5	8/1/2043	3.50%**	706,618	
FORD CREDIT AUTO LEASE TRUST FORDL 2016 A A2A	11/15/2018	1.42%**	6,255,427	
FORD CREDIT AUTO OWNER TRUST FORDO 2016 B A2A	3/15/2019	1.08%**	5,921,629	
FORD MOTOR CREDIT CO LLC SR UNSECURED 01/19 2.943	1/8/2019	2.94%**	202,282	
FORD MOTOR CREDIT CO LLC SR UNSECURED 02/21 5.75	2/1/2021	5.75%**	219,316	
FORD MOTOR CREDIT CO LLC SR UNSECURED 03/19 2.375	3/12/2019	2.38%**	359,787	
FORD MOTOR CREDIT CO LLC SR UNSECURED 05/19 2.021	5/3/2019	2.02%**	990,824	
FORD MOTOR CREDIT CO LLC SR UNSECURED 06/17 3	6/12/2017	3.00%**	6,412,109	
FORD MOTOR CREDIT CO LLC SR UNSECURED 06/18 VAR	6/15/2018	1.86%**	200,482	
FORD MOTOR CREDIT CO LLC SR UNSECURED 08/17 6.625	8/15/2017	6.63%**	1,624,752	
FORD MOTOR CREDIT CO LLC SR UNSECURED 09/17 VAR	9/8/2017	1.47%**	300,084	
FORESTAR GROUP INC COMMON STOCK USD1.0		**	61,699	
FORMFACTOR INC COMMON STOCK USD.001		**	3,879,243	
FORTESCUE METALS GROUP LTD COMMON STOCK		**	722,546	
FORTINET INC COMMON STOCK USD.001		**	2,815,166	
FORUM ENERGY TECHNOLOGIES IN COMMON STOCK USD.01		**	1,911,624	
FORWARD AIR CORP COMMON STOCK USD.01		**	18,952	
FOSSIL GROUP INC COMMON STOCK USD.01		**	17,223	
FOSTER (LB) CO A COMMON STOCK USD.01		**	13,940	
FOUR CORNERS PROPERTY TRUST REIT USD.0001		**	655,183	
FOXCONN TECHNOLOGY CO LTD COMMON STOCK TWD10.		**	124,863	
FRANCE (GOVT OF) BONDS REGS 05/45 3.25	5/25/2045	3.25%**	1,016,031	
FRANCE (GOVT OF) BONDS REGS 07/24 0.25	7/25/2024	0.25%**	7,035,479	
FRANKLIN COVEY CO COMMON STOCK USD.05		**	28,915	
FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1		**	179,407	
FRANKLIN RESOURCES INC COMMON STOCK USD.1		**	2,555,839	
FRANKLIN STREET PROPERTIES C REIT USD.0001		**	79,704	
FRED S INC CLASS A COMMON STOCK		**	62,770	
FREDDIE MAC FHR 2113 MW	1/15/2029	6.50%**	206,472	
FREDDIE MAC FHR 2175 TH	7/15/2029	6.00%**	211,729	



Table of Contents

Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
FREDDIE MAC FHR 2338 ZC	7/15/2031	6.50%**	272,523	
FREDDIE MAC FHR 2430 WF	3/15/2032	6.50%**	96,012	
FREDDIE MAC FHR 2595 DC	4/15/2023	5.00%**	142,079	
FREDDIE MAC FHR 2936 SC	3/15/2029	5.40%**	139,642	
FREDDIE MAC FHR 2980 QA	5/15/2035	6.00%**	135,193	
FREDDIE MAC FHR 3005 ED	7/15/2025	5.00%**	108,666	
FREDDIE MAC FHR 3187 Z	7/15/2036	5.00%**	189,753	
FREDDIE MAC FHR 3397 FC	12/15/2037	1.04%**	23,701	
FREDDIE MAC FHR 3648 CY	3/15/2030	4.50%**	282,639	
FREDDIE MAC FHR 3662 PJ	4/15/2040	5.00%**	246,434	
FREDDIE MAC FHR 3677 PB	5/15/2040	4.50%**	351,027	
FREDDIE MAC FHR 4219 JA	8/15/2039	3.50%**	319,102	
FREDDIE MAC FHR 4579 FD	1/15/2038	0.88%**	946,295	
FREDDIE MAC FHR 4579 SD	1/15/2038	1.98%**	56,095	
FREDDIEMAC STRIP FHS 279 35	9/15/2042	3.50%**	272,618	
FREDDIEMAC STRIP FHS 323 300	1/15/2044	3.00%**	686,728	
FREEPORT MCMORAN INC COMPANY GUAR 03/22 3.55	3/1/2022	3.55%**	93,000	
FREIGHTCAR AMERICA INC COMMON STOCK USD.01		**	15,244	
FREMF MORTGAGE TRUST FREMF 2016 K59 B 144A	11/25/2049	3.58%**	105,097	
FRESENIUS SE + CO KGAA COMMON STOCK		**	464,080	
FRESH DEL MONTE PRODUCE INC COMMON STOCK USD.01		**	341,771	
FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25		**	363,813	
FRP HOLDINGS INC COMMON STOCK USD.1		**	34,759	
FRUTAROM COMMON STOCK ILS1.		**	783,555	
FSMIH17AS TRS CHF P E SMH7 INDEX		**	(11,387,513 )	
FSMIH17AS TRS CHF R F .00000 FSMIH17_SW/20170317	3/17/2017	**	11,473,175	
FTD COS INC COMMON STOCK USD.0001		**	62,413	
FTI CONSULTING INC COMMON STOCK USD.01		**	2,421,382	
FUBON FINANCIAL HOLDING CO COMMON STOCK TWD10.		**	216,792	
FUJI HEAVY INDUSTRIES LTD COMMON STOCK		**	445,962	
FUJIFILM HOLDINGS CORP COMMON STOCK		**	749,085	
FUJITSU LTD COMMON STOCK		**	529,022	
FULTON FINANCIAL CORP COMMON STOCK USD2.5		**	350,714	
FUTUREFUEL CORP COMMON STOCK USD.0001		**	55,558	
G III APPAREL GROUP LTD COMMON STOCK USD.01		**	3,248,053	
GAIA INC COMMON STOCK USD.0001		**	9,844	
GAIL INDIA LTD COMMON STOCK INR10.		**	87,149	
GAIN CAPITAL HOLDINGS INC COMMON STOCK USD.00001		**	24,280	
GALENICA AG REG COMMON STOCK CHF.1		**	114,182	
GAMESTOP CORP CLASS A COMMON STOCK USD.001		**	274,450	
GAMING AND LEISURE PROPERTIE REIT		**	125,542	
GANNETT CO INC COMMON STOCK USD.01		**	99,994	
GARMIN LTD COMMON STOCK CHF10.0		**	17,212,204	
GARTNER INC COMMON STOCK USD.0005		**	3,638,520	
GASLOG LTD COMMON STOCK USD.01		**	108,917	
GATX CORP COMMON STOCK USD.625		**	149,393	
GAZPROM PAO SPON ADR ADR		**	432,729	



Table of Contents

Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
GE CAPITAL INTL FUNDING COMPANY GUAR 11/20 2.342	11/15/2020	2.34%**	249,881	
GE CAPITAL INTL FUNDING COMPANY GUAR 11/35 4.418	11/15/2035	4.42%**	221,108	
GEELY AUTOMOBILE HOLDINGS LT COMMON STOCK HKD.02			**	396,632
GENERAL CABLE CORP COMMON STOCK USD.01			**	62,484
GENERAL COMMUNICATION INC A COMMON STOCK			**	47,186
GENERAL ELECTRIC CO SR SECURED 12/19 2.1	12/11/2019	2.10%**	77,563	
GENERAL ELECTRIC CO SR UNSECURED 01/38 5.875	1/14/2038	5.88%**	201,365	
GENERAL ELECTRIC CO SR UNSECURED 03/32 6.75	3/15/2032	6.75%**	82,530	
GENERAL ELECTRIC CO SR UNSECURED 09/17 5.625	9/15/2017	5.63%**	283,455	
GENERAL ELECTRIC CO SR UNSECURED 09/20 4.375	9/16/2020	4.38%**	97,811	
GENERAL ELECTRIC CO SUBORDINATED 02/21 5.3	2/11/2021	5.30%**	221,812	
GENERAL MILLS INC COMMON STOCK USD.1			**	4,820,654
GENERAL MILLS INC SR UNSECURED 12/21 3.15	12/15/2021	3.15%**	76,607	
GENERAL MOTORS CO COMMON STOCK USD.01			**	5,459,428
GENERAL MOTORS FINL CO COMPANY GUAR 07/21 3.2	7/6/2021	3.20%**	396,663	
GENERAL MOTORS FINL CO COMPANY GUAR 09/17 3	9/25/2017	3.00%**	403,756	
GENERAL MOTORS FINL CO COMPANY GUAR 10/19 VAR	10/4/2019	2.13%**	401,765	
GENERAL MOTORS FINL CO COMPANY GUAR 10/26 4	10/6/2026	4.00%**	60,576	
GENERALITAT DE CATALUNYA SR UNSECURED 02/20 4.95	2/11/2020	4.95%**	2,138,461	
GENERALITAT DE CATALUNYA SR UNSECURED 06/18 4.75	6/4/2018	4.75%**	412,340	
GENERALITAT DE CATALUNYA SR UNSECURED 09/21 4.9	9/15/2021	4.90%**	112,639	
GENERALITAT DE VALENCIA SR UNSECURED 09/17 VAR	9/3/2017	2.06%**	212,001	
GENESCO INC COMMON STOCK USD1.0			**	1,863,435
GENESEE + WYOMING INC CL A COMMON STOCK USD.01			**	5,126,831
GENPACT LTD COMMON STOCK USD.01			**	8,165,291
GENTEX CORP COMMON STOCK USD.06			**	148,423
GENTING BHD COMMON STOCK MYR.1			**	72,760
GENTING HONG KONG LTD COMMON STOCK USD.1			**	234,150
GENTING MALAYSIA BHD COMMON STOCK MYR.1			**	48,802
GENTING SINGAPORE PLC COMMON STOCK USD.1			**	175,400
GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001			**	79,538
GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01			**	18,772
GERDAU SA PREF PREFERENCE			**	33,515
GERMAN AMERICAN BANCORP COMMON STOCK			**	70,077
GETTY REALTY CORP REIT USD.01			**	47,284
GFK SE COMMON STOCK			**	23,246
GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01			**	821,671
GILEAD SCIENCES INC COMMON STOCK USD.001			**	4,121,872
GILEAD SCIENCES INC SR UNSECURED 12/21 4.4	12/1/2021	4.40%**	10,758	
GLACIER BANCORP INC COMMON STOCK USD.01			**	3,371,890
GLADSTONE COMMERCIAL CORP REIT USD.001			**	24,723
GLATFELTER COMMON STOCK USD.01			**	102,846
GLAUKOS CORP COMMON STOCK USD.001			**	1,665,882
GLAXOSMITHKLINE PLC COMMON STOCK GBP.25			**	1,893,181
GLAXOSMITHKLINE PLC SPON ADR ADR			**	3,827,894
GLENCORE PLC COMMON STOCK USD.01			**	1,097,013
GLOBAL ALL CAP FUND			**	(360 )



Table of Contents

Security Name	Maturity Date	Rate	Cost (in dollars)	Current Value (in dollars)
GLOBAL ALL CAP FUND WELLINGTON		**	298,821,157	
GLOBAL BRANDS GROUP HOLDING		**	(2,935 )	
GLOBAL BRANDS GROUP HOLDING COMMON STOCK HKD.0125		**	913,737	
GLOBAL EAGLE ENTERTAINMENT I COMMON STOCK USD.0001		**	32,494	
GLOBAL INDEMNITY LTD COMMON STOCK USD.0001		**	50,896	
GLOBAL LOGISTIC PROPERTIES L COMMON STOCK		**	52,689	
GLOBAL PAYMENTS INC		**	255,455	
GLOBAL PAYMENTS INC COMMON STOCK		**	29,904,466	
GLOBAL POWER EQUIPMENT GROUP COMMON STOCK USD.01		**	7,255	
GLOBE TELECOM INC COMMON STOCK PHP50.		**	45,380	
GMAT TRUST GMAT 2013 1A A 144A	11/25/2043	6.97%**	39,265	
GMO INTERNET INC COMMON STOCK		**	514,929	
GNC HOLDINGS INC CL A COMMON STOCK USD.001		**	19,618	
GNMA POOL 783867 GN 08/36 FIXED 6	8/15/2036	6.00%**	965,190	
GO FINANCIAL AUTO SECURITIZATI GFAST 2015 2 A 144A	11/15/2018	3.27%**	178,506	
GODADDY INC CLASS A COMMON STOCK USD.001		**	3,834,190	
GODREJ CONSUMER PRODUCTS LTD COMMON STOCK INR1.		**	43,455	
GOLD RESOURCE CORP COMMON STOCK USD.001		**	22,737	
GOLDCREST CO LTD COMMON STOCK		**	151,818	
GOLDEN OCEAN GROUP LTD COMMON STOCK USD.05		**	5,021	
GOLDMAN SACHS GROUP INC COMMON STOCK USD.01		**	24,141,588	
GOLDMAN SACHS GROUP INC SR UNSECURED 01/18 5.95	1/18/2018	5.95%**	354,192	
GOLDMAN SACHS GROUP INC SR UNSECURED 01/19 2.625	1/31/2019	2.63%**	107,140	
GOLDMAN SACHS GROUP INC SR UNSECURED 01/22 5.75	1/24/2022	5.75%**	786,951	
GOLDMAN SACHS GROUP INC SR UNSECURED 02/19 7.5	2/15/2019	7.50%**	75,384	
GOLDMAN SACHS GROUP INC SR UNSECURED 02/21 2.875	2/25/2021	2.88%**	160,740	
GOLDMAN SACHS GROUP INC SR UNSECURED 06/17 VAR	6/4/2017	1.57%**	801,275	
GOLDMAN SACHS GROUP INC SR UNSECURED 09/20 VAR	9/15/2020	2.16%**	403,729	
GOLDMAN SACHS GROUP INC SR UNSECURED 10/27 VAR	10/28/2027	2.64%**	203,879	
GOLDMAN SACHS GROUP INC SR UNSECURED 11/18 VAR	11/15/2018	2.01%**	605,704	
GOLDMAN SACHS GROUP INC SUBORDINATED 05/36 6.45	5/1/2036	6.45%**	196,642	
GOLDMAN SACHS GROUP INC SUBORDINATED 10/37 6.75	10/1/2037	6.75%**	197,576	
GOODMAN GROUP REIT		**	125,276	
GOODYEAR TIRE + RUBBER CO COMMON STOCK		**	33,587	
GOVERNMENT NATIONAL MORTGAGE A GNR 2004 19 KE	3/16/2034	5.00%**	385,331	
GOVERNMENT NATIONAL MORTGAGE A GNR 2007 35 TE	6/20/2037	6.00%**	91,752	
GOVERNMENT NATIONAL MORTGAGE A GNR 2007 70 PE	11/20/2037	5.50%**	141,301	
GOVERNMENT NATIONAL MORTGAGE A GNR 2013 H04 BA	2/20/2063	1.65%**	316,560	
GOVERNMENT NATIONAL MORTGAGE A GNR 2013 H05 FB	2/20/2062	0.93%**	239,631	
GOVERNMENT NATIONAL MORTGAGE A GNR 2015 H11 FC	5/20/2065	1.08%**	2,380,151	
GOVERNMENT NATIONAL MORTGAGE A GNR 2015 H14 FA	6/20/2065	1.10%**	3,666,428	
GOVERNMENT NATIONAL MORTGAGE A GNR 2015 H20 FB	8/20/2065	1.13%**	575,970	
GOVERNMENT NATIONAL MORTGAGE A GNR 2015 H32 FH	12/20/2065	1.19%**	381,163	
GOVERNMENT NATIONAL MORTGAGE A GNR 2016 H07 FM	2/20/2066	1.30%**	746,210	
GOVERNMENT NATIONAL MORTGAGE A GNR 2016 H10 FJ	4/20/2066	1.04%**	97,126	



Table of Contents

Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
GOVERNMENT NATIONAL MORTGAGE A GNR 2016 H26 FC	12/20/2066	1.60% **	125,820	
GOVERNMENT PROPERTIES INCOME REIT USD.01		**	55,574	
GP STRATEGIES CORP COMMON STOCK USD.01		**	49,821	
GPT GROUP REIT NPV		**	74,848	
GRACO INC COMMON STOCK USD1.0		**	2,243,430	
GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0		**	262,118	
GRAND CANYON EDUCATION INC COMMON STOCK USD.01		**	2,381,545	
GRAND CITY PROPERTIES COMMON STOCK EUR.1		**	499,228	
GRANITE CONSTRUCTION INC COMMON STOCK USD.01		**	1,312,300	
GRAY TELEVISION INC COMMON STOCK		**	63,256	
GREAT HALL MORTGAGES PLC GHM 2006 1 A2B REGS	6/18/2038	0.02% **	779,466	
GREAT HALL MORTGAGES PLC GHM 2007 1 A2B REGS	3/18/2039	0.09% **	714,013	
GREAT HALL MORTGAGES PLC GHM 2007 2A AC 144A	6/18/2039	1.12% **	911,575	
GREAT LAKES DREDGE + DOCK CO COMMON STOCK USD.0001		**	25,830	
GREAT SOUTHERN BANCORP INC COMMON STOCK USD.01		**	72,794	
GREAT WALL MOTOR COMPANY H COMMON STOCK CNY1.0		**	123,263	
GREAT WEST LIFECO INC COMMON STOCK		**	112,771	
GREAT WESTERN BANCORP INC COMMON STOCK USD.01		**	72,447	
GREEN BANCORP INC COMMON STOCK USD.01		**	10,974	
GREEN BRICK PARTNERS INC COMMON STOCK USD.01		**	44,019	
GREEN DOT CORP CLASS A COMMON STOCK USD.001		**	105,174	
GREEN PLAINS INC COMMON STOCK USD.001		**	54,502	
GREENLIGHT CAPITAL RE LTD A COMMON STOCK USD.01		**	70,110	
GREIF INC CL A COMMON STOCK		**	115,704	
GREIF INC CL B COMMON STOCK		**	110,782	
GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01		**	183,705	
GROUPE BRUXELLES LAMBERT SA COMMON STOCK		**	84,001	
GROWTHPOINT PROPERTIES LTD REIT		**	124,100	
GRUBHUB INC COMMON STOCK USD.0001		**	2,693,065	
GRUMA S.A.B. B COMMON STOCK		**	624,507	
GRUPO BIMBO SAB SERIES A COMMON STOCK		**	49,152	
GRUPO FINANCIERO BANORTE O COMMON STOCK MXN3.5		**	202,203	
GRUPO MEXICO SAB DE CV SER B COMMON STOCK		**	440,997	
GRUPO TELEVISA SA SPON ADR ADR		**	2,947,161	
GS MORTGAGE SECURITIES TRUST GSMS 2007 GG10 A4	8/10/2045	5.99% **	83,474	
GS MORTGAGE SECURITIES TRUST GSMS 2010 C2 A1 144A	12/10/2043	3.85% **	11,821	
GS MORTGAGE SECURITIES TRUST GSMS 2011 GC5 D 144A	8/10/2044	5.40% **	556,318	
GSI TECHNOLOGY INC COMMON STOCK USD.001		**	13,535	
GUARANTY BANCORP COMMON STOCK USD.001		**	52,078	
GUDANG GARAM TBK PT COMMON STOCK IDR500.		**	243,316	
GUESS? INC COMMON STOCK USD.01		**	91,779	
GUJARAT STATE PETRONET LTD COMMON STOCK INR10.		**	508,774	
GULF ISLAND FABRICATION INC COMMON STOCK		**	18,290	
H.B. FULLER CO. COMMON STOCK USD1.0		**	218,216	
H+E EQUIPMENT SERVICES INC COMMON STOCK USD.01		**	12,857	
H+R REAL ESTATE INV REIT UTS REIT		**	71,728	
HACKETT GROUP INC/THE COMMON STOCK USD.001		**	23,329	



Table of Contents

Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
HAEMONETICS CORP/MASS COMMON STOCK USD.01			**	178,568
HAITONG INTERNATIONAL SECURI COMMON STOCK HKD.1			**	289,276
HALLADOR ENERGY CO COMMON STOCK USD.01			**	12,626
HALLIBURTON CO COMMON STOCK USD2.5			**	7,796,965
HALLIBURTON COMPANY SR UNSECURED 08/23 3.5	8/1/2023	3.50% **	116,772	
HALLMARK FINL SERVICES INC COMMON STOCK USD.18			**	22,644
HALYARD HEALTH INC COMMON STOCK USD.01			**	209,159
HAMMERSON PLC REIT GBP.25			**	82,046
HANA FINANCIAL GROUP COMMON STOCK KRW5000.			**	168,618
HANCOCK HOLDING CO COMMON STOCK USD3.33			**	3,394,987
HANESBRANDS INC COMMON STOCK USD.01			**	1,703,965
HANGER INC COMMON STOCK USD.01			**	27,104
HANMI FINANCIAL CORPORATION COMMON STOCK USD.001			**	110,877
HANNOVER RUECK SE COMMON STOCK			**	918,171
HANON SYSTEMS COMMON STOCK KRW100.0			**	561,255
HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01			**	2,985,765
HANWHA CHEMICAL CORP COMMON STOCK KRW5000.			**	302,298
HANWHA CORPORATION COMMON STOCK KRW5000.0			**	249,831
HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2005 9 2A1A	6/20/2035	1.08% **	833,398	
HARDINGE INC COMMON STOCK USD.01			**	12,487
HARLEY DAVIDSON INC COMMON STOCK USD.01			**	3,537,096
HARMAN INTERNATIONAL COMMON STOCK USD.01			**	1,749,658
HARMONIC INC COMMON STOCK USD.001			**	46,635
HARTE HANKS INC COMMON STOCK USD1.0			**	8,667
HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01			**	2,696,990
HARVARD BIOSCIENCE INC COMMON STOCK USD.01			**	10,004
HARVEY NORMAN HOLDINGS LTD COMMON STOCK			**	59,330
HAULOTTE GROUP COMMON STOCK EUR.13			**	335,272
HAVERTY FURNITURE COMMON STOCK USD1.0			**	41,285
HAWAIIAN HOLDINGS INC COMMON STOCK USD.01			**	73,929
HAWAIIAN TELCOM HOLDCO INC COMMON STOCK USD.01			**	27,927
HAWKINS INC COMMON STOCK USD.05			**	55,299
HAYNES INTERNATIONAL INC COMMON STOCK USD.001			**	26,353
HC2 HOLDINGS INC COMMON STOCK USD.001			**	12,109
HCA HOLDINGS INC COMMON STOCK USD.01			**	6,455,506
HCF17A TRS HKD P F .00000 HCF17_SW 2017-01-26	1/26/2017		**	(1,897,782 )
HCF17A TRS HKD R E HCF7 INDEX			**	1,937,380
HCF17I TRS HKD P F .00000 HCF17_SW/20170126	1/26/2017		**	(3,769,028 )
HCF17I TRS HKD R E HCF7 INDEX			**	3,874,761
HCI GROUP INC COMMON STOCK			**	12,752
HCL TECHNOLOGIES LTD COMMON STOCK INR2.0			**	187,910
HCP INC SR UNSECURED 08/24 3.875	8/15/2024	3.88% **	88,956	
HCP INC SR UNSECURED 11/23 4.25	11/15/2023	4.25% **	153,006	
HEALTHCARE REALTY TRUST INC REIT USD.01			**	198,899
HEALTHCARE TRUST OF AME CL A REIT USD.01			**	204,381
HEALTHSOUTH CORP COMMON STOCK USD.01			**	6,589,781
HEALTHSTREAM INC COMMON STOCK			**	54,108



Table of Contents

Security Name	Maturity Date	Rate	Cost (in dollars)	Current Value
HEARTLAND FINANCIAL USA INC COMMON STOCK USD1.0			** 93,456	
HECLA MINING CO COMMON STOCK USD.25			** 243,629	
HEIDELBERGCEMENT AG COMMON STOCK			** 567,532	
HEDRICK + STRUGGLES INTL COMMON STOCK USD.01			** 44,557	
HEINEKEN NV COMMON STOCK EUR1.6			** 563,335	
HEINEKEN NV SR UNSECURED 144A 04/22 3.4	4/1/2022	3.40% **	41,086	
HEINEKEN NV SR UNSECURED 144A 10/17 1.4	10/1/2017	1.40% **	8,429,396	
HELEN OF TROY LTD COMMON STOCK USD.1			** 70,347	
HELIX ENERGY SOLUTIONS GROUP COMMON STOCK			** 1,397,855	
HELLENIC RAILWAY ORG GOVT GUARANT REGS 12/17 5.014	12/27/2017	5.01% **	204,885	
HELLENIC REPUBLIC BONDS REGS 02/23 VAR	2/24/2023	3.00% **	2,579	
HELLENIC REPUBLIC BONDS REGS 02/25 VAR	2/24/2025	3.00% **	2,478	
HELLENIC REPUBLIC BONDS REGS 02/26 VAR	2/24/2026	3.00% **	7,367	
HELLENIC REPUBLIC BONDS REGS 02/29 VAR	2/24/2029	3.00% **	11,290	
HELLENIC REPUBLIC BONDS REGS 02/30 VAR	2/24/2030	3.00% **	9,585	
HELLENIC REPUBLIC BONDS REGS 02/31 VAR	2/24/2031	3.00% **	10,162	
HELLENIC REPUBLIC BONDS REGS 02/32 VAR	2/24/2032	3.00% **	8,555	
HELLENIC REPUBLIC BONDS REGS 02/33 VAR	2/24/2033	3.00% **	6,290	
HELLENIC REPUBLIC BONDS REGS 02/34 VAR	2/24/2034	3.00% **	4,803	
HELLENIC REPUBLIC BONDS REGS 02/37 VAR	2/24/2037	3.00% **	9,229	
HELLENIC REPUBLIC BONDS REGS 02/38 VAR	2/24/2038	3.00% **	9,179	
HELLENIC REPUBLIC BONDS REGS 02/40 VAR	2/24/2040	3.00% **	1,963	
HELLENIC REPUBLIC BONDS REGS 02/41 VAR	2/24/2041	3.00% **	656	
HELLENIC REPUBLIC BONDS REGS 02/42 VAR	2/24/2042	3.00% **	6,576	
HELMERICH + PAYNE			** (24,501 )	
HELMERICH + PAYNE COMMON STOCK USD.1			** 2,397,078	
HEMISPHERE MEDIA GROUP INC COMMON STOCK USD.0001			** 13,776	
HENNES + MAURITZ AB B SHS COMMON STOCK			** 3,253,453	
HERITAGE COMMERCE CORP COMMON STOCK			** 36,970	
HERITAGE CRYSTAL CLEAN INC COMMON STOCK USD.01			** 28,967	
HERITAGE FINANCIAL CORP COMMON STOCK			** 79,181	
HERMAN MILLER INC COMMON STOCK USD.2			** 2,085,550	
HERMES INTERNATIONAL COMMON STOCK			** 621,965	
HERO FUNDING TRUST HERO 2016 3A A1 144A	9/20/2042	3.08% **	95,169	
HERO MOTOCORP LTD COMMON STOCK INR2.			** 136,496	
HERSHA HOSPITALITY TRUST REIT USD.01			** 73,810	
HESS CORP COMMON STOCK USD1.0			** 6,770,923	
HEWLETT PACKARD ENTERPRIS COMMON STOCK USD.01			** 26,102,730	
HIGHWOODS PROPERTIES INC REIT USD.01			** 5,058,152	
HILL INTERNATIONAL INC COMMON STOCK USD.0001			** 14,268	
HILLENBRAND INC COMMON STOCK			** 18,063	
HILLTOP HOLDINGS INC COMMON STOCK USD.01			** 286,795	
HILTON WORLDWIDE FIN LLC TERM LOAN	10/25/2023	1.00% **	366,515	
HINDALCO INDUSTRIES LTD COMMON STOCK INR1.			** 165,677	
HINDUSTAN PETROLEUM CORP COMMON STOCK INR10.			** 288,215	
HINDUSTAN UNILEVER LTD COMMON STOCK INR1.			** 134,016	
HISTORIC TW INC COMPANY GUAR 02/23 9.15	2/1/2023	9.15% **	128,245	



Table of Contents

Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
HITACHI CHEMICAL CO LTD COMMON STOCK		**	746,820	
HITACHI CONSTRUCTION MACHINE COMMON STOCK		**	316,823	
HITACHI HIGH TECHNOLOGIES CO COMMON STOCK		**	1,467,437	
HITACHI LTD COMMON STOCK		**	54,186	
HITACHI TRANSPORT SYSTEM LTD COMMON STOCK		**	457,774	
HMS HOLDINGS CORP COMMON STOCK USD.01		**	79,958	
HOCHTIEF AG COMMON STOCK		**	346,767	
HOGY MEDICAL CO LTD COMMON STOCK		**	352,356	
HOLLYFRONTIER CORP COMMON STOCK USD.01		**	76,003	
HOME BANCORP INC COMMON STOCK USD.01		**	27,683	
HOME BANCSHARES INC COMMON STOCK USD.01		**	3,796,159	
HOME DEPOT INC COMMON STOCK USD.05		**	4,141,731	
HOME DEPOT INC SR UNSECURED 06/22 2.625	6/1/2022	2.63% **	85,410	
HOME DEPOT INC SR UNSECURED 09/26 2.125	9/15/2026	2.13% **	33,207	
HOMESTAR MORTGAGE ACCEPTANCE C HMAC 2004 4 A3	9/25/2034	1.69% **	104,498	
HOMESTREET INC COMMON STOCK		**	60,356	
HOMETRUST BANCSHARES INC COMMON STOCK		**	55,737	
HON HAI PRECISION GDR REG S GDR		**	722,762	
HON HAI PRECISION INDUSTRY COMMON STOCK TWD10.		**	649,666	
HONDA AUTO RECEIVABLES OWNER T HAROT 2016 3 A2	10/18/2018	1.01% **	7,263,213	
HONDA MOTOR CO LTD SPONS ADR ADR		**	519,582	
HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0		**	26,313,126	
HONEYWELL INTERNATIONAL SR UNSECURED 11/26 2.5	11/1/2026	2.50% **	80,456	
HONG KONG EXCHANGES + CLEAR COMMON STOCK HKD1.0		**	366,251	
HOOKER FURNITURE CORP COMMON STOCK		**	42,770	
HOPE BANCORP INC COMMON STOCK USD.001		**	291,115	
HORACE MANN EDUCATORS COMMON STOCK USD.001		**	175,480	
HORIZON BANCORP INDIANA COMMON STOCK		**	38,724	
HORIZON GLOBAL CORP COMMON STOCK USD.01		**	36,384	
HORIZON PHARMA PLC COMMON STOCK USD.0001		**	106,837	
HORNBECK OFFSHORE SERVICES COMMON STOCK USD.01		**	23,682	
HOSPITALITY PROPERTIES TRUST REIT USD.01		**	322,066	
HOST HOTELS + RESORTS LP SR UNSECURED 06/25 4	6/15/2025	4.00% **	689,444	
HOST HOTELS + RESORTS LP SR UNSECURED 10/23 3.75	10/15/2023	3.75% **	49,086	
HOTA INDUSTRIAL MFG CO LTD COMMON STOCK TWD10.		**	2,621,862	
HOUGHTON MIFFLIN HARCOURT CO COMMON STOCK USD.01		**	61,704	
HOUSING DEVELOPMENT FINANCE COMMON STOCK INR2.		**	3,103,858	
HOUSTON WIRE + CABLE CO COMMON STOCK USD.001		**	11,323	
HOYA CORP COMMON STOCK		**	7,722,188	
HP INC COMMON STOCK USD.01		**	8,412,277	
HP INC SR UNSECURED 12/21 4.65	12/9/2021	4.65% **	169,716	
HSBC BANK USA SUBORDINATED 11/34 5.875	11/1/2034	5.88% **	116,423	
HSBC FINANCE CORP SUBORDINATED 01/21 6.676	1/15/2021	6.68% **	1,011,637	
HSBC HOLDINGS PLC COMMON STOCK USD.5		**	1,344,854	
HSBC HOLDINGS PLC JR SUBORDINA REGS 12/49 VAR	12/29/2049	6.00% **	436,160	
HSBC HOLDINGS PLC SR UNSECURED 01/22 4.875	1/14/2022	4.88% **	145,738	
HSBC HOLDINGS PLC SR UNSECURED 01/22 VAR	1/5/2022	2.36% **	203,727	



Table of Contents

Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
HSBC HOLDINGS PLC SR UNSECURED 03/22 4	3/30/2022	4.00%**	284,446	
HSBC HOLDINGS PLC SR UNSECURED 04/21 5.1	4/5/2021	5.10%**	2,107,377	
HSBC USA INC SR UNSECURED 11/17 1.5	11/13/2017	1.50%**	5,457,358	
HSIF17A TRS HKD P F .00000 HSIF17_SW 2017-01-26	1/26/2017		** (1,112,759 )	
HSIF17A TRS HKD R E HIF7 INDEX			** 1,133,062	
HSIF17I TRS HKD P F .00000 HSIF17_SW 2017-01-26	1/26/2017		** (832,992 )	
HSIF17I TRS HKD R E HIF7 INDEX			** 849,797	
HUA NAN FINANCIAL HOLDINGS C COMMON STOCK TWD10.			** 28,196	
HUB GROUP INC CL A COMMON STOCK USD.01			** 134,531	
HUBBELL INC COMMON STOCK USD.01			** 2,676,981	
HUBSPOT INC COMMON STOCK USD.001			** 1,190,604	
HULIC CO LTD COMMON STOCK			** 25,834	
HUNTINGTON AUTO TRUST HUNT 2016 1 A2	5/15/2019	1.29%**	8,061,167	
HUNTINGTON BANCSHARES INC COMMON STOCK USD.01			** 375,223	
HUNTINGTON BANCSHARES SR UNSECURED 03/21 3.15	3/14/2021	3.15%**	25,352	
HUNTSMAN CORP COMMON STOCK USD.01			** 202,362	
HURCO COMPANIES INC COMMON STOCK			** 23,733	
HURON CONSULTING GROUP INC COMMON STOCK USD.01			** 1,912,291	
HUSKY ENERGY INC COMMON STOCK			** 311,029	
HUSQVARNA AB B SHS COMMON STOCK SEK2.0			** 96,979	
HUTCH WHAMPOA INT 11 LTD COMPANY GUAR 144A 01/17 3.5	1/13/2017	3.50%**	6,765,307	
HUTCH WHAMPOA INT 14 LTD COMPANY GUAR 144A 10/17 1.625	10/31/2017	1.63%**	2,437,320	
HYDRO QUEBEC LOCAL GOVT G 01/22 8.4	1/15/2022	8.40%**	175,001	
HYDRO QUEBEC LOCAL GOVT G 07/24 8.05	7/7/2024	8.05%**	230,078	
HYPERMARCAS SA COMMON STOCK			** 79,481	
HYPROP INVESTMENTS LTD UTS REIT			** 39,924	
HYSAN DEVELOPMENT CO COMMON STOCK			** 62,007	
HYSTER YALE MATERIALS COMMON STOCK USD.01			** 65,364	
HYUNDAI AUTO RECEIVABLES TRUST HART 2015 C A2A	11/15/2018	0.99%**	1,073,071	
HYUNDAI CAPITAL AMERICA COMPANY GUAR 144A 06/17 4	6/8/2017	4.00%**	4,747,127	
HYUNDAI DEVELOPMENT CO ENGIN COMMON STOCK KRW5000.			** 279,495	
HYUNDAI ENGINEERING + CONST COMMON STOCK KRW5000.			** 220,733	
HYUNDAI GLOVIS CO LTD COMMON STOCK KRW500.			** 181,900	
HYUNDAI MOBIS CO LTD COMMON STOCK KRW5000.			** 198,033	
HYUNDAI WIA CORP COMMON STOCK KRW5000.			** 237,350	
IBERDROLA SA COMMON STOCK EUR.75			** 57,218	
IBERIABANK CORP COMMON STOCK USD1.0			** 3,779,135	
IBM CORP SR UNSECURED 06/42 4	6/20/2042	4.00%**	145,037	
IBM CORP SR UNSECURED 11/39 5.6	11/30/2039	5.60%**	23,161	
ICF INTERNATIONAL INC COMMON STOCK USD.001			** 113,160	
ICON PLC COMMON STOCK EUR.06			** 1,907,072	
ICONIX BRAND GROUP INC COMMON STOCK USD.001			** 43,496	
ICU MEDICAL INC COMMON STOCK USD.1			** 119,796	
IDACORP INC COMMON STOCK			** 2,526,451	
IDEMITSU KOSAN CO LTD COMMON STOCK			** 367,377	
IDT CORP CLASS B COMMON STOCK USD.01			** 20,320	
II VI INC COMMON STOCK			** 1,001,192	



Table of Contents

Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
IIDA GROUP HOLDINGS CO LTD COMMON STOCK			**	36,115
ILG INC COMMON STOCK USD.01			**	137,002
ILLINOIS ST ILS 04/35 FIXED 6.725	4/1/2035	6.73% **	407,728	
ILLINOIS TOOL WORKS COMMON STOCK USD.01			**	4,434,277
ILLINOIS TOOL WORKS INC SR UNSECURED 09/21 3.375	9/15/2021	3.38% **	78,275	
ILLUMINA INC COMMON STOCK USD.01			**	6,593,292
IMARKETKOREA INC COMMON STOCK KRW500.			**	250,270
IMAX CORP COMMON STOCK			**	2,951,600
IMPERIAL BRANDS PLC COMMON STOCK GBP.1			**	1,019,646
IMPERIAL HOLDINGS LTD COMMON STOCK ZAR.04			**	225,545
IMPERIAL OIL LTD COMMON STOCK			**	219,713
IMPERVA INC COMMON STOCK USD.0001			**	1,498,176
IMPINJ INC COMMON STOCK USD.001			**	1,718,902
IMPLENIA AG REG COMMON STOCK CHF1.02			**	632,297
INC RESEARCH HOLDINGS INC A COMMON STOCK USD.01			**	5,557,348
INCHCAPE PLC COMMON STOCK GBP.1			**	230,996
INCYTE CORP COMMON STOCK USD.001			**	11,337,028
IND + COMM BK OF CHINA H COMMON STOCK CNY1.0			**	870,846
INDEPENDENCE GROUP NL COMMON STOCK			**	399,213
INDEPENDENCE HOLDING CO COMMON STOCK USD1.0			**	34,056
INDEPENDENT BANK CORP MICH COMMON STOCK USD1.0			**	23,935
INDEPENDENT BANK CORP/MA COMMON STOCK USD.01			**	130,262
INDEPENDENT BANK GROUP INC COMMON STOCK USD.01			**	89,544
INDIABULLS HOUSING FINANCE L COMMON STOCK INR2.0			**	87,429
INDIANA MICHIGAN POWER SR UNSECURED 03/23 3.2	3/15/2023	3.20% **	90,864	
INDOFOOD CBP SUKSES MAKMUR T COMMON STOCK IDR50.0			**	99,991
INDOFOOD SUKSES MAKMUR TBK P COMMON STOCK IDR100.			**	94,529
INDONESIA GOVERNMENT SR UNSECURED 03/34 8.375	3/15/2034	8.38% **	3,310,141	
INDONESIA GOVERNMENT SR UNSECURED 05/33 6.625	5/15/2033	6.63% **	112,022	
INDONESIA GOVERNMENT SR UNSECURED 06/32 8.25	6/15/2032	8.25% **	2,864,447	
INDUSTRIA DE DISENO TEXTIL COMMON STOCK EUR.03			**	6,203,106
INDUSTRIAL ALLIANCE INSURANC COMMON STOCK			**	554,383
INDUSTRIAL BANK OF KOREA COMMON STOCK KRW5000.			**	25,268
INDUSTRIAL BANK OF KOREA SR UNSECURED 144A 07/17 2.375	7/17/2017	2.38% **	1,303,654	
INDUSTRIAS PENOLES SAB DE CV COMMON STOCK			**	237,739
INDYMAC RESIDENTIAL ASSET BACK INABS 2005 B M3	8/25/2035	0.94% **	386,386	
INFINEON TECHNOLOGIES AG COMMON STOCK			**	9,460,653
INFINERA CORP COMMON STOCK USD.001			**	69,431
INFORMA PLC COMMON STOCK GBP.001			**	655,103
INFOSYS LTD SP ADR ADR			**	321,529
INFRASTRUTTURE WIRELESS ITAL COMMON STOCK			**	244,222
ING (US) FUNDING LLC	8/11/2017	0.01% **	11,919,979	
ING BANK NV COVERED REGS 12/22 2.625	12/5/2022	2.63% **	4,262,930	
ING BANK NV SR UNSECURED 144A 11/18 2	11/26/2018	2.00% **	1,199,521	
ING GROEP NV COMMON STOCK EUR.01			**	5,894,018
INGENICO GROUP COMMON STOCK EUR1.0			**	459,817
INGERSOLL RAND PLC COMMON STOCK USD1.0			**	2,943,219



Table of Contents

Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
INGEVITY CORP COMMON STOCK USD.01			**	672,035
INGLES MARKETS INC CLASS A COMMON STOCK USD.05			**	69,024
INGREDION INC COMMON STOCK USD.01			**	125,585
INNERWORKINGS INC COMMON STOCK USD.0001			**	52,501
INNOPHOS HOLDINGS INC COMMON STOCK USD.001			**	112,464
INNOSPEC INC COMMON STOCK USD.01			**	161,455
INPHI CORP COMMON STOCK			**	4,180,180
INSIGHT ENTERPRISES INC COMMON STOCK USD.01			**	149,224
INSTEEL INDUSTRIES INC COMMON STOCK			**	65,756
INTEGER HOLDINGS CORP COMMON STOCK USD.001			**	1,875,671
INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01			**	48,128
INTEL CORP COMMON STOCK USD.001			**	21,541,587
INTEL CORP SR UNSECURED 07/22 3.1	7/29/2022	3.10%**		30,850
INTEL CORP SR UNSECURED 07/25 3.7	7/29/2025	3.70%**		88,599
INTEL CORP SR UNSECURED 10/21 3.3	10/1/2021	3.30%**		31,175
INTER PARFUMS INC COMMON STOCK USD.001			**	1,557,263
INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01			**	39,759
INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01			**	35,415,962
INTERCONTINENTALEXCHANGE COMPANY GUAR 10/23 4	10/15/2023	4.00%**		65,017
INTERFACE INC			**	62,151
INTERFACE INC COMMON STOCK USD.1			**	2,473,476
INTERNAP CORP COMMON STOCK USD.001			**	7,284
INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0			**	271,810
INTERNATIONAL GAME TECHNOLOG COMMON STOCK USD.1			**	348,501
INTERNATIONAL PAPER CO COMMON STOCK USD1.0			**	4,584,384
INTERNATIONAL PAPER CO SR UNSECURED 02/27 3	2/15/2027	3.00%**		471,719
INTERNET INITIATIVE JAPAN COMMON STOCK			**	464,310
INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1			**	1,904,380
INTERPUMP GROUP SPA COMMON STOCK EUR.52			**	364,602
INTERSIL CORP A COMMON STOCK USD.01			**	1,926,854
INTESA SANPAOLO SPA COMPANY GUAR 01/17 2.375	1/13/2017	2.38%**		400,055
INTESA SANPAOLO SPA SUBORDINATED 144A 01/26 5.71	1/15/2026	5.71%**		1,145,135
INTESA SANPAOLO SPA SUBORDINATED 144A 06/24 5.017	6/26/2024	5.02%**		462,093
INTL BUSINESS MACHINES CORP COMMON STOCK USD.2			**	3,490,272
INTL FCSTONE INC COMMON STOCK USD.01			**	68,983
INTL LEASE FINANCE CORP SR UNSECURED 03/17 8.75	3/15/2017	8.75%**		101,375
INTL LEASE FINANCE CORP SR UNSECURED 05/19 6.25	5/15/2019	6.25%**		215,000
INTL SPEEDWAY CORP CL A COMMON STOCK USD.01			**	98,072
INTRA CELLULAR THERAPIES INC COMMON STOCK USD.0001			**	961,293
INTRALINKS HOLDINGS INC COMMON STOCK USD.001			**	2,052,863
INTREPID POTASH INC COMMON STOCK USD.001			**	14,071
INTUIT INC COMMON STOCK USD.01			**	32,661,099
INTUIT INC SR UNSECURED 03/17 5.75	3/15/2017	5.75%**		65,577
INVACARE CORP COMMON STOCK USD.25			**	41,460
INVENTEC CO LTD COMMON STOCK TWD10.			**	115,201
INVESTEC LTD COMMON STOCK ZAR.0002			**	39,538
INVESTEC PLC COMMON STOCK GBP.0002			**	673,832



Table of Contents

Security Name	Maturity Date	Rate	Current Cost Value (in dollars)
INVESTMENT TECHNOLOGY GROUP COMMON STOCK USD.01		**	68,794
INVESTOR AB B SHS COMMON STOCK SEK6.25		**	170,239
INVESTORS BANCORP INC COMMON STOCK USD.01		**	351,303
INVESTORS REAL ESTATE TRUST REIT		**	54,808
INVESTORS TITLE CO COMMON STOCK		**	32,427
INVINCIBLE INVESTMENT CORP REIT		**	329,389
ION GEOPHYSICAL CORP COMMON STOCK		**	4,386
IPALCO ENTERPRISES INC SR SECURED 07/20 3.45	7/15/2020	3.45% **	1,017,500
IPG PHOTONICS CORP COMMON STOCK USD.0001		**	1,174,649
IPSOS COMMON STOCK EUR.25		**	254,980
IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001		**	89,539
IROBOT CORP COMMON STOCK USD.01		**	1,058,296
IRONWOOD PHARMACEUTICALS INC COMMON STOCK USD.001		**	1,981,767
ISS A/S COMMON STOCK DKK1.0		**	477,304
ITAU UNIBANCO H SPON PRF ADR ADR		**	567,857
ITAUSA INVESTIMENTOS ITAU PR PREFERENCE		**	538,468
ITC LTD COMMON STOCK INR1.		**	89,760
ITOCHU CORP COMMON STOCK		**	263,468
ITRON INC COMMON STOCK		**	2,823,033
ITT INC COMMON STOCK USD1.0		**	2,455,520
IWG PLC COMMON STOCK		**	713,417
IXIA COMMON STOCK		**	72,128
IXYS CORPORATION COMMON STOCK USD.01		**	59,214
J + J SNACK FOODS CORP COMMON STOCK		**	3,952,197
J ALEXANDER S HOLDINGS COMMON STOCK USD.001		**	13,276
J P MORGAN MBS FUND COMMINGLED J P MORGAN MBS FUND COMMINGLED		**	37,175,368
J.C. PENNEY CO INC COMMON STOCK USD.5		**	242,336
J2 GLOBAL INC COMMON STOCK USD.01		**	12,943,132
JABIL CIRCUIT INC COMMON STOCK USD.001		**	441,564
JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01		**	4,971,680
JACK IN THE BOX INC COMMON STOCK USD.01		**	1,481,686
JACKSON NATL LIFE GLOBAL SECURED 144A 04/21 2.25	4/29/2021	2.25% **	49,309
JACKSON NATL LIFE GLOBAL SR SECURED 144A 10/17 VAR	10/13/2017	1.46% **	11,577,564
JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0		**	3,644,751
JAPAN (2 YEAR ISSUE) SR UNSECURED 12/18 0.1	12/15/2018	0.10% **	4,052,513
JAPAN (20 YEAR ISSUE) SR UNSECURED 09/34 1.4	9/20/2034	1.40% **	99,533
JAPAN (30 YEAR ISSUE) SR UNSECURED 09/46 0.5	9/20/2046	0.50% **	3,080,302
JAPAN FIN ORG MUNICIPAL SR UNSECURED 144A 04/21 2.125	4/13/2021	2.13% **	1,858,405
JAPAN FIN ORG MUNICIPAL SR UNSECURED 144A 10/23 2.125	10/25/2023	2.13% **	1,236,669
JAPAN GOVT CPI LINKED SR UNSECURED 03/26 0.1	3/10/2026	0.10% **	8,291,419
JAPAN PRIME REALTY INVESTMEN REIT		**	71,068
JAPAN REAL ESTATE INVESTMENT REIT		**	92,845
JAPAN RETAIL FUND INVESTMENT REIT		**	66,942
JAPAN TOBACCO INC COMMON STOCK		**	3,888,987
JAPAN TREASURY DISC BILL BILLS 01/17 0.00000	1/10/2017	0.01% **	1,286,057

Edgar Filing: BOEING CO - Form 11-K

JAPAN TREASURY DISC BILL BILLS 01/17 0.00000	1/16/2017	** 6,430,445
JAPAN TREASURY DISC BILL BILLS 01/17 0.00000	1/30/2017	** 2,744,137

Table of Contents

Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
JAPAN TREASURY DISC BILL BILLS 02/17 0.00000	2/6/2017		**	12,091,957
JAPAN TREASURY DISC BILL BILLS 02/17 0.00000	2/13/2017	0.01% **	2,315,613	
JAPAN TREASURY DISC BILL BILLS 02/17 0.00000	2/27/2017		**	15,096,163
JAPAN TREASURY DISC BILL BILLS 03/17 0.00000	3/6/2017		**	7,119,754
JAPAN TREASURY DISC BILL BILLS 03/17 0.00000	3/13/2017	0.01% **	19,473,286	
JAPAN TREASURY DISC BILL BILLS 03/17 0.00000	3/21/2017		**	7,378,053
JAPAN TREASURY DISC BILL BILLS 03/17 0.00000	3/21/2017	0.01% **	943,704	
JAPAN TREASURY DISC BILL BILLS 03/17 0.00000	3/27/2017	0.01% **	85,796	
JASTRZEBSKA SPOLKA WEGLOWA S COMMON STOCK PLN5.			**	279,809
JBS SA COMMON STOCK			**	255,342
JD.COM INC ADR ADR USD.00002			**	250,126
JEAN COUTU GROUP INC CLASS A COMMON STOCK			**	204,356
JEFFERIES GROUP LLC SR UNSECURED 04/18 5.125	4/13/2018	5.13% **	72,355	
JEFFERIES GROUP LLC SR UNSECURED 04/21 6.875	4/15/2021	6.88% **	79,634	
JETBLUE AIRWAYS CORP COMMON STOCK USD.01			**	180,705
JG SUMMIT HOLDINGS INC COMMON STOCK PHP1.			**	46,091
JIANGXI COPPER CO LTD H COMMON STOCK CNY1.0			**	27,911
JM SMUCKER CO/THE COMMON STOCK			**	2,567,219
JOHN B. SANFILIPPO + SON INC COMMON STOCK USD.01			**	57,720
JOHN DEERE CAPITAL CORP SR UNSECURED 03/18 1.3	3/12/2018	1.30% **	174,529	
JOHN DEERE CAPITAL CORP SR UNSECURED 10/17 1.2	10/10/2017	1.20% **	54,964	
JOHNSON + JOHNSON COMMON STOCK USD1.0			**	25,077,415
JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01			**	19,048,933
JOHNSON CONTROLS INTL PL SR UNSECURED 02/26 3.9	2/14/2026	3.90% **	39,141	
JOHNSON CONTROLS INTL PL SR UNSECURED 11/17 1.4	11/2/2017	1.40% **	3,730,967	
JOHNSON MATTHEY PLC COMMON STOCK GBP1.109245			**	582,423
JOHNSON OUTDOORS INC A COMMON STOCK USD.05			**	36,594
JOLLIBEE FOODS CORP COMMON STOCK PHP1.0			**	276,878
JP MORGAN CHASE COMMERCIAL MOR JPMCC 2007 LDPX A3	1/15/2049	5.42% **	48,820	
JPMCB LIQUIDITY FUND JP MORGAN SHORT TERM EQUITY IN			**	430,186,802
JPMORGAN CHASE + CO COMMON STOCK USD1.0			**	34,264,206
JPMORGAN CHASE + CO JR SUBORDINA 12/49 VAR	12/29/2049	5.30% **	510,280	
JPMORGAN CHASE + CO SR UNSECURED 01/20 2.25	1/23/2020	2.25% **	1,396,704	
JPMORGAN CHASE + CO SR UNSECURED 01/22 4.5	1/24/2022	4.50% **	539,216	
JPMORGAN CHASE + CO SR UNSECURED 05/21 4.625	5/10/2021	4.63% **	1,615,095	
JPMORGAN CHASE + CO SR UNSECURED 06/21 2.4	6/7/2021	2.40% **	1,486,221	
JPMORGAN CHASE + CO SR UNSECURED 07/25 3.9	7/15/2025	3.90% **	1,028,279	
JPMORGAN CHASE + CO SR UNSECURED 10/20 2.55	10/29/2020	2.55% **	2,298,303	
JPN BANK FOR INT L COOP GOVT GUARANT 11/21 2	11/4/2021	2.00% **	975,161	
JSW STEEL LTD COMMON STOCK INR10.			**	129,825
JTEKT CORP COMMON STOCK			**	429,682
JULIUS BAER GROUP LTD COMMON STOCK CHF.02			**	2,573,751
JUNGHEINRICH PRFD PREFERENCE			**	974,709
JUNIPER NETWORKS INC COMMON STOCK USD.00001			**	7,432,804
JUST EAT PLC COMMON STOCK GBP.01			**	5,317,061
JYSKE BANK REG COMMON STOCK DKK10.			**	305,676
K12 INC COMMON STOCK USD.0001			**	70,442



Table of Contents

Security Name	Maturity Date	Rate	Cost (in dollars)	Current Value
K2M GROUP HOLDINGS INC COMMON STOCK USD.001			** 747,191	
KABU.COM SECURITIES CO LTD COMMON STOCK			** 382,578	
KADANT INC COMMON STOCK USD.01			** 2,079,698	
KAJIMA CORP COMMON STOCK			** 277,447	
KAMAN CORP COMMON STOCK USD1.0			** 130,398	
KANEKA CORP COMMON STOCK			** 342,813	
KANSAS CITY POWER + LT SR UNSECURED 03/23 3.15	3/15/2023	3.15%**	23,821	
KANSAS CITY POWER + LT SR UNSECURED 10/41 5.3	10/1/2041	5.30%**	69,441	
KAPSTONE PAPER AND PACKAGING COMMON STOCK USD.0001			** 205,660	
KAR AUCTION SERVICES INC COMMON STOCK USD.01			** 3,807,245	
KARYOPHARM THERAPEUTICS INC COMMON STOCK USD.0001			** 16,920	
KAZ MINERALS PLC COMMON STOCK GBP.2			** 274,093	
KB FINANCIAL GROUP INC COMMON STOCK KRW5000.			** 204,149	
KB HOME COMMON STOCK USD1.0			** 139,365	
KBC BANK NV SUBORDINATED REGS 01/23 VAR	1/25/2023	8.00%**	2,319,900	
KBC GROEP NV COMMON STOCK			** 2,796,077	
KCG HOLDINGS INC CL A COMMON STOCK USD.01			** 156,178	
KDDI CORP COMMON STOCK			** 124,333	
KEARNY FINANCIAL CORP/MD COMMON STOCK USD.01			** 116,516	
KELLOGG CO SR UNSECURED 12/20 4	12/15/2020	4.00%**	94,774	
KELLY SERVICES INC A COMMON STOCK USD1.0			** 72,817	
KEMET CORP COMMON STOCK USD.01			** 19,704	
KEMPER CORP COMMON STOCK USD.1			** 231,556	
KEPCO PLANT SERVICE + ENGINE COMMON STOCK KRW200.			** 258,525	
KERRY PROPERTIES LTD COMMON STOCK HKD1.0			** 642,104	
KEY TRONIC CORP COMMON STOCK			** 9,697	
KEYCORP COMMON STOCK USD1.0			** 115,174	
KEYCORP SR UNSECURED 03/21 5.1	3/24/2021	5.10%**	218,707	
KEYW HOLDING CORP/THE COMMON STOCK			** 44,708	
KIA MOTORS CORP COMMON STOCK KRW5000.0			** 169,115	
KILROY REALTY CORP REIT USD.01			** 200,257	
KIMBALL ELECTRONICS INC COMMON STOCK			** 52,998	
KIMBALL INTERNATIONAL B COMMON STOCK USD.05			** 18,789	
KINDER MORGAN ENER PART COMPANY GUAR 02/17 6	2/1/2017	6.00%**	20,061	
KINDER MORGAN ENER PART COMPANY GUAR 02/20 6.85	2/15/2020	6.85%**	891,814	
KINDER MORGAN INC COMPANY GUAR 144A 02/21 5	2/15/2021	5.00%**	532,588	
KINDRED HEALTHCARE INC COMMON STOCK USD.25			** 61,677	
KINGBOARD LAMINATES HLDG LTD COMMON STOCK HKD.1			** 358,732	
KINGFISHER PLC COMMON STOCK GBP.157143			** 755,186	
KINGPAK TECHNOLOGY INC COMMON STOCK TWD10.0			** 2,128,176	
KINNEVIK AB B COMMON STOCK SEK.1			** 67,043	
KINROSS GOLD CORP COMMON STOCK			** 557,437	
KINTETSU WORLD EXPRESS INC COMMON STOCK			** 332,164	
KIRBY CORP COMMON STOCK USD.1			** 349,657	
KIRKLAND S INC COMMON STOCK			** 27,018	
KITE REALTY GROUP TRUST REIT USD.01			** 84,622	
KLA TENCOR CORP COMMON STOCK USD.001			** 5,546,547	



Table of Contents

Security Name	Maturity Date	Rate	Cost (in dollars)	Current Value
KLEPIERRE REIT EUR1.4			** 63,654	
KLX INC COMMON STOCK USD.01			** 219,325	
KMG CHEMICALS INC COMMON STOCK USD.01			** 43,829	
KMH17A TRS KRW P F .00000 KMH17_SW 2017-03-09	3/9/2017		** (1,032,834 )	
KMH17A TRS KRW R E KMH7 INDEX			** 1,076,544	
KMH17I TRS KRW P F .00000 KMH17_SW 2017-03-09	3/9/2017		** (836,700 )	
KMH17I TRS KRW R E KMH7 INDEX			** 861,235	
KNIGHT TRANSPORTATION INC COMMON STOCK USD.01			** 1,051,816	
KNOLL INC COMMON STOCK USD.01			** 2,081,763	
KNOWLES CORP COMMON STOCK USD.01			** 92,490	
KOMATSU LTD COMMON STOCK			** 74,907	
KOMMUNALBANKEN AS SR UNSECURED 144A 06/20 VAR	6/16/2020	1.30%**	1,301,387	
KONAMI HOLDINGS CORP COMMON STOCK			** 1,238,325	
KONICA MINOLTA INC COMMON STOCK			** 349,390	
KONINKLIJKE AHOLD DELHAIZE N COMMON STOCK EUR.01			** 240,527	
KONINKLIJKE DSM NV COMMON STOCK EUR1.5			** 206,130	
KONINKLIJKE PHILIPS NV COMMON STOCK EUR.2			** 219,742	
KONINKLIJKE PHILIPS NV SR UNSECURED 03/22 3.75	3/15/2022	3.75%**	52,093	
KONINKLIJKE PHILIPS NVR NY NY REG SHRS			** 3,709,425	
KOREA ELECTRIC POWER CORP COMMON STOCK KRW5000.			** 117,328	
KOREA LAND + HOUSING COR SR UNSECURED 144A 08/17 1.875	8/2/2017	1.88%**	299,713	
KOREA TREASURY BOND SR UNSECURED 03/17 3.5	3/10/2017	3.50%**	978,917	
KOREA TREASURY BOND SR UNSECURED 06/22 3.75	6/10/2022	3.75%**	693,828	
KOREA TREASURY BOND SR UNSECURED 09/18 5.75	9/10/2018	5.75%**	975,994	
KOREA TREASURY BOND SR UNSECURED 12/31 4	12/10/2031	4.00%**	271,970	
KOREA ZINC CO LTD COMMON STOCK KRW5000.			** 93,600	
KORN/FERRY INTERNATIONAL COMMON STOCK USD.01			** 141,764	
KOSMOS ENERGY LTD COMMON STOCK USD.01			** 131,445	
KRAFT HEINZ FOODS CO COMPANY GUAR 02/20 5.375	2/10/2020	5.38%**	17,330	
KRAFT HEINZ FOODS CO COMPANY GUAR 06/22 3.5	6/6/2022	3.50%**	25,424	
KRAFT HEINZ FOODS CO COMPANY GUAR 06/42 5	6/4/2042	5.00%**	76,795	
KRATON CORP COMMON STOCK USD.01			** 75,757	
KRATOS DEFENSE + SECURITY COMMON STOCK USD.001			** 28,823	
KROGER CO COMPANY GUAR 04/31 7.5	4/1/2031	7.50%**	67,326	
KROGER CO SR UNSECURED 01/21 3.3	1/15/2021	3.30%**	82,202	
KROGER CO SR UNSECURED 02/24 4	2/1/2024	4.00%**	142,961	
KRONOS WORLDWIDE INC COMMON STOCK USD.01			** 74,649	
KRUNG THAI BANK NVDR NVDR THB5.15			** 51,898	
KT CORP SP ADR ADR			** 118,652	
KT+G CORP COMMON STOCK KRW5000.			** 112,808	
KUALA LUMPUR KEONG BHD COMMON STOCK MYR1.			** 24,610	
KUBOTA CORP COMMON STOCK			** 2,190,143	
KUEHNE + NAGEL INTL AG REG COMMON STOCK CHF1.0			** 1,207,937	
KULICKE + SOFFA INDUSTRIES COMMON STOCK			** 122,608	
KURARAY CO LTD COMMON STOCK			** 64,739	
KYOCERA CORP COMMON STOCK			** 3,278,858	
KYUSHU FINANCIAL GROUP INC COMMON STOCK			** 58,471	



Table of Contents

Security Name	Maturity Date	Rate	Cost (in dollars)	Current Value
L BRANDS INC COMMON STOCK USD.5			** 14,453,065	
L OREAL COMMON STOCK EUR.2			** 2,655,799	
LA QUINTA HOLDINGS INC COMMON STOCK USD.01			** 34,388	
LA Z BOY INC COMMON STOCK USD1.0			** 136,837	
LAB CORP OF AMER HLDGS SR UNSECURED 08/17 2.2	8/23/2017	2.20% **	45,210	
LAB CORP OF AMER HLDGS SR UNSECURED 11/18 2.5	11/1/2018	2.50% **	40,353	
LABORATORY CORP OF AMER SR UNSECURED 02/22 3.2	2/1/2022	3.20% **	47,390	
LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1			** 14,180,855	
LADENBURG THALMANN FINANCIAL COMMON STOCK USD.0001			** 18,298	
LAGARDERE SCA COMMON STOCK EUR6.1			** 591,408	
LAKE SUNAPEE BANK GROUP COMMON STOCK USD.01			** 19,344	
LAKELAND BANCORP INC COMMON STOCK			** 75,953	
LAKELAND FINANCIAL CORP COMMON STOCK			** 116,506	
LAM RESEARCH CORP COMMON STOCK USD.001			** 13,113,269	
LAND MARK OPTOELECTRONICS COMMON STOCK TWD10.0			** 3,086,635	
LAND SECURITIES GROUP PLC REIT GBP.1			** 165,335	
LANDEC CORP COMMON STOCK USD.001			** 38,185	
LANDWIRTSCH. RENTENBANK GOVT GUARANT 01/23 4.25	1/24/2023	4.25% **	229,842	
LARGAN PRECISION CO LTD COMMON STOCK TWD10.			** 9,818,792	
LASALLE HOTEL PROPERTIES REIT USD.01			** 215,484	
LATTICE SEMICONDUCTOR CORP COMMON STOCK USD.01			** 46,817	
LAYNE CHRISTENSEN COMPANY COMMON STOCK USD.01			** 15,598	
LAZARD LTD CL A COMMON STOCK USD.01			** 143,692	
LB UBS COMMERCIAL MORTGAGE TRU LBUBS 2007 C7 A3	9/15/2045	5.87% **	163,387	
LCI INDUSTRIES COMMON STOCK USD.01			** 2,011,693	
LEAF GROUP LTD COMMON STOCK USD.0001			** 12,753	
LEASEPLAN CORPORATION NV SR UNSECURED 144A 05/18 2.5	5/16/2018	2.50% **	1,802,617	
LEE + MAN PAPER MANUFACTURIN COMMON STOCK HKD.025			** 213,526	
LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01			** 1,252,185	
LEGG MASON INC COMMON STOCK USD.1			** 346,418	
LEGRAND SA COMMON STOCK EUR4.			** 1,585,396	
LENDLEASE GROUP STAPLED SECURITY			** 150,961	
LENNAR CORP A COMMON STOCK USD.1			** 1,918,971	
LETRA TESOURO NACIONAL BILLS 01/18 0.00000	1/1/2018		** 2,811,583	
LETRA TESOURO NACIONAL BILLS 04/17 0.00000	4/1/2017		** 5,162,689	
LETRA TESOURO NACIONAL BILLS 04/17 0.00000	4/1/2017	0.01% **	2,382,275	
LETRA TESOURO NACIONAL BILLS 07/17 0.00000	7/1/2017	0.01% **	11,215,450	
LEXICON PHARMACEUTICALS INC COMMON STOCK USD.001			** 338,337	
LEXINGTON REALTY TRUST REIT USD.0001			** 151,654	
LG CORP COMMON STOCK KRW5000.			** 224,690	
LG INNOTEK CO LTD COMMON STOCK KRW5000.			** 324,968	
LG UPLUS CORP COMMON STOCK KRW5000.			** 48,917	
LHC GROUP INC COMMON STOCK USD.01			** 84,317	
LI + FUNG LTD COMMON STOCK HKD.0125			** 1,225,342	
LIBBEY INC COMMON STOCK USD.01			** 19,460	
LIBERTY GLOBAL PLC C COMMON STOCK USD.01			** 9,174,330	
LIBERTY GLOBAL PLC A COMMON STOCK USD.01			** 2,457,050	



Table of Contents

Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
LIBERTY INTERACTIVE CORP Q A TRACKING STK USD.01			**	21,741,497
LIBERTY MEDIA COR SIRIUSXM C TRACKING STK			**	7,334,182
LIBERTY MUTUAL GROUP INC COMPANY GUAR 144A 05/22 4.95	5/1/2022	4.95% **	81,834	
LIBERTY MUTUAL GROUP INC COMPANY GUAR 144A 06/23 4.25	6/15/2023	4.25% **	52,349	
LIBERTY TAX INC COMMON STOCK USD.01			**	10,425
LIBERTY TRIPADVISOR HDG A COMMON STOCK USD.01			**	47,603
LIFE STORAGE INC REIT USD.01			**	26,175
LIFEPOINT HEALTH INC COMMON STOCK USD.01			**	1,610,166
LIFESTYLE CHINA GROUP LTD COMMON STOCK HKD.005			**	61,801
LIFESTYLE INTL HLDGS LTD COMMON STOCK HKD.005			**	324,384
LIFETIME BRANDS INC COMMON STOCK USD.01			**	23,643
LIMELIGHT NETWORKS INC COMMON STOCK USD.001			**	25,313
LIMONEIRA CO COMMON STOCK USD.01			**	30,867
LINCOLN NATIONAL CORP SR UNSECURED 02/20 6.25	2/15/2020	6.25% **	82,831	
LINCOLN NATIONAL CORP SR UNSECURED 03/22 4.2	3/15/2022	4.20% **	26,461	
LINDE AG COMMON STOCK			**	1,872,854
LINDSAY CORP COMMON STOCK USD1.0			**	28,725
LINK REIT REIT			**	217,770
LIQUIDITY SERVICES INC COMMON STOCK USD.001			**	29,981
LITE ON TECHNOLOGY CORP COMMON STOCK TWD10.			**	72,878
LITTELFUSE INC COMMON STOCK USD.01			**	1,973,314
LLOYDS BANK PLC COVERED REGS 03/25 5.125	3/7/2025	5.13% **	465,241	
LLOYDS BANK PLC COVERED REGS 03/27 4.875	3/30/2027	4.88% **	6,051,356	
LLOYDS BANKING GROUP PLC COMMON STOCK			**	271,170
LLOYDS BANKING GROUP PLC JR SUBORDINA REGS 12/49 VAR	12/29/2049	7.63% **	1,548,066	
LLOYDS BANKING GROUP PLC JR SUBORDINA REGS 12/49 VAR	12/29/2049	7.88% **	913,838	
LMI AEROSPACE INC COMMON STOCK USD.02			**	11,482
LOBLAW COMPANIES LTD COMMON STOCK			**	1,668,296
LOCKHEED MARTIN CORP COMMON STOCK USD1.0			**	5,833,850
LOCKHEED MARTIN CORP SR UNSECURED 09/21 3.35	9/15/2021	3.35% **	92,941	
LOGMEIN INC W/I COMMON STOCK USD.01			**	3,442,201
LOJAS RENNER S.A. COMMON STOCK			**	44,849
LONDON STOCK EXCHANGE GROUP COMMON STOCK			**	101,179
GBP.06918605				
LONGF 2013 1A AR CLAS/ISIT/MPP	1/15/2024	2.14% **	2,500,000	
LONZA GROUP AG REG COMMON STOCK			**	2,034,211
LOS ANGELES CA DEPT OF ARPTS LOSAPT 05/39 FIXED 6.582	5/15/2039	6.58% **	50,894	
LOS ANGELES CA UNIF SCH DIST LOSSCD 07/34 FIXED 6.758	7/1/2034	6.76% **	536,800	
LOTTE CHEMICAL CORP COMMON STOCK KRW5000.0			**	541,982
LOWE S COMPANIES INC SR UNSECURED 04/22 3.12	4/15/2022	3.12% **	122,943	
LOWE S COS INC COMMON STOCK USD.5			**	11,174,374
LSB INDUSTRIES INC COMMON STOCK USD.1			**	17,261
LSI INDUSTRIES INC COMMON STOCK			**	23,960
LT GROUP INC COMMON STOCK PHP1.0			**	198,509
LUBY S INC COMMON STOCK USD.32			**	12,284
LUKOIL PJSC SPON ADR ADR RUB.025			**	334,188



Table of Contents

Security Name	Maturity Date	Rate	Cost (in dollars)	Current Value
LUMINEX CORP COMMON STOCK USD.001			** 68,357	
LUMOS NETWORKS CORP COMMON STOCK USD.01			** 35,223	
LUNDIN MINING CORP COMMON STOCK			** 739,242	
LUXOTTICA GROUP SPA COMMON STOCK EUR.06			** 1,770,648	
LVMH MOET HENNESSY LOUIS VUI COMMON STOCK EUR.3			** 5,247,270	
LYDALL INC COMMON STOCK USD.1			** 2,253,196	
M + T BANK CORP COMMON STOCK USD.5			** 12,345,456	
M DIAS BRANCO SA COMMON STOCK			** 116,611	
M/I HOMES INC COMMON STOCK USD.01			** 61,943	
MACATAWA BANK CORP COMMON STOCK			** 35,207	
MACK CALI REALTY CORP REIT USD.01			** 175,484	
MACOM TECHNOLOGY SOLUTIONS H COMMON STOCK USD.001			** 9,555,432	
MACQUARIE BANK LTD SR UNSECURED 144A 03/17 1.65	3/24/2017	1.65% **	7,025,820	
MACQUARIE BANK LTD SR UNSECURED 144A 06/19 2.6	6/24/2019	2.60% **	55,383	
MACQUARIE BANK LTD SR UNSECURED 144A 10/17 1.6	10/27/2017	1.60% **	249,984	
MACQUARIE INFRASTRUCTURE COR COMMON STOCK USD.001			** 291,587	
MACQUARIE MEXICO REAL ESTATE REIT			** 271,288	
MACYS RETAIL HLDGS INC COMPANY GUAR 07/17 7.45	7/15/2017	7.45% **	123,788	
MADISON SQUARE GARDEN CO A COMMON STOCK USD.01			** 241,143	
MAGELLAN HEALTH INC COMMON STOCK USD.01			** 2,337,115	
MAGELLAN MIDSTREAM PARTN SR UNSECURED 09/46 4.25	9/15/2046	4.25% **	21,610	
MAGNA INTERNATIONAL INC COMMON STOCK			** 1,254,260	
MAGNA INTERNATIONAL INC COMMON STOCK			** 108,118	
MAIDEN HOLDINGS LTD COMMON STOCK USD.01			** 126,984	
MAINSOURCE FINANCIAL GROUP I COMMON STOCK			** 70,520	
MALAYAN BANKING BHD COMMON STOCK MYR1.			** 36,375	
MALAYSIA GOVERNMENT SR UNSECURED 03/27 3.892	3/15/2027	3.89% **	192,554	
MALAYSIA GOVERNMENT SR UNSECURED 06/31 4.232	6/30/2031	4.23% **	787,994	
MALAYSIA GOVERNMENT SR UNSECURED 10/17 3.314	10/31/2017	3.31% **	357,166	
MALAYSIA GOVERNMENT SR UNSECURED 11/19 4.378	11/29/2019	4.38% **	250,180	
MALIN CLO BV MALIN 2007 1A A1 144A	5/7/2023	0.03% **	1,001,408	
MALLINCKRODT PLC COMMON STOCK USD.2			** 209,045	
MANITOWOC COMPANY INC COMMON STOCK USD.01			** 58,718	
MANITOWOC FOODSERVICE INC COMMON STOCK USD.01			** 133,744	
MANPOWERGROUP INC COMMON STOCK USD.01			** 1,493,105	
MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01			** 103,935	
MAPFRE SA COMMON STOCK EUR.1			** 148,341	
MARATHON OIL CORP COMMON STOCK USD1.0			** 10,415,427	
MARATHON OIL CORP SR UNSECURED 11/22 2.8	11/1/2022	2.80% **	81,282	
MARICO LTD COMMON STOCK INR1.			** 266,989	
MARINEMAX INC COMMON STOCK USD.001			** 47,601	
MARKEL CORP COMMON STOCK			** 1,889,501	
MARLIN BUSINESS SERVICES INC COMMON STOCK USD.01			** 25,707	
MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01			** 8,396,154	
MARRIOTT VACATIONS WORLD COMMON STOCK USD.01			** 1,347,163	
MARSH + MCLENNAN COS INC SR UNSECURED 03/20 2.35	3/6/2020	2.35% **	79,069	
MARTEN TRANSPORT LTD COMMON STOCK USD.01			** 71,648	



Table of Contents

Security Name	Maturity Date	Rate	Cost (in dollars)	Current Value
MARVELL TECHNOLOGY GROUP LTD COMMON STOCK USD.002		**	8,179,513	
MASSACHUSETTS EDUCATIONAL FINA MEFA 2008 1 A1	4/25/2038	1.83% **	38,150	
MASSMUTUAL GLOBAL FUNDIN SR SECURED 144A 08/18 2.1	8/2/2018	2.10% **	100,868	
MASSMUTUAL GLOBAL FUNDIN SR SECURED 144A 10/22 2.5	10/17/2022	2.50% **	98,197	
MASTEC INC COMMON STOCK USD.1		**	203,873	
MASTERCARD INC A COMMON STOCK USD.0001		**	53,288,564	
MATADOR RESOURCES CO COMMON STOCK USD.01		**	1,902,118	
MATERION CORP COMMON STOCK		**	81,180	
MATRIX SERVICE CO COMMON STOCK USD.01		**	58,362	
MATSON INC COMMON STOCK		**	1,741,577	
MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0		**	203,729	
MAXIM INTEGRATED PRODUCTS COMMON STOCK USD.001		**	2,700,479	
MAXIMUS INC COMMON STOCK		**	2,246,105	
MAXLINEAR INC CLASS A COMMON STOCK		**	5,542,955	
MAZDA MOTOR CORP COMMON STOCK		**	795,062	
MB FINANCIAL INC COMMON STOCK USD.01		**	153,261	
MBIA INC COMMON STOCK USD1.0		**	168,664	
MBT FINANCIAL CORP COMMON STOCK		**	25,594	
MCCLATCHY CO CLASS A COMMON STOCK USD.01		**	5,536	
MCDERMOTT INTL INC COMMON STOCK USD1.0		**	134,306	
MCDONALD S CORP SR UNSECURED 07/40 4.875	7/15/2040	4.88% **	84,537	
MCGRATH RENTCORP COMMON STOCK		**	100,405	
MCKESSON CORP COMMON STOCK USD.01		**	19,321,847	
MDC HOLDINGS INC COMMON STOCK USD.01		**	118,738	
MEAD JOHNSON NUTRITION CO COMMON STOCK USD.01		**	1,255,424	
MEDCO HEALTH SOLUTIONS COMPANY GUAR 09/20 4.125	9/15/2020	4.13% **	125,916	
MEDIA GENERAL INC COMMON STOCK		**	138,965	
MEDIATEK INC COMMON STOCK TWD10.		**	497,099	
MEDICAL PROPERTIES TRUST INC REIT USD.001		**	78,560	
MEDICINES COMPANY COMMON STOCK USD.001		**	3,683,372	
MEDIDATA SOLUTIONS INC COMMON STOCK USD.01		**	1,774,461	
MEDIOBANCA SPA COMMON STOCK EUR.5		**	562,739	
MEDNAX INC COMMON STOCK USD.01		**	3,456,254	
MEDTRONIC PLC COMMON STOCK USD.1		**	33,979,488	
MEDY TOX INC COMMON STOCK KRW500.		**	388,546	
MEETME INC COMMON STOCK USD.001		**	20,154	
MEGA FINANCIAL HOLDING CO LT COMMON STOCK TWD10.		**	15,700	
MEIJI HOLDINGS CO LTD COMMON STOCK		**	887,452	
MELIA HOTELS INTERNATIONAL COMMON STOCK EUR.2		**	768,980	
MELLON RESIDENTIAL FUNDING COR MRFC 2000 TBC2 A1	6/15/2030	1.18% **	388,297	
MENTOR GRAPHICS CORP COMMON STOCK		**	266,899	
MERCANTILE BANK CORP COMMON STOCK		**	65,673	
MERCEDES BENZ AUTO LEASE TRUST MBALT 2016 B A2	1/15/2019	1.15% **	3,192,947	
MERCER INTERNATIONAL INC COMMON STOCK USD1.0		**	85,275	
MERCHANTS BANCSHARES INC COMMON STOCK USD.01		**	33,333	
MERCK + CO. INC. COMMON STOCK USD.5		**	20,897,378	
MERCK KGAA COMMON STOCK		**	3,234,612	



Table of Contents

Security Name	Maturity Date	Rate	Current Cost Value (in dollars)
MERCURY SYSTEMS INC COMMON STOCK USD.01		**	105,317
MEREDITH CORP COMMON STOCK USD1.0		**	2,452,477
MERIDIAN BANCORP INC COMMON STOCK		**	81,024
MERIT MEDICAL SYSTEMS INC COMMON STOCK		**	116,786
MERITAGE HOMES CORP COMMON STOCK USD.01		**	135,546
MERRILL LYNCH CAN 98001212	6/1/2020	0.98% **	361,062
MERRILL LYNCH CAN 98001247	7/1/2020	1.18% **	928,734
MERRILL LYNCH MORTGAGE INVESTO MLMI 2005 WMC1 M2	9/25/2035	1.39% **	939,816
MERRILL LYNCH MORTGAGE TRUST MLMT 2008 C1 A4	2/12/2051	5.69% **	92,735
MET LIFE GLOB FUNDING I SECURED 144A 01/18 1.5	1/10/2018	1.5% **	8,501,394
MET LIFE GLOB FUNDING I SECURED 144A 04/20 2	4/14/2020	2% **	889,868
MET LIFE GLOB FUNDING I SECURED 144A 09/18 1.35	9/14/2018	1.35% **	5,961,630
MET LIFE GLOB FUNDING I SR SECURED 144A 04/22 3.875	4/11/2022	3.88% **	301,161
MET TRANSPRTN AUTH NY REVENUE MTATRN 11/39 FIXED 6.668	11/15/2039	6.67% **	397,842
META FINANCIAL GROUP INC COMMON STOCK USD.01		**	63,284
METAIR INVESTMENTS LTD COMMON STOCK		**	521,565
METHODE ELECTRONICS INC COMMON STOCK USD.5		**	50,985
METLIFE INC COMMON STOCK USD.01		**	7,464,843
METLIFE INC JR SUBORDINA 12/49 VAR	12/29/2049	5.25% **	607,500
METLIFE INC SR UNSECURED 06/35 5.7	6/15/2035	5.70% **	58,832
METRO AG COMMON STOCK		**	185,927
METRO PACIFIC INVESTMENTS CO COMMON STOCK PHP1.		**	73,630
METROPOLITAN BANK + TRUST COMMON STOCK PHP20.		**	17,481
MEXICO CETES BILLS 02/17 0.00000	2/2/2017	**	3,002,834
MGM GROWTH PROPERTIES LLC A REIT		**	520,525
MGP INGREDIENTS INC COMMON STOCK		**	31,088
MICHELIN (CGDE) COMMON STOCK EUR2.		**	555,763
MICRO STAR INTERNATIONAL CO COMMON STOCK TWD10.		**	52,524
MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001		**	20,601,323
MICRON TECHNOLOGY INC COMMON STOCK USD.1		**	29,435,930
MICROSEMI CORP COMMON STOCK USD.2		**	86,514
MICROSOFT CORP COMMON STOCK USD.00000625		**	111,884,499
MICROSOFT CORP SR UNSECURED 08/23 2	8/8/2023	2% **	81,243
MICROSOFT CORP SR UNSECURED 08/36 3.45	8/8/2036	3.45% **	80,781
MICROSOFT CORP SR UNSECURED 11/22 2.125	11/15/2022	2.13% **	146,168
MID AMERICA APARTMENT COMM REIT USD.01		**	332,732
MIDDLEBY CORP COMMON STOCK USD.01		**	415,927
MIDSOUTH BANCORP INC COMMON STOCK USD.1		**	15,327
MIDWESTONE FINANCIAL GROUP I COMMON STOCK USD.01		**	30,832
MILLER INDUSTRIES INC/TENN COMMON STOCK USD.01		**	29,809
MINERAL DEPOSITS LTD COMMON STOCK		**	16,005
MINERALS TECHNOLOGIES INC COMMON STOCK USD.1		**	2,766,091
MIRVAC GROUP REIT		**	69,123
MISC BHD COMMON STOCK MYR1.		**	41,452
MISSISSIPPI ST MSS 11/17 FLOATING VAR	11/1/2017	1.32% **	1,399,538
MISTRAS GROUP INC COMMON STOCK USD.01		**	44,735

MISUMI GROUP INC COMMON STOCK

\*\* 803,351

72

---

Table of Contents

Security Name	Maturity Date	Rate	Cost (in dollars)	Current Value
MITCHAM INDUSTRIES INC COMMON STOCK USD.01		**	4,677	
mitsubishi chemical holdings common stock		**	328,195	
mitsubishi corp common stock		**	394,950	
mitsubishi electric corp common stock		**	855,021	
mitsubishi estate co ltd common stock		**	359,198	
mitsubishi gas chemical co common stock		**	571,295	
mitsubishi tanabe pharma common stock		**	190,698	
mitsubishi ufj fin grp sr unsecured 03/21 2.95	3/1/2021	2.95% **	503,338	
mitsubishi ufj financial gro common stock		**	460,641	
mitsubishitst+bnk cc	8/23/2017	1.53% **	6,000,000	
mitsubishitst+bnk cc	9/19/2017	1.58% **	600,000	
mitsubishitst+bnk cc	9/19/2017	1.71% **	100,000	
mitsui chemicals inc common stock		**	1,449,393	
mitsui fudosan co ltd common stock		**	324,688	
miura co ltd common stock		**	657,806	
mixi inc common stock		**	673,623	
mizuho bank ltd	12/8/2017	1.66% **	8,500,000	
mizuho bank ltd company guar 144a 09/17 1.7	9/25/2017	1.70% **	3,500,207	
mizuho financial group inc common stock		**	876,722	
mks instruments inc common stock		**	3,175,227	
ml cfc commercial mortgage tru mlcfc 2007 9 a4	9/12/2049	5.7% **	239,866	
mlcc mortgage investors inc mlcc 2005 b a1	7/25/2030	0.87% **	280,306	
mlp ag common stock		**	172,620	
mobile mini inc common stock usd.01		**	136,428	
mobile telesystems sp adr adr		**	49,440	
mobileye nv common stock eur.01		**	2,202,879	
modine manufacturing co common stock usd.625		**	85,720	
moelis + co class a common stock usd.01		**	2,261,910	
molina healthcare inc common stock usd.001		**	288,446	
molson coors brewing co b common stock usd.01		**	12,264,952	
monadelphous group ltd common stock		**	165,918	
monarch casino + resort inc common stock usd.01		**	26,889	
mondelez international inc a common stock		**	6,898,369	
mondelez intl hldings ne company guar 144a 10/19 1.625	10/28/2019	1.63% **	882,263	
mondi ltd common stock		**	31,756	
mondi plc common stock eur.2		**	608,499	
monmouth real estate inv cor reit usd.01		**	59,360	
monro muffler brake inc common stock usd.01		**	1,655,368	
monsanto co common stock usd.01		**	1,849,592	
monster beverage corp common stock		**	4,618,853	
moody s corp common stock usd.01		**	2,836,301	
moog inc class a common stock usd1.0		**	164,200	
morgan stanley bam trust msbam 2015 c25 a4	10/15/2048	3.37% **	704,130	
morgan stanley capital i trust msc 2007 iq16 a4	12/12/2049	5.81% **	145,611	
morgan stanley capital i trust msc 2011 c3 a3	7/15/2049	4.05% **	155,395	
morgan stanley capital i trust msc 2014 cpt b 144a	7/13/2029	3.45% **	408,138	
morgan stanley reremic trust msrr 2010 gg10 a4a 144a	8/15/2045	5.79% **	1,267,089	



Table of Contents

Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
MORGAN STANLEY REREMIC TRUST MSRR 2012 IO AXA 144A	3/27/2051	1%	**	67,779
MORGAN STANLEY SR UNSECURED 01/20 2.65	1/27/2020	2.65%**		71,334
MORGAN STANLEY SR UNSECURED 01/45 4.3	1/27/2045	4.3% **		143,506
MORGAN STANLEY SR UNSECURED 07/26 3.125	7/27/2026	3.13%**		60,189
MORGAN STANLEY SR UNSECURED 10/24 3.7	10/23/2024	3.70%**		303,574
MORGAN STANLEY SUBORDINATED 05/23 4.1	5/22/2023	4.10%**		256,631
MORGAN STANLEY SUBORDINATED 09/26 4.35	9/8/2026	4.35%**		30,742
MORNEAU SHEPELL INC COMMON STOCK			**	238,972
MOSAIC CO SR UNSECURED 11/23 4.25	11/15/2023	4.25%**		146,209
MOSAIC CO SR UNSECURED 11/33 5.45	11/15/2033	5.45%**		104,140
MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01			**	13,998
MOVADO GROUP INC COMMON STOCK USD.01			**	53,044
MPLX LP SR UNSECURED 06/25 4.875	6/1/2025	4.88%**		1,336,591
MRC GLOBAL INC COMMON STOCK USD.01			**	106,669
MS+AD INSURANCE GROUP HOLDIN COMMON STOCK			**	745,711
MSC INDUSTRIAL DIRECT CO A COMMON STOCK USD.001			**	44,717
MSG NETWORKS INC A COMMON STOCK USD.01			**	47,085
MTU AERO ENGINES AG COMMON STOCK			**	1,445,676
MUELLER INDUSTRIES INC COMMON STOCK USD.01			**	221,179
MUENCHENER RUECKVER AG REG COMMON STOCK			**	1,391,205
MULTI COLOR CORP COMMON STOCK			**	87,921
MULTIPLUS SA COMMON STOCK			**	345,820
MUNI ELEC AUTH OF GEORGIA MELPWR 04/57 FIXED 6.637	4/1/2057	6.64%**		12,402
MURPHY OIL CORP COMMON STOCK USD1.0			**	4,569,230
MURPHY USA INC COMMON STOCK			**	130,009
MUTUALFIRST FINANCIAL INC COMMON STOCK USD.01			**	23,600
MYERS INDUSTRIES INC COMMON STOCK			**	7,994
MYLAN NV COMMON STOCK EUR.01			**	6,882,260
MYR GROUP INC/DELAWARE COMMON STOCK USD.01			**	81,087
MYRIAD GENETICS INC COMMON STOCK USD.01			**	46,726
N B T BANCORP INC COMMON STOCK USD.01			**	184,565
NABORS INDUSTRIES INC COMPANY GUAR 09/20 5	9/15/2020	5%	**	25,688
NABORS INDUSTRIES INC COMPANY GUAR 09/21 4.625	9/15/2021	4.63%**		147,395
NABORS INDUSTRIES LTD COMMON STOCK USD.001			**	459,758
NACCO INDUSTRIES CL A COMMON STOCK USD1.0			**	55,688
NAGAILEBEN CO LTD COMMON STOCK			**	439,620
NAMPAK LTD COMMON STOCK ZAR.05			**	235,071
NANOMETRICS INC COMMON STOCK			**	56,510
NASDAQ INC COMMON STOCK USD.01			**	5,234,018
NASPERS LTD N SHS COMMON STOCK ZAR.02			**	479,258
NAT GAS EURO OPT APR17C 3.1 EXP 03/28/2017	3/28/2017		**	21,836
NAT GAS EURO OPT APR17C 3.95 EXP 03/28/2017	3/28/2017		**	1,254
NAT GAS EURO OPT AUG17C 3.1 EXP 07/26/2017	7/26/2017		**	24,528
NAT GAS EURO OPT AUG17C 3.95 EXP 07/26/2017	7/26/2017		**	1,973
NAT GAS EURO OPT DEC17C 3.1 EXP 11/27/2017	11/27/2017		**	31,312
NAT GAS EURO OPT FEB17C 3.1 EXP 01/26/2017	1/26/2017		**	25,660
NAT GAS EURO OPT JUL17C 3.1 EXP 06/27/2017	6/27/2017		**	24,228



Table of Contents

Security Name	Maturity Date	Rate	Cost (in dollars)	Current Value (in dollars)
NAT GAS EURO OPT JUL17C 3.95 EXP 06/27/2017	6/27/2017		** 1,785	
NAT GAS EURO OPT JUN17C 3.1 EXP 05/25/2017	5/25/2017		** 22,808	
NAT GAS EURO OPT JUN17C 3.95 EXP 05/25/2017	5/25/2017		** 1,504	
NAT GAS EURO OPT MAR17C 3.1 EXP 02/23/2017	2/23/2017		** 25,276	
NAT GAS EURO OPT MAY17C 3.1 EXP 04/25/2017	4/25/2017		** 21,560	
NAT GAS EURO OPT MAY17C 3.95 EXP 04/25/2017	4/25/2017		** 1,262	
NAT GAS EURO OPT NOV17C 3.1 EXP 10/26/2017	10/26/2017		** 27,428	
NAT GAS EURO OPT OCT17C 3.1 EXP 09/26/2017	9/26/2017		** 25,624	
NAT GAS EURO OPT OCT17C 3.95 EXP 09/26/2017	9/26/2017		** 2,361	
NAT GAS EURO OPT SEP17C 3.1 EXP 08/28/2017	8/28/2017		** 24,580	
NAT GAS EURO OPT SEP17C 3.95 EXP 08/28/2017	8/28/2017		** 2,126	
NATIONAL AUSTRALIA BANK COVERED 144A 12/21 2.4	12/7/2021	2.4%	** 2,387,170	
NATIONAL AUSTRALIA BANK LTD COMMON STOCK			** 1,375,772	
NATIONAL AUSTRALIA BK/NY SR UNSECURED 07/18 1.875	7/23/2018	1.88%	** 1,229,702	
NATIONAL BANK HOLD CL A COMMON STOCK			** 2,110,544	
NATIONAL HEALTHCARE CORP COMMON STOCK USD.01			** 108,759	
NATIONAL PRESTO INDS INC COMMON STOCK USD1.0			** 65,436	
NATIONAL RETAIL PROP INC SR UNSECURED 11/25 4	11/15/2025	4.00%	** 85,633	
NATIONAL RETAIL PROP INC SR UNSECURED 12/26 3.6	12/15/2026	3.60%	** 20,687	
NATIONAL RETAIL PROPERTIES REIT USD.01			** 259,012	
NATIONAL WESTERN LIFE GROU A COMMON STOCK USD.01			** 127,428	
NATIONSTAR HECM LOAN TRUST NHLT 2015 2A A 144A	11/25/2025	2.88%	** 81,079	
NATIONWIDE MUTUAL INSURA SUBORDINATED 144A 08/39 9.375	8/15/2039	9.38%	** 37,760	
NATIXIS NY	11/1/2017	1.37%	** 12,800,000	
NATURAL GAS SERVICES GROUP COMMON STOCK USD.01			** 52,308	
NAVIENT CORP COMMON STOCK USD.01			** 429,020	
NAVIENT CORP SR UNSECURED 06/19 4.875	6/17/2019	4.88%	** 621,000	
NAVIGANT CONSULTING INC COMMON STOCK USD.001			** 131,083	
NAVIGATORS GROUP INC COMMON STOCK USD.1			** 168,971	
NBCUNIVERSAL ENTERPRISE COMPANY GUAR 144A 04/18 1.662	4/15/2018	1.66%	** 3,935,576	
NBCUNIVERSAL ENTERPRISE COMPANY GUAR 144A 04/19 1.974	4/15/2019	1.97%	** 169,610	
NBCUNIVERSAL MEDIA LLC COMPANY GUAR 04/21 4.375	4/1/2021	4.38%	** 27,008	
NBCUNIVERSAL MEDIA LLC COMPANY GUAR 04/40 6.4	4/30/2040	6.4%	** 355,607	
NCI INC A COMMON STOCK USD.019			** 14,299	
NEKTAR THERAPEUTICS COMMON STOCK USD.0001			** 488,690	
NELNET INC CL A COMMON STOCK USD.01			** 171,637	
NEOGEN CORP COMMON STOCK USD.16			** 1,964,160	
NEOPHOTONICS CORP COMMON STOCK USD.0025			** 20,907	
NESTE OYJ COMMON STOCK			** 870,987	
NESTLE SA REG COMMON STOCK CHF.1			** 13,139,872	
NESTLE SA SPONS ADR ADR			** 7,695,909	
NETAPP INC COMMON STOCK USD.001			** 13,729,553	
NETEASE INC ADR ADR USD.0001			** 1,988,234	
NETFLIX INC COMMON STOCK USD.001			** 34,195,788	
NETGEAR INC COMMON STOCK USD.001			** 194,953	
NETSCOUT SYSTEMS INC COMMON STOCK USD.001			** 24,980	
NEUROCRINE BIOSCIENCES INC COMMON STOCK USD.001			** 1,933,104	



Table of Contents

Security Name	Maturity Date	Rate	Cost (in dollars)	Current Value
NEUSTAR INC CLASS A COMMON STOCK USD.001		**	178,022	
NEVADA POWER CO GENL REF MOR 03/19 7.125	3/15/2019	7.13% **	138,971	
NEVRO CORP COMMON STOCK USD.001		**	2,129,592	
NEW EUROPE PROPERTY INVEST COMMON STOCK		**	69,088	
NEW HOME CO INC/THE COMMON STOCK USD.01		**	13,174	
NEW MEDIA INVESTMENT GROUP COMMON STOCK USD.01		**	30,717	
NEW ORIENTAL EDUCATIO SP ADR ADR USD.01		**	75,696	
NEW RELIC INC COMMON STOCK USD.001		**	973,778	
NEW WORLD DEVELOPMENT COMMON STOCK		**	723,422	
NEW YORK + CO COMMON STOCK USD.001		**	9,539	
NEW YORK CITY NY TRANSITIONAL NYCGEN 11/38 FIXED 5.572	11/1/2038	5.57% **	169,669	
NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01		**	166,880	
NEW YORK LIFE GLOBAL FDG SECURED 144A 07/26 2.35	7/14/2026	2.35% **	23,299	
NEW YORK LIFE GLOBAL FDG SECURED 144A 11/18 1.55	11/2/2018	1.55% **	49,857	
NEW YORK NY NYC 12/31 FIXED 6.646	12/1/2031	6.65% **	194,319	
NEW YORK ST DORM AUTH ST PERSO NYSHGR 09/27 FIXED 5.051	9/15/2027	5.05% **	913,592	
NEW YORK TIMES CO A COMMON STOCK USD.1		**	2,236,275	
NEW ZEALAND INDEX LINKED SR UNSECURED REGS 09/25 2	9/20/2025	2.00% **	73,288	
NEWCREST MINING LTD COMMON STOCK		**	401,855	
NEWELL BRANDS INC COMMON STOCK USD1.0		**	8,849,094	
NEWFIELD EXPLORATION CO COMMON STOCK USD.01		**	273,983	
NEWGATE FUNDING PLC NGATE 2006 3X A3A REGS	12/1/2050	0.57% **	1,669,853	
NEWPARK RESOURCES INC COMMON STOCK USD.01		**	85,470	
NEWS CORP CLASS A COMMON STOCK USD.01		**	232,649	
NEWS CORP CLASS B COMMON STOCK		**	107,227	
NEWSTAR FINANCIAL INC COMMON STOCK USD.01		**	45,510	
NEX GROUP PLC COMMON STOCK GBP.175		**	40,258	
NEXON CO LTD COMMON STOCK		**	101,668	
NH FOODS LTD COMMON STOCK		**	54,100	
NIAGARA MOHAWK POWER SR UNSECURED 144A 08/19 4.881	8/15/2019	4.88% **	122,722	
NICE LTD SPON ADR ADR		**	2,819,160	
NICHOLAS FINANCIAL INC COMMON STOCK		**	13,400	
NIDEC CORP COMMON STOCK		**	4,534,294	
NIELSEN HOLDINGS PLC COMMON STOCK EUR.07		**	10,503,567	
NIEN MADE ENTERPRISE CO LTD COMMON STOCK TWD10.0		**	361,088	
NIHON PARKERIZING CO LTD COMMON STOCK		**	639,451	
NIKE INC CL B COMMON STOCK USD1.0		**	8,955,229	
NIKON CORP COMMON STOCK		**	162,017	
NINE DRAGONS PAPER HOLDINGS COMMON STOCK HKD.1		**	232,122	
NINTENDO CO LTD COMMON STOCK		**	1,549,385	
NIPPON BUILDING FUND INC REIT		**	99,850	
NIPPON DENKO CO LTD COMMON STOCK		**	139,718	
NIPPON EXPRESS CO LTD COMMON STOCK		**	760,398	
NIPPON TELEGRAPH + TELEPHONE COMMON STOCK		**	1,233,949	
NISOURCE FINANCE CORP COMPANY GUAR 02/45 5.65	2/1/2045	5.65% **	67,626	
NISOURCE FINANCE CORP COMPANY GUAR 03/18 6.4	3/15/2018	6.4% **	35,807	
NISSAN AUTO RECEIVABLES OWNER NAROT 2016 A A2A	2/15/2019	1.06% **	2,533,707	



Table of Contents

Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
NISSAN AUTO RECEIVABLES OWNER NAROT 2016 B A2A	4/15/2019	1.05% **	6,023,101	
NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 04/18 VAR	4/6/2018	1.66% **	10,435,617	
NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 09/21 1.9	9/14/2021	1.9% **	39,563	
NISSHA PRINTING CO LTD COMMON STOCK			**	432,172
NITTO KOHKI CO LTD COMMON STOCK			**	663,017
NL INDUSTRIES COMMON STOCK USD.125			**	15,037
NMI HOLDINGS INC CLASS A COMMON STOCK USD.01			**	17,743
NN GROUP NV COMMON STOCK			**	2,264,026
NN INC COMMON STOCK USD.01			**	56,674
NOBLE CORP PLC COMMON STOCK USD.01			**	138,350
NOBLE ENERGY INC SR UNSECURED 05/21 5.625	5/1/2021	5.63% **	44,861	
NOKIA OYJ COMMON STOCK			**	371,456
NOMURA REAL ESTATE HOLDINGS COMMON STOCK			**	22,158
NOMURA REAL ESTATE MASTER FU REIT			**	733,667
NORDEA BANK AB SR UNSECURED 144A 03/17 3.125	3/20/2017	3.13% **	1,707,718	
NORDEA KREDIT REALKREDIT COVERED 10/17 2	10/1/2017	2.00% **	1,197,643	
NORDEA KREDIT REALKREDIT COVERED 10/37 2.5	10/1/2037	2.5% **	98,481	
NORDEA KREDIT REALKREDIT COVERED 10/47 2.5	10/1/2047	2.50% **	1,095,372	
NORDEA KREDIT REALKREDIT COVERED 10/47 3	10/1/2047	3% **	434,389	
NORDIC AMERICAN TANKERS LTD COMMON STOCK USD.01			**	76,625
NORDSON CORP COMMON STOCK			**	447,640
NORDSTROM INC COMMON STOCK			**	2,034,629
NORDSTROM INC SR UNSECURED 10/21 4	10/15/2021	4% **	41,883	
NORFOLK SOUTHERN CORP SR UNSECURED 10/42 3.95	10/1/2042	3.95% **	23,748	
NORFOLK SOUTHERN CORP SR UNSECURED 12/21 3.25	12/1/2021	3.25% **	154,052	
NORINCHUKIN BK	7/26/2017	1.43% **	5,100,000	
NORINCHUKIN BK	7/27/2017	1.43% **	17,250,000	
NORINCHUKIN BK	6/9/2017	1.40% **	3,302,078	
NORINCHUKIN BK	10/11/2017	1.59% **	1,300,000	
NORTHEAST BANCORP COMMON STOCK USD1.0			**	16,126
NORTHERN OIL AND GAS INC COMMON STOCK USD.001			**	3,850
NORTHERN TRUST RUSSELL 2000 J			**	(1,310,484 )
NORTHERN TRUST RUSSELL 2000 J FUND NUMBER 386 NON LENDING			**	2,936,224,082
NORTHFIELD BANCORP INC COMMON STOCK USD.01			**	104,383
NORTHRIM BANCORP INC COMMON STOCK USD1.0			**	22,657
NORTHROP GRUMMAN CORP COMMON STOCK USD1.0			**	4,442,976
NORTHROP GRUMMAN SYSTEMS COMPANY GUAR 02/31 7.75	2/15/2031	7.75% **	34,760	
NORTHWEST BANCSHARES INC COMMON STOCK USD.01			**	170,023
NORTHWEST PIPE CO COMMON STOCK USD.01			**	1,266,118
NORWEGIAN GOVERNMENT BONDS 144A REGS 05/21 3.75	5/25/2021	3.75% **	349,308	
NORWOOD FINANCIAL CORP COMMON STOCK USD.1			**	12,958
NOVANTA INC COMMON STOCK			**	71,022
NOVARTIS AG REG COMMON STOCK CHF.5			**	7,724,598
NOVARTIS AG SPONSORED ADR ADR			**	1,089,249
NOVASTAR HOME EQUITY LOAN NHCL 2005 1 M5	6/25/2035	1.6% **	185,760	
NOVATEK MICROELECTRONICS COR COMMON STOCK TWD10.			**	340,361

Edgar Filing: BOEING CO - Form 11-K

NOVATEK PJSC SPONS GDR REG S GDR

\*\* 169,000

77

---

Table of Contents

Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
NOVO BANCO SA SR UNSECURED 04/19 5	4/4/2019	5.00%**	71,724	
NOVO BANCO SA SR UNSECURED REGS 04/19 5	4/23/2019	5% **	286,895	
NOVO BANCO SA SR UNSECURED REGS 05/19 5	5/23/2019	5.00%**	286,895	
NOVO NORDISK A/S B COMMON STOCK DKK.2			**	3,092,544
NOW INC COMMON STOCK USD.01			**	90,211
NRG ENERGY INC COMMON STOCK USD.01			**	2,195,766
NSK LTD COMMON STOCK			**	63,849
NTT DOCOMO INC COMMON STOCK			**	502,302
NU SKIN ENTERPRISES INC A COMMON STOCK USD.001			**	133,450
NUCOR CORP SR UNSECURED 06/18 5.85	6/1/2018	5.85%**	36,874	
NUCOR CORP SR UNSECURED 08/23 4	8/1/2023	4% **	105,121	
NUFARM LTD COMMON STOCK			**	608,502
NUFLARE TECHNOLOGY INC COMMON STOCK			**	182,621
NUTANIX INC A COMMON STOCK USD.000025			**	271,151
NUTRACEUTICAL INTL CORP COMMON STOCK USD.01			**	35,824
NUVETTRA CORP COMMON STOCK USD.001			**	4,125
NVIDIA CORP			**	(16,323 )
NVIDIA CORP COMMON STOCK USD.001			**	16,665,316
NWS HOLDINGS LTD COMMON STOCK HKD1.0			**	21,194
NXP SEMICONDUCTORS NV COMMON STOCK			**	17,946,739
NXSTAGE MEDICAL INC COMMON STOCK USD.001			**	1,006,988
NY STATE ELECTRIC + GAS SR UNSECURED 144A 12/26 3.25	12/1/2026	3.25%**	66,709	
NYKREDIT COVERED 04/17 2	4/1/2017	2.00%**	470,692	
NYKREDIT COVERED 07/17 2	7/1/2017	2% **	2,438,944	
NYKREDIT COVERED 10/17 2	10/1/2017	2% **	2,568,439	
NYKREDIT REALKREDIT AS COVERED 04/17 1	4/1/2017	1% **	796,983	
NYKREDIT REALKREDIT AS COVERED 07/17 1	7/1/2017	1% **	1,184,480	
NYKREDIT REALKREDIT AS COVERED 10/37 2	10/1/2037	2% **	1,006,781	
NYKREDIT REALKREDIT AS COVERED 10/37 2.5	10/1/2037	2.5% **	1,307,077	
NYKREDIT REALKREDIT AS COVERED 10/47 2	10/1/2047	2% **	2,811,867	
NYKREDIT REALKREDIT AS COVERED 10/47 3	10/1/2047	3% **	3,369,707	
NYKREDIT REALKREDIT AS COVERED REGS 10/47 2.5	10/1/2047	2.5% **	5,817,462	
OASIS PETROLEUM INC COMMON STOCK USD.01			**	2,503,323
OBAYASHI CORP COMMON STOCK			**	92,896
OBERTHUR TECHNOLOGIES S.A. 2016 EUR TERM LOAN B2	12/14/2023	1.00%**	1,268,269	
OBIC CO LTD COMMON STOCK			**	714,134
OC OERLIKON CORP AG REG COMMON STOCK CHF1.0			**	341,615
OCCIDENTAL PETROLEUM COR SR UNSECURED 02/23 2.7	2/15/2023	2.7% **	123,788	
OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2			**	4,200,789
OCEAN TRAILS CLO OCTR 2007 2A A1V2 144A	6/27/2022	1.11%**	215,630	
OCEANEERING INTL INC COMMON STOCK USD.25			**	254,793
OCEANFIRST FINANCIAL CORP COMMON STOCK USD.01			**	52,312
OCLARO INC COMMON STOCK USD.01			**	6,166,076
OCWEN MASTER ADVANCE RECEIVABL OMART 2015 T3 AT3 144A	11/15/2047	3.21%**	586,877	
ODBRCHT OFFSHRE DRLL FIN SR SECURED 144A 10/23 6.625	10/1/2023	6.63%**	98,374	
ODBRCHT OFFSHRE DRLL FIN SR SECURED REGS 10/23 6.625	10/1/2023	6.63%**	147,561	

Edgar Filing: BOEING CO - Form 11-K

ODBRCHT OFFSHRE DRLL FIN SR SECURED REGS 10/23 6.75      10/1/2023      6.75%\*\*    356,669

78

---

Table of Contents

Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
OFFICE DEPOT INC			**	10,386
OFFICE DEPOT INC COMMON STOCK USD.01			**	157,649
OFG BANCORP COMMON STOCK USD1.0			**	53,710
OHL MEXICO SAB DE CV COMMON STOCK			**	29,395
OIL + NATURAL GAS CORP LTD COMMON STOCK INR5.			**	411,554
OIL DRI CORP OF AMERICA COMMON STOCK USD.1			**	19,564
OIL STATES INTERNATIONAL INC COMMON STOCK USD.01			**	199,875
OKI ELECTRIC INDUSTRY CO LTD COMMON STOCK			**	225,250
OKINAWA CELLULAR TELEPHONE COMMON STOCK			**	194,217
OLD DOMINION FREIGHT LINE COMMON STOCK USD.1			**	4,495,396
OLD NATIONAL BANCORP COMMON STOCK			**	233,572
OLD REPUBLIC INTL CORP COMMON STOCK USD1.0			**	442,073
OLD SECOND BANCORP INC COMMON STOCK USD1.0			**	32,841
OLIN CORP COMMON STOCK USD1.0			**	209,413
OLYMPIC STEEL INC COMMON STOCK			**	17,373
OLYMPUS CORP COMMON STOCK			**	2,916,517
OMEGA HEALTHCARE INVESTORS REIT USD.1			**	141,920
OMEGA PROTEIN CORP COMMON STOCK USD.01			**	53,908
OMNICELL INC COMMON STOCK USD.001			**	97,327
OMNICOM GROUP COMMON STOCK USD.15			**	19,297,756
OMNOVA SOLUTIONS INC COMMON STOCK USD.1			**	41,000
ON ASSIGNMENT INC COMMON STOCK USD.01			**	203,666
ON SEMICONDUCTOR CORP COMMON STOCK USD.01			**	537,541
ONE LIBERTY PROPERTIES INC REIT USD1.0			**	23,161
ONEBEACON INSURANCE GROUP A COMMON STOCK USD.01			**	5,698
ONEMAIN FINANCIAL ISSUANCE TRU OMFIT 2014 1A A 144A	6/18/2024	2.43% **		343,197
ONEMAIN FINANCIAL ISSUANCE TRU OMFIT 2014 2A A 144A	9/18/2024	2.47% **		122,731
ONEOK PARTNERS LP COMPANY GUAR 03/25 4.9	3/15/2025	4.9% **		150,167
ONEOK PARTNERS LP COMPANY GUAR 10/22 3.375	10/1/2022	3.38% **		903,757
ONO PHARMACEUTICAL CO LTD COMMON STOCK			**	3,168,220
ONTARIO (PROVINCE OF) SR UNSECURED 06/26 2.4	6/2/2026	2.4% **		4,070,545
ONTARIO (PROVINCE OF) SR UNSECURED 09/19 1.65	9/27/2019	1.65% **		74,578
ONTARIO (PROVINCE OF) SR UNSECURED 09/21 2.5	9/10/2021	2.50% **		4,433,876
ONTARIO (PROVINCE OF) UNSECURED 06/20 4.2	6/2/2020	4.20% **		977,539
OPEN TEXT CORP COMMON STOCK			**	239,414
OPPENHEIMER HOLDINGS CL A COMMON STOCK USD.001			**	26,691
OPTION ONE MORTGAGE LOAN TRUST OOMLT 2005 2 M1	5/25/2035	1.42% **		1,018,935
OPUS BANK COMMON STOCK			**	71,850
ORACLE CORP COMMON STOCK USD.01			**	26,702,372
ORACLE CORP SR UNSECURED 07/23 3.625	7/15/2023	3.63% **		251,539
ORACLE CORP SR UNSECURED 07/36 3.85	7/15/2036	3.85% **		68,314
ORACLE CORP SR UNSECURED 07/40 5.375	7/15/2040	5.38% **		92,969
ORANGE COMMON STOCK EUR4.			**	563,687
ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001			**	24,777
ORBCOMM INC COMMON STOCK USD.001			**	46,618
ORBITAL ATK INC COMMON STOCK USD.01			**	4,171,474
ORBOTECH LTD COMMON STOCK USD.14			**	1,230,557



Table of Contents

Security Name	Maturity Date	Rate	Cost (in dollars)	Current Value (in dollars)
ORCHIDS PAPER PRODUCTS CO COMMON STOCK USD.001			** 21,468	
ORICA LTD COMMON STOCK			** 1,242,417	
ORIGIN ENERGY LTD COMMON STOCK			** 500,091	
ORION GROUP HOLDINGS INC COMMON STOCK USD.01			** 27,532	
ORION OYJ CLASS B COMMON STOCK EUR.65			** 1,268,845	
ORITANI FINANCIAL CORP COMMON STOCK USD.01			** 86,475	
ORIX CORP COMMON STOCK			** 51,607	
ORMAT TECHNOLOGIES INC COMMON STOCK USD.001			** 217,590	
ORRSTOWN FINL SERVICES INC COMMON STOCK			** 10,438	
ORTHOFIX INTERNATIONAL NV COMMON STOCK USD.1			** 32,526	
OSHKOSH CORP COMMON STOCK USD.01			** 353,352	
OSI SYSTEMS INC COMMON STOCK			** 148,206	
OSRAM LICHT AG COMMON STOCK			** 1,697,617	
OTP BANK PLC COMMON STOCK HUF100.			** 62,190	
OVERSTOCK.COM INC COMMON STOCK USD.0001			** 23,905	
OWENS + MINOR INC COMMON STOCK USD2.0			** 213,399	
OWENS CORNING COMMON STOCK USD.001			** 335,707	
OXFORD INSTRUMENTS PLC COMMON STOCK GBP.05			** 265,922	
P.A.M. TRANSPORTATION SVCS COMMON STOCK USD.01			** 10,158	
PACCAR INC COMMON STOCK USD1.0			** 1,182,150	
PACIFIC CONTINENTAL CORP COMMON STOCK			** 38,063	
PACIFIC DRILLING SA COMMON STOCK			** 4,744	
PACIFIC GAS + ELECTRIC SR UNSECURED 11/17 5.625	11/30/2017	5.63% **	202,234	
PACIFIC GAS + ELECTRIC SR UNSECURED 11/17 VAR	11/30/2017	1.13% **	1,652,000	
PACIFIC MERCANTILE BANCORP COMMON STOCK			** 21,170	
PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01			** 43,481	
PACIFICORP 1ST MORTGAGE 01/19 5.5	1/15/2019	5.5% **	85,775	
PACIFICORP 1ST MORTGAGE 04/24 3.6	4/1/2024	3.6% **	70,721	
PACIFICORP 1ST MORTGAGE 10/37 6.25	10/15/2037	6.25% **	64,768	
PACWEST BANCORP COMMON STOCK			** 3,441,533	
PAKUWON JATI TBK PT COMMON STOCK IDR25.0			** 300,774	
PALO ALTO NETWORKS INC COMMON STOCK USD.0001			** 4,413,390	
PANASONIC CORP COMMON STOCK			** 153,997	
PANHANDLE OIL AND GAS INC A COMMON STOCK USD.01666			** 33,794	
PAPA JOHN S INTL INC COMMON STOCK USD.01			** 1,797,180	
PARADE TECHNOLOGIES LTD COMMON STOCK TWD10.			** 4,509,169	
PARK ELECTROCHEMICAL CORP COMMON STOCK USD.1			** 38,233	
PARK NATIONAL CORP COMMON STOCK			** 123,728	
PARK STERLING CORP COMMON STOCK USD.01			** 49,763	
PARKER DRILLING CO COMMON STOCK USD.167			** 21,052	
PARKER HANNIFIN CORP COMMON STOCK USD.5			** 11,233,040	
PARKWAY INC REIT USD.001			** 66,528	
PARQUE ARAUCO S.A. COMMON STOCK			** 333,094	

Table of Contents

Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
PARSLEY ENERGY INC CLASS A COMMON STOCK USD.01			**	201,432
PARTNERS GROUP HOLDING AG COMMON STOCK CHF.01			**	498,216
PASON SYSTEMS INC COMMON STOCK			**	442,286
PATHEON NV COMMON STOCK EUR.01			**	2,104,443
PATRIOT TRANSPORTATION HOLDI COMMON STOCK USD.1			**	7,153
PATRIZIA IMMOBILIEN AG COMMON STOCK			**	412,501
PATTERSON UTI ENERGY INC COMMON STOCK USD.01			**	337,388
PAX GLOBAL TECHNOLOGY LTD COMMON STOCK HKD.1			**	195,572
PAYCHEX INC COMMON STOCK USD.01			**	5,154,101
PAYCOM SOFTWARE INC COMMON STOCK USD.01			**	17,741,828
PAYLOCITY HOLDING CORP COMMON STOCK USD.001			**	2,355,785
PAYPAL HOLDINGS INC COMMON STOCK USD.0001			**	38,502,590
PBF ENERGY INC CLASS A COMMON STOCK USD.001			**	252,927
PC CONNECTION INC COMMON STOCK USD.01			**	71,967
PCCW LTD COMMON STOCK			**	20,043
PCM INC COMMON STOCK USD.001			**	20,948
PDC ENERGY INC COMMON STOCK USD.01			**	3,706,225
PDF SOLUTIONS INC COMMON STOCK USD.00015			**	18,130
PEAPACK GLADSTONE FINL CORP COMMON STOCK			**	37,982
PEARSON PLC COMMON STOCK GBP.25			**	179,985
PEBBLEBROOK HOTEL TRUST REIT USD.01			**	1,710,298
PEGASYSTEMS INC COMMON STOCK USD.01			**	2,797,920
PEGATRON CORP COMMON STOCK TWD10.			**	279,531
PENARTH MASTER ISSUER PENAR 2015 2A A1 144A	5/18/2019	1.14%	**	1,299,359
PENN REAL ESTATE INVEST TST REIT USD1.0			**	89,396
PENNS WOODS BANCORP INC COMMON STOCK USD8.33			**	25,856
PENNSYLVANIA ELECTRIC CO SR UNSECURED 09/17 6.05	9/1/2017	6.05%	**	102,765
PENNSYLVANIA HIGHER EDUCATION PHEAA 2016 2A A 144A	11/25/2065	1.50%	**	399,949
PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001			**	451,630
PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 01/23 4.25	1/17/2023	4.25%	**	124,632
PENTAIR PLC COMMON STOCK USD.01			**	1,942,769
PENUMBRA INC COMMON STOCK USD.001			**	558,824
PEOPLE S INSURANCE CO GROU H COMMON STOCK CNY1.0			**	303,902
PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01			**	579,445
PEOPLES BANCORP INC COMMON STOCK			**	61,934
PEOPLES BANCORP OF NC COMMON STOCK			**	15,769
PEPSICO INC COMMON STOCK USD.017			**	2,323,518
PEPSICO INC SR UNSECURED 10/26 2.375	10/6/2026	2.38%	**	85,200
PERCEPTRON INC COMMON STOCK USD.01			**	6,806
PERFICIENT INC COMMON STOCK USD.001			**	59,151
PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01			**	3,000,000

Table of Contents

Security Name	Maturity Date	Rate	Cost (in dollars)	Current Value
PERKINELMER INC COMMON STOCK USD1.0		**	2,628,360	
PERNOD RICARD SA COMMON STOCK EUR1.55		**	6,067,814	
PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01		**	12,878	
PERSIMMON PLC COMMON STOCK GBP.1		**	2,028,806	
PETKIM PETROKIMYA HOLDING AS COMMON STOCK TRY1.		**	64,589	
PETROBRAS PETROLEO BRAS PR PREFERENCE		**	129,009	
PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/20 5.75	1/20/2020	5.75%**	2,592,000	
PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/21 5.375	1/27/2021	5.38%**	1,442,550	
PETROBRAS GLOBAL FINANCE COMPANY GUAR 03/24 6.25	3/17/2024	6.25%**	479,600	
PETROLEOS MEXICANOS COMPANY GUAR 01/26 4.5	1/23/2026	4.5% **	177,645	
PETROLEOS MEXICANOS COMPANY GUAR 06/41 6.5	6/2/2041	6.5% **	1,034,888	
PETRONAS CHEMICALS GROUP BHD COMMON STOCK MYR.1		**	191,497	
PETRONET LNG LTD COMMON STOCK INR10.		**	570,160	
PEUGEOT SA COMMON STOCK EUR1.		**	1,047,118	
PFIZER INC COMMON STOCK USD.05		**	10,058,796	
PFIZER INC SR UNSECURED 06/23 3	6/15/2023	3.00%**	45,794	
PFS TAX LIEN TRUST PFS 2014 1 NOTE 144A	5/15/2029	1.44%**	33,756	
PGE SA COMMON STOCK PLN10.25		**	122,490	
PHARMATHENE INC COMMON STOCK USD.0001		**	10,075	
PHARMERICA CORP COMMON STOCK USD.01		**	69,590	
PHH CORP COMMON STOCK USD.01		**	81,712	
PHI INC NON VOTING COMMON STOCK USD.1		**	24,003	
PHI INC VOTING COMMON STOCK USD.1		**	5,250	
PHILIP MORRIS INTERNATIONAL COMMON STOCK		**	15,881,658	
PHILLIPS 66 PARTNERS LP SR UNSECURED 10/26 3.55	10/1/2026	3.55%**	21,291	
PHISON ELECTRONICS CORP COMMON STOCK TWD10.		**	364,672	
PHOENIX SATELLITE TELEVISION COMMON STOCK HKD.1		**	276,086	
PHOTRONICS INC COMMON STOCK USD.01		**	59,766	
PHYSICIANS REALTY TRUST REIT USD.01		**	2,575,887	
PICC PROPERTY + CASUALTY H COMMON STOCK CNY1.0		**	127,762	
PICK N PAY STORES LTD COMMON STOCK ZAR.0125		**	25,465	
PICO HOLDINGS INC COMMON STOCK USD.001		**	50,859	
PIER 1 IMPORTS INC COMMON STOCK USD.001		**	60,591	
PIMCO FDS PAC INV MGMT SER ASSET BKD SECS PORTFOLIO		**	64,073,929	
PIMCO FDS PAC INV MGMT SER SHORT TERM PORTFOLIO INSTL CL		**	2,071,944	
PIMCO FDS SHORT TERM FLTG NAV MUTUAL FUND		**	74,339,113	
PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0		**	2,274,149	
PINNACLE FOODS INC		**	(44,415 )	
PINNACLE FOODS INC COMMON STOCK USD.01		**	3,925,421	
PINNACLE HOLDINGS LTD COMMON STOCK ZAR.01		**	147,604	
PIONEER CORP COMMON STOCK		**	1,983,748	

Table of Contents

Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1			**	50,039
PIRAMAL ENTERPRISES LTD COMMON STOCK INR2.			**	619,309
PKO BANK POLSKI SA COMMON STOCK PLN1.			**	105,433
PLAINS ALL AMER PIPELINE SR UNSECURED 02/45 4.9	2/15/2045	4.9%	**	133,953
PLAINS ALL AMER PIPELINE SR UNSECURED 10/25 4.65	10/15/2025	4.65% **		77,485
PLAINS ALL AMER PIPELINE SR UNSECURED 12/19 2.6	12/15/2019	2.60% **		54,057
PLANET FITNESS INC CL A COMMON STOCK USD.0001			**	792,262
PLAYTECH PLC COMMON STOCK			**	300,978
PLEXUS CORP COMMON STOCK USD.01			**	177,251
PNC BANK NA SR UNSECURED 02/18 1.5	2/23/2018	1.50% **		4,824,942
PNC BANK NA SUBORDINATED 11/22 2.7	11/1/2022	2.70% **		285,481
PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0			**	6,371,981
PNM RESOURCES INC COMMON STOCK			**	2,212,522
POLAND GOVERNMENT BOND BONDS 07/25 3.25	7/25/2025	3.25% **		305,618
POLAND GOVERNMENT BOND BONDS 09/22 5.75	9/23/2022	5.75% **		1,821,101
POLSKIE GORNICTWO NAFTOWE I COMMON STOCK PLN1.			**	140,440
POLYONE CORPORATION COMMON STOCK USD.01			**	1,699,626
POPEYES LOUISIANA KITCHEN IN COMMON STOCK USD.01			**	1,756,279
POPULAR INC COMMON STOCK USD.01			**	279,440
PORSCHE AUTOMOBIL HLDG PRF PREFERENCE			**	125,244
PORT AUTH OF NEW YORK NEW JE PORTRN 10/62 FIXED 4.458	10/1/2062	4.46% **		910,260
PORT AUTH OF NEW YORK NEW JE PORTRN 12/24 FIXED 5.859	12/1/2024	5.86% **		1,321,683
PORTLAND GENERAL ELECTRIC CO COMMON STOCK			**	2,356,285
POSCO COMMON STOCK KRW5000.			**	212,345
POSCO DAEWOO CORP COMMON STOCK KRW5000.0			**	75,984
POST HOLDINGS INC COMMON STOCK USD.01			**	603,649
POTASH CORP SASKATCHEWAN SR UNSECURED 03/24 3.625	3/15/2024	3.63% **		168,628
POTASH CORP SASKATCHEWAN SR UNSECURED 12/17 3.25	12/1/2017	3.25% **		101,304
POTBELLY CORP COMMON STOCK USD.01			**	19,144
POU CHEN COMMON STOCK TWD10.			**	233,250
POWELL INDUSTRIES INC COMMON STOCK USD.01			**	42,549
POWER CORP OF CANADA COMMON STOCK			**	100,835
POWER FINANCE CORPORATION COMMON STOCK INR10.			**	331,138
POWERTECH TECHNOLOGY INC COMMON STOCK TWD10.			**	318,533
PPG INDUSTRIES INC COMMON STOCK USD1.67			**	23,948,031
PPG INDUSTRIES INC SR UNSECURED 11/19 2.3	11/15/2019	2.3% **		45,219
PPL CAPITAL FUNDING INC COMPANY GUAR 06/22 4.2	6/15/2022	4.20% **		84,313
PPL CORP COMMON STOCK USD.01			**	932,970
PPL ELECTRIC UTILITIES 1ST MORTGAGE 06/44 4.125	6/15/2044	4.13% **		54,727
PRA HEALTH SCIENCES INC COMMON STOCK USD.01			**	3,021,678
PRAXAIR INC SR UNSECURED 08/22 2.2	8/15/2022	2.20% **		112,354

Table of Contents

Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
PREFERRED BANK/LOS ANGELES COMMON STOCK			**	69,823
PREFORMED LINE PRODUCTS CO COMMON STOCK USD2.0			**	35,744
PREMIER FINANCIAL BANCORP COMMON STOCK			**	18,130
PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01			**	3,658,879
PRGX GLOBAL INC COMMON STOCK USD.01			**	13,906
PRICELINE GROUP INC/THE COMMON STOCK USD.008			**	23,758,968
PRICOA GLOBAL FUNDING 1 SECURED 144A 06/18 VAR	6/27/2018	1.5%	**	5,017,226
PRICOA GLOBAL FUNDING 1 SECURED 144A 06/21 2.2	6/3/2021	2.2%	**	196,444
PRICOA GLOBAL FUNDING 1 SR SECURED 144A 05/18 1.6	5/29/2018	1.6%	**	2,362,409
PRIMERICA INC COMMON STOCK			**	31,256
PRIMORIS SERVICES CORP COMMON STOCK USD.0001			**	84,605
PRINCIPAL LFE GLB FND II SECURED 144A 05/18 VAR	5/21/2018	1.21% **		5,428,871
PRINCIPAL LFE GLB FND II SECURED 144A 11/21 2.375	11/21/2021	2.38% **		83,831
PRINCIPAL LFE GLB FND II SR SECURED 144A 10/18 2.25	10/15/2018	2.25% **		212,087
PRINCIPAL LFE GLB FND II SR SECURED 144A 12/17 VAR	12/1/2017	1.43% **		7,018,247
PRIVATE EXPORT FUNDING US GOVT GUAR 03/19 4.375	3/15/2019	4.38% **		521,107
PRIVATE EXPORT FUNDING US GOVT GUAR 11/22 2.05	11/15/2022	2.05% **		379,433
PRIVATEBANCORP INC COMMON STOCK			**	1,996,902
PROASSURANCE CORP COMMON STOCK USD.01			**	5,077,333
PROCTER + GAMBLE CO WHEN DIS COMMON STOCK			**	1,896,088
PROGRESS ENERGY INC SR UNSECURED 04/22 3.15	4/1/2022	3.15% **		126,130
PROGRESS RESIDENTIAL TRUST PROG 2015 SFR2 A 144A	6/12/2032	2.74% **		740,682
PROGRESS SOFTWARE CORP COMMON STOCK USD.01			**	153,807
PROGRESSIVE CORP SR UNSECURED 04/44 4.35	4/25/2044	4.35% **		64,308
PROOFPOINT INC COMMON STOCK USD.0001			**	16,575,408
PROSIEBENSAT.1 MEDIA SE COMMON STOCK			**	1,714,634
PROSPERITY BANCSHARES INC COMMON STOCK USD1.0			**	3,542,343
PROTECTIVE LIFE GLOBAL SR SECURED 144A 06/18 VAR	6/8/2018	1.5% **		7,000,945
PROTO LABS INC COMMON STOCK USD.001			**	2,639,390
PROV ST JOSEPH HLTH OBL UNSECURED 10/26 2.746	10/1/2026	2.75% **		22,720
PROVIDENCE SERVICE CORP COMMON STOCK USD.001			**	45,318
PROVIDENT FINANCIAL HLDGS COMMON STOCK USD.01			**	18,643
PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01			**	185,648
PROVINCE OF ALBERTA UNSECURED 06/20 1.25	6/1/2020	1.25% **		1,335,548
PROVINCE OF ALBERTA UNSECURED 06/25 2.35	6/1/2025	2.35% **		1,407,619
PROVINCE OF QUEBEC NOTES 12/21 4.25	12/1/2021	4.25% **		166,874
PROVINCE OF QUEBEC SR UNSECURED 12/18 4.5	12/1/2018	4.5% **		158,914
PROXIMUS COMMON STOCK			**	267,340
PRUDENTIAL BANCORP INC COMMON STOCK USD.01			**	15,768
PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01			**	4,400,385
PRUDENTIAL FINANCIAL INC SR UNSECURED 06/20 5.375	6/21/2020	5.38% **		98,582

Table of Contents

Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
PRUDENTIAL PLC COMMON STOCK GBP.05			**	1,711,559
PRYSMIAN SPA COMMON STOCK EUR.1			**	962,368
PSEG POWER LLC COMPANY GUAR 09/21 4.15	9/15/2021	4.15%	**	114,716
PSP SWISS PROPERTY AG REG COMMON STOCK CHF.1			**	291,876
PTT EXPLOR + PROD PCL NVDR NVDR THB1.0			**	31,984
PTT GLOBAL CHEMICAL PCL NVDR NVDR THB10.0			**	304,000
PUB SVC NEW HAMP 1ST MORTGAGE 11/23 3.5	11/1/2023	3.50%	**	42,813
PUBLIC BANK BERHAD COMMON STOCK MYR1.			**	264,633
PUBLIC SERVICE COLORADO 1ST MORTGAGE 09/22 2.25	9/15/2022	2.25%	**	30,508
PUBLIC SERVICE OKLAHOMA SR UNSECURED 12/19 5.15	12/1/2019	5.15%	**	107,532
PULTEGROUP INC COMMON STOCK USD.01			**	620,362
PURE STORAGE INC CLASS A COMMON STOCK USD.0001			**	4,631,083
QBE INSURANCE GROUP LTD COMMON STOCK			**	575,384
QCR HOLDINGS INC COMMON STOCK USD1.0			**	35,203
QEP RESOURCES INC COMMON STOCK USD.01			**	88,497
QORVO INC COMMON STOCK USD.0001			**	336,470
QUAD GRAPHICS INC COMMON STOCK USD.025			**	93,677
QUALCOMM INC COMMON STOCK USD.0001			**	36,155,160
QUALCOMM INC SR UNSECURED 05/45 4.8	5/20/2045	4.80%	**	534,315
QUALICORP SA COMMON STOCK			**	135,443
QUALYS INC COMMON STOCK USD.001			**	1,628,234
QUANEX BUILDING PRODUCTS COMMON STOCK USD.01			**	74,907
QUANTA SERVICES INC COMMON STOCK USD.00001			**	739,412
QUEBECOR INC CL B COMMON STOCK			**	623,368
QUIDEL CORP COMMON STOCK USD.001			**	27,910
QUINSTREET INC COMMON STOCK USD.001			**	12,904
QUINTILES IMS HOLDINGS INC COMMON STOCK USD.01			**	15,605,004
QUORUM HEALTH CORP COMMON STOCK USD.0001			**	13,340
RAC BOND CO PLC SR SECURED REGS 05/23 4.565	5/6/2023	4.57%	**	1,073,082
RACE POINT CLO LTD RACEP 2012 7A AR 144A	11/8/2024	1.2%	**	1,299,991
RADIAN GROUP INC COMMON STOCK USD.001			**	3,907,414
RALPH LAUREN CORP COMMON STOCK USD.01			**	1,737,034
RAMBUS INC COMMON STOCK USD.001			**	52,064
RAMCO GERSHENSON PROPERTIES REIT USD.01			**	88,371
RAMI LEVY CHAIN STORES HASHI COMMON STOCK ILS.01			**	295,517
RAMIRENT OYJ COMMON STOCK			**	527,695
RANDSTAD HOLDING NV COMMON STOCK EUR.1			**	5,097,605
RANGE RESOURCES CORP COMMON STOCK USD.01			**	2,117,469
RAUBEX GROUP LTD COMMON STOCK ZAR.01			**	249,148
RAVEN INDUSTRIES INC COMMON STOCK USD1.0			**	15,851
RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01			**	3,250,287

Table of Contents

Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
RAYTHEON COMPANY SR UNSECURED 12/22 2.5	12/15/2022	2.5%	**	79,600
RBC BEARINGS INC COMMON STOCK USD.01			**	97,265
RCI HOSPITALITY HOLDINGS INC COMMON STOCK USD.01			**	17,528
RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001			**	46,928
READING INTERNATIONAL INC A COMMON STOCK USD.01			**	13,313
REALKREDIT DANMARK COVERED 01/17 1	1/1/2017	1.00%	**	432,652
REALKREDIT DANMARK COVERED 01/17 2	1/1/2017	2.00%	**	177,316
REALKREDIT DANMARK COVERED 04/17 1	4/1/2017	1.00%	**	7,000,037
REALKREDIT DANMARK COVERED 04/17 2	4/1/2017	2.00%	**	6,360,872
REALKREDIT DANMARK COVERED 04/18 1	4/1/2018	1.00%	**	1,469,299
REALKREDIT DANMARK COVERED 10/37 2	10/1/2037	2.00%	**	620,695
REALKREDIT DANMARK COVERED 10/37 2.5	10/1/2037	2.50%	**	1,344,253
REALKREDIT DANMARK COVERED 10/47 2	10/1/2047	2.00%	**	1,192,365
REALKREDIT DANMARK COVERED 10/47 2.5	10/1/2047	2.50%	**	2,371,019
REALKREDIT DANMARK COVERED 10/47 3	10/1/2047	3.00%	**	3,027,899
REALNETWORKS INC COMMON STOCK USD.001			**	17,433
REALOGY HOLDINGS CORP COMMON STOCK USD.01			**	90,775
REALTEK SEMICONDUCTOR CORP COMMON STOCK TWD10.			**	325,980
REALTY INCOME CORP SR UNSECURED 01/27 3	1/15/2027	3.00%	**	21,654
REALTY INCOME CORP SR UNSECURED 07/24 3.875	7/15/2024	3.88%	**	76,583
RECKITT BENCKISER GROUP PLC COMMON STOCK GBP.1			**	6,239,672
RECKITT BENCKISER TREAS	8/30/2017	1.35%	**	9,909,625
RED HAT INC COMMON STOCK USD.0001			**	6,563,928
RED ROBIN GOURMET BURGERS COMMON STOCK USD.001			**	68,357
REDEFINE PROPERTIES LTD REIT			**	92,308
REDROW PLC COMMON STOCK GBP.1			**	177,051
REGAL BELOIT CORP COMMON STOCK USD.01			**	212,182
REGENCY CENTERS CORP REIT USD.01			**	103,701
REGENERON PHARMACEUTICALS COMMON STOCK USD.001			**	13,333,443
REGIONAL MANAGEMENT CORP COMMON STOCK USD.1			**	29,618
REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01			**	587,374
RELIANCE CAPITAL LTD COMMON STOCK INR10.			**	285,816
RELIANCE INDUSTRIES LTD COMMON STOCK INR10.			**	86,478
RELIANCE STEEL + ALUMINUM COMMON STOCK			**	4,911,913
RELX NV COMMON STOCK EUR.07			**	1,757,802
RELX PLC COMMON STOCK GBP.144397			**	293,653
REMGRO LTD COMMON STOCK			**	111,093
RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0			**	7,378,493
RENASANT CORP COMMON STOCK USD5.0			**	2,920,948
RENAULT SA COMMON STOCK EUR3.81			**	141,193
RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001			**	41,759

Table of Contents

Security Name	Maturity Date	Rate	Cost (in dollars)	Current Value
RENT A CENTER INC COMMON STOCK USD.01			** 59,963	
REPLIGEN CORP COMMON STOCK USD.01			** 3,602,550	
REPO BNP PARIBAS SECURITIES CO REPO DUMMY ASSET	2/23/2017		** 11,589,825	
REPSOL SA COMMON STOCK EUR1.			** 1,637,690	
REPUBLIC BANCORP INC CLASS A COMMON STOCK			** 76,984	
REPUBLIC OF CYPRUS SR UNSECURED 144A REGS 02/20 4	2/3/2020	4.63%	** 798,129	
REPUBLIC OF INDONESIA SR UNSECURED 144A 06/23 2.625	6/14/2023	2.63%	** 4,555,961	
REPUBLIC OF INDONESIA SR UNSECURED 144A 07/21 2.875	7/8/2021	2.88%	** 1,100,236	
REPUBLIC OF INDONESIA SR UNSECURED REGS 03/20 5.875	3/13/2020	5.88%	** 605,723	
REPUBLIC OF PHILIPPINES SR UNSECURED 01/36 6.25	1/14/2036	6.25%	** 1,511,648	
REPUBLIC OF SLOVENIA SR UNSECURED REGS 02/19 4.125	2/18/2019	4.13%	** 1,867,788	
REPUBLIC OF SLOVENIA SR UNSECURED REGS 05/18 4.75	5/10/2018	4.75%	** 828,480	
REPUBLIC OF SLOVENIA SR UNSECURED REGS 05/23 5.85	5/10/2023	5.85%	** 4,055,134	
REPUBLIC OF SLOVENIA SR UNSECURED REGS 10/22 5.5	10/26/2022	5.50%	** 7,955,827	
REPUBLIC OF SOUTH AFRICA BONDS 12/26 10.5	12/21/2026	10.50%	** 96,753	
REPUBLIC OF SOUTH AFRICA SR UNSECURED 05/19 6.875	5/27/2019	6.88%	** 1,294,080	
REPUBLIC OF SOUTH AFRICA SR UNSECURED 07/26 3.75	7/24/2026	3.75%	** 430,127	
REPUBLIC OF SOUTH AFRICA SR UNSECURED 07/44 5.375	7/24/2044	5.38%	** 688,800	
REPUBLIC SERVICES INC SR UNSECURED 09/19 5.5	9/15/2019	5.50%	** 130,589	
RESILIENT REIT LTD REIT			** 58,598	
RESOLUTE FOREST PRODUCTS COMMON STOCK USD.001			** 50,451	
RESONA HOLDINGS INC COMMON STOCK			** 1,132,335	
RESOURCE CAPITAL CORP LTD RSO 2015 CRE4 A 144A	8/15/2032	2.11%	** 887,726	
RESOURCES CONNECTION INC COMMON STOCK USD.01			** 72,996	
RESTAURANT GROUP PLC COMMON STOCK GBP.28125			** 176,025	
RETAIL OPPORTUNITY INVESTMENT REIT USD.0001			** 1,950,193	
RETAILMENOT INC COMMON STOCK USD.001			** 39,990	
REXEL SA COMMON STOCK EUR5.			** 628,423	
REXNORD CORP COMMON STOCK USD.01			** 2,534,162	
REYNOLDS AMERICAN INC COMPANY GUAR 08/45 5.85	8/15/2045	5.85%	** 828,888	
RICE ENERGY INC COMMON STOCK USD.01			** 5,128,206	
RICE PARK FINANCING TRUST RICE 2016 A A 144A	10/31/2041	4.63%	** 413,697	
RICHTER GEDEON NYRT COMMON STOCK HUF100.			** 54,438	
RICOH LEASING CO LTD COMMON STOCK			** 411,082	
RIGHTMOVE PLC COMMON STOCK GBP.01			** 250,782	
RING ENERGY INC COMMON STOCK USD.001			** 29,292	
RIO OIL FINANCE TRUST SR SECURED 144A 07/24 9.25	7/6/2024	9.25%	** 949,865	
RIO TINTO LTD COMMON STOCK			** 268,179	
RIO TINTO PLC COMMON STOCK GBP.1			** 3,300,012	
RIOCAN REAL ESTATE INVST TR REIT			** 95,316	
RIVERVIEW BANCORP INC COMMON STOCK USD.01			** 14,945	

Table of Contents

Security Name	Maturity Date	Rate	Cost (in dollars)	Current Value
RLJ LODGING TRUST REIT			** 176,695	
RMAC SECURITIES PLC RMACS 2006 NS3X A2A REGS	6/12/2044	0.53%	** 3,172,514	
RMAC SECURITIES PLC RMACS 2006 NS4X A3A REGS	6/12/2044	0.55%	** 1,130,753	
RMAC SECURITIES PLC RMACS 2007 NS1X A2A REGS	6/12/2044	0.53%	** 1,751,773	
RMB HOLDINGS LTD COMMON STOCK ZAR.01			** 91,207	
RMR GROUP INC/THE A COMMON STOCK			** 9,401	
ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01			** 36,209	
ROBERT HALF INTL INC COMMON STOCK USD.001			** 1,011,941	
ROBINSONS LAND CO COMMON STOCK PHP1.0			** 204,705	
ROCHE HOLDING AG GENUSSCHEIN COMMON STOCK			** 15,363,249	
ROCHE HOLDINGS LTD SPONS ADR ADR			** 975,212	
ROCKWELL AUTOMATION INC COMMON STOCK USD1.0			** 376,992	
ROCKY BRANDS INC COMMON STOCK			** 9,471	
ROGERS COMMUNICATIONS IN COMPANY GUAR 05/32 8.75	5/1/2032	8.75%	** 61,308	
ROGERS COMMUNICATIONS INC B COMMON STOCK			** 218,081	
ROGERS CORP COMMON STOCK USD1.0			** 133,803	
ROHM CO LTD COMMON STOCK			** 63,472	
ROLLS ROYCE HOLDINGS PLC COMMON STOCK GBP.2			** 1,699,040	
ROSNEFT OIL CO PJSC REG GDR GDR			** 108,732	
ROSS STORES INC COMMON STOCK USD.01			** 180,531	
ROWAN COMPANIES PLC A COMMON STOCK USD.125			** 224,451	
ROYAL BANK OF CANADA COVERED 03/21 2.3	3/22/2021	2.30%	** 1,092,300	
ROYAL BANK OF CANADA COVERED 09/17 1.2	9/19/2017	1.20%	** 245,670	
ROYAL BANK OF CANADA SR UNSECURED 04/19 VAR	4/15/2019	1.59%	** 6,280,361	
ROYAL BK OF SCOTLAND PLC SUBORDINATED 04/18 6.934	4/9/2018	6.93%	** 792,213	
ROYAL BK OF SCOTLAND PLC SUBORDINATED REGS 03/22 VAR	3/16/2022	9.50%	** 609,276	
ROYAL BK OF SCOTLAND PLC SUBORDINATED REGS 03/22 VAR	3/19/2022	13.13%	** 2,438,407	
ROYAL BK SCOTLND GRP PLC JR SUBORDINA 12/49 VAR	12/29/2049	8.63%	** 918,000	
ROYAL BK SCOTLND GRP PLC JR SUBORDINA 12/49 VAR	12/29/2049	8.00%	** 574,500	
ROYAL DUTCH SHELL PLC A SHS COMMON STOCK EUR.07			** 335,312	
ROYAL DUTCH SHELL PLC B SHS COMMON STOCK EUR.07			** 1,530,917	
ROYAL DUTCH SHELL SPON ADR A ADR			** 22,167,135	
ROYAL GOLD INC COMMON STOCK USD.01			** 140,257	
ROYAL MAIL PLC COMMON STOCK GBP.01			** 1,408,459	
RPC INC COMMON STOCK USD.1			** 26,506	
RPM INTERNATIONAL INC COMMON STOCK USD.01			** 4,811,379	
RPX CORP COMMON STOCK USD.0001			** 53,136	
RSP PERMIAN INC COMMON STOCK USD.01			** 3,129,022	
RTI SURGICAL INC COMMON STOCK USD.001			** 16,617	
RUBICON PROJECT INC/THE COMMON STOCK USD.00001			** 19,522	
RUBY TUESDAY INC COMMON STOCK USD.01			** 44,157	

Table of Contents

Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001			**	78,970
RUSH ENTERPRISES INC CL A COMMON STOCK USD.01			**	91,553
RWE AG COMMON STOCK			**	968,674
RYDER SYSTEM INC COMMON STOCK USD.5			**	396,765
RYDER SYSTEM INC SR UNSECURED 06/17 3.5	6/1/2017	3.50%**		134,125
RYDER SYSTEM INC SR UNSECURED 09/20 2.875	9/1/2020	2.88%**		69,750
RYMAN HOSPITALITY PROPERTIES REIT USD.01			**	90,419
S + T BANCORP INC COMMON STOCK USD2.5			**	131,643
S+P GLOBAL INC COMMON STOCK USD1.0			**	4,967,810
SABRA HEALTH CARE REIT INC REIT USD.01			**	2,442
SAF HOLLAND SA COMMON STOCK EUR.01			**	513,420
SAFEGUARD SCIENTIFICS INC			**	(3,631 )
SAFEGUARD SCIENTIFICS INC COMMON STOCK USD.1			**	780,221
SAFETY INSURANCE GROUP INC COMMON STOCK USD.01			**	69,941
SAGA COMMUNICATIONS INC CL A COMMON STOCK USD.01			**	25,754
SAGE GROUP PLC/THE COMMON STOCK GBP.01051948			**	947,159
SAIA INC COMMON STOCK USD.001			**	1,820,569
SAKAI CHEMICAL INDUSTRY CO COMMON STOCK			**	157,560
SALEM MEDIA GROUP INC COMMON STOCK USD.01			**	10,888
SALEFORCE.COM INC COMMON STOCK USD.001			**	20,150,106
SAM YUNG TRADING CO LTD COMMON STOCK KRW500.			**	435,478
SAMSUNG BIOLOGICS CO LTD COMMON STOCK KRW2500.0			**	828,137
SAMSUNG ELECTRONICS CO LTD COMMON STOCK KRW5000.0			**	14,037,935
SAN A CO LTD COMMON STOCK			**	572,624
SANDERSON FARMS INC COMMON STOCK USD1.0			**	233,809
SANDY SPRING BANCORP INC COMMON STOCK USD1.0			**	102,454
SANGAMO THERAPEUTICS INC COMMON STOCK USD.01			**	11,675
SANKEN ELECTRIC CO LTD COMMON STOCK			**	329,232
SANMINA CORP COMMON STOCK USD.01			**	293,017
SANOFI ADR ADR			**	5,665,644
SANOFI COMMON STOCK EUR2.			**	625,847
SANTANDER DRIVE AUTO RECEIVABL SDART 2016 3 A2	11/15/2019	1.34%**		3,901,878
SANTANDER HOLDINGS USA SR UNSECURED 05/19 2.7	5/24/2019	2.70%**		399,696
SANTANDER UK GROUP HLDGS JR SUBORDINA REGS 12/49 VAR	12/29/2049	7.38%**		741,428
SANTANDER UK GROUP HLDGS SR UNSECURED 01/21 3.125	1/8/2021	3.13%**		997,664
SANTANDER UK GROUP HLDGS SR UNSECURED 10/20 2.875	10/16/2020	2.88%**		990,991
SANTANDER UK PLC SR UNSECURED 03/19 2.5	3/14/2019	2.5% **		771,479
SANTANDER UK PLC SUBORDINATED 144A 11/23 5	11/7/2023	5.00%**		712,127
SAP SE COMMON STOCK			**	6,592,189
SAPUTO INC COMMON STOCK			**	237,825
SARTORIUS STEDIM BIOTECH COMMON STOCK EUR.2			**	1,233,440

Table of Contents

Security Name	Maturity Date	Rate	Cost (in dollars)	Current Value (in dollars)
SASOL LTD COMMON STOCK		**	142,700	
SATO CORP COMMON STOCK		**	339,203	
SATS LTD COMMON STOCK		**	707,005	
SAUDI INTERNATIONAL BOND SR UNSECURED 144A 10/21 2.375	10/26/2021	2.38%**	9,029,705	
SAUDI INTERNATIONAL BOND SR UNSECURED 144A 10/26 3.25	10/26/2026	3.25%**	948,024	
SAUDI INTERNATIONAL BOND SR UNSECURED 144A 10/46 4.5	10/26/2046	4.50%**	287,350	
SCANA CORPORATION SR UNSECURED 02/22 4.125	2/1/2022	4.13%**	101,039	
SCANSOURCE INC COMMON STOCK		**	115,805	
SCENTRE GROUP REIT		**	252,088	
SCHLUMBERGER INVESTMENT COMPANY GUAR 144A 08/22 2.4	8/1/2022	2.4% **	98,169	
SCHLUMBERGER LTD COMMON STOCK USD.01		**	6,024,000	
SCHNEIDER ELECTRIC SE COMMON STOCK EUR4.0		**	6,033,695	
SCHNITZER STEEL INDS INC A COMMON STOCK USD1.0		**	72,140	
SCHOLASTIC CORP COMMON STOCK USD.01		**	146,032	
SCHULMAN (A.) INC COMMON STOCK USD1.0		**	96,002	
SCHWAB (CHARLES) CORP COMMON STOCK USD.01		**	13,330,322	
SCHWEITZER MAUDUIT INTL INC COMMON STOCK USD.1		**	135,315	
SCICLONE PHARMACEUTICALS INC COMMON STOCK USD.001		**	16,967	
SCOR SE COMMON STOCK EUR7.876972		**	435,925	
SCORPIO TANKERS INC COMMON STOCK USD.01		**	77,540	
SCSK CORP COMMON STOCK		**	420,800	
SDL PLC COMMON STOCK GBP.01		**	181,632	
SE09H17AS TRS SEK P E M7SE9/20170315/E09H17ASS		**	(2,542,755 )	
SE09H17AS TRS SEK R V 01MSTIBO STBB1M/-0.0035 /E09H17ASS	3/15/2017	1.00%**	2,595,384	
SEABOARD CORP COMMON STOCK USD1.0		**	173,888	
SEACHANGE INTERNATIONAL INC COMMON STOCK USD.01		**	460	
SEACOAST BANKING CORP/FL COMMON STOCK USD.1		**	72,357	
SEACOR HOLDINGS INC COMMON STOCK USD.01		**	131,512	
SEAGATE TECHNOLOGY COMMON STOCK USD.00001		**	9,752,473	
SEALED AIR CORP COMMON STOCK USD.1		**	2,482,320	
SEARS HOMETOWN AND OUTLET ST COMMON STOCK USD.01		**	9,870	
SEASPINE HOLDINGS CORP COMMON STOCK USD.01		**	4,448	
SEATTLE GENETICS INC COMMON STOCK USD.001		**	159,260	
SEAWORLD ENTERTAINMENT INC COMMON STOCK USD.01		**	21,353	
SECOM CO LTD COMMON STOCK		**	58,631	
SECURITY BANK CORP COMMON STOCK PHP10.		**	182,859	
SEGA SAMMY HOLDINGS INC COMMON STOCK		**	198,300	
SEGRO PLC REIT GBP.1		**	881,047	
SEIKO EPSON CORP COMMON STOCK		**	691,773	
SEKISUI HOUSE LTD COMMON STOCK		**	116,762	
SELECT BANCORP INC COMMON STOCK USD1.0		**	16,105	

Table of Contents

Security Name	Maturity Date	Rate	Cost (in dollars)	Current Value
SELECT INCOME REIT REIT USD.01			** 68,998	
SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001			** 167,043	
SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0			** 3,035,757	
SEMCORP INDUSTRIES LTD COMMON STOCK			** 27,618	
SEMGROUP CORP CLASS A COMMON STOCK			** 170,298	
SEMICONDUCTOR MANUFACTURING COMMON STOCK USD.004			** 2,252,777	
SEMPRA ENERGY SR UNSECURED 10/39 6	10/15/2039	6%	** 142,986	
SEMPRA ENERGY SR UNSECURED 12/23 4.05	12/1/2023	4.05%**	105,487	
SENECA FOODS CORP CL A COMMON STOCK USD.25			** 36,926	
SENIOR PLC COMMON STOCK GBP.1			** 312,593	
SENSATA TECHNOLOGIES HOLDING COMMON STOCK EUR.01			** 7,341,686	
SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1			** 2,405,727	
SEOBUTD COMMON STOCK KRW500.			** 531,418	
SEQUOIA MORTGAGE TRUST SEMT 2004 3 A	5/20/2034	1.4%	** 13,576	
SEQUOIA MORTGAGE TRUST SEMT 2005 2 A2	3/20/2035	1.12%**	468,160	
SERVICE CORP INTERNATIONAL COMMON STOCK USD1.0			** 11,360	
SERVICEMASTER GLOBAL HOLDING COMMON STOCK USD.01			** 2,749,910	
SERVICENOW INC COMMON STOCK USD.001			** 22,480,416	
SEVERSTAL GDR REG S GDR			** 415,553	
SHAKE SHACK INC CLASS A COMMON STOCK USD.01			** 578,259	
SHANKS GROUP PLC COMMON STOCK GBP.1			** 455,642	
SHELL INTERNATIONAL FIN COMPANY GUAR 05/26 2.875	5/10/2026	2.88%**	108,281	
SHELL INTERNATIONAL FIN COMPANY GUAR 05/35 4.125	5/11/2035	4.13%**	109,254	
SHELL INTERNATIONAL FIN COMPANY GUAR 05/46 4	5/10/2046	4%	** 103,276	
SHELL INTERNATIONAL FIN COMPANY GUAR 08/23 3.4	8/12/2023	3.4% **	71,833	
SHELL INTERNATIONAL FIN COMPANY GUAR 08/43 4.55	8/12/2043	4.55%**	26,071	
SHENANDOAH TELECOMMUNICATION COMMON STOCK			** 112,285	
SHENZHEN EXPRESSWAY CO H COMMON STOCK CNY1.0			** 502,820	
SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0			** 2,775,547	
SHILOH INDUSTRIES INC COMMON STOCK USD.01			** 10,621	
SHIMAMURA CO LTD COMMON STOCK			** 200,146	
SHIN ETSU CHEMICAL CO LTD COMMON STOCK			** 2,184,445	
SHINHAN FINANCIAL GROUP LTD COMMON STOCK KRW5000.			** 70,359	
SHINSEI BANK LTD COMMON STOCK			** 50,414	
SHIONOGI + CO LTD COMMON STOCK			** 4,987,663	
SHIP FINANCE INTL LTD COMMON STOCK USD.01			** 138,506	
SHIP HEALTHCARE HOLDINGS INC COMMON STOCK			** 465,555	
SHIRE ACQ INV IRELAND DA COMPANY GUAR 09/23 2.875	9/23/2023	2.88%**	44,671	
SHIRE PLC ADR ADR			** 7,303,679	
SHIRE PLC COMMON STOCK GBP.05			** 726,482	
SHOE CARNIVAL INC COMMON STOCK USD.01			** 49,778	

Table of Contents

Security Name	Maturity Date	Rate	Cost (in dollars)	Current Value
SHOPIFY INC CLASS A COMMON STOCK			** 502,951	
SHORE BANCSHARES INC COMMON STOCK USD.01			** 18,056	
SHORETEL INC COMMON STOCK USD.001			** 23,595	
SHUTTERFLY INC COMMON STOCK USD.0001			** 99,607	
SI FINANCIAL GROUP INC COMMON STOCK USD.01			** 20,313	
SIAM CEMENT PCL NVDR NVDR THB1.0			** 73,409	
SIBANYE GOLD LTD COMMON STOCK			** 126,699	
SIEMENS AG REG COMMON STOCK NPV			** 1,918,020	
SIEMENS FINANCIERINGSMAT COMPANY GUAR 144A 09/19 VAR	9/13/2019	1.28%**	5,550,470	
SIERRA BANCORP COMMON STOCK			** 38,157	
SIFCO INDUSTRIES COMMON STOCK USD1.0			** 3,917	
SIGMA DESIGNS INC COMMON STOCK			** 21,000	
SIGNATURE BANK COMMON STOCK USD.01			** 2,027,700	
SIKA AG BR COMMON STOCK CHF.6			** 760,502	
SILERGY CORP COMMON STOCK TWD10.0			** 2,887,772	
SILGAN HOLDINGS INC COMMON STOCK USD.01			** 1,721,030	
SILICON LABORATORIES INC COMMON STOCK USD.0001			** 1,240,265	
SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01			** 144,126	
SIMON PROPERTY GROUP LP SR UNSECURED 03/21 4.375	3/1/2021	4.38%**	251,210	
SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01			** 1,763,563	
SINCLAIR BROADCAST GROUP A COMMON STOCK USD.01			** 78,139	
SINGAPORE AIRLINES LTD COMMON STOCK			** 52,878	
SINGAPORE EXCHANGE LTD COMMON STOCK			** 59,473	
SINGAPORE TECH ENGINEERING COMMON STOCK			** 42,479	
SINGAPORE TELECOMMUNICATIONS COMMON STOCK NPV			** 1,193,002	
SINO BIOPHARMACEUTICAL COMMON STOCK HKD.025			** 721,131	
SINO LAND CO COMMON STOCK			** 707,408	
SINFERT HOLDINGS LTD COMMON STOCK HKD.1			** 178,495	
SINOPEC SHANGHAI PETROCHEM H COMMON STOCK CNY1.0			** 287,109	
SINOPHARM GROUP CO H COMMON STOCK CNY1.0			** 370,882	
SINOTRANS LIMITED H COMMON STOCK CNY1.0			** 233,399	
SISTEMA PJSC REG S SPONS GDR GDR			** 254,430	
SITEONE LANDSCAPE SUPPLY INC COMMON STOCK USD.01			** 1,248,544	
SK HYNIX INC COMMON STOCK KRW5000.			** 429,347	
SK INNOVATION CO LTD COMMON STOCK KRW5000.			** 444,546	
SK NETWORKS CO LTD COMMON STOCK KRW2500.			** 53,799	
SK TELECOM COMMON STOCK KRW500.			** 343,474	
SKANDINAVISKA ENSKILDA SR UNSECURED 144A 03/18 1.75	3/19/2018	1.75%**	199,648	
SKANSKA AB B SHS COMMON STOCK			** 118,150	
SKYWEST INC COMMON STOCK			** 190,524	
SKYWORKS SOLUTIONS INC COMMON STOCK USD.25			** 1,117,138	

Table of Contents

Security Name	Maturity Date	Rate	Cost (in dollars)	Current Value
SLC AGRICOLA SA COMMON STOCK			** 118,705	
SLM CORP COMMON STOCK USD.2			** 41,127	
SLM STUDENT LOAN TR 03 7 SLM STUDENT LOAN TR 03 7 REGS	12/15/2033	0.23% **	455,388	
SLM STUDENT LOAN TRUST SLMA 2005 10 A4	10/25/2019	0.75% **	7,069	
SLM STUDENT LOAN TRUST SLMA 2006 B A4	3/15/2024	1.14% **	94,948	
SLM STUDENT LOAN TRUST SLMA 2007 A A4A	12/16/2041	1.2% **	692,153	
SM ENERGY CO COMMON STOCK USD.01			** 58,133	
SM PRIME HOLDINGS INC COMMON STOCK PHP1.0			** 31,765	
SMART + FINAL STORES INC COMMON STOCK USD.001			** 24,238	
SMITH (A.O.) CORP COMMON STOCK USD1.0			** 1,396,825	
SMITH + NEPHEW PLC COMMON STOCK USD.2			** 3,723,782	
SMITHS GROUP PLC COMMON STOCK GBP.375			** 1,866,488	
SNAM SPA COMMON STOCK			** 399,082	
SNC LAVALIN GROUP INC COMMON STOCK			** 63,649	
SNYDERS LANCE INC COMMON STOCK USD.833			** 95,122	
SOCIAL PROFESSIONAL LOAN PROGR SOFI 2016 F A2 144A	2/25/2040	3.02% **	1,495,272	
SOCIETE GENERALE INSTL	10/19/2017	1.47% **	3,200,000	
SOCIETE GENERALE INSTL	10/20/2017	1.45% **	6,500,000	
SOCIETE GENERALE SA COMMON STOCK EUR1.25			** 1,652,976	
SOCIETE GENERALE SUBORDINATED 144A 04/25 4.25	4/14/2025	4.25% **	1,067,109	
SODEXO COMMON STOCK EUR4.			** 110,226	
SOFTBANK GROUP CORP COMMON STOCK			** 885,450	
SOMPO HOLDINGS INC COMMON STOCK			** 400,634	
SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01			** 86,837	
SONIC CORP COMMON STOCK USD.01			** 2,172,070	
SONOCO PRODUCTS CO COMMON STOCK			** 34,202	
SONUS NETWORKS INC COMMON STOCK USD.001			** 20,299	
SONY CORP COMMON STOCK			** 112,316	
SOTHEBY S COMMON STOCK USD.01			** 130,183	
SOUTH STATE CORP COMMON STOCK USD2.5			** 3,202,074	
SOUTH32 LTD COMMON STOCK			** 650,924	
SOUTHERN CAL EDISON 1ST REF MORT 01/36 5.55	1/15/2036	5.55% **	199,193	
SOUTHERN CO GAS CAPITAL COMPANY GUAR 03/41 5.875	3/15/2041	5.88% **	29,120	
SOUTHERN CO GAS CAPITAL COMPANY GUAR 09/21 3.5	9/15/2021	3.5% **	154,166	
SOUTHERN COPPER CORP COMMON STOCK USD.01			** 81,543	
SOUTHERN MISSOURI BANCORP COMMON STOCK USD.01			** 29,365	
SOUTHERN NATL BANCORP OF VA COMMON STOCK USD.01			** 20,098	
SOUTHERN POWER CO SR UNSECURED 09/41 5.15	9/15/2041	5.15% **	40,284	
SOUTHERN POWER CO SR UNSECURED 12/19 1.95	12/15/2019	1.95% **	71,396	
SOUTHERN POWER CO SR UNSECURED 12/25 4.15	12/1/2025	4.15% **	20,723	
SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25			** 65,094	

Table of Contents

Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
SOUTHWEST BANCORP INC/OKLA COMMON STOCK USD1.0			**	59,450
SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0			**	2,330,014
SOUTHWESTERN ELEC POWER SR UNSECURED 01/19 6.45	1/15/2019	6.45% **	81,436	
SOUTHWESTERN ELEC POWER SR UNSECURED 04/45 3.9	4/1/2045	3.9% **	89,419	
SOUTHWESTERN ENERGY CO COMMON STOCK USD.01			**	98,797
SP PLUS CORP COMMON STOCK USD.001			**	60,579
SPAIN LETRAS DEL TESORO BILLS 04/17 0.00000	4/7/2017		**	7,075,298
SPAR GROUP LIMITED/THE COMMON STOCK			**	189,141
SPAREBANK 1 SR BANK ASA COMMON STOCK NOK25.0			**	338,061
SPARK INFRASTRUCTURE GROUP STAPLED SECURITY			**	559,852
SPARTAN MOTORS INC COMMON STOCK USD.01			**	32,236
SPARTANNASH CO COMMON STOCK			**	3,046,517
SPARTON CORP COMMON STOCK USD1.25			**	24,446
SPECTRA ENERGY CAPITAL COMPANY GUAR 03/20 5.65	3/1/2020	5.65% **	146,833	
SPECTRA ENERGY CAPITAL COMPANY GUAR 10/19 8	10/1/2019	8% **	85,305	
SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001			**	25,003
SPEEDWAY MOTORSPORTS INC COMMON STOCK USD.01			**	82,173
SPIRE INC COMMON STOCK USD1.0			**	2,266,673
SPIRIT AIRLINES INC COMMON STOCK USD.0001			**	487,413
SPIRIT ISSUER PLC SR SECURED REGS 12/27 6.582	12/28/2027	6.58% **	985,697	
SPIRIT REALTY CAPITAL INC REIT USD.01			**	285,270
SPLUNK INC COMMON STOCK USD.001			**	4,348,364
SPOK HOLDINGS INC COMMON STOCK USD.0001			**	46,791
SPRINGLEAF MORTGAGE LOAN TRUST SLFMT 2013 2A M1 144A	12/25/2065	3.52% **	311,956	
SPRINGLEAF MORTGAGE LOAN TRUST SLFMT 2013 2A M2 144A	12/25/2065	4.48% **	300,773	
SPS COMMERCE INC COMMON STOCK USD.001			**	1,703,918
SPX FLOW INC COMMON STOCK USD.01			**	75,149
SQUARE INC A COMMON STOCK USD.000001			**	8,562,843
*SSGA S+P 500 INDEX SER A			**	(20,911,813 )
*SSGA S+P 500 INDEX SER A S+P 500 FLAGSHIP NON LENDING			**	10,384,752,727
*SSGA US BND INDEX SER A			**	4,640,199
*SSGA US BND INDEX SER A MUTUAL FUND			**	4,433,125,698
ST JAMES S PLACE PLC COMMON STOCK GBP.15			**	676,592
ST JUDE MEDICAL INC COMMON STOCK USD.1			**	8,487,229
STADSHYPOTEK AB COVERED 144A 10/19 1.875	10/2/2019	1.88% **	248,715	
STAG INDUSTRIAL INC REIT USD.01			**	80,728
STAGE STORES INC COMMON STOCK USD.01			**	12,542
STANDARD BANK GROUP LTD COMMON STOCK ZAR.1			**	560,826
STANDARD CHRTRD BNKN	6/2/2017	1.4% **	12,000,000	
STANDARD CHRTRD BNKN	9/12/2017	1.68% **	5,000,000	

Table of Contents

Security Name	Maturity Date	Rate	Cost (in dollars)	Current Value (in dollars)
STANDARD MOTOR PRODS COMMON STOCK USD2.0			** 120,011	
STANDEX INTERNATIONAL CORP			** 81,679	
STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5			** 2,323,984	
STANLEY BLACK + DECKER INC COMMON STOCK USD2.5			** 2,430,625	
STAPLES INC COMMON STOCK USD.0006			** 109,795	
STARBUCKS CORP COMMON STOCK USD.001			** 7,124,993	
STARBUCKS CORP SR UNSECURED 06/22 2.7	6/15/2022	2.70% **	93,484	
STARBUCKS CORP SR UNSECURED 06/45 4.3	6/15/2045	4.30% **	630,085	
STARRETT (L.S.) CO CL A COMMON STOCK USD1.0			** 6,668	
STARTEK INC COMMON STOCK USD.01			** 12,988	
STATE AUTO FINANCIAL CORP COMMON STOCK			** 112,656	
STATE BANK FINANCIAL CORP COMMON STOCK USD.01			** 44,668	
STATE OF QATAR SR UNSECURED 144A 06/46 4.625	6/2/2046	4.63% **	1,697,865	
*STATE STR BK TR CO INV FDS			** (4,244,766 )	
*STATE STR BK TR CO INV FDS EX US INDX NL CL A (CMLH1)			** 4,585,798,626	
*STATE STREET CORP COMMON STOCK USD1.0			** 10,090,776	
*STATE STREET CORP SR SUBORDINA 05/23 3.1	5/15/2023	3.10% **	49,902	
*STATE STREET CORP SR UNSECURED 11/23 3.7	11/20/2023	3.70% **	114,518	
STATOIL ASA COMPANY GUAR 01/22 3.15	1/23/2022	3.15% **	67,346	
STATOIL ASA COMPANY GUAR 01/23 2.45	1/17/2023	2.45% **	58,568	
STATOIL ASA COMPANY GUAR 05/18 1.15	5/15/2018	1.15% **	59,631	
STEEL DYNAMICS INC COMMON STOCK USD.005			** 169,218	
STEELCASE INC CL A COMMON STOCK			** 36,767	
STEIN MART INC COMMON STOCK USD.01			** 3,666	
STEPAN CO COMMON STOCK USD1.0			** 167,034	
STERIS PLC COMMON STOCK			** 1,973,247	
STERLING BANCORP/DE COMMON STOCK USD.01			** 1,930,921	
STERLING CONSTRUCTION CO COMMON STOCK USD.01			** 15,609	
STEVEN MADDEN LTD COMMON STOCK USD.0001			** 6,066,954	
STEWART INFORMATION SERVICES COMMON STOCK USD1.0			** 108,611	
STHREE PLC COMMON STOCK GBP.01			** 395,085	
STILLWATER MINING CO COMMON STOCK USD.01			** 169,848	
STOCK YARDS BANCORP INC COMMON STOCK			** 101,036	
STOCKLAND REIT NPV			** 106,502	
STONERIDGE INC COMMON STOCK			** 48,948	
STOREBRAND ASA COMMON STOCK NOK5.			** 253,401	
STRATASYS LTD COMMON STOCK ILS.01			** 64,473	
STRATUS PROPERTIES INC COMMON STOCK USD.01			** 26,921	
STRIPS 02/22 0.00000	2/15/2022		** 2,418,154	
STRIPS 02/29 0.00000	2/15/2029		** 1,021,643	
STRIPS 02/33 0.00000	2/15/2033		** 873,569	
STRIPS 05/20 0.00000	5/15/2020	0.01% **	3,595,868	
STRIPS 05/21 0.00000	5/15/2021		** 1,443,863	
STRIPS 05/22 0.00000	5/15/2022	0.01% **	1,873,544	
STRIPS 05/23 0.00000	5/15/2023	0.01% **	2,625,481	
STRIPS 05/26 0.00000	5/15/2026		** 1,567,816	
STRIPS 05/27 0.00000	5/15/2027		** 1,291,238	



Table of Contents

Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
STRIPS 05/30 0.00000	5/15/2030		**	1,360,787
STRIPS 05/31 0.00000	5/15/2031		**	705,704
STRIPS 05/33 0.00000	5/15/2033		**	927,680
STRIPS 05/34 0.00000	5/15/2034		**	686,004
STRIPS 08/21 0.00000	8/15/2021	0.01%	**	569,941
STRIPS 08/23 0.00000	8/15/2023		**	300,629
STRIPS 08/29 0.00000	8/15/2029		**	703,671
STRIPS 08/32 0.00000	8/15/2032	0.01%	**	1,048,463
STRIPS 08/34 0.00000	8/15/2034	0.01%	**	1,024,100
STRIPS 11/30 0.00000	11/15/2030		**	1,687,860
STRUCTURED ADJUSTABLE RATE MOR SARM 2004 4 2A	4/25/2034	3.09%	**	654,554
STRUCTURED ADJUSTABLE RATE MOR SARM 2004 5 3A1	5/25/2034	3.18%	**	876,055
STRUCTURED ASSET INVESTMENT LO SAIL 2003 BC2 A2	4/25/2033	1.24%	**	237,356
STRUCTURED ASSET INVESTMENT LO SAIL 2004 2 A4	3/25/2034	1.29%	**	551,723
STRUCTURED ASSET MORTGAGE INVE SAMI 2004 AR1 1A1	3/19/2034	1.44%	**	199,360
STRUCTURED ASSET SECURITIES CO SASC 2003 22A 2A1	6/25/2033	2.89%	**	309,615
STRYKER CORP COMMON STOCK USD.1			**	6,721,700
SUFFOLK BANCORP COMMON STOCK USD2.5			**	48,258
SUL AMERICA SA UNITS UNIT			**	92,912
SUMITOMO CHEMICAL CO LTD COMMON STOCK			**	119,175
SUMITOMO DAINIPPON PHARMA CO COMMON STOCK			**	835,813
SUMITOMO ELECTRIC INDUSTRIES COMMON STOCK			**	198,097
SUMITOMO HEAVY INDUSTRIES COMMON STOCK			**	755,356
SUMITOMO MITSUI BANKING COMPANY GUAR 07/17 1.35	7/11/2017	1.35%	**	8,069,938
SUMITOMO MITSUI BANKING COMPANY GUAR 07/17 1.8	7/18/2017	1.80%	**	3,006,981
SUMITOMO MITSUI BKG CORP	9/15/2017	1.55%	**	1,400,000
SUMITOMO MITSUI BKG CORP	9/15/2017	1.55%	**	3,500,000
SUMITOMO MITSUI BKG CORP	9/15/2017	1.66%	**	300,000
SUMITOMO MITSUI BKG CORP	10/12/2017	1.50%	**	8,000,000
SUMITOMO MITSUI FINANCIAL GR COMMON STOCK			**	1,246,590
SUMITOMO MITSUI FINL GRP SR UNSECURED 07/26 2.632	7/14/2026	2.63%	**	92,926
SUMITOMO MITSUI FINL GRP SR UNSECURED 10/21 2.442	10/19/2021	2.44%	**	2,459,413
SUMITOMO MITSUI TR BK LT COMPANY GUAR 144A 03/18 1.8	3/28/2018	1.80%	**	498,078
SUMITOMO MITSUI TRUST HOLDIN COMMON STOCK			**	516,442
SUMITOMO REALTY + DEVELOPMEN COMMON STOCK			**	133,150
SUMITOMO TR & BKNG C	10/6/2017	1.57%	**	400,000
SUMITOMO TR + BKNG C	8/8/2017	1.53%	**	7,000,000
SUMMIT HOTEL PROPERTIES INC REIT			**	93,647
SUMMIT MATERIALS INC CL A COMMON STOCK USD.01			**	996,571
SUN BANCORP INC NJ COMMON STOCK USD5.0			**	11,882
SUN HUNG KAI + CO LTD COMMON STOCK			**	273,644
SUN HUNG KAI PROPERTIES COMMON STOCK			**	442,401
SUNCOKE ENERGY INC COMMON STOCK USD.01			**	72,066
SUNCOR ENERGY INC COMMON STOCK			**	5,407,322
SUNCOR ENERGY INC SR UNSECURED 12/34 5.95	12/1/2034	5.95%	**	59,035
SUNCORP GROUP LTD COMMON STOCK			**	387,961

SUNDRUG CO LTD COMMON STOCK

\*\* 721,362

96

---

Table of Contents

Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
SUNNY OPTICAL TECH COMMON STOCK HKD.1		**	7,118,240	
SUNOCO LOGISTICS PARTNER COMPANY GUAR 02/22 4.65	2/15/2022	4.65% **	52,884	
SUNOCO LOGISTICS PARTNER COMPANY GUAR 04/21 4.4	4/1/2021	4.40% **	66,345	
SUNOCO LOGISTICS PARTNER COMPANY GUAR 04/24 4.25	4/1/2024	4.25% **	176,352	
SUNSTONE HOTEL INVESTORS INC REIT USD.01		**	219,539	
SUNTRUST BANKS INC SR UNSECURED 05/19 2.5	5/1/2019	2.50% **	68,580	
SUPER MICRO COMPUTER INC COMMON STOCK USD.001		**	92,509	
SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001		**	233,569	
SUPERIOR UNIFORM GROUP INC COMMON STOCK		**	6,808	
SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001		**	2,616,658	
SUPREME INDS INC CLASS A COMMON STOCK USD.1		**	24,131	
SURGERY PARTNERS INC COMMON STOCK USD.01		**	2,155,600	
SURGICAL CARE AFFILIATES INC COMMON STOCK USD.01		**	2,559,240	
SURGUTNEFTEGAS SP ADR ADR		**	102,333	
SURUGA BANK LTD COMMON STOCK		**	890,283	
SURYA CITRA MEDIA PT TBK COMMON STOCK IDR50.0		**	422,977	
SUZUKEN CO LTD COMMON STOCK		**	57,643	
SUZUKI MOTOR CORP COMMON STOCK		**	373,888	
SVB FINANCIAL GROUP COMMON STOCK USD.001		**	2,717,721	
SVENSKA CELLULOSA AB SCA B COMMON STOCK SEK3.33		**	753,156	
SVENSKA HANDELSBANKEN AB COMPANY GUAR 09/21 1.875	9/7/2021	1.88% **	241,429	
SVENSKA HANDLSBNKN A	7/5/2017	1.16% **	14,910,969	
SWEDBANK AB SR UNSECURED 144A 03/18 1.75	3/12/2018	1.75% **	4,291,579	
SWEDBANK AB SR UNSECURED 144A 03/20 2.2	3/4/2020	2.20% **	694,274	
SWEDISH MATCH AB COMMON STOCK SEK1.9823		**	1,346,250	
SWISS LIFE HOLDING AG REG COMMON STOCK CHF5.1		**	1,183,028	
SWISS RE AG COMMON STOCK CHF.1		**	753,789	
SWPC05DU6 CDS USD P V 03MEVENT FLO CORPORATE	9/20/2019	1.00% **	(1,800,000 )	
SWPC05DU6 CDS USD R F 1.00000 FIX CORPORATE	9/20/2019	1.00% **	1,805,369	
SWPC05DV4 CDS USD P V 03MEVENT FLO CORPORATE	9/20/2019	1.00% **	(1,000,000 )	
SWPC05DV4 CDS USD R F 1.00000 FIX CORPORATE	9/20/2019	1.00% **	1,002,983	
SWPC06O40 CDS USD P V 03MEVENT FLO SOVEREIGN	12/20/2019	1.00% **	(1,000,000 )	
SWPC06O40 CDS USD R F 1.00000 FIX SOVEREIGN	12/20/2019	1.00% **	1,001,881	
SWPC06OH1 CDS USD P V 03MEVENT FLO SOVEREIGN	12/20/2019	1.00% **	(2,900,000 )	
SWPC06OH1 CDS USD R F 1.00000 FIX SOVEREIGN	12/20/2019	1.00% **	2,905,455	
SWPC06RQ8 CDS USD P V 03MEVENT FLO SOVEREIGN	12/20/2019	1.00% **	(1,900,000 )	
SWPC06RQ8 CDS USD R F 1.00000 FIX SOVEREIGN	12/20/2019	1.00% **	1,903,574	
SWPC07UE9 CDS USD P V 03MEVENT FLO SOVEREIGN	12/20/2019	1.00% **	(4,700,000 )	
SWPC07UE9 CDS USD R F 1.00000 FIX SOVEREIGN	12/20/2019	1.00% **	4,708,840	
SWPC0B7H9 CDS USD P V 03MEVENT FLO CORPORATE	12/20/2020	1.00% **	(300,000 )	
SWPC0B7H9 CDS USD R F 1.00000 FIX CORPORATE	12/20/2020	1.00% **	303,280	
SWPC0BBB7 CDS USD P V 03MEVENT FLO CORPORATE	12/20/2020	1.00% **	(700,000 )	
SWPC0BBB7 CDS USD R F 1.00000 FIX CORPORATE	12/20/2020	1.00% **	710,423	
SWPC0CKW9 CDS USD P V 03MEVENT 2 CCPCDX	6/20/2021	1.00% **	(1,600,000 )	



Table of Contents

Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
SWPC0CKW9 CDS USD R F 5.00000 1 CCPCDX	6/20/2021	5.00%**	1,711,982	
SWPC0D520 CDS USD P F 1.00000 FIX CORPORATE	3/20/2026	1.00%**	(1,200,000 )	
SWPC0D520 CDS USD R V 03MEVENT FLO CORPORATE	3/20/2026	1.00%**	1,391,984	
SWPC0DKQ0 CDS EUR P F 1.00000 FIX CORPORATE	6/20/2021	1.00%**	(738,325 )	
SWPC0DKQ0 CDS EUR R V 03MEVENT FLO CORPORATE	6/20/2021	1.00%**	751,869	
SWPC0DKR8 CDS EUR P F 1.00000 FIX CORPORATE	6/20/2021	1.00%**	(632,850 )	
SWPC0DKR8 CDS EUR R V 03MEVENT FLO CORPORATE	6/20/2021	1.00%**	644,459	
SWPC0DLF3 CDS EUR P F 1.00000 FIX CORPORATE	6/20/2021	1.00%**	(843,800 )	
SWPC0DLF3 CDS EUR R V 03MEVENT FLO CORPORATE	6/20/2021	1.00%**	869,212	
SWPC0DTU2 CDS USD P V 03MEVENT 2 CCPCDX	12/20/2021	1.00%**	(26,400,000 )	
SWPC0DTU2 CDS USD R F 1.00000 1 CCPCDX	12/20/2021	1.00%**	26,799,458	
SWPC0DU30 CDS USD P V 03MEVENT 2 CCPCORPORATE	12/20/2021	1.00%**	(1,100,000 )	
SWPC0DU30 CDS USD R F 1.00000 1 CCPCORPORATE	12/20/2021	1.00%**	1,108,540	
SWPC0DVJ4 CDS EUR P F 1.00000 FIX CORPORATE	12/20/2021	1.00%**	(316,425 )	
SWPC0DVJ4 CDS EUR R V 03MEVENT FLO CORPORATE	12/20/2021	1.00%**	322,990	
SWPC0DVK1 CDS EUR P F 1.00000 FIX CORPORATE	12/20/2021	1.00%**	(316,425 )	
SWPC0DVK1 CDS EUR R V 03MEVENT FLO CORPORATE	12/20/2021	1.00%**	324,076	
SWPC0DVL9 CDS EUR P F 1.00000 FIX CORPORATE	12/20/2021	1.00%**	(316,425 )	
SWPC0DVL9 CDS EUR R V 03MEVENT FLO CORPORATE	12/20/2021	1.00%**	323,705	
SWPC0DVQ8 CDS EUR P F 1.00000 FIX ITRAXX	12/20/2021	1.00%**	(316,425 )	
SWPC0DVQ8 CDS EUR R V 03MEVENT FLO ITRAXX	12/20/2021	1.00%**	334,545	
SWPC0DVS4 CDS EUR P F 1.00000 FIX ITRAXX	12/20/2021	1.00%**	(1,265,700 )	
SWPC0DVS4 CDS EUR R V 03MEVENT FLO ITRAXX	12/20/2021	1.00%**	1,338,178	
SWPC0DVW5 CDS EUR P F 1.00000 FIX ITRAXX	12/20/2021	1.00%**	(421,900 )	
SWPC0DVW5 CDS EUR R V 03MEVENT FLO ITRAXX	12/20/2021	1.00%**	446,059	
SWPC0DXA1 CDS USD P V 03MEVENT 2 CCPCDX	12/20/2021	1.00%**	(1,400,000 )	
SWPC0DXA1 CDS USD R F 5.00000 1 CCPCDX	12/20/2021	5.00%**	1,486,671	
SWPC0EE85 CDS EUR P V 03MEVENT 2 CCPCORPORATE	12/20/2017	1.00%**	(632,850 )	
SWPC0EE85 CDS EUR R F 1.00000 1 CCPCORPORATE	12/20/2017	1.00%**	637,124	
SWPC0EOD3 CDS USD P V 03MEVENT 2 CCPCORPORATE	12/20/2023	1.00%**	(400,000 )	
SWPC0EOD3 CDS USD R F 5.00000 1 CCPCORPORATE	12/20/2023	5.00%**	476,032	
SWPC824S0 CDS USD P V 00MEVENT	6/20/2017	1.00%**	(2,200,000 )	
SWPC824S0 CDS USD R F 1.00000	6/20/2017	1.00%**	2,203,676	
SWU00BOT4 IRS SEK P V 03MSTIBO SWUV0BOT6 CCPVANILLA	1/23/2025	**	(616,428 )	
SWU00BOT4 IRS SEK R F 1.02250 SWU00BOT4 CCPVANILLA	1/23/2025	1.02%**	626,051	
SWU00BOU1 IRS SEK P V 03MSTIBO SWUV0BOU3 CCPVANILLA	1/23/2025	**	(759,527 )	
SWU00BOU1 IRS SEK R F 1.01250 SWU00BOU1 CCPVANILLA	1/23/2025	1.01%**	770,783	
SWU00BOW7 IRS SEK P V 03MSTIBO SWUV0BOW9 CCPVANILLA	1/23/2025	**	(198,138 )	
SWU00BOW7 IRS SEK R F 1.03250 SWU00BOW7 CCPVANILLA	1/23/2025	1.03%**	201,388	
SWU00BPW6 IRS JPY P V 06MLIBOR SWUV0BPW8 CCPVANILLA	6/17/2035	0.02%**	(2,400,652 )	
SWU00BPW6 IRS JPY R F 1.25000 SWU00BPW6 CCPVANILLA	6/17/2035	1.25%**	2,678,295	
SWU00D991 IRS USD P V 03MLIBOR CCP CME	12/16/2022	0.97%**	(1,500,000 )	
SWU00D991 IRS USD R F 2.25000 CCP CME	12/16/2022	2.25%**	1,514,733	
SWU00DZH4 IRS JPY P V 06MLIBOR SWUV0DZH6 CCPVANILLA	9/18/2020	**	(5,487,204 )	
SWU00DZH4 IRS JPY R F .25000 SWU00DZH4 CCPVANILLA	9/18/2020	0.25%**	5,528,552	
SWU00DZI2 IRS JPY P V 06MLIBOR SWUV0DZI4 CCPVANILLA	3/22/2018	**	(24,349,466 )	
SWU00DZI2 IRS JPY R F .15000 SWU00DZI2 CCPVANILLA	3/22/2018	0.15%**	24,388,999	



Table of Contents

Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
SWU00FP15 IRS JPY P V 06MLIBOR SWUV0FP17 CCPVANILLA	3/18/2026	**	(23,835,041 )	
SWU00FP15 IRS JPY R F .30000 SWU00FP15 CCPVANILLA	3/18/2026	0.30% **	24,063,066	
SWU00IY84 IRS JPY P V 06MLIBOR SWUV0IY86 CCPVANILLA	3/18/2026	**	(7,887,855 )	
SWU00IY84 IRS JPY R F .30000 SWU00IY84 CCPVANILLA	3/18/2026	0.30% **	7,964,816	
SWU00JGA7 IRS GBP P V 06MLIBOR SWUV0JGA9 CCPVANILLA	3/15/2047	1.00% **	(2,285,952 )	
SWU00JGA7 IRS GBP R F 1.50000 SWU00JGA7 CCPVANILLA	3/15/2047	1.50% **	2,326,330	
SWU00JLZ6 IRS ZAR P V 03MJIBAR SWUV0JLZ8 CCPVANILLA	3/15/2027	1.00% **	(2,537,477 )	
SWU00JLZ6 IRS ZAR R F 8.50000 SWU00JLZ6 CCPVANILLA	3/15/2027	8.50% **	2,557,492	
SWU00JMG7 IRS EUR P V 06MEURIB SWUV0JMG9 CCPVANILLA	9/5/2026	**	(11,391,300 )	
SWU00JMG7 IRS EUR R F 1.00000 SWU00JMG7 CCPVANILLA	9/5/2026	1.00% **	11,805,817	
SWU00JQX6 IRS ZAR P V 03MJIBAR SWUV0JQX8 CCPVANILLA	3/15/2019	1.00% **	(416,819 )	
SWU00JQX6 IRS ZAR R F 7.50000 SWU00JQX6 CCPVANILLA	3/15/2019	7.50% **	416,867	
SWU00K8T2 IRS ZAR P V 03MJIBAR SWUV0K8T4 CCPVANILLA	3/15/2022	1.00% **	(8,862,888 )	
SWU00K8T2 IRS ZAR R F 8.25000 SWU00K8T2 CCPVANILLA	3/15/2022	8.25% **	8,998,526	
SWU029980 IRS USD P F 1.67750 INFLATIONZERO CCP LCH	5/24/2021	1.68% **	(1,200,000 )	
SWU029980 IRS USD R V 12MCPI CPURNSA/INFLATIONZERO CCP LCH	5/24/2021	1.00% **	1,232,874	
SWU09GJ52 IRS GBP P V 12MUKPRI INFLATIONZERO UKRPI CCP LCH	10/15/2046	1.00% **	(481,903 )	
SWU09GJ52 IRS GBP R F 3.58500 INFLATIONZERO CCP LCH	10/15/2046	3.59% **	498,911	
SWU09TE42 IRS EUR P F .80625 FIX INFLATIONZERO	4/15/2021	0.81% **	(421,900 )	
SWU09TE42 IRS EUR R V 12MCPTFE INF INFLATIONZERO	4/15/2021	1.00% **	431,031	
SWU0AH041 TRS USD P F .00000 VARS GOLDLNPM	4/29/2020	**	(909,091 )	
SWU0AH041 TRS USD R F .00000	4/29/2020	**	958,789	
SWU0AHP02 TRS USD P E		**	300	
SWU0AHP02 TRS USD P E COM FWD OREXIO 4Q16		**	(300 )	
SWU0AHP02 TRS USD R E		**	(9,375 )	
SWU0AHP02 TRS USD R E MATUTIRY DATE 12/31/16		**	9,375	
SWU0AHP10 TRS USD P E		**	(1,588,143 )	
SWU0AHP10 TRS USD R E		**	1,588,143	
SWU0AHP28 TRS USD P E		**	(160,160 )	
SWU0AHP28 TRS USD R E		**	160,160	
SWU0AM842 TRS USD P E COM FWD EURMARG CAL17		**	(36,000 )	
SWU0AM842 TRS USD R E		**	74,572	
SWU0AN006 TRS USD P F .00000 VARS GOLDLNPM 0.09	7/24/2020	**	(666,667 )	
SWU0AN006 TRS USD R F .00000	7/24/2020	**	690,138	
SWU0AN345 TRS USD P E		**	4,000	
SWU0AN345 TRS USD P E COM FWD EURMARG CAL 16		**	(4,000 )	
SWU0AN345 TRS USD R E		**	(4,912 )	
SWU0AN345 TRS USD R E		**	8,283	
SWU0AP522 TRS USD P E COM FWD EURMARG 1Q17 4.66		**	(900 )	
SWU0AP522 TRS USD R E MATURITY DATE 3/31/17		**	3,202	
SWU0AP530 TRS USD P E COMMODITYFORWARD		**	(9,300 )	
SWU0AP530 TRS USD R E COMMODITYFORWARD		**	22,572	
SWU0AP555 TRS USD P E COMMODITYFORWARD		**	(4,200 )	
SWU0AP555 TRS USD R E COMMODITYFORWARD		**	10,568	
SWU0AP563 TRS USD P E COMMODITYFORWARD		**	(3,000 )	

Edgar Filing: BOEING CO - Form 11-K

SWU0AP563 TRS USD R E COMMODITYFORWARD  
SWU0B0575 TRS USD P E COM FWD EURSIMP

\*\* 7,845  
\*\* (12,000 )

99

---

Table of Contents

Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
SWU0B0575 TRS USD R E MATURITY DATE 12/31/17			** 33,621	
SWU0B0708 IRS USD P F 1.58000 FIX INFLATIONZERO	5/23/2018	1.58% **	(2,500,000 )	
SWU0B0708 IRS USD R V 12MUSCPI INF INFLATIONZERO	5/23/2018	1.00% **	2,518,351	
SWU0B1052 TRS USD P E COM FWD GOLDLNPM 1365			** (600 )	
SWU0B1052 TRS USD R E MATURITY DATE 2017/07/05			** 124,576	
SWU0B2134 TRS USD P E COMMODITYFORWARD			** (36,000 )	
SWU0B2134 TRS USD R E COMMODITYFORWARD			** 120,030	
SWU0B2316 TRS USD P E			** 1,000	
SWU0B2316 TRS USD P E COMMODITYFORWARD			** (2,990 )	
SWU0B2316 TRS USD R E			** (3,537 )	
SWU0B2316 TRS USD R E COMMODITYFORWARD			** 2,990	
SWU0C1218 TRS USD P V 03MTBILL TBILDI3M + 13	2/15/2017	0.65% **	(15,298,324 )	
SWU0C1218 TRS USD R E BCOMTR			** 15,421,299	
SWU0C1226 TRS USD P V 03MTBILL TBILDI3M + 13	8/15/2017	0.66% **	(3,245,387 )	
SWU0C1226 TRS USD R E BCOMTR			** 3,271,475	
SWU0C1267 TRS USD P V 03MTBILL TBILDI3M + 12	2/15/2017	0.65% **	(16,553,472 )	
SWU0C1267 TRS USD R E BCOMTR			** 16,686,537	
SWU0C1275 TRS USD P V 03MTBILL	2/15/2017	0.65% **	2,872,560	
SWU0C1275 TRS USD P V 03MTBILL TBILDI3M + 12	2/15/2017	0.65% **	(12,401,771 )	
SWU0C1275 TRS USD R E			** (2,895,651 )	
SWU0C1275 TRS USD R E BCOMTR			** 12,501,462	
SWU0C1374 TRS USD P V 03MTBILL TBILDI3M + 15	2/15/2017	0.68% **	(5,193,835 )	
SWU0C1374 TRS USD R E BCOMF1T			** 5,231,975	
SWU0C1382 TRS USD P V 01MTBILL TBILDI3M14BPS	8/15/2017	0.67% **	(6,430,310 )	
SWU0C1382 TRS USD R E COMM SWAP TBL BCOMFIT			** 6,477,531	
SWU0C1408 TRS USD P V 03MTBILL TBILDI3M + 14	2/15/2017	0.67% **	(18,365,978 )	
SWU0C1408 TRS USD R E BCOMF1T			** 18,500,849	
SWU0C2018 IRS USD P F 1.56500 FIX INFLATIONZERO	6/7/2018	1.57% **	(200,000 )	
SWU0C2018 IRS USD R V 12MUSCPI INF INFLATIONZERO	6/7/2018	1.00% **	201,530	
SWU0C2299 TRS USD P E COM FWD OREXIO 1Q17			** (4,877 )	
SWU0C2299 TRS USD R E MATURITY DATE 2017/03/31			** 134,254	
SWU0C3271 TRS USD P E COMMODITYFORWARD			** (246 )	
SWU0C3271 TRS USD R E COMMODITYFORWARD			** 246	
SWU0C3602 TRS USD P E COMMODITYFORWARD			** (1,500 )	
SWU0C3602 TRS USD R E COMMODITYFORWARD			** 32,411	
SWU0C4360 TRS USD P V 03MTBILL TBILDI3M + 12	2/15/2017	0.65% **	(2,813,689 )	
SWU0C4360 TRS USD R E COMM SWAP TBL-BCOMTR2			** 2,836,439	
SWU0C4402 TRS USD P V 03MTBILL TBILDI3M + 12	2/15/2017	0.65% **	(12,546,181 )	
SWU0C4402 TRS USD R E COMM SWAP TBL-BCOMTR1			** 12,647,037	
SWU0C4592 TRS USD P V 03MTBILL TBILDI3M + 13	2/15/2017	0.66% **	(27,808,114 )	
SWU0C4592 TRS USD R E COMM SWAP TBL-BCOMTR2			** 28,030,699	
SWU0C4824 TRS USD P E COMMODITYFORWARD			** (252,000 )	
SWU0C4824 TRS USD R E COMMODITYFORWARD			** 1,875,985	
SWU0C7090 TRS USD P E COMMODITYFORWARD			** (6,600 )	
SWU0C7090 TRS USD R E COMMODITYFORWARD			** 11,055	
SWU0C7462 TRS USD P E COMMODITYFORWARD			** (4,200 )	
SWU0C7462 TRS USD R E COMMODITYFORWARD			** 9,342	



Table of Contents

Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
SWU0C7470 TRS USD P E COMMODITYFORWARD			** (1,800 )	
SWU0C7470 TRS USD R E COMMODITYFORWARD			** 4,159	
SWU0C7975 TRS USD P E COMMODITYFORWARD			** (1,800 )	
SWU0C7975 TRS USD R E COMMODITYFORWARD			** 3,209	
SWU0C9815 TRS USD P E COMMODITYSPREAD			** (2,250 )	
SWU0C9815 TRS USD R E COMMODITYSPREAD			** 5,408	
SWU0C9872 TRS USD P E COMMODITYSPREAD			** (2 )	
SWU0C9872 TRS USD R E COMMODITYSPREAD			** 2	
SWU0CF290 TRS USD P E COM FWD EURMARG			** (7,800 )	
SWU0CF290 TRS USD R E MATURITY DATE 03/31/2017			** 26,659	
SWU0CF340 TRS USD P E COM FWD EURSIMP CAL17			** (6,000 )	
SWU0CF340 TRS USD R E MATURITY DATE 2017/12/31			** 18,123	
SWU0CF365 TRS USD P E COMMODITYFORWARD			** (12,000 )	
SWU0CF365 TRS USD R E COMMODITYFORWARD			** 36,126	
SWU0GC566 TRS CHF P E VOLS EURCHF .085			** (7,871 )	
SWU0GC566 TRS CHF R E			** 29,311	
SWU0GC582 TRS CHF P E VOLS EURCHF			** (4,920 )	
SWU0GC582 TRS CHF R E			** 15,977	
SWU0GC764 TRS USD P E			** 2,000	
SWU0GC764 TRS USD P E COM FWD EURMARG			** (2,000 )	
SWU0GC764 TRS USD R E			** (6,096 )	
SWU0GC764 TRS USD R E MATURITY DATE 2016/12/31			** 7,782	
SWU0GG054 TRS USD P F .00000 VARS GOLDLNPM 0.1089	4/29/2020		** (757,576 )	
SWU0GG054 TRS USD R F .00000	4/29/2020		** 798,991	
SWU0KB035 TRS USD P F .00000 VARS GOLDLNPM 0.111556	5/7/2020		** (748,503 )	
SWU0KB035 TRS USD R F .00000	5/7/2020		** 791,268	
SWU0KB860 TRS USD P E			** 1,500	
SWU0KB860 TRS USD P E COM FWD EURMARG CAL16			** (1,500 )	
SWU0KB860 TRS USD R E			** (1,693 )	
SWU0KB860 TRS USD R E			** 2,956	
SWU0NN333 TRS USD P E			** 3,000	
SWU0NN333 TRS USD P E COM FWD EURMARG 4Q16 4.85			** (3,000 )	
SWU0NN333 TRS USD R E			** (8,334 )	
SWU0NN333 TRS USD R E			** 10,862	
SWU0NN556 TRS USD P E COM FWD EURMARG CAL17			** (2,400 )	
SWU0NN556 TRS USD R E			** 4,971	
SWU0RWP19 TRS USD P E			** 3,400	
SWU0RWP19 TRS USD R E			** (6,008 )	
SWU0RWPD3 TRS USD P E			** 3,000	
SWU0RWPD3 TRS USD P E COM FWD EURSIMP			** (3,000 )	
SWU0RWPD3 TRS USD R E			** (9,351 )	
SWU0RWPD3 TRS USD R E			** 11,450	
SWU0VOL24 TRS CHF P E			** (6,887 )	
SWU0VOL24 TRS CHF R E			** 24,442	
SWU0VS143 TRS CHF P E			** (3,936 )	
SWU0VS143 TRS CHF R E			** 12,166	
SWU0VS150 TRS CHF P E			** (3,092 )	



Table of Contents

Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
SWU0VS150 TRS CHF R E			**	3,936
SYKES ENTERPRISES INC COMMON STOCK USD.01			**	121,270
SYMANTEC CORP COMMON STOCK USD.01			**	14,132,201
SYNALLOY CORP COMMON STOCK USD1.0			**	10,096
SYNAPTICS INC COMMON STOCK USD.001			**	2,411,207
SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD.0001			**	31,559
SYNCHRONY FINANCIAL SR UNSECURED 08/26 3.7	8/4/2026	3.70%**	79,785	
SYNCHRONY FINANCIAL SR UNSECURED 11/17 VAR	11/9/2017	2.29%**	1,006,548	
SYNERGY RESOURCES CORP COMMON STOCK USD.001			**	97,244
SYNGENTA AG REG COMMON STOCK CHF.1			**	550,475
SYNNEX CORP COMMON STOCK USD.001			**	472,583
SYNTHOMER PLC COMMON STOCK GBP.1			**	624,515
SYSTEMAX INC COMMON STOCK USD.01			**	33,256
T+D HOLDINGS INC COMMON STOCK			**	53,003
T4F ENTRETENIMENTO SA COMMON STOCK			**	291,583
TA25F17A TRS ILS P F .00000 TA25F17_SW 2017-01-27	1/27/2017		**	(1,670,669 )
TA25F17A TRS ILS R E TAF7 INDEX			**	1,681,264
TABLEAU SOFTWARE INC CL A COMMON STOCK USD.0001			**	2,443,646
TAHOE RESOURCES INC COMMON STOCK			**	457,496
TAISEI CORP COMMON STOCK			**	245,467
TAIWAN SEMICONDUCTOR MANUFAC COMMON STOCK TWD10.			**	6,625,913
TAIWAN SEMICONDUCTOR SP ADR ADR			**	7,685,738
TAKARA LEBEN CO LTD COMMON STOCK			**	680,796
TAKE TWO INTERACTIVE SOFTWARE COMMON STOCK USD.01			**	19,716
TAKEDA PHARMACEUTICAL CO LTD COMMON STOCK			**	1,915,180
TANGER FACTORY OUTLET CENTER REIT USD.01			**	2,160,504
TARGA RESOURCES CORP COMMON STOCK USD.001			**	379,706
TARGET CORP COMMON STOCK USD.0833			**	4,203,714
TARGET CORP SR UNSECURED 04/26 2.5	4/15/2026	2.50%**	28,621	
TARGET CORP SR UNSECURED 06/19 2.3	6/26/2019	2.30%**	81,289	
TATA CONSULTANCY SVCS LTD COMMON STOCK INR1.			**	3,635,289
TATA MOTORS LTD SPON ADR ADR USD.1			**	186,394
TATA STEEL LTD COMMON STOCK INR10.			**	74,542
TATE + LYLE PLC COMMON STOCK GBP.25			**	1,228,221
TATNEFT PAO SPONSORED ADR ADR			**	383,635
TAUBMAN CENTERS INC REIT USD.01			**	22,697
TAURON POLSKA ENERGIA SA COMMON STOCK PLN5.			**	19,978
TAYLOR MORRISON HOME CORP A COMMON STOCK USD.00001			**	392,846
TAYLOR WIMPEY PLC COMMON STOCK GBP.01			**	389,240
TCC INTL HLDGS LTD COMMON STOCK HKD.1			**	363,721
TCF AUTO RECEIVABLES OWNER TRU TCFAT 2015 2A A2 144A	1/15/2019	1.64%**	181,143	
TCF FINANCIAL CORP COMMON STOCK USD.01			**	279,471
TDC A/S COMMON STOCK DKK1.			**	1,002,794
TDK CORP COMMON STOCK			**	523,891
TEAM HEALTH HOLDINGS INC COMMON STOCK USD.01			**	2,107,325
TEAM INC COMMON STOCK USD.3			**	99,460
TECAN GROUP AG REG COMMON STOCK CHF.1			**	910,233



Table of Contents

Security Name	Maturity Date	Rate	Cost (in dollars)	Current Value (in dollars)
TECH DATA CORP COMMON STOCK USD.0015		**	758,902	
TECH MAHINDRA LTD COMMON STOCK INR5.0		**	55,722	
TECHTARGET COMMON STOCK USD.001		**	43	
TECHTRONIC INDUSTRIES CO LTD COMMON STOCK		**	1,346,408	
TECK RESOURCES LTD CLS B COMMON STOCK		**	899,060	
TECNICAS REUNIDAS SA COMMON STOCK EUR.1		**	649,354	
TECO FINANCE INC COMPANY GUAR 03/20 5.15	3/15/2020	5.15% **	159,287	
TEEKAY CORP COMMON STOCK USD.001		**	2,248	
TEEKAY TANKERS LTD CLASS A COMMON STOCK USD.01		**	16,446	
TEGMA GESTAO LOGISTICA COMMON STOCK		**	64,030	
TEGNA INC COMMON STOCK USD1.0		**	470,409	
TEIJIN LTD COMMON STOCK		**	491,532	
TELECOM ITALIA SPA SR UNSECURED 06/19 6.375	6/24/2019	6.38% **	810,693	
TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01		**	108,732	
TELEFONICA EMISIONES SAU COMPANY GUAR 02/21 5.462	2/16/2021	5.46% **	185,312	
TELEFONICA EMISIONES SAU COMPANY GUAR 04/20 5.134	4/27/2020	5.13% **	60,002	
TELEKOMUNIKASI INDONESIA PER COMMON STOCK IDR50.		**	263,837	
TELENAV INC COMMON STOCK USD.001		**	15,510	
TELEPERFORMANCE COMMON STOCK EUR2.5		**	352,717	
TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01		**	289,999	
TELETECH HOLDINGS INC COMMON STOCK USD.01		**	77,470	
TELKOM SA SOC LTD COMMON STOCK ZAR10.		**	251,950	
TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01		**	2,116,680	
TENAGA NASIONAL BHD COMMON STOCK MYR1.		**	384,837	
TENCENT HOLDINGS LTD COMMON STOCK HKD.00002		**	18,090,321	
TENN VALLEY AUTHORITY SR UNSECURED 01/48 4.875	1/15/2048	4.88% **	241,719	
TENN VALLEY AUTHORITY SR UNSECURED 09/65 4.25	9/15/2065	4.25% **	79,265	
TEREX CORP COMMON STOCK USD.01		**	222,980	
TERRENO REALTY CORP REIT USD.01		**	1,209,457	
TERRITORIAL BANCORP INC COMMON STOCK USD.01		**	33,661	
TERUMO CORP COMMON STOCK		**	5,360,685	
TESARO INC COMMON STOCK USD.0001		**	915,943	
TESCO CORP COMMON STOCK		**	45,045	
TESCO PLC SR UNSECURED 04/47 5.125	4/10/2047	5.13% **	1,039,351	
TESLA INC COMMON STOCK USD.001		**	3,723,762	
TESSCO TECHNOLOGIES INC COMMON STOCK USD.01		**	10,660	
TETRA TECH INC COMMON STOCK USD.01		**	278,620	
TETRA TECHNOLOGIES INC COMMON STOCK USD.01		**	26,757	
TETRAPHASE PHARMACEUTICALS I COMMON STOCK USD.001		**	9,708	
TEVA PHARM FIN IV BV COMPANY GUAR 11/21 3.65	11/10/2021	3.65% **	37,475	
TEVA PHARMACEUTICALS NE COMPANY GUAR 07/18 1.4	7/20/2018	1.40% **	4,694,407	
TEVA PHARMACEUTICALS NE COMPANY GUAR 10/26 3.15	10/1/2026	3.15% **	18,439	
TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01		**	1,585,718	
TEXAS INSTRUMENTS INC COMMON STOCK USD1.0		**	14,057,816	
TEXAS INSTRUMENTS INC SR UNSECURED 03/21 2.75	3/12/2021	2.75% **	101,870	
TEXTAINER GROUP HOLDINGS LTD COMMON STOCK USD.01		**	40,468	
TFI INTERNATIONAL INC COMMON STOCK		**	478,711	



Table of Contents

Security Name	Maturity Date	Rate	Cost (in dollars)	Current Value
THAI OIL PCL NVDR NVDR THB10.0		**	372,442	
THAI UNION GROUP PCL NVDR NVDR THB.25		**	257,145	
THALES SA COMMON STOCK EUR3.		**	1,401,542	
THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0		**	10,226,928	
THERMON GROUP HOLDINGS INC COMMON STOCK USD.001		**	60,649	
THK CO LTD COMMON STOCK		**	625,243	
THOMSON REUTERS CORP COMMON STOCK		**	195,991	
THOMSON REUTERS CORP SR UNSECURED 09/21 3.95	9/30/2021	3.95% **	109,097	
THOR INDUSTRIES INC COMMON STOCK USD.1		**	2,238,819	
TIDEWATER INC COMMON STOCK USD.1		**	11,185	
TILE SHOP HLDGS INC COMMON STOCK USD.0001		**	1,087,410	
TIMAH PERSERO TBK PT COMMON STOCK IDR50.		**	86,291	
TIMBERLAND BANCORP INC COMMON STOCK USD.01		**	21,177	
TIME INC COMMON STOCK USD.01		**	193,940	
TIME WARNER CABLE LLC SR SECURED 02/21 4.125	2/15/2021	4.13% **	284,307	
TIME WARNER INC COMMON STOCK USD.01		**	9,839,786	
TIME WARNER INC COMPANY GUAR 03/21 4.75	3/29/2021	4.75% **	74,991	
TIMKENSTEEL CORP COMMON STOCK		**	86,796	
TITAN INTERNATIONAL INC COMMON STOCK		**	66,229	
TITAN MACHINERY INC COMMON STOCK USD.00001		**	28,368	
TIVITY HEALTH INC COMMON STOCK USD.001		**	69,956	
TIVO CORP		**	10,522	
TIVO CORP COMMON STOCK USD.001		**	205,865	
TJX COMPANIES INC COMMON STOCK USD1.0		**	4,718,765	
TK CORPORATION COMMON STOCK KRW500.		**	63,647	
TOKYO ELECTRON LTD COMMON STOCK		**	4,706,447	
TOKYO METROPOLITAN GOVT SR UNSECURED 144A 05/21 2	5/17/2021	2.00% **	873,036	
TOKYO OHKA KOGYO CO LTD COMMON STOCK		**	371,587	
TOKYO TATEMONO CO LTD COMMON STOCK		**	218,433	
TOKYU FUDOSAN HOLDINGS CORP COMMON STOCK		**	39,636	
TOLL BROTHERS INC COMMON STOCK USD.01		**	527,062	
TOMPKINS FINANCIAL CORP COMMON STOCK USD.1		**	122,335	
TONGDA GROUP HOLDINGS LTD COMMON STOCK HKD.01		**	1,865,048	
TOOTSIE ROLL INDS COMMON STOCK USD.694		**	103,231	
TOPBUILD CORP COMMON STOCK		**	89,819	
TOPPAN PRINTING CO LTD COMMON STOCK		**	133,956	
TORONTO DOMINION BANK SR UNSECURED 01/19 1.95	1/22/2019	1.95% **	40,062	
TORONTO DOMINION BANK SR UNSECURED 01/19 VAR	1/22/2019	1.72% **	6,049,194	
TORONTO DOMINION BANK SR UNSECURED 07/18 VAR	7/23/2018	1.42% **	5,011,360	
TORONTO DOMINION BANK SR UNSECURED 11/19 2.25	11/5/2019	2.25% **	130,774	
TORRENT PHARMACEUTICALS LTD COMMON STOCK INR5.		**	378,738	
TOSHIBA CORP COMMON STOCK		**	1,896,880	
TOTAL CAPITAL CANADA LTD COMPANY GUAR 07/23 2.75	7/15/2023	2.75% **	192,966	
TOTAL CAPITAL INTL SA COMPANY GUAR 01/24 3.7	1/15/2024	3.70% **	26,103	
TOTAL CAPITAL INTL SA COMPANY GUAR 06/17 1.55	6/28/2017	1.55% **	26,043	
TOTAL CAPITAL SA COMPANY GUAR 08/18 2.125	8/10/2018	2.13% **	50,383	
TOTAL ENERGY SERVICES INC COMMON STOCK		**	176,128	



Table of Contents

Security Name	Maturity Date	Rate	Cost (in dollars)	Current Value
TOTAL SA COMMON STOCK EUR2.5		**	139,517	
TOTAL SA SPON ADR ADR		**	12,846,989	
TOTAL SYSTEM SERVICES INC		**	256,387	
TOTAL SYSTEM SERVICES INC COMMON STOCK USD.1		**	8,372,412	
TOWER BERSAMA INFRASTRUCTURE COMMON STOCK IDR100.0		**	302,811	
TOWER INTERNATIONAL INC COMMON STOCK USD.01		**	25,997	
TOWNE BANK COMMON STOCK USD1.667		**	119,268	
TOWNSQUARE MEDIA INC CL A COMMON STOCK USD.01		**	10,701	
TOYOTA AUTO RECEIVABLES OWNER TAOT 2014 A A3	12/15/2017	0.67% **	214,525	
TOYOTA MOTOR CORP COMMON STOCK		**	984,804	
TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/18 1.45	1/12/2018	1.45% **	170,049	
TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/19 2.1	1/17/2019	2.10% **	221,208	
TP ICAP PLC COMMON STOCK GBP.25		**	30,684	
TRAFIGURA SECURITISATION FINAN TRFIG 2014 1A A 144A	10/15/2018	1.65% **	503,781	
TRANSCANADA CORP COMMON STOCK		**	972,802	
TRANSCANADA PIPELINES SR UNSECURED 08/18 6.5	8/15/2018	6.50% **	251,487	
TRANSCANADA PIPELINES SR UNSECURED 08/38 7.25	8/15/2038	7.25% **	87,749	
TRANSOCEAN LTD COMMON STOCK CHF.1		**	379,187	
TRANSUNION COMMON STOCK USD.01		**	11,781,701	
TRAVELERS COS INC/THE COMMON STOCK		**	13,050,829	
TRC COS INC COMMON STOCK USD.1		**	31,503	
TREASURY BILL 02/17 0.00000	2/23/2017	0.01% **	250,831	
TREASURY BILL 03/17 0.00000	3/2/2017	**	5,895,772	
TREASURY BILL 05/17 0.00000	5/4/2017	**	9,483,122	
TREASURY WINE ESTATES LTD COMMON STOCK		**	157,421	
TRECORA RESOURCES COMMON STOCK USD.1		**	32,644	
TREDEGAR CORP COMMON STOCK		**	71,328	
TREEHOUSE FOODS INC COMMON STOCK USD.01		**	87,783	
TRI POINTE GROUP INC COMMON STOCK USD.01		**	204,229	
TRILOGY ENERGY CORP COMMON STOCK		**	66,996	
TRIMAS CORP COMMON STOCK USD.01		**	89,112	
TRINITY INDUSTRIES INC COMMON STOCK USD.01		**	364,211	
TRINSEO SA COMMON STOCK USD.01		**	2,195,701	
TRIPADVISOR INC COMMON STOCK USD.001		**	13,063,774	
TRIPLE S MANAGEMENT CORP B COMMON STOCK USD1.0		**	53,033	
TRISTATE CAPITAL HLDGS INC COMMON STOCK		**	62,167	
TRITON INTERNATIONAL LTD/BER COMMON STOCK USD.01		**	53,436	
TRIUMPH GROUP INC COMMON STOCK USD.001		**	127,094	
TRONOX LTD CL A COMMON STOCK USD.01		**	65,520	
TRUEBLUE INC COMMON STOCK		**	101,065	
TRUSTCO BANK CORP NY COMMON STOCK USD1.0		**	81,611	
TRUSTMARK CORP COMMON STOCK		**	241,172	
TSY 0 1/8 2024 I/L GILT BONDS REGS 03/24 0.125	3/22/2024	0.13% **	5,561,684	
TSY INFL IX N/B 01/22 0.125	1/15/2022	0.13% **	1,176,759	
TSY INFL IX N/B 01/23 0.125	1/15/2023	0.13% **	311,843	
TSY INFL IX N/B 01/24 0.625	1/15/2024	0.63% **	737,907	
TSY INFL IX N/B 01/25 0.25	1/15/2025	0.25% **	16,563,196	



Table of Contents

Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
TSY INFL IX N/B 01/25 2.375	1/15/2025	2.38% **	2,429,463	
TSY INFL IX N/B 01/29 2.5	1/15/2029	2.50% **	9,818,520	
TSY INFL IX N/B 02/40 2.125	2/15/2040	2.13% **	41,553	
TSY INFL IX N/B 02/42 0.75	2/15/2042	0.75% **	364,589	
TSY INFL IX N/B 02/44 1.375	2/15/2044	1.38% **	1,528,017	
TSY INFL IX N/B 04/18 0.125	4/15/2018	0.13% **	4,480,339	
TSY INFL IX N/B 04/19 0.125	4/15/2019	0.13% **	3,008,037	
TSY INFL IX N/B 04/20 0.125	4/15/2020	0.13% **	2,502,995	
TSY INFL IX N/B 07/18 1.375	7/15/2018	1.38% **	58,160	
TSY INFL IX N/B 07/20 1.25	7/15/2020	1.25% **	1,158,881	
TSY INFL IX N/B 07/21 0.625	7/15/2021	0.63% **	143,870	
TSY INFL IX N/B 07/22 0.125	7/15/2022	0.13% **	5,479,658	
TSY INFL IX N/B 07/24 0.125	7/15/2024	0.13% **	64,288,204	
TSY INFL IX N/B 07/25 0.375	7/15/2025	0.38% **	1,013,753	
TSY INFL IX N/B 07/26 0.125	7/15/2026	0.13% **	682,600	
TTM TECHNOLOGIES COMMON STOCK USD.001		**	130,725	
TUESDAY MORNING CORP COMMON STOCK USD.01		**	29,727	
TULLOW OIL PLC COMMON STOCK GBP.1		**	293,655	
TUNG THIH ELECTRONIC CO LTD COMMON STOCK TWD10.		**	1,958,205	
TUPRAS TURKIYE PETROL RAFINE COMMON STOCK TRY1.		**	267,887	
TURKIYE GARANTI BANKASI COMMON STOCK TRY1.		**	31,213	
TURKIYE HALK BANKASI COMMON STOCK TRY1.		**	92,144	
TUTOR PERINI CORP COMMON STOCK USD1.0		**	489,440	
TVA PRIN STRIP BONDS 06/35 0.00000	6/15/2035	**	153,736	
TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01		**	9,073,464	
TFW17A TRS USD P F .00000 TWF17_SW/20170123	1/23/2017	** (135,649 )		
TFW17A TRS USD R E TWF7 INDEX		**	137,520	
TFW17I TRS USD P F .00000	1/30/2017	** (103,261 )		
TFW17I TRS USD P F .00000 TWF17_SW 2017-01-23	1/30/2017	** (1,188,654 )		
TFW17I TRS USD R E	1/30/2017	**	103,261	
TFW17I TRS USD R E TWF7 INDEX		**	1,203,300	
TWIN DISC INC COMMON STOCK		**	14,965	
TXF17A TRS TWD P F .00000	1/18/2017	** (57,150 )		
TXF17A TRS TWD P F .00000 TXF17_SW 2017-01-18	1/18/2017	** (804,111 )		
TXF17A TRS TWD R E	1/18/2017	**	57,150	
TXF17A TRS TWD R E FTF7 INDEX		**	804,667	
TYLER TECHNOLOGIES INC COMMON STOCK USD.01		**	4,771,373	
TYSON FOODS INC COMPANY GUAR 08/34 4.875	8/15/2034	4.88% **	67,257	
UBS AG JERSEY BRANCH SUBORDINATED REGS 02/22 VAR	2/22/2022	7.25% **	704,142	
UBS AG STAMFORD BRAN	9/20/2017	1.65% **	11,000,000	
UBS AG STAMFORD CT SR UNSECURED 03/18 1.8	3/26/2018	1.80% **	9,531,582	
UBS AG STAMFORD CT SR UNSECURED 08/17 1.375	8/14/2017	1.38% **	4,528,519	
UBS AG STAMFORD CT SUBORDINATED 08/22 7.625	8/17/2022	7.63% **	453,500	
UBS AG SUBORDINATED REGS 05/24 5.125	5/15/2024	5.13% **	807,536	
UBS BAMILL TRUST UBSBM 2012 WRM A 144A	6/10/2030	3.66% **	159,356	
UBS BARCLAYS COMMERCIAL MORTGA UBSBB 2012 C2 A4	5/10/2063	3.53% **	155,066	
UBS BARCLAYS COMMERCIAL MORTGA UBSBB 2013 C5 XA 144A 3/10/2046		1.03% **	781,990	



Table of Contents

Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
UBS COMMERCIAL MORTGAGE TRUST UBSCM 2012 C1 D 144A	5/10/2045	5.55%**	559,937	
UBS COMMERCIAL MORTGAGE TRUST UBSCM 2012 C1 XA 144A	5/10/2045	2.09%**	85,859	
UBS GROUP AG REG COMMON STOCK CHF.1			**	6,055,068
UBS GROUP FUNDING COMPANY GUAR 144A 02/22 VAR	2/1/2022	2.42%**	609,702	
UBS GROUP FUNDING COMPANY GUAR 144A 04/21 VAR	4/14/2021	2.66%**	1,443,378	
UBS GROUP FUNDING COMPANY GUAR 144A 09/25 4.125	9/24/2025	4.13%**	815,414	
UCB SA COMMON STOCK			**	4,604,747
UDG HEALTHCARE PLC COMMON STOCK EUR.05			**	252,766
UDG HEALTHCARE PLC COMMON STOCK EUR.05			**	482,402
UDR INC COMPANY GUAR 09/26 2.95	9/1/2026	2.95%**	14,966	
UFP TECHNOLOGIES INC COMMON STOCK USD.01			**	10,460
UIL HOLDINGS CORP SR UNSECURED 10/20 4.625	10/1/2020	4.63%**	114,852	
UK TSY 3.5 2045 UNSECURED REGS 01/45 3.5	1/22/2045	3.50%**	836,784	
ULTA BEAUTY INC COMMON STOCK USD.01			**	556,789
ULTIMATE SOFTWARE GROUP INC COMMON STOCK USD.01			**	5,791,436
ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001			**	38,393
ULTRAGENYX PHARMACEUTICAL IN COMMON STOCK USD.001			**	6,066,769
ULTRAPAR PARTICIPACOES SA COMMON STOCK			**	18,928
ULTRATECH INC COMMON STOCK USD.001			**	61,437
UMH PROPERTIES INC REIT USD.1			**	18,512
UMICORE COMMON STOCK			**	134,334
UMPQUA HOLDINGS CORP COMMON STOCK			**	3,008,274
UNI PRESIDENT ENTERPRISES CO COMMON STOCK TWD10.			**	320,269
UNIBAIL RODAMCO SE REIT EUR5.0			**	352,050
UNIFIRST CORP/MA COMMON STOCK USD.1			**	171,662
UNILEVER PLC COMMON STOCK GBP.0311			**	751,877
UNION BANKSHARES CORP COMMON STOCK USD1.33			**	146,534
UNION PACIFIC CORP COMMON STOCK USD2.5			**	3,678,463
UNION PACIFIC CORP SR UNSECURED 01/23 2.95	1/15/2023	2.95%**	151,325	
UNIT CORP COMMON STOCK USD.2			**	146,092
UNITED AIR 2016 1 AA PTT PASS THRU CE 01/30 3.1	1/7/2030	3.10%**	38,600	
UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0			**	145,493
UNITED COMMUNITY FINANCIAL COMMON STOCK			**	44,897
UNITED FINANCIAL BANCORP INC COMMON STOCK			**	98,645
UNITED FIRE GROUP INC COMMON STOCK USD.001			**	107,682
UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001			**	24,708
UNITED MEXICAN STATES SR UNSECURED 01/21 3.5	1/21/2021	3.50%**	203,200	
UNITED MEXICAN STATES SR UNSECURED 01/45 5.55	1/21/2045	5.55%**	102,250	
UNITED MEXICAN STATES SR UNSECURED 01/47 4.35	1/15/2047	4.35%**	2,315,250	
UNITED MEXICAN STATES SR UNSECURED 03/49 4	3/15/2049	4.00%**	1,413,213	
UNITED MEXICAN STATES SR UNSECURED 10/23 4	10/2/2023	4.00%**	200,480	
UNITED NATURAL FOODS INC COMMON STOCK USD.01			**	244,326
UNITED OVERSEAS BANK LTD COMMON STOCK			**	125,673
UNITED PARCEL SERVICE CL B COMMON STOCK USD.01			**	7,439,907
UNITED PARCEL SERVICE SR UNSECURED 10/22 2.45	10/1/2022	2.45%**	74,690	
UNITED RENTALS INC COMMON STOCK USD.01			**	553,767
UNITED STATES LIME + MINERAL COMMON STOCK USD.1			**	46,586



Table of Contents

Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
UNITED STATES STEEL CORP COMMON STOCK USD1.0		**	2,294,063	
UNITED STATES TREAS BILLS 01/17 0.00000	1/5/2017	0.01%**	82,998,340	
UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0		**	22,466,948	
UNITED TECHNOLOGIES CORP SR UNSECURED 11/21 1.95	11/1/2021	1.95%**	166,199	
UNITED TRACTORS TBK PT COMMON STOCK IDR250.0		**	338,328	
UNITED URBAN INVESTMENT CORP REIT		**	77,789	
UNITEDHEALTH GROUP INC COMMON STOCK USD.01		**	15,576,213	
UNITEDHEALTH GROUP INC SR UNSECURED 07/25 3.75	7/15/2025	3.75%**	310,570	
UNITEDHEALTH GROUP INC SR UNSECURED 11/21 3.375	11/15/2021	3.38%**	202,357	
UNITEDHEALTH GROUP INC SR UNSECURED 11/37 6.625	11/15/2037	6.63%**	39,242	
UNIV OF CALIFORNIA CA REVENUES UNVHGR 05/12 FIXED 4.858	5/15/2112	4.86%**	869,859	
UNIVERSAL AMERICAN CORP COMMON STOCK USD.01		**	81,590	
UNIVERSAL CORP/VA COMMON STOCK		**	133,556	
UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01		**	64,098	
UNIVERSAL FOREST PRODUCTS COMMON STOCK		**	209,469	
UNIVERSAL ROBINA CORP COMMON STOCK PHP1.		**	29,830	
UNIVERSAL STAINLESS + ALLOY COMMON STOCK USD.001		**	8,309	
UNIVERSAL TECHNICAL INSTITUT COMMON STOCK USD.0001		**	7,159	
UNIVEST CORP OF PENNSYLVANIA COMMON STOCK USD5.0		**	67,609	
UOA DEVELOPMENT BHD COMMON STOCK MYR.05		**	238,143	
US BANCORP COMMON STOCK USD.01		**	11,577,873	
US BANCORP SR UNSECURED 01/24 3.7	1/30/2024	3.70%**	80,055	
US BANCORP SR UNSECURED 11/18 1.95	11/15/2018	1.95%**	7,923,109	
US CELLULAR CORP COMMON STOCK USD1.0		**	89,626	
US ECOLOGY INC COMMON STOCK USD.01		**	90,682	
US TREASURY N/B 02/22 1.75	2/28/2022	1.75%**	2,964,141	
US TREASURY N/B 02/36 4.5	2/15/2036	4.50%**	569,390	
US TREASURY N/B 02/40 4.625	2/15/2040	4.63%**	12,779,690	
US TREASURY N/B 02/46 2.5	2/15/2046	2.50%**	710,875	
US TREASURY N/B 05/30 6.25	5/15/2030	6.25%**	1,556,200	
US TREASURY N/B 05/40 4.375	5/15/2040	4.38%**	1,556,740	
US TREASURY N/B 05/41 4.375	5/15/2041	4.38%**	247,461	
US TREASURY N/B 05/42 3	5/15/2042	3.00%**	198,328	
US TREASURY N/B 05/43 2.875	5/15/2043	2.88%**	482,949	
US TREASURY N/B 05/45 3	5/15/2045	3.00%**	690,539	
US TREASURY N/B 05/46 2.5	5/15/2046	2.50%**	177,734	
US TREASURY N/B 06/21 2.125	6/30/2021	2.13%**	2,324,796	
US TREASURY N/B 07/23 1.25	7/31/2023	1.25%**	564,844	
US TREASURY N/B 08/21 1.125	8/31/2021	1.13%**	9,372,247	
US TREASURY N/B 08/26 1.5	8/15/2026	1.50%**	9,473,188	
US TREASURY N/B 08/39 4.5	8/15/2039	4.50%**	477,197	
US TREASURY N/B 08/42 2.75	8/15/2042	2.75%**	283,418	
US TREASURY N/B 08/44 3.125	8/15/2044	3.13%**	1,416,953	
US TREASURY N/B 08/46 2.25	8/15/2046	2.25%**	(1,597,558 )	
US TREASURY N/B 10/18 0.75	10/31/2018	0.75%**	18,664,866	
US TREASURY N/B 11/21 1.75	11/30/2021	1.75%**	2,084,332	
US TREASURY N/B 11/25 2.25	11/15/2025	2.25%**	1,974,376	



Table of Contents

Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
US TREASURY N/B 11/26 2	11/15/2026	2.00%**	11,160,917	
US TREASURY N/B 11/39 4.375	11/15/2039	4.38%**	1,086,319	
US TREASURY N/B 11/40 4.25	11/15/2040	4.25%**	182,109	
US TREASURY N/B 11/42 2.75	11/15/2042	2.75%**	3,116,824	
US TREASURY N/B 11/44 3	11/15/2044	3.00%**	296,356	
US TREASURY N/B 11/46 2.875	11/15/2046	2.88%**	1,448,204	
USA TRUCK INC COMMON STOCK USD.01		**	8,928	
VAIL RESORTS INC COMMON STOCK USD.01		**	3,207,972	
VALE SA PREF PREFERENCE		**	104,699	
VALEANT PHARMACEUTICALS INTE COMMON STOCK		**	66,785	
VALEO SA COMMON STOCK EUR1.0		**	317,318	
VALIDUS HOLDINGS LTD COMMON STOCK USD.175		**	501,801	
VALLEY NATIONAL BANCORP COMMON STOCK		**	250,295	
VALMONT INDUSTRIES COMMON STOCK USD1.0		**	2,220,161	
VALVOLINE INC COMMON STOCK USD.01		**	2,289,750	
VANTIV INC CL A COMMON STOCK USD.00001		**	17,577,765	
VASCULAR SOLUTIONS INC COMMON STOCK USD.01		**	2,041,760	
VEECO INSTRUMENTS INC COMMON STOCK USD.01		**	107,505	
VEEVA SYSTEMS INC CLASS A COMMON STOCK USD.00001		**	368,376	
VENTAS REALTY LP/CAP CRP COMPANY GUAR 03/22 4.25	3/1/2022	4.25%**	126,861	
VEOLIA ENVIRONNEMENT COMMON STOCK EUR5.		**	218,461	
VERA BRADLEY INC COMMON STOCK		**	37,457	
VERICREST OPPORTUNITY LOAN TRA VOLT 2014 NP11 A1 144A	4/25/2055	3.88%**	95,181	
VERICREST OPPORTUNITY LOAN TRA VOLT 2015 NPL3 A1 144A	10/25/2058	3.38%**	385,264	
VERICREST OPPORTUNITY LOAN TRA VOLT 2016 NP10 A1 144A	9/25/2046	3.50%**	310,946	
VERICREST OPPORTUNITY LOAN TRA VOLT 2016 NP13 A1 144A	12/26/2046	3.88%**	171,000	
VERICREST OPPORTUNITY LOAN TRA VOLT 2016 NPL9 A1 144A	9/25/2046	3.50%**	237,382	
VERIFONE SYSTEMS INC COMMON STOCK USD.01		**	4,241,903	
VERITIV CORP COMMON STOCK USD.01		**	88,150	
VERIZON COMMUNICATIONS INC COMMON STOCK USD.1		**	6,889,276	
VERIZON COMMUNICATIONS SR UNSECURED 03/21 3.45	3/15/2021	3.45%**	35,102	
VERIZON COMMUNICATIONS SR UNSECURED 03/24 4.15	3/15/2024	4.15%**	52,249	
VERIZON COMMUNICATIONS SR UNSECURED 03/55 4.672	3/15/2055	4.67%**	82,642	
VERIZON COMMUNICATIONS SR UNSECURED 08/21 1.75	8/15/2021	1.75%**	383,720	
VERIZON COMMUNICATIONS SR UNSECURED 08/46 4.862	8/21/2046	4.86%**	141,861	
VERIZON COMMUNICATIONS SR UNSECURED 08/54 5.012	8/21/2054	5.01%**	45,759	
VERIZON COMMUNICATIONS SR UNSECURED 09/20 4.5	9/15/2020	4.50%**	37,454	
VERIZON COMMUNICATIONS SR UNSECURED 09/23 5.15	9/15/2023	5.15%**	315,137	
VERIZON COMMUNICATIONS SR UNSECURED 09/33 6.4	9/15/2033	6.40%**	48,261	
VERIZON COMMUNICATIONS SR UNSECURED 09/48 4.522	9/15/2048	4.52%**	92,056	
VERIZON COMMUNICATIONS SR UNSECURED 11/22 2.45	11/1/2022	2.45%**	178,693	
VERIZON OWNER TRUST VZOT 2016 1A A 144A	1/20/2021	1.42%**	125,170	
VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01		**	2,257,028	
VESTAS WIND SYSTEMS A/S COMMON STOCK DKK1.		**	1,774,458	
VIACOM INC SR UNSECURED 03/23 3.25	3/15/2023	3.25%**	76,732	



Table of Contents

Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
VIACOM INC SR UNSECURED 12/34 4.85	12/15/2034	4.85%**	31,202	
VIAD CORP COMMON STOCK USD1.5		**	90,405	
VIAVI SOLUTIONS INC COMMON STOCK USD.001		**	119,862	
VICINITY CENTRES REIT		**	86,301	
VILLAGE SUPER MARKET CLASS A COMMON STOCK		**	31,673	
VINCI SA COMMON STOCK EUR2.5		**	622,575	
VIPSHOP HOLDINGS LTD ADR ADR USD.0001		**	61,271	
VIRGINIA ELEC + POWER CO SR UNSECURED 02/24 3.45	2/15/2024	3.45%**	25,691	
VIRGINIA ELEC + POWER CO SR UNSECURED 02/44 4.45	2/15/2044	4.45%**	80,840	
VIRTUSA CORP COMMON STOCK USD.01		**	42,654	
VISA INC CLASS A SHARES COMMON STOCK USD.0001		**	86,257,820	
VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1		**	182,315	
VISHAY PRECISION GROUP COMMON STOCK		**	25,175	
VISTA OUTDOOR INC COMMON STOCK USD.01		**	62,103	
VISTEON CORP COMMON STOCK		**	103,799	
VITAMIN SHOPPE INC COMMON STOCK USD.01		**	70,585	
VNO MORTGAGE TRUST VNDO 2012 6AVE A 144A	11/15/2030	3.00%**	239,152	
VODAFONE GROUP PLC SP ADR ADR		**	10,122,717	
VODAFONE GROUP PLC SR UNSECURED 02/17 5.625	2/27/2017	5.63%**	160,920	
VOLTRONIC POWER TECHNOLOGY COMMON STOCK TWD10.0		**	2,480,626	
VONAGE HOLDINGS CORP COMMON STOCK USD.001		**	869,532	
VONOVA SE COMMON STOCK		**	232,939	
VOXX INTERNATIONAL CORP COMMON STOCK USD.01		**	9,151	
VSE CORP COMMON STOCK USD.05		**	39,772	
VULCAN MATERIALS CO COMMON STOCK USD1.0		**	448,788	
VWR CORP COMMON STOCK USD.01		**	120,970	
WABASH NATIONAL CORP COMMON STOCK USD.01		**	94,050	
WABCO HOLDINGS INC COMMON STOCK USD.01		**	3,502,950	
WABTEC CORP COMMON STOCK USD.01		**	2,977,014	
WACHOVIA CORP SR UNSECURED 06/17 5.75	6/15/2017	5.75%**	50,952	
WAGEWORKS INC		**	(254,162 )	
WAGEWORKS INC COMMON STOCK USD.001		**	9,412,748	
WAL MART STORES INC COMMON STOCK USD.1		**	2,467,584	
WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01		**	10,752,345	
WALKER + DUNLOP INC COMMON STOCK		**	105,518	
WALMART DE MEXICO SAB DE CV COMMON STOCK		**	278,050	
WALT DISNEY CO/THE COMMON STOCK USD.01		**	1,213,746	
WALT DISNEY COMPANY/THE SR UNSECURED 02/22 2.55	2/15/2022	2.55%**	100,406	
WALT DISNEY COMPANY/THE SR UNSECURED 06/44 4.125	6/1/2044	4.13%**	32,049	
WALTER INVESTMENT MANAGEMENT COMMON STOCK USD.01		**	12,170	
WAMU MORTGAGE PASS THROUGH CER WAMU 2005 AR8 2A1A	7/25/2045	0.74%**	178,242	
WASHINGTON FEDERAL INC COMMON STOCK USD1.0		**	255,633	
WASHINGTON REIT REIT USD.01		**	150,766	
WASHINGTON TRUST BANCORP COMMON STOCK USD.0625		**	91,922	
WASTE MANAGEMENT INC COMPANY GUAR 06/20 4.75	6/30/2020	4.75%**	161,696	
WATERSTONE FINANCIAL INC COMMON STOCK USD.01		**	64,124	
WATSCO INC COMMON STOCK USD.5		**	1,777,440	



Table of Contents

Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1			**	50,986
WCI COMMUNITIES INC COMMON STOCK USD.01			**	16,040
WEBSTER FINANCIAL CORP COMMON STOCK USD.01			**	2,315,476
WEG SA COMMON STOCK			**	50,957
WEINGARTEN REALTY INVESTORS REIT USD.03			**	293,478
WEIS MARKETS INC COMMON STOCK			**	178,129
WELLCARE HEALTH PLANS INC COMMON STOCK USD.01			**	4,136,800
WELLS FARGO + CO COMMON STOCK USD1.666			**	40,354,518
WELLS FARGO + COMPANY SR UNSECURED 01/20 2.15	1/30/2020	2.15% **	14,929	
WELLS FARGO + COMPANY SR UNSECURED 01/20 VAR	1/30/2020	1.57% **	499,755	
WELLS FARGO + COMPANY SR UNSECURED 03/22 3.5	3/8/2022	3.50% **	159,472	
WELLS FARGO + COMPANY SR UNSECURED 04/21 4.6	4/1/2021	4.60% **	257,890	
WELLS FARGO + COMPANY SR UNSECURED 07/20 2.6	7/22/2020	2.60% **	10,058	
WELLS FARGO + COMPANY SR UNSECURED 07/21 2.1	7/26/2021	2.10% **	778,444	
WELLS FARGO + COMPANY SR UNSECURED 09/24 3.3	9/9/2024	3.30% **	2,078,469	
WELLS FARGO + COMPANY SR UNSECURED 10/23 VAR	10/31/2023	2.12% **	506,172	
WELLS FARGO + COMPANY SR UNSECURED 12/20 2.55	12/7/2020	2.55% **	1,176,343	
WELLS FARGO + COMPANY SUBORDINATED 02/23 3.45	2/13/2023	3.45% **	85,306	
WELLS FARGO + COMPANY SUBORDINATED 06/26 4.1	6/3/2026	4.10% **	235,060	
WELLS FARGO + COMPANY SUBORDINATED 11/45 4.9	11/17/2045	4.90% **	48,275	
WELLS FARGO BANK NA	11/16/2017	1.26% **	9,000,000	
WELLS FARGO BANK NA SR UNSECURED 01/18 VAR	1/22/2018	1.62% **	9,292,042	
WELLS FARGO BANK NA SR UNSECURED 11/18 VAR	11/28/2018	1.45% **	8,001,536	
WELLS FARGO MORTGAGE BACKED SE WFMBS 2006 AR10 3A1	7/25/2036	2.96% **	134,194	
WELLTOWER INC SR UNSECURED 03/23 3.75	3/15/2023	3.75% **	76,508	
WELLTOWER INC SR UNSECURED 06/25 4	6/1/2025	4.00% **	56,210	
WENDY S CO/THE COMMON STOCK USD.1			**	73,981
WERNER ENTERPRISES INC COMMON STOCK USD.01			**	187,842
WESBANCO INC COMMON STOCK USD2.0833			**	145,198
WESCO AIRCRAFT HOLDINGS INC COMMON STOCK USD.001			**	82,793
WESCO INTERNATIONAL INC COMMON STOCK USD.01			**	143,881
WEST MARINE INC COMMON STOCK USD.001			**	22,531
WESTERN ALLIANCE BANCORP COMMON STOCK USD.0001			**	8,080,258
WESTERN DIGITAL CORP COMMON STOCK USD.01			**	21,506,039
WESTERN ENERGY SERVICES CORP COMMON STOCK			**	265,143
WESTERN GAS PARTNERS LP SR UNSECURED 06/25 3.95	6/1/2025	3.95% **	78,884	
WESTERN GAS PARTNERS SR UNSECURED 06/21 5.375	6/1/2021	5.38% **	72,062	
WESTERN NEW ENGLAND BANCORP COMMON STOCK USD.01			**	34,025
WESTERN REFINING INC COMMON STOCK USD.01			**	233,080
WESTFIELD CORP MISC.			**	197,194
WESTGATE RESORTS WESTR 2014 1A A 144A	12/20/2026	2.15% **	472,505	
WESTLAKE AUTOMOBILE RECEIVABLE WLAK 2016 2A A2 144A	6/17/2019	1.57% **	221,194	
WESTLAKE CHEMICAL CORP COMMON STOCK USD.01			**	64,389
WESTPAC BANKING CORP COVERED 144A 11/20 2.25	11/9/2020	2.25% **	2,200,922	
WESTPAC BANKING CORP SR UNSECURED 05/18 1.55	5/25/2018	1.55% **	6,485,213	
WESTPAC BANKING CORP SR UNSECURED 08/17 2	8/14/2017	2.00% **	8,114,354	
WESTPAC BANKING CORP.	10/4/2017	1.39% **	7,222,206	



Table of Contents

Security Name	Maturity Date	Rate	Cost (in dollars)	Current Value
WESTROCK CO COMMON STOCK			** 1,948,908	
WEX INC COMMON STOCK USD.01			** 13,379,278	
WEYCO GROUP INC COMMON STOCK USD1.0			** 35,275	
WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2013 C11 D 144A	3/15/2045	4.21%	** 364,396	
WH GROUP LTD COMMON STOCK USD.0001			** 304,881	
WHARF HOLDINGS LTD COMMON STOCK			** 272,605	
WHEELOCK + CO LTD COMMON STOCK			** 320,908	
WHIRLPOOL CORP COMMON STOCK USD1.0			** 13,615,482	
WHITE MOUNTAINS INSURANCE GP COMMON STOCK USD1.0			** 157,177	
WHITECAP RESOURCES INC COMMON STOCK			** 309,202	
WHITESTONE REIT REIT USD.001			** 22,102	
WHITING PETROLEUM CORP COMMON STOCK USD.001			** 174,230	
WIENERBERGER AG COMMON STOCK			** 544,561	
WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0			** 100,553	
WILLBROS GROUP INC COMMON STOCK USD.05			** 11,379	
WILLIAM DEMANT HOLDING COMMON STOCK DKK.2			** 119,272	
WILLIAM HILL PLC COMMON STOCK GBP.1			** 1,180,001	
WILLIAM LYON HOMES CL A COMMON STOCK USD.01			** 48,755	
WILLIAMS PARTNERS/ACMP SR UNSECURED 05/23 4.875	5/15/2023	4.88%	** 50,933	
WILMAR INTERNATIONAL LTD COMMON STOCK			** 74,548	
WIN SEMICONDUCTORS CORP COMMON STOCK TWD10.			** 3,253,810	
WIND ACQUISITION FIN SA SECURED REGS 04/21 7	4/23/2021	7.00%	** 2,523,544	
WINDSTREAM HOLDINGS INC COMMON STOCK USD.0001			** 71,123	
WINNEBAGO INDUSTRIES COMMON STOCK USD.5			** 774,539	
WINTRUST FINANCIAL CORP COMMON STOCK			** 334,693	
WISC ELEC POWER SR UNSECURED 09/21 2.95	9/15/2021	2.95%	** 71,459	
WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01			** 1,398,070	
WISTRON CORP COMMON STOCK TWD10.			** 236,813	
WISTRON NEWEB CORP COMMON STOCK TWD10.			** 567,094	
WIX.COM LTD COMMON STOCK ILS.01			** 1,518,932	
WM MORRISON SUPERMARKETS COMMON STOCK GBP.1			** 450,282	
WNS HOLDINGS LTD ADR ADR USD.16			** 4,270,250	
WOLTERS KLUWER COMMON STOCK EUR.12			** 1,190,860	
WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0			** 2,122,785	
WOOD GROUP (JOHN) PLC COMMON STOCK GBP.042857			** 680,848	
WOODWARD INC COMMON STOCK USD.00292			** 3,083,566	
WOORI BANK COMMON STOCK KRW5000.0			** 119,572	
WORKDAY INC CLASS A COMMON STOCK USD.001			** 12,756,890	
WORTHINGTON INDUSTRIES COMMON STOCK			** 186,392	
WP CAREY INC REIT USD.001			** 223,419	
WPP PLC COMMON STOCK GBP.1			** 8,728,206	
WPX ENERGY INC COMMON STOCK			** 248,025	
WR BERKLEY CORP COMMON STOCK USD.2			** 189,620	
WSFS FINANCIAL CORP COMMON STOCK USD.01			** 3,252,194	
WYNN MACAU LTD SR UNSECURED 144A 10/21 5.25	10/15/2021	5.25%	** 856,375	
XCEL ENERGY INC COMMON STOCK USD2.5			** 1,470,613	
XCEL ENERGY INC SR UNSECURED 03/22 2.6	3/15/2022	2.60%	** 59,755	



Table of Contents

Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
XCEL ENERGY INC SR UNSECURED 07/36 6.5	7/1/2036	6.50% **	75,443	
XCERRA CORP COMMON STOCK USD.05		**	43,846	
XEBIO HOLDINGS CO LTD COMMON STOCK		**	221,424	
XEROX CORPORATION SR UNSECURED 12/19 5.625	12/15/2019	5.63% **	55,919	
XPO LOGISTICS INC COMMON STOCK USD.001		**	1,636,800	
XYLEM INC SR UNSECURED 11/26 3.25	11/1/2026	3.25% **	29,132	
YADKIN FINANCIAL CORP COMMON STOCK USD1.0		**	2,756,080	
YAMAHA CORP COMMON STOCK		**	309,144	
YAMANA GOLD INC COMMON STOCK		**	130,270	
YAMAZAKI BAKING CO LTD COMMON STOCK		**	168,428	
YANGZIJIANG SHIPBUILDING COMMON STOCK		**	432,181	
YOKOGAWA ELECTRIC CORP COMMON STOCK		**	223,537	
YTL CORP BHD COMMON STOCK MYR.1		**	50,722	
YUASA TRADING CO LTD COMMON STOCK		**	410,299	
YUE YUEN INDUSTRIAL HLDG COMMON STOCK HKD.25		**	782,434	
YUM BRANDS INC COMMON STOCK		**	2,220,286	
YUM CHINA HOLDINGS INC COMMON STOCK USD.01		**	3,453,613	
YUME INC COMMON STOCK USD.001		**	10,640	
ZAGG INC COMMON STOCK USD.001		**	21,833	
ZAYO GROUP HOLDINGS INC COMMON STOCK USD.001		**	3,859,013	
ZEDGE INC CL B COMMON STOCK		**	1,142	
ZEE ENTERTAINMENT ENTERPRISE COMMON STOCK INR1.		**	32,225	
ZELTIQ AESTHETICS INC COMMON STOCK USD.001		**	1,060,713	
ZENDESK INC COMMON STOCK USD.01		**	2,685,552	
ZHUZHOU CRRC TIMES ELECTRI H COMMON STOCK CNY1.0		**	106,582	
ZILLOW GROUP INC C COMMON STOCK		**	5,517,364	
ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01		**	2,187,840	
ZIMMER BIOMET HOLDINGS SR UNSECURED 04/25 3.55	4/1/2025	3.55% **	1,753,177	
ZIMMER BIOMET HOLDINGS SR UNSECURED 12/22 1.414	12/13/2022	1.41% **	2,351,681	
ZIONS BANCORPORATION COMMON STOCK		**	784,146	
ZOGENIX INC COMMON STOCK USD.001		**	21,408	
ZUMIEZ INC COMMON STOCK		**	32,950	
ZUMTOBEL GROUP AG COMMON STOCK		**	356,612	
ZURICH INSURANCE GROUP AG COMMON STOCK CHF.1		**	4,133,924	
ZYNGA INC CL A COMMON STOCK USD.00000625		**	158,641	
Bank of Tokyo (wrap contract)		**	(10,466,054 )	
Pacific Life (wrap contract)		**	(24,032,412 )	
Prudential (wrap contract)		**	(17,964,413 )	
Royal Bank of Canada (wrap contract)		**	(24,737,983 )	
Voya (wrap contract)		**	(35,868,132 )	
1166 AVENUE OF THE AMERICAS CO AACMT 2005 C6A D 144A	10/13/2037	5.69% **	561,380	
1166 AVENUE OF THE AMERICAS CO AACMT 2005 C6A F 144A	10/13/2037	5.69% **	445,983	
1166 AVENUE OF THE AMERICAS CO AACMT 2005 C6A G 144A	10/13/2037	5.69% **	1,331,845	
1166 AVENUE OF THE AMERICAS CO AACMT 2005 C6A H 144A	10/13/2037	5.69% **	2,747,333	
21ST CENTURY FOX AMERICA COMPANY GUAR 02/21 4.5	2/15/2021	4.50% **	235,211	
21ST CENTURY FOX AMERICA COMPANY GUAR 03/19 6.9	3/1/2019	6.90% **	2,652,479	
21ST CENTURY FOX AMERICA COMPANY GUAR 05/18 7.25	5/18/2018	7.25% **	107,197	



Table of Contents

Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
21ST CENTURY FOX AMERICA COMPANY GUAR 08/20 5.65	8/15/2020	5.65% **	221,055	
21ST CENTURY FOX AMERICA COMPANY GUAR 09/22 3	9/15/2022	3.00% **	1,154,548	
321 HENDERSON RECEIVABLES LLC HENDR 2010 3A A 144A	12/15/2048	3.82% **	1,811,772	
A10 SECURITIZATION A10 2015 1 A1 144A	4/15/2034	2.10% **	334,432	
ABBOTT LABORATORIES SR UNSECURED 11/19 2.35	11/22/2019	2.35% **	10,862,793	
ABBOTT LABORATORIES SR UNSECURED 11/21 2.9	11/30/2021	2.90% **	8,495,718	
ABBOTT LABORATORIES SR UNSECURED 11/23 3.4	11/30/2023	3.40% **	3,277,633	
ABBVIE INC SR UNSECURED 05/18 1.8	5/14/2018	1.80% **	13,239,935	
ABBVIE INC SR UNSECURED 05/20 2.5	5/14/2020	2.50% **	11,107,898	
ABBVIE INC SR UNSECURED 05/25 3.6	5/14/2025	3.60% **	4,378,948	
ABBVIE INC SR UNSECURED 05/36 4.3	5/14/2036	4.30% **	1,048,201	
ABBVIE INC SR UNSECURED 05/46 4.45	5/14/2046	4.45% **	1,436,291	
ABBVIE INC SR UNSECURED 11/18 2	11/6/2018	2.00% **	6,350,897	
ABBVIE INC SR UNSECURED 11/22 2.9	11/6/2022	2.90% **	22,169,039	
ABBVIE INC SR UNSECURED 11/22 3.2	11/6/2022	3.20% **	5,761,789	
ABN AMRO BANK NV SR UNSECURED 144A 06/20 2.45	6/4/2020	2.45% **	2,108,247	
ACCESS GROUP INC ACCSS 2005 A A3	7/25/2034	1.28% **	6,598,558	
ACCREDITED MORTGAGE LOAN TRUST ACCR 2004 3 2A2	10/25/2034	1.96% **	1,341,214	
ACE SECURITIES CORP. ACE 2004 HE3 M1	11/25/2034	1.52% **	788,630	
ACE SECURITIES CORP. ACE 2004 SD1 A1	11/25/2033	1.08% **	107,619	
ACTAVIS FUNDING SCS COMPANY GUAR 03/18 2.35	3/12/2018	2.35% **	4,566,245	
ACTAVIS FUNDING SCS COMPANY GUAR 03/20 3	3/12/2020	3.00% **	3,756,363	
ACTAVIS FUNDING SCS COMPANY GUAR 03/22 3.45	3/15/2022	3.45% **	13,047,940	
ACTAVIS FUNDING SCS COMPANY GUAR 03/25 3.8	3/15/2025	3.80% **	1,171,378	
ACTAVIS FUNDING SCS COMPANY GUAR 06/19 2.45	6/15/2019	2.45% **	567,392	
ACTAVIS FUNDING SCS COMPANY GUAR 06/24 3.85	6/15/2024	3.85% **	3,026,751	
ACTAVIS INC COMPANY GUAR 08/19 6.125	8/15/2019	6.13% **	895,874	
ACTAVIS INC COMPANY GUAR 10/17 1.875	10/1/2017	1.88% **	1,447,761	
ACTAVIS INC COMPANY GUAR 10/22 3.25	10/1/2022	3.25% **	826,612	
ADJUSTABLE RATE MORTGAGE TRUST ARMT 2004 2 7A2	2/25/2035	1.43% **	25,968	
ADJUSTABLE RATE MORTGAGE TRUST ARMT 2005 5 2A1	9/25/2035	3.32% **	1,164,622	
ADVENT HEALTH SYSTEM UNSECURED 03/23 3.378	3/1/2023	3.38% **	3,944,200	
AEGON NV JR SUBORDINA 07/49 VAR	7/29/2049	1.68% **	2,753,959	
AEP TRANSMISSION CO LLC SR UNSECURED 144A 12/26 3.1	12/1/2026	3.10% **	748,512	
AETNA INC SR UNSECURED 03/19 2.2	3/15/2019	2.20% **	4,746,937	
AETNA INC SR UNSECURED 05/17 1.75	5/15/2017	1.75% **	6,505,883	
AETNA INC SR UNSECURED 06/19 1.9	6/7/2019	1.90% **	10,601,635	
AETNA INC SR UNSECURED 06/21 2.4	6/15/2021	2.40% **	1,095,019	
AETNA INC SR UNSECURED 06/23 2.8	6/15/2023	2.80% **	275,803	
AETNA INC SR UNSECURED 06/26 3.2	6/15/2026	3.20% **	5,089,789	
AETNA INC SR UNSECURED 11/22 2.75	11/15/2022	2.75% **	785,917	
AGRIUM INC SR UNSECURED 01/19 6.75	1/15/2019	6.75% **	297,154	
AGRIUM INC SR UNSECURED 06/23 3.5	6/1/2023	3.50% **	633,418	
AID ISRAEL US GOVT GUAR 04/24 5.5	4/26/2024	5.50% **	10,009,554	
AID ISRAEL US GOVT GUAR 12/23 5.5	12/4/2023	5.50% **	339,046	
AID JORDAN US GOVT GUAR 06/22 2.578	6/30/2022	2.58% **	2,619,375	
AID JORDAN US GOVT GUAR 06/25 3	6/30/2025	3.00% **	1,351,553	



Table of Contents

Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
AID TUNISIA US GOVT GUAR 08/21 1.416	8/5/2021	1.42%**	966,642	
AID UKRAINE US GOVT GUAR 05/19 1.844	5/16/2019	1.84%**	12,967,188	
AID UKRAINE US GOVT GUAR 09/21 1.471	9/29/2021	1.47%**	2,733,483	
AIG GLOBAL FUNDING SR SECURED 144A 12/17 1.65	12/15/2017	1.65%**	6,005,898	
AIG GLOBAL FUNDING SR SECURED 144A 12/21 2.7	12/15/2021	2.70%**	598,711	
AIR LEASE CORP SR UNSECURED 01/20 2.125	1/15/2020	2.13%**	4,876,131	
AIR LIQUIDE FINANCE COMPANY GUAR 144A 09/21 1.75	9/27/2021	1.75%**	1,715,762	
ALABAMA ECON SETTLEMENT AUTH B ABMGEN 09/25 FIXED 3.163	9/15/2025	3.16%**	806,920	
ALABAMA POWER CO SR UNSECURED 10/20 3.375	10/1/2020	3.38%**	309,988	
ALIBABA GROUP HOLDING SR UNSECURED 11/17 1.625	11/28/2017	1.63%**	4,171,703	
ALLERGAN INC COMPANY GUAR 03/18 1.35	3/15/2018	1.35%**	268,056	
ALLSTATE CORP SR UNSECURED 05/18 6.75	5/15/2018	6.75%**	212,910	
ALLY AUTO RECEIVABLES TRUST ALLYA 2014 1 A4	4/15/2019	1.53%**	1,802,935	
ALLY AUTO RECEIVABLES TRUST ALLYA 2015 1 A2	2/15/2018	0.92%**	548,942	
ALLY AUTO RECEIVABLES TRUST ALLYA 2015 1 A3	9/16/2019	1.39%**	1,624,226	
ALLY AUTO RECEIVABLES TRUST ALLYA 2016 2 A3	5/15/2020	1.35%**	2,231,614	
ALLY MASTER OWNER TRUST AMOT 2014 4 A2	6/17/2019	1.43%**	1,000,591	
ALTERA CORP COMPANY GUAR 11/18 2.5	11/15/2018	2.50%**	574,757	
ALTRIA GROUP INC COMPANY GUAR 01/24 4	1/31/2024	4.00%**	2,583,429	
ALTRIA GROUP INC COMPANY GUAR 05/21 4.75	5/5/2021	4.75%**	5,083,908	
ALTRIA GROUP INC COMPANY GUAR 08/19 9.25	8/6/2019	9.25%**	4,583,011	
ALTRIA GROUP INC COMPANY GUAR 08/22 2.85	8/9/2022	2.85%**	1,161,421	
AMAZON.COM INC SR UNSECURED 11/17 1.2	11/29/2017	1.20%**	780,300	
AMAZON.COM INC SR UNSECURED 12/19 2.6	12/5/2019	2.60%**	519,028	
AMAZON.COM INC SR UNSECURED 12/34 4.8	12/5/2034	4.80%**	5,503,300	
AMAZON.COM INC SR UNSECURED 12/44 4.95	12/5/2044	4.95%**	2,052,983	
AMER AIRLN 14 1 A PTT PASS THRU CE 04/28 3.7	4/1/2028	3.70%**	223,518	
AMERICAN AIRLINES 2013 2 PASS THRU CE 07/24 4.95	7/15/2024	4.95%**	660,343	
AMERICAN CAMPUS CMNTYS COMPANY GUAR 07/24 4.125	7/1/2024	4.13%**	1,025,286	
AMERICAN ELECTRIC POWER SR UNSECURED 12/17 1.65	12/15/2017	1.65%**	1,395,464	
AMERICAN EXPR CENTURION SR UNSECURED 09/17 6	9/13/2017	6.00%**	257,729	
AMERICAN EXPRESS CO SR UNSECURED 05/18 1.55	5/22/2018	1.55%**	5,988,342	
AMERICAN EXPRESS CO SR UNSECURED 05/19 8.125	5/20/2019	8.13%**	193,356	
AMERICAN EXPRESS CO SR UNSECURED 12/22 2.65	12/2/2022	2.65%**	2,998,156	
AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2013 2 A	5/17/2021	1.12%**	6,519,950	
AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2013 2 B	5/17/2021	1.40%**	3,012,080	
AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2014 3 A	4/15/2020	1.49%**	1,575,567	
AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2014 4 A	6/15/2020	1.43%**	490,812	
AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25	5/5/2021	2.25%**	494,042	
AMERICAN EXPRESS CREDIT SR UNSECURED 07/18 1.8	7/31/2018	1.80%**	4,645,967	
AMERICAN EXPRESS CREDIT SR UNSECURED 08/19 2.25	8/15/2019	2.25%**	1,106,122	
AMERICAN EXPRESS CREDIT SR UNSECURED 09/17 1.55	9/22/2017	1.55%**	7,691,559	
AMERICAN HONDA FINANCE SR UNSECURED 03/18 1.5	3/13/2018	1.50%**	549,922	
AMERICAN HONDA FINANCE SR UNSECURED 07/18 1.6	7/13/2018	1.60%**	461,003	
AMERICAN HONDA FINANCE SR UNSECURED 08/19 2.25	8/15/2019	2.25%**	313,018	
AMERICAN HONDA FINANCE SR UNSECURED 09/20 2.45	9/24/2020	2.45%**	713,671	

Edgar Filing: BOEING CO - Form 11-K

AMERICAN HONDA FINANCE SR UNSECURED 09/21 1.7

9/9/2021 1.70%\*\* 1,930,124

115

---

Table of Contents

Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
AMERICAN HONDA FINANCE SR UNSECURED 10/18 2.125	10/10/2018	2.13%**	302,346	
AMERICAN INTL GROUP SR UNSECURED 01/18 5.85	1/16/2018	5.85%**	291,974	
AMERICAN INTL GROUP SR UNSECURED 03/21 3.3	3/1/2021	3.30%**	6,808,409	
AMERICAN INTL GROUP SR UNSECURED 06/22 4.875	6/1/2022	4.88%**	781,334	
AMERICAN INTL GROUP SR UNSECURED 07/19 2.3	7/16/2019	2.30%**	874,106	
AMERICAN INTL GROUP SR UNSECURED 12/20 6.4	12/15/2020	6.40%**	734,387	
AMERICAN TOWER CORP SR UNSECURED 01/27 3.125	1/15/2027	3.13%**	2,860,249	
AMERICAN TOWER CORP SR UNSECURED 02/24 5	2/15/2024	5.00%**	14,725,534	
AMERICAN TOWER CORP SR UNSECURED 02/26 4.4	2/15/2026	4.40%**	817,482	
AMERICOLD LLC TRUST ACRE 2010 ARTA A2FL 144A	1/14/2029	2.19%**	5,667,916	
AMERICREDIT AUTOMOBILE RECEIVA AMCAR 2013 4 B	9/10/2018	1.66%**	300,982	
AMERICREDIT AUTOMOBILE RECEIVA AMCAR 2013 5 B	1/8/2019	1.52%**	1,335,894	
AMERICREDIT AUTOMOBILE RECEIVA AMCAR 2014 2 A3	2/8/2019	0.94%**	1,136,655	
AMERICREDIT AUTOMOBILE RECEIVA AMCAR 2015 2 A3	1/8/2020	1.27%**	2,031,355	
AMERICREDIT AUTOMOBILE RECEIVA AMCAR 2016 1 A3	10/8/2020	1.81%**	1,002,224	
AMERICREDIT AUTOMOBILE RECEIVA AMCAR 2016 3 A2B	11/8/2019	1.21%**	6,607,121	
AMERIPRISE FINANCIAL INC SR UNSECURED 03/20 5.3	3/15/2020	5.30%**	303,495	
AMERIQUEST MORTGAGE SECURITIES AMSI 2004 R11 A1	11/25/2034	1.19%**	2,079	
AMGEN INC SR UNSECURED 02/19 5.7	2/1/2019	5.70%**	6,878,790	
AMGEN INC SR UNSECURED 05/17 1.25	5/22/2017	1.25%**	300,030	
AMGEN INC SR UNSECURED 05/17 2.125	5/15/2017	2.13%**	266,868	
AMGEN INC SR UNSECURED 05/19 2.2	5/22/2019	2.20%**	5,743,999	
AMGEN INC SR UNSECURED 05/19 VAR	5/22/2019	1.52%**	603,657	
AMGEN INC SR UNSECURED 05/22 3.625	5/15/2022	3.63%**	206,680	
AMGEN INC SR UNSECURED 05/24 3.625	5/22/2024	3.63%**	4,745,411	
AMGEN INC SR UNSECURED 06/17 5.85	6/1/2017	5.85%**	203,667	
AMGEN INC SR UNSECURED 06/18 6.15	6/1/2018	6.15%**	344,678	
AMGEN INC SR UNSECURED 06/21 4.1	6/15/2021	4.10%**	173,938	
AMGEN INC SR UNSECURED 08/26 2.6	8/19/2026	2.60%**	6,485,300	
AMGEN INC SR UNSECURED 11/21 3.875	11/15/2021	3.88%**	6,856,651	
ANADARKO PETROLEUM CORP SR UNSECURED 03/19 8.7	3/15/2019	8.70%**	454,587	
ANADARKO PETROLEUM CORP SR UNSECURED 03/21 4.85	3/15/2021	4.85%**	5,908,031	
ANADARKO PETROLEUM CORP SR UNSECURED 03/26 5.55	3/15/2026	5.55%**	3,637,595	
ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/19 1.9	2/1/2019	1.90%**	10,339,817	
ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/21 2.65	2/1/2021	2.65%**	15,121,376	
ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/23 3.3	2/1/2023	3.30%**	3,088,817	
ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/19 7.75	1/15/2019	7.75%**	417,701	
ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/20 5.375	1/15/2020	5.38%**	3,381,151	
ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/20 5	4/15/2020	5.00%**	1,320,639	
ANHEUSER BUSCH INBEV WOR COMPANY GUAR 08/18 2.2	8/1/2018	2.20%**	604,054	
ANTHEM INC SR UNSECURED 01/18 1.875	1/15/2018	1.88%**	300,132	
ANTHEM INC SR UNSECURED 06/17 5.875	6/15/2017	5.88%**	4,279,890	
ANZ NEW ZEALAND INTL/LDN COMPANY GUAR 144A 03/18 1.75	3/29/2018	1.75%**	1,183,041	
APACHE CORP SR UNSECURED 04/22 3.25	4/15/2022	3.25%**	6,175,511	
APPALACHIAN POWER CO SR UNSECURED 06/17 5	6/1/2017	5.00%**	202,688	
APPLE INC SR UNSECURED 02/21 VAR	2/23/2021	2.05%**	6,399,840	
APPLE INC SR UNSECURED 05/21 2.85	5/6/2021	2.85%**	6,083,646	



Table of Contents

Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
APPLE INC SR UNSECURED 08/26 2.45	8/4/2026	2.45% **	5,556,198	
APPLE INC SR UNSECURED 08/46 3.85	8/4/2046	3.85% **	4,790,705	
ARCH CAPITAL FINANCE LLC COMPANY GUAR 12/26 4.011	12/15/2026	4.01% **	694,858	
ARGENT SECURITIES INC. ARSI 2003 W3 M1	9/25/2033	1.88% **	270,828	
ARGENT SECURITIES INC. ARSI 2004 W11 M2	11/25/2034	1.81% **	3,186,668	
ARGENT SECURITIES INC. ARSI 2004 W5 AV3B	4/25/2034	1.66% **	763,289	
ARIZONA PUBLIC SERVICE SR UNSECURED 01/20 2.2	1/15/2020	2.20% **	114,134	
ARROW ELECTRONICS INC SR UNSECURED 03/18 3	3/1/2018	3.00% **	202,278	
ARROW ELECTRONICS INC SR UNSECURED 06/18 6.875	6/1/2018	6.88% **	95,648	
ASIAN DEVELOPMENT BANK SR UNSECURED 01/20 1.5	1/22/2020	1.50% **	20,892,720	
ASIAN DEVELOPMENT BANK SR UNSECURED 03/19 1.75	3/21/2019	1.75% **	13,640,320	
ASSET BACKED SECURITIES CORP H ABSHE 2003 HE7 M1	12/15/2033	1.51% **	1,624,527	
ASTRAZENECA PLC SR UNSECURED 11/18 1.75	11/16/2018	1.75% **	3,255,808	
ASTRAZENECA PLC SR UNSECURED 11/25 3.375	11/16/2025	3.38% **	7,050,953	
AT+T INC SR UNSECURED 01/18 1.75	1/15/2018	1.75% **	410,251	
AT+T INC SR UNSECURED 02/17 1.6	2/15/2017	1.60% **	800,215	
AT+T INC SR UNSECURED 02/18 5.5	2/1/2018	5.50% **	2,987,102	
AT+T INC SR UNSECURED 02/19 5.8	2/15/2019	5.80% **	430,091	
AT+T INC SR UNSECURED 02/21 2.8	2/17/2021	2.80% **	198,411	
AT+T INC SR UNSECURED 02/22 3	2/15/2022	3.00% **	425,803	
AT+T INC SR UNSECURED 02/26 4.125	2/17/2026	4.13% **	3,645,238	
AT+T INC SR UNSECURED 02/47 5.65	2/15/2047	5.65% **	4,289,980	
AT+T INC SR UNSECURED 03/17 2.4	3/15/2017	2.40% **	300,737	
AT+T INC SR UNSECURED 03/19 2.3	3/11/2019	2.30% **	11,895,433	
AT+T INC SR UNSECURED 03/22 3.8	3/15/2022	3.80% **	1,501,829	
AT+T INC SR UNSECURED 05/21 4.45	5/15/2021	4.45% **	52,879	
AT+T INC SR UNSECURED 05/25 3.4	5/15/2025	3.40% **	19,180,078	
AT+T INC SR UNSECURED 06/20 2.45	6/30/2020	2.45% **	7,020,736	
AT+T INC SR UNSECURED 06/22 3	6/30/2022	3.00% **	701,851	
AT+T INC SR UNSECURED 08/21 3.875	8/15/2021	3.88% **	41,298	
ATLANTA GA ARPT REVENUE ATLAPT 01/19 FIXED 5	1/1/2019	5.00% **	3,320,609	
ATLANTA GA WTR WSTWTR REVENU ATLUTL 11/26 FIXED OID 6	11/1/2026	6.00% **	3,200,493	
ATMOS ENERGY CORP SR UNSECURED 06/17 6.35	6/15/2017	6.35% **	536,969	
AUST + NZ BANKING GRP NY SR UNSECURED 01/18 1.5	1/16/2018	1.50% **	249,827	
AUST + NZ BANKING GRP NY SR UNSECURED 09/19 2.05	9/23/2019	2.05% **	13,116,714	
AUTOZONE INC SR UNSECURED 04/19 1.625	4/21/2019	1.63% **	2,378,093	
AUTOZONE INC SR UNSECURED 04/21 2.5	4/15/2021	2.50% **	1,072,809	
AVALONBAY COMMUNITIES IN SR UNSECURED 10/20 3.625	10/1/2020	3.63% **	5,191,920	
AVIATION CAPITAL GROUP SR UNSECURED 144A 04/21 6.75	4/6/2021	6.75% **	1,201,200	
AVIS BUDGET RENTAL CAR FUNDING AESOP 2013 1A A 144A	9/20/2019	1.92% **	14,327,596	
AVIS BUDGET RENTAL CAR FUNDING AESOP 2015 1A A 144A	7/20/2021	2.50% **	12,801,857	
AVIS BUDGET RENTAL CAR FUNDING AESOP 2015 2A A 144A	12/20/2021	2.63% **	5,432,726	
AXIS SPECIALTY FINAN PLC COMPANY GUAR 04/19 2.65	4/1/2019	2.65% **	2,517,228	
AXIS SPECIALTY FINANCE COMPANY GUAR 06/20 5.875	6/1/2020	5.88% **	920,746	
BACARDI LTD COMPANY GUAR 144A 04/19 8.2	4/1/2019	8.20% **	186,451	
BALTIMORE GAS + ELECTRIC SR UNSECURED 07/23 3.35	7/1/2023	3.35% **	342,925	
BALTIMORE GAS + ELECTRIC SR UNSECURED 08/26 2.4	8/15/2026	2.40% **	5,508,724	



Table of Contents

Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
BALTIMORE GAS + ELECTRIC SR UNSECURED 08/46 3.5	8/15/2046	3.50% **	5,398,734	
BAMLL DB TRUST BMLDB 2012 OSI A1 144A	4/13/2029	2.34% **	179,723	
BANC OF AMERICA COMMERCIAL MOR BACM 2006 3 A4	7/10/2044	5.89% **	18,291	
BANC OF AMERICA COMMERCIAL MOR BACM 2007 1 A4	1/15/2049	5.45% **	82,826	
BANC OF AMERICA COMMERCIAL MOR BACM 2007 3 A1A	6/10/2049	5.55% **	320,711	
BANC OF AMERICA COMMERCIAL MOR BACM 2007 3 A4	6/10/2049	5.55% **	11,624,254	
BANC OF AMERICA COMMERCIAL MOR BACM 2007 4 A1A	2/10/2051	5.77% **	3,524,684	
BANC OF AMERICA COMMERCIAL MOR BACM 2007 4 A4	2/10/2051	5.75% **	1,456,138	
BANC OF AMERICA COMMERCIAL MOR BACM 2016 UB10 A3	7/15/2049	2.90% **	9,725,593	
BANC OF AMERICA COMMERCIAL MOR BACM 2016 UB10 ASB	7/15/2049	3.02% **	1,998,166	
BANC OF AMERICA LARGE LOAN BALL 2009 UB2 A4AA 144A	2/24/2051	5.84% **	1,170,031	
BANC OF AMERICA MERRILL LYNCH BAMLL 2014 FL1 A 144A	12/15/2031	2.10% **	8,527,339	
BANC OF AMERICA SEURITIES LLC TBA CASH COLLATERAL USD		**	280,000	
BANK OF AMERICA CORP SR UNSECURED 01/18 2	1/11/2018	2.00% **	11,723,915	
BANK OF AMERICA CORP SR UNSECURED 01/19 2.6	1/15/2019	2.60% **	9,751,651	
BANK OF AMERICA CORP SR UNSECURED 01/23 3.3	1/11/2023	3.30% **	4,113,694	
BANK OF AMERICA CORP SR UNSECURED 01/24 4.125	1/22/2024	4.13% **	3,393,155	
BANK OF AMERICA CORP SR UNSECURED 01/44 5	1/21/2044	5.00% **	1,138,897	
BANK OF AMERICA CORP SR UNSECURED 03/17 3.875	3/22/2017	3.88% **	673,794	
BANK OF AMERICA CORP SR UNSECURED 04/18 6.875	4/25/2018	6.88% **	28,251,085	
BANK OF AMERICA CORP SR UNSECURED 04/19 2.65	4/1/2019	2.65% **	33,803,366	
BANK OF AMERICA CORP SR UNSECURED 04/20 2.25	4/21/2020	2.25% **	3,260,878	
BANK OF AMERICA CORP SR UNSECURED 04/24 4	4/1/2024	4.00% **	13,247,549	
BANK OF AMERICA CORP SR UNSECURED 04/26 3.5	4/19/2026	3.50% **	4,109,489	
BANK OF AMERICA CORP SR UNSECURED 05/18 1.95	5/12/2018	1.95% **	3,577,015	
BANK OF AMERICA CORP SR UNSECURED 05/21 5	5/13/2021	5.00% **	14,418,864	
BANK OF AMERICA CORP SR UNSECURED 06/19 7.625	6/1/2019	7.63% **	943,922	
BANK OF AMERICA CORP SR UNSECURED 07/20 5.625	7/1/2020	5.63% **	1,770,280	
BANK OF AMERICA CORP SR UNSECURED 08/17 6.4	8/28/2017	6.40% **	14,059,302	
BANK OF AMERICA CORP SR UNSECURED 08/25 3.875	8/1/2025	3.88% **	1,626,930	
BANK OF AMERICA CORP SR UNSECURED 09/17 6	9/1/2017	6.00% **	23,188,042	
BANK OF AMERICA CORP SR UNSECURED 10/20 2.625	10/19/2020	2.63% **	9,105,196	
BANK OF AMERICA CORP SR UNSECURED 11/20 2.151	11/9/2020	2.15% **	2,672,799	
BANK OF AMERICA CORP SR UNSECURED 12/17 5.75	12/1/2017	5.75% **	3,977,660	
BANK OF AMERICA CORP SUBORDINATED 01/25 4	1/22/2025	4.00% **	790,992	
BANK OF AMERICA CORP SUBORDINATED 03/19 5.49	3/15/2019	5.49% **	318,254	
BANK OF AMERICA CORP SUBORDINATED 03/26 4.45	3/3/2026	4.45% **	963,553	
BANK OF AMERICA CORP SUBORDINATED 04/25 3.95	4/21/2025	3.95% **	1,891,429	
BANK OF AMERICA CORP SUBORDINATED 08/24 4.2	8/26/2024	4.20% **	6,132,598	
BANK OF AMERICA CREDIT CARD TR BACCT 2014 A3 A	1/15/2020	0.99% **	17,412,077	
BANK OF AMERICA CREDIT CARD TR BACCT 2015 A2 A	9/15/2020	1.36% **	2,998,617	
BANK OF AMERICA NA SR UNSECURED 12/18 2.05	12/7/2018	2.05% **	502,679	
BANK OF MONTREAL COVERED 144A 06/22 1.75	6/15/2022	1.75% **	20,401,814	
BANK OF MONTREAL SR UNSECURED 01/19 2.375	1/25/2019	2.38% **	504,329	
BANK OF MONTREAL SR UNSECURED 04/18 1.4	4/10/2018	1.40% **	598,450	
BANK OF MONTREAL SR UNSECURED 04/18 1.45	4/9/2018	1.45% **	1,072,463	

Edgar Filing: BOEING CO - Form 11-K

BANK OF MONTREAL SR UNSECURED 07/18 1.8

7/31/2018 1.80% \*\* 3,312,079

118

---

Table of Contents

Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
BANK OF MONTREAL SR UNSECURED 09/17 1.4	9/11/2017	1.40%	**	130,007
BANK OF MONTREAL SR UNSECURED 12/19 2.1	12/12/2019	2.10%	**	3,099,988
BANK OF NOVA SCOTIA COVERED 04/21 1.875	4/26/2021	1.88%	**	18,340,904
BANK OF NOVA SCOTIA COVERED 09/19 2.125	9/11/2019	2.13%	**	8,050,795
BANK OF NOVA SCOTIA SR UNSECURED 06/19 1.65	6/14/2019	1.65%	**	3,299,484
BANK OF NOVA SCOTIA SR UNSECURED 06/19 2.05	6/5/2019	2.05%	**	1,961,607
BANK OF NOVA SCOTIA SR UNSECURED 10/18 2.05	10/30/2018	2.05%	**	602,411
BANK OF NY MELLON CORP SR UNSECURED 02/20 2.15	2/24/2020	2.15%	**	548,380
BANK OF NY MELLON CORP SR UNSECURED 03/19 2.2	3/4/2019	2.20%	**	1,158,204
BANK OF NY MELLON CORP SR UNSECURED 04/21 2.5	4/15/2021	2.50%	**	2,017,241
BANK OF NY MELLON CORP SR UNSECURED 08/23 2.2	8/16/2023	2.20%	**	6,115,691
BANK OF NY MELLON CORP SR UNSECURED 11/20 2.45	11/27/2020	2.45%	**	200,073
BANK TOKYO MIT UFJ NY	1/4/2017		**	9,997,733
BANK TOKYO MIT UFJ NY	1/5/2017		**	14,996,263
BANK TOKYO MIT UFJ NY	1/5/2017	0.01%	**	9,998,736
BARCLAYS BANK PLC SUBORDINATED 144A 06/21 10.179	6/12/2021	10.18% **		13,100,041
BARCLAYS BANK PLC SUBORDINATED 144A 12/17 6.05	12/4/2017	6.05%	**	898,786
BARCLAYS CAPITAL INC TBA CASH COLLATERAL			**	310,000
BARCLAYS CAPITAL REPO REPO	1/3/2017	0.62%	**	150,000,000
BARCLAYS PLC SR UNSECURED 01/26 4.375	1/12/2026	4.38%	**	1,569,874
BARCLAYS PLC SR UNSECURED 08/21 3.2	8/10/2021	3.20%	**	1,912,537
BARCLAYS PLC SR UNSECURED 08/45 5.25	8/17/2045	5.25%	**	6,317,065
BARCLAYS PLC SR UNSECURED 11/19 2.75	11/8/2019	2.75%	**	2,888,354
BARRICK GOLD CORP SR UNSECURED 04/19 6.95	4/1/2019	6.95%	**	539,271
BARRICK GOLD CORP SR UNSECURED 05/23 4.1	5/1/2023	4.10%	**	505,740
BARRICK NA FINANCE LLC COMPANY GUAR 05/21 4.4	5/30/2021	4.40%	**	452,919
BAT INTL FINANCE PLC COMPANY GUAR 144A 06/18 1.85	6/15/2018	1.85%	**	6,753,058
BAT INTL FINANCE PLC COMPANY GUAR 144A 06/20 2.75	6/15/2020	2.75%	**	6,444,287
BAT INTL FINANCE PLC COMPANY GUAR 144A 06/22 3.5	6/15/2022	3.50%	**	1,229,924
BAXALTA INC COMPANY GUAR 06/18 2	6/22/2018	2.00%	**	3,390,180
BAYER US FINANCE LLC COMPANY GUAR 144A 10/17 1.5	10/6/2017	1.50%	**	3,969,781
BAYER US FINANCE LLC COMPANY GUAR 144A 10/19 2.375	10/8/2019	2.38%	**	400,708
BB+T CORPORATION SR UNSECURED 01/20 2.45	1/15/2020	2.45%	**	12,456,865
BB+T CORPORATION SR UNSECURED 02/19 2.25	2/1/2019	2.25%	**	604,674
BB+T CORPORATION SR UNSECURED 06/18 2.05	6/19/2018	2.05%	**	3,247,698
BB+T CORPORATION SR UNSECURED 06/20 2.625	6/29/2020	2.63%	**	2,328,097
BB+T CORPORATION SR UNSECURED 08/17 1.6	8/15/2017	1.60%	**	5,619,354
BB+T CORPORATION SUBORDINATED 11/19 5.25	11/1/2019	5.25%	**	59,423
BEAM SUNTORY INC COMPANY GUAR 05/17 1.875	5/15/2017	1.88%	**	450,644
BEAR STEARNS ADJUSTABLE RATE M BSARM 2000 2 A1	11/25/2030	2.75%	**	26,355
BEAR STEARNS ADJUSTABLE RATE M BSARM 2002 11 1A1	2/25/2033	2.75%	**	2,965
BEAR STEARNS ADJUSTABLE RATE M BSARM 2003 9 2A1	2/25/2034	3.33%	**	505,495
BEAR STEARNS ADJUSTABLE RATE M BSARM 2004 10 22A1	1/25/2035	3.59%	**	75,586
BEAR STEARNS ADJUSTABLE RATE M BSARM 2005 2 A1	3/25/2035	2.92%	**	2,467,983



Table of Contents

Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
BEAR STEARNS ADJUSTABLE RATE M BSARM 2005 2 A2	3/25/2035	3.13%**	19,274	
BEAR STEARNS ALT A TRUST BALTA 2005 4 23A2	5/25/2035	2.98%**	1,446,657	
BEAR STEARNS ASSET BACKED SECU BSABS 2004 BO1 M4	10/25/2034	1.79%**	100,512	
BEAR STEARNS ASSET BACKED SECU BSABS 2005 SD1 1A3	8/25/2043	1.16%**	251,728	
BEAR STEARNS ASSET BACKED SECU BSABS 2006 SD3 1A1A	8/25/2036	5.50%**	826,496	
BEAR STEARNS ASSET BACKED SECU BSABS 2007 HE7 1A1	10/25/2037	1.58%**	733,001	
BEAR STEARNS COMMERCIAL MORTGA BSCMS 2007 PW15 A1A	2/11/2044	5.32%**	4,537,477	
BEAR STEARNS COMMERCIAL MORTGA BSCMS 2007 T26 A1A	1/12/2045	5.45%**	1,854,547	
BEAR STEARNS COMMERCIAL MORTGA BSCMS 2007 T26 A4	1/12/2045	5.47%**	6,328,211	
BEAR STEARNS COS LLC COMPANY GUAR 02/18 7.25	2/1/2018	7.25%**	10,217,288	
BEAR STEARNS COS LLC COMPANY GUAR 10/17 6.4	10/2/2017	6.40%**	5,159,011	
BEAR STEARNS STRUCTURED PRODUC BSSP 2007 R6 1A1	1/26/2036	2.97%**	82,043	
BEAR STEARNS STRUCTURED PRODUC BSSP 2007 R6 2A1	12/26/2046	2.78%**	2,695,852	
TECTON DICKINSON AND CO SR UNSECURED 04/18 4.9	4/15/2018	4.90%**	207,976	
TECTON DICKINSON AND CO SR UNSECURED 12/17 1.8	12/15/2017	1.80%**	10,082,876	
TECTON DICKINSON AND CO SR UNSECURED 12/19 2.675	12/15/2019	2.68%**	2,899,758	
TECTON DICKINSON AND CO SR UNSECURED 12/24 3.734	12/15/2024	3.73%**	260,769	
TECTON DICKINSON AND CO SR UNSECURED 12/44 4.685	12/15/2044	4.69%**	673,364	
BELGIUM KINGDOM SR UNSECURED 144A REGS 08/19 1	8/3/2019	1.13%**	3,171,077	
BERKSHIRE HATHAWAY ENERG SR UNSECURED 02/20 2.4	2/1/2020	2.40%**	5,815,793	
BERKSHIRE HATHAWAY ENERG SR UNSECURED 02/25 3.5	2/1/2025	3.50%**	5,099,065	
BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/18 5.75	4/1/2018	5.75%**	2,212,643	
BERKSHIRE HATHAWAY ENERG SR UNSECURED 05/17 1.1	5/15/2017	1.10%**	200,003	
BERKSHIRE HATHAWAY FIN COMPANY GUAR 03/19 1.7	3/15/2019	1.70%**	2,987,351	
BERKSHIRE HATHAWAY FIN COMPANY GUAR 08/19 1.3	8/15/2019	1.30%**	3,319,196	
BERKSHIRE HATHAWAY INC SR UNSECURED 03/23 2.75	3/15/2023	2.75%**	2,590,240	
BHP BILLITON FIN USA LTD COMPANY GUAR 02/17 1.625	2/24/2017	1.63%**	2,576,939	
BHP BILLITON FIN USA LTD COMPANY GUAR 04/19 6.5	4/1/2019	6.50%**	510,442	
BHP BILLITON FIN USA LTD COMPANY GUAR 09/18 2.05	9/30/2018	2.05%**	6,081,899	
BIOGEN INC SR UNSECURED 03/18 6.875	3/1/2018	6.88%**	370,135	
BIOGEN INC SR UNSECURED 09/20 2.9	9/15/2020	2.90%**	202,551	
BK TOKYO MITSUBISHI UFJ SR UNSECURED 144A 03/18 1.7	3/5/2018	1.70%**	4,570,273	
BK TOKYO MITSUBISHI UFJ SR UNSECURED 144A 03/19 2.3	3/10/2019	2.30%**	400,157	
BK TOKYO MITSUBISHI UFJ SR UNSECURED 144A 03/20 2.3	3/5/2020	2.30%**	296,670	
BK TOKYO MITSUBISHI UFJ SR UNSECURED 144A 09/24 3.25	9/8/2024	3.25%**	20,011,962	
BLACK HILLS CORP SR UNSECURED 01/19 2.5	1/11/2019	2.50%**	6,606,235	
BLACKROCK INC SR UNSECURED 12/19 5	12/10/2019	5.00%**	635,339	
BMW US CAPITAL LLC COMPANY GUAR 144A 09/19 1.45	9/13/2019	1.45%**	5,287,132	
BMW VEHICLE LEASE TRUST BMWLT 2015 2 A4	2/20/2019	1.55%**	1,250,864	
BMW VEHICLE LEASE TRUST BMWLT 2016 1 A3	1/22/2019	1.34%**	1,035,899	
BMW VEHICLE LEASE TRUST BMWLT 2016 2 A3	9/20/2019	1.43%**	1,095,449	
BMW VEHICLE OWNER TRUST BMWOT 2016 A A4	12/27/2022	1.37%**	5,784,967	
BNP PARIBAS SR UNSECURED 08/18 2.7	8/20/2018	2.70%**	3,423,984	
BNP PARIBAS SR UNSECURED 09/17 2.375	9/14/2017	2.38%**	5,566,924	
BNZ INTL FUNDING/LONDON COMPANY GUAR 144A 03/19 2.35	3/4/2019	2.35%**	4,094,566	
BOARDWALK PIPELINES LLC COMPANY GUAR 02/17 5.5	2/1/2017	5.50%**	250,666	
BOSTON PROPERTIES LP SR UNSECURED 05/21 4.125	5/15/2021	4.13%**	739,582	



Table of Contents

Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
BOSTON PROPERTIES LP SR UNSECURED 11/18 3.7	11/15/2018	3.70%**	293,561	
BOSTON SCIENTIFIC CORP SR UNSECURED 01/20 6	1/15/2020	6.00%**	4,430,487	
BOSTON SCIENTIFIC CORP SR UNSECURED 05/20 2.85	5/15/2020	2.85%**	1,050,435	
BOSTON SCIENTIFIC CORP SR UNSECURED 10/23 4.125	10/1/2023	4.13%**	3,008,611	
BP CAP MARKETS AMERICA COMPANY GUAR 06/18 4.2	6/15/2018	4.20%**	310,205	
BP CAPITAL MARKETS PLC COMPANY GUAR 01/27 3.017	1/16/2027	3.02%**	2,036,285	
BP CAPITAL MARKETS PLC COMPANY GUAR 02/18 1.674	2/13/2018	1.67%**	4,378,418	
BP CAPITAL MARKETS PLC COMPANY GUAR 03/19 4.75	3/10/2019	4.75%**	202,473	
BP CAPITAL MARKETS PLC COMPANY GUAR 03/25 3.506	3/17/2025	3.51%**	2,009,024	
BP CAPITAL MARKETS PLC COMPANY GUAR 05/18 1.375	5/10/2018	1.38%**	213,340	
BP CAPITAL MARKETS PLC COMPANY GUAR 05/19 1.676	5/3/2019	1.68%**	4,334,109	
BP CAPITAL MARKETS PLC COMPANY GUAR 05/22 3.245	5/6/2022	3.25%**	1,128,352	
BP CAPITAL MARKETS PLC COMPANY GUAR 05/26 3.119	5/4/2026	3.12%**	244,167	
BP CAPITAL MARKETS PLC COMPANY GUAR 09/21 2.112	9/16/2021	2.11%**	5,523,875	
BP CAPITAL MARKETS PLC COMPANY GUAR 11/17 1.375	11/6/2017	1.38%**	999,433	
BP CAPITAL MARKETS PLC COMPANY GUAR 11/23 3.216	11/28/2023	3.22%**	1,838,180	
BPCE SA BANK GUARANT 12/21 2.75	12/2/2021	2.75%**	494,582	
BPCE SA COMPANY GUAR 01/18 1.625	1/26/2018	1.63%**	498,785	
BPCE SA COMPANY GUAR 02/17 1.625	2/10/2017	1.63%**	3,440,774	
BPCE SA SR UNSECURED 07/17 1.6125	7/25/2017	1.61%**	1,632,760	
BPCE SA SUBORDINATED 144A 07/24 4.625	7/11/2024	4.63%**	5,730,794	
BRAINTREE MA BRA 05/27 FIXED 5	5/15/2027	5.00%**	2,598,768	
BRANCH BANKING + TRUST SR UNSECURED 04/21 2.85	4/1/2021	2.85%**	304,593	
BRITISH COLUMBIA PROV OF SR UNSECURED 10/22 2	10/23/2022	2.00%**	5,519,406	
BRITISH TELECOM PLC SR UNSECURED 01/18 5.95	1/15/2018	5.95%**	4,347,024	
BRITISH TELECOM PLC SR UNSECURED 02/19 2.35	2/14/2019	2.35%**	3,862,395	
BRIXMOR OPERATING PART SR UNSECURED 02/25 3.85	2/1/2025	3.85%**	2,166,364	
BUCKEYE PARTNERS LP SR UNSECURED 01/18 6.05	1/15/2018	6.05%**	581,960	
BUCKEYE PARTNERS LP SR UNSECURED 11/18 2.65	11/15/2018	2.65%**	196,282	
BUNGE LIMITED FINANCE CO COMPANY GUAR 06/17 3.2	6/15/2017	3.20%**	100,753	
BURLINGTN NORTH SANTA FE SR UNSECURED 03/18 5.75	3/15/2018	5.75%**	1,340,230	
BURLINGTN NORTH SANTA FE SR UNSECURED 03/23 3	3/15/2023	3.00%**	4,554,635	
BURLINGTN NORTH SANTA FE SR UNSECURED 05/17 5.65	5/1/2017	5.65%**	349,652	
BURLINGTN NORTH SANTA FE SR UNSECURED 06/21 4.1	6/1/2021	4.10%**	159,886	
BURLINGTN NORTH SANTA FE SR UNSECURED 09/44 4.55	9/1/2044	4.55%**	935,658	
CABELA S MASTER CREDIT CARD TR CABMT 2016 1 A1	6/15/2022	1.78%**	9,776,997	
CALIFORNIA ST CAS 03/19 FIXED 6.2	3/1/2019	6.20%**	545,460	
CALIFORNIA ST CAS 03/22 FIXED 6.65	3/1/2022	6.65%**	12,660,775	
CALIFORNIA ST CAS 03/40 FIXED 7.625	3/1/2040	7.63%**	147,952	
CALIFORNIA ST CAS 04/34 FIXED 7.5	4/1/2034	7.50%**	1,095,463	
CALIFORNIA ST CAS 08/19 FIXED 5	8/1/2019	5.00%**	7,951,160	
CALIFORNIA ST CAS 10/19 FIXED 6.2	10/1/2019	6.20%**	1,999,620	
CALIFORNIA ST UNIV REVENUE CASHGR 11/40 FIXED 6	11/1/2040	6.00%**	2,000,865	
CANADIAN IMPERIAL BANK SR UNSECURED 01/18 1.55	1/23/2018	1.55%**	250,044	
CANADIAN IMPERIAL BANK SR UNSECURED 09/19 1.6	9/6/2019	1.60%**	2,916,969	
CANADIAN NATL RAILWAY SR UNSECURED 03/19 5.55	3/1/2019	5.55%**	3,419,871	
CANADIAN NATL RAILWAY SR UNSECURED 07/18 6.8	7/15/2018	6.80%**	661,224	



Table of Contents

Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
CANADIAN NATL RESOURCES SR UNSECURED 02/18 5.9	2/1/2018	5.90% **	405,974	
CANADIAN NATL RESOURCES SR UNSECURED 05/17 5.7	5/15/2017	5.70% **	355,210	
CANADIAN PACIFIC RR CO SR UNSECURED 05/18 6.5	5/15/2018	6.50% **	254,623	
CANADIAN PACIFIC RR CO SR UNSECURED 05/19 7.25	5/15/2019	7.25% **	3,273,341	
CAPITAL AUTO RECEIVABLES ASSET AFIN 2014 1 A3	6/20/2018	1.32% **	75,482	
CAPITAL AUTO RECEIVABLES ASSET AFIN 2015 2 A2	9/20/2018	1.39% **	2,596,547	
CAPITAL AUTO RECEIVABLES ASSET AFIN 2015 3 A3	1/21/2020	1.94% **	3,015,201	
CAPITAL AUTO RECEIVABLES ASSET AFIN 2015 4 A2	3/20/2019	1.62% **	680,486	
CAPITAL AUTO RECEIVABLES ASSET AFIN 2016 1 A3	4/20/2020	1.73% **	2,092,936	
CAPITAL ONE BANK USA NA SR UNSECURED 11/18 2.15	11/21/2018	2.15% **	7,478,490	
CAPITAL ONE FINANCIAL CO SR UNSECURED 02/17 5.25	2/21/2017	5.25% **	8,540,817	
CAPITAL ONE FINANCIAL CO SR UNSECURED 04/19 2.45	4/24/2019	2.45% **	3,018,996	
CAPITAL ONE FINANCIAL CO SR UNSECURED 09/17 6.75	9/15/2017	6.75% **	207,144	
CAPITAL ONE MULTI ASSET EXECUT COMET 2015 A7 A7	8/16/2021	1.45% **	3,602,455	
CAPITAL ONE MULTI ASSET EXECUT COMET 2016 A4 A4	6/15/2022	1.33% **	3,945,347	
CAPITAL ONE MULTI ASSET EXECUT COMET 2016 A5 A5	6/17/2024	1.66% **	9,722,205	
CAPITAL ONE MULTI ASSET EXECUT COMET 2016 A6 A6	9/15/2022	1.82% **	3,788,347	
CAPITAL ONE NA SR UNSECURED 02/18 1.65	2/5/2018	1.65% **	673,689	
CAPITAL ONE NA SR UNSECURED 07/21 2.95	7/23/2021	2.95% **	7,884,111	
CAPITAL ONE NA SR UNSECURED 08/18 2.35	8/17/2018	2.35% **	7,482,735	
CAPITAL ONE NA SR UNSECURED 09/19 1.85	9/13/2019	1.85% **	4,972,824	
CAPITAL ONE NA SR UNSECURED 09/21 2.25	9/13/2021	2.25% **	2,512,453	
CARDINAL HEALTH INC SR UNSECURED 03/18 1.7	3/15/2018	1.70% **	199,799	
CARDINAL HEALTH INC SR UNSECURED 06/17 1.9	6/15/2017	1.90% **	200,548	
CARDINAL HEALTH INC SR UNSECURED 06/18 1.95	6/15/2018	1.95% **	2,292,975	
CARDINAL HEALTH INC SR UNSECURED 12/20 4.625	12/15/2020	4.63% **	541,585	
CARGILL INC SR UNSECURED 144A 03/17 1.9	3/1/2017	1.90% **	420,580	
CARGILL INC SR UNSECURED 144A 03/19 7.35	3/6/2019	7.35% **	333,697	
CARGILL INC SR UNSECURED 144A 11/17 6	11/27/2017	6.00% **	364,274	
CARMAX AUTO OWNER TRUST CARMX 2013 4 A3	7/16/2018	0.80% **	84,739	
CARMAX AUTO OWNER TRUST CARMX 2014 3 A3	6/17/2019	1.16% **	1,719,818	
CARMAX AUTO OWNER TRUST CARMX 2014 4 A3	11/15/2019	1.25% **	1,098,959	
CARMAX AUTO OWNER TRUST CARMX 2015 2 A4	3/15/2021	1.80% **	4,899,006	
CARMAX AUTO OWNER TRUST CARMX 2015 3 A3	5/15/2020	1.63% **	6,887,855	
CARMAX AUTO OWNER TRUST CARMX 2015 4 A3	11/16/2020	1.56% **	3,001,141	
CARMAX AUTO OWNER TRUST CARMX 2016 1 A3	11/16/2020	1.61% **	1,263,008	
CARMAX AUTO OWNER TRUST CARMX 2016 2 A3	2/16/2021	1.52% **	1,493,335	
CARMAX AUTO OWNER TRUST CARMX 2016 2 A4	9/15/2021	1.68% **	4,765,681	
CARMAX AUTO OWNER TRUST CARMX 2016 4 A3	8/15/2021	1.40% **	1,517,338	
CARMAX AUTO OWNER TRUST CARMX 2016 4 A4	6/15/2022	1.60% **	2,202,274	
CATERPILLAR FINANCIAL SE SR UNSECURED 06/19 2.1	6/9/2019	2.10% **	652,367	
CATERPILLAR FINANCIAL SE SR UNSECURED 09/17 5.85	9/1/2017	5.85% **	1,132,137	
CATERPILLAR FINANCIAL SE SR UNSECURED 10/18 7.05	10/1/2018	7.05% **	272,483	
CATERPILLAR FINANCIAL SE SR UNSECURED 12/19 2.25	12/1/2019	2.25% **	4,386,839	
CATERPILLAR FINL SERVICE SR UNSECURED 05/19 1.35	5/18/2019	1.35% **	522,669	
CATERPILLAR FINL SERVICE SR UNSECURED 11/18 1.8	11/13/2018	1.80% **	200,002	
CATERPILLAR INC SR UNSECURED 05/21 3.9	5/27/2021	3.90% **	2,383,263	



Table of Contents

Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
CATHOLIC HEALTH INITIATI SECURED 11/17 1.6	11/1/2017	1.60% **	140,613	
CBS CORP COMPANY GUAR 02/21 4.3	2/15/2021	4.30% **	243,847	
CBS CORP COMPANY GUAR 04/20 5.75	4/15/2020	5.75% **	629,190	
CC HOLDINGS GS V LLC/CRO SR SECURED 04/23 3.849	4/15/2023	3.85% **	609,738	
CCBPGTUS0 FWCC BNP USD FORWARDS CASH COLLATERAL USD		**	500,000	
CD COMMERCIAL MORTGAGE TRUST CD 2007 CD4 A1A	12/11/2049	5.29% **	1,143,428	
CD COMMERCIAL MORTGAGE TRUST CD 2016 CD2 A4	11/10/2049	3.53% **	1,917,928	
CD COMMERCIAL MORTGAGE TRUST CD 2016 CD2 ASB	11/10/2049	3.35% **	3,075,968	
CDGJ COMMERCIAL MORTGAGE TRUST CDGJ 2014 BXCH A 144A	12/15/2027	2.10% **	12,882,575	
CDP FINANCIAL COMPANY GUAR 144A 11/19 4.4	11/25/2019	4.40% **	2,133,626	
CELGENE CORP SR UNSECURED 05/19 2.25	5/15/2019	2.25% **	360,205	
CELGENE CORP SR UNSECURED 05/24 3.625	5/15/2024	3.63% **	361,760	
CELGENE CORP SR UNSECURED 08/18 2.125	8/15/2018	2.13% **	9,329,316	
CELGENE CORP SR UNSECURED 08/18 2.3	8/15/2018	2.30% **	301,834	
CELGENE CORP SR UNSECURED 08/22 3.55	8/15/2022	3.55% **	266,653	
CELGENE CORP SR UNSECURED 08/25 3.875	8/15/2025	3.88% **	1,805,472	
CENOVUS ENERGY INC SR UNSECURED 10/19 5.7	10/15/2019	5.70% **	866,489	
CENTERPOINT ENER HOUSTON GENL REF MOR 09/26 2.4	9/1/2026	2.40% **	2,210,250	
CENTERPOINT ENERGY RESOU SR UNSECURED 01/21 4.5	1/15/2021	4.50% **	257,058	
CF INDUSTRIES INC COMPANY GUAR 05/18 6.875	5/1/2018	6.88% **	857,902	
CF INDUSTRIES INC COMPANY GUAR 06/23 3.45	6/1/2023	3.45% **	445,005	
CGBAM COMMERCIAL MORTGAGE TRUS CGBAM 2016 IMC D 144A11/15/2021		6.10% **	4,476,777	
CGGS COMMERCIAL MORTGAGE TRUST CGGS 2016 RNDA AFX 144A	2/10/2033	2.76% **	5,950,050	
CHARLES SCHWAB CORP SR UNSECURED 03/18 1.5	3/10/2018	1.50% **	4,766,125	
CHARTER COMM OPT LLC/CAP SR SECURED 07/20 3.579	7/23/2020	3.58% **	11,804,119	
CHARTER COMM OPT LLC/CAP SR SECURED 07/22 4.464	7/23/2022	4.46% **	5,982,802	
CHARTER COMM OPT LLC/CAP SR SECURED 07/25 4.908	7/23/2025	4.91% **	2,740,218	
CHASE ISSUANCE TRUST CHAIT 2007 C1 C1	4/15/2019	1.16% **	17,048,590	
CHASE ISSUANCE TRUST CHAIT 2012 A4 A4	8/16/2021	1.58% **	1,241,835	
CHASE ISSUANCE TRUST CHAIT 2015 A4 A4	4/15/2022	1.84% **	10,299,643	
CHASE ISSUANCE TRUST CHAIT 2015 A7 A7	7/15/2020	1.62% **	6,012,001	
CHASE ISSUANCE TRUST CHAIT 2016 A2 A	6/15/2021	1.37% **	3,614,801	
CHASE ISSUANCE TRUST CHAIT 2016 A3 A3	6/15/2023	1.25% **	10,431,714	
CHASE ISSUANCE TRUST CHAIT 2016 A4 A4	7/15/2022	1.49% **	21,593,405	
CHASE ISSUANCE TRUST CHAIT 2016 A5 A5	7/15/2021	1.27% **	2,663,111	
CHASE MORTGAGE FINANCE CORPORA CHASE 2007 A1 1A1	2/25/2037	3.13% **	89,701	
CHEVRON CORP SR UNSECURED 03/18 1.365	3/2/2018	1.37% **	6,343,764	
CHEVRON CORP SR UNSECURED 03/19 4.95	3/3/2019	4.95% **	528,942	
CHEVRON CORP SR UNSECURED 03/20 1.961	3/3/2020	1.96% **	498,337	
CHEVRON CORP SR UNSECURED 05/21 2.1	5/16/2021	2.10% **	3,222,135	
CHEVRON CORP SR UNSECURED 05/26 2.954	5/16/2026	2.95% **	2,223,099	
CHEVRON CORP SR UNSECURED 06/18 1.718	6/24/2018	1.72% **	300,919	
CHEVRON CORP SR UNSECURED 11/18 1.79	11/16/2018	1.79% **	3,065,617	
CHEVRON CORP SR UNSECURED 11/20 2.419	11/17/2020	2.42% **	189,339	
CHEVRON PHILLIPS CHEM CO SR UNSECURED 144A 05/18 1.7	5/1/2018	1.70% **	1,970,207	
CHICAGO IL CHI 01/33 FIXED OID 7.375	1/1/2033	7.38% **	1,660,656	

Edgar Filing: BOEING CO - Form 11-K

CHICAGO IL CHI 01/42 FIXED OID 7.75

1/1/2042 7.75% \*\* 2,739,015

123

---

Table of Contents

Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
CHICAGO IL TRANSIT AUTH SALES CHITRN 12/40 FIXED 6.899	12/1/2040	6.90%**	502,840	
CHICAGO IL TRANSIT AUTH SALES CHITRN 12/40 FIXED 6.899	12/1/2040	6.90%**	625,860	
CHRYSLER CAPITAL AUTO RECEIVAB CCART 2015 BA A2 144A	12/17/2018	1.46%**	3,875,538	
CHRYSLER CAPITAL AUTO RECEIVAB CCART 2016 BA A2 144A	1/15/2020	1.36%**	2,395,008	
CHUBB CORP COMPANY GUAR 05/18 5.75	5/15/2018	5.75%**	596,229	
CHUBB INA HOLDINGS INC COMPANY GUAR 03/23 2.7	3/13/2023	2.70%**	1,029,084	
CHUBB INA HOLDINGS INC COMPANY GUAR 05/26 3.35	5/3/2026	3.35%**	486,197	
CHUBB INA HOLDINGS INC COMPANY GUAR 11/20 2.3	11/3/2020	2.30%**	3,799,129	
CHUBB INA HOLDINGS INC COMPANY GUAR 11/22 2.875	11/3/2022	2.88%**	3,866,378	
CIGNA CORP SR UNSECURED 02/22 4	2/15/2022	4.00%**	3,823,690	
CIGNA CORP SR UNSECURED 03/17 5.375	3/15/2017	5.38%**	972,358	
CIGNA CORP SR UNSECURED 12/20 4.375	12/15/2020	4.38%**	1,004,588	
CISCO SYSTEMS INC SR UNSECURED 02/18 1.4	2/28/2018	1.40%**	285,489	
CISCO SYSTEMS INC SR UNSECURED 02/19 4.95	2/15/2019	4.95%**	187,073	
CISCO SYSTEMS INC SR UNSECURED 03/19 2.125	3/1/2019	2.13%**	531,918	
CISCO SYSTEMS INC SR UNSECURED 06/18 1.65	6/15/2018	1.65%**	3,981,977	
CIT GROUP HOME EQUITY LOAN TRU CITHE 2002 1 AF5	2/25/2033	7.21%**	414,294	
CITIBANK CREDIT CARD ISSUANCE CCCIT 2014 A1 A1	1/23/2023	2.88%**	8,765,470	
CITIBANK CREDIT CARD ISSUANCE CCCIT 2014 A2 A2	2/22/2019	1.02%**	2,599,899	
CITIBANK CREDIT CARD ISSUANCE CCCIT 2014 A6 A6	7/15/2021	2.15%**	705,487	
CITIBANK CREDIT CARD ISSUANCE CCCIT 2014 A8 A8	4/9/2020	1.73%**	2,208,430	
CITIBANK CREDIT CARD ISSUANCE CCCIT 2016 A1 A1	11/19/2021	1.75%**	8,960,355	
CITIGROUP COMMERCIAL MORTGAGE CGCMT 2007 C6 A1A	12/10/2049	5.71%**	7,407,533	
CITIGROUP COMMERCIAL MORTGAGE CGCMT 2007 C6 A4	12/10/2049	5.71%**	13,702,779	
CITIGROUP COMMERCIAL MORTGAGE CGCMT 2015 GC27 A2	2/10/2048	2.69%**	6,092,310	
CITIGROUP COMMERCIAL MORTGAGE CGCMT 2015 GC27 A3	2/10/2048	3.06%**	1,929,022	
CITIGROUP COMMERCIAL MORTGAGE CGCMT 2015 GC33 A4	9/10/2058	3.78%**	1,896,206	
CITIGROUP COMMERCIAL MORTGAGE CGCMT 2016 C2 AAB	8/10/2049	2.71%**	8,817,462	
CITIGROUP COMMERCIAL MORTGAGE CGCMT 2016 C3 A3	11/15/2049	2.90%**	6,781,640	
CITIGROUP COMMERCIAL MORTGAGE CGCMT 2016 GC36 A2	2/10/2049	2.29%**	6,546,319	
CITIGROUP COMMERCIAL MORTGAGE CGCMT 2016 P3 AAB	4/15/2049	3.13%**	11,058,266	
CITIGROUP COMMERCIAL MORTGAGE CGCMT 2016 P6 A3	12/10/2049	3.65%**	3,794,869	
CITIGROUP COMMERCIAL MORTGAGE CGCMT 2016 P6 A5	12/10/2049	3.72%**	1,922,100	
CITIGROUP INC SR UNSECURED 01/26 3.7	1/12/2026	3.70%**	6,536,178	
CITIGROUP INC SR UNSECURED 02/18 1.8	2/5/2018	1.80%**	1,244,304	
CITIGROUP INC SR UNSECURED 02/20 2.4	2/18/2020	2.40%**	928,113	
CITIGROUP INC SR UNSECURED 03/17 VAR	3/10/2017	1.49%**	21,313,227	
CITIGROUP INC SR UNSECURED 04/18 1.7	4/27/2018	1.70%**	4,515,027	
CITIGROUP INC SR UNSECURED 05/18 1.75	5/1/2018	1.75%**	1,297,230	
CITIGROUP INC SR UNSECURED 05/19 8.5	5/22/2019	8.50%**	969,711	
CITIGROUP INC SR UNSECURED 06/19 2.05	6/7/2019	2.05%**	498,113	
CITIGROUP INC SR UNSECURED 07/45 4.65	7/30/2045	4.65%**	361,538	
CITIGROUP INC SR UNSECURED 08/21 2.35	8/2/2021	2.35%**	4,890,995	
CITIGROUP INC SR UNSECURED 09/18 2.5	9/26/2018	2.50%**	6,178,538	
CITIGROUP INC SR UNSECURED 11/17 1.85	11/24/2017	1.85%**	15,679,579	
CITIGROUP INC SR UNSECURED 12/18 2.05	12/7/2018	2.05%**	7,083,207	
CITIGROUP INC SUBORDINATED 05/23 3.5	5/15/2023	3.50%**	5,701,536	



Table of Contents

Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
CITIGROUP INC SUBORDINATED 06/25 4.4	6/10/2025	4.40% **	1,892,643	
CITIGROUP INC SUBORDINATED 09/25 5.5	9/13/2025	5.50% **	1,923,269	
CITIGROUP INC SUBORDINATED 09/27 4.45	9/29/2027	4.45% **	6,450,622	
CITIGROUP INC SUBORDINATED 11/26 4.3	11/20/2026	4.30% **	1,241,227	
CITIGROUP MORTGAGE LOAN TRUST CMLTI 2005 6 A1	9/25/2035	2.69% **	27,694	
CITIGROUP MORTGAGE LOAN TRUST CMLTI 2008 AR4 1A1A 144A	11/25/2038	3.00% **	161,886	
CITIZENS BANK NA/RI SR UNSECURED 05/21 2.55	5/13/2021	2.55% **	1,267,173	
CITIZENS BANK NA/RI SR UNSECURED 12/17 1.6	12/4/2017	1.60% **	3,069,773	
CITIZENS FINANCIAL GROUP SUBORDINATED 06/23 VAR	6/29/2023	5.16% **	4,264,129	
CITYLINE COMMERCIAL MORTGAGE T CLMT 2016 CLNE A 144A	11/10/2031	2.78% **	5,732,549	
CLEVELAND ELEC ILLUMINAT SR SECURED 11/17 7.88	11/1/2017	7.88% **	157,768	
CLEVELAND ELECTRIC ILLUM 1ST MORTGAGE 11/18 8.875	11/15/2018	8.88% **	365,227	
CLEVELAND ELECTRIC ILLUM SR UNSECURED 04/17 5.7	4/1/2017	5.70% **	52,472	
CNA FINANCIAL CORP SR UNSECURED 01/18 6.95	1/15/2018	6.95% **	183,839	
CNH EQUIPMENT TRUST CNH 2013 C A3	8/15/2018	1.02% **	29,180	
CNH EQUIPMENT TRUST CNH 2014 A A3	5/15/2019	0.84% **	515,024	
CNH EQUIPMENT TRUST CNH 2014 B A3	5/15/2019	0.91% **	429,532	
CNH EQUIPMENT TRUST CNH 2016 B A3	8/15/2021	1.63% **	558,719	
COBALT CMBS COMMERCIAL MORTGAG CWCI 2007 C2 A1A	4/15/2047	5.48% **	574,450	
COMCAST CABLE COMMUNICAT COMPANY GUAR 05/17 8.875	5/1/2017	8.88% **	1,455,719	
COMCAST CORP COMPANY GUAR 01/17 6.5	1/15/2017	6.50% **	3,853,414	
COMCAST CORP COMPANY GUAR 02/18 5.875	2/15/2018	5.88% **	1,682,849	
COMCAST CORP COMPANY GUAR 02/25 3.375	2/15/2025	3.38% **	2,021,092	
COMCAST CORP COMPANY GUAR 03/20 5.15	3/1/2020	5.15% **	3,454,832	
COMCAST CORP COMPANY GUAR 05/18 5.7	5/15/2018	5.70% **	844,496	
COMCAST CORP COMPANY GUAR 07/19 5.7	7/1/2019	5.70% **	109,399	
COMERICA BANK SR UNSECURED 06/20 2.5	6/2/2020	2.50% **	299,890	
COMERICA INC SR UNSECURED 05/19 2.125	5/23/2019	2.13% **	4,141,940	
COMM MORTGAGE TRUST COMM 2012 CR3 A3	10/15/2045	2.82% **	101,234	
COMM MORTGAGE TRUST COMM 2012 CR4 A2	10/15/2045	1.80% **	1,775,213	
COMM MORTGAGE TRUST COMM 2013 CR12 A4	10/10/2046	4.05% **	10,787,884	
COMM MORTGAGE TRUST COMM 2013 CR12 AM	10/10/2046	4.30% **	307,564	
COMM MORTGAGE TRUST COMM 2013 CR12 B	10/10/2046	4.76% **	279,533	
COMM MORTGAGE TRUST COMM 2013 CR12 C	10/10/2046	5.08% **	124,122	
COMM MORTGAGE TRUST COMM 2013 CR8 A4	6/10/2046	3.33% **	937,755	
COMM MORTGAGE TRUST COMM 2013 CR9 ASB	7/10/2045	3.83% **	14,705,547	
COMM MORTGAGE TRUST COMM 2013 LC6 A3	1/10/2046	2.67% **	3,512,341	
COMM MORTGAGE TRUST COMM 2013 WWP A2 144A	3/10/2031	3.42% **	164,333	
COMM MORTGAGE TRUST COMM 2014 277P A 144A	8/10/2049	3.61% **	901,421	
COMM MORTGAGE TRUST COMM 2014 BBG A 144A	3/15/2029	1.50% **	751,715	
COMM MORTGAGE TRUST COMM 2014 CR15 A2	2/10/2047	2.93% **	4,288,444	
COMM MORTGAGE TRUST COMM 2014 CR18 ASB	7/15/2047	3.45% **	4,166,236	
COMM MORTGAGE TRUST COMM 2014 CR21 A2	12/10/2047	3.10% **	12,097,738	
COMM MORTGAGE TRUST COMM 2014 FL5 A 144A	10/15/2031	2.07% **	24,542,186	
COMM MORTGAGE TRUST COMM 2014 PAT A 144A	8/13/2027	1.48% **	592,507	
COMM MORTGAGE TRUST COMM 2014 UBS6 A4	12/10/2047	3.38% **	8,415,821	
COMM MORTGAGE TRUST COMM 2015 CR22 A2	3/10/2048	2.86% **	5,092,618	



Table of Contents

Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
COMM MORTGAGE TRUST COMM 2015 CR23 ASB	5/10/2048	3.26% **	2,887,578	
COMM MORTGAGE TRUST COMM 2015 CR24 A4	8/10/2048	3.43% **	7,652,878	
COMM MORTGAGE TRUST COMM 2015 CR26 ASB	10/10/2048	3.37% **	2,671,517	
COMM MORTGAGE TRUST COMM 2015 DC1 A2	2/10/2048	2.87% **	5,512,009	
COMM MORTGAGE TRUST COMM 2015 LC23 ASB	10/10/2048	3.60% **	23,148,826	
COMM MORTGAGE TRUST COMM 2016 GCT A 144A	8/10/2029	2.68% **	8,728,934	
COMMONWEALTH BANK AUST SR UNSECURED 144A 09/18 1.375	9/6/2018	1.38% **	5,672,685	
COMMONWEALTH BK AUSTR NY SR UNSECURED 09/18 2.5	9/20/2018	2.50% **	252,885	
COMMONWEALTH EDISON CO 1ST MORTGAGE 03/18 5.8	3/15/2018	5.80% **	105,011	
COMMONWEALTH EDISON CO 1ST MORTGAGE 08/20 4	8/1/2020	4.00% **	194,984	
COMMONWEALTH EDISON CO 1ST MORTGAGE 09/17 6.15	9/15/2017	6.15% **	273,709	
COMPASS BANK SR UNSECURED 09/17 1.85	9/29/2017	1.85% **	6,423,386	
CONNECTICUT ST HLTH EDUCTNLF CTSMED 07/33 ADJUSTABLE VAR	7/1/2033	1.00% **	3,182,172	
CONOCOPHILLIPS COMPANY COMPANY GUAR 05/18 1.5	5/15/2018	1.50% **	149,494	
CONOCOPHILLIPS COMPANY COMPANY GUAR 05/20 2.2	5/15/2020	2.20% **	1,786,261	
CONOCOPHILLIPS COMPANY COMPANY GUAR 12/17 1.05	12/15/2017	1.05% **	198,977	
CONOCOPHILLIPS COMPANY COMPANY GUAR 12/22 2.4	12/15/2022	2.40% **	870,228	
CONOCOPHILLIPS COMPANY GUAR 01/20 6	1/15/2020	6.00% **	287,128	
CONOCOPHILLIPS COMPANY GUAR 02/19 5.75	2/1/2019	5.75% **	4,255,564	
CONSECO FINANCIAL CORP GT 1997 8 A	10/15/2027	6.78% **	5,200,341	
CONSOLIDATED EDISON CO O SR UNSECURED 12/45 4.5	12/1/2045	4.50% **	1,007,339	
CONSUMERS ENERGY CO 1ST MORTGAGE 05/22 2.85	5/15/2022	2.85% **	304,738	
CONSUMERS ENERGY CO 1ST MORTGAGE 08/46 3.25	8/15/2046	3.25% **	6,179,747	
CONTL AIRLINES 2007 1 PASS THRU CE 10/23 5.983	10/19/2023	5.98% **	1,608,975	
CONTL AIRLINES 2012 1 A PASS THRU CE 10/25 4.15	10/11/2025	4.15% **	280,664	
CONTL AIRLINES 2012 2 A PASS THRU CE 04/26 4	4/29/2026	4.00% **	264,210	
CORE INDUSTRIAL TRUST CORE 2015 CALW A 144A	2/10/2034	3.04% **	2,142,633	
CORNING INC SR UNSECURED 05/18 1.5	5/8/2018	1.50% **	3,270,334	
CORP ANDINA DE FOMENTO SR UNSECURED 05/19 2	5/10/2019	2.00% **	3,040,058	
CORP ANDINA DE FOMENTO SR UNSECURED 09/21 2.125	9/27/2021	2.13% **	4,879,577	
COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2004 J7 2A1	9/25/2034	1.36% **	8,392	
COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2006 OA9 2A1A	7/20/2046	0.95% **	131,182	
COUNTRYWIDE ASSET BACKED CERTI CWL 2001 BC3 A	12/25/2031	0.83% **	163,564	
COUNTRYWIDE ASSET BACKED CERTI CWL 2004 5 2A	10/25/2034	1.08% **	8,950,097	
COUNTRYWIDE ASSET BACKED CERTI CWL 2004 6 1A1	12/25/2034	1.30% **	3,935,767	
COUNTRYWIDE ASSET BACKED CERTI CWL 2007 13 2A2	10/25/2047	1.56% **	3,988,289	
COUNTRYWIDE ASSET BACKED CERTI CWL 2007 4 A4W	4/25/2047	5.17% **	12,207,094	
COUNTRYWIDE HOME LOANS CWHL 2005 11 3A1	4/25/2035	2.44% **	824,236	
COUNTRYWIDE HOME LOANS CWHL 2005 11 3A3	4/25/2035	2.44% **	105,438	
COVENTRY HEALTH CARE INC SR UNSECURED 03/17 5.95	3/15/2017	5.95% **	161,578	
COVENTRY HEALTH CARE INC SR UNSECURED 06/21 5.45	6/15/2021	5.45% **	5,080,583	
COVIDIEN INTL FINANCE SA COMPANY GUAR 06/20 4.2	6/15/2020	4.20% **	213,019	
COVIDIEN INTL FINANCE SA COMPANY GUAR 10/17 6	10/15/2017	6.00% **	207,124	
CPS AUTO TRUST CPS 2012 C A 144A	12/16/2019	1.82% **	280,179	
CPS AUTO TRUST CPS 2012 D A 144A	3/16/2020	1.48% **	86,390	
CPS AUTO TRUST CPS 2013 A A 144A	6/15/2020	1.31% **	131,061	

Edgar Filing: BOEING CO - Form 11-K

CPS AUTO TRUST CPS 2014 A A 144A

8/15/2018 1.21%\*\* 15,753

126

---

Table of Contents

Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
CPS AUTO TRUST CPS 2014 C A 144A	2/15/2019	1.31%**	450,822	
CPS AUTO TRUST CPS 2014 D A 144A	4/15/2019	1.49%**	483,495	
CPS AUTO TRUST CPS 2015 A A 144A	7/15/2019	1.53%**	172,786	
CREDIT ACCEPTANCE AUTO LOAN TR CAALT 2014 2A A 144A	3/15/2022	1.88%**	1,015,122	
CREDIT ACCEPTANCE AUTO LOAN TR CAALT 2015 2A A 144A	2/15/2023	2.40%**	808,780	
CREDIT ACCEPTANCE AUTO LOAN TR CAALT 2016 3A A 144A	4/15/2024	2.15%**	1,540,820	
CREDIT AGRICOLE LONDON SR UNSECURED 144A 06/20 VAR	6/10/2020	1.92%**	13,044,408	
CREDIT AGRICOLE SA JR SUBORDINA 144A 10/49 VAR	10/29/2049	8.38%**	3,236,209	
CREDIT AGRICOLE SA SUBORDINATED REGS 09/33 VAR	9/19/2033	8.13%**	215,150	
CREDIT BASED ASSET SERVICING A CBASS 2006 CB2 AF4	12/25/2036	3.50%**	537,371	
CREDIT SUISSE FIRST BOSTON MOR CSFB 2004 8 6A1	12/25/2019	4.50%**	102,095	
CREDIT SUISSE MORTGAGE TRUST CSMC 2009 15R 2A1 144A	10/26/2036	3.07%**	3,417,508	
CREDIT SUISSE MORTGAGE TRUST CSMC 2014 TIKI A 144A	9/15/2038	1.60%**	2,830,751	
CREDIT SUISSE MORTGAGE TRUST CSMC 2014 USA D 144A	9/15/2037	4.37%**	1,234,121	
CREDIT SUISSE MORTGAGE TRUST CSMC 2016 BDWN B 144A	2/15/2029	5.01%**	1,760,333	
CREDIT SUISSE NEW YORK SR UNSECURED 01/18 1.75	1/29/2018	1.75%**	499,008	
CREDIT SUISSE NEW YORK SR UNSECURED 04/18 1.7	4/27/2018	1.70%**	6,834,903	
CREDIT SUISSE NEW YORK SR UNSECURED 05/17 1.375	5/26/2017	1.38%**	4,628,073	
CREDIT SUISSE NEW YORK SR UNSECURED 05/19 2.3	5/28/2019	2.30%**	12,104,548	
CREDIT SUISSE NEW YORK SR UNSECURED 08/20 4.375	8/5/2020	4.38%**	1,276,384	
CREDIT SUISSE NEW YORK SUBORDINATED 02/18 6	2/15/2018	6.00%**	972,497	
CREDIT SUISSE SEC (USD) LLC TBA CASH COLLATERAL		**	1,470,000	
CROWN CASTLE INTL CORP SR UNSECURED 04/22 4.875	4/15/2022	4.88%**	4,259,200	
CROWN CASTLE TOWERS LLC SR SECURED 144A 08/40 4.883	8/15/2040	4.88%**	425,948	
CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2015 C4 ASB	11/15/2048	3.62%**	2,578,967	
CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2016 C5 ASB	11/15/2048	3.53%**	10,302,752	
CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2016 C6 A2	1/15/2049	2.66%**	6,071,885	
CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2016 C6 A4	1/15/2049	2.82%**	2,229,334	
CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2016 C6 ASB	1/15/2049	2.96%**	12,148,810	
CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2016 C7 A3	11/15/2049	2.61%**	4,316,832	
CSX CORP SR UNSECURED 11/23 3.7	11/1/2023	3.70%**	155,672	
CVS HEALTH CORP SR UNSECURED 05/21 4.125	5/15/2021	4.13%**	264,529	
CVS HEALTH CORP SR UNSECURED 06/21 2.125	6/1/2021	2.13%**	6,976,571	
CVS HEALTH CORP SR UNSECURED 07/20 2.8	7/20/2020	2.80%**	14,574,801	
CVS HEALTH CORP SR UNSECURED 07/25 3.875	7/20/2025	3.88%**	7,132,482	
CVS HEALTH CORP SR UNSECURED 12/18 2.25	12/5/2018	2.25%**	3,364,232	
CVS HEALTH CORP SR UNSECURED 12/22 2.75	12/1/2022	2.75%**	3,112,995	
CVS HEALTH CORP SR UNSECURED 12/23 4	12/5/2023	4.00%**	3,160,935	
DAIMLER FINANCE NA LLC COMPANY GUAR 144A 01/18 1.875	1/11/2018	1.88%**	5,472,460	
DAIMLER FINANCE NA LLC COMPANY GUAR 144A 07/19 1.5	7/5/2019	1.50%**	7,669,306	
DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/17 1.375	8/1/2017	1.38%**	150,002	
DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/18 2	8/3/2018	2.00%**	300,415	
DAIMLER FINANCE NA LLC COMPANY GUAR 144A 09/19 2.25	9/3/2019	2.25%**	200,122	
DALLAS CNTY TX CMNTY CLG DIST DALHGR 02/19 FIXED 5	2/15/2019	5.00%**	876,516	
DANONE SA SR UNSECURED 144A 10/19 1.691	10/30/2019	1.69%**	4,107,917	
DANONE SA SR UNSECURED 144A 11/21 2.077	11/2/2021	2.08%**	2,913,291	
DANSKE BANK A/S SR UNSECURED 144A 09/19 1.65	9/6/2019	1.65%**	492,670	



Table of Contents

Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
DBRR TRUST DBRR 2011 C32 A3A 144A	6/17/2049	5.52% **	4,750,846	
DBRR TRUST DBRR 2013 EZ3 A 144A	12/18/2049	1.64% **	78,940	
DDR CORP SR UNSECURED 04/18 4.75	4/15/2018	4.75% **	4,730,930	
DEERE + COMPANY SR UNSECURED 06/22 2.6	6/8/2022	2.60% **	686,649	
DELMARVA PWR + LIGHT CO 1ST MORTGAGE 11/23 3.5	11/15/2023	3.50% **	720,204	
DELTA AIR LINES 2007 1 A PASS THRU CE 02/24 6.821	2/10/2024	6.82% **	1,058,364	
DELTA AIR LINES 2009 1A PASS THRU CE 06/21 7.75	6/17/2021	7.75% **	212,286	
DEUTSCHE BANK AG LONDON SR UNSECURED 02/18 1.875	2/13/2018	1.88% **	4,881,827	
DEUTSCHE BANK AG LONDON SR UNSECURED 05/17 1.35	5/30/2017	1.35% **	498,917	
DEUTSCHE BANK AG LONDON SR UNSECURED 09/17 6	9/1/2017	6.00% **	307,098	
DEUTSCHE BANK AG SR UNSECURED 05/21 3.375	5/12/2021	3.38% **	2,177,754	
DEUTSCHE BANK COMMERCIAL MORTG DBJPM 2016 C1 ASB	5/10/2049	3.04% **	3,401,411	
DEUTSCHE TELEKOM INT FIN COMPANY GUAR 144A 03/17 2.25	3/6/2017	2.25% **	150,213	
DEVELOPMENT BK OF JAPAN GOVT GUARANT 144A 09/21 1.625	9/1/2021	1.63% **	12,533,652	
DEVON ENERGY CORPORATION SR UNSECURED 05/22 3.25	5/15/2022	3.25% **	7,042,033	
DEVON ENERGY CORPORATION SR UNSECURED 12/25 5.85	12/15/2025	5.85% **	1,124,776	
DEXIA CREDIT LOCAL GOVT LIQUID 144A 09/21 1.875	9/15/2021	1.88% **	2,653,786	
DIAGEO CAPITAL PLC COMPANY GUAR 05/17 1.5	5/11/2017	1.50% **	3,616,308	
DIAGEO CAPITAL PLC COMPANY GUAR 07/20 4.828	7/15/2020	4.83% **	3,557,393	
DIAMOND 1 FIN/DIAMOND 2 SR SECURED 144A 06/19 3.48	6/1/2019	3.48% **	14,091,206	
DIAMOND 1 FIN/DIAMOND 2 SR SECURED 144A 06/21 4.42	6/15/2021	4.42% **	4,589,094	
DISCOVER BANK SR UNSECURED 02/18 2	2/21/2018	2.00% **	7,098,708	
DISCOVER BANK SR UNSECURED 08/23 4.2	8/8/2023	4.20% **	2,604,578	
DISCOVER BANK SUBORDINATED 11/19 8.7	11/18/2019	8.70% **	417,828	
DISCOVER CARD EXECUTION NOTE T DCENT 2012 A6 A6	1/18/2022	1.67% **	5,499,001	
DISCOVER CARD EXECUTION NOTE T DCENT 2014 A4 A4	12/15/2021	2.12% **	5,406,028	
DISCOVER CARD EXECUTION NOTE T DCENT 2015 A2 A	10/17/2022	1.90% **	16,723,781	
DISCOVER CARD EXECUTION NOTE T DCENT 2015 A3 A	3/15/2021	1.45% **	4,622,826	
DISCOVER CARD EXECUTION NOTE T DCENT 2015 A4 A4	4/17/2023	2.19% **	17,121,062	
DISCOVER CARD EXECUTION NOTE T DCENT 2016 A4 A4	3/15/2022	1.39% **	9,881,757	
DISCOVER FINANCIAL SVS SR UNSECURED 03/25 3.75	3/4/2025	3.75% **	962,996	
DISCOVER FINANCIAL SVS SR UNSECURED 11/22 3.85	11/21/2022	3.85% **	1,758,384	
DISCOVERY COMMUNICATIONS COMPANY GUAR 05/22 3.3	5/15/2022	3.30% **	4,983,200	
DOMINION GAS HLDGS LLC SR UNSECURED 11/20 2.8	11/15/2020	2.80% **	88,801	
DOMINION GAS HLDGS LLC SR UNSECURED 12/19 2.5	12/15/2019	2.50% **	202,199	
DOMINION RESOURCES INC SR UNSECURED 03/17 1.25	3/15/2017	1.25% **	170,012	
DOMINION RESOURCES INC SR UNSECURED 06/18 1.9	6/15/2018	1.90% **	850,444	
DOMINION RESOURCES INC SR UNSECURED 06/18 6.4	6/15/2018	6.40% **	1,018,157	
DOMINION RESOURCES INC SR UNSECURED 08/19 1.6	8/15/2019	1.60% **	1,319,570	
DOMINION RESOURCES INC SR UNSECURED 08/26 2.85	8/15/2026	2.85% **	580,463	
DOMINION RESOURCES INC SR UNSECURED 09/17 1.4	9/15/2017	1.40% **	199,785	
DOW CHEMICAL CO/THE SR UNSECURED 05/19 8.55	5/15/2019	8.55% **	618,884	
DOW CHEMICAL CO/THE SR UNSECURED 11/20 4.25	11/15/2020	4.25% **	5,170,429	
DOW CHEMICAL CO/THE SR UNSECURED 11/21 4.125	11/15/2021	4.13% **	147,928	
DOW CHEMICAL CO/THE SR UNSECURED 11/22 3	11/15/2022	3.00% **	685,312	
DT AUTO OWNER TRUST DTAOT 2015 3A A 144A	3/15/2019	1.66% **	410,994	
DTE ELECTRIC CO GENL REF MOR 06/21 3.9	6/1/2021	3.90% **	301,651	



Table of Contents

Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
DTE ENERGY CO SR UNSECURED 12/19 2.4	12/1/2019	2.40% **	6,743,093	
DUKE ENERGY CAROLINAS 1ST MORTGAGE 06/20 4.3	6/15/2020	4.30% **	5,243,337	
DUKE ENERGY CAROLINAS 1ST REF MORT 03/23 2.5	3/15/2023	2.50% **	3,766,218	
DUKE ENERGY CORP SR UNSECURED 06/18 2.1	6/15/2018	2.10% **	401,701	
DUKE ENERGY CORP SR UNSECURED 09/26 2.65	9/1/2026	2.65% **	1,292,659	
DUKE ENERGY CORP SR UNSECURED 10/23 3.95	10/15/2023	3.95% **	13,006,075	
DUKE ENERGY FLORIDA LLC 1ST MORTGAGE 06/18 5.65	6/15/2018	5.65% **	301,299	
DUKE ENERGY INDIANA INC 1ST MORTGAGE 07/20 3.75	7/15/2020	3.75% **	1,038,815	
E BATON ROUGE PARISH LA SWR CO EASUTL 02/39 FIXED OID 5.25	2/1/2039	5.25% **	8,626,800	
E.I. DU PONT DE NEMOURS SR UNSECURED 01/20 4.625	1/15/2020	4.63% **	977,356	
E.I. DU PONT DE NEMOURS SR UNSECURED 02/23 2.8	2/15/2023	2.80% **	516,037	
EASTMAN CHEMICAL CO SR UNSECURED 01/20 2.7	1/15/2020	2.70% **	5,280,713	
EASTMAN CHEMICAL CO SR UNSECURED 03/25 3.8	3/15/2025	3.80% **	3,524,669	
EATON CORP COMPANY GUAR 11/17 1.5	11/2/2017	1.50% **	1,261,049	
EATON CORP COMPANY GUAR 11/22 2.75	11/2/2022	2.75% **	4,040,971	
EBAY INC SR UNSECURED 03/18 2.5	3/9/2018	2.50% **	2,007,470	
EBAY INC SR UNSECURED 07/17 1.35	7/15/2017	1.35% **	455,189	
ECOLAB INC SR UNSECURED 01/18 1.55	1/12/2018	1.55% **	5,005,665	
ECOLAB INC SR UNSECURED 12/17 1.45	12/8/2017	1.45% **	299,704	
ECOLAB INC SR UNSECURED 12/21 4.35	12/8/2021	4.35% **	1,323,806	
EDISON INTERNATIONAL SR UNSECURED 09/17 3.75	9/15/2017	3.75% **	182,804	
ELECTRONIC ARTS INC SR UNSECURED 03/21 3.7	3/1/2021	3.70% **	1,943,685	
ELI LILLY + CO SR UNSECURED 03/18 1.25	3/1/2018	1.25% **	2,455,579	
EMERA US FINANCE LP COMPANY GUAR 144A 06/19 2.15	6/15/2019	2.15% **	4,851,967	
EMERA US FINANCE LP COMPANY GUAR 144A 06/26 3.55	6/15/2026	3.55% **	1,130,485	
EMERSON ELECTRIC CO SR UNSECURED 04/19 5	4/15/2019	5.00% **	288,773	
ENCANA CORP SR UNSECURED 05/19 6.5	5/15/2019	6.50% **	80,718	
ENERGY TRANSFER PARTNERS SR UNSECURED 06/18 2.5	6/15/2018	2.50% **	3,407,443	
ENERGY TRANSFER PARTNERS SR UNSECURED 06/21 4.65	6/1/2021	4.65% **	6,082,174	
ENERGY TRANSFER PARTNERS SR UNSECURED 07/18 6.7	7/1/2018	6.70% **	1,002,871	
ENLINK MIDSTREAM PARTNER SR UNSECURED 04/19 2.7	4/1/2019	2.70% **	400,264	
ENTERGY CORP SR UNSECURED 09/20 5.125	9/15/2020	5.13% **	835,414	
ENTERGY CORP SR UNSECURED 09/26 2.95	9/1/2026	2.95% **	1,384,454	
ENTERGY LOUISIANA LLC 1ST MORTGAGE 05/18 6	5/1/2018	6.00% **	211,085	
ENTERGY LOUISIANA LLC 1ST MORTGAGE 09/18 6.5	9/1/2018	6.50% **	214,996	
ENTERGY LOUISIANA LLC 1ST MORTGAGE 10/24 5.59	10/1/2024	5.59% **	463,983	
ENTERGY LOUISIANA LLC 1ST MORTGAGE 11/24 5.4	11/1/2024	5.40% **	1,374,907	
ENTERPRISE FLEET FINANCING LLC EFF 2016 2 A2 144A	2/22/2022	1.74% **	5,783,581	
ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/19 6.5	1/31/2019	6.50% **	2,513,733	
ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/25 3.75	2/15/2025	3.75% **	360,702	
ENTERPRISE PRODUCTS OPER COMPANY GUAR 03/23 3.35	3/15/2023	3.35% **	1,710,882	
ENTERPRISE PRODUCTS OPER COMPANY GUAR 05/18 1.65	5/7/2018	1.65% **	4,856,321	
ENTERPRISE PRODUCTS OPER COMPANY GUAR 09/17 6.3	9/15/2017	6.30% **	2,578,398	
ENTERPRISE PRODUCTS OPER COMPANY GUAR 10/19 2.55	10/15/2019	2.55% **	2,182,043	
EOG RESOURCES INC SR UNSECURED 01/26 4.15	1/15/2026	4.15% **	774,406	
EOG RESOURCES INC SR UNSECURED 02/21 4.1	2/1/2021	4.10% **	584,896	

129

---

Table of Contents

Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
EOG RESOURCES INC SR UNSECURED 04/20 2.45	4/1/2020	2.45% **	350,527	
EOG RESOURCES INC SR UNSECURED 04/25 3.15	4/1/2025	3.15% **	1,471,805	
EOG RESOURCES INC SR UNSECURED 06/19 5.625	6/1/2019	5.63% **	286,364	
EOG RESOURCES INC SR UNSECURED 06/20 4.4	6/1/2020	4.40% **	5,171,415	
EQUIFAX INC SR UNSECURED 06/21 2.3	6/1/2021	2.30% **	455,699	
ERAC USA FINANCE LLC COMPANY GUAR 144A 03/17 2.75	3/15/2017	2.75% **	3,950,559	
ERAC USA FINANCE LLC COMPANY GUAR 144A 11/18 2.8	11/1/2018	2.80% **	3,346,431	
ERAC USA FINANCE LLC COMPANY GUAR 144A 11/24 3.85	11/15/2024	3.85% **	4,065,040	
ERP OPERATING LP SR UNSECURED 06/17 5.75	6/15/2017	5.75% **	164,154	
ERP OPERATING LP SR UNSECURED 07/19 2.375	7/1/2019	2.38% **	121,954	
EUROPEAN BK RECON + DEV SR UNSECURED 06/18 1	6/15/2018	1.00% **	14,905,530	
EUROPEAN INVESTMENT BANK SR UNSECURED 03/19 1.875	3/15/2019	1.88% **	8,829,890	
EUROPEAN INVESTMENT BANK SR UNSECURED 12/19 1.25	12/16/2019	1.25% **	7,084,721	
EUROPEAN INVESTMENT BANK SR UNSECURED 12/20 1.625	12/15/2020	1.63% **	12,813,086	
EXELON GENERATION CO LLC SR UNSECURED 01/20 2.95	1/15/2020	2.95% **	526,184	
EXELON GENERATION CO LLC SR UNSECURED 10/41 5.75	10/1/2041	5.75% **	187,712	
EXETER AUTOMOBILE RECEIVABLES EART 2014 3A A 144A	1/15/2019	1.32% **	50,957	
EXXON MOBIL CORPORATION SR UNSECURED 03/19 1.708	3/1/2019	1.71% **	5,632,145	
EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222	3/1/2021	2.22% **	2,220,075	
EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043	3/1/2026	3.04% **	13,232,047	
FANNIE MAE 01/25 2.829	1/25/2025	2.83% **	6,050,774	
FANNIE MAE FNR 1994 15 ZK	2/25/2024	5.50% **	505,100	
FANNIE MAE FNR 1994 43 PK	2/25/2024	6.35% **	295,796	
FANNIE MAE FNR 1997 89 ZA	12/20/2027	7.00% **	247,946	
FANNIE MAE FNR 1999 6 PB	3/25/2019	6.00% **	71,564	
FANNIE MAE FNR 2001 81 HE	1/25/2032	6.50% **	750,547	
FANNIE MAE FNR 2003 21 OU	3/25/2033	5.50% **	110,921	
FANNIE MAE FNR 2003 92 PE	9/25/2018	4.50% **	116,414	
FANNIE MAE FNR 2004 38 FK	5/25/2034	1.11% **	346,856	
FANNIE MAE FNR 2004 40 FY	5/25/2034	1.21% **	2,153,242	
FANNIE MAE FNR 2004 80 WB	11/25/2019	4.00% **	278,245	
FANNIE MAE FNR 2005 64 PL	7/25/2035	5.50% **	1,378,846	
FANNIE MAE FNR 2007 100 YF	10/25/2037	1.31% **	747,197	
FANNIE MAE FNR 2007 114 A6	10/27/2037	0.96% **	607,031	
FANNIE MAE FNR 2007 73 A1	7/25/2037	0.82% **	710,960	
FANNIE MAE FNR 2008 25 EF	4/25/2038	1.71% **	2,981,494	
FANNIE MAE FNR 2008 6 BF	2/25/2038	1.26% **	1,392,371	
FANNIE MAE FNR 2009 29 LA	5/25/2039	1.43% **	1,310,485	
FANNIE MAE FNR 2009 62 HJ	5/25/2039	6.00% **	481,426	
FANNIE MAE FNR 2009 87 NF	11/25/2039	1.51% **	1,312,544	
FANNIE MAE FNR 2010 110 AE	11/25/2018	9.75% **	245,487	

Table of Contents

Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
FANNIE MAE FNR 2010 111 AE	4/25/2038	5.50% **	242,439	
FANNIE MAE FNR 2010 54 FT	4/25/2037	1.52% **	3,429,791	
FANNIE MAE FNR 2010 64 DM	6/25/2040	5.00% **	509,942	
FANNIE MAE FNR 2011 15 AB	8/25/2019	9.75% **	80,420	
FANNIE MAE FNR 2011 59 NZ	7/25/2041	5.50% **	3,616,124	
FANNIE MAE FNR 2012 17 FG	3/25/2042	1.26% **	4,557,577	
FANNIE MAE FNR 2012 28 B	6/25/2039	6.50% **	245,927	
FANNIE MAE FNR 2013 23 NH	3/25/2028	2.00% **	1,298,543	
FANNIE MAE FNR 2013 83 CA	10/25/2037	3.50% **	1,457,725	
FANNIE MAE FNR 2013 9 BC	7/25/2042	6.50% **	3,221,672	
FANNIE MAE FNR 2013 9 CB	4/25/2042	5.50% **	5,397,212	
FANNIE MAE FNR 2013 90 A	11/25/2038	4.00% **	2,038,414	
FANNIE MAE FNR 2014 23 PA	8/25/2036	3.50% **	2,081,729	
FANNIE MAE FNR 2016 31 UP	8/25/2044	3.00% **	9,900,109	
FANNIE MAE FNR 2016 32 EA	8/25/2042	3.50% **	12,600,106	
FANNIE MAE FNR 2016 46 UP	11/25/2044	3.00% **	6,027,643	
FANNIE MAE NOTES 04/26 2.125	4/24/2026	2.13% **	7,187,252	
FANNIE MAE NOTES 06/17 5.375	6/12/2017	5.38% **	3,061,491	
FANNIE MAE NOTES 07/18 1.125	7/20/2018	1.13% **	2,755,044	
FANNIE MAE NOTES 08/21 1.25	8/17/2021	1.25% **	30,487,296	
FANNIE MAE NOTES 09/24 2.625	9/6/2024	2.63% **	8,077,440	
FANNIE MAE NOTES 10/21 1.375	10/7/2021	1.38% **	21,403,140	
FANNIE MAE SUBORDINATED 10/19 0.00000	10/9/2019	0.01% **	28,970,657	
FANNIE MAE UNSECURED 09/26 1.875	9/24/2026	1.88% **	780,916	
FANNIEMAE ACES FNA 2011 M2 A1	4/25/2021	2.02% **	21,560	
FANNIEMAE ACES FNA 2014 M13 AB2	8/25/2024	2.95% **	12,932,523	
FANNIEMAE ACES FNA 2015 M1 AB1	9/25/2024	2.04% **	5,636	
FANNIEMAE ACES FNA 2015 M1 AB2	9/25/2024	2.47% **	5,824,025	
FANNIEMAE ACES FNA 2015 M12 A1	5/25/2025	2.33% **	5,753,239	
FANNIEMAE ACES FNA 2015 M15 AB1	10/25/2025	2.38% **	2,261,387	
FANNIEMAE ACES FNA 2015 M4 ABV2	7/25/2022	2.37% **	3,927,623	
FANNIEMAE ACES FNA 2015 M8 AB1	1/25/2025	2.10% **	1,801,620	
FANNIEMAE ACES FNA 2016 M11 A2	7/25/2026	2.37% **	1,489,408	
FANNIEMAE ACES FNA 2016 M11 AB2	7/25/2026	2.25% **	6,386,790	
FANNIEMAE ACES FNA 2016 M11 AL	7/25/2039	2.94% **	1,926,860	
FANNIEMAE ACES FNA 2016 M12 AB1	9/25/2026	1.93% **	3,259,949	
FANNIEMAE ACES FNA 2016 M12 AB2	9/25/2026	2.36% **	6,918,420	
FANNIEMAE ACES FNA 2016 M3 AB1	2/25/2026	2.06% **	3,190,115	
FANNIEMAE ACES FNA 2016 M3 AB2	2/25/2026	2.61% **	4,902,631	
FANNIEMAE ACES FNA 2016 M4 AB1	3/25/2026	1.99% **	3,010,414	
FANNIEMAE ACES FNA 2016 M5 AB1	4/25/2026	1.87% **	5,368,100	

Table of Contents

Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
FANNIEMAE ACES FNA 2016 M5 AB2	4/25/2026	2.38%	**	5,994,711
FANNIEMAE ACES FNA 2016 M7 AV2	10/25/2023	2.16%	**	3,171,439
FANNIEMAE STRIP FNS 404 F13	5/25/2040	1.18%	**	593,054
FANNIEMAE WHOLE LOAN FNW 2003 W1 1A1	12/25/2042	5.59%	**	154,424
FANNIEMAE WHOLE LOAN FNW 2003 W15 1A	7/25/2043	6.50%	**	132,602
FANNIEMAE WHOLE LOAN FNW 2004 W1 2A1	12/25/2043	6.50%	**	185,998
FARMER MAC GTD TR 07 1 SECURED 144A 04/17 5.125	4/19/2017	5.13%	**	7,305,763
FBR SECURITIZATION TRUST FBRST 2005 5 AV24	11/25/2035	1.33%	**	46,945
FED HM LN PC POOL 1B1580 FH 03/34 FLOATING VAR	3/1/2034	3.09%	**	113,419
FED HM LN PC POOL 1B8062 FH 03/41 FLOATING VAR	3/1/2041	3.12%	**	278,455
FED HM LN PC POOL 1G1381 FH 12/36 FLOATING VAR	12/1/2036	3.14%	**	70,337
FED HM LN PC POOL 1G2201 FH 09/37 FLOATING VAR	9/1/2037	3.04%	**	4,122
FED HM LN PC POOL 1G2511 FH 05/36 FLOATING VAR	5/1/2036	3.09%	**	635,938
FED HM LN PC POOL 1J1467 FH 12/36 FLOATING VAR	12/1/2036	3.24%	**	270,137
FED HM LN PC POOL 1J1492 FH 11/36 FLOATING VAR	11/1/2036	3.24%	**	182,626
FED HM LN PC POOL 2B0646 FH 07/42 FLOATING VAR	7/1/2042	2.04%	**	583,090
FED HM LN PC POOL 2B4296 FH 06/45 FLOATING VAR	6/1/2045	2.84%	**	3,922,626
FED HM LN PC POOL 360077 FH 08/19 FIXED 9	8/1/2019	9.00%	**	149
FED HM LN PC POOL 410792 FH 02/30 FLOATING VAR	2/1/2030	2.72%	**	26,383
FED HM LN PC POOL 538275 FH 12/19 FIXED 9	12/1/2019	9.00%	**	248
FED HM LN PC POOL 547356 FH 03/20 FIXED 9	3/1/2020	9.00%	**	122
FED HM LN PC POOL 549820 FH 09/20 FIXED 9	9/1/2020	9.00%	**	595
FED HM LN PC POOL 555152 FH 07/20 FIXED 9	7/1/2020	9.00%	**	85
FED HM LN PC POOL 555248 FH 01/20 FIXED 8.5	1/1/2020	8.50%	**	642
FED HM LN PC POOL 555330 FH 10/19 FIXED 10	10/1/2019	10.00%	**	1,030
FED HM LN PC POOL 846004 FH 12/24 FLOATING VAR	12/1/2024	3.33%	**	14,068
FED HM LN PC POOL 846313 FH 02/26 FLOATING VAR	2/1/2026	2.80%	**	882
FED HM LN PC POOL 846661 FH 02/29 FLOATING VAR	2/1/2029	2.70%	**	1,292
FED HM LN PC POOL 847153 FH 05/33 FLOATING VAR	5/1/2033	2.79%	**	215,077
FED HM LN PC POOL 849790 FH 03/45 FLOATING VAR	3/1/2045	2.62%	**	10,315,723
FED HM LN PC POOL A01672 FG 09/19 FIXED 9.5	9/1/2019	9.50%	**	2,342
FED HM LN PC POOL A17092 FG 12/33 FIXED 6	12/1/2033	6.00%	**	27,658
FED HM LN PC POOL A39803 FG 11/35 FIXED 5.5	11/1/2035	5.50%	**	460,357
FED HM LN PC POOL A47038 FG 09/35 FIXED 5	9/1/2035	5.00%	**	163,603
FED HM LN PC POOL A53630 FG 10/36 FIXED 6	10/1/2036	6.00%	**	110,166
FED HM LN PC POOL A62077 FG 06/37 FIXED 6	6/1/2037	6.00%	**	68,227
FED HM LN PC POOL A62378 FG 06/37 FIXED 6	6/1/2037	6.00%	**	56,254
FED HM LN PC POOL A63809 FG 08/37 FIXED 6	8/1/2037	6.00%	**	95,597
FED HM LN PC POOL A69654 FG 12/37 FIXED 6	12/1/2037	6.00%	**	45,300
FED HM LN PC POOL A71410 FG 01/38 FIXED 6	1/1/2038	6.00%	**	1,116
FED HM LN PC POOL A75218 FG 04/38 FIXED 6	4/1/2038	6.00%	**	84,512

Table of Contents

Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
FED HM LN PC POOL A85726 FG 04/39 FIXED 5	4/1/2039	5.00% **	179,360	
FED HM LN PC POOL A90826 FG 01/40 FIXED 4.5	1/1/2040	4.50% **	663,012	
FED HM LN PC POOL A91235 FG 02/40 FIXED 4.5	2/1/2040	4.50% **	340,116	
FED HM LN PC POOL A93318 FG 08/40 FIXED 5	8/1/2040	5.00% **	942,137	
FED HM LN PC POOL A93625 FG 08/40 FIXED 5	8/1/2040	5.00% **	513,300	
FED HM LN PC POOL A93652 FG 09/40 FIXED 5	9/1/2040	5.00% **	259,132	
FED HM LN PC POOL A93713 FG 09/40 FIXED 5	9/1/2040	5.00% **	767,321	
FED HM LN PC POOL A94069 FG 09/40 FIXED 5	9/1/2040	5.00% **	249,910	
FED HM LN PC POOL A94113 FG 10/40 FIXED 5	10/1/2040	5.00% **	386,508	
FED HM LN PC POOL A94132 FG 09/40 FIXED 5	9/1/2040	5.00% **	41,373	
FED HM LN PC POOL A94898 FG 11/40 FIXED 4.5	11/1/2040	4.50% **	345,416	
FED HM LN PC POOL A95085 FG 11/40 FIXED 4	11/1/2040	4.00% **	602,543	
FED HM LN PC POOL A95519 FG 12/40 FIXED 4.5	12/1/2040	4.50% **	154,938	
FED HM LN PC POOL A95561 FG 12/40 FIXED 4	12/1/2040	4.00% **	907,290	
FED HM LN PC POOL A95575 FG 12/40 FIXED 4	12/1/2040	4.00% **	674,124	
FED HM LN PC POOL A95825 FG 12/40 FIXED 4	12/1/2040	4.00% **	763,958	
FED HM LN PC POOL A95831 FG 12/40 FIXED 4.5	12/1/2040	4.50% **	1,354,931	
FED HM LN PC POOL A97040 FG 02/41 FIXED 4	2/1/2041	4.00% **	635,237	
FED HM LN PC POOL C00098 FG 02/22 FIXED 8	2/1/2022	8.00% **	4,138	
FED HM LN PC POOL C00371 FG 09/24 FIXED 7	9/1/2024	7.00% **	1,299	
FED HM LN PC POOL C00516 FG 05/27 FIXED 8	5/1/2027	8.00% **	7,868	
FED HM LN PC POOL C00522 FG 05/27 FIXED 7	5/1/2027	7.00% **	9,398	
FED HM LN PC POOL C00632 FG 07/28 FIXED 7	7/1/2028	7.00% **	8,961	
FED HM LN PC POOL C00636 FG 07/28 FIXED 7.5	7/1/2028	7.50% **	20,541	
FED HM LN PC POOL C00650 FG 09/28 FIXED 7	9/1/2028	7.00% **	4,802	
FED HM LN PC POOL C00984 FG 05/30 FIXED 8	5/1/2030	8.00% **	1,626	
FED HM LN PC POOL C00987 FG 05/30 FIXED 7.5	5/1/2030	7.50% **	1,818	
FED HM LN PC POOL C01116 FG 01/31 FIXED 7.5	1/1/2031	7.50% **	41,897	
FED HM LN PC POOL C03517 FG 09/40 FIXED 4.5	9/1/2040	4.50% **	449,596	
FED HM LN PC POOL C03520 FG 09/40 FIXED 4	9/1/2040	4.00% **	1,207,170	
FED HM LN PC POOL C03545 FG 08/40 FIXED 5	8/1/2040	5.00% **	682,355	
FED HM LN PC POOL C03613 FG 11/40 FIXED 4	11/1/2040	4.00% **	600,504	
FED HM LN PC POOL C03792 FG 04/42 FIXED 3.5	4/1/2042	3.50% **	1,966,679	
FED HM LN PC POOL C04240 FG 09/42 FIXED 3.5	9/1/2042	3.50% **	767,592	
FED HM LN PC POOL C04272 FG 10/42 FIXED 3	10/1/2042	3.00% **	2,171,114	
FED HM LN PC POOL C04422 FG 12/42 FIXED 3	12/1/2042	3.00% **	858,563	
FED HM LN PC POOL C09022 FG 01/43 FIXED 3	1/1/2043	3.00% **	4,220,851	
FED HM LN PC POOL C09055 FG 12/43 FIXED 4	12/1/2043	4.00% **	1,018,596	
FED HM LN PC POOL C10542 FG 06/28 FIXED 7	6/1/2028	7.00% **	10,543	
FED HM LN PC POOL C12585 FG 07/28 FIXED 7	7/1/2028	7.00% **	899	
FED HM LN PC POOL C14084 FG 08/28 FIXED 7	8/1/2028	7.00% **	15,149	

Table of Contents

Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
FED HM LN PC POOL C26742 FG 05/29 FIXED 6	5/1/2029	6.00% **	782	
FED HM LN PC POOL C80373 FG 01/26 FIXED 7.5	1/1/2026	7.50% **	352	
FED HM LN PC POOL C80379 FG 02/26 FIXED 7	2/1/2026	7.00% **	10,870	
FED HM LN PC POOL C80407 FG 06/26 FIXED 7	6/1/2026	7.00% **	1,123	
FED HM LN PC POOL C91028 FG 02/27 FIXED 5	2/1/2027	5.00% **	18,641	
FED HM LN PC POOL C91161 FG 02/28 FIXED 5	2/1/2028	5.00% **	24,917	
FED HM LN PC POOL C91589 FG 11/32 FIXED 3.5	11/1/2032	3.50% **	618,273	
FED HM LN PC POOL D64290 FG 10/25 FIXED 7	10/1/2025	7.00% **	14,300	
FED HM LN PC POOL D64990 FG 03/25 FIXED 8.5	3/1/2025	8.50% **	3,995	
FED HM LN PC POOL D67104 FG 01/26 FIXED 7.5	1/1/2026	7.50% **	75,238	
FED HM LN PC POOL D70703 FG 04/26 FIXED 7	4/1/2026	7.00% **	13,964	
FED HM LN PC POOL D71569 FG 05/26 FIXED 7.5	5/1/2026	7.50% **	613	
FED HM LN PC POOL D75342 FG 10/26 FIXED 8	10/1/2026	8.00% **	765	
FED HM LN PC POOL D75558 FG 10/26 FIXED 8	10/1/2026	8.00% **	1,187	
FED HM LN PC POOL D75787 FG 11/26 FIXED 8	11/1/2026	8.00% **	3,300	
FED HM LN PC POOL D77163 FG 01/27 FIXED 7.5	1/1/2027	7.50% **	6,008	
FED HM LN PC POOL D77260 FG 01/27 FIXED 7.5	1/1/2027	7.50% **	4,809	
FED HM LN PC POOL D77487 FG 01/27 FIXED 7.5	1/1/2027	7.50% **	228	
FED HM LN PC POOL D77490 FG 01/27 FIXED 7.5	1/1/2027	7.50% **	557	
FED HM LN PC POOL D77541 FG 01/27 FIXED 7.5	1/1/2027	7.50% **	8,589	
FED HM LN PC POOL D80165 FG 05/27 FIXED 7	5/1/2027	7.00% **	13,706	
FED HM LN PC POOL D80177 FG 05/27 FIXED 7	5/1/2027	7.00% **	10,053	
FED HM LN PC POOL D93618 FG 07/19 FIXED 6.5	7/1/2019	6.50% **	9,997	
FED HM LN PC POOL E01095 FG 01/17 FIXED 6	1/1/2017	6.00% **	1	
FED HM LN PC POOL E01495 FG 09/18 FIXED 6	9/1/2018	6.00% **	513	
FED HM LN PC POOL E04113 FG 11/27 FIXED 2.5	11/1/2027	2.50% **	1,446,567	
FED HM LN PC POOL E87156 FG 01/17 FIXED 6	1/1/2017	6.00% **	170	
FED HM LN PC POOL E87634 FG 01/17 FIXED 6	1/1/2017	6.00% **	408	
FED HM LN PC POOL E87940 FG 02/17 FIXED 6	2/1/2017	6.00% **	6	
FED HM LN PC POOL E88001 FG 02/17 FIXED 6	2/1/2017	6.00% **	3,001	
FED HM LN PC POOL E88056 FG 02/17 FIXED 6	2/1/2017	6.00% **	39	
FED HM LN PC POOL E88123 FG 02/17 FIXED 6	2/1/2017	6.00% **	623	
FED HM LN PC POOL E88282 FG 03/17 FIXED 6	3/1/2017	6.00% **	96	
FED HM LN PC POOL E88283 FG 03/17 FIXED 6	3/1/2017	6.00% **	14	
FED HM LN PC POOL E88474 FG 03/17 FIXED 6	3/1/2017	6.00% **	73	
FED HM LN PC POOL E88603 FG 04/17 FIXED 6	4/1/2017	6.00% **	72	
FED HM LN PC POOL E88729 FG 04/17 FIXED 6	4/1/2017	6.00% **	691	
FED HM LN PC POOL E88749 FG 03/17 FIXED 6	3/1/2017	6.00% **	140	
FED HM LN PC POOL E88765 FG 03/17 FIXED 6	3/1/2017	6.00% **	98	
FED HM LN PC POOL E88809 FG 04/17 FIXED 6	4/1/2017	6.00% **	409	
FED HM LN PC POOL E88884 FG 04/17 FIXED 6	4/1/2017	6.00% **	316	

Table of Contents

Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
FED HM LN PC POOL E89041 FG 04/17 FIXED 6	4/1/2017	6.00%	**	21
FED HM LN PC POOL E89080 FG 04/17 FIXED 6	4/1/2017	6.00%	**	196
FED HM LN PC POOL E89092 FG 04/17 FIXED 6	4/1/2017	6.00%	**	64
FED HM LN PC POOL E89102 FG 04/17 FIXED 6	4/1/2017	6.00%	**	709
FED HM LN PC POOL E89118 FG 04/17 FIXED 6	4/1/2017	6.00%	**	409
FED HM LN PC POOL E89149 FG 04/17 FIXED 6	4/1/2017	6.00%	**	158
FED HM LN PC POOL E89216 FG 04/17 FIXED 6	4/1/2017	6.00%	**	161
FED HM LN PC POOL E89347 FG 04/17 FIXED 6	4/1/2017	6.00%	**	447
FED HM LN PC POOL E89369 FG 04/17 FIXED 6	4/1/2017	6.00%	**	183
FED HM LN PC POOL E89434 FG 05/17 FIXED 6	5/1/2017	6.00%	**	268
FED HM LN PC POOL E89435 FG 05/17 FIXED 6	5/1/2017	6.00%	**	218
FED HM LN PC POOL E89593 FG 05/17 FIXED 6	5/1/2017	6.00%	**	603
FED HM LN PC POOL E89601 FG 05/17 FIXED 6	5/1/2017	6.00%	**	60
FED HM LN PC POOL E89645 FG 05/17 FIXED 6	5/1/2017	6.00%	**	582
FED HM LN PC POOL E89686 FG 05/17 FIXED 6	5/1/2017	6.00%	**	434
FED HM LN PC POOL E89687 FG 05/17 FIXED 6	5/1/2017	6.00%	**	499
FED HM LN PC POOL E89704 FG 05/17 FIXED 6	5/1/2017	6.00%	**	144
FED HM LN PC POOL E89707 FG 05/17 FIXED 6	5/1/2017	6.00%	**	434
FED HM LN PC POOL E89746 FG 05/17 FIXED 6	5/1/2017	6.00%	**	16
FED HM LN PC POOL E89777 FG 05/17 FIXED 6	5/1/2017	6.00%	**	99
FED HM LN PC POOL E89856 FG 05/17 FIXED 6	5/1/2017	6.00%	**	351
FED HM LN PC POOL E89883 FG 05/17 FIXED 6	5/1/2017	6.00%	**	200
FED HM LN PC POOL E89913 FG 05/17 FIXED 6	5/1/2017	6.00%	**	1,430
FED HM LN PC POOL E89969 FG 05/17 FIXED 6	5/1/2017	6.00%	**	64
FED HM LN PC POOL E90103 FG 05/17 FIXED 6	5/1/2017	6.00%	**	147
FED HM LN PC POOL E90135 FG 06/17 FIXED 6	6/1/2017	6.00%	**	31
FED HM LN PC POOL E90171 FG 06/17 FIXED 6	6/1/2017	6.00%	**	353
FED HM LN PC POOL E90237 FG 06/17 FIXED 6	6/1/2017	6.00%	**	419
FED HM LN PC POOL E90295 FG 06/17 FIXED 6	6/1/2017	6.00%	**	120
FED HM LN PC POOL E90313 FG 06/17 FIXED 6	6/1/2017	6.00%	**	30
FED HM LN PC POOL E90315 FG 07/17 FIXED 6	7/1/2017	6.00%	**	164
FED HM LN PC POOL E90322 FG 06/17 FIXED 6	6/1/2017	6.00%	**	44
FED HM LN PC POOL E90348 FG 06/17 FIXED 6	6/1/2017	6.00%	**	1,143
FED HM LN PC POOL E90402 FG 07/17 FIXED 6	7/1/2017	6.00%	**	607
FED HM LN PC POOL E90472 FG 07/17 FIXED 6	7/1/2017	6.00%	**	315
FED HM LN PC POOL E90473 FG 07/17 FIXED 6	7/1/2017	6.00%	**	2,171
FED HM LN PC POOL E90551 FG 07/17 FIXED 6	7/1/2017	6.00%	**	323
FED HM LN PC POOL E90623 FG 08/17 FIXED 6	8/1/2017	6.00%	**	19
FED HM LN PC POOL E90689 FG 08/17 FIXED 6	8/1/2017	6.00%	**	31
FED HM LN PC POOL E90690 FG 07/17 FIXED 6	7/1/2017	6.00%	**	49
FED HM LN PC POOL E90781 FG 08/17 FIXED 6	8/1/2017	6.00%	**	691

Table of Contents

Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
FED HM LN PC POOL E90831 FG 08/17 FIXED 6	8/1/2017	6.00%	**	38
FED HM LN PC POOL E90985 FG 08/17 FIXED 6	8/1/2017	6.00%	**	11
FED HM LN PC POOL E91012 FG 08/17 FIXED 6	8/1/2017	6.00%	**	1,319
FED HM LN PC POOL E91278 FG 07/17 FIXED 6	7/1/2017	6.00%	**	31
FED HM LN PC POOL E91485 FG 09/17 FIXED 6	9/1/2017	6.00%	**	2,543
FED HM LN PC POOL E93128 FG 10/17 FIXED 6	10/1/2017	6.00%	**	836
FED HM LN PC POOL E99733 FG 09/18 FIXED 6	9/1/2018	6.00%	**	3,534
FED HM LN PC POOL G00144 FG 03/21 FIXED 10	3/1/2021	10.00%	**	2,964
FED HM LN PC POOL G00280 FG 12/22 FIXED 9.5	12/1/2022	9.50%	**	957
FED HM LN PC POOL G00473 FG 03/26 FIXED 7.5	3/1/2026	7.50%	**	233
FED HM LN PC POOL G00529 FG 08/26 FIXED 7.5	8/1/2026	7.50%	**	2,096
FED HM LN PC POOL G00552 FG 03/23 FIXED 8.5	3/1/2023	8.50%	**	8,869
FED HM LN PC POOL G00561 FG 06/25 FIXED 9.5	6/1/2025	9.50%	**	1,535
FED HM LN PC POOL G00627 FG 06/25 FIXED 8	6/1/2025	8.00%	**	8,702
FED HM LN PC POOL G00675 FG 03/27 FIXED 7.5	3/1/2027	7.50%	**	12,556
FED HM LN PC POOL G00704 FG 12/26 FIXED 7	12/1/2026	7.00%	**	11,071
FED HM LN PC POOL G00825 FG 12/27 FIXED 7	12/1/2027	7.00%	**	726
FED HM LN PC POOL G00869 FG 01/28 FIXED 7.5	1/1/2028	7.50%	**	15,633
FED HM LN PC POOL G01091 FG 12/29 FIXED 7	12/1/2029	7.00%	**	32,245
FED HM LN PC POOL G01665 FG 03/34 FIXED 5.5	3/1/2034	5.50%	**	628,692
FED HM LN PC POOL G02031 FG 02/36 FIXED 5.5	2/1/2036	5.50%	**	193,189
FED HM LN PC POOL G02408 FG 12/36 FIXED 5.5	12/1/2036	5.50%	**	284,683
FED HM LN PC POOL G02427 FG 12/36 FIXED 5.5	12/1/2036	5.50%	**	558,074
FED HM LN PC POOL G03073 FG 07/37 FIXED 5.5	7/1/2037	5.50%	**	309,875
FED HM LN PC POOL G03233 FG 08/37 FIXED 6	8/1/2037	6.00%	**	9,632
FED HM LN PC POOL G03695 FG 11/37 FIXED 5.5	11/1/2037	5.50%	**	172,102
FED HM LN PC POOL G03812 FG 02/38 FIXED 5.5	2/1/2038	5.50%	**	226,689
FED HM LN PC POOL G03819 FG 01/38 FIXED 6	1/1/2038	6.00%	**	71,817
FED HM LN PC POOL G04448 FG 07/38 FIXED 5.5	7/1/2038	5.50%	**	93,795
FED HM LN PC POOL G04585 FG 02/38 FIXED 5.5	2/1/2038	5.50%	**	163,215
FED HM LN PC POOL G04588 FG 08/38 FIXED 5.5	8/1/2038	5.50%	**	97,139
FED HM LN PC POOL G04636 FG 12/35 FIXED 5	12/1/2035	5.00%	**	68,136
FED HM LN PC POOL G04688 FG 09/38 FIXED 5.5	9/1/2038	5.50%	**	85,567
FED HM LN PC POOL G05179 FG 01/39 FIXED 5.5	1/1/2039	5.50%	**	106,177
FED HM LN PC POOL G05527 FG 07/39 FIXED 4	7/1/2039	4.00%	**	73,402
FED HM LN PC POOL G05676 FG 11/39 FIXED 4	11/1/2039	4.00%	**	1,222,548
FED HM LN PC POOL G05726 FG 08/39 FIXED 5	8/1/2039	5.00%	**	316,369
FED HM LN PC POOL G05741 FG 12/39 FIXED 4.5	12/1/2039	4.50%	**	710,276
FED HM LN PC POOL G05927 FG 07/40 FIXED 4.5	7/1/2040	4.50%	**	1,448,676
FED HM LN PC POOL G06021 FG 01/40 FIXED 5.5	1/1/2040	5.50%	**	261,447
FED HM LN PC POOL G06087 FG 09/40 FIXED 5	9/1/2040	5.00%	**	67,495

Table of Contents

Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
FED HM LN PC POOL G06172 FG 12/38 FIXED 5.5	12/1/2038	5.50% **	606,281	
FED HM LN PC POOL G06506 FG 12/40 FIXED 4	12/1/2040	4.00% **	2,380,018	
FED HM LN PC POOL G06507 FG 02/41 FIXED 4	2/1/2041	4.00% **	410,308	
FED HM LN PC POOL G06601 FG 12/40 FIXED 4.5	12/1/2040	4.50% **	2,602,829	
FED HM LN PC POOL G06669 FG 09/39 FIXED 6.5	9/1/2039	6.50% **	289,671	
FED HM LN PC POOL G06875 FG 12/38 FIXED 5.5	12/1/2038	5.50% **	2,124,889	
FED HM LN PC POOL G07032 FG 06/42 FIXED 3	6/1/2042	3.00% **	1,380,884	
FED HM LN PC POOL G07129 FG 09/42 FIXED 3.5	9/1/2042	3.50% **	1,278,085	
FED HM LN PC POOL G07335 FG 03/39 FIXED 7	3/1/2039	7.00% **	897,588	
FED HM LN PC POOL G07388 FG 05/43 FIXED 3.5	5/1/2043	3.50% **	2,401,657	
FED HM LN PC POOL G07509 FG 09/39 FIXED 6.5	9/1/2039	6.50% **	692,385	
FED HM LN PC POOL G08273 FG 06/38 FIXED 5.5	6/1/2038	5.50% **	60,233	
FED HM LN PC POOL G08368 FG 10/39 FIXED 4.5	10/1/2039	4.50% **	652,809	
FED HM LN PC POOL G08372 FG 11/39 FIXED 4.5	11/1/2039	4.50% **	646,378	
FED HM LN PC POOL G08521 FG 01/43 FIXED 3	1/1/2043	3.00% **	725,018	
FED HM LN PC POOL G08540 FG 08/43 FIXED 3	8/1/2043	3.00% **	1,159,209	
FED HM LN PC POOL G08553 FG 10/43 FIXED 3	10/1/2043	3.00% **	136,022	
FED HM LN PC POOL G08567 FG 01/44 FIXED 4	1/1/2044	4.00% **	2,151,234	
FED HM LN PC POOL G08624 FG 01/45 FIXED 4	1/1/2045	4.00% **	3,290,555	
FED HM LN PC POOL G08672 FG 10/45 FIXED 4	10/1/2045	4.00% **	2,144,416	
FED HM LN PC POOL G08681 FG 12/45 FIXED 3.5	12/1/2045	3.50% **	6,554,688	
FED HM LN PC POOL G08694 FG 02/46 FIXED 4	2/1/2046	4.00% **	1,049,612	
FED HM LN PC POOL G08702 FG 04/46 FIXED 3.5	4/1/2046	3.50% **	1,533,606	
FED HM LN PC POOL G11300 FG 08/17 FIXED 6	8/1/2017	6.00% **	49	
FED HM LN PC POOL G11410 FG 07/18 FIXED 4	7/1/2018	4.00% **	319,308	
FED HM LN PC POOL G11557 FG 03/19 FIXED 6	3/1/2019	6.00% **	83	
FED HM LN PC POOL G11634 FG 11/19 FIXED 5.5	11/1/2019	5.50% **	3,933	
FED HM LN PC POOL G11652 FG 01/20 FIXED 6	1/1/2020	6.00% **	80,530	
FED HM LN PC POOL G12467 FG 11/21 FIXED 6	11/1/2021	6.00% **	247,917	
FED HM LN PC POOL G12978 FG 12/22 FIXED 5.5	12/1/2022	5.50% **	251,321	
FED HM LN PC POOL G13300 FG 05/23 FIXED 4.5	5/1/2023	4.50% **	76,940	
FED HM LN PC POOL G13492 FG 02/24 FIXED 5	2/1/2024	5.00% **	185,192	
FED HM LN PC POOL G13825 FG 05/25 FIXED 4	5/1/2025	4.00% **	1,702,193	
FED HM LN PC POOL G13868 FG 07/25 FIXED 4.5	7/1/2025	4.50% **	422,258	
FED HM LN PC POOL G14171 FG 10/24 FIXED 6	10/1/2024	6.00% **	202,883	
FED HM LN PC POOL G14239 FG 09/26 FIXED 4	9/1/2026	4.00% **	201,179	
FED HM LN PC POOL G14375 FG 07/26 FIXED 4	7/1/2026	4.00% **	965,885	
FED HM LN PC POOL G14492 FG 10/25 FIXED 4	10/1/2025	4.00% **	524,960	
FED HM LN PC POOL G18401 FG 09/26 FIXED 3.5	9/1/2026	3.50% **	184,412	
FED HM LN PC POOL G18475 FG 08/28 FIXED 2.5	8/1/2028	2.50% **	323,124	
FED HM LN PC POOL G20028 FG 12/36 FIXED 7.5	12/1/2036	7.50% **	1,425,221	

Table of Contents

Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
FED HM LN PC POOL J06009 FG 10/20 FIXED 5	10/1/2020	5.00% **	232,859	
FED HM LN PC POOL J09212 FG 01/24 FIXED 5	1/1/2024	5.00% **	70,882	
FED HM LN PC POOL J10556 FG 08/24 FIXED 4	8/1/2024	4.00% **	4,030,683	
FED HM LN PC POOL J11089 FG 04/19 FIXED 4	4/1/2019	4.00% **	20,546	
FED HM LN PC POOL J12398 FG 06/25 FIXED 4.5	6/1/2025	4.50% **	374,811	
FED HM LN PC POOL J12439 FG 06/25 FIXED 4.5	6/1/2025	4.50% **	614,975	
FED HM LN PC POOL J14494 FG 02/26 FIXED 4	2/1/2026	4.00% **	1,088,845	
FED HM LN PC POOL J15658 FG 06/26 FIXED 4	6/1/2026	4.00% **	396,909	
FED HM LN PC POOL J15719 FG 06/26 FIXED 4	6/1/2026	4.00% **	1,029,254	
FED HM LN PC POOL J15974 FG 06/26 FIXED 4	6/1/2026	4.00% **	369,738	
FED HM LN PC POOL J16059 FG 07/26 FIXED 4	7/1/2026	4.00% **	198,854	
FED HM LN PC POOL J16432 FG 08/26 FIXED 3.5	8/1/2026	3.50% **	327,090	
FED HM LN PC POOL J18912 FG 04/27 FIXED 2.5	4/1/2027	2.50% **	587,207	
FED HM LN PC POOL J23935 FG 05/28 FIXED 3	5/1/2028	3.00% **	642,978	
FED HM LN PC POOL J25735 FG 09/28 FIXED 3	9/1/2028	3.00% **	717,954	
FED HM LN PC POOL J27464 FG 02/29 FIXED 3.5	2/1/2029	3.50% **	1,446,618	
FED HM LN PC POOL J27964 FG 04/29 FIXED 3	4/1/2029	3.00% **	724,234	
FED HM LN PC POOL J28196 FG 05/29 FIXED 3	5/1/2029	3.00% **	4,390,916	
FED HM LN PC POOL J29007 FG 08/29 FIXED 3	8/1/2029	3.00% **	777,026	
FED HM LN PC POOL J35097 FG 08/31 FIXED 2.5	8/1/2031	2.50% **	975,956	
FED HM LN PC POOL Q04673 FG 11/41 FIXED 4	11/1/2041	4.00% **	1,142,524	
FED HM LN PC POOL Q04674 FG 12/41 FIXED 4	12/1/2041	4.00% **	85,245	
FED HM LN PC POOL Q08998 FG 06/42 FIXED 3.5	6/1/2042	3.50% **	1,384,979	
FED HM LN PC POOL Q10241 FG 08/42 FIXED 3.5	8/1/2042	3.50% **	613,377	
FED HM LN PC POOL Q10448 FG 08/42 FIXED 3.5	8/1/2042	3.50% **	726,979	
FED HM LN PC POOL Q11288 FG 09/42 FIXED 3.5	9/1/2042	3.50% **	632,912	
FED HM LN PC POOL Q11788 FG 10/42 FIXED 3	10/1/2042	3.00% **	360,052	
FED HM LN PC POOL Q12052 FG 10/42 FIXED 3.5	10/1/2042	3.50% **	696,432	
FED HM LN PC POOL Q12520 FG 10/42 FIXED 3	10/1/2042	3.00% **	158,125	
FED HM LN PC POOL Q14326 FG 01/43 FIXED 2.5	1/1/2043	2.50% **	834,209	
FED HM LN PC POOL Q15062 FG 02/43 FIXED 3	2/1/2043	3.00% **	2,734,905	
FED HM LN PC POOL Q17792 FG 05/43 FIXED 3.5	5/1/2043	3.50% **	3,110,262	
FED HM LN PC POOL Q20402 FG 07/43 FIXED 3	7/1/2043	3.00% **	217,101	
FED HM LN PC POOL Q20416 FG 07/43 FIXED 3	7/1/2043	3.00% **	452,144	
FED HM LN PC POOL Q20983 FG 08/43 FIXED 3	8/1/2043	3.00% **	365,072	
FED HM LN PC POOL Q21694 FG 08/43 FIXED 3	8/1/2043	3.00% **	344,024	
FED HM LN PC POOL Q25702 FG 04/44 FIXED 4.5	4/1/2044	4.50% **	884,995	
FED HM LN PC POOL Q25703 FG 04/44 FIXED 4.5	4/1/2044	4.50% **	963,452	
FED HM LN PC POOL Q25705 FG 04/44 FIXED 4.5	4/1/2044	4.50% **	584,095	
FED HM LN PC POOL Q25712 FG 04/44 FIXED 4.5	4/1/2044	4.50% **	555,465	
FED HM LN PC POOL Q25818 FG 04/44 FIXED 4.5	4/1/2044	4.50% **	3,852,947	

Table of Contents

Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
FED HM LN PC POOL Q25819 FG 04/44 FIXED 4.5	4/1/2044	4.50% **	3,966,400	
FED HM LN PC POOL Q25850 FG 04/44 FIXED 4.5	4/1/2044	4.50% **	439,980	
FED HM LN PC POOL Q25851 FG 04/44 FIXED 4.5	4/1/2044	4.50% **	184,786	
FED HM LN PC POOL Q25852 FG 04/44 FIXED 4.5	4/1/2044	4.50% **	666,032	
FED HM LN PC POOL Q25853 FG 04/44 FIXED 4.5	4/1/2044	4.50% **	745,683	
FED HM LN PC POOL Q29920 FG 11/44 FIXED 4.5	11/1/2044	4.50% **	76,679	
FED HM LN PC POOL U90245 FG 10/42 FIXED 3.5	10/1/2042	3.50% **	782,373	
FED HM LN PC POOL U90316 FG 10/42 FIXED 4	10/1/2042	4.00% **	3,039,798	
FED HM LN PC POOL U91254 FG 04/43 FIXED 4	4/1/2043	4.00% **	1,291,211	
FED HM LN PC POOL U92272 FG 12/43 FIXED 4.5	12/1/2043	4.50% **	804,608	
FED HM LN PC POOL U95137 FG 08/43 FIXED 4	8/1/2043	4.00% **	808,667	
FED HM LN PC POOL U99076 FG 12/43 FIXED 4.5	12/1/2043	4.50% **	6,720,389	
FED HM LN PC POOL U99084 FG 02/44 FIXED 4.5	2/1/2044	4.50% **	5,432,473	
FED HM LN PC POOL U99091 FG 03/44 FIXED 4.5	3/1/2044	4.50% **	1,643,318	
FED HM LN PC POOL U99114 FG 02/44 FIXED 3.5	2/1/2044	3.50% **	341,884	
FED HM LN PC POOL V60298 FG 10/28 FIXED 3	10/1/2028	3.00% **	720,981	
FED HM LN PC POOL V60564 FG 06/29 FIXED 3	6/1/2029	3.00% **	1,422,218	
FED HM LN PC POOL V60869 FG 07/30 FIXED 2.5	7/1/2030	2.50% **	2,706,644	
FED HOME LN DISCOUNT NT DISCOUNT NOT 01/17 0.00000	1/3/2017	0.01% **	10,474,000	
FED HOME LN DISCOUNT NT DISCOUNT NOT 01/17 0.00000	1/3/2017	0.49% **	49,698,661	
FED HOME LN DISCOUNT NT DISCOUNT NOT 01/17 0.00000	1/4/2017	**	5,408,941	
FED HOME LN DISCOUNT NT DISCOUNT NOT 01/17 0.00000	1/5/2017	0.49% **	99,494,583	
FED HOME LN DISCOUNT NT DISCOUNT NOT 01/17 0.00000	1/6/2017	0.50% **	30,797,861	
FED HOME LN DISCOUNT NT DISCOUNT NOT 01/17 0.00000	1/9/2017	**	286,982	
FED HOME LN DISCOUNT NT DISCOUNT NOT 01/17 0.00000	1/10/2017	**	6,999,482	
FED HOME LN DISCOUNT NT DISCOUNT NOT 01/17 0.00000	1/13/2017	0.01% **	20,547,822	
FEDERAL HOME LOAN BANK BONDS 01/19 1.25	1/16/2019	1.25% **	4,798,325	
FEDERAL HOME LOAN BANK BONDS 03/18 0.875	3/19/2018	0.88% **	5,990,322	
FEDERAL HOME LOAN BANK BONDS 03/18 1.375	3/9/2018	1.38% **	10,035,770	
FEDERAL HOME LOAN BANK BONDS 05/17 0.625	5/30/2017	0.63% **	674,712	
FEDERAL HOME LOAN BANK BONDS 05/17 0.875	5/24/2017	0.88% **	120,061	
FEDERAL HOME LOAN BANK BONDS 06/18 0.875	6/29/2018	0.88% **	2,242,177	
FEDERAL HOME LOAN BANK BONDS 06/18 1.25	6/8/2018	1.25% **	2,440,542	
FEDERAL HOME LOAN BANK BONDS 06/19 1.625	6/14/2019	1.63% **	20,097,020	
FEDERAL HOME LOAN BANK BONDS 07/36 5.5	7/15/2036	5.50% **	12,199,117	
FEDERAL HOME LOAN BANK BONDS 08/17 0.75	8/28/2017	0.75% **	8,998,299	
FEDERAL HOME LOAN BANK BONDS 09/18 2	9/14/2018	2.00% **	810,888	
FEDERAL HOME LOAN BANK BONDS 09/19 1	9/26/2019	1.00% **	4,940,420	
FEDERAL HOME LOAN BANK BONDS 11/21 1.875	11/29/2021	1.88% **	5,961,372	
FHLMC MULTIFAMILY STRUCTURED P FHMS K010 A2	10/25/2020	4.33% **	10,784,262	
FHLMC MULTIFAMILY STRUCTURED P FHMS K012 A2	12/25/2020	4.18% **	860,926	

Table of Contents

Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
FHLMC MULTIFAMILY STRUCTURED P FHMS K020 A2	5/25/2022	2.37% **	4,187,370	
FHLMC MULTIFAMILY STRUCTURED P FHMS K023 A2	8/25/2022	2.31% **	3,535,207	
FHLMC MULTIFAMILY STRUCTURED P FHMS K041 A2	10/25/2024	3.17% **	15,439,241	
FHLMC MULTIFAMILY STRUCTURED P FHMS K043 A2	12/25/2024	3.06% **	9,696,679	
FHLMC MULTIFAMILY STRUCTURED P FHMS K053 A2	12/25/2025	3.00% **	4,539,919	
FHLMC MULTIFAMILY STRUCTURED P FHMS K056 A1	7/25/2025	2.20% **	4,819,771	
FHLMC MULTIFAMILY STRUCTURED P FHMS K721 A2	8/25/2022	3.09% **	3,676,031	
FHLMC MULTIFAMILY STRUCTURED P FHMS KF13 A	11/25/2025	1.35% **	6,650,332	
FHLMC MULTIFAMILY STRUCTURED P FHMS KJ02 A2	9/25/2020	2.60% **	6,416,463	
FHLMC MULTIFAMILY STRUCTURED P FHMS KJ05 A1	5/25/2021	1.42% **	778,572	
FHLMC MULTIFAMILY STRUCTURED P FHMS KJ05 A2	10/25/2021	2.16% **	7,100,710	
FHLMC MULTIFAMILY STRUCTURED P FHMS KJ06 A	1/25/2023	2.27% **	6,099,862	
FHLMC MULTIFAMILY STRUCTURED P FHMS KP03 A2	7/25/2019	1.78% **	18,312,887	
FHLMC STRUCTURED PASS THROUGH FSPC T 21 A	10/25/2029	1.12% **	218,663	
FHLMC STRUCTURED PASS THROUGH FSPC T 61 1A1	7/25/2044	2.00% **	952,221	
FHLMC TBA 15 YR 2.5 GOLD SINGLE FAMILY	1/23/2032	2.50% **	2,003,594	
FHLMC TBA 30 YR 3 GOLD SINGLE FAMILY	1/18/2047	3.00% **	1,985,949	
FHLMC TBA 30 YR 3.5 GOLD SINGLE FAMILY	1/18/2047	3.50% **	16,178,298	
FHLMC TBA 30 YR 4 GOLD SINGLE FAMILY	1/18/2047	4.00% **	5,251,660	
FHLMC TBA 30 YR 4 GOLD SINGLE FAMILY	2/13/2047	4.00% **	1,049,082	
FHLMC TBA 30 YR 4.5 GOLD SINGLE FAMILY	1/18/2047	4.50% **	2,683,432	
FIDELITY NATIONAL INFORM SR UNSECURED 08/21 2.25	8/15/2021	2.25% **	1,126,156	
FIDELITY NATIONAL INFORM SR UNSECURED 10/18 2.85	10/15/2018	2.85% **	1,551,524	
FIDELITY NATIONAL INFORM SR UNSECURED 10/20 3.625	10/15/2020	3.63% **	2,111,947	
FIDELITY NATL FINANCIAL SR UNSECURED 09/22 5.5	9/1/2022	5.50% **	2,432,800	
FIFTH THIRD AUTO TRUST FITAT 2014 3 A3	3/15/2019	0.96% **	524,712	
FIFTH THIRD AUTO TRUST FITAT 2015 1 A3	3/16/2020	1.42% **	4,487,669	
FIFTH THIRD BANK SR UNSECURED 02/18 1.45	2/28/2018	1.45% **	3,475,066	
FIFTH THIRD BANK SR UNSECURED 03/19 2.3	3/15/2019	2.30% **	591,966	
FIFTH THIRD BANK SR UNSECURED 04/19 2.375	4/25/2019	2.38% **	302,255	
FIFTH THIRD BANK SR UNSECURED 06/21 2.25	6/14/2021	2.25% **	7,513,603	
FIFTH THIRD BANK SR UNSECURED 08/18 2.15	8/20/2018	2.15% **	5,182,538	
FIFTH THIRD BANK SR UNSECURED 09/19 1.625	9/27/2019	1.63% **	3,062,930	
FINNVERA PLC GOVT GUARANT 144A 06/25 2.375	6/4/2025	2.38% **	382,736	
FIRST INVESTORS AUTO OWNER TRU FIAOT 2015 1A A2 144A	4/15/2019	1.21% **	116,251	
FIRST INVESTORS AUTO OWNER TRU FIAOT 2016 2A A1 144A	11/16/2020	1.53% **	712,706	
FIRSTENERGY CORP SR UNSECURED 03/18 2.75	3/15/2018	2.75% **	2,482,347	
FIRSTENERGY CORP SR UNSECURED 03/23 4.25	3/15/2023	4.25% **	4,972,554	
FIRSTENERGY CORP SR UNSECURED 11/31 7.375	11/15/2031	7.38% **	1,288,898	
FLORIDA POWER + LIGHT CO 1ST MORTGAGE 11/17 5.55	11/1/2017	5.55% **	232,898	
FLORIDA POWER + LIGHT CO 1ST MORTGAGE 12/25 3.125	12/1/2025	3.13% **	7,582,823	

Table of Contents

Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
FLORIDA ST BRD OF EDU PUBLIC E FLSEDU 06/19 FIXED 5	6/1/2019	5.00%	**	3,465,184
FLORIDA ST TURNPIKE AUTH FLSTRN 07/39 FIXED OID 6.8	7/1/2039	6.80%	**	2,521,490
FNMA POOL 050305 FN 05/20 FIXED 9.5	5/1/2020	9.50%	**	1,143
FNMA POOL 050402 FN 02/21 FIXED 9	2/1/2021	9.00%	**	248
FNMA POOL 050415 FN 03/21 FIXED 9	3/1/2021	9.00%	**	326
FNMA POOL 050795 FN 09/23 FIXED 7	9/1/2023	7.00%	**	1,427
FNMA POOL 050947 FN 12/23 FIXED 7	12/1/2023	7.00%	**	17,088
FNMA POOL 050966 FN 01/24 FIXED 7	1/1/2024	7.00%	**	6,792
FNMA POOL 050993 FN 02/24 FIXED 7	2/1/2024	7.00%	**	5,135
FNMA POOL 060680 FN 02/28 FLOATING VAR	2/1/2028	4.41%	**	21,384
FNMA POOL 100168 FN 01/21 FIXED VAR	1/15/2021	9.50%	**	1,146
FNMA POOL 108489 FN 11/20 FIXED 9	11/1/2020	9.00%	**	9,066
FNMA POOL 190353 FN 08/34 FIXED VAR	8/1/2034	5.00%	**	11,237
FNMA POOL 190357 FN 03/35 FIXED VAR	3/1/2035	5.00%	**	8,386
FNMA POOL 190360 FN 08/35 FIXED VAR	8/1/2035	5.00%	**	6,782
FNMA POOL 190377 FN 11/36 FIXED VAR	11/1/2036	5.00%	**	277,297
FNMA POOL 190533 FN 01/24 FIXED VAR	1/1/2024	7.00%	**	2,589
FNMA POOL 242136 FN 10/23 FIXED 7	10/1/2023	7.00%	**	394
FNMA POOL 245442 FN 11/23 FIXED 7	11/1/2023	7.00%	**	2,467
FNMA POOL 252210 FN 02/19 FIXED 6.5	2/1/2019	6.50%	**	15,556
FNMA POOL 253153 FN 02/20 FIXED 7	2/1/2020	7.00%	**	6,564
FNMA POOL 253947 FN 08/31 FIXED 8	8/1/2031	8.00%	**	35,930
FNMA POOL 254223 FN 02/32 FIXED 7.5	2/1/2032	7.50%	**	525
FNMA POOL 254793 FN 07/33 FIXED 5	7/1/2033	5.00%	**	215,583
FNMA POOL 267989 FN 02/24 FIXED 7	2/1/2024	7.00%	**	2,988
FNMA POOL 274621 FN 03/24 FIXED 7	3/1/2024	7.00%	**	1,197
FNMA POOL 303675 FN 10/17 FIXED VAR	10/1/2017	10.00% **		2,298
FNMA POOL 312206 FN 06/25 FLOATING VAR	6/1/2025	2.60%	**	39,292
FNMA POOL 313499 FN 10/18 FIXED VAR	10/1/2018	10.00% **		3,201
FNMA POOL 313947 FN 01/28 FIXED VAR	1/1/2028	7.00%	**	1,802
FNMA POOL 330089 FN 04/25 FIXED 8	4/1/2025	8.00%	**	26,744
FNMA POOL 330126 FN 08/25 FLOATING VAR	8/1/2025	2.66%	**	47,628
FNMA POOL 331427 FN 11/25 FLOATING VAR	11/1/2025	2.60%	**	15,963
FNMA POOL 347547 FN 08/26 FLOATING VAR	8/1/2026	2.66%	**	279
FNMA POOL 347633 FN 07/26 FLOATING VAR	7/1/2026	2.63%	**	18,298
FNMA POOL 362968 FN 01/26 FLOATING VAR	1/1/2026	2.89%	**	41,542
FNMA POOL 369996 FN 01/27 FIXED 7.5	1/1/2027	7.50%	**	3,314
FNMA POOL 371049 FN 02/27 FIXED 7.5	2/1/2027	7.50%	**	13,005
FNMA POOL 371073 FN 02/27 FIXED 7.5	2/1/2027	7.50%	**	6,843
FNMA POOL 371871 FN 02/27 FIXED 7.5	2/1/2027	7.50%	**	7,164
FNMA POOL 377038 FN 04/27 FIXED 7.5	4/1/2027	7.50%	**	11,255

Table of Contents

Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
FNMA POOL 396434 FN 11/27 FIXED 7.5	11/1/2027	7.50% **	496	
FNMA POOL 396439 FN 11/27 FIXED 7.5	11/1/2027	7.50% **	7,894	
FNMA POOL 397256 FN 10/27 FIXED 7.5	10/1/2027	7.50% **	720	
FNMA POOL 398754 FN 09/27 FIXED 7.5	9/1/2027	7.50% **	5,652	
FNMA POOL 401788 FN 10/27 FIXED 7.5	10/1/2027	7.50% **	997	
FNMA POOL 479545 FN 08/29 FIXED 7	8/1/2029	7.00% **	588	
FNMA POOL 492745 FN 05/29 FIXED 7	5/1/2029	7.00% **	8,896	
FNMA POOL 503573 FN 10/29 FIXED 7	10/1/2029	7.00% **	2,675	
FNMA POOL 507521 FN 08/29 FIXED 7	8/1/2029	7.00% **	5,479	
FNMA POOL 509436 FN 10/29 FIXED 7	10/1/2029	7.00% **	8,176	
FNMA POOL 509662 FN 08/29 FIXED 7	8/1/2029	7.00% **	485	
FNMA POOL 511103 FN 08/29 FIXED 7	8/1/2029	7.00% **	8,495	
FNMA POOL 511384 FN 09/29 FIXED 7	9/1/2029	7.00% **	1,870	
FNMA POOL 514267 FN 09/29 FIXED 7	9/1/2029	7.00% **	2,609	
FNMA POOL 515518 FN 10/29 FIXED 7	10/1/2029	7.00% **	3,706	
FNMA POOL 517511 FN 10/29 FIXED 7	10/1/2029	7.00% **	3,885	
FNMA POOL 518108 FN 09/29 FIXED 7	9/1/2029	7.00% **	6,199	
FNMA POOL 523486 FN 08/30 FIXED 8	8/1/2030	8.00% **	1,060	
FNMA POOL 533757 FN 06/30 FIXED 8	6/1/2030	8.00% **	12,416	
FNMA POOL 534194 FN 04/30 FIXED 8	4/1/2030	8.00% **	3,367	
FNMA POOL 545204 FN 05/36 FLOATING VAR	5/1/2036	3.05% **	46,553	
FNMA POOL 545278 FN 11/31 FIXED VAR	11/1/2031	7.50% **	78,828	
FNMA POOL 554482 FN 10/30 FIXED 7.5	10/1/2030	7.50% **	86,407	
FNMA POOL 555743 FN 09/33 FIXED VAR	9/1/2033	5.00% **	260,735	
FNMA POOL 569972 FN 03/31 FIXED 7.5	3/1/2031	7.50% **	38,572	
FNMA POOL 569973 FN 02/31 FIXED 8	2/1/2031	8.00% **	5,205	
FNMA POOL 572675 FN 04/31 FIXED 7.5	4/1/2031	7.50% **	48,332	
FNMA POOL 593848 FN 07/31 FIXED 8	7/1/2031	8.00% **	21,542	
FNMA POOL 602065 FN 09/31 FIXED 7	9/1/2031	7.00% **	68,698	
FNMA POOL 604576 FN 09/21 FIXED 6.5	9/1/2021	6.50% **	7,358	
FNMA POOL 609504 FN 10/31 FIXED 7	10/1/2031	7.00% **	98,598	
FNMA POOL 649952 FN 06/32 FIXED 6.5	6/1/2032	6.50% **	1,856	
FNMA POOL 725162 FN 02/34 FIXED VAR	2/1/2034	6.00% **	61,406	
FNMA POOL 725946 FN 11/34 FIXED VAR	11/1/2034	5.50% **	144,679	
FNMA POOL 735061 FN 11/34 FIXED VAR	11/1/2034	6.00% **	1,652,224	
FNMA POOL 735208 FN 10/19 FIXED VAR	10/1/2019	6.00% **	34,684	
FNMA POOL 735382 FN 04/35 FIXED VAR	4/1/2035	5.00% **	1,111,202	
FNMA POOL 735439 FN 09/19 FIXED VAR	9/1/2019	6.00% **	34,862	
FNMA POOL 735500 FN 05/35 FIXED VAR	5/1/2035	5.50% **	1,543,619	
FNMA POOL 735501 FN 05/35 FIXED VAR	5/1/2035	6.00% **	385,327	
FNMA POOL 735503 FN 04/35 FIXED VAR	4/1/2035	6.00% **	437,477	

Table of Contents

Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
FNMA POOL 735561 FN 04/34 FLOATING VAR	4/1/2034	2.59% **	96,062	
FNMA POOL 735580 FN 06/35 FIXED VAR	6/1/2035	5.00% **	525,782	
FNMA POOL 735676 FN 07/35 FIXED VAR	7/1/2035	5.00% **	347,274	
FNMA POOL 735893 FN 10/35 FIXED VAR	10/1/2035	5.00% **	147,094	
FNMA POOL 735989 FN 02/35 FIXED VAR	2/1/2035	5.50% **	2,306,134	
FNMA POOL 745000 FN 10/35 FIXED VAR	10/1/2035	6.00% **	77,427	
FNMA POOL 745140 FN 11/35 FIXED VAR	11/1/2035	5.00% **	1,985,578	
FNMA POOL 745327 FN 03/36 FIXED VAR	3/1/2036	6.00% **	218,691	
FNMA POOL 745412 FN 12/35 FIXED VAR	12/1/2035	5.50% **	1,151,717	
FNMA POOL 745885 FN 10/36 FIXED VAR	10/1/2036	6.00% **	767,862	
FNMA POOL 745948 FN 10/36 FIXED VAR	10/1/2036	6.50% **	85,383	
FNMA POOL 745959 FN 11/36 FIXED VAR	11/1/2036	5.50% **	520,319	
FNMA POOL 758777 FN 04/28 FIXED 6.5	4/1/2028	6.50% **	835	
FNMA POOL 811569 FN 06/21 FIXED 6	6/1/2021	6.00% **	31,842	
FNMA POOL 813599 FN 01/36 FLOATING VAR	1/1/2036	2.55% **	244,451	
FNMA POOL 825480 FN 06/35 FLOATING VAR	6/1/2035	2.83% **	186,924	
FNMA POOL 827601 FN 08/19 FIXED 5.5	8/1/2019	5.50% **	35,635	
FNMA POOL 831561 FN 05/36 FIXED 6.5	5/1/2036	6.50% **	70,986	
FNMA POOL 833600 FN 11/35 FIXED 6.5	11/1/2035	6.50% **	11,808	
FNMA POOL 836464 FN 10/35 FLOATING VAR	10/1/2035	2.54% **	1,049,186	
FNMA POOL 836852 FN 10/35 FLOATING VAR	10/1/2035	2.45% **	638,904	
FNMA POOL 843823 FN 11/35 FLOATING VAR	11/1/2035	2.49% **	537,901	
FNMA POOL 843997 FN 11/35 FLOATING VAR	11/1/2035	2.54% **	203,592	
FNMA POOL 844052 FN 11/35 FLOATING VAR	11/1/2035	2.49% **	190,529	
FNMA POOL 844148 FN 11/35 FLOATING VAR	11/1/2035	2.50% **	185,560	
FNMA POOL 844237 FN 11/35 FLOATING VAR	11/1/2035	2.47% **	171,264	
FNMA POOL 844789 FN 11/35 FLOATING VAR	11/1/2035	2.44% **	181,697	
FNMA POOL 866888 FN 01/36 FLOATING VAR	1/1/2036	2.71% **	226,499	
FNMA POOL 872021 FN 06/21 FIXED 6	6/1/2021	6.00% **	32,756	
FNMA POOL 879067 FN 04/36 FLOATING VAR	4/1/2036	2.73% **	1,265,190	
FNMA POOL 879394 FN 02/21 FIXED 5	2/1/2021	5.00% **	35,432	
FNMA POOL 880870 FN 03/36 FIXED 6.5	3/1/2036	6.50% **	14,242	
FNMA POOL 884729 FN 08/36 FLOATING VAR	8/1/2036	2.86% **	211,733	
FNMA POOL 884773 FN 10/36 FLOATING VAR	10/1/2036	2.92% **	208,928	
FNMA POOL 888366 FN 04/37 FIXED VAR	4/1/2037	7.00% **	270,112	
FNMA POOL 888560 FN 11/35 FIXED VAR	11/1/2035	6.00% **	829,291	
FNMA POOL 888601 FN 06/20 FIXED VAR	6/1/2020	5.50% **	92,592	
FNMA POOL 888637 FN 09/37 FIXED VAR	9/1/2037	6.00% **	125,133	
FNMA POOL 888832 FN 11/37 FIXED VAR	11/1/2037	6.50% **	35,176	
FNMA POOL 888890 FN 10/37 FIXED VAR	10/1/2037	6.50% **	245,226	
FNMA POOL 888893 FN 08/37 FIXED VAR	8/1/2037	5.50% **	56,018	

Table of Contents

Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
FNMA POOL 889072 FN 12/37 FIXED VAR	12/1/2037	6.50% **	267,857	
FNMA POOL 889117 FN 10/35 FIXED VAR	10/1/2035	5.00% **	731,897	
FNMA POOL 889190 FN 03/38 FIXED VAR	3/1/2038	6.00% **	113,310	
FNMA POOL 889579 FN 05/38 FIXED VAR	5/1/2038	6.00% **	1,666,125	
FNMA POOL 890116 FN 02/23 FIXED VAR	2/1/2023	7.00% **	336,653	
FNMA POOL 890236 FN 08/40 FIXED VAR	8/1/2040	4.50% **	128,075	
FNMA POOL 890248 FN 08/37 FIXED VAR	8/1/2037	6.00% **	1,684,331	
FNMA POOL 890268 FN 10/38 FIXED VAR	10/1/2038	6.50% **	394,513	
FNMA POOL 890604 FN 10/44 FIXED VAR	10/1/2044	4.50% **	3,931,625	
FNMA POOL 891654 FN 06/36 FIXED 6.5	6/1/2036	6.50% **	189,850	
FNMA POOL 902425 FN 11/36 FLOATING VAR	11/1/2036	3.31% **	52,395	
FNMA POOL 903261 FN 10/36 FIXED 6	10/1/2036	6.00% **	98,486	
FNMA POOL 906666 FN 12/36 FIXED 6.5	12/1/2036	6.50% **	8,543	
FNMA POOL 908172 FN 01/37 FIXED 6.5	1/1/2037	6.50% **	3,646	
FNMA POOL 914875 FN 04/37 FIXED 6.5	4/1/2037	6.50% **	196,175	
FNMA POOL 918653 FN 06/37 FIXED 6	6/1/2037	6.00% **	110,860	
FNMA POOL 924874 FN 10/37 FIXED 7	10/1/2037	7.00% **	43,047	
FNMA POOL 928746 FN 09/37 FIXED 6.5	9/1/2037	6.50% **	12,035	
FNMA POOL 928938 FN 12/37 FIXED 7	12/1/2037	7.00% **	52,458	
FNMA POOL 929298 FN 03/38 FIXED 5	3/1/2038	5.00% **	244,982	
FNMA POOL 930719 FN 03/19 FIXED 4.5	3/1/2019	4.50% **	10,857	
FNMA POOL 931307 FN 06/39 FIXED 4.5	6/1/2039	4.50% **	510,947	
FNMA POOL 931991 FN 09/39 FIXED 4.5	9/1/2039	4.50% **	726,478	
FNMA POOL 932058 FN 10/39 FIXED 4.5	10/1/2039	4.50% **	592,787	
FNMA POOL 932426 FN 01/40 FIXED 4.5	1/1/2040	4.50% **	1,643,477	
FNMA POOL 932495 FN 02/40 FIXED 4.5	2/1/2040	4.50% **	166,457	
FNMA POOL 932669 FN 03/40 FIXED 4.5	3/1/2040	4.50% **	13,536	
FNMA POOL 933409 FN 03/38 FIXED 5	3/1/2038	5.00% **	216,422	
FNMA POOL 933638 FN 08/38 FLOATING VAR	8/1/2038	3.00% **	436,532	
FNMA POOL 934648 FN 11/38 FIXED 7	11/1/2038	7.00% **	228,603	
FNMA POOL 942798 FN 08/37 FIXED 6.5	8/1/2037	6.50% **	91,010	
FNMA POOL 943699 FN 08/37 FIXED 6.5	8/1/2037	6.50% **	91,385	
FNMA POOL 946065 FN 09/37 FIXED 6.5	9/1/2037	6.50% **	18,432	
FNMA POOL 948849 FN 08/37 FIXED 6	8/1/2037	6.00% **	486,027	
FNMA POOL 955183 FN 11/37 FIXED 7	11/1/2037	7.00% **	115,103	
FNMA POOL 955762 FN 10/37 FIXED 6.5	10/1/2037	6.50% **	4,052	
FNMA POOL 962062 FN 03/38 FIXED 5	3/1/2038	5.00% **	300,315	
FNMA POOL 962444 FN 04/38 FIXED 5	4/1/2038	5.00% **	146,484	

Table of Contents

Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
FNMA POOL 968252 FN 02/38 FIXED 7	2/1/2038	7.00% **	15,006	
FNMA POOL 971053 FN 02/39 FIXED 4.5	2/1/2039	4.50% **	68,394	
FNMA POOL 972242 FN 03/38 FIXED 6.5	3/1/2038	6.50% **	2,549	
FNMA POOL 972571 FN 03/38 FIXED 5	3/1/2038	5.00% **	340,826	
FNMA POOL 972572 FN 03/38 FIXED 5	3/1/2038	5.00% **	126,005	
FNMA POOL 973161 FN 02/38 FIXED 6.5	2/1/2038	6.50% **	161,080	
FNMA POOL 974156 FN 02/38 FIXED 7	2/1/2038	7.00% **	39,695	
FNMA POOL 975184 FN 03/38 FIXED 5	3/1/2038	5.00% **	111,990	
FNMA POOL 975185 FN 03/38 FIXED 5	3/1/2038	5.00% **	124,418	
FNMA POOL 975441 FN 03/38 FIXED 5	3/1/2038	5.00% **	63,188	
FNMA POOL 975453 FN 03/38 FIXED 5	3/1/2038	5.00% **	10,286	
FNMA POOL 975454 FN 03/38 FIXED 5	3/1/2038	5.00% **	69,918	
FNMA POOL 979973 FN 09/36 FIXED 5	9/1/2036	5.00% **	16,645	
FNMA POOL 984632 FN 06/38 FLOATING VAR	6/1/2038	2.94% **	1,914,815	
FNMA POOL 985626 FN 04/33 FIXED 6	4/1/2033	6.00% **	393,360	
FNMA POOL 985867 FN 08/38 FIXED 7	8/1/2038	7.00% **	29,399	
FNMA POOL 987325 FN 09/38 FLOATING VAR	9/1/2038	3.12% **	843,896	
FNMA POOL 987891 FN 09/38 FIXED 7	9/1/2038	7.00% **	1,828	
FNMA POOL 991549 FN 11/38 FIXED 7	11/1/2038	7.00% **	43,782	
FNMA POOL 992249 FN 11/38 FIXED 7	11/1/2038	7.00% **	18,806	
FNMA POOL 992262 FN 01/39 FIXED 5	1/1/2039	5.00% **	27,407	
FNMA POOL 995072 FN 08/38 FIXED VAR	8/1/2038	5.50% **	424,055	
FNMA POOL 995149 FN 10/38 FIXED VAR	10/1/2038	6.50% **	256,022	
FNMA POOL 995381 FN 01/24 FIXED VAR	1/1/2024	6.00% **	155,261	
FNMA POOL 995899 FN 02/38 FIXED VAR	2/1/2038	6.00% **	185,234	
FNMA POOL AA0472 FN 03/39 FIXED 4	3/1/2039	4.00% **	194,613	
FNMA POOL AA2700 FN 01/39 FIXED 5	1/1/2039	5.00% **	8,547	
FNMA POOL AA7693 FN 07/24 FIXED 4	7/1/2024	4.00% **	7,256,629	
FNMA POOL AB1228 FN 07/40 FIXED 5	7/1/2040	5.00% **	52,757	
FNMA POOL AB2801 FN 04/26 FIXED 3.5	4/1/2026	3.50% **	701,578	
FNMA POOL AB3701 FN 10/41 FIXED 4.5	10/1/2041	4.50% **	1,327,268	
FNMA POOL AB4058 FN 12/41 FIXED 4	12/1/2041	4.00% **	841,308	
FNMA POOL AB4590 FN 03/42 FIXED 3.5	3/1/2042	3.50% **	842,647	
FNMA POOL AB4689 FN 03/42 FIXED 3.5	3/1/2042	3.50% **	1,120,157	
FNMA POOL AB4941 FN 04/42 FIXED 3.5	4/1/2042	3.50% **	3,714,999	
FNMA POOL AB5236 FN 05/27 FIXED 3	5/1/2027	3.00% **	598,496	
FNMA POOL AB5425 FN 06/42 FIXED 3.5	6/1/2042	3.50% **	357,388	
FNMA POOL AB5546 FN 06/42 FIXED 3.5	6/1/2042	3.50% **	867,677	
FNMA POOL AB5593 FN 07/42 FIXED 3.5	7/1/2042	3.50% **	507,122	
FNMA POOL AB6136 FN 09/27 FIXED 2.5	9/1/2027	2.50% **	3,324,405	
FNMA POOL AB6229 FN 09/42 FIXED 3.5	9/1/2042	3.50% **	2,531,815	
FNMA POOL AB6238 FN 09/42 FIXED 3.5	9/1/2042	3.50% **	656,210	
FNMA POOL AB6390 FN 10/42 FIXED 3	10/1/2042	3.00% **	364,101	
FNMA POOL AB6694 FN 10/42 FIXED 3	10/1/2042	3.00% **	731,987	
FNMA POOL AB6832 FN 11/42 FIXED 3.5	11/1/2042	3.50% **	1,966,805	
FNMA POOL AB7059 FN 11/42 FIXED 2.5	11/1/2042	2.50% **	4,009,663	
FNMA POOL AB7272 FN 12/42 FIXED 3	12/1/2042	3.00% **	1,366,049	



Table of Contents

Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
FNMA POOL AB7410 FN 12/42 FIXED 3	12/1/2042	3.00% **	3,699,536	
FNMA POOL AB7426 FN 12/42 FIXED 3	12/1/2042	3.00% **	1,066,262	
FNMA POOL AB7568 FN 01/43 FIXED 3	1/1/2043	3.00% **	1,529,438	
FNMA POOL AB7570 FN 01/43 FIXED 3	1/1/2043	3.00% **	2,673,686	
FNMA POOL AB7716 FN 01/28 FIXED 2.5	1/1/2028	2.50% **	308,533	
FNMA POOL AB7728 FN 01/43 FIXED 2.5	1/1/2043	2.50% **	404,568	
FNMA POOL AB7741 FN 01/43 FIXED 3	1/1/2043	3.00% **	2,165,619	
FNMA POOL AB8464 FN 02/43 FIXED 2.5	2/1/2043	2.50% **	361,063	
FNMA POOL AB8465 FN 02/43 FIXED 2.5	2/1/2043	2.50% **	612,513	
FNMA POOL AB9136 FN 04/43 FIXED 2.5	4/1/2043	2.50% **	1,643,049	
FNMA POOL AB9347 FN 05/43 FIXED 3	5/1/2043	3.00% **	2,206,800	
FNMA POOL AB9361 FN 05/43 FIXED 3.5	5/1/2043	3.50% **	705,739	
FNMA POOL AB9461 FN 05/43 FIXED 3	5/1/2043	3.00% **	2,849,943	
FNMA POOL AB9516 FN 05/28 FIXED 2.5	5/1/2028	2.50% **	330,099	
FNMA POOL AB9663 FN 06/43 FIXED 3	6/1/2043	3.00% **	241,482	
FNMA POOL AB9825 FN 07/28 FIXED 2.5	7/1/2028	2.50% **	131,878	
FNMA POOL AB9980 FN 07/43 FIXED 3.5	7/1/2043	3.50% **	831,376	
FNMA POOL AC0728 FN 08/39 FIXED 5	8/1/2039	5.00% **	18,287	
FNMA POOL AC1889 FN 09/39 FIXED 4	9/1/2039	4.00% **	378,086	
FNMA POOL AC2953 FN 09/39 FIXED 4.5	9/1/2039	4.50% **	186,301	
FNMA POOL AC3237 FN 10/39 FIXED 5	10/1/2039	5.00% **	1,436,594	
FNMA POOL AC9526 FN 01/40 FIXED 5.5	1/1/2040	5.50% **	1,053,287	
FNMA POOL AD0217 FN 08/37 FIXED VAR	8/1/2037	6.00% **	110,953	
FNMA POOL AD0249 FN 04/37 FIXED VAR	4/1/2037	5.50% **	690,503	
FNMA POOL AD0296 FN 12/36 FLOATING VAR	12/1/2036	3.02% **	377,267	
FNMA POOL AD0452 FN 04/21 FIXED VAR	4/1/2021	6.00% **	584,987	
FNMA POOL AD0471 FN 01/24 FIXED VAR	1/1/2024	5.50% **	330,338	
FNMA POOL AD4178 FN 06/40 FIXED 4.5	6/1/2040	4.50% **	1,218,562	
FNMA POOL AD6510 FN 05/40 FIXED 5	5/1/2040	5.00% **	19,220	
FNMA POOL AD9143 FN 08/40 FIXED 4.5	8/1/2040	4.50% **	54,594	
FNMA POOL AD9153 FN 08/40 FIXED 4.5	8/1/2040	4.50% **	359,683	
FNMA POOL AD9713 FN 08/40 FIXED 5	8/1/2040	5.00% **	151,985	
FNMA POOL AE0081 FN 07/24 FIXED VAR	7/1/2024	6.00% **	257,845	
FNMA POOL AE0113 FN 07/40 FIXED VAR	7/1/2040	4.00% **	554,946	
FNMA POOL AE0478 FN 11/40 FIXED VAR	11/1/2040	4.00% **	9,230	
FNMA POOL AE0654 FN 12/40 FLOATING VAR	12/1/2040	3.77% **	4,342,629	
FNMA POOL AE0758 FN 02/39 FIXED VAR	2/1/2039	7.00% **	1,136,804	
FNMA POOL AE0967 FN 06/39 FIXED VAR	6/1/2039	3.50% **	1,015,589	
FNMA POOL AE1840 FN 08/40 FIXED 5	8/1/2040	5.00% **	52,970	
FNMA POOL AE1862 FN 08/40 FIXED 5	8/1/2040	5.00% **	371,744	
FNMA POOL AE3505 FN 01/26 FIXED 3.5	1/1/2026	3.50% **	238,447	
FNMA POOL AE6090 FN 10/40 FIXED 4	10/1/2040	4.00% **	411,777	
FNMA POOL AE7283 FN 10/40 FIXED 4	10/1/2040	4.00% **	17,695	
FNMA POOL AH0210 FN 12/40 FIXED 4.5	12/1/2040	4.50% **	1,520,485	
FNMA POOL AH0943 FN 12/40 FIXED 4	12/1/2040	4.00% **	1,050,590	
FNMA POOL AH1115 FN 01/41 FIXED 4.5	1/1/2041	4.50% **	2,773,794	
FNMA POOL AH1508 FN 12/40 FIXED 4.5	12/1/2040	4.50% **	1,667,155	



Table of Contents

Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
FNMA POOL AH1559 FN 12/40 FIXED 4	12/1/2040	4.00% **	1,225,229	
FNMA POOL AH1560 FN 01/41 FIXED 4	1/1/2041	4.00% **	1,623,252	
FNMA POOL AH1565 FN 12/40 FIXED 4.5	12/1/2040	4.50% **	702,609	
FNMA POOL AH2683 FN 01/41 FIXED 4	1/1/2041	4.00% **	1,913,293	
FNMA POOL AH3203 FN 01/41 FIXED 4	1/1/2041	4.00% **	307,599	
FNMA POOL AH4404 FN 01/41 FIXED 4	1/1/2041	4.00% **	1,996,649	
FNMA POOL AH5098 FN 01/41 FIXED 4	1/1/2041	4.00% **	30,489	
FNMA POOL AH6958 FN 02/41 FLOATING VAR	2/1/2041	2.92% **	353,683	
FNMA POOL AI0511 FN 04/41 FIXED 5	4/1/2041	5.00% **	116,172	
FNMA POOL AI1051 FN 06/26 FIXED 4	6/1/2026	4.00% **	499,225	
FNMA POOL AI1863 FN 05/41 FIXED 5	5/1/2041	5.00% **	231,210	
FNMA POOL AI1892 FN 05/41 FIXED 5	5/1/2041	5.00% **	1,095,707	
FNMA POOL AI2433 FN 05/41 FIXED 5	5/1/2041	5.00% **	319,333	
FNMA POOL AI2443 FN 05/41 FIXED 5	5/1/2041	5.00% **	177,280	
FNMA POOL AI2462 FN 05/41 FIXED 5	5/1/2041	5.00% **	200,597	
FNMA POOL AI2737 FN 05/41 FIXED 5	5/1/2041	5.00% **	32,204	
FNMA POOL AI4261 FN 06/41 FIXED 5	6/1/2041	5.00% **	175,371	
FNMA POOL AI7778 FN 07/41 FIXED 4	7/1/2041	4.00% **	18,559	
FNMA POOL AI8382 FN 09/26 FIXED 3.5	9/1/2026	3.50% **	408,979	
FNMA POOL AI8630 FN 07/42 FIXED 4	7/1/2042	4.00% **	103,856	
FNMA POOL AI9940 FN 09/41 FIXED 5	9/1/2041	5.00% **	783,933	
FNMA POOL AJ1884 FN 02/42 FIXED 3.5	2/1/2042	3.50% **	807,124	
FNMA POOL AJ2288 FN 09/41 FIXED 4	9/1/2041	4.00% **	679,400	
FNMA POOL AJ4051 FN 10/41 FIXED 4	10/1/2041	4.00% **	11,301	
FNMA POOL AJ7688 FN 12/41 FIXED 4	12/1/2041	4.00% **	1,471,448	
FNMA POOL AJ9317 FN 01/42 FIXED 4	1/1/2042	4.00% **	2,424,754	
FNMA POOL AJ9982 FN 08/42 FIXED 3.5	8/1/2042	3.50% **	3,839,224	
FNMA POOL AK0968 FN 02/27 FIXED 3	2/1/2027	3.00% **	726,983	
FNMA POOL AK1140 FN 02/27 FIXED 3	2/1/2027	3.00% **	476,290	
FNMA POOL AK1608 FN 01/27 FIXED 3	1/1/2027	3.00% **	530,596	
FNMA POOL AK5551 FN 04/42 FIXED 4	4/1/2042	4.00% **	7,873,081	
FNMA POOL AK6966 FN 03/27 FIXED 3	3/1/2027	3.00% **	754,670	
FNMA POOL AL0007 FN 12/34 FIXED VAR	12/1/2034	5.00% **	1,011,513	
FNMA POOL AL0009 FN 12/34 FIXED VAR	12/1/2034	5.50% **	1,001,967	
FNMA POOL AL0215 FN 04/41 FIXED VAR	4/1/2041	4.50% **	1,754,100	
FNMA POOL AL0476 FN 11/40 FIXED VAR	11/1/2040	5.00% **	913,942	
FNMA POOL AL0484 FN 05/40 FIXED VAR	5/1/2040	5.50% **	374,787	
FNMA POOL AL0533 FN 07/41 FLOATING VAR	7/1/2041	3.03% **	1,094,146	
FNMA POOL AL0998 FN 10/41 FIXED VAR	10/1/2041	4.50% **	946,037	
FNMA POOL AL1051 FN 09/41 FIXED VAR	9/1/2041	4.50% **	617,390	
FNMA POOL AL1469 FN 02/39 FIXED VAR	2/1/2039	7.00% **	1,210,195	
FNMA POOL AL1470 FN 04/37 FIXED VAR	4/1/2037	7.00% **	491,027	
FNMA POOL AL1938 FN 12/26 FIXED VAR	12/1/2026	4.00% **	1,476,002	
FNMA POOL AL1945 FN 06/42 FIXED VAR	6/1/2042	3.50% **	596,192	
FNMA POOL AL2151 FN 03/42 FIXED VAR	3/1/2042	3.50% **	1,222,502	
FNMA POOL AL2389 FN 09/42 FIXED VAR	9/1/2042	3.50% **	1,393,520	
FNMA POOL AL2683 FN 09/26 FIXED VAR	9/1/2026	4.00% **	2,150,332	



Table of Contents

Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
FNMA POOL AL3626 FN 09/42 FIXED VAR	9/1/2042	4.00% **	24,850	
FNMA POOL AL4324 FN 05/40 FIXED VAR	5/1/2040	6.50% **	3,932,290	
FNMA POOL AL4465 FN 07/28 FIXED VAR	7/1/2028	3.00% **	2,291,721	
FNMA POOL AL4741 FN 01/44 FIXED VAR	1/1/2044	4.50% **	923,311	
FNMA POOL AL5540 FN 07/44 FIXED VAR	7/1/2044	4.50% **	639,390	
FNMA POOL AL5760 FN 09/43 FIXED VAR	9/1/2043	4.00% **	65,550	
FNMA POOL AL6308 FN 08/38 FIXED VAR	8/1/2038	5.00% **	3,501,311	
FNMA POOL AL6851 FN 10/43 FIXED VAR	10/1/2043	2.50% **	837,351	
FNMA POOL AL7204 FN 10/43 FIXED VAR	10/1/2043	5.00% **	162,273	
FNMA POOL AL8558 FN 07/41 FIXED VAR	7/1/2041	6.00% **	582,816	
FNMA POOL AM8674 FN 04/25 FIXED 2.81	4/1/2025	2.81% **	168,995	
FNMA POOL AN0360 FN 12/45 FIXED 3.95	12/1/2045	3.95% **	4,446,306	
FNMA POOL AO0454 FN 08/42 FIXED 3.5	8/1/2042	3.50% **	717,597	
FNMA POOL AO0527 FN 05/27 FIXED 3	5/1/2027	3.00% **	492,844	
FNMA POOL AO4135 FN 06/42 FIXED 3.5	6/1/2042	3.50% **	2,056,431	
FNMA POOL AO4688 FN 07/43 FIXED 3	7/1/2043	3.00% **	3,069,927	
FNMA POOL AO6482 FN 07/42 FLOATING VAR	7/1/2042	2.26% **	136,601	
FNMA POOL AO7348 FN 08/42 FIXED 4	8/1/2042	4.00% **	629,959	
FNMA POOL AO8156 FN 08/27 FIXED 3	8/1/2027	3.00% **	4,315,428	
FNMA POOL AP0006 FN 07/42 FLOATING VAR	7/1/2042	2.02% **	823,513	
FNMA POOL AP2611 FN 09/42 FIXED 3.5	9/1/2042	3.50% **	632,402	
FNMA POOL AP3308 FN 09/42 FIXED 3.5	9/1/2042	3.50% **	614,594	
FNMA POOL AP3902 FN 10/42 FIXED 3	10/1/2042	3.00% **	582,684	
FNMA POOL AP4710 FN 08/42 FIXED 3.5	8/1/2042	3.50% **	1,377,264	
FNMA POOL AP5143 FN 09/42 FIXED 3	9/1/2042	3.00% **	706,109	
FNMA POOL AP6027 FN 04/43 FIXED 3	4/1/2043	3.00% **	730,011	
FNMA POOL AP6032 FN 04/43 FIXED 3	4/1/2043	3.00% **	756,228	
FNMA POOL AP6053 FN 07/28 FIXED 2.5	7/1/2028	2.50% **	226,060	
FNMA POOL AP6054 FN 07/43 FIXED 3	7/1/2043	3.00% **	71,050	
FNMA POOL AP8057 FN 09/42 FIXED 3.5	9/1/2042	3.50% **	736,434	
FNMA POOL AP8903 FN 10/42 FIXED 3.5	10/1/2042	3.50% **	672,748	
FNMA POOL AP9539 FN 10/42 FIXED 3	10/1/2042	3.00% **	356,115	
FNMA POOL AP9766 FN 10/42 FIXED 4	10/1/2042	4.00% **	2,115,205	
FNMA POOL AQ0556 FN 11/42 FIXED 3	11/1/2042	3.00% **	2,605,141	
FNMA POOL AQ1802 FN 10/42 FIXED 3.5	10/1/2042	3.50% **	518,719	
FNMA POOL AQ5971 FN 12/42 FIXED 3	12/1/2042	3.00% **	705,082	
FNMA POOL AQ7192 FN 07/43 FIXED 3	7/1/2043	3.00% **	143,153	
FNMA POOL AQ8359 FN 01/43 FIXED 3	1/1/2043	3.00% **	711,482	
FNMA POOL AQ8653 FN 12/42 FIXED 2.5	12/1/2042	2.50% **	587,110	
FNMA POOL AQ9990 FN 02/43 FIXED 2.5	2/1/2043	2.50% **	1,455,755	
FNMA POOL AR2602 FN 02/43 FIXED 2.5	2/1/2043	2.50% **	507,820	
FNMA POOL AR2638 FN 02/43 FIXED 3.5	2/1/2043	3.50% **	719,826	
FNMA POOL AR3368 FN 02/28 FIXED 2.5	2/1/2028	2.50% **	265,252	
FNMA POOL AR4343 FN 06/43 FIXED 3	6/1/2043	3.00% **	459,991	
FNMA POOL AR4473 FN 03/28 FIXED 2.5	3/1/2028	2.50% **	2,064,556	
FNMA POOL AR7182 FN 03/43 FIXED 2.5	3/1/2043	2.50% **	576,536	
FNMA POOL AR7213 FN 05/43 FIXED 2.5	5/1/2043	2.50% **	637,457	



Table of Contents

Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
FNMA POOL AR7214 FN 06/43 FIXED 3	6/1/2043	3.00% **	2,902,548	
FNMA POOL AR7399 FN 06/43 FIXED 3	6/1/2043	3.00% **	190,402	
FNMA POOL AR7970 FN 03/43 FIXED 2.5	3/1/2043	2.50% **	585,915	
FNMA POOL AR8600 FN 07/43 FIXED 2.5	7/1/2043	2.50% **	802,652	
FNMA POOL AR8749 FN 03/43 FIXED 3	3/1/2043	3.00% **	2,993,790	
FNMA POOL AR9203 FN 03/43 FIXED 3.5	3/1/2043	3.50% **	1,786,381	
FNMA POOL AS0047 FN 07/28 FIXED 2.5	7/1/2028	2.50% **	843,906	
FNMA POOL AS0070 FN 08/43 FIXED 4	8/1/2043	4.00% **	768,425	
FNMA POOL AS0302 FN 08/43 FIXED 3	8/1/2043	3.00% **	148,614	
FNMA POOL AS0522 FN 09/43 FIXED 3.5	9/1/2043	3.50% **	336,352	
FNMA POOL AS0838 FN 10/43 FIXED 5	10/1/2043	5.00% **	358,859	
FNMA POOL AS1364 FN 12/43 FIXED 3	12/1/2043	3.00% **	133,975	
FNMA POOL AS1774 FN 02/44 FIXED 4	2/1/2044	4.00% **	334,184	
FNMA POOL AS2117 FN 04/44 FIXED 4	4/1/2044	4.00% **	14,683	
FNMA POOL AS2369 FN 05/29 FIXED 3.5	5/1/2029	3.50% **	2,064,537	
FNMA POOL AS3282 FN 10/43 FIXED 3	10/1/2043	3.00% **	299,769	
FNMA POOL AS3293 FN 09/44 FIXED 4	9/1/2044	4.00% **	1,613,188	
FNMA POOL AS4271 FN 01/45 FIXED 4.5	1/1/2045	4.50% **	351,448	
FNMA POOL AS4302 FN 01/45 FIXED 4	1/1/2045	4.00% **	1,794,493	
FNMA POOL AS4354 FN 01/45 FIXED 4.5	1/1/2045	4.50% **	2,796,348	
FNMA POOL AS4427 FN 02/45 FIXED 4.5	2/1/2045	4.50% **	2,330,199	
FNMA POOL AS4431 FN 02/45 FIXED 4.5	2/1/2045	4.50% **	1,262,741	
FNMA POOL AS5068 FN 06/45 FIXED 3.5	6/1/2045	3.50% **	221,752	
FNMA POOL AS5103 FN 06/30 FIXED 3	6/1/2030	3.00% **	5,966,585	
FNMA POOL AS5598 FN 08/45 FIXED 4	8/1/2045	4.00% **	1,826,912	
FNMA POOL AS5722 FN 09/45 FIXED 3.5	9/1/2045	3.50% **	19,851,891	
FNMA POOL AS6065 FN 10/45 FIXED 3.5	10/1/2045	3.50% **	536,369	
FNMA POOL AS6067 FN 10/45 FIXED 3.5	10/1/2045	3.50% **	25,741,586	
FNMA POOL AS6286 FN 12/45 FIXED 4	12/1/2045	4.00% **	4,097,520	
FNMA POOL AS6304 FN 12/45 FIXED 4	12/1/2045	4.00% **	6,177,447	
FNMA POOL AS6315 FN 12/45 FIXED 4	12/1/2045	4.00% **	273,847	
FNMA POOL AS6328 FN 12/45 FIXED 3.5	12/1/2045	3.50% **	5,971,021	
FNMA POOL AS6386 FN 12/45 FIXED 3	12/1/2045	3.00% **	429,546	
FNMA POOL AS6395 FN 12/45 FIXED 3.5	12/1/2045	3.50% **	293,082	
FNMA POOL AS6452 FN 01/46 FIXED 3.5	1/1/2046	3.50% **	977,181	
FNMA POOL AS6489 FN 01/46 FIXED 4	1/1/2046	4.00% **	2,901,297	
FNMA POOL AS6534 FN 01/46 FIXED 3.5	1/1/2046	3.50% **	9,752,330	
FNMA POOL AS7125 FN 05/46 FIXED 2.5	5/1/2046	2.50% **	1,406,869	
FNMA POOL AS7530 FN 07/46 FIXED 2.5	7/1/2046	2.50% **	2,094,290	
FNMA POOL AS7693 FN 08/31 FIXED 2	8/1/2031	2.00% **	2,299,676	
FNMA POOL AS7877 FN 09/46 FIXED 2.5	9/1/2046	2.50% **	2,126,341	
FNMA POOL AS8249 FN 11/36 FIXED 3	11/1/2036	3.00% **	4,524,337	
FNMA POOL AT0162 FN 03/43 FIXED 2.5	3/1/2043	2.50% **	617,139	
FNMA POOL AT0238 FN 03/43 FIXED 2.5	3/1/2043	2.50% **	956,988	
FNMA POOL AT0333 FN 04/43 FIXED 2.5	4/1/2043	2.50% **	800,431	
FNMA POOL AT0874 FN 07/43 FIXED 3	7/1/2043	3.00% **	137,281	
FNMA POOL AT1572 FN 05/43 FIXED 3	5/1/2043	3.00% **	2,995,239	



Table of Contents

Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
FNMA POOL AT2008 FN 04/43 FIXED 2.5	4/1/2043	2.50% **	674,743	
FNMA POOL AT2043 FN 04/43 FIXED 3	4/1/2043	3.00% **	76,376	
FNMA POOL AT2722 FN 05/43 FIXED 3	5/1/2043	3.00% **	1,374,029	
FNMA POOL AT2725 FN 05/43 FIXED 3	5/1/2043	3.00% **	14,897,518	
FNMA POOL AT2894 FN 05/28 FIXED 2.5	5/1/2028	2.50% **	344,380	
FNMA POOL AT3389 FN 08/43 FIXED 3	8/1/2043	3.00% **	785,527	
FNMA POOL AT3487 FN 04/43 FIXED 3.5	4/1/2043	3.50% **	2,686,766	
FNMA POOL AT5198 FN 05/43 FIXED 2.5	5/1/2043	2.50% **	467,620	
FNMA POOL AT5612 FN 04/43 FIXED 2.5	4/1/2043	2.50% **	682,836	
FNMA POOL AT5690 FN 06/43 FIXED 3	6/1/2043	3.00% **	120,923	
FNMA POOL AT5803 FN 06/43 FIXED 3	6/1/2043	3.00% **	116,527	
FNMA POOL AT5994 FN 05/43 FIXED 3	5/1/2043	3.00% **	272,777	
FNMA POOL AT5995 FN 05/43 FIXED 3	5/1/2043	3.00% **	165,037	
FNMA POOL AT6656 FN 05/43 FIXED 2.5	5/1/2043	2.50% **	667,682	
FNMA POOL AT6764 FN 07/43 FIXED 3	7/1/2043	3.00% **	85,278	
FNMA POOL AT7213 FN 06/28 FIXED 2.5	6/1/2028	2.50% **	124,030	
FNMA POOL AT7620 FN 06/43 FIXED 3	6/1/2043	3.00% **	2,168,886	
FNMA POOL AT8000 FN 06/43 FIXED 3	6/1/2043	3.00% **	154,724	
FNMA POOL AT8326 FN 06/43 FIXED 3	6/1/2043	3.00% **	2,807,357	
FNMA POOL AT8419 FN 06/43 FIXED 3	6/1/2043	3.00% **	398,593	
FNMA POOL AT8489 FN 08/43 FIXED 3	8/1/2043	3.00% **	3,147,515	
FNMA POOL AT8968 FN 07/28 FIXED 2.5	7/1/2028	2.50% **	245,313	
FNMA POOL AT9250 FN 07/43 FIXED 3	7/1/2043	3.00% **	2,681,004	
FNMA POOL AT9311 FN 07/28 FIXED 2.5	7/1/2028	2.50% **	174,195	
FNMA POOL AT9521 FN 07/28 FIXED 2.5	7/1/2028	2.50% **	385,214	
FNMA POOL AU1130 FN 09/43 FIXED 2.5	9/1/2043	2.50% **	534,287	
FNMA POOL AU1629 FN 07/43 FIXED 3	7/1/2043	3.00% **	210,202	
FNMA POOL AU1811 FN 08/28 FIXED 2.5	8/1/2028	2.50% **	175,153	
FNMA POOL AU1888 FN 06/28 FIXED 2.5	6/1/2028	2.50% **	1,180,800	
FNMA POOL AU2032 FN 07/43 FIXED 3	7/1/2043	3.00% **	211,860	
FNMA POOL AU3034 FN 08/28 FIXED 2.5	8/1/2028	2.50% **	87,740	
FNMA POOL AU3176 FN 08/43 FIXED 3	8/1/2043	3.00% **	216,252	
FNMA POOL AU3191 FN 08/28 FIXED 2.5	8/1/2028	2.50% **	435,415	
FNMA POOL AU3195 FN 08/43 FIXED 3	8/1/2043	3.00% **	195,804	
FNMA POOL AU3334 FN 07/28 FIXED 2.5	7/1/2028	2.50% **	413,093	
FNMA POOL AU3732 FN 08/43 FIXED 2.5	8/1/2043	2.50% **	1,681,629	
FNMA POOL AU3736 FN 08/43 FIXED 3	8/1/2043	3.00% **	4,235,088	
FNMA POOL AU3789 FN 08/28 FIXED 2.5	8/1/2028	2.50% **	266,751	
FNMA POOL AU3811 FN 08/43 FIXED 3	8/1/2043	3.00% **	167,013	
FNMA POOL AU4278 FN 09/43 FIXED 2.5	9/1/2043	2.50% **	548,223	
FNMA POOL AU4346 FN 07/43 FIXED 3.5	7/1/2043	3.50% **	1,006,095	
FNMA POOL AU4585 FN 08/43 FIXED 3	8/1/2043	3.00% **	181,241	
FNMA POOL AU5161 FN 08/43 FIXED 3	8/1/2043	3.00% **	3,807,460	
FNMA POOL AU5190 FN 08/28 FIXED 2.5	8/1/2028	2.50% **	325,265	
FNMA POOL AU5202 FN 08/43 FIXED 3	8/1/2043	3.00% **	156,076	
FNMA POOL AU5904 FN 09/33 FIXED 3.5	9/1/2033	3.50% **	705,003	
FNMA POOL AU8066 FN 09/43 FIXED 3	9/1/2043	3.00% **	195,905	



Table of Contents

Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
FNMA POOL AV0702 FN 12/43 FIXED 4	12/1/2043	4.00% **	510,013	
FNMA POOL AV0802 FN 08/28 FIXED 2.5	8/1/2028	2.50% **	47,147	
FNMA POOL AV2425 FN 02/45 FIXED 4	2/1/2045	4.00% **	405,353	
FNMA POOL AV4486 FN 01/44 FIXED 4.5	1/1/2044	4.50% **	305,722	
FNMA POOL AV4502 FN 01/44 FIXED 4.5	1/1/2044	4.50% **	352,223	
FNMA POOL AV4736 FN 12/43 FIXED 4	12/1/2043	4.00% **	516,821	
FNMA POOL AV5425 FN 01/44 FIXED 4.5	1/1/2044	4.50% **	2,247,424	
FNMA POOL AV5667 FN 01/44 FIXED 4	1/1/2044	4.00% **	330,193	
FNMA POOL AV5730 FN 04/44 FIXED 4.5	4/1/2044	4.50% **	797,037	
FNMA POOL AV5731 FN 04/44 FIXED 4.5	4/1/2044	4.50% **	492,766	
FNMA POOL AV5732 FN 04/44 FIXED 4.5	4/1/2044	4.50% **	320,256	
FNMA POOL AV5733 FN 04/44 FIXED 4.5	4/1/2044	4.50% **	379,365	
FNMA POOL AV5734 FN 04/44 FIXED 4.5	4/1/2044	4.50% **	557,339	
FNMA POOL AV7116 FN 03/44 FIXED 4.5	3/1/2044	4.50% **	374,505	
FNMA POOL AV8492 FN 02/44 FIXED 4.5	2/1/2044	4.50% **	657,275	
FNMA POOL AV9290 FN 02/44 FIXED 4.5	2/1/2044	4.50% **	1,148,030	
FNMA POOL AW3146 FN 06/44 FIXED 4	6/1/2044	4.00% **	772,520	
FNMA POOL AW9504 FN 01/45 FIXED 3	1/1/2045	3.00% **	158,812	
FNMA POOL AX1348 FN 10/44 FIXED 4	10/1/2044	4.00% **	54,895	
FNMA POOL AX3719 FN 07/27 FIXED 3.5	7/1/2027	3.50% **	1,064,564	
FNMA POOL AX4277 FN 01/45 FIXED 3	1/1/2045	3.00% **	1,329,980	
FNMA POOL AX4883 FN 12/44 FIXED 3	12/1/2044	3.00% **	3,961,843	
FNMA POOL AX4927 FN 12/44 FIXED 3	12/1/2044	3.00% **	384,661	
FNMA POOL AX6579 FN 01/45 FIXED 3	1/1/2045	3.00% **	190,746	
FNMA POOL AX7578 FN 01/45 FIXED 3	1/1/2045	3.00% **	197,958	
FNMA POOL AX9603 FN 03/45 FIXED 3	3/1/2045	3.00% **	411,005	
FNMA POOL AY1022 FN 05/45 FIXED 3	5/1/2045	3.00% **	1,852,605	
FNMA POOL AY1363 FN 04/45 FIXED 4	4/1/2045	4.00% **	810,730	
FNMA POOL AY1377 FN 04/45 FIXED 4	4/1/2045	4.00% **	521,636	
FNMA POOL AY3913 FN 02/45 FIXED 3.5	2/1/2045	3.50% **	799,761	
FNMA POOL AY4156 FN 03/45 FIXED 3	3/1/2045	3.00% **	311,426	
FNMA POOL AY4869 FN 06/45 FIXED 4	6/1/2045	4.00% **	915,567	
FNMA POOL AY5484 FN 12/44 FIXED 4	12/1/2044	4.00% **	21,133	
FNMA POOL AY9434 FN 12/45 FIXED 4	12/1/2045	4.00% **	271,957	
FNMA POOL AZ0711 FN 02/46 FIXED 3.5	2/1/2046	3.50% **	184,389	
FNMA POOL AZ3743 FN 11/45 FIXED 3.5	11/1/2045	3.50% **	2,356,030	
FNMA POOL AZ3926 FN 10/45 FIXED 4	10/1/2045	4.00% **	32,296	
FNMA POOL AZ4234 FN 06/30 FIXED 3	6/1/2030	3.00% **	6,605,473	
FNMA POOL AZ4775 FN 10/45 FIXED 3.5	10/1/2045	3.50% **	12,439,486	
FNMA POOL AZ5713 FN 09/45 FIXED 4	9/1/2045	4.00% **	3,781,825	
FNMA POOL AZ7353 FN 11/45 FIXED 3.5	11/1/2045	3.50% **	1,116,255	
FNMA POOL BA3779 FN 01/46 FIXED 4	1/1/2046	4.00% **	34,139	
FNMA POOL BA4766 FN 01/46 FIXED 4	1/1/2046	4.00% **	893,697	
FNMA POOL BA4780 FN 01/46 FIXED 4	1/1/2046	4.00% **	17,355,554	
FNMA POOL BA4801 FN 02/46 FIXED 4	2/1/2046	4.00% **	3,939,864	
FNMA POOL BA5330 FN 11/45 FIXED 4	11/1/2045	4.00% **	46,431	
FNMA POOL BA5827 FN 11/30 FIXED 3	11/1/2030	3.00% **	976,655	



Table of Contents

Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
FNMA POOL BA6018 FN 01/46 FIXED 3	1/1/2046	3.00% **	41,471	
FNMA POOL BA6555 FN 01/46 FIXED 3	1/1/2046	3.00% **	53,785	
FNMA POOL BA6798 FN 01/46 FIXED 4	1/1/2046	4.00% **	912,688	
FNMA POOL BA6824 FN 02/46 FIXED 3	2/1/2046	3.00% **	839,634	
FNMA POOL BA6924 FN 02/46 FIXED 3	2/1/2046	3.00% **	102,341	
FNMA POOL BC1104 FN 02/46 FIXED 3	2/1/2046	3.00% **	734,938	
FNMA POOL BC3020 FN 02/46 FIXED 3	2/1/2046	3.00% **	879,046	
FNMA POOL BC3883 FN 03/46 FIXED 4	3/1/2046	4.00% **	1,991,438	
FNMA POOL MA0214 FN 10/29 FIXED 5	10/1/2029	5.00% **	724,935	
FNMA POOL MA0243 FN 11/29 FIXED 5	11/1/2029	5.00% **	523,615	
FNMA POOL MA0295 FN 01/30 FIXED 5	1/1/2030	5.00% **	331,147	
FNMA POOL MA0583 FN 12/40 FIXED 4	12/1/2040	4.00% **	8,122	
FNMA POOL MA0706 FN 04/31 FIXED 4.5	4/1/2031	4.50% **	297,149	
FNMA POOL MA0734 FN 05/31 FIXED 4.5	5/1/2031	4.50% **	914,928	
FNMA POOL MA0776 FN 06/31 FIXED 4.5	6/1/2031	4.50% **	921,594	
FNMA POOL MA0816 FN 08/31 FIXED 4.5	8/1/2031	4.50% **	693,617	
FNMA POOL MA0833 FN 08/21 FIXED 3	8/1/2021	3.00% **	128,617	
FNMA POOL MA0913 FN 11/31 FIXED 4.5	11/1/2031	4.50% **	628,837	
FNMA POOL MA0939 FN 12/31 FIXED 4.5	12/1/2031	4.50% **	722,946	
FNMA POOL MA0968 FN 12/31 FIXED 4.5	12/1/2031	4.50% **	138,384	
FNMA POOL MA1044 FN 04/42 FIXED 3	4/1/2042	3.00% **	213,279	
FNMA POOL MA1146 FN 08/42 FIXED 4	8/1/2042	4.00% **	6,088,410	
FNMA POOL MA1177 FN 09/42 FIXED 3.5	9/1/2042	3.50% **	446,437	
FNMA POOL MA1221 FN 09/42 FIXED 4.5	9/1/2042	4.50% **	141,478	
FNMA POOL MA1253 FN 11/42 FIXED 4	11/1/2042	4.00% **	1,669,525	
FNMA POOL MA1272 FN 12/42 FIXED 3	12/1/2042	3.00% **	1,543,168	
FNMA POOL MA1412 FN 04/43 FIXED 2.5	4/1/2043	2.50% **	648,859	
FNMA POOL MA1458 FN 06/43 FIXED 3	6/1/2043	3.00% **	1,380,699	
FNMA POOL MA1493 FN 06/43 FIXED 2.5	6/1/2043	2.50% **	421,645	
FNMA POOL MA1510 FN 07/43 FIXED 4	7/1/2043	4.00% **	82,385	
FNMA POOL MA1547 FN 08/43 FIXED 4	8/1/2043	4.00% **	514,318	
FNMA POOL MA1582 FN 09/43 FIXED 3.5	9/1/2043	3.50% **	3,561,489	
FNMA POOL MA1591 FN 09/43 FIXED 4.5	9/1/2043	4.50% **	1,689,220	
FNMA POOL MA1629 FN 10/43 FIXED 4.5	10/1/2043	4.50% **	1,597,619	
FNMA POOL MA1664 FN 11/43 FIXED 4.5	11/1/2043	4.50% **	1,064,376	
FNMA POOL MA1711 FN 12/43 FIXED 4.5	12/1/2043	4.50% **	1,323,109	
FNMA POOL MA1728 FN 11/33 FIXED 5	11/1/2033	5.00% **	306,761	
FNMA POOL MA2189 FN 02/45 FIXED 3	2/1/2045	3.00% **	85,105	
FNMA POOL MA2516 FN 01/46 FIXED 3	1/1/2046	3.00% **	1,418,105	
FNMA TBA 15 YR 2.5 SINGLE FAMILY MORTGAGE	1/23/2032	2.50% **	3,004,746	
FNMA TBA 15 YR 3 SINGLE FAMILY MORTGAGE	1/23/2032	3.00% **	61,878,166	
FNMA TBA 15 YR 3.5 SINGLE FAMILY MORTGAGE	1/23/2032	3.50% **	80,324,044	
FNMA TBA 30 YR 3 SINGLE FAMILY MORTGAGE	1/18/2047	3.00% **	31,987,924	
FNMA TBA 30 YR 3 SINGLE FAMILY MORTGAGE	2/13/2047	3.00% **	37,692,576	
FNMA TBA 30 YR 3.5 SINGLE FAMILY MORTGAGE	1/18/2047	3.50% **	322,440,429	
FNMA TBA 30 YR 3.5 SINGLE FAMILY MORTGAGE	2/13/2047	3.50% **	83,098,369	
FNMA TBA 30 YR 4 SINGLE FAMILY MORTGAGE	1/18/2047	4.00% **	27,859,678	



Table of Contents

Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
FNMA TBA 30 YR 4 SINGLE FAMILY MORTGAGE	2/13/2047	4.00% **	38,216,446	
FNMA TBA 30 YR 4.5 SINGLE FAMILY MORTGAGE	1/18/2047	4.50% **	5,377,930	
FNMA TBA 30 YR 5 SINGLE FAMILY MORTGAGE	1/18/2047	5.00% **	7,189,876	
FNMA TBA 30 YR 5.5 SINGLE FAMILY MORTGAGE	1/18/2047	5.50% **	2,223,281	
FORD CREDIT AUTO LEASE TRUST FORDL 2016 A A2A	11/15/2018	1.42% **	5,145,619	
FORD CREDIT AUTO OWNER TRUST FORDO 2013 B B	10/15/2018	1.11% **	4,818,198	
FORD CREDIT AUTO OWNER TRUST FORDO 2013 C A4	10/15/2018	1.25% **	392,430	
FORD CREDIT AUTO OWNER TRUST FORDO 2013 D A3	4/15/2018	0.67% **	59,593	
FORD CREDIT AUTO OWNER TRUST FORDO 2014 A A3	5/15/2018	0.79% **	214,355	
FORD CREDIT AUTO OWNER TRUST FORDO 2014 B A3	10/15/2018	0.90% **	591,750	
FORD CREDIT AUTO OWNER TRUST FORDO 2015 B A3	11/15/2019	1.16% **	5,056,469	
FORD CREDIT AUTO OWNER TRUST FORDO 2016 B A3	10/15/2020	1.33% **	464,799	
FORD CREDIT AUTO OWNER TRUST FORDO 2016 B A4	8/15/2021	1.52% **	6,703,615	
FORD CREDIT AUTO OWNER TRUST FORDO 2016 C A4	2/15/2022	1.40% **	3,666,730	
FORD CREDIT AUTO OWNER TRUST/F FORDR 2014 2 A 144A	4/15/2026	2.31% **	2,440,240	
FORD CREDIT AUTO OWNER TRUST/F FORDR 2015 1 A 144A	7/15/2026	2.12% **	4,308,467	
FORD CREDIT AUTO OWNER TRUST/F FORDR 2016 1 A 144A	8/15/2027	2.31% **	10,080,390	
FORD CREDIT AUTO OWNER TRUST/F FORDR 2016 2 A 144A	12/15/2027	2.03% **	10,228,195	
FORD CREDIT FLOORPLAN MASTER O FORDF 2014 2 A	2/15/2021	1.20% **	6,860,399	
FORD CREDIT FLOORPLAN MASTER O FORDF 2015 4 A2	8/15/2020	1.30% **	2,937,551	
FORD CREDIT FLOORPLAN MASTER O FORDF 2016 3 A2	7/15/2021	1.32% **	1,702,991	
FORD MOTOR CREDIT CO LLC SR UNSECURED 01/18 2.145	1/9/2018	2.15% **	941,361	
FORD MOTOR CREDIT CO LLC SR UNSECURED 01/18 2.375	1/16/2018	2.38% **	1,229,465	
FORD MOTOR CREDIT CO LLC SR UNSECURED 01/19 2.943	1/8/2019	2.94% **	3,145,491	
FORD MOTOR CREDIT CO LLC SR UNSECURED 01/20 8.125	1/15/2020	8.13% **	25,185,473	
FORD MOTOR CREDIT CO LLC SR UNSECURED 01/21 3.2	1/15/2021	3.20% **	2,703,939	
FORD MOTOR CREDIT CO LLC SR UNSECURED 02/17 4.25	2/3/2017	4.25% **	1,001,969	
FORD MOTOR CREDIT CO LLC SR UNSECURED 02/21 5.75	2/1/2021	5.75% **	2,363,132	
FORD MOTOR CREDIT CO LLC SR UNSECURED 03/17 1.461	3/27/2017	1.46% **	4,550,728	
FORD MOTOR CREDIT CO LLC SR UNSECURED 03/19 2.375	3/12/2019	2.38% **	599,644	
FORD MOTOR CREDIT CO LLC SR UNSECURED 05/18 5	5/15/2018	5.00% **	21,522,454	
FORD MOTOR CREDIT CO LLC SR UNSECURED 06/17 3	6/12/2017	3.00% **	915,297	
FORD MOTOR CREDIT CO LLC SR UNSECURED 08/17 6.625	8/15/2017	6.63% **	717,181	
FORD MOTOR CREDIT CO LLC SR UNSECURED 08/19 1.897	8/12/2019	1.90% **	1,785,775	
FORD MOTOR CREDIT CO LLC SR UNSECURED 08/21 5.875	8/2/2021	5.88% **	1,236,892	
FORD MOTOR CREDIT CO LLC SR UNSECURED 08/25 4.134	8/4/2025	4.13% **	5,061,076	
FORD MOTOR CREDIT CO LLC SR UNSECURED 09/17 1.684	9/8/2017	1.68% **	4,488,725	
FORD MOTOR CREDIT CO LLC SR UNSECURED 09/22 4.25	9/20/2022	4.25% **	3,606,005	
FORD MOTOR CREDIT CO LLC SR UNSECURED 10/18 2.551	10/5/2018	2.55% **	239,339	
FORD MOTOR CREDIT CO LLC SR UNSECURED 10/18 2.875	10/1/2018	2.88% **	505,972	
FORD MOTOR CREDIT CO LLC SR UNSECURED 11/19 2.597	11/4/2019	2.60% **	993,522	
FOREST LABORATORIES LLC COMPANY GUAR 144A 02/19 4.375	2/1/2019	4.38% **	493,591	
FORTIVE CORPORATION SR UNSECURED 144A 06/19 1.8	6/15/2019	1.80% **	2,489,421	
FORWARDS CCSALTUS9 COC USD FWCC CASH COLLATERAL USD			**	266,000
FOUR TIMES SQUARE TRUST FTST 2006 4TS A 144A	12/13/2028	5.40% **	2,194,162	
FREDDIE MAC STACR STACR 2014 DN1 M2	2/25/2024	2.78% **	6,097,233	
FREDDIE MAC STACR STACR 2014 HQ1 M2	8/25/2024	3.08% **	3,394,343	



Table of Contents

Security Name	Maturity Date	Rate	Cost (in dollars)	Current Value
FREDDIE MAC DISCOUNT NT DISCOUNT NOT 01/17 0.00000	1/3/2017	**	1,238,000	
FREDDIE MAC DISCOUNT NT DISCOUNT NOT 01/17 0.00000	1/5/2017	**	4,999,895	
FREDDIE MAC FHR 2135 OH	3/15/2029	6.50% **	182,386	
FREDDIE MAC FHR 2248 FB	9/15/2030	1.20% **	6,437	
FREDDIE MAC FHR 2319 PZ	5/15/2031	6.50% **	447,332	
FREDDIE MAC FHR 2410 PF	2/15/2032	1.68% **	1,352,858	
FREDDIE MAC FHR 2541 EQ	12/15/2017	5.00% **	89,820	
FREDDIE MAC FHR 2564 HJ	2/15/2018	5.00% **	36,428	
FREDDIE MAC FHR 2638 JG	2/15/2033	5.00% **	380,341	
FREDDIE MAC FHR 2649 KA	7/15/2018	4.50% **	113,494	
FREDDIE MAC FHR 2707 QE	11/15/2018	4.50% **	217,551	
FREDDIE MAC FHR 2764 UE	10/15/2032	5.00% **	153,090	
FREDDIE MAC FHR 2780 YD	4/15/2019	5.00% **	26,678	
FREDDIE MAC FHR 2812 FL	2/15/2023	0.90% **	238,001	
FREDDIE MAC FHR 3055 CF	10/15/2035	1.11% **	592,318	
FREDDIE MAC FHR 3117 FE	2/15/2036	1.00% **	926,666	
FREDDIE MAC FHR 3150 FA	5/15/2036	1.05% **	2,885,685	
FREDDIE MAC FHR 3209 EG	8/15/2020	4.50% **	384,790	
FREDDIE MAC FHR 3221 FW	9/15/2036	1.12% **	1,645,181	
FREDDIE MAC FHR 3231 FA	10/15/2036	1.10% **	1,019,930	
FREDDIE MAC FHR 3361 PF	8/15/2035	1.15% **	4,283,565	
FREDDIE MAC FHR 3404 FB	1/15/2038	1.70% **	2,760,941	
FREDDIE MAC FHR 3439 CY	4/15/2023	4.50% **	849,100	
FREDDIE MAC FHR 3571 FL	8/15/2036	1.64% **	794,843	
FREDDIE MAC FHR 3578 VZ	8/15/2036	5.50% **	962,210	
FREDDIE MAC FHR 3609 FA	12/15/2039	1.36% **	7,552,466	
FREDDIE MAC FHR 3613 HJ	12/15/2039	5.50% **	848,962	
FREDDIE MAC FHR 3616 FG	3/15/2032	1.35% **	1,004,024	
FREDDIE MAC FHR 3649 BW	3/15/2025	4.00% **	290,110	
FREDDIE MAC FHR 3653 HJ	4/15/2040	5.00% **	303,701	
FREDDIE MAC FHR 3680 MA	7/15/2039	4.50% **	434,569	
FREDDIE MAC FHR 3786 NA	7/15/2040	4.50% **	2,036,749	
FREDDIE MAC FHR 3786 P	1/15/2041	4.00% **	14,098,017	
FREDDIE MAC FHR 3843 GH	10/15/2039	3.75% **	1,165,495	
FREDDIE MAC FHR 3877 FA	11/15/2040	1.05% **	2,836,926	
FREDDIE MAC FHR 4042 EB	8/15/2039	6.50% **	1,979,803	
FREDDIE MAC FHR 4102 CE	11/15/2040	1.50% **	1,350,070	
FREDDIE MAC FHR 4118 PD	5/15/2042	1.50% **	670,673	
FREDDIE MAC FHR 4227 VA	10/15/2037	3.50% **	1,637,893	
FREDDIE MAC FHR 4229 MA	5/15/2041	3.50% **	2,399,306	
FREDDIE MAC FHR 4239 AB	12/15/2039	4.00% **	9,163,593	
FREDDIE MAC FHR 4305 A	6/15/2048	3.50% **	2,725,939	
FREDDIE MAC FHR 4305 KA	3/15/2038	3.00% **	1,777,447	
FREDDIE MAC FHR 4384 LA	9/15/2040	3.50% **	10,908,138	
FREDDIE MAC FHR 4462 KA	1/15/2045	3.50% **	14,732,122	
FREDDIE MAC FHR 4569 JA	3/15/2042	3.00% **	9,632,473	
FREDDIE MAC FHR 4582 PA	11/15/2045	3.00% **	23,952,811	



Table of Contents

Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
FREDDIE MAC NOTES 02/17 0.875	2/22/2017	0.88% **	5,002,240	
FREDDIE MAC NOTES 03/17 1	3/8/2017	1.00% **	3,602,884	
FREDDIE MAC NOTES 07/17 0.75	7/14/2017	0.75% **	3,500,578	
FREDDIE MAC NOTES 07/19 0.875	7/19/2019	0.88% **	1,973,582	
FREDDIE MAC NOTES 10/18 0.875	10/12/2018	0.88% **	1,193,478	
FREDDIE MAC WHOLE LOAN FHW 2005 S001 2A2	9/25/2045	0.91% **	718,718	
FREEPORT MCMORAN INC COMPANY GUAR 11/21 4	11/14/2021	4.00% **	1,082,250	
FREMF MORTGAGE TRUST FREMF 2013 KF02 C 144A	12/25/2045	4.53% **	227,799	
GATX CORP SR UNSECURED 03/19 2.5	3/15/2019	2.50% **	9,724,815	
GE CAPITAL INTL FUNDING COMPANY GUAR 11/20 2.342	11/15/2020	2.34% **	5,910,179	
GE CAPITAL INTL FUNDING COMPANY GUAR 11/25 3.373	11/15/2025	3.37% **	1,799,340	
GE CAPITAL INTL FUNDING COMPANY GUAR 11/35 4.418	11/15/2035	4.42% **	4,610,791	
GE COMMERCIAL MORTGAGE CORPORA GECMC 2007 C1 A1A	12/10/2049	5.48% **	2,485,496	
GENERAL DYNAMICS CORP COMPANY GUAR 11/22 2.25	11/15/2022	2.25% **	884,189	
GENERAL ELECTRIC CO SR UNSECURED 01/17 2.9	1/9/2017	2.90% **	800,283	
GENERAL ELECTRIC CO SR UNSECURED 01/20 2.2	1/9/2020	2.20% **	1,481,807	
GENERAL ELECTRIC CO SR UNSECURED 01/20 5.5	1/8/2020	5.50% **	986,126	
GENERAL ELECTRIC CO SR UNSECURED 01/21 4.625	1/7/2021	4.63% **	86,865	
GENERAL ELECTRIC CO SR UNSECURED 01/23 3.1	1/9/2023	3.10% **	9,688,840	
GENERAL ELECTRIC CO SR UNSECURED 01/39 6.875	1/10/2039	6.88% **	465,281	
GENERAL ELECTRIC CO SR UNSECURED 03/44 4.5	3/11/2044	4.50% **	1,084,210	
GENERAL ELECTRIC CO SR UNSECURED 05/20 5.55	5/4/2020	5.55% **	469,510	
GENERAL ELECTRIC CO SR UNSECURED 09/17 5.625	9/15/2017	5.63% **	278,301	
GENERAL ELECTRIC CO SR UNSECURED 09/20 4.375	9/16/2020	4.38% **	75,240	
GENERAL ELECTRIC CO SR UNSECURED 10/21 4.65	10/17/2021	4.65% **	180,995	
GENERAL ELECTRIC CO SR UNSECURED 10/22 2.7	10/9/2022	2.70% **	699,871	
GENERAL ELECTRIC CO SUBORDINATED 02/21 5.3	2/11/2021	5.30% **	2,790,390	
GENERAL MILLS INC SR UNSECURED 02/19 5.65	2/15/2019	5.65% **	215,029	
GENERAL MOTORS CO SR UNSECURED 10/18 3.5	10/2/2018	3.50% **	7,108,710	
GENERAL MOTORS FINL CO COMPANY GUAR 01/19 3.1	1/15/2019	3.10% **	3,986,868	
GENERAL MOTORS FINL CO COMPANY GUAR 03/26 5.25	3/1/2026	5.25% **	4,522,364	
GENERAL MOTORS FINL CO COMPANY GUAR 05/19 2.4	5/9/2019	2.40% **	3,865,733	
GENERAL MOTORS FINL CO COMPANY GUAR 05/23 3.7	5/9/2023	3.70% **	2,371,409	
GENERAL MOTORS FINL CO COMPANY GUAR 07/21 3.2	7/6/2021	3.20% **	2,490,051	
GENERAL MOTORS FINL CO COMPANY GUAR 10/19 2.35	10/4/2019	2.35% **	3,626,871	
GENERAL MOTORS FINL CO COMPANY GUAR 11/20 3.7	11/24/2020	3.70% **	9,918,189	
GEORGIA POWER COMPANY SR UNSECURED 05/22 2.85	5/15/2022	2.85% **	698,953	
GILEAD SCIENCES INC SR UNSECURED 02/20 2.35	2/1/2020	2.35% **	6,342,787	
GILEAD SCIENCES INC SR UNSECURED 02/25 3.5	2/1/2025	3.50% **	4,504,268	
GILEAD SCIENCES INC SR UNSECURED 04/19 2.05	4/1/2019	2.05% **	4,664,847	
GILEAD SCIENCES INC SR UNSECURED 04/21 4.5	4/1/2021	4.50% **	1,061,172	
GILEAD SCIENCES INC SR UNSECURED 09/18 1.85	9/4/2018	1.85% **	401,510	
GILEAD SCIENCES INC SR UNSECURED 09/20 2.55	9/1/2020	2.55% **	11,119,971	
GILEAD SCIENCES INC SR UNSECURED 09/23 2.5	9/1/2023	2.50% **	684,668	
GLAXOSMITHKLINE CAPITAL COMPANY GUAR 05/17 1.5	5/8/2017	1.50% **	320,473	
GLENCORE FINANCE CANADA COMPANY GUAR 144A 10/17 VAR	10/25/2017	2.70% **	2,287,366	
GM FINANCIAL AUTOMOBILE LEASIN GMALT 2014 2A A3 144A	1/22/2018	1.22% **	635,152	



Table of Contents

Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
GM FINANCIAL AUTOMOBILE LEASIN GMALT 2015 1 A3	9/20/2018	1.53% **	2,077,804	
GM FINANCIAL AUTOMOBILE LEASIN GMALT 2015 3 A4	11/20/2019	1.81% **	2,601,723	
GM FINANCIAL AUTOMOBILE LEASIN GMALT 2016 2 A3	9/20/2019	1.62% **	993,050	
GM FINANCIAL AUTOMOBILE LEASIN GMALT 2016 3 A3	12/20/2019	1.61% **	1,106,453	
GMAC MORTGAGE CORPORATION LOAN GMACM 2005 AR4 3A1	7/19/2035	3.58% **	2,033,341	
GMF FLOORPLAN OWNER REVOLVING GFORT 2015 1 A2 144A	5/15/2020	1.04% **	8,503,702	
GNMA I TBA 30 YR 3 SINGLE FAMILY MORTGAGE	1/24/2047	3.00% **	11,116,445	
GNMA II POOL 002958 G2 08/30 FIXED 8	8/20/2030	8.00% **	19,428	
GNMA II POOL 003529 G2 03/34 FIXED 5	3/20/2034	5.00% **	4,600	
GNMA II POOL 003879 G2 07/36 FIXED 6	7/20/2036	6.00% **	2,798	
GNMA II POOL 004028 G2 09/37 FIXED 6	9/20/2037	6.00% **	73,316	
GNMA II POOL 004040 G2 10/37 FIXED 6.5	10/20/2037	6.50% **	21,148	
GNMA II POOL 004041 G2 10/37 FIXED 7	10/20/2037	7.00% **	347,966	
GNMA II POOL 004060 G2 12/37 FIXED 6	12/20/2037	6.00% **	74,267	
GNMA II POOL 004073 G2 01/38 FIXED 6	1/20/2038	6.00% **	159,232	
GNMA II POOL 004099 G2 03/38 FIXED 6	3/20/2038	6.00% **	31,690	
GNMA II POOL 004195 G2 07/38 FIXED 6	7/20/2038	6.00% **	11,347	
GNMA II POOL 004222 G2 08/38 FIXED 6	8/20/2038	6.00% **	72,361	
GNMA II POOL 004224 G2 08/38 FIXED 7	8/20/2038	7.00% **	376,411	
GNMA II POOL 004245 G2 09/38 FIXED 6	9/20/2038	6.00% **	910,826	
GNMA II POOL 004247 G2 09/38 FIXED 7	9/20/2038	7.00% **	306,141	
GNMA II POOL 004268 G2 10/38 FIXED 6	10/20/2038	6.00% **	8,773	
GNMA II POOL 004291 G2 11/38 FIXED 6	11/20/2038	6.00% **	427,663	
GNMA II POOL 004371 G2 02/39 FIXED 6	2/20/2039	6.00% **	15,155	
GNMA II POOL 004423 G2 04/39 FIXED 4.5	4/20/2039	4.50% **	8,433	
GNMA II POOL 004447 G2 05/39 FIXED 5	5/20/2039	5.00% **	149,730	
GNMA II POOL 004520 G2 08/39 FIXED 5	8/20/2039	5.00% **	766,270	
GNMA II POOL 004543 G2 09/39 FIXED 6	9/20/2039	6.00% **	57,526	
GNMA II POOL 004602 G2 12/39 FIXED 6	12/20/2039	6.00% **	14,030	
GNMA II POOL 004617 G2 01/40 FIXED 4.5	1/20/2040	4.50% **	627,308	
GNMA II POOL 004696 G2 05/40 FIXED 4.5	5/20/2040	4.50% **	1,374,408	
GNMA II POOL 004697 G2 05/40 FIXED 5	5/20/2040	5.00% **	299,715	
GNMA II POOL 004717 G2 06/40 FIXED 6	6/20/2040	6.00% **	33,307	
GNMA II POOL 004746 G2 07/40 FIXED 4.5	7/20/2040	4.50% **	318,078	
GNMA II POOL 004747 G2 07/40 FIXED 5	7/20/2040	5.00% **	1,767,902	
GNMA II POOL 004772 G2 08/40 FIXED 5	8/20/2040	5.00% **	488,655	
GNMA II POOL 004774 G2 08/40 FIXED 6	8/20/2040	6.00% **	475,124	
GNMA II POOL 004800 G2 09/40 FIXED 4	9/20/2040	4.00% **	744,536	
GNMA II POOL 004801 G2 09/40 FIXED 4.5	9/20/2040	4.50% **	27,379	
GNMA II POOL 004802 G2 09/40 FIXED 5	9/20/2040	5.00% **	387,812	
GNMA II POOL 004833 G2 10/40 FIXED 4	10/20/2040	4.00% **	2,448,972	
GNMA II POOL 004834 G2 10/40 FIXED 4.5	10/20/2040	4.50% **	94,124	
GNMA II POOL 004837 G2 10/40 FIXED 6	10/20/2040	6.00% **	119,460	
GNMA II POOL 004855 G2 11/40 FIXED 5	11/20/2040	5.00% **	1,793,051	
GNMA II POOL 004883 G2 12/40 FIXED 4.5	12/20/2040	4.50% **	470,187	
GNMA II POOL 004905 G2 12/40 FIXED 6	12/20/2040	6.00% **	664,499	
GNMA II POOL 004922 G2 01/41 FIXED 4	1/20/2041	4.00% **	518,759	



Table of Contents

Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
GNMA II POOL 004923 G2 01/41 FIXED 4.5	1/20/2041	4.50% **	616,282	
GNMA II POOL 004945 G2 02/41 FIXED 4	2/20/2041	4.00% **	394,991	
GNMA II POOL 004978 G2 03/41 FIXED 4.5	3/20/2041	4.50% **	10,075,988	
GNMA II POOL 004979 G2 03/41 FIXED 5	3/20/2041	5.00% **	906,216	
GNMA II POOL 004984 G2 03/41 FIXED 5.5	3/20/2041	5.50% **	877,509	
GNMA II POOL 004991 G2 03/41 FIXED 6	3/20/2041	6.00% **	229,834	
GNMA II POOL 005016 G2 04/41 FIXED 4	4/20/2041	4.00% **	328,154	
GNMA II POOL 005017 G2 04/41 FIXED 4.5	4/20/2041	4.50% **	904,953	
GNMA II POOL 005018 G2 04/41 FIXED 5	4/20/2041	5.00% **	643,989	
GNMA II POOL 005019 G2 04/41 FIXED 6	4/20/2041	6.00% **	132,799	
GNMA II POOL 005063 G2 05/41 FIXED 6	5/20/2041	6.00% **	173,836	
GNMA II POOL 005082 G2 06/41 FIXED 4.5	6/20/2041	4.50% **	587,821	
GNMA II POOL 005115 G2 07/41 FIXED 4.5	7/20/2041	4.50% **	140,408	
GNMA II POOL 005140 G2 08/41 FIXED 4.5	8/20/2041	4.50% **	1,303,854	
GNMA II POOL 005189 G2 09/41 FIXED 6	9/20/2041	6.00% **	313,659	
GNMA II POOL 005240 G2 11/41 FIXED 6	11/20/2041	6.00% **	335,285	
GNMA II POOL 005259 G2 12/41 FIXED 4	12/20/2041	4.00% **	186,841	
GNMA II POOL 005269 G2 12/41 FIXED 6	12/20/2041	6.00% **	31,901	
GNMA II POOL 005280 G2 01/42 FIXED 4	1/20/2042	4.00% **	283,946	
GNMA II POOL 005305 G2 02/42 FIXED 4	2/20/2042	4.00% **	1,756,057	
GNMA II POOL 005326 G2 03/27 FIXED 3	3/20/2027	3.00% **	390,275	
GNMA II POOL 008358 G2 01/24 FLOATING VAR	1/20/2024	2.00% **	15,385	
GNMA II POOL 008399 G2 04/24 FLOATING VAR	4/20/2024	2.13% **	14,030	
GNMA II POOL 008744 G2 11/25 FLOATING VAR	11/20/2025	2.00% **	38,028	
GNMA II POOL 008770 G2 12/25 FLOATING VAR	12/20/2025	2.00% **	42,215	
GNMA II POOL 008781 G2 01/26 FLOATING VAR	1/20/2026	2.00% **	999	
GNMA II POOL 008788 G2 01/26 FLOATING VAR	1/20/2026	2.00% **	10,446	
GNMA II POOL 080012 G2 11/26 FLOATING VAR	11/20/2026	2.00% **	18,777	
GNMA II POOL 080106 G2 08/27 FLOATING VAR	8/20/2027	2.13% **	21,552	
GNMA II POOL 080397 G2 04/30 FLOATING VAR	4/20/2030	2.13% **	3,303	
GNMA II POOL 783368 G2 07/41 FIXED 4.5	7/20/2041	4.50% **	1,942,923	
GNMA II POOL 783637 G2 06/42 FIXED 3	6/20/2042	3.00% **	157,735	
GNMA II POOL MA0023 G2 04/42 FIXED 4	4/20/2042	4.00% **	561,969	
GNMA II POOL MA0317 G2 08/42 FIXED 3	8/20/2042	3.00% **	1,823,084	
GNMA II POOL MA0318 G2 08/42 FIXED 3.5	8/20/2042	3.50% **	3,623,760	
GNMA II POOL MA0391 G2 09/42 FIXED 3	9/20/2042	3.00% **	2,140,455	
GNMA II POOL MA0392 G2 09/42 FIXED 3.5	9/20/2042	3.50% **	2,642,715	
GNMA II POOL MA0462 G2 10/42 FIXED 3.5	10/20/2042	3.50% **	3,676,142	
GNMA II POOL MA0624 G2 12/42 FIXED 3	12/20/2042	3.00% **	851,908	
GNMA II POOL MA0698 G2 01/43 FIXED 3	1/20/2043	3.00% **	1,229,312	
GNMA II POOL MA1012 G2 05/43 FIXED 3.5	5/20/2043	3.50% **	2,820,172	
GNMA II POOL MA1376 G2 10/43 FIXED 4	10/20/2043	4.00% **	985,438	
GNMA II POOL MA1377 G2 10/43 FIXED 4.5	10/20/2043	4.50% **	1,662,620	
GNMA II POOL MA1448 G2 11/43 FIXED 3.5	11/20/2043	3.50% **	26,438	
GNMA II POOL MA2072 G2 07/44 FIXED 3	7/20/2044	3.00% **	675,290	



Table of Contents

Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
GNMA II POOL MA2678 G2 03/45 FIXED 3.5	3/20/2045	3.50% **	2,487,870	
GNMA II POOL MA2754 G2 04/45 FIXED 3.5	4/20/2045	3.50% **	7,225,770	
GNMA II POOL MA3873 G2 08/46 FIXED 3	8/20/2046	3.00% **	5,943,225	
GNMA II TBA 30 YR 3 JUMBOS	1/24/2047	3.00% **	61,459,934	
GNMA II TBA 30 YR 3.5 JUMBOS	1/24/2047	3.50% **	29,418,181	
GNMA II TBA 30 YR 3.5 JUMBOS	2/21/2047	3.50% **	31,138,476	
GNMA II TBA 30 YR 4 JUMBOS	1/24/2047	4.00% **	7,327,611	
GNMA II TBA 30 YR 4 JUMBOS	2/21/2047	4.00% **	21,208,983	
GNMA POOL 300672 GN 04/22 FIXED 8.5	4/15/2022	8.50% **	6,461	
GNMA POOL 315855 GN 01/22 FIXED 8.5	1/15/2022	8.50% **	1,541	
GNMA POOL 322562 GN 04/22 FIXED 8.5	4/15/2022	8.50% **	10,064	
GNMA POOL 438506 GN 01/27 FIXED 7	1/15/2027	7.00% **	8,433	
GNMA POOL 476784 GN 08/28 FIXED 7	8/15/2028	7.00% **	7,200	
GNMA POOL 497630 GN 02/29 FIXED 6	2/15/2029	6.00% **	6,345	
GNMA POOL 498387 GN 02/29 FIXED 6	2/15/2029	6.00% **	3,826	
GNMA POOL 521330 GN 05/35 FIXED 5	5/15/2035	5.00% **	256,809	
GNMA POOL 523278 GN 07/31 FIXED 6	7/15/2031	6.00% **	36,126	
GNMA POOL 543812 GN 02/31 FIXED 6	2/15/2031	6.00% **	13,372	
GNMA POOL 586373 GN 02/35 FIXED 5	2/15/2035	5.00% **	6,622	
GNMA POOL 594106 GN 09/33 FIXED 4.5	9/15/2033	4.50% **	110,784	
GNMA POOL 595611 GN 01/35 FIXED 5	1/15/2035	5.00% **	11,441	
GNMA POOL 603692 GN 06/34 FIXED 5	6/15/2034	5.00% **	10,065	
GNMA POOL 604497 GN 07/33 FIXED 5	7/15/2033	5.00% **	11,928	
GNMA POOL 607451 GN 01/34 FIXED 5	1/15/2034	5.00% **	34,423	
GNMA POOL 607465 GN 02/34 FIXED 5	2/15/2034	5.00% **	57,328	
GNMA POOL 610410 GN 08/33 FIXED 5	8/15/2033	5.00% **	15,158	
GNMA POOL 615656 GN 10/33 FIXED 5	10/15/2033	5.00% **	9,046	
GNMA POOL 623871 GN 06/34 FIXED 5	6/15/2034	5.00% **	15,155	
GNMA POOL 633701 GN 09/33 FIXED 5	9/15/2033	5.00% **	17,110	
GNMA POOL 636484 GN 03/35 FIXED 5	3/15/2035	5.00% **	19,836	
GNMA POOL 637746 GN 12/34 FIXED 5	12/15/2034	5.00% **	10,561	
GNMA POOL 638222 GN 12/34 FIXED 5	12/15/2034	5.00% **	9,021	
GNMA POOL 643362 GN 10/35 FIXED 5	10/15/2035	5.00% **	13,117	
GNMA POOL 646853 GN 08/35 FIXED 5.5	8/15/2035	5.50% **	10,708	
GNMA POOL 668014 GN 11/44 FIXED 3	11/15/2044	3.00% **	4,377,924	
GNMA POOL 672676 GN 04/38 FIXED 5.5	4/15/2038	5.50% **	172,222	
GNMA POOL 676754 GN 03/38 FIXED 5.5	3/15/2038	5.50% **	331,849	
GNMA POOL 687179 GN 04/38 FIXED 5.5	4/15/2038	5.50% **	236,560	
GNMA POOL 687835 GN 08/38 FIXED 6	8/15/2038	6.00% **	116,268	
GNMA POOL 688043 GN 11/38 FIXED 6	11/15/2038	6.00% **	171,091	
GNMA POOL 689805 GN 08/23 FIXED 7	8/15/2023	7.00% **	31,052	
GNMA POOL 690922 GN 06/38 FIXED 5.5	6/15/2038	5.50% **	130,319	
GNMA POOL 697586 GN 11/38 FIXED 5.5	11/15/2038	5.50% **	7,466	
GNMA POOL 711379 GN 07/38 FIXED 5.5	7/15/2038	5.50% **	2,310	
GNMA POOL 723344 GN 09/39 FIXED 4	9/15/2039	4.00% **	693,622	
GNMA POOL 723430 GN 11/39 FIXED 4.5	11/15/2039	4.50% **	265,871	
GNMA POOL 733600 GN 04/40 FIXED 5	4/15/2040	5.00% **	219,808	



Table of Contents

Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
GNMA POOL 733627 GN 05/40 FIXED 5	5/15/2040	5.00% **	462,969	
GNMA POOL 736520 GN 04/40 FIXED 4.5	4/15/2040	4.50% **	1,279,507	
GNMA POOL 737111 GN 04/40 FIXED 4.5	4/15/2040	4.50% **	684,575	
GNMA POOL 738108 GN 03/41 FIXED 4.5	3/15/2041	4.50% **	719,520	
GNMA POOL 745243 GN 07/40 FIXED 4	7/15/2040	4.00% **	838,793	
GNMA POOL 771561 GN 08/41 FIXED 4	8/15/2041	4.00% **	397,708	
GNMA POOL 780049 GN 11/21 FIXED 9.5	11/15/2021	9.50% **	2,721	
GNMA POOL 780151 GN 12/21 FIXED 9	12/15/2021	9.00% **	16,364	
GNMA POOL 780345 GN 12/21 FIXED 9.5	12/15/2021	9.50% **	3,298	
GNMA POOL 781213 GN 12/17 FIXED 8	12/15/2017	8.00% **	264	
GNMA POOL 781804 GN 09/34 FIXED 6	9/15/2034	6.00% **	348,756	
GNMA POOL 781847 GN 12/34 FIXED 6	12/15/2034	6.00% **	265,543	
GNMA POOL 781885 GN 03/35 FIXED 5	3/15/2035	5.00% **	20,137	
GNMA POOL 781902 GN 02/35 FIXED 6	2/15/2035	6.00% **	279,351	
GNMA POOL 781958 GN 07/35 FIXED 5	7/15/2035	5.00% **	23,568	
GNMA POOL 782382 GN 08/38 FIXED 5.5	8/15/2038	5.50% **	62,139	
GNMA POOL 782436 GN 10/38 FIXED 6	10/15/2038	6.00% **	158,582	
GNMA POOL 782716 GN 07/39 FIXED 5	7/15/2039	5.00% **	233,353	
GNMA POOL 782838 GN 07/19 FIXED 4.5	7/15/2019	4.50% **	94,156	
GNMA POOL 799706 GN 09/42 FIXED 3.5	9/15/2042	3.50% **	164,978	
GNMA POOL AA5821 GN 11/42 FIXED 3	11/15/2042	3.00% **	1,399,945	
GNMA POOL AB3031 GN 10/42 FIXED 3	10/15/2042	3.00% **	323,105	
GNMA POOL AB9323 GN 09/42 FIXED 3.5	9/15/2042	3.50% **	148,905	
GNMA POOL AC3752 GN 12/42 FIXED 3	12/15/2042	3.00% **	622,833	
GNMA POOL AD1034 GN 07/43 FIXED 3	7/15/2043	3.00% **	763,367	
GNMA POOL AD2413 GN 05/43 FIXED 3.5	5/15/2043	3.50% **	363,437	
GNMA POOL AD2414 GN 05/43 FIXED 3.5	5/15/2043	3.50% **	345,851	
GNMA POOL AD4102 GN 07/43 FIXED 3	7/15/2043	3.00% **	1,766,460	
GNMA POOL AE7613 GN 07/43 FIXED 3	7/15/2043	3.00% **	416,408	
GNMA POOL AE7691 GN 08/43 FIXED 3	8/15/2043	3.00% **	2,985,275	
GNMA POOL AE8109 GN 01/44 FIXED 3.5	1/15/2044	3.50% **	710,136	
GNMA POOL AF5807 GN 01/44 FIXED 3.5	1/15/2044	3.50% **	77,121	
GNMA POOL AI6888 GN 05/45 FIXED 3	5/15/2045	3.00% **	2,418,971	
GNMA POOL AK6718 GN 01/45 FIXED 3	1/15/2045	3.00% **	257,903	
GNMA POOL AK7285 GN 03/45 FIXED 3	3/15/2045	3.00% **	605,153	
GNMA POOL AK7286 GN 03/45 FIXED 3	3/15/2045	3.00% **	2,528,893	
GNMA POOL AK7329 GN 04/45 FIXED 3	4/15/2045	3.00% **	5,705,598	
GNMA POOL AK8997 GN 07/45 FIXED 3	7/15/2045	3.00% **	3,227,178	
GNMA POOL AL1539 GN 05/45 FIXED 3	5/15/2045	3.00% **	2,946,009	
GNMA POOL AL4608 GN 03/45 FIXED 3	3/15/2045	3.00% **	3,099,890	
GNMA POOL AL8635 GN 03/45 FIXED 3	3/15/2045	3.00% **	1,966,630	
GNMA POOL AM4099 GN 04/45 FIXED 3	4/15/2045	3.00% **	3,160,421	
GNMA POOL AM8643 GN 05/45 FIXED 3	5/15/2045	3.00% **	3,098,766	
GNMA POOL AM8646 GN 05/45 FIXED 3	5/15/2045	3.00% **	2,560,359	
GNMA POOL AN5715 GN 06/45 FIXED 3	6/15/2045	3.00% **	887,156	
GNMA POOL AN5721 GN 06/45 FIXED 3	6/15/2045	3.00% **	378,745	
GNMA POOL AN5726 GN 06/45 FIXED 3	6/15/2045	3.00% **	10,321,692	



Table of Contents

Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
GNMA POOL AN5734 GN 06/45 FIXED 3	6/15/2045	3.00% **	4,401,121	
GOLDCORP INC SR UNSECURED 06/21 3.625	6/9/2021	3.63% **	18,321,865	
GOLDMAN SACH AND CO TBA CASH COLLATERAL		**	160,000	
GOLDMAN SACHS CAPITAL II LIMITD GUARA 12/49 VAR	12/29/2049	4.00% **	4,897	
GOLDMAN SACHS GROUP INC SR UNSECURED 01/18 2.375	1/22/2018	2.38% **	7,282,036	
GOLDMAN SACHS GROUP INC SR UNSECURED 01/18 5.95	1/18/2018	5.95% **	10,828,908	
GOLDMAN SACHS GROUP INC SR UNSECURED 01/19 2.625	1/31/2019	2.63% **	303,226	
GOLDMAN SACHS GROUP INC SR UNSECURED 01/22 5.75	1/24/2022	5.75% **	6,885,817	
GOLDMAN SACHS GROUP INC SR UNSECURED 01/23 3.625	1/22/2023	3.63% **	612,847	
GOLDMAN SACHS GROUP INC SR UNSECURED 02/19 7.5	2/15/2019	7.50% **	4,439,867	
GOLDMAN SACHS GROUP INC SR UNSECURED 02/21 2.875	2/25/2021	2.88% **	371,711	
GOLDMAN SACHS GROUP INC SR UNSECURED 02/26 3.75	2/25/2026	3.75% **	852,497	
GOLDMAN SACHS GROUP INC SR UNSECURED 03/20 5.375	3/15/2020	5.38% **	4,894,371	
GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 4	3/3/2024	4.00% **	28,653,513	
GOLDMAN SACHS GROUP INC SR UNSECURED 04/18 6.15	4/1/2018	6.15% **	38,479,050	
GOLDMAN SACHS GROUP INC SR UNSECURED 04/20 2.6	4/23/2020	2.60% **	4,339,542	
GOLDMAN SACHS GROUP INC SR UNSECURED 06/20 6	6/15/2020	6.00% **	10,512,761	
GOLDMAN SACHS GROUP INC SR UNSECURED 07/21 5.25	7/27/2021	5.25% **	7,485,612	
GOLDMAN SACHS GROUP INC SR UNSECURED 07/24 3.85	7/8/2024	3.85% **	7,186,369	
GOLDMAN SACHS GROUP INC SR UNSECURED 09/20 2.75	9/15/2020	2.75% **	5,664,364	
GOLDMAN SACHS GROUP INC SR UNSECURED 10/19 2.55	10/23/2019	2.55% **	612,464	
GOLDMAN SACHS GROUP INC SR UNSECURED 10/45 4.75	10/21/2045	4.75% **	559,491	
GOLDMAN SACHS GROUP INC SR UNSECURED 11/18 VAR	11/15/2018	2.01% **	1,817,111	
GOLDMAN SACHS GROUP INC SR UNSECURED 11/21 2.35	11/15/2021	2.35% **	6,281,135	
GOLDMAN SACHS GROUP INC SR UNSECURED 11/26 3.5	11/16/2026	3.50% **	1,211,461	
GOLDMAN SACHS GROUP INC SR UNSECURED 12/19 2.3	12/13/2019	2.30% **	15,312,601	
GOLDMAN SACHS GROUP INC SUBORDINATED 05/45 5.15	5/22/2045	5.15% **	273,432	
GOLDMAN SACHS GROUP INC SUBORDINATED 10/25 4.25	10/21/2025	4.25% **	1,168,217	
GOLDMAN SACHS GROUP INC SUBORDINATED 10/37 6.75	10/1/2037	6.75% **	5,186,357	
GOVERNMENT NATIONAL MORTGAGE A GNR 2002 31 FW	6/16/2031	1.11% **	17,528	
GOVERNMENT NATIONAL MORTGAGE A GNR 2006 38 FZ	9/16/2035	0.81% **	1,089,301	
GOVERNMENT NATIONAL MORTGAGE A GNR 2009 76 CF	9/16/2039	1.51% **	1,393,571	
GOVERNMENT NATIONAL MORTGAGE A GNR 2009 96 FT	10/20/2039	1.49% **	1,201,997	
GOVERNMENT NATIONAL MORTGAGE A GNR 2010 109 CH	12/20/2037	3.00% **	1,252,522	
GOVERNMENT NATIONAL MORTGAGE A GNR 2010 14 QP	12/20/2039	6.00% **	93,431	
GOVERNMENT NATIONAL MORTGAGE A GNR 2010 H10 FC	5/20/2060	1.61% **	3,756,380	
GOVERNMENT NATIONAL MORTGAGE A GNR 2010 H20 AF	10/20/2060	0.86% **	6,036,681	
GOVERNMENT NATIONAL MORTGAGE A GNR 2010 H22 FE	5/20/2059	0.88% **	3,059,243	
GOVERNMENT NATIONAL MORTGAGE A GNR 2011 48 QA	8/16/2039	5.00% **	362,811	
GOVERNMENT NATIONAL MORTGAGE A GNR 2011 52 NA	4/16/2041	4.00% **	696,307	
GOVERNMENT NATIONAL MORTGAGE A GNR 2011 H09 AF	3/20/2061	1.03% **	1,339,042	
GOVERNMENT NATIONAL MORTGAGE A GNR 2011 H11 FB	4/20/2061	1.03% **	7,484,233	
GOVERNMENT NATIONAL MORTGAGE A GNR 2012 59 F	5/20/2042	1.19% **	762,757	
GOVERNMENT NATIONAL MORTGAGE A GNR 2012 84 AB	7/16/2033	5.00% **	469,480	
GOVERNMENT NATIONAL MORTGAGE A GNR 2012 96 WP	8/16/2042	6.50% **	896,724	
GOVERNMENT NATIONAL MORTGAGE A GNR 2013 88 WA	6/20/2030	5.01% **	1,310,498	
GOVERNMENT NATIONAL MORTGAGE A GNR 2015 21 AF	7/16/2048	2.07% **	1,252,658	



Table of Contents

Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
GOVERNMENT NATIONAL MORTGAGE A GNR 2016 110 AB	5/16/2049	2.00% **	2,938,545	
GOVERNMENT NATIONAL MORTGAGE A GNR 2016 131 A	4/16/2057	2.20% **	7,127,387	
GOVERNMENT NATIONAL MORTGAGE A GNR 2016 86 AB	9/16/2056	2.50% **	1,305,370	
GOVERNMENT NATIONAL MORTGAGE A GNR 2016 H11 FE	4/20/2066	1.38% **	2,777,249	
GOVERNMENT PROPERTIES IN SR UNSECURED 08/19 3.75	8/15/2019	3.75% **	293,186	
GREEN TREE AGENCY ADVANCE FUND GAAFT 2016 T1 AT1 144A	10/15/2048	2.38% **	908,553	
GREENPOINT MORTGAGE FUNDING TR GPMF 2006 OH1 A1	1/25/2037	0.77% **	1,946,119	
GS MORTGAGE SECURITIES TRUST GSMS 2007 GG10 A4	8/10/2045	5.79% **	918,214	
GS MORTGAGE SECURITIES TRUST GSMS 2012 GCJ9 A2	11/10/2045	1.76% **	5,543,744	
GS MORTGAGE SECURITIES TRUST GSMS 2013 GC16 A2	11/10/2046	3.03% **	5,203,919	
GS MORTGAGE SECURITIES TRUST GSMS 2013 GC16 B	11/10/2046	5.16% **	560,359	
GS MORTGAGE SECURITIES TRUST GSMS 2013 NYC5 A 144A	1/10/2030	2.32% **	146,629	
GS MORTGAGE SECURITIES TRUST GSMS 2014 GC18 A2	1/10/2047	2.92% **	1,501,759	
GS MORTGAGE SECURITIES TRUST GSMS 2014 GC22 AAB	6/10/2047	3.47% **	1,663,874	
GS MORTGAGE SECURITIES TRUST GSMS 2014 GC26 A4	11/10/2047	3.36% **	8,468,373	
GS MORTGAGE SECURITIES TRUST GSMS 2015 GS1 AAB	11/10/2048	3.55% **	12,957,138	
GS MORTGAGE SECURITIES TRUST GSMS 2016 ICE2 D 144A	2/15/2033	6.45% **	3,953,937	
GSAMP TRUST GSAMP 2004 AR1 A2B	6/25/2034	1.96% **	2,224,904	
GSR MORTGAGE LOAN TRUST GSR 2003 2F 3A1	3/25/2032	6.00% **	3,943	
HALLIBURTON CO SR UNSECURED 08/18 2	8/1/2018	2.00% **	2,109,810	
HALLIBURTON CO SR UNSECURED 09/19 6.15	9/15/2019	6.15% **	387,971	
HALLIBURTON CO SR UNSECURED 11/25 3.8	11/15/2025	3.80% **	7,019,848	
HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2003 1 A	5/19/2033	3.00% **	14,586	
HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2005 4 4A	7/19/2035	3.27% **	635,803	
HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2005 9 2A1A	6/20/2035	1.08% **	1,849,349	
HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 11/17 1.55	11/17/2017	1.55% **	1,127,199	
HARLEY DAVIDSON MOTORCYCLE TRU HDMOT 2015 1 A4	8/15/2022	1.67% **	6,026,007	
HARLEY DAVIDSON MOTORCYCLE TRU HDMOT 2015 2 A3	3/16/2020	1.30% **	2,000,500	
HARRIS CNTY TX HAR 10/19 FIXED 5	10/1/2019	5.00% **	2,464,039	
HARRIS CORPORATION SR UNSECURED 04/18 1.999	4/27/2018	2.00% **	875,533	
HARTFORD FINL SVCS GRP SR UNSECURED 03/18 6.3	3/15/2018	6.30% **	5,357,445	
HARTFORD FINL SVCS GRP SR UNSECURED 03/20 5.5	3/30/2020	5.50% **	1,987,307	
HAWAII ST HIS 10/19 FIXED 5	10/1/2019	5.00% **	1,283,923	
HCP INC SR UNSECURED 02/19 3.75	2/1/2019	3.75% **	102,810	
HERTZ VEHICLE FINANCING LLC HERTZ 2013 1A A2 144A	8/25/2019	1.83% **	1,290,943	
HERTZ VEHICLE FINANCING LLC HERTZ 2015 3A A 144A	9/25/2021	2.67% **	6,986,822	
HERTZ VEHICLE FINANCING LLC HERTZ 2016 1A A 144A	3/25/2020	2.32% **	8,048,877	
HERTZ VEHICLE FINANCING LLC HERTZ 2016 3A A 144A	7/25/2020	2.27% **	3,264,973	
HESS CORP SR UNSECURED 04/27 4.3	4/1/2027	4.30% **	627,116	
HOME DEPOT INC SR UNSECURED 02/24 3.75	2/15/2024	3.75% **	594,820	
HONDA AUTO RECEIVABLES OWNER T HAROT 2014 2 A3	3/19/2018	0.77% **	604,769	
HONDA AUTO RECEIVABLES OWNER T HAROT 2016 3 A3	5/18/2020	1.16% **	3,210,623	
HONDA AUTO RECEIVABLES OWNER T HAROT 2016 4 A4	1/18/2023	1.36% **	3,453,561	
HONOLULU CITY CNTY HI HON 11/21 FIXED 2.412	11/1/2021	2.41% **	2,801,988	
HONOLULU CITY CNTY HI HON 11/21 FIXED 2.412	11/1/2021	2.41% **	3,002,130	
HONOLULU CITY CNTY HI HON 11/22 FIXED 2.512	11/1/2022	2.51% **	3,943,310	
HONOLULU CITY CNTY HI HON 11/23 FIXED 2.812	11/1/2023	2.81% **	5,438,394	



Table of Contents

Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
HORRY CNTY SC SCH DIST HORSCD 03/19 FIXED 5	3/1/2019	5.00% **	1,653,947	
HP ENTERPRISE CO SR UNSECURED 144A 10/17 2.45	10/5/2017	2.45% **	8,165,147	
HP ENTERPRISE CO SR UNSECURED 144A 10/18 2.85	10/5/2018	2.85% **	16,187,046	
HP INC SR UNSECURED 06/21 4.3	6/1/2021	4.30% **	852,964	
HSBC BANK PLC SR UNSECURED 144A 08/20 4.125	8/12/2020	4.13% **	314,863	
HSBC BANK USA NA SUBORDINATED 08/20 4.875	8/24/2020	4.88% **	1,182,038	
HSBC BANK USA SUBORDINATED 08/17 6	8/9/2017	6.00% **	15,398,385	
HSBC FINANCE CORP SUBORDINATED 01/21 6.676	1/15/2021	6.68% **	3,456,426	
HSBC HOLDINGS PLC SR UNSECURED 01/22 4.875	1/14/2022	4.88% **	3,017,309	
HSBC HOLDINGS PLC SR UNSECURED 03/21 3.4	3/8/2021	3.40% **	4,626,799	
HSBC HOLDINGS PLC SR UNSECURED 03/22 4	3/30/2022	4.00% **	2,068,696	
HSBC HOLDINGS PLC SR UNSECURED 04/21 5.1	4/5/2021	5.10% **	421,475	
HSBC HOLDINGS PLC SR UNSECURED 05/21 2.95	5/25/2021	2.95% **	5,995,726	
HSBC HOLDINGS PLC SR UNSECURED 05/21 VAR	5/25/2021	2.59% **	5,413,510	
HSBC HOLDINGS PLC SR UNSECURED 05/23 3.6	5/25/2023	3.60% **	2,715,655	
HSBC HOLDINGS PLC SUBORDINATED 03/24 4.25	3/14/2024	4.25% **	1,473,383	
HSBC HOLDINGS PLC SUBORDINATED 05/32 7.625	5/17/2032	7.63% **	1,296,111	
HSBC HOLDINGS PLC SUBORDINATED 08/25 4.25	8/18/2025	4.25% **	5,863,150	
HSBC USA INC SR UNSECURED 08/20 2.75	8/7/2020	2.75% **	1,997,958	
HUMANA INC SR UNSECURED 06/18 7.2	6/15/2018	7.20% **	10,749	
HUMANA INC SR UNSECURED 12/22 3.15	12/1/2022	3.15% **	2,657,986	
HUMANA INC. SR UNSECURED 08/18 6.3	8/1/2018	6.30% **	735,578	
HUNTINGTON AUTO TRUST HUNT 2015 1 A4	6/15/2021	1.64% **	3,500,251	
HUNTINGTON BANCSHARES SR UNSECURED 08/18 2.6	8/2/2018	2.60% **	201,948	
HUNTINGTON NATIONAL BANK SR UNSECURED 04/19 2.2	4/1/2019	2.20% **	300,263	
HUNTINGTON NATIONAL BANK SR UNSECURED 06/18 2	6/30/2018	2.00% **	750,324	
HUNTINGTON NATIONAL BANK SR UNSECURED 11/18 2.2	11/6/2018	2.20% **	6,509,369	
HUSKY ENERGY INC SR UNSECURED 04/24 4	4/15/2024	4.00% **	4,072,684	
HUSKY ENERGY INC SR UNSECURED 06/19 6.15	6/15/2019	6.15% **	2,070,141	
HYUNDAI AUTO LEASE SECURITIZAT HALST 2016 B A3 144A	10/15/2019	1.52% **	1,482,385	
HYUNDAI AUTO LEASE SECURITIZAT HALST 2016 B A4 144A	4/15/2020	1.68% **	498,933	
HYUNDAI AUTO LEASE SECURITIZAT HALST 2016 C A4 144A	7/15/2020	1.65% **	1,832,787	
HYUNDAI AUTO RECEIVABLES TRUST HART 2013 A A4	9/17/2018	0.75% **	141,009	
HYUNDAI AUTO RECEIVABLES TRUST HART 2014 B A4	11/15/2019	1.46% **	801,010	
HYUNDAI AUTO RECEIVABLES TRUST HART 2015 A A3	4/15/2019	1.05% **	1,049,300	
HYUNDAI CAPITAL AMERICA SR UNSECURED 144A 07/19 2	7/1/2019	2.00% **	486,211	
HYUNDAI CAPITAL AMERICA SR UNSECURED 144A 10/18 2.4	10/30/2018	2.40% **	4,654,337	
HYUNDAI FLOORPLAN MASTER OWNER HFMOT 2016 1A A2 144A	3/15/2021	1.81% **	1,555,252	
IBM CORP SR UNSECURED 05/19 1.8	5/17/2019	1.80% **	1,427,609	
IBM CORP SR UNSECURED 11/19 8.375	11/1/2019	8.38% **	1,418,297	
ILLINOIS ST FIN AUTH REVENUE ILSGEN 07/19 FIXED 5	7/1/2019	5.00% **	819,704	
ILLINOIS TOOL WORKS INC SR UNSECURED 03/19 1.95	3/1/2019	1.95% **	201,032	
IMPAC CMB TRUST IMM 2007 A M1 144A	5/25/2037	1.16% **	3,663,066	
IMPERIAL BRANDS FIN PLC COMPANY GUAR 144A 02/18 2.05	2/11/2018	2.05% **	1,030,956	
IMPERIAL BRANDS FIN PLC COMPANY GUAR REGS 02/23 3.5	2/11/2023	3.50% **	9,351,020	
ING BANK NV SR UNSECURED 144A 03/17 3.75	3/7/2017	3.75% **	301,269	
ING BANK NV SR UNSECURED 144A 03/19 2.3	3/22/2019	2.30% **	231,603	



Edgar Filing: BOEING CO - Form 11-K

Table of Contents

Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
ING BANK NV SR UNSECURED 144A 03/20 2.45	3/16/2020	2.45% **	199,958	
ING BANK NV SR UNSECURED 144A 08/18 2.05	8/17/2018	2.05% **	4,653,841	
ING BANK NV SR UNSECURED 144A 08/19 1.65	8/15/2019	1.65% **	3,585,833	
INGERSOLL RAND GL HLD CO COMPANY GUAR 01/19 2.875	1/15/2019	2.88% **	4,501,176	
INGERSOLL RAND GL HLD CO COMPANY GUAR 06/23 4.25	6/15/2023	4.25% **	571,125	
INGERSOLL RAND GL HLD CO COMPANY GUAR 08/18 6.875	8/15/2018	6.88% **	1,199,110	
INTEL CORP SR UNSECURED 07/25 3.7	7/29/2025	3.70% **	3,343,574	
INTEL CORP SR UNSECURED 07/45 4.9	7/29/2045	4.90% **	4,474,732	
INTEL CORP SR UNSECURED 10/21 3.3	10/1/2021	3.30% **	629,735	
INTEL CORP SR UNSECURED 12/17 1.35	12/15/2017	1.35% **	956,435	
INTER AMERICAN DEVEL BK SR UNSECURED 05/19 1	5/13/2019	1.00% **	14,238,898	
INTERCONTINENTALEXCHANGE COMPANY GUAR 10/18 2.5	10/15/2018	2.50% **	229,907	
INTERCONTINENTALEXCHANGE COMPANY GUAR 10/23 4	10/15/2023	4.00% **	5,243,294	
INTERNATIONAL PAPER CO SR UNSECURED 02/22 4.75	2/15/2022	4.75% **	1,279,675	
INTERNATIONAL PAPER CO SR UNSECURED 02/27 3	2/15/2027	3.00% **	2,330,292	
INTERNATIONAL PAPER CO SR UNSECURED 06/18 7.95	6/15/2018	7.95% **	1,421,975	
INTESA SANPAOLO SPA SUBORDINATED 144A 06/24 5.017	6/26/2024	5.02% **	4,815,004	
INTL BK RECON + DEVELOP SR UNSECURED 08/19 0.875	8/15/2019	0.88% **	32,201,632	
INTL BK RECON + DEVELOP SR UNSECURED 11/19 1.125	11/27/2019	1.13% **	18,744,588	
INTUIT INC SR UNSECURED 03/17 5.75	3/15/2017	5.75% **	1,064,360	
ITALY GOV T INT BOND SR UNSECURED 06/17 5.375	6/12/2017	5.38% **	6,603,604	
ITC HOLDINGS CORP SR UNSECURED 06/26 3.25	6/30/2026	3.25% **	777,158	
J P MORGAN TERM REPO	1/3/2017	0.83% **	100,000,000	
JACKSON NATL LIFE GLOBAL SECURED 144A 04/19 2.3	4/16/2019	2.30% **	451,843	
JACKSON NATL LIFE GLOBAL SR SECURED 144A 06/18 4.7	6/1/2018	4.70% **	311,760	
JACKSON NATL LIFE GLOBAL SR SECURED 144A 10/18 1.875	10/15/2018	1.88% **	300,620	
JAPAN FIN ORG MUNICIPAL SR UNSECURED 144A 02/21 2.125	2/12/2021	2.13% **	9,790,900	
JAPAN FIN ORG MUNICIPAL SR UNSECURED 144A 04/21 2.125	4/13/2021	2.13% **	586,865	
JAPAN FIN ORG MUNICIPAL SR UNSECURED 144A 10/23 2.125	10/25/2023	2.13% **	1,712,311	
JEFFERIES GROUP LLC SR UNSECURED 01/23 5.125	1/20/2023	5.13% **	2,093,082	
JEFFERIES GROUP LLC SR UNSECURED 04/18 5.125	4/13/2018	5.13% **	129,206	
JM SMUCKER CO COMPANY GUAR 03/18 1.75	3/15/2018	1.75% **	4,851,318	
JOHN DEERE CAPITAL CORP SR UNSECURED 01/20 1.7	1/15/2020	1.70% **	721,624	
JOHN DEERE CAPITAL CORP SR UNSECURED 03/19 1.95	3/4/2019	1.95% **	301,051	
JOHN DEERE CAPITAL CORP SR UNSECURED 03/23 2.8	3/6/2023	2.80% **	1,000,027	
JOHN DEERE CAPITAL CORP SR UNSECURED 04/19 2.25	4/17/2019	2.25% **	889,471	
JOHN DEERE CAPITAL CORP SR UNSECURED 07/18 1.6	7/13/2018	1.60% **	176,942	
JOHN DEERE CAPITAL CORP SR UNSECURED 12/17 1.55	12/15/2017	1.55% **	220,558	
JOHN DEERE OWNER TRUST 11/18 1.07	11/15/2018	1.07% **	1,245,300	
JOHN DEERE OWNER TRUST JDOT 2014 A A3	4/16/2018	0.92% **	660,134	
JOHNSON + JOHNSON SR UNSECURED 03/23 2.05	3/1/2023	2.05% **	1,756,254	
JOHNSON + JOHNSON SR UNSECURED 11/17 1.125	11/21/2017	1.13% **	3,798,677	
JOHNSON CONTROLS INTL PL SR UNSECURED 03/20 5	3/30/2020	5.00% **	161,389	
JOHNSON CONTROLS INTL PL SR UNSECURED 11/17 1.4	11/2/2017	1.40% **	1,977,162	
JP MORGAN CHASE BANK NA SR UNSECURED 09/19 1.65	9/23/2019	1.65% **	4,950,265	
JP MORGAN CHASE COMMERCIAL MOR JPMCC 2007 LD12 A1A	2/15/2051	5.85% **	1,859,125	
JP MORGAN CHASE COMMERCIAL MOR JPMCC 2007 LD12 A4	2/15/2051	5.88% **	8,697,395	



Table of Contents

Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
JP MORGAN CHASE COMMERCIAL MOR JPMCC 2007 LDPX A3	1/15/2049	5.42% **	807,243	
JP MORGAN CHASE COMMERCIAL MOR JPMCC 2012 C6 A2	5/15/2045	2.21% **	345,674	
JP MORGAN CHASE COMMERCIAL MOR JPMCC 2013 C10 A4	12/15/2047	2.88% **	5,763,383	
JP MORGAN CHASE COMMERCIAL MOR JPMCC 2013 C13 A2	1/15/2046	2.67% **	2,028,032	
JP MORGAN CHASE COMMERCIAL MOR JPMCC 2013 LC11 A4	4/15/2046	2.69% **	8,618,032	
JP MORGAN CHASE COMMERCIAL MOR JPMCC 2014 FL6 A 144A	11/15/2031	2.10% **	12,143,386	
JP MORGAN CHASE COMMERCIAL MOR JPMCC 2014 INN B 144A	6/15/2029	2.00% **	2,096,794	
JP MORGAN CHASE COMMERCIAL MOR JPMCC 2014 PHH C 144A	8/15/2027	2.80% **	2,029,280	
JP MORGAN CHASE COMMERCIAL MOR JPMCC 2016 ASH A 144A	10/15/2034	2.20% **	5,000,177	
JP MORGAN CHASE COMMERCIAL MOR JPMCC 2016 FLRR AFL 144A	1/15/2033	2.15% **	7,849,994	
JP MORGAN CHASE COMMERCIAL MOR JPMCC 2016 JP3 A5	8/15/2049	2.87% **	2,221,027	
JP MORGAN CHASE COMMERCIAL MOR JPMCC 2016 WIKI A 144A	10/5/2031	2.80% **	8,032,862	
JP MORGAN CHASE COMMERCIAL MOR JPMCC 2016 WPT A 144A	10/15/2033	2.15% **	7,516,645	
JP MORGAN MORTGAGE TRUST JPMMT 2004 A3 1A1	7/25/2034	2.99% **	421,511	
JP MORGAN MORTGAGE TRUST JPMMT 2005 A1 6T1	2/25/2035	3.15% **	336,407	
JP MORGAN SEC INC TBA CASH COLLATERAL		**	550,000	
JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2013 C15 B	11/15/2045	4.93% **	2,572,187	
JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2013 C15 C	11/15/2045	5.05% **	568,117	
JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2013 C17 A2	1/15/2047	3.00% **	2,040,157	
JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2013 C17 B	1/15/2047	4.89% **	325,795	
JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2014 C22 C	9/15/2047	4.56% **	962,308	
JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2014 C23 AS	9/15/2047	4.20% **	6,579,629	
JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2015 C28 A2	10/15/2048	2.77% **	7,537,006	
JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2015 C30 A3	7/15/2048	3.32% **	7,251,707	
JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2015 C30 A5	7/15/2048	3.82% **	5,816,273	
JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2015 C30 B	7/15/2048	4.31% **	2,960,307	
JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2015 C31 A3	8/15/2048	3.80% **	7,046,402	
JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2015 C31 B	8/15/2048	4.62% **	1,844,838	
JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2015 C32 A2	11/15/2048	2.82% **	3,565,621	
JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2015 C32 A4	11/15/2048	3.33% **	5,037,168	
JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2016 C1 A4	3/15/2049	3.31% **	12,722,742	
JPMDB COMMERCIAL MORTGAGE SECU JPMDB 2016 C4 A2	12/15/2049	2.88% **	7,895,727	
JPMORGAN CHASE + CO SR UNSECURED 01/18 6	1/15/2018	6.00% **	5,669,384	
JPMORGAN CHASE + CO SR UNSECURED 01/23 3.2	1/25/2023	3.20% **	1,597,585	
JPMORGAN CHASE + CO SR UNSECURED 02/17 1.35	2/15/2017	1.35% **	3,500,595	
JPMORGAN CHASE + CO SR UNSECURED 03/18 1.7	3/1/2018	1.70% **	6,434,414	
JPMORGAN CHASE + CO SR UNSECURED 03/19 1.85	3/22/2019	1.85% **	2,512,047	
JPMORGAN CHASE + CO SR UNSECURED 03/21 2.55	3/1/2021	2.55% **	4,984,285	
JPMORGAN CHASE + CO SR UNSECURED 04/18 VAR	4/25/2018	1.43% **	6,618,599	
JPMORGAN CHASE + CO SR UNSECURED 04/19 6.3	4/23/2019	6.30% **	218,547	
JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7	5/18/2023	2.70% **	4,960,432	
JPMORGAN CHASE + CO SR UNSECURED 05/24 3.625	5/13/2024	3.63% **	1,520,695	
JPMORGAN CHASE + CO SR UNSECURED 06/20 2.75	6/23/2020	2.75% **	4,434,748	
JPMORGAN CHASE + CO SR UNSECURED 06/21 2.4	6/7/2021	2.40% **	15,932,289	
JPMORGAN CHASE + CO SR UNSECURED 09/22 3.25	9/23/2022	3.25% **	1,001,177	

Edgar Filing: BOEING CO - Form 11-K

JPMORGAN CHASE + CO SR UNSECURED 10/20 2.55	10/29/2020	2.55% **	14,134,561
JPMORGAN CHASE + CO SR UNSECURED 10/20 4.25	10/15/2020	4.25% **	5,502,827

164

---

Table of Contents

Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
JPMORGAN CHASE + CO SR UNSECURED 10/26 2.95	10/1/2026	2.95% **	1,603,540	
JPMORGAN CHASE + CO SUBORDINATED 05/23 3.375	5/1/2023	3.38% **	308,890	
JPMORGAN CHASE + CO SUBORDINATED 06/17 6.125	6/27/2017	6.13% **	5,211,670	
JPMORGAN CHASE + CO SUBORDINATED 09/24 3.875	9/10/2024	3.88% **	7,558,422	
JPN BANK FOR INT L COOP GOVT GUARANT 07/21 1.5	7/21/2021	1.50% **	1,342,290	
JPN BANK FOR INT L COOP GOVT GUARANT 11/21 2	11/4/2021	2.00% **	17,260,350	
KANSAS CITY POWER + LT GENL REF MOR 04/19 7.15	4/1/2019	7.15% **	304,317	
KANSAS CITY POWER + LT SR UNSECURED 06/17 5.85	6/15/2017	5.85% **	280,052	
KELLOGG CO SR UNSECURED 05/17 1.75	5/17/2017	1.75% **	481,127	
KENTUCKY UTILITIES CO 1ST MORTGAGE 11/20 3.25	11/1/2020	3.25% **	304,690	
KERR MC GEE CORP COMPANY GUAR 07/24 6.95	7/1/2024	6.95% **	2,229,809	
KEY BANK NA SR UNSECURED 02/18 1.65	2/1/2018	1.65% **	1,545,898	
KEY BANK NA SR UNSECURED 03/19 2.35	3/8/2019	2.35% **	3,238,503	
KEY BANK NA SR UNSECURED 03/20 2.25	3/16/2020	2.25% **	1,946,795	
KEY BANK NA SR UNSECURED 06/18 1.7	6/1/2018	1.70% **	6,261,480	
KEY BANK NA SR UNSECURED 12/19 2.5	12/15/2019	2.50% **	5,178,378	
KEYCORP SR UNSECURED 03/21 5.1	3/24/2021	5.10% **	344,463	
KEYCORP SR UNSECURED 09/20 2.9	9/15/2020	2.90% **	455,334	
KEYCORP SR UNSECURED 12/18 2.3	12/13/2018	2.30% **	3,562,101	
KEYCORP STUDENT LOAN TRUST KSLT 2006 A 1B	12/27/2039	1.45% **	3,460,510	
KFW GOVT GUARANT 06/18 1	6/11/2018	1.00% **	15,529,067	
KFW GOVT GUARANT 08/18 1.125	8/6/2018	1.13% **	18,823,353	
KILROY REALTY LP COMPANY GUAR 07/18 4.8	7/15/2018	4.80% **	1,329,249	
KILROY REALTY LP COMPANY GUAR 10/25 4.375	10/1/2025	4.38% **	2,052,954	
KINDER MORGAN ENER PART COMPANY GUAR 02/17 6	2/1/2017	6.00% **	351,060	
KINDER MORGAN ENER PART COMPANY GUAR 02/19 2.65	2/1/2019	2.65% **	6,534,197	
KINDER MORGAN ENER PART COMPANY GUAR 03/22 4.15	3/1/2022	4.15% **	1,852,129	
KINDER MORGAN ENER PART COMPANY GUAR 04/20 6.5	4/1/2020	6.50% **	348,668	
KINDER MORGAN ENER PART COMPANY GUAR 09/22 3.95	9/1/2022	3.95% **	2,874,774	
KINDER MORGAN INC/DELAWA COMPANY GUAR 08/31 7.8	8/1/2031	7.80% **	741,778	
KINDER MORGAN INC/DELAWA COMPANY GUAR 12/17 2	12/1/2017	2.00% **	3,725,666	
KINDER MORGAN INC/DELAWA COMPANY GUAR 12/19 3.05	12/1/2019	3.05% **	1,039,715	
KLA TENCOR CORP SR UNSECURED 11/17 2.375	11/1/2017	2.38% **	3,250,357	
KLA TENCOR CORP SR UNSECURED 11/21 4.125	11/1/2021	4.13% **	3,316,136	
KONINKLIJKE PHILIPS NV SR UNSECURED 03/18 5.75	3/11/2018	5.75% **	1,089,948	
KOREA NATIONAL OIL CORP SR UNSECURED 144A 04/17 3.125	4/3/2017	3.13% **	200,753	
KRAFT HEINZ FOODS CO COMPANY GUAR 02/20 5.375	2/10/2020	5.38% **	2,513,887	
KRAFT HEINZ FOODS CO COMPANY GUAR 06/17 2.25	6/5/2017	2.25% **	371,181	
KRAFT HEINZ FOODS CO COMPANY GUAR 06/26 3	6/1/2026	3.00% **	3,694,324	
KRAFT HEINZ FOODS CO COMPANY GUAR 07/18 2	7/2/2018	2.00% **	6,606,843	
KRAFT HEINZ FOODS CO COMPANY GUAR 07/20 2.8	7/2/2020	2.80% **	5,193,888	
KRAFT HEINZ FOODS CO COMPANY GUAR 07/22 3.5	7/15/2022	3.50% **	913,595	
KRAFT HEINZ FOODS CO COMPANY GUAR 07/25 3.95	7/15/2025	3.95% **	7,886,478	
KRAFT HEINZ FOODS CO COMPANY GUAR 08/18 6.125	8/23/2018	6.13% **	419,995	
KRAFT HEINZ FOODS CO SECURED 144A 02/25 4.875	2/15/2025	4.88% **	1,251,380	
KROGER CO SR UNSECURED 01/19 2	1/15/2019	2.00% **	3,297,511	

Edgar Filing: BOEING CO - Form 11-K

KROGER CO SR UNSECURED 01/19 2.3

1/15/2019 2.30% \*\* 970,988

165

---

Table of Contents

Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
KROGER CO SR UNSECURED 02/24 4	2/1/2024	4.00% **	1,888,753	
KROGER CO SR UNSECURED 09/19 1.5	9/30/2019	1.50% **	2,915,020	
LAB CORP OF AMER HLDGS SR UNSECURED 08/17 2.2	8/23/2017	2.20% **	226,049	
LAB CORP OF AMER HLDGS SR UNSECURED 11/18 2.5	11/1/2018	2.50% **	191,674	
LABORATORY CORP OF AMER SR UNSECURED 02/20 2.625	2/1/2020	2.63% **	299,706	
LAM RESEARCH CORP SR UNSECURED 03/20 2.75	3/15/2020	2.75% **	1,427,950	
LAM RESEARCH CORP SR UNSECURED 06/21 2.8	6/15/2021	2.80% **	775,799	
LANDWIRTSCH. RENTENBANK GOVT GUARANT 04/18 1	4/4/2018	1.00% **	4,983,140	
LB COMMERCIAL CONDUIT MORTGAGE LBCMT 2007 C3 A1A	7/15/2044	5.87% **	2,212,343	
LB COMMERCIAL CONDUIT MORTGAGE LBCMT 2007 C3 AMB	7/15/2044	5.19% **	5,059,994	
LB UBS COMMERCIAL MORTGAGE TRU LBUBS 2007 C7 A3	9/15/2045	5.87% **	2,251,108	
LB UBS COMMERCIAL MORTGAGE TRU LBUBS 2008 C1 A2	4/15/2041	6.11% **	1,153,114	
LEHMAN BROTHERS HOLDINGS JR SUBORDINA 07/17 6.5	7/19/2017	6.50% **	205	
LEHMAN BROTHERS HOLDINGS SUBORDINATED 12/17 6.75	12/28/2017	6.75% **	676	
LG+E AND KU ENERGY LLC SR UNSECURED 11/20 3.75	11/15/2020	3.75% **	520,032	
LIBERTY MUTUAL GROUP INC COMPANY GUAR 144A 06/23 4.25	6/15/2023	4.25% **	6,281,850	
LINCOLN NATIONAL CORP SR UNSECURED 02/20 6.25	2/15/2020	6.25% **	2,700,300	
LINCOLN NATIONAL CORP SR UNSECURED 07/19 8.75	7/1/2019	8.75% **	111,606	
LLOYDS BANK PLC COMPANY GUAR 09/19 2.35	9/5/2019	2.35% **	220,871	
LLOYDS BANK PLC COMPANY GUAR 11/18 2.3	11/27/2018	2.30% **	301,878	
LLOYDS BANK PLC COMPANY GUAR 144A 01/20 5.8	1/13/2020	5.80% **	4,143,824	
LLOYDS BANKING GROUP PLC SUBORDINATED 12/45 5.3	12/1/2045	5.30% **	3,407,841	
LOCKHEED MARTIN CORP SR UNSECURED 01/26 3.55	1/15/2026	3.55% **	1,174,969	
LOCKHEED MARTIN CORP SR UNSECURED 05/46 4.7	5/15/2046	4.70% **	2,936,860	
LOCKHEED MARTIN CORP SR UNSECURED 09/21 3.35	9/15/2021	3.35% **	659,883	
LONG BEACH MORTGAGE LOAN TRUST LBMLT 2003 4 AV1	8/25/2033	1.38% **	3,357,730	
LOWE S COS INC SR UNSECURED 04/26 2.5	4/15/2026	2.50% **	5,413,085	
LOWE S COS INC SR UNSECURED 04/46 3.7	4/15/2046	3.70% **	2,893,683	
LYONDELLBASELL IND NV SR UNSECURED 04/19 5	4/15/2019	5.00% **	4,226,608	
LYONDELLBASELL IND NV SR UNSECURED 11/21 6	11/15/2021	6.00% **	2,012,972	
MACQUARIE BANK LTD SR UNSECURED 144A 10/17 1.6	10/27/2017	1.60% **	1,099,930	
MACQUARIE GROUP LTD SR UNSECURED 144A 12/18 3	12/3/2018	3.00% **	1,826,795	
MACYS RETAIL HLDGS INC COMPANY GUAR 07/17 7.45	7/15/2017	7.45% **	5,807,739	
MAGELLAN MIDSTREAM PARTN SR UNSECURED 02/21 4.25	2/1/2021	4.25% **	212,035	
MAGELLAN MIDSTREAM PARTN SR UNSECURED 07/18 6.4	7/15/2018	6.40% **	2,134,242	
MAGELLAN MIDSTREAM PARTN SR UNSECURED 07/19 6.55	7/15/2019	6.55% **	293,267	
MAGNA INTERNATIONAL INC SR UNSECURED 06/24 3.625	6/15/2024	3.63% **	1,509,596	
MANITOBA (PROVINCE OF) SR UNSECURED 06/26 2.125	6/22/2026	2.13% **	186,570	
MANUF + TRADERS TRUST CO SR UNSECURED 02/20 2.1	2/6/2020	2.10% **	3,938,944	
MANUF + TRADERS TRUST CO SR UNSECURED 03/18 1.45	3/7/2018	1.45% **	249,665	
MANUF + TRADERS TRUST CO SR UNSECURED 07/17 1.4	7/25/2017	1.40% **	6,163,252	
MANUF + TRADERS TRUST CO SUBORDINATED 12/17 6.625	12/4/2017	6.63% **	260,989	
MANULIFE FINANCIAL CORP SR UNSECURED 03/26 4.15	3/4/2026	4.15% **	10,857,735	
MANULIFE FINANCIAL CORP SR UNSECURED 03/46 5.375	3/4/2046	5.38% **	11,636,486	
MANULIFE FINANCIAL CORP SR UNSECURED 09/20 4.9	9/17/2020	4.90% **	429,097	
MARATHON OIL CORP SR UNSECURED 03/18 5.9	3/15/2018	5.90% **	208,833	
MARATHON OIL CORP SR UNSECURED 06/20 2.7	6/1/2020	2.70% **	1,031,371	



Table of Contents

Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
MARKEL CORPORATION SR UNSECURED 07/22 4.9	7/1/2022	4.90% **	4,315,044	
MARRIOTT INTERNATIONAL SR UNSECURED 01/22 2.3	1/15/2022	2.30% **	4,355,511	
MARRIOTT INTERNATIONAL SR UNSECURED 05/18 6.75	5/15/2018	6.75% **	2,851,590	
MARRIOTT INTERNATIONAL SR UNSECURED 10/20 3.375	10/15/2020	3.38% **	5,078,061	
MARSH + MCLENNAN COS INC SR UNSECURED 06/24 3.5	6/3/2024	3.50% **	595,283	
MARSH + MCLENNAN COS INC SR UNSECURED 09/19 2.35	9/10/2019	2.35% **	502,811	
MASS INSTITUTE OF TECH UNSECURED 07/38 3.959	7/1/2038	3.96% **	8,386,144	
MASSMUTUAL GLOBAL FUNDIN SECURED 144A 04/21 2	4/15/2021	2.00% **	194,962	
MASSMUTUAL GLOBAL FUNDIN SR SECURED 144A 04/19 2.35	4/9/2019	2.35% **	898,251	
MASSMUTUAL GLOBAL FUNDIN SR SECURED 144A 07/18 5.25	7/31/2018	5.25% **	2,419,239	
MASSMUTUAL GLOBAL FUNDIN SR SECURED 144A 10/22 2.5	10/17/2022	2.50% **	294,590	
MASSMUTUAL GLOBAL FUNDIN SR SECURED 144A 11/20 2.45	11/23/2020	2.45% **	4,248,933	
MASTERCARD INC SR UNSECURED 04/24 3.375	4/1/2024	3.38% **	2,900,635	
MASTR ADJUSTABLE RATE MORTGAGE MARM 2003 6 3A1	12/25/2033	2.93% **	669,912	
MASTR ALTERNATIVE LOANS TRUST MALT 2004 8 7A1	9/25/2019	5.00% **	71,689	
MASTR ASSET BACKED SECURITIES MABS 2006 HE4 A2	11/25/2036	0.70% **	2,570,525	
MAXIM INTEGRATED PRODUCT SR UNSECURED 11/18 2.5	11/15/2018	2.50% **	11,098,747	
MCDONALD S CORP SR UNSECURED 03/18 5.35	3/1/2018	5.35% **	583,592	
MCDONALD S CORP SR UNSECURED 10/17 5.8	10/15/2017	5.80% **	222,343	
MCDONALD S CORP SR UNSECURED 12/18 2.1	12/7/2018	2.10% **	4,687,676	
MCDONALD S CORP SR UNSECURED 12/20 2.75	12/9/2020	2.75% **	13,440,166	
MCDONALD S CORP SR UNSECURED 12/45 4.875	12/9/2045	4.88% **	1,392,396	
MCKESSON CORP SR UNSECURED 03/17 5.7	3/1/2017	5.70% **	1,308,978	
MCKESSON CORP SR UNSECURED 03/19 2.284	3/15/2019	2.28% **	921,438	
MCKESSON CORP SR UNSECURED 03/21 4.75	3/1/2021	4.75% **	310,940	
MEAD JOHNSON NUTRITION C SR UNSECURED 11/19 4.9	11/1/2019	4.90% **	412,664	
MEDCO HEALTH SOLUTIONS COMPANY GUAR 09/20 4.125	9/15/2020	4.13% **	104,930	
MEDTRONIC INC COMPANY GUAR 03/18 1.5	3/15/2018	1.50% **	2,807,042	
MEDTRONIC INC COMPANY GUAR 03/20 2.5	3/15/2020	2.50% **	7,472,702	
MEDTRONIC INC COMPANY GUAR 03/22 3.125	3/15/2022	3.13% **	265,643	
MEDTRONIC INC COMPANY GUAR 03/25 3.5	3/15/2025	3.50% **	9,741,094	
MEDTRONIC INC COMPANY GUAR 04/18 1.375	4/1/2018	1.38% **	219,623	
MERCEDES BENZ AUTO LEASE TRUST MBALT 2015 A A3	8/15/2017	1.10% **	39,825	
MERCEDES BENZ AUTO LEASE TRUST MBALT 2015 B A3	7/16/2018	1.34% **	2,352,777	
MERCEDES BENZ AUTO LEASE TRUST MBALT 2016 B A3	8/15/2019	1.35% **	649,406	
MERCEDES BENZ AUTO LEASE TRUST MBALT 2016 B A4	6/15/2022	1.52% **	3,174,270	
MERCEDES BENZ AUTO RECEIVABLES MBART 2014 1 A3	10/15/2018	0.87% **	1,402,087	
MERCEDES BENZ AUTO RECEIVABLES MBART 2015 1 A3	12/16/2019	1.34% **	8,967,124	
MERCEDES BENZ AUTO RECEIVABLES MBART 2016 1 A3	2/16/2021	1.26% **	1,680,375	
MERCEDES BENZ AUTO RECEIVABLES MBART 2016 1 A4	12/15/2022	1.46% **	2,170,145	
MERCK + CO INC SR UNSECURED 01/21 3.875	1/15/2021	3.88% **	2,578,735	
MERCK + CO INC SR UNSECURED 02/20 1.85	2/10/2020	1.85% **	2,861,790	
MERCK + CO INC SR UNSECURED 02/25 2.75	2/10/2025	2.75% **	1,502,249	
MERRILL LYNCH MORTGAGE INVESTO MILMI 2005 A5 A3	6/25/2035	2.83% **	8,582,310	
MET LIFE GLOB FUNDING I SECURED 144A 04/19 2.3	4/10/2019	2.30% **	10,507,684	
MET LIFE GLOB FUNDING I SECURED 144A 09/19 1.55	9/13/2019	1.55% **	920,862	
METLIFE INC JR SUBORDINA 12/66 6.4	12/15/2066	6.40% **	4,509,000	



Table of Contents

Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
METLIFE INC SR UNSECURED 02/19 7.717	2/15/2019	7.72% **	760,677	
METLIFE INC SR UNSECURED 12/17 VAR	12/15/2017	1.90% **	1,293,328	
MICROSOFT CORP SR UNSECURED 02/20 1.85	2/12/2020	1.85% **	554,646	
MICROSOFT CORP SR UNSECURED 02/55 4	2/12/2055	4.00% **	6,147,577	
MICROSOFT CORP SR UNSECURED 08/21 1.55	8/8/2021	1.55% **	4,461,595	
MICROSOFT CORP SR UNSECURED 08/26 2.4	8/8/2026	2.40% **	2,494,000	
MICROSOFT CORP SR UNSECURED 08/36 3.45	8/8/2036	3.45% **	76,029	
MICROSOFT CORP SR UNSECURED 11/18 1.3	11/3/2018	1.30% **	4,806,157	
mitsubishi ufj fin grp sr unsecured 09/21 2.19	9/13/2021	2.19% **	6,709,988	
mitsubishi ufj fin grp sr unsecured 09/23 2.527	9/13/2023	2.53% **	1,155,259	
mitsubishi ufj tr + bank sr unsecured 144a 10/19 2.45	10/16/2019	2.45% **	2,302,622	
mizuho bank ltd company guar 144a 04/19 2.45	4/16/2019	2.45% **	602,543	
mizuho fin grp cayman 3 company guar regs 03/24 4.6	3/27/2024	4.60% **	5,239,915	
ml cfc commercial mortgage tru mlcfc 2007 9 a4	9/12/2049	5.70% **	2,212,277	
ml cfc commercial mortgage tru mlcfc 2007 9 ama	9/12/2049	5.85% **	1,389,208	
mlcc mortgage investors inc mlcc 2003 c a1	6/25/2028	1.42% **	232,548	
mlcc mortgage investors inc mlcc 2004 a a1	4/25/2029	1.22% **	13,607	
mlcc mortgage investors inc mlcc 2005 2 3a	10/25/2035	1.62% **	363,874	
molson coors brewing co company guar 05/17 2	5/1/2017	2.00% **	305,742	
molson coors brewing co company guar 05/22 3.5	5/1/2022	3.50% **	247,049	
molson coors brewing co company guar 07/19 1.45	7/15/2019	1.45% **	3,246,399	
mondelez intl hldings ne company guar 144a 10/19 1.625	10/28/2019	1.63% **	7,342,387	
monsanto co sr unsecured 06/17 1.15	6/30/2017	1.15% **	2,997,744	
moody s corporation sr unsecured 07/19 2.75	7/15/2019	2.75% **	5,724,581	
moody s corporation sr unsecured 07/44 5.25	7/15/2044	5.25% **	551,079	
morgan stanley baml trust msbam 2013 c7 a3	2/15/2046	2.66% **	5,029,012	
morgan stanley baml trust msbam 2013 c7 as	2/15/2046	3.21% **	218,138	
morgan stanley baml trust msbam 2013 c9 as	5/15/2046	3.46% **	313,482	
morgan stanley baml trust msbam 2014 c14 a2	2/15/2047	2.92% **	4,992,958	
morgan stanley baml trust msbam 2014 c15 a4	4/15/2047	4.05% **	1,164,705	
morgan stanley baml trust msbam 2014 c15 asb	4/15/2047	3.65% **	3,123,955	
morgan stanley baml trust msbam 2014 c16 asb	6/15/2047	3.48% **	5,373,889	
morgan stanley baml trust msbam 2014 c18 as	10/15/2047	4.11% **	2,281,323	
morgan stanley baml trust msbam 2014 c19 a2	12/15/2047	3.10% **	17,437,450	
morgan stanley baml trust msbam 2015 c21 a3	3/15/2048	3.08% **	1,990,555	
morgan stanley baml trust msbam 2015 c23 a2	7/15/2050	2.98% **	3,067,478	
morgan stanley baml trust msbam 2015 c25 a4	10/15/2048	3.37% **	6,940,707	
morgan stanley baml trust msbam 2015 c26 asb	10/15/2048	3.32% **	10,259,636	
morgan stanley baml trust msbam 2015 c27 a3	12/15/2047	3.47% **	5,940,227	
morgan stanley baml trust msbam 2016 c31 asb	11/15/2049	2.95% **	3,451,599	
morgan stanley capital i trust msc 2007 iq13 a4	3/15/2044	5.36% **	4,674,275	
morgan stanley capital i trust msc 2007 iq16 a4	12/12/2049	5.81% **	7,535,361	
morgan stanley capital i trust msc 2007 t27 a4	6/11/2042	5.64% **	1,567,463	
morgan stanley capital i trust msc 2015 ms1 a2	5/15/2048	3.26% **	8,392,128	
morgan stanley capital i trust msc 2016 bnk2 a4	11/15/2049	3.05% **	1,865,391	
morgan stanley capital i trust msc 2016 ub12 a4	12/15/2049	3.60% **	1,898,670	



Table of Contents

Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
MORGAN STANLEY CAPITAL INC MSAC 2005 HE1 M1	12/25/2034	1.43% **	8,574,073	
MORGAN STANLEY MORTGAGE LOAN T MSM 2004 11AR 1A1	1/25/2035	0.91% **	161,812	
MORGAN STANLEY MORTGAGE LOAN T MSM 2005 6AR 1A1	11/25/2035	0.87% **	20,579	
MORGAN STANLEY REREMIC TRUST MSRR 2009 GG10 A4A 144A	8/12/2045	5.79% **	1,368,494	
MORGAN STANLEY REREMIC TRUST MSRR 2010 GG10 A4A 144A	8/15/2045	5.79% **	27,723,292	
MORGAN STANLEY SR UNSECURED 01/17 5.45	1/9/2017	5.45% **	7,764,818	
MORGAN STANLEY SR UNSECURED 01/18 1.875	1/5/2018	1.88% **	16,512,567	
MORGAN STANLEY SR UNSECURED 01/19 2.5	1/24/2019	2.50% **	4,860,563	
MORGAN STANLEY SR UNSECURED 01/20 2.65	1/27/2020	2.65% **	2,371,116	
MORGAN STANLEY SR UNSECURED 01/20 5.5	1/26/2020	5.50% **	1,208,807	
MORGAN STANLEY SR UNSECURED 01/21 5.75	1/25/2021	5.75% **	2,884,898	
MORGAN STANLEY SR UNSECURED 01/26 3.875	1/27/2026	3.88% **	1,131,319	
MORGAN STANLEY SR UNSECURED 02/19 2.45	2/1/2019	2.45% **	11,483,318	
MORGAN STANLEY SR UNSECURED 02/23 3.75	2/25/2023	3.75% **	1,843,723	
MORGAN STANLEY SR UNSECURED 03/17 4.75	3/22/2017	4.75% **	332,486	
MORGAN STANLEY SR UNSECURED 04/18 6.625	4/1/2018	6.63% **	6,297,579	
MORGAN STANLEY SR UNSECURED 04/21 2.5	4/21/2021	2.50% **	8,021,828	
MORGAN STANLEY SR UNSECURED 04/24 3.875	4/29/2024	3.88% **	1,948,583	
MORGAN STANLEY SR UNSECURED 05/19 7.3	5/13/2019	7.30% **	4,234,256	
MORGAN STANLEY SR UNSECURED 06/20 2.8	6/16/2020	2.80% **	8,125,963	
MORGAN STANLEY SR UNSECURED 07/26 3.125	7/27/2026	3.13% **	1,342,303	
MORGAN STANLEY SR UNSECURED 08/17 6.25	8/28/2017	6.25% **	2,678,933	
MORGAN STANLEY SR UNSECURED 09/19 5.625	9/23/2019	5.63% **	1,680,138	
MORGAN STANLEY SR UNSECURED 11/21 2.625	11/17/2021	2.63% **	5,330,055	
MORGAN STANLEY SR UNSECURED 12/17 5.95	12/28/2017	5.95% **	17,444,311	
MORGAN STANLEY SR UNSECURED 12/18 2.2	12/7/2018	2.20% **	2,855,475	
MORGAN STANLEY SUBORDINATED 05/23 4.1	5/22/2023	4.10% **	405,476	
MORGAN STANLEY SUBORDINATED 09/26 4.35	9/8/2026	4.35% **	2,818,057	
MORGAN STANLEY TBA CASH COLLATERAL		**	190,000	
MORTGAGEIT TRUST MHL 2005 2 1A1	5/25/2035	1.28% **	1,746,803	
MUFG AMERICAS HLDGS CORP SR UNSECURED 02/20 2.25	2/10/2020	2.25% **	4,348,180	
MUNI ELEC AUTH OF GEORGIA MELPWR 04/57 FIXED 6.655	4/1/2057	6.66% **	5,010,651	
MYLAN INC COMPANY GUAR 03/19 2.55	3/28/2019	2.55% **	229,506	
MYLAN INC COMPANY GUAR 06/18 2.6	6/24/2018	2.60% **	5,028,945	
MYLAN NV COMPANY GUAR 144A 06/19 2.5	6/7/2019	2.50% **	5,384,699	
NA DEVELOPMENT BANK SR UNSECURED 02/20 4.375	2/11/2020	4.38% **	2,127,891	
NA DEVELOPMENT BANK SR UNSECURED 10/18 2.3	10/10/2018	2.30% **	7,684,143	
NABORS INDUSTRIES INC COMPANY GUAR 02/18 6.15	2/15/2018	6.15% **	5,041,213	
NABORS INDUSTRIES INC COMPANY GUAR 09/21 4.625	9/15/2021	4.63% **	675,986	
NATIONAL AUSTRALIA BANK COVERED 144A 12/21 2.4	12/7/2021	2.40% **	14,919,810	
NATIONAL AUSTRALIA BANK SR UNSECURED 144A 12/20 4.375	12/10/2020	4.38% **	498,963	

Table of Contents

Security Name	Maturity Date	Rate	Cost	Value (in dollars)
NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/19 2	1/14/2019	2.00% **	500,034	
NATIONAL BANK OF CANADA BANK GUARANT 12/18 2.1	12/14/2018	2.10% **	251,052	
NATIONAL CITY CORP SUBORDINATED 05/19 6.875	5/15/2019	6.88% **	1,430,891	
NATIONAL RURAL UTIL COOP COLLATERAL T 01/17 1.1	1/27/2017	1.10% **	4,170,904	
NATIONAL RURAL UTIL COOP COLLATERAL T 02/18 5.45	2/1/2018	5.45% **	312,879	
NATIONAL RURAL UTIL COOP COLLATERAL T 02/19 1.65	2/8/2019	1.65% **	2,507,623	
NATIONAL RURAL UTIL COOP COLLATERAL T 06/20 2.35	6/15/2020	2.35% **	200,287	
NATIONAL RURAL UTIL COOP COLLATERAL T 11/19 2.3	11/15/2019	2.30% **	151,059	
NATIONAL RURAL UTIL COOP SR UNSECURED 11/19 1.5	11/1/2019	1.50% **	3,460,729	
NATIONSTAR HECM LOAN TRUST NHLT 2016 3A A 144A	8/25/2026	2.01% **	565,612	
NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 07/21 2.45	7/27/2021	2.45% **	1,825,410	
NAVIENT STUDENT LOAN TRUST NAVSL 2016 3A A1 144A	6/25/2065	1.36% **	1,247,083	
NAVIENT STUDENT LOAN TRUST NAVSL 2016 6A A2 144A	3/25/2066	1.27% **	7,530,067	
NBCUNIVERSAL ENTERPRISE COMPANY GUAR 144A 04/19 1.974	4/15/2019	1.97% **	1,294,659	
NBCUNIVERSAL MEDIA LLC COMPANY GUAR 01/23 2.875	1/15/2023	2.88% **	424,003	
NBCUNIVERSAL MEDIA LLC COMPANY GUAR 04/20 5.15	4/30/2020	5.15% **	6,932,942	
NBCUNIVERSAL MEDIA LLC COMPANY GUAR 04/21 4.375	4/1/2021	4.38% **	2,895,255	
NCUA GUARANTEED NOTES NGN 2010 R3 3A	12/8/2020	2.40% **	293,874	
NELNET STUDENT LOAN TRUST NSLT 2004 4 B	1/25/2041	1.18% **	3,838,121	
NELNET STUDENT LOAN TRUST NSLT 2007 1 B2	8/25/2037	0.99% **	5,685,246	
NETAPP INC SR UNSECURED 06/21 3.375	6/15/2021	3.38% **	101,563	
NEVADA POWER CO GENL REF MOR 03/19 7.125	3/15/2019	7.13% **	333,531	
NEW RESIDENTIAL MORTGAGE LOAN NRZT 2016 3A A1B 144A	9/25/2056	3.25% **	4,484,746	
NEW YORK LIFE GLOBAL FDG SECURED 144A 01/19 2.1	1/2/2019	2.10% **	1,004,139	
NEW YORK LIFE GLOBAL FDG SECURED 144A 09/21 1.7	9/14/2021	1.70% **	3,138,920	
NEW YORK LIFE GLOBAL FDG SECURED 144A 11/18 1.55	11/2/2018	1.55% **	2,682,307	
NEW YORK LIFE GLOBAL FDG SECURED 144A 12/17 1.45	12/15/2017	1.45% **	6,205,865	
NEW YORK LIFE GLOBAL FDG SR SECURED 144A 04/21 2	4/13/2021	2.00% **	1,993,038	
NEWELL BRANDS INC SR UNSECURED 03/19 2.6	3/29/2019	2.60% **	3,588,954	
NEWELL BRANDS INC SR UNSECURED 04/21 3.15	4/1/2021	3.15% **	1,994,685	
NEWELL BRANDS INC SR UNSECURED 04/23 3.85	4/1/2023	3.85% **	1,400,364	
NEWELL BRANDS INC SR UNSECURED 04/26 4.2	4/1/2026	4.20% **	1,085,531	
NEWELL BRANDS INC SR UNSECURED 12/19 2.875	12/1/2019	2.88% **	5,603,143	
NEXTERA ENERGY CAPITAL COMPANY GUAR 04/19 2.3	4/1/2019	2.30% **	3,063,141	
NEXTERA ENERGY CAPITAL COMPANY GUAR 06/17 1.586	6/1/2017	1.59% **	1,555,913	
NEXTERA ENERGY CAPITAL COMPANY GUAR 09/17 2.056	9/1/2017	2.06% **	5,298,236	
NEXTERA ENERGY CAPITAL COMPANY GUAR 09/18 1.649	9/1/2018	1.65% **	1,894,036	
NIAGARA MOHAWK POWER SR UNSECURED 144A 08/19 4.881	8/15/2019	4.88% **	827,042	
NIPPON LIFE INSURANCE SUBORDINATED 144A 10/44 VAR	10/16/2044	5.10% **	10,312,500	
NISOURCE FINANCE CORP COMPANY GUAR 01/19 6.8	1/15/2019	6.80% **	714,965	
NISOURCE FINANCE CORP COMPANY GUAR 03/18 6.4	3/15/2018	6.40% **	75,827	

Table of Contents

Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
NISSAN AUTO LEASE TRUST NALT 2015 B A2A	12/15/2017	1.18% **	4,128,585	
NISSAN AUTO LEASE TRUST NALT 2015 B A3	4/16/2018	1.54% **	4,008,420	
NISSAN AUTO LEASE TRUST NALT 2016 B A4	1/18/2022	1.61% **	1,141,191	
NISSAN AUTO RECEIVABLES OWNER NAROT 2013 C A3	8/15/2018	0.67% **	294,804	
NISSAN AUTO RECEIVABLES OWNER NAROT 2013 C A4	6/15/2020	1.30% **	929,875	
NISSAN AUTO RECEIVABLES OWNER NAROT 2014 A A3	8/15/2018	0.72% **	332,682	
NISSAN AUTO RECEIVABLES OWNER NAROT 2014 B A3	5/15/2019	1.11% **	521,800	
NISSAN AUTO RECEIVABLES OWNER NAROT 2015 C A2A	11/15/2018	0.87% **	552,219	
NISSAN AUTO RECEIVABLES OWNER NAROT 2016 B A3	1/15/2021	1.32% **	473,668	
NISSAN AUTO RECEIVABLES OWNER NAROT 2016 B A4	10/17/2022	1.54% **	6,276,021	
NISSAN AUTO RECEIVABLES OWNER NAROT 2016 C A2A	5/15/2019	1.07% **	1,497,436	
NISSAN MASTER OWNER TRUST RECE NMOTR 2016 A A1	6/15/2021	1.34% **	9,547,102	
NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/18 1.8	3/15/2018	1.80% **	220,217	
NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/19 2	3/8/2019	2.00% **	3,028,305	
NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/19 2.35	3/4/2019	2.35% **	201,001	
NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 09/18 2.65	9/26/2018	2.65% **	606,173	
NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 09/19 1.55	9/13/2019	1.55% **	244,261	
NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 09/21 1.9	9/14/2021	1.90% **	849,160	
NOBLE ENERGY INC SR UNSECURED 03/19 8.25	3/1/2019	8.25% **	5,127,888	
NOBLE ENERGY INC SR UNSECURED 11/24 3.9	11/15/2024	3.90% **	4,383,151	
NOBLE ENERGY INC SR UNSECURED 12/21 4.15	12/15/2021	4.15% **	4,027,459	
NOBLE HOLDING INTL LTD COMPANY GUAR 03/17 2.5	3/15/2017	2.50% **	745,195	
NOMURA ASSET ACCEPTANCE CORPOR NAA 2007 1 1A5	3/25/2047	6.35% **	3,793,409	
NOMURA HOLDINGS INC SR UNSECURED 03/19 2.75	3/19/2019	2.75% **	2,145,111	
NORDEA BANK AB SR UNSECURED 144A 03/17 3.125	3/20/2017	3.13% **	401,816	
NORDEA BANK AB SR UNSECURED 144A 05/18 1.625	5/15/2018	1.63% **	209,496	
NORFOLK SOUTHERN CORP SR UNSECURED 04/18 5.75	4/1/2018	5.75% **	860,980	
NORFOLK SOUTHERN CORP SR UNSECURED 05/17 7.7	5/15/2017	7.70% **	664,853	
NORFOLK SOUTHERN CORP SR UNSECURED 06/19 5.9	6/15/2019	5.90% **	2,269,357	
NORFOLK SOUTHERN CORP SR UNSECURED 06/45 4.45	6/15/2045	4.45% **	1,036,486	
NORTHERN TRUST COMPANY SUBORDINATED 08/18 6.5	8/15/2018	6.50% **	536,972	
NORTHROP GRUMMAN CORP SR UNSECURED 08/19 5.05	8/1/2019	5.05% **	1,257,457	
NORTHWEST AIR 2002 1 G2 PASS THRU CE 05/23 6.264	5/20/2023	6.26% **	366,854	
NOVARTIS CAPITAL CORP COMPANY GUAR 05/24 3.4	5/6/2024	3.40% **	422,506	
NOVARTIS CAPITAL CORP COMPANY GUAR 09/22 2.4	9/21/2022	2.40% **	874,163	
NSTAR ELECTRIC CO SR UNSECURED 11/17 5.625	11/15/2017	5.63% **	175,847	
NUCOR CORP SR UNSECURED 06/18 5.85	6/1/2018	5.85% **	600,525	
NVIDIA CORP SR UNSECURED 09/21 2.2	9/16/2021	2.20% **	2,323,125	
OCCIDENTAL PETROLEUM COR SR UNSECURED 02/22 3.125	2/15/2022	3.13% **	500,830	
OCCIDENTAL PETROLEUM COR SR UNSECURED 02/23 2.7	2/15/2023	2.70% **	217,867	
OCCIDENTAL PETROLEUM COR SR UNSECURED 02/27 3	2/15/2027	3.00% **	2,302,829	

Table of Contents

Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
OCCIDENTAL PETROLEUM COR SR UNSECURED 04/26 3.4	4/15/2026	3.40% **	1,662,448	
OCEAN CNTY NJ OCE 08/19 FIXED 4	8/1/2019	4.00% **	2,752,756	
OHIO ST OHS 05/21 FIXED 4.534	5/1/2021	4.53% **	10,982,700	
OHIO ST OHS 05/22 FIXED 4.654	5/1/2022	4.65% **	11,072,800	
OHIO ST UNIV OHSHGR 12/46 FIXED 3.798	12/1/2046	3.80% **	1,954,380	
ONEMAIN DIRECT AUTO RECEIVABLE ODART 2016 1A A 144A	1/15/2021	2.04% **	1,709,904	
ONEMAIN FINANCIAL ISSUANCE TRU OMFIT 2014 1A A 144A	6/18/2024	2.43% **	844,917	
ONEMAIN FINANCIAL ISSUANCE TRU OMFIT 2015 1A A 144A	3/18/2026	3.19% **	503,549	
ONEMAIN FINANCIAL ISSUANCE TRU OMFIT 2015 2A A 144A	7/18/2025	2.57% **	10,800,380	
ONEMAIN FINANCIAL ISSUANCE TRU OMFIT 2016 2A A 144A	3/20/2028	4.10% **	2,548,740	
ONEOK PARTNERS LP COMPANY GUAR 03/20 3.8	3/15/2020	3.80% **	3,886,211	
ONEOK PARTNERS LP COMPANY GUAR 09/18 3.2	9/15/2018	3.20% **	296,330	
ONEOK PARTNERS LP COMPANY GUAR 10/17 2	10/1/2017	2.00% **	601,658	
ONEOK PARTNERS LP COMPANY GUAR 10/22 3.375	10/1/2022	3.38% **	235,981	
ONTARIO (PROVINCE OF) SR UNSECURED 04/26 2.5	4/27/2026	2.50% **	29,011,313	
ONTARIO (PROVINCE OF) SR UNSECURED 10/17 1.1	10/25/2017	1.10% **	3,824,071	
ORACLE CORP SR UNSECURED 04/18 5.75	4/15/2018	5.75% **	211,291	
ORACLE CORP SR UNSECURED 05/22 2.5	5/15/2022	2.50% **	4,468,748	
ORACLE CORP SR UNSECURED 05/25 2.95	5/15/2025	2.95% **	4,215,208	
ORACLE CORP SR UNSECURED 05/45 4.125	5/15/2045	4.13% **	2,422,900	
ORACLE CORP SR UNSECURED 07/19 5	7/8/2019	5.00% **	2,331,540	
ORACLE CORP SR UNSECURED 07/21 2.8	7/8/2021	2.80% **	1,121,122	
ORACLE CORP SR UNSECURED 07/26 2.65	7/15/2026	2.65% **	6,454,635	
ORACLE CORP SR UNSECURED 09/21 1.9	9/15/2021	1.90% **	8,970,632	
ORACLE CORP SR UNSECURED 09/23 2.4	9/15/2023	2.40% **	4,747,125	
ORACLE CORP SR UNSECURED 10/17 1.2	10/15/2017	1.20% **	2,640,626	
ORACLE CORP SR UNSECURED 10/22 2.5	10/15/2022	2.50% **	499,595	
ORANGE SA SR UNSECURED 11/19 1.625	11/3/2019	1.63% **	4,280,831	
OSCAR US FUNDING TRUST OSCAR 2015 1A A4 144A	6/15/2022	2.44% **	1,969,552	
OVERSEAS PRIVATE INV COR US GOVT GUAR 04/17 0.00000	4/23/2017	3.56% **	8,885,625	
OVERSEAS PRIVATE INV COR US GOVT GUAR 05/30 3.43	5/15/2030	3.43% **	7,899,895	
PACCAR FINANCIAL CORP SR UNSECURED 03/17 1.6	3/15/2017	1.60% **	263,313	
PACCAR FINANCIAL CORP SR UNSECURED 03/18 1.45	3/9/2018	1.45% **	2,612,028	
PACCAR FINANCIAL CORP SR UNSECURED 08/18 1.75	8/14/2018	1.75% **	3,364,224	
PACCAR FINANCIAL CORP SR UNSECURED 11/17 1.4	11/17/2017	1.40% **	300,545	
PACIFIC GAS + ELECTRIC SR UNSECURED 03/26 2.95	3/1/2026	2.95% **	3,428,992	
PACIFIC GAS + ELECTRIC SR UNSECURED 03/34 6.05	3/1/2034	6.05% **	375,440	
PACIFIC GAS + ELECTRIC SR UNSECURED 06/23 3.25	6/15/2023	3.25% **	1,764,982	
PACIFIC GAS + ELECTRIC SR UNSECURED 08/22 2.45	8/15/2022	2.45% **	987,796	
PACIFIC GAS + ELECTRIC SR UNSECURED 10/18 8.25	10/15/2018	8.25% **	1,831,716	
PACIFIC GAS + ELECTRIC SR UNSECURED 11/17 5.625	11/30/2017	5.63% **	845,236	

Table of Contents

Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
PACIFIC GAS + ELECTRIC SR UNSECURED 11/23 3.85	11/15/2023	3.85%**	1,334,619	
PACIFICORP 1ST MORTGAGE 07/18 5.65	7/15/2018	5.65%**	148,430	
PENNSYLVANIA ELECTRIC CO SR UNSECURED 09/17 6.05	9/1/2017	6.05%**	195,253	
PENNSYLVANIA HIGHER EDUCATION PHEAA 2016 2A A 144A	11/25/2065	1.50%**	2,699,657	
PENNSYLVANIA ST ECON DEV FING PASDEV 07/19 FIXED 5	7/1/2019	5.00%**	3,582,810	
PENNSYLVANIA ST HGR EDU ASSIST PASSTD 07/29 FLOATING VAR	7/25/2029	1.78%**	2,053,966	
PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 01/20 3.05	1/9/2020	3.05%**	1,769,126	
PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 03/18 3.375	3/15/2018	3.38%**	12,805,376	
PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 05/17 3.75	5/11/2017	3.75%**	2,267,496	
PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 07/20 3.2	7/15/2020	3.20%**	4,115,136	
PENTAIR FINANCE SA COMPANY GUAR 09/18 2.9	9/15/2018	2.90%**	3,099,411	
PEOPLES UNITED BANK SUBORDINATED 07/24 4	7/15/2024	4.00%**	448,199	
PEPSICO INC SR UNSECURED 04/18 1.25	4/30/2018	1.25%**	3,295,846	
PEPSICO INC SR UNSECURED 06/18 5	6/1/2018	5.00%**	1,401,986	
PEPSICO INC SR UNSECURED 08/21 3	8/25/2021	3.00%**	3,498,991	
PERNOD RICARD SA SR UNSECURED 144A 01/22 4.45	1/15/2022	4.45%**	2,281,096	
PERRIGO CO PLC SR UNSECURED 11/18 2.3	11/8/2018	2.30%**	4,344,223	
PERRIGO FINANCE UNLIMITE COMPANY GUAR 03/26 4.375	3/15/2026	4.38%**	1,001,021	
PERRIGO FINANCE UNLIMITE COMPANY GUAR 12/21 3.5	12/15/2021	3.50%**	917,300	
PETRO CANADA SR UNSECURED 05/18 6.05	5/15/2018	6.05%**	866,579	
PETROLEOS MEXICANOS COMPANY GUAR 07/20 3.5	7/23/2020	3.50%**	2,906,888	
PFIZER INC SR UNSECURED 01/17 0.9	1/15/2017	0.90%**	879,994	
PFIZER INC SR UNSECURED 03/17 6.05	3/30/2017	6.05%**	177,119	
PFIZER INC SR UNSECURED 06/19 1.45	6/3/2019	1.45%**	3,271,948	
PHILIP MORRIS INTL INC SR UNSECURED 02/21 1.875	2/25/2021	1.88%**	1,365,271	
PHILIP MORRIS INTL INC SR UNSECURED 02/26 2.75	2/25/2026	2.75%**	7,690,360	
PHILIP MORRIS INTL INC SR UNSECURED 03/20 4.5	3/26/2020	4.50%**	4,685,087	
PHILIP MORRIS INTL INC SR UNSECURED 03/23 2.625	3/6/2023	2.63%**	270,540	
PHILIP MORRIS INTL INC SR UNSECURED 08/25 3.375	8/11/2025	3.38%**	5,490,218	
PHILIP MORRIS INTL INC SR UNSECURED 11/17 1.25	11/9/2017	1.25%**	4,605,621	
PHILIP MORRIS INTL INC SR UNSECURED 11/21 2.9	11/15/2021	2.90%**	11,554,924	
PIEDMONT NATURAL GAS CO SR UNSECURED 11/46 3.64	11/1/2046	3.64%**	706,194	
PIONEER NATURAL RESOURCE SR UNSECURED 01/20 7.5	1/15/2020	7.50%**	363,767	
PIONEER NATURAL RESOURCE SR UNSECURED 05/18 6.875	5/1/2018	6.88%**	2,043,642	
PLAINS ALL AMER PIPELINE SR UNSECURED 01/17 6.125	1/15/2017	6.13%**	2,387,913	
PLAINS ALL AMER PIPELINE SR UNSECURED 01/20 5.75	1/15/2020	5.75%**	2,752,199	
PLAINS ALL AMER PIPELINE SR UNSECURED 05/18 6.5	5/1/2018	6.50%**	454,411	
PLAINS ALL AMER PIPELINE SR UNSECURED 06/22 3.65	6/1/2022	3.65%**	110,607	
PLAINS ALL AMER PIPELINE SR UNSECURED 12/26 4.5	12/15/2026	4.50%**	1,439,211	
PNC BANK NA SR UNSECURED 02/18 1.5	2/23/2018	1.50%**	3,595,486	
PNC BANK NA SR UNSECURED 03/19 1.95	3/4/2019	1.95%**	1,016,070	

Table of Contents

Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
PNC BANK NA SR UNSECURED 06/18 1.6	6/1/2018	1.60% **	2,996,448	
PNC BANK NA SR UNSECURED 07/18 1.85	7/20/2018	1.85% **	500,868	
PNC BANK NA SR UNSECURED 07/19 1.45	7/29/2019	1.45% **	10,445,923	
PNC BANK NA SR UNSECURED 07/20 2.6	7/21/2020	2.60% **	504,302	
PNC BANK NA SR UNSECURED 10/19 2.4	10/18/2019	2.40% **	3,027,624	
PNC BANK NA SR UNSECURED 11/18 1.8	11/5/2018	1.80% **	300,545	
PNC BANK NA SR UNSECURED 12/18 1.7	12/7/2018	1.70% **	808,534	
PNC BANK NA SR UNSECURED 12/21 2.55	12/9/2021	2.55% **	1,384,132	
PNC BANK NA SUBORDINATED 07/23 3.8	7/25/2023	3.80% **	3,608,707	
PNC BANK NA SUBORDINATED 09/17 4.875	9/21/2017	4.88% **	3,020,555	
PNC FINANCIAL SERVICES SR UNSECURED 02/20 5.125	2/8/2020	5.13% **	432,782	
PNC FINANCIAL SERVICES SR UNSECURED 06/19 6.7	6/10/2019	6.70% **	191,941	
PNC FINANCIAL SERVICES SR UNSECURED 08/20 4.375	8/11/2020	4.38% **	2,131,854	
PORSCHE INNOVATIVE LEASE OWNER PILOT 2015 1 A4 144A	5/21/2021	1.43% **	2,301,746	
PORT AUTH OF NEW YORK NEW JE PORTRN 12/24 FIXED 5.859	12/1/2024	5.86% **	21,747,693	
POTASH CORP SASKATCHEWAN SR UNSECURED 12/17 3.25	12/1/2017	3.25% **	531,846	
PPG INDUSTRIES INC SR UNSECURED 11/19 2.3	11/15/2019	2.30% **	276,340	
PPL CAPITAL FUNDING INC COMPANY GUAR 06/18 1.9	6/1/2018	1.90% **	99,976	
PRAXAIR INC SR UNSECURED 08/19 4.5	8/15/2019	4.50% **	197,198	
PRAXAIR INC SR UNSECURED 11/17 1.05	11/7/2017	1.05% **	199,711	
PRAXAIR INC SR UNSECURED 11/18 1.25	11/7/2018	1.25% **	199,088	
PRICOA GLOBAL FUNDING 1 SECURED 144A 06/21 2.2	6/3/2021	2.20% **	294,665	
PRICOA GLOBAL FUNDING 1 SECURED 144A 11/20 2.55	11/24/2020	2.55% **	781,155	
PRICOA GLOBAL FUNDING 1 SR SECURED 144A 05/18 1.6	5/29/2018	1.60% **	149,899	
PRIME MORTGAGE TRUST PRIME 2005 2 1A1	7/25/2020	4.75% **	108,601	
PRINCETON UNIVERSITY UNSECURED 07/26 2.612	7/1/2026	2.61% **	951,166	
PRINCETON UNIVERSITY UNSECURED 07/46 3.627	7/1/2046	3.63% **	1,854,334	
PRINCIPAL FINANCIAL GROU COMPANY GUAR 05/23 3.125	5/15/2023	3.13% **	2,983,623	
PRINCIPAL LFE GLB FND II SR SECURED 144A 02/17 1.125	2/24/2017	1.13% **	559,973	
PRINCIPAL LFE GLB FND II SR SECURED 144A 09/17 1.5	9/11/2017	1.50% **	285,190	
PRINCIPAL LFE GLB FND II SR SECURED 144A 10/18 2.25	10/15/2018	2.25% **	944,294	
PRIVATE EXPORT FUNDING US GOVT GUAR 03/20 2.25	3/15/2020	2.25% **	8,809,948	
PRIVATE EXPORT FUNDING US GOVT GUAR 07/18 1.875	7/15/2018	1.88% **	8,555,806	
PRIVATE EXPORT FUNDING US GOVT GUAR 07/24 2.45	7/15/2024	2.45% **	423,744	
PROGRESS ENERGY INC SR UNSECURED 01/21 4.4	1/15/2021	4.40% **	227,993	
PROGRESS ENERGY INC SR UNSECURED 03/19 7.05	3/15/2019	7.05% **	3,730,840	
PROGRESS ENERGY INC SR UNSECURED 04/22 3.15	4/1/2022	3.15% **	787,051	
PROGRESS ENERGY INC SR UNSECURED 12/19 4.875	12/1/2019	4.88% **	6,539,929	
PROGRESS RESIDENTIAL TRUST PROG 2015 SFR2 A 144A	6/12/2032	2.74% **	1,117,416	
PROTECTIVE LIFE GLOBAL SECURED 144A 09/19 1.555	9/13/2019	1.56% **	962,076	
PROV ST JOSEPH HLTH OBL UNSECURED 10/26 2.746	10/1/2026	2.75% **	1,419,974	

Table of Contents

Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
PROVINCE OF ALBERTA SR UNSECURED 12/19 1.9	12/6/2019	1.90% **	2,403,674	
PROVINCE OF QUEBEC UNSECURED 02/23 2.625	2/13/2023	2.63% **	5,022,380	
PROVINCE OF QUEBEC UNSECURED 02/26 VAR	2/27/2026	7.14% **	1,486,621	
PROVINCE OF QUEBEC UNSECURED 04/26 2.5	4/20/2026	2.50% **	13,956,569	
PRUDENTIAL FINANCIAL INC SR UNSECURED 06/19 7.375	6/15/2019	7.38% **	168,856	
PSEG POWER LLC COMPANY GUAR 11/18 2.45	11/15/2018	2.45% **	664,639	
PUBLIC SERVICE CO OF NEW SR UNSECURED 05/18 7.95	5/15/2018	7.95% **	377,843	
PUBLIC SERVICE COLORADO 1ST MORTGAGE 11/20 3.2	11/15/2020	3.20% **	206,487	
PUBLIC SERVICE ELECTRIC 1ST MORTGAGE 08/19 2	8/15/2019	2.00% **	402,478	
PUBLIC SERVICE ENTERPRIS SR UNSECURED 11/19 1.6	11/15/2019	1.60% **	4,130,754	
QUALCOMM INC SR UNSECURED 05/18 1.4	5/18/2018	1.40% **	2,319,684	
QUALCOMM INC SR UNSECURED 05/22 3	5/20/2022	3.00% **	3,749,158	
QUALCOMM INC SR UNSECURED 05/25 3.45	5/20/2025	3.45% **	13,533,069	
QVC INC SR SECURED 04/24 4.85	4/1/2024	4.85% **	11,057,893	
RABOBANK NEDERLAND NY SR UNSECURED 01/19 2.25	1/14/2019	2.25% **	754,016	
RABOBANK NEDERLAND UTREC COMPANY GUAR 01/17 3.375	1/19/2017	3.38% **	1,000,912	
RAYTHEON COMPANY SR UNSECURED 02/20 4.4	2/15/2020	4.40% **	197,478	
RAYTHEON COMPANY SR UNSECURED 10/20 3.125	10/15/2020	3.13% **	1,615,697	
RAYTHEON COMPANY SR UNSECURED 12/24 3.15	12/15/2024	3.15% **	1,257,195	
RBC CAPITAL MARKETS REPO REPO	1/3/2017	0.57% **	94,700,000	
RBSGC MORTGAGE PASS THROUGH CE RBSGC 2007 B 1A4	1/25/2037	1.21% **	732,811	
REALTY INCOME CORP SR UNSECURED 01/18 2	1/31/2018	2.00% **	250,706	
REALTY INCOME CORP SR UNSECURED 09/17 5.375	9/15/2017	5.38% **	194,895	
REGENCY ENERGY PART/FINA COMPANY GUAR 10/22 5	10/1/2022	5.00% **	317,910	
REGIONS BANK SR UNSECURED 09/18 2.25	9/14/2018	2.25% **	5,257,198	
RELIANCE STAND LIFE II SR SECURED 144A 01/20 2.5	1/15/2020	2.50% **	323,029	
REPO BANK AMERICA REPO	1/3/2017	0.73% **	85,000,000	
REPUBLIC OF KOREA SR UNSECURED 04/19 7.125	4/16/2019	7.13% **	5,686,552	
REPUBLIC SERVICES INC SR UNSECURED 03/25 3.2	3/15/2025	3.20% **	2,271,362	
REPUBLIC SERVICES INC SR UNSECURED 05/18 3.8	5/15/2018	3.80% **	503,625	
REPUBLIC SERVICES INC SR UNSECURED 11/21 5.25	11/15/2021	5.25% **	7,337,979	
RESIDENTIAL ACCREDIT LOANS, IN RALI 2006 Q07 3A2	9/25/2046	0.96% **	113,749	
RESIDENTIAL FUNDING MTG SEC I RFMSI 2003 S9 A1	3/25/2032	6.50% **	3,495	
REYNOLDS AMERICAN INC COMPANY GUAR 06/18 2.3	6/12/2018	2.30% **	6,199,048	
REYNOLDS AMERICAN INC COMPANY GUAR 06/19 8.125	6/23/2019	8.13% **	3,639,267	
REYNOLDS AMERICAN INC COMPANY GUAR 06/20 3.25	6/12/2020	3.25% **	7,395,000	
REYNOLDS AMERICAN INC COMPANY GUAR 06/25 4.45	6/12/2025	4.45% **	2,618,411	
RIO TINTO FIN USA PLC COMPANY GUAR 03/22 3.5	3/22/2022	3.50% **	17,585	
ROCHE HOLDINGS INC COMPANY GUAR 144A 09/17 1.35	9/29/2017	1.35% **	200,348	
ROGERS COMMUNICATIONS IN COMPANY GUAR 08/18 6.8	8/15/2018	6.80% **	4,801,434	
ROHM + HAAS CO COMPANY GUAR 09/17 6	9/15/2017	6.00% **	131,994	

Table of Contents

Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
ROLLS ROYCE PLC COMPANY GUAR 144A 10/20 2.375	10/14/2020	2.38% **	594,953	
ROLLS ROYCE PLC COMPANY GUAR 144A 10/25 3.625	10/14/2025	3.63% **	1,301,140	
ROPER TECHNOLOGIES INC SR UNSECURED 12/21 2.8	12/15/2021	2.80% **	969,536	
ROYAL BANK OF CANADA COVERED 02/20 1.875	2/5/2020	1.88% **	796,067	
ROYAL BANK OF CANADA COVERED 09/17 1.2	9/19/2017	1.20% **	210,717	
ROYAL BANK OF CANADA COVERED 09/19 2.2	9/23/2019	2.20% **	19,507,398	
ROYAL BANK OF CANADA SR UNSECURED 01/17 1.2	1/23/2017	1.20% **	3,500,455	
ROYAL BANK OF CANADA SR UNSECURED 01/18 1.5	1/16/2018	1.50% **	399,438	
ROYAL BANK OF CANADA SR UNSECURED 07/18 1.8	7/30/2018	1.80% **	7,012,389	
ROYAL BANK OF CANADA SR UNSECURED 07/18 2.2	7/27/2018	2.20% **	1,278,477	
ROYAL BANK OF CANADA SR UNSECURED 12/18 2	12/10/2018	2.00% **	501,374	
ROYAL BK OF SCOTLAND PLC SUBORDINATED REGS 03/22 VAR	3/16/2022	9.50% **	5,077,300	
RYDER SYSTEM INC SR UNSECURED 02/19 2.35	2/26/2019	2.35% **	221,294	
RYDER SYSTEM INC SR UNSECURED 03/17 2.5	3/1/2017	2.50% **	250,263	
RYDER SYSTEM INC SR UNSECURED 03/18 2.5	3/1/2018	2.50% **	251,814	
RYDER SYSTEM INC SR UNSECURED 05/20 2.5	5/11/2020	2.50% **	2,891,713	
RYDER SYSTEM INC SR UNSECURED 06/17 3.5	6/1/2017	3.50% **	315,648	
RYDER SYSTEM INC SR UNSECURED 11/21 3.45	11/15/2021	3.45% **	2,868,634	
SAN FRANCISCO CITY CNTY CA P SFOWTR 11/19 FIXED 5	11/1/2019	5.00% **	1,891,687	
SANOFI SR UNSECURED 04/18 1.25	4/10/2018	1.25% **	3,193,846	
SANTANDER BANK NA SR UNSECURED 01/18 2	1/12/2018	2.00% **	2,448,976	
SANTANDER DRIVE AUTO RECEIVABL SDART 2015 5 A3	9/16/2019	1.58% **	2,803,050	
SANTANDER HOLDINGS USA SR UNSECURED 05/19 2.7	5/24/2019	2.70% **	5,415,875	
SANTANDER HOLDINGS USA SR UNSECURED 08/18 3.45	8/27/2018	3.45% **	2,040,425	
SANTANDER UK GROUP HLDGS SR UNSECURED 01/21 3.125	1/8/2021	3.13% **	3,192,525	
SANTANDER UK GROUP HLDGS SR UNSECURED 10/20 2.875	10/16/2020	2.88% **	8,581,982	
SANTANDER UK PLC SR UNSECURED 03/19 2.5	3/14/2019	2.50% **	3,650,193	
SANTANDER UK PLC SR UNSECURED 09/17 1.65	9/29/2017	1.65% **	6,452,833	
SANTANDER UK PLC SR UNSECURED 09/19 2.35	9/10/2019	2.35% **	250,158	
SAUDI INTERNATIONAL BOND SR UNSECURED 144A 10/21 2.375	10/26/2021	2.38% **	2,738,040	
SCHLUMBERGER HLDGS CORP SR UNSECURED 144A 12/18 2.35	12/21/2018	2.35% **	302,475	
SCHLUMBERGER HLDGS CORP SR UNSECURED 144A 12/20 3	12/21/2020	3.00% **	492,196	
SCHLUMBERGER INVESTMENT COMPANY GUAR 12/23 3.65	12/1/2023	3.65% **	335,193	
SCHLUMBERGER INVESTMENT COMPANY GUAR 144A 08/17 1.25	8/1/2017	1.25% **	149,858	
SCHLUMBERGER INVESTMENT COMPANY GUAR 144A 09/21 3.3	9/14/2021	3.30% **	309,844	
SCHLUMBERGER NORGE AS COMPANY GUAR 144A 08/17 1.25	8/1/2017	1.25% **	104,873	
SCRIPPS NETWORKS INTERAC SR UNSECURED 06/20 2.8	6/15/2020	2.80% **	866,911	
SCRIPPS NETWORKS INTERAC SR UNSECURED 06/22 3.5	6/15/2022	3.50% **	2,223,245	
SEAGATE HDD CAYMAN COMPANY GUAR 11/18 3.75	11/15/2018	3.75% **	1,536,938	
SEATTLE WA MUNI LIGHT PWR RE SEAPWR 02/19 FIXED 5	2/1/2019	5.00% **	2,195,267	
SECURITY NATIONAL MORTGAGE LOA SNMLT 2007 1A 2A 144A	4/25/2037	0.93% **	311,858	

Table of Contents

Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
SELECT INCOME REIT SR UNSECURED 02/18 2.85	2/1/2018	2.85%**	3,052,990	
SEMPRA ENERGY SR UNSECURED 02/19 9.8	2/15/2019	9.80%**	243,239	
SEMPRA ENERGY SR UNSECURED 04/17 2.3	4/1/2017	2.30%**	185,363	
SEMPRA ENERGY SR UNSECURED 10/19 1.625	10/7/2019	1.63%**	3,701,648	
SHELL INTERNATIONAL FIN COMPANY GUAR 03/20 4.375	3/25/2020	4.38%**	427,303	
SHELL INTERNATIONAL FIN COMPANY GUAR 05/19 1.375	5/10/2019	1.38%**	4,722,020	
SHELL INTERNATIONAL FIN COMPANY GUAR 05/20 2.125	5/11/2020	2.13%**	499,403	
SHELL INTERNATIONAL FIN COMPANY GUAR 05/21 1.875	5/10/2021	1.88%**	488,859	
SHELL INTERNATIONAL FIN COMPANY GUAR 09/19 1.375	9/12/2019	1.38%**	3,731,900	
SHELL INTERNATIONAL FIN COMPANY GUAR 09/19 4.3	9/22/2019	4.30%**	970,666	
SHELL INTERNATIONAL FIN COMPANY GUAR 11/18 1.625	11/10/2018	1.63%**	2,868,232	
SHELL INTERNATIONAL FIN COMPANY GUAR 11/18 2	11/15/2018	2.00%**	6,135,800	
SHELL INTERNATIONAL FIN COMPANY GUAR 11/20 2.25	11/10/2020	2.25%**	310,567	
SHIRE ACQ INV IRELAND DA COMPANY GUAR 09/19 1.9	9/23/2019	1.90%**	10,929,655	
SHIRE ACQ INV IRELAND DA COMPANY GUAR 09/23 2.875	9/23/2023	2.88%**	3,706,743	
SHIRE ACQ INV IRELAND DA COMPANY GUAR 09/26 3.2	9/23/2026	3.20%**	3,924,207	
SIERRA RECEIVABLES FUNDING CO SRFC 2013 3A A 144A	10/20/2030	2.20%**	3,089,930	
SIMON PROPERTY GROUP LP SR UNSECURED 02/19 2.2	2/1/2019	2.20%**	201,626	
SIMON PROPERTY GROUP LP SR UNSECURED 09/17 2.15	9/15/2017	2.15%**	200,859	
SIMON PROPERTY GROUP LP SR UNSECURED 09/20 2.5	9/1/2020	2.50%**	452,934	
SIMON PROPERTY GROUP LP SR UNSECURED 144A 02/18 1.5	2/1/2018	1.50%**	199,909	
SINOPEC CAPITAL 2013 LTD COMPANY GUAR 144A 04/18 1.875	4/24/2018	1.88%**	298,874	
SKANDINAVISKA ENSKILDA SR UNSECURED 144A 03/18 1.75	3/19/2018	1.75%**	200,646	
SKANDINAVISKA ENSKILDA SR UNSECURED 144A 03/19 2.375	3/25/2019	2.38%**	250,642	
SKY PLC COMPANY GUAR 144A 02/18 6.1	2/15/2018	6.10%**	846,183	
SKY PLC COMPANY GUAR 144A 09/19 2.625	9/16/2019	2.63%**	11,205,477	
SLM STUDENT LOAN TRUST SLMA 2002 A A2	12/16/2030	1.51%**	4,714,231	
SLM STUDENT LOAN TRUST SLMA 2003 11 A6 144A	12/15/2025	1.71%**	2,189,000	
SLM STUDENT LOAN TRUST SLMA 2003 4 B	6/15/2038	1.61%**	926,294	
SLM STUDENT LOAN TRUST SLMA 2004 A A3	6/15/2033	1.36%**	11,032,549	
SLM STUDENT LOAN TRUST SLMA 2004 B A2	6/15/2021	1.16%**	629,019	
SLM STUDENT LOAN TRUST SLMA 2005 5 B	10/25/2040	1.13%**	3,678,208	
SLM STUDENT LOAN TRUST SLMA 2005 6 B	1/25/2044	1.17%**	8,384,193	
SLM STUDENT LOAN TRUST SLMA 2005 A A4	12/15/2038	1.27%**	1,800,929	
SLM STUDENT LOAN TRUST SLMA 2006 BW A5	12/15/2039	1.05%**	8,168,834	
SLM STUDENT LOAN TRUST SLMA 2008 9 A	4/25/2023	2.38%**	19,273,615	
SMALL BUSINESS ADMINISTRATION SBAP 1999 20L 1	12/1/2019	7.19%**	25,848	
SMALL BUSINESS ADMINISTRATION SBAP 2005 20B 1	2/1/2025	4.63%**	862,450	
SMALL BUSINESS ADMINISTRATION SBAP 2008 20F 1	6/1/2028	5.68%**	327,653	
SMALL BUSINESS ADMINISTRATION SBAP 2016 20A 1	1/1/2036	2.78%**	278,871	
SMALL BUSINESS ADMINISTRATION SBIC 2008 10A 1	3/10/2018	5.47%**	846,470	

Table of Contents

Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
SMALL BUSINESS ADMINISTRATION SBIC 2016 10A 1	3/10/2026	2.51% **	487,917	
SMB PRIVATE EDUCATION LOAN TRU SMB 2014 A A1 144A	9/15/2021	1.20% **	857,340	
SMB PRIVATE EDUCATION LOAN TRU SMB 2016 B A2A 144A	2/17/2032	2.43% **	3,593,784	
SOCIETE GENERALE COMPANY GUAR 10/18 2.625	10/1/2018	2.63% **	253,146	
SOUTHERN CAL EDISON 1ST REF MORT 05/17 1.125	5/1/2017	1.13% **	3,084,404	
SOUTHERN CAL EDISON 1ST REF MORT 08/18 5.5	8/15/2018	5.50% **	212,510	
SOUTHERN CAL EDISON 1ST REF MORT 10/23 3.5	10/1/2023	3.50% **	930,111	
SOUTHERN CALIF GAS CO 1ST MORTGAGE 06/18 1.55	6/15/2018	1.55% **	400,300	
SOUTHERN CO SR UNSECURED 06/20 2.75	6/15/2020	2.75% **	758,444	
SOUTHERN CO SR UNSECURED 07/19 1.85	7/1/2019	1.85% **	5,403,220	
SOUTHERN CO SR UNSECURED 08/17 1.3	8/15/2017	1.30% **	5,110,403	
SOUTHERN NATURAL GAS SR UNSECURED 144A 04/17 5.9	4/1/2017	5.90% **	272,812	
SOUTHERN POWER CO SR UNSECURED 06/18 1.5	6/1/2018	1.50% **	3,265,102	
SOUTHERN POWER CO SR UNSECURED 12/17 1.85	12/1/2017	1.85% **	2,001,275	
SOUTHERN POWER CO SR UNSECURED 12/19 1.95	12/15/2019	1.95% **	4,328,409	
SOUTHWEST AIRLINES CO SR UNSECURED 11/20 2.65	11/5/2020	2.65% **	1,754,426	
SOUTHWESTERN PUBLIC SERV 1ST MORTGAGE 12/18 8.75	12/1/2018	8.75% **	281,036	
SPAREBANK 1 BOLIGKREDITT COVERED 144A 11/19 1.75	11/15/2019	1.75% **	19,737,580	
SPECTRA ENERGY CAPITAL COMPANY GUAR 04/18 6.2	4/15/2018	6.20% **	271,809	
SPIRIT REALTY LP COMPANY GUAR 144A 09/26 4.45	9/15/2026	4.45% **	1,319,289	
SPRINGCASTLE SPV SCFT 2016 AA A 144A	4/25/2029	3.05% **	6,338,108	
SPRINGFIELD FUNDING TRUST SLFT 2015 AA A 144A	11/15/2024	3.16% **	7,861,620	
ST JUDE MEDICAL LLC SR UNSECURED 09/18 2	9/15/2018	2.00% **	8,321,726	
STANDARD CHARTERED PLC SR UNSECURED 144A 08/19 2.1	8/19/2019	2.10% **	3,791,177	
STANLEY BLACK + DECKER I SUBORDINATED 11/18 1.622	11/17/2018	1.62% **	2,931,837	
STANLEY BLACK + DECKER I SUBORDINATED 11/18 2.451	11/17/2018	2.45% **	6,681,770	
STATE BOARD OF REGENTS OF THE USBR 2016 1 A	9/25/2056	1.28% **	27,100,074	
*STATE STREET CORP JR SUBORDINA 03/18 4.956	3/15/2018	4.96% **	2,562,140	
*STATE STREET CORP SR UNSECURED 05/18 1.35	5/15/2018	1.35% **	498,625	
*STATE STREET CORP SR UNSECURED 05/21 1.95	5/19/2021	1.95% **	4,620,328	
*STATE STREET CORP SR UNSECURED 12/24 3.3	12/16/2024	3.30% **	2,787,180	
STATOIL ASA COMPANY GUAR 04/19 5.25	4/15/2019	5.25% **	187,899	
STATOIL ASA COMPANY GUAR 05/18 1.15	5/15/2018	1.15% **	397,541	
STATOIL ASA COMPANY GUAR 11/17 1.25	11/9/2017	1.25% **	3,228,451	
STATOIL ASA COMPANY GUAR 11/18 1.95	11/8/2018	1.95% **	2,612,419	
STATOIL ASA COMPANY GUAR 11/19 2.25	11/8/2019	2.25% **	6,251,479	
STRIPS 08/25 0.00000	8/15/2025	**	2,104,842	
STRIPS 08/30 0.00000	8/15/2030	**	2,905,874	
STRIPS 11/34 0.00000	11/15/2034	**	1,135,400	
STRUCTURED ADJUSTABLE RATE MOR SARM 2004 1 4A1	2/25/2034	3.07% **	12,966	
STRUCTURED ADJUSTABLE RATE MOR SARM 2004 4 3A2	4/25/2034	3.08% **	21,204	

Table of Contents

Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
STRUCTURED ASSET MORTGAGE INVE SAMI 2003 AR4 A1	1/19/2034	1.44% **	861,808	
STRUCTURED ASSET MORTGAGE INVE SAMI 2004 AR8 A1	5/19/2035	1.42% **	8,852,139	
STRUCTURED ASSET MORTGAGE INVE SAMI 2005 AR5 A3	7/19/2035	0.96% **	1,556,380	
STRUCTURED ASSET MORTGAGE INVE SAMI 2006 AR5 2A1	5/25/2046	0.80% **	1,778,131	
STRUCTURED ASSET SECURITIES CO SASC 2003 22A 3A	6/25/2033	3.05% **	377,411	
STRUCTURED ASSET SECURITIES CO SASC 2003 31A 2A7	10/25/2033	2.93% **	2,669,809	
STRUCTURED ASSET SECURITIES CO SASC 2003 34A 3A3	11/25/2033	3.01% **	958,171	
STRYKER CORP SR UNSECURED 03/19 2	3/8/2019	2.00% **	4,325,118	
SUMITOMO MITSUI BANKING COMPANY GUAR 01/18 1.5	1/18/2018	1.50% **	248,747	
SUMITOMO MITSUI BANKING COMPANY GUAR 01/19 2.45	1/10/2019	2.45% **	251,369	
SUMITOMO MITSUI BANKING COMPANY GUAR 07/17 1.35	7/11/2017	1.35% **	3,821,183	
SUMITOMO MITSUI BANKING COMPANY GUAR 07/18 1.95	7/23/2018	1.95% **	1,015,279	
SUMITOMO MITSUI BANKING COMPANY GUAR 07/24 3.4	7/11/2024	3.40% **	5,941,046	
SUMITOMO MITSUI FINL GRP SR UNSECURED 07/21 2.058	7/14/2021	2.06% **	4,642,512	
SUMITOMO MITSUI FINL GRP SR UNSECURED 10/21 2.442	10/19/2021	2.44% **	2,788,974	
SUNCOR ENERGY INC SR UNSECURED 06/18 6.1	6/1/2018	6.10% **	2,964,459	
SUNTORY HOLDINGS LTD SR UNSECURED 144A 09/17 1.65	9/29/2017	1.65% **	2,000,810	
SUNTRUST BANKS INC SR UNSECURED 01/22 2.7	1/27/2022	2.70% **	2,851,211	
SUNTRUST BANKS INC SR UNSECURED 05/19 2.5	5/1/2019	2.50% **	3,412,855	
SVENSKA HANDELSBANKEN AB SR UNSECURED 01/19 2.5	1/25/2019	2.50% **	1,333,957	
SVENSKA HANDELSBANKEN AB SR UNSECURED 03/18 1.625	3/21/2018	1.63% **	249,702	
SWEDISH EXPORT CREDIT SR UNSECURED 03/21 1.75	3/10/2021	1.75% **	6,550,625	
SYNCHRONY CREDIT CARD MASTER N GEMNT 2010 2 A	3/15/2020	4.47% **	1,258,313	
SYNCHRONY CREDIT CARD MASTER N GEMNT 2012 6 A	8/17/2020	1.36% **	3,101,729	
SYNCHRONY CREDIT CARD MASTER N GEMNT 2012 7 A	9/15/2022	1.76% **	12,296,342	
SYNCHRONY CREDIT CARD MASTER N GEMNT 2013 1 A	3/15/2021	1.35% **	1,198,019	
SYNCHRONY CREDIT CARD MASTER N SYNCT 2015 1 A	3/15/2023	2.37% **	9,938,831	
SYNCHRONY CREDIT CARD MASTER N SYNCT 2015 2 A	4/15/2021	1.60% **	2,622,210	
SYNCHRONY CREDIT CARD MASTER N SYNCT 2016 1 A	3/15/2022	2.04% **	4,909,130	
SYNCHRONY CREDIT CARD MASTER N SYNCT 2016 3 A	9/15/2022	1.58% **	11,590,117	
SYNCHRONY FINANCIAL SR UNSECURED 02/20 2.7	2/3/2020	2.70% **	1,031,931	
SYNCHRONY FINANCIAL SR UNSECURED 07/25 4.5	7/23/2025	4.50% **	1,643,466	
SYNCHRONY FINANCIAL SR UNSECURED 08/17 1.875	8/15/2017	1.88% **	3,457,788	
SYNCHRONY FINANCIAL SR UNSECURED 08/19 3	8/15/2019	3.00% **	1,408,013	
SYNCHRONY FINANCIAL SR UNSECURED 08/24 4.25	8/15/2024	4.25% **	519,153	
TARGET CORP SR UNSECURED 06/19 2.3	6/26/2019	2.30% **	304,835	
TCF AUTO RECEIVABLES OWNER TRU TCFAT 2016 PT1A A 144A	6/15/2022	1.93% **	2,996,756	
TD AMERITRADE HOLDING CO COMPANY GUAR 12/19 5.6	12/1/2019	5.60% **	411,967	
TECO FINANCE INC COMPANY GUAR 11/17 6.572	11/1/2017	6.57% **	581,325	
TELEFONICA EMISIONES SAU COMPANY GUAR 04/18 3.192	4/27/2018	3.19% **	456,471	
TENN VAL AUTH CPN STRIP BONDS 03/31 0.00000	3/15/2031	**	415,517	

Table of Contents

Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
TENN VALLEY AUTHORITY SR UNSECURED 07/17 5.5	7/18/2017	5.50% **	543,703	
TENN VALLEY AUTHORITY SR UNSECURED 09/24 2.875	9/15/2024	2.88% **	10,230,070	
TENN VALLEY AUTHORITY SR UNSECURED 09/39 5.25	9/15/2039	5.25% **	1,055,035	
TEVA PHARMACEUTICALS NE COMPANY GUAR 07/19 1.7	7/19/2019	1.70% **	10,085,650	
TEVA PHARMACEUTICALS NE COMPANY GUAR 10/26 3.15	10/1/2026	3.15% **	977,243	
TEXAS EASTERN TRANSMISSI SR UNSECURED 144A 09/17 6	9/15/2017	6.00% **	720,675	
TEXAS INSTRUMENTS INC SR UNSECURED 05/18 1	5/1/2018	1.00% **	164,232	
TEXAS ST TXS 06/18 FLOATING VAR	6/1/2018	1.02% **	2,183,030	
TEXAS ST TXS 08/27 FIXED 5.5	8/1/2027	5.50% **	1,223,430	
TEXTRON INC SR UNSECURED 03/26 4	3/15/2026	4.00% **	1,401,667	
TEXTRON INC SR UNSECURED 12/17 5.6	12/1/2017	5.60% **	196,722	
THERMO FISHER SCIENTIFIC SR UNSECURED 01/18 1.85	1/15/2018	1.85% **	205,293	
THERMO FISHER SCIENTIFIC SR UNSECURED 01/23 3.15	1/15/2023	3.15% **	2,597,541	
THERMO FISHER SCIENTIFIC SR UNSECURED 02/19 2.4	2/1/2019	2.40% **	1,722,999	
THERMO FISHER SCIENTIFIC SR UNSECURED 04/23 3	4/15/2023	3.00% **	6,445,642	
THERMO FISHER SCIENTIFIC SR UNSECURED 08/21 3.6	8/15/2021	3.60% **	826,810	
THERMO FISHER SCIENTIFIC SR UNSECURED 12/18 2.15	12/14/2018	2.15% **	2,001,143	
THOMSON REUTERS CORP SR UNSECURED 02/17 1.3	2/23/2017	1.30% **	825,035	
THOMSON REUTERS CORP SR UNSECURED 09/17 1.65	9/29/2017	1.65% **	2,580,874	
TIAA ASSET MGMT FIN LLC SR UNSECURED 144A 11/19 2.95	11/1/2019	2.95% **	2,868,676	
TIME WARNER CABLE LLC SR SECURED 02/19 8.75	2/14/2019	8.75% **	208,485	
TIME WARNER CABLE LLC SR SECURED 02/21 4.125	2/15/2021	4.13% **	1,922,946	
TIME WARNER CABLE LLC SR SECURED 04/19 8.25	4/1/2019	8.25% **	3,337,389	
TIME WARNER CABLE LLC SR SECURED 05/17 5.85	5/1/2017	5.85% **	3,463,462	
TIME WARNER CABLE LLC SR SECURED 06/39 6.75	6/15/2039	6.75% **	639,420	
TIME WARNER CABLE LLC SR SECURED 09/41 5.5	9/1/2041	5.50% **	162,658	
TIME WARNER CABLE LLC SR SECURED 11/40 5.875	11/15/2040	5.88% **	714,518	
TIME WARNER INC COMPANY GUAR 01/22 4	1/15/2022	4.00% **	415,287	
TIME WARNER INC COMPANY GUAR 02/27 3.8	2/15/2027	3.80% **	1,252,844	
TIME WARNER INC COMPANY GUAR 03/20 4.875	3/15/2020	4.88% **	320,240	
TIME WARNER INC COMPANY GUAR 03/21 4.75	3/29/2021	4.75% **	7,756,220	
TORONTO DOMINION BANK COVERED 144A 03/17 1.5	3/13/2017	1.50% **	600,469	
TORONTO DOMINION BANK SR UNSECURED 04/21 2.125	4/7/2021	2.13% **	156,569	
TORONTO DOMINION BANK SR UNSECURED 07/18 1.75	7/23/2018	1.75% **	500,783	
TORONTO DOMINION BANK SR UNSECURED 07/19 2.125	7/2/2019	2.13% **	802,003	
TORONTO DOMINION BANK SR UNSECURED 07/21 1.8	7/13/2021	1.80% **	152,034	
TORONTO DOMINION BANK SR UNSECURED 09/18 1.45	9/6/2018	1.45% **	4,965,724	
TORONTO DOMINION BANK SR UNSECURED 12/20 VAR	12/14/2020	1.89% **	6,677,583	
TORONTO DOMINION BANK SUBORDINATED 09/31 VAR	9/15/2031	3.63% **	1,269,879	
TOTAL CAPITAL CANADA LTD COMPANY GUAR 01/18 1.45	1/15/2018	1.45% **	234,977	
TOTAL CAPITAL INTL SA COMPANY GUAR 02/17 1.5	2/17/2017	1.50% **	287,096	

Table of Contents

Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
TOTAL CAPITAL INTL SA COMPANY GUAR 06/17 1.55	6/28/2017	1.55%**	2,742,504	
TOTAL SYSTEM SERVICES IN SR UNSECURED 04/26 4.8	4/1/2026	4.80%**	1,346,903	
TOWD POINT MORTGAGE TRUST TPMT 2016 3 A1 144A	4/25/2056	2.25%**	4,158,954	
TOYOTA AUTO RECEIVABLES OWNER TAOT 2014 A A4	6/17/2019	1.18%**	1,600,033	
TOYOTA AUTO RECEIVABLES OWNER TAOT 2015 B A4	9/15/2020	1.74%**	1,976,824	
TOYOTA AUTO RECEIVABLES OWNER TAOT 2016 A A4	9/15/2021	1.47%**	2,161,754	
TOYOTA AUTO RECEIVABLES OWNER TAOT 2016 B A3	4/15/2020	1.30%**	347,265	
TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/18 1.375	1/10/2018	1.38%**	3,215,927	
TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/18 1.45	1/12/2018	1.45%**	7,052,045	
TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/19 2.1	1/17/2019	2.10%**	553,020	
TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/23 2.625	1/10/2023	2.63%**	935,892	
TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/21 1.9	4/8/2021	1.90%**	4,899,045	
TOYOTA MOTOR CREDIT CORP SR UNSECURED 07/18 1.55	7/13/2018	1.55%**	5,508,628	
TOYOTA MOTOR CREDIT CORP SR UNSECURED 07/19 2.125	7/18/2019	2.13%**	1,305,641	
TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/18 2	10/24/2018	2.00%**	1,005,924	
TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/19 1.55	10/18/2019	1.55%**	4,099,768	
TRAFIGURA SECURITISATION FINAN TRFIG 2014 1A A 144A	10/15/2018	1.65%**	1,060,435	
TRANS ALLEGHENY INTERSTA SR UNSECURED 144A 06/25 3.85	6/1/2025	3.85%**	2,026,062	
TRANSCANADA PIPELINES SR UNSECURED 01/18 1.875	1/12/2018	1.88%**	6,215,743	
TRANSCANADA PIPELINES SR UNSECURED 01/19 3.125	1/15/2019	3.13%**	1,980,476	
TRANSCANADA PIPELINES SR UNSECURED 10/20 3.8	10/1/2020	3.80%**	146,130	
TRANSCANADA PIPELINES SR UNSECURED 11/17 1.625	11/9/2017	1.63%**	549,595	
TRANSOCEAN INC COMPANY GUAR 10/17 4.25	10/15/2017	4.25%**	101,000	
TRAVELERS COS INC SR UNSECURED 05/18 5.8	5/15/2018	5.80%**	1,413,607	
TRAVELERS COS INC SR UNSECURED 11/20 3.9	11/1/2020	3.90%**	211,809	
TRAVELERS COS INC SR UNSECURED 12/17 5.75	12/15/2017	5.75%**	260,452	
TSY INFL IX N/B 01/21 1.125	1/15/2021	1.13%**	55,641,904	
TSY INFL IX N/B 01/22 0.125	1/15/2022	0.13%**	38,191,192	
TSY INFL IX N/B 01/23 0.125	1/15/2023	0.13%**	70,476,426	
TSY INFL IX N/B 01/24 0.625	1/15/2024	0.63%**	8,232,932	
TSY INFL IX N/B 02/42 0.75	2/15/2042	0.75%**	4,952,330	
TSY INFL IX N/B 02/43 0.625	2/15/2043	0.63%**	895,196	
TSY INFL IX N/B 02/46 1	2/15/2046	1.00%**	1,608,404	
TSY INFL IX N/B 04/18 0.125	4/15/2018	0.13%**	69,507,506	
TSY INFL IX N/B 04/21 0.125	4/15/2021	0.13%**	15,283,180	
TSY INFL IX N/B 07/23 0.375	7/15/2023	0.38%**	26,251,934	
TSY INFL IX N/B 07/24 0.125	7/15/2024	0.13%**	3,920,306	
TYCO ELECTRONICS GROUP S COMPANY GUAR 10/17 6.55	10/1/2017	6.55%**	383,783	
TYSON FOODS INC COMPANY GUAR 08/19 2.65	8/15/2019	2.65%**	948,960	

Table of Contents

Security Name	Maturity Date	Rate	Cost Value (in dollars)	Current
TYSON FOODS INC COMPANY GUAR 08/24 3.95	8/15/2024	3.95% **	815,035	
TYSON FOODS INC COMPANY GUAR 08/34 4.875	8/15/2034	4.88% **	1,762,937	
UAL 2009 2A PASS THRU TR PASS THRU CE 07/18 9.75	7/15/2018	9.75% **	121,993	
UBS AG STAMFORD CT SR UNSECURED 03/18 1.8	3/26/2018	1.80% **	3,002,073	
UBS AG STAMFORD CT SR UNSECURED 03/20 2.35	3/26/2020	2.35% **	497,953	
UBS AG STAMFORD CT SR UNSECURED 08/17 1.375	8/14/2017	1.38% **	4,798,430	
UBS AG STAMFORD CT SR UNSECURED 08/19 2.375	8/14/2019	2.38% **	10,677,494	
UBS AG STAMFORD CT SR UNSECURED 12/17 5.875	12/20/2017	5.88% **	312,282	
UBS BARCLAYS COMMERCIAL MORTGA UBSBB 2012 C4 AAB	12/10/2045	2.46% **	3,227,181	
UBS GROUP FUNDING COMPANY GUAR 144A 02/22 2.65	2/1/2022	2.65% **	1,822,303	
UBS GROUP FUNDING COMPANY GUAR 144A 04/26 4.125	4/15/2026	4.13% **	3,042,604	
UBS GROUP FUNDING COMPANY GUAR 144A 09/20 2.95	9/24/2020	2.95% **	200,088	
UDR INC COMPANY GUAR 07/24 3.75	7/1/2024	3.75% **	1,519,640	
UNILEVER CAPITAL CORP COMPANY GUAR 02/21 4.25	2/10/2021	4.25% **	1,079,296	
UNION PACIFIC CORP SR UNSECURED 02/21 4	2/1/2021	4.00% **	545,753	
UNION PACIFIC CORP SR UNSECURED 07/22 4.163	7/15/2022	4.16% **	732,792	
UNITED AIR 2016 1 AA PTT PASS THRU CE 01/30 3.1	1/7/2030	3.10% **	4,183,275	
UNITED PARCEL SERVICE SR UNSECURED 01/21 3.125	1/15/2021	3.13% **	3,384,833	
UNITED PARCEL SERVICE SR UNSECURED 04/19 5.125	4/1/2019	5.13% **	1,594,734	
UNITED TECHNOLOGIES CORP JR SUBORDINA 05/18 VAR	5/4/2018	1.78% **	7,131,555	
UNITEDHEALTH GROUP INC SR UNSECURED 01/27 3.45	1/15/2027	3.45% **	1,513,587	
UNITEDHEALTH GROUP INC SR UNSECURED 02/18 6	2/15/2018	6.00% **	539,983	
UNITEDHEALTH GROUP INC SR UNSECURED 02/21 4.7	2/15/2021	4.70% **	557,595	
UNITEDHEALTH GROUP INC SR UNSECURED 03/19 1.625	3/15/2019	1.63% **	5,289,615	
UNITEDHEALTH GROUP INC SR UNSECURED 07/18 1.9	7/16/2018	1.90% **	1,958,662	
UNITEDHEALTH GROUP INC SR UNSECURED 07/20 2.7	7/15/2020	2.70% **	609,027	
UNITEDHEALTH GROUP INC SR UNSECURED 07/25 3.75	7/15/2025	3.75% **	1,242,281	
UNITEDHEALTH GROUP INC SR UNSECURED 10/17 1.4	10/15/2017	1.40% **	786,143	
UNITEDHEALTH GROUP INC SR UNSECURED 11/17 6	11/15/2017	6.00% **	311,850	
UNITEDHEALTH GROUP INC SR UNSECURED 11/21 3.375	11/15/2021	3.38% **	1,037,726	
UNITEDHEALTH GROUP INC SR UNSECURED 12/17 1.4	12/15/2017	1.40% **	6,085,126	
UNITEDHEALTH GROUP INC SR UNSECURED 12/21 2.875	12/15/2021	2.88% **	7,906,439	
UNIV OF CALIFORNIA CA REVENUES UNVHGR 05/12 FIXED 4.858	5/15/2112	4.86% **	5,271,346	
UNIV OF CALIFORNIA CA REVENUES UNVHGR 05/45 FIXED 3.931	5/15/2045	3.93% **	7,723,950	
UNIV OF NORTH CAROLINA NC AT C UNCHGR 12/34 FIXED 3.847	12/1/2034	3.85% **	10,196,600	
US AIRWAYS 2011 1A PTT PASS THRU CE 04/25 7.125	4/22/2025	7.13% **	160,085	
US BANCORP SR UNSECURED 04/19 2.2	4/25/2019	2.20% **	1,653,999	
US BANK NA CINCINNATI SR UNSECURED 04/19 1.4	4/26/2019	1.40% **	5,934,762	
US BANK NA CINCINNATI SR UNSECURED 09/17 1.375	9/11/2017	1.38% **	1,746,389	
US DOLLAR		**	337,882	
US TREASURY N/B 01/18 0.875	1/15/2018	0.88% **	70,406,963	
US TREASURY N/B 01/18 0.875	1/31/2018	0.88% **	18,446,302	
US TREASURY N/B 01/19 1.25	1/31/2019	1.25% **	15,108,849	
US TREASURY N/B 01/19 1.5	1/31/2019	1.50% **	12,266,246	
US TREASURY N/B 01/20 1.25	1/31/2020	1.25% **	10,656,162	
US TREASURY N/B 01/21 1.375	1/31/2021	1.38% **	97,408,437	

Edgar Filing: BOEING CO - Form 11-K

US TREASURY N/B 01/21 2.125	1/31/2021	2.13% **	4,129,279
US TREASURY N/B 02/17 0.625	2/15/2017	0.63% **	15,188,614
US TREASURY N/B 02/18 0.75	2/28/2018	0.75% **	6,444,858
US TREASURY N/B 02/18 2.75	2/28/2018	2.75% **	4,080,156
US TREASURY N/B 02/18 3.5	2/15/2018	3.50% **	3,084,141

182

---

Table of Contents

Security Name	Maturity Date	Rate	Cost	Value (in dollars)
US TREASURY N/B 02/19 1.375	2/28/2019	1.38% **	26,875,362	
US TREASURY N/B 02/19 1.5	2/28/2019	1.50% **	8,244,846	
US TREASURY N/B 02/20 1.25	2/29/2020	1.25% **	9,920,310	
US TREASURY N/B 02/20 1.375	2/29/2020	1.38% **	4,179,983	
US TREASURY N/B 02/41 4.75	2/15/2041	4.75% **	3,259,375	
US TREASURY N/B 02/45 2.5	2/15/2045	2.50% **	806,121	
US TREASURY N/B 02/46 2.5	2/15/2046	2.50% **	1,883,819	
US TREASURY N/B 03/17 1	3/31/2017	1.00% **	22,017,224	
US TREASURY N/B 03/18 0.75	3/31/2018	0.75% **	7,478,318	
US TREASURY N/B 03/19 1.625	3/31/2019	1.63% **	8,063,440	
US TREASURY N/B 03/20 1.375	3/31/2020	1.38% **	87,151,450	
US TREASURY N/B 03/22 1.75	3/31/2022	1.75% **	12,723,239	
US TREASURY N/B 04/18 0.625	4/30/2018	0.63% **	29,808,729	
US TREASURY N/B 04/19 1.625	4/30/2019	1.63% **	10,279,682	
US TREASURY N/B 04/20 1.375	4/30/2020	1.38% **	16,552,626	
US TREASURY N/B 04/21 1.375	4/30/2021	1.38% **	172,607,808	
US TREASURY N/B 04/23 1.625	4/30/2023	1.63% **	39,659,543	
US TREASURY N/B 05/17 0.625	5/31/2017	0.63% **	17,301,349	
US TREASURY N/B 05/18 1	5/31/2018	1.00% **	20,926,815	
US TREASURY N/B 05/19 0.875	5/15/2019	0.88% **	2,971,290	
US TREASURY N/B 05/19 1.5	5/31/2019	1.50% **	26,722,599	
US TREASURY N/B 05/20 1.375	5/31/2020	1.38% **	9,186,498	
US TREASURY N/B 05/20 1.5	5/31/2020	1.50% **	10,423,144	
US TREASURY N/B 05/20 3.5	5/15/2020	3.50% **	62,229,237	
US TREASURY N/B 05/21 1.375	5/31/2021	1.38% **	47,868,914	
US TREASURY N/B 05/23 1.75	5/15/2023	1.75% **	116,878	
US TREASURY N/B 05/25 2.125	5/15/2025	2.13% **	4,190,834	
US TREASURY N/B 05/26 1.625	5/15/2026	1.63% **	317,050	
US TREASURY N/B 05/43 2.875	5/15/2043	2.88% **	8,765,524	
US TREASURY N/B 05/45 3	5/15/2045	3.00% **	21,436,298	
US TREASURY N/B 05/46 2.5	5/15/2046	2.50% **	35,120,318	
US TREASURY N/B 06/17 0.75	6/30/2017	0.75% **	8,079,102	
US TREASURY N/B 06/17 0.875	6/15/2017	0.88% **	16,519,338	
US TREASURY N/B 06/18 1.125	6/15/2018	1.13% **	3,002,931	
US TREASURY N/B 06/18 2.375	6/30/2018	2.38% **	1,529,004	
US TREASURY N/B 06/19 1	6/30/2019	1.00% **	2,296,915	
US TREASURY N/B 06/19 1.625	6/30/2019	1.63% **	4,835,813	
US TREASURY N/B 06/20 1.625	6/30/2020	1.63% **	32,085,041	
US TREASURY N/B 06/20 1.875	6/30/2020	1.88% **	2,120,261	
US TREASURY N/B 06/21 1.125	6/30/2021	1.13% **	92,207,260	
US TREASURY N/B 06/22 2.125	6/30/2022	2.13% **	1,665,837	
US TREASURY N/B 07/17 0.5	7/31/2017	0.50% **	12,187,605	
US TREASURY N/B 07/18 0.875	7/15/2018	0.88% **	8,971,173	
US TREASURY N/B 07/18 1.375	7/31/2018	1.38% **	6,026,718	
US TREASURY N/B 07/18 2.25	7/31/2018	2.25% **	3,054,024	
US TREASURY N/B 07/19 0.875	7/31/2019	0.88% **	8,979,596	

Edgar Filing: BOEING CO - Form 11-K

US TREASURY N/B 07/19 1.625	7/31/2019	1.63% **	4,128,667
US TREASURY N/B 07/20 2	7/31/2020	2.00% **	3,038,790
US TREASURY N/B 07/21 2.25	7/31/2021	2.25% **	19,912,093
US TREASURY N/B 07/23 1.25	7/31/2023	1.25% **	45,695,847
US TREASURY N/B 08/17 0.875	8/15/2017	0.88% **	94,223,299

183

---

Table of Contents

Security Name	Maturity Date	Rate	Cost	Value (in dollars)
US TREASURY N/B 08/18 1	8/15/2018	1.00% **	1,782,630	
US TREASURY N/B 08/18 1.5	8/31/2018	1.50% **	23,435,563	
US TREASURY N/B 08/19 1	8/31/2019	1.00% **	9,905,860	
US TREASURY N/B 08/20 1.375	8/31/2020	1.38% **	4,156,358	
US TREASURY N/B 08/20 2.125	8/31/2020	2.13% **	2,845,281	
US TREASURY N/B 08/21 1.125	8/31/2021	1.13% **	4,145,045	
US TREASURY N/B 08/21 2	8/31/2021	2.00% **	84,896,887	
US TREASURY N/B 08/21 8.125	8/15/2021	8.13% **	1,299,026	
US TREASURY N/B 08/26 1.5	8/15/2026	1.50% **	49,766,428	
US TREASURY N/B 08/44 3.125	8/15/2044	3.13% **	37,650,455	
US TREASURY N/B 08/46 2.25	8/15/2046	2.25% **	25,090,069	
US TREASURY N/B 09/17 0.625	9/30/2017	0.63% **	10,984,534	
US TREASURY N/B 09/17 1.875	9/30/2017	1.88% **	10,888,144	
US TREASURY N/B 09/18 0.75	9/30/2018	0.75% **	95,450,556	
US TREASURY N/B 09/18 1	9/15/2018	1.00% **	2,604,496	
US TREASURY N/B 09/18 1.375	9/30/2018	1.38% **	18,067,500	
US TREASURY N/B 09/19 1	9/30/2019	1.00% **	12,221,190	
US TREASURY N/B 09/20 1.375	9/30/2020	1.38% **	6,470,858	
US TREASURY N/B 09/21 2.125	9/30/2021	2.13% **	80,068,729	
US TREASURY N/B 09/23 1.375	9/30/2023	1.38% **	3,532,280	
US TREASURY N/B 10/17 0.75	10/31/2017	0.75% **	22,100,136	
US TREASURY N/B 10/17 0.875	10/15/2017	0.88% **	1,990,310	
US TREASURY N/B 10/17 1.875	10/31/2017	1.88% **	3,927,558	
US TREASURY N/B 10/18 0.75	10/31/2018	0.75% **	48,776,854	
US TREASURY N/B 10/18 1.25	10/31/2018	1.25% **	34,054,468	
US TREASURY N/B 10/19 1.5	10/31/2019	1.50% **	19,722,653	
US TREASURY N/B 10/20 1.375	10/31/2020	1.38% **	888,961	
US TREASURY N/B 10/20 1.75	10/31/2020	1.75% **	5,210,358	
US TREASURY N/B 10/23 1.625	10/31/2023	1.63% **	21,165,540	
US TREASURY N/B 11/17 0.625	11/30/2017	0.63% **	32,773,000	
US TREASURY N/B 11/17 0.875	11/15/2017	0.88% **	43,501,697	
US TREASURY N/B 11/17 0.875	11/30/2017	0.88% **	69,435,416	
US TREASURY N/B 11/18 1	11/30/2018	1.00% **	547,694,794	
US TREASURY N/B 11/18 1.25	11/30/2018	1.25% **	142,064,988	
US TREASURY N/B 11/18 1.25	11/15/2018	1.25% **	48,048,066	
US TREASURY N/B 11/19 1	11/15/2019	1.00% **	32,108,993	
US TREASURY N/B 11/19 1	11/30/2019	1.00% **	3,655,485	
US TREASURY N/B 11/19 1.5	11/30/2019	1.50% **	4,108,487	
US TREASURY N/B 11/20 2	11/30/2020	2.00% **	12,159,586	
US TREASURY N/B 11/20 2.625	11/15/2020	2.63% **	40,093,111	
US TREASURY N/B 11/21 1.75	11/30/2021	1.75% **	10,292,629	
US TREASURY N/B 11/22 2	11/30/2022	2.00% **	47,159,130	
US TREASURY N/B 11/23 2.125	11/30/2023	2.13% **	40,951,225	
US TREASURY N/B 11/26 2	11/15/2026	2.00% **	88,993,879	
US TREASURY N/B 11/40 4.25	11/15/2040	4.25% **	20,323,398	
US TREASURY N/B 11/42 2.75	11/15/2042	2.75% **	9,676,320	

Edgar Filing: BOEING CO - Form 11-K

US TREASURY N/B 11/46 2.875	11/15/2046	2.88% **	29,779,890
US TREASURY N/B 12/17 0.75	12/31/2017	0.75% **	10,083,426
US TREASURY N/B 12/17 1	12/15/2017	1.00% **	46,048,530
US TREASURY N/B 12/17 1	12/31/2017	1.00% **	37,088,944
US TREASURY N/B 12/18 1.375	12/31/2018	1.38% **	6,019,452

184

---

Table of Contents

Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
US TREASURY N/B 12/18 1.5	12/31/2018	1.50%**	14,493,866	
US TREASURY N/B 12/19 1.125	12/31/2019	1.13%**	8,090,530	
US TREASURY N/B 12/19 1.375	12/15/2019	1.38%**	254,230,721	
US TREASURY N/B 12/20 1.75	12/31/2020	1.75%**	1,999,376	
US TREASURY N/B 12/23 2.25	12/31/2023	2.25%**	18,658,747	
USAA AUTO OWNER TRUST USAOT 2015 1 A4	11/16/2020	1.54%**	1,241,783	
VALERO ENERGY CORP SR UNSECURED 03/19 9.375	3/15/2019	9.38%**	201,530	
VALSPAR CORP SR UNSECURED 05/17 6.05	5/1/2017	6.05%**	2,397,379	
VENTAS REALTY LP/CAP CRP COMPANY GUAR 02/18 2	2/15/2018	2.00%**	7,137,659	
VENTAS REALTY LP/CAP CRP COMPANY GUAR 04/19 4	4/30/2019	4.00%**	2,384,359	
VERIZON COMMUNICATIONS SR UNSECURED 02/20 2.625	2/21/2020	2.63%**	24,510,923	
VERIZON COMMUNICATIONS SR UNSECURED 03/24 4.15	3/15/2024	4.15%**	13,271,271	
VERIZON COMMUNICATIONS SR UNSECURED 04/21 4.6	4/1/2021	4.60%**	3,248,811	
VERIZON COMMUNICATIONS SR UNSECURED 08/19 1.375	8/15/2019	1.38%**	6,521,889	
VERIZON COMMUNICATIONS SR UNSECURED 08/26 2.625	8/15/2026	2.63%**	1,040,224	
VERIZON COMMUNICATIONS SR UNSECURED 09/20 4.5	9/15/2020	4.50%**	856,090	
VERIZON COMMUNICATIONS SR UNSECURED 09/23 5.15	9/15/2023	5.15%**	38,933,212	
VERIZON COMMUNICATIONS SR UNSECURED 11/22 2.45	11/1/2022	2.45%**	2,356,816	
VERIZON COMMUNICATIONS SR UNSECURED 11/24 3.5	11/1/2024	3.50%**	897,113	
VERIZON OWNER TRUST VZOT 2016 1A A 144A	1/20/2021	1.42%**	273,188	
VF CORP SR UNSECURED 11/17 5.95	11/1/2017	5.95%**	259,199	
VIACOM INC SR UNSECURED 04/24 3.875	4/1/2024	3.88%**	310,567	
VIACOM INC SR UNSECURED 06/22 3.125	6/15/2022	3.13%**	383,006	
VIACOM INC SR UNSECURED 09/19 5.625	9/15/2019	5.63%**	866,034	
VIRGINIA ELEC + POWER CO SR UNSECURED 01/18 1.2	1/15/2018	1.20%**	285,780	
VIRGINIA ELEC + POWER CO SR UNSECURED 01/26 3.15	1/15/2026	3.15%**	3,971,256	
VISA INC SR UNSECURED 12/17 1.2	12/14/2017	1.20%**	7,855,884	
VISA INC SR UNSECURED 12/20 2.2	12/14/2020	2.20%**	3,571,068	
VISA INC SR UNSECURED 12/25 3.15	12/14/2025	3.15%**	1,386,053	
VISA INC SR UNSECURED 12/45 4.3	12/14/2045	4.30%**	390,540	
VNO MORTGAGE TRUST VNDO 2012 6AVE A 144A	11/15/2030	3.00%**	504,610	
VODAFONE GROUP PLC SR UNSECURED 02/17 5.625	2/27/2017	5.63%**	301,725	
VODAFONE GROUP PLC SR UNSECURED 02/18 1.5	2/19/2018	1.50%**	398,514	
VODAFONE GROUP PLC SR UNSECURED 06/19 5.45	6/10/2019	5.45%**	2,448,355	
VODAFONE GROUP PLC SR UNSECURED 07/18 4.625	7/15/2018	4.63%**	415,884	
VODAFONE GROUP PLC SR UNSECURED 09/17 1.25	9/26/2017	1.25%**	349,351	
VOLKSWAGEN AUTO LEASE TRUST VWALT 2015 A A3	12/20/2017	1.25%**	1,245,910	
VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 05/18 1.65	5/22/2018	1.65%**	637,520	
VOLKSWAGEN INTL FIN NV COMPANY GUAR 144A 03/17 2.375	3/22/2017	2.38%**	501,125	
VOLKSWAGEN INTL FIN NV COMPANY GUAR 144A 11/17 1.6	11/20/2017	1.60%**	199,488	
WACHOVIA BANK COMMERCIAL MORTG WBCMT 2007 C30 A5	12/15/2043	5.34%**	2,662,275	
WACHOVIA CAP TRUST III LIMITD GUARA 03/49 VAR	3/29/2049	5.57%**	2,453,250	
WACHOVIA CORP COMPANY GUAR 02/18 5.75	2/1/2018	5.75%**	2,121,681	
WAL MART STORES INC SR UNSECURED 02/18 5.8	2/15/2018	5.80%**	2,066,071	
WAL MART STORES INC SR UNSECURED 04/17 5.375	4/5/2017	5.38%**	480,206	
WALDORF ASTORIA BOCA RATON TRU WABR 2016 BOCA A 144A	6/15/2029	2.05%**	1,100,297	

Edgar Filing: BOEING CO - Form 11-K

WALGREENS BOOTS ALLIANCE SR UNSECURED 05/18 1.75	5/30/2018	1.75%**	1,951,948
WALGREENS BOOTS ALLIANCE SR UNSECURED 06/21 2.6	6/1/2021	2.60%**	596,233
WALGREENS BOOTS ALLIANCE SR UNSECURED 06/23 3.1	6/1/2023	3.10%**	6,814,662
WALGREENS BOOTS ALLIANCE SR UNSECURED 06/26 3.45	6/1/2026	3.45%**	1,923,938
WALGREENS BOOTS ALLIANCE SR UNSECURED 11/17 1.75	11/17/2017	1.75%**	1,669,154

Table of Contents

Security Name	Maturity Date	Current Rate	Cost Value (in dollars)
WALT DISNEY COMPANY/THE SR UNSECURED 05/17 0.875	5/30/2017	0.88% **	303,825
WALT DISNEY COMPANY/THE SR UNSECURED 08/21 2.75	8/16/2021	2.75% **	631,150
WALT DISNEY COMPANY/THE SR UNSECURED 12/17 1.1	12/1/2017	1.10% **	349,698
WALT DISNEY COMPANY/THE SR UNSECURED 12/17 5.875	12/15/2017	5.88% **	177,398
WAMU MORTGAGE PASS THROUGH CER WAMU 2002 AR2 A	2/27/2034	1.85% **	2,306,139
WAMU MORTGAGE PASS THROUGH CER WAMU 2005 AR2 2A1A	1/25/2045	0.90% **	2,650,188
WAMU MORTGAGE PASS THROUGH CER WAMU 2006 AR13 2A	10/25/2046	2.10% **	399,090
WASHINGTON MUTUAL MSC MORTGAGE WAMMS 2003 AR1 2A	2/25/2033	2.75% **	24,804
WASHINGTON MUTUAL MSC MORTGAGE WAMMS 2003 MS2 3A1	3/25/2018	5.00% **	44,448
WASHINGTON ST WAS 07/19 FIXED 5	7/1/2019	5.00% **	3,256,350
WASTE MANAGEMENT INC COMPANY GUAR 03/21 4.6	3/1/2021	4.60% **	355,962
WASTE MANAGEMENT INC COMPANY GUAR 05/24 3.5	5/15/2024	3.50% **	1,020,729
WEA FINANCE LLC/WESTFIEL COMPANY GUAR 144A 09/19 2.7	9/17/2019	2.70% **	2,786,536
WELLS FARGO + COMPANY SR UNSECURED 01/18 1.5	1/16/2018	1.50% **	968,838
WELLS FARGO + COMPANY SR UNSECURED 01/20 2.15	1/30/2020	2.15% **	9,156,531
WELLS FARGO + COMPANY SR UNSECURED 04/19 2.125	4/22/2019	2.13% **	5,016,180
WELLS FARGO + COMPANY SR UNSECURED 04/21 4.6	4/1/2021	4.60% **	5,372,700
WELLS FARGO + COMPANY SR UNSECURED 10/26 3	10/23/2026	3.00% **	2,400,040
WELLS FARGO + COMPANY SR UNSECURED 12/17 5.625	12/11/2017	5.63% **	2,540,060
WELLS FARGO + COMPANY SUBORDINATED 01/24 4.48	1/16/2024	4.48% **	10,920,295
WELLS FARGO + COMPANY SUBORDINATED 02/23 3.45	2/13/2023	3.45% **	2,609,357
WELLS FARGO + COMPANY SUBORDINATED 07/27 4.3	7/22/2027	4.30% **	2,941,722
WELLS FARGO + COMPANY SUBORDINATED 11/44 4.65	11/4/2044	4.65% **	3,149,539
WELLS FARGO + COMPANY SUBORDINATED 11/45 4.9	11/17/2045	4.90% **	380,035
WELLS FARGO BANK NA SR UNSECURED 05/19 1.75	5/24/2019	1.75% **	10,240,248
WELLS FARGO BANK NA SR UNSECURED 12/19 2.15	12/6/2019	2.15% **	25,324,290
WELLS FARGO BANK NA SUBORDINATED 11/17 6	11/15/2017	6.00% **	705,699
WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C29 A2	6/15/2048	2.55% **	6,366,083
WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C30 A2	9/15/2058	2.57% **	1,012,291
WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 NXS2 A3	7/15/2058	3.25% **	5,270,134
WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 NXS3 ASB	9/15/2057	3.37% **	2,889,532
WELLS FARGO COMMERCIAL MORTGAG WFCM 2016 C37 A3	12/15/2049	3.70% **	3,809,752
WELLS FARGO DEALER FLOORPLAN M GEDFT 2015 1 A	1/20/2020	1.24% **	6,409,455
WELLS FARGO MORTGAGE BACKED SE WFMBS 2004 AA A1	12/25/2034	3.03% **	646,259
WELLS FARGO MORTGAGE BACKED SE WFMBS 2004 EE 2A1	12/25/2034	3.03% **	661,854
WELLTOWER INC SR UNSECURED 03/18 2.25	3/15/2018	2.25% **	7,230,773
WELLTOWER INC SR UNSECURED 04/26 4.25	4/1/2026	4.25% **	2,695,126
WESFARMERS LTD COMPANY GUAR 144A 03/18 1.874	3/20/2018	1.87% **	319,630
WESTERN GAS PARTNERS SR UNSECURED 07/22 4	7/1/2022	4.00% **	381,119
WESTERN GAS PARTNERS SR UNSECURED 08/18 2.6	8/15/2018	2.60% **	280,540
WESTPAC BANKING CORP COVERED 144A 11/18 1.85	11/26/2018	1.85% **	10,394,492
WESTPAC BANKING CORP SR UNSECURED 05/21 2.1	5/13/2021	2.10% **	586,653
WESTPAC BANKING CORP SR UNSECURED 07/18 2.25	7/30/2018	2.25% **	1,545,924
WESTPAC BANKING CORP SR UNSECURED 08/19 1.6	8/19/2019	1.60% **	8,220,900
WESTPAC BANKING CORP SR UNSECURED 11/18 1.95	11/23/2018	1.95% **	500,821
WESTPAC BANKING CORP SR UNSECURED 11/19 4.875	11/19/2019	4.88% **	321,924

Edgar Filing: BOEING CO - Form 11-K

WESTROCK RKT CO COMPANY GUAR 03/22 4.9	3/1/2022	4.90% **	352,800
WEYERHAEUSER CO SR UNSECURED 10/19 7.375	10/1/2019	7.38% **	5,612,930
WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2013 C11 A5	3/15/2045	3.07% **	407,589
WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2013 C11 AS	3/15/2045	3.31% **	575,388
WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C19 B	3/15/2047	4.72% **	320,180

186

---

Table of Contents

Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C20 C	5/15/2047	4.51%**	1,897,209	
WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C22 AS	9/15/2057	4.07%**	4,834,633	
WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C23 AS	10/15/2057	4.21%**	4,574,052	
WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C23 B	10/15/2057	4.38%**	5,116,979	
WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C23 C	10/15/2057	3.85%**	1,613,562	
WHIRLPOOL CORP SR UNSECURED 11/17 1.65	11/1/2017	1.65%**	3,235,624	
WI TREASURY SEC 01/17 0.875	1/31/2017	0.88%**	63,410,227	
WI TREASURY SEC 02/17 0.00000	2/9/2017	0.01%**	73,600,295	
WILLIAMS PARTNERS LP SR UNSECURED 03/22 3.6	3/15/2022	3.60%**	562,963	
WILLIAMS PARTNERS LP SR UNSECURED 03/24 4.3	3/4/2024	4.30%**	22,650,061	
WILLIAMS PARTNERS LP SR UNSECURED 08/22 3.35	8/15/2022	3.35%**	4,474,112	
WILLIAMS PARTNERS LP SR UNSECURED 11/23 4.5	11/15/2023	4.50%**	5,136,125	
WISC ELEC POWER SR UNSECURED 06/18 1.7	6/15/2018	1.70%**	50,121	
WISCONSIN POWER + LIGHT SR UNSECURED 07/19 5	7/15/2019	5.00%**	141,866	
WISCONSIN PUBLIC SERVICE SR UNSECURED 12/18 1.65	12/4/2018	1.65%**	164,829	
WISCONSIN ST GEN FUND ANNUAL A WISGEN 05/27 FIXED 2.483	5/1/2027	2.48%**	1,866,900	
WISCONSIN ST WIS 05/19 FIXED 5	5/1/2019	5.00%**	1,779,413	
WM WRIGLEY JR CO SR UNSECURED 144A 10/18 2.4	10/21/2018	2.40%**	1,684,941	
WM WRIGLEY JR CO SR UNSECURED 144A 10/19 2.9	10/21/2019	2.90%**	5,331,501	
WM WRIGLEY JR CO SR UNSECURED 144A 10/20 3.375	10/21/2020	3.38%**	4,346,194	
WORLD FINANCIAL NETWORK CREDIT WFNMT 2012 D A	4/17/2023	2.15%**	2,007,430	
WORLD FINANCIAL NETWORK CREDIT WFNMT 2015 B A	6/17/2024	2.55%**	1,011,334	
WORLD FINANCIAL NETWORK CREDIT WFNMT 2016 A A	4/15/2025	2.03%**	11,417,111	
WORLD OMNI AUTO RECEIVABLES TR WOART 2014 B A3	1/15/2020	1.14%**	1,223,116	
WORLD OMNI AUTO RECEIVABLES TR WOART 2015 B A4	1/17/2022	1.84%**	1,539,469	
WORLD OMNI AUTOMOBILE LEASE SE WOLS 2014 A A3	9/15/2017	1.16%**	477,139	
WORLD OMNI AUTOMOBILE LEASE SE WOLS 2015 A A3	10/15/2018	1.54%**	1,822,697	
WORLD OMNI AUTOMOBILE LEASE SE WOLS 2016 A A3	8/15/2019	1.45%**	1,404,550	
WYETH LLC COMPANY GUAR 04/17 5.45	4/1/2017	5.45%**	1,237,631	
XEROX CORPORATION SR UNSECURED 03/17 2.95	3/15/2017	2.95%**	4,142,443	
XEROX CORPORATION SR UNSECURED 09/20 2.75	9/1/2020	2.75%**	1,755,715	
XYLEM INC SR UNSECURED 10/21 4.875	10/1/2021	4.88%**	869,055	
ZIMMER BIOMET HOLDINGS SR UNSECURED 04/18 2	4/1/2018	2.00%**	6,247,619	
ZIMMER BIOMET HOLDINGS SR UNSECURED 04/22 3.15	4/1/2022	3.15%**	2,323,630	
ZIMMER BIOMET HOLDINGS SR UNSECURED 04/25 3.55	4/1/2025	3.55%**	1,266,183	
ZOETIS INC SR UNSECURED 02/18 1.875	2/1/2018	1.88%**	3,859,989	
ZOETIS INC SR UNSECURED 11/20 3.45	11/13/2020	3.45%**	1,026,361	
ZOETIS INC SR UNSECURED 11/25 4.5	11/13/2025	4.50%**	2,120,296	
TOTAL				\$49,811,309,806

\*PARTICIPANT LOANS (Interest from 3.25% to 9.50% maturing through January 2037)

\*\* \$ 713,495,086

\*Party-in-interest

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



Table of Contents

**THE BOEING COMPANY**  
**VOLUNTARY INVESTMENT PLAN**  
**FORM 5500, SCHEDULE G, PART III - SCHEDULE OF NONEXEMPT TRANSACTIONS**  
**FOR THE YEAR ENDED DECEMBER 31, 2016**

Party Involved	Relationship to Plan	Description of Transaction	Cost of Asset	Current Value of Each Asset	Net Gain on Transaction
The Boeing Company	Plan sponsor	Plan assets were inadvertently used to pay plan sponsor expenses.	\$245,035	\$257,326	\$12,291
State Street Bank and Trust Company	Trustee	Plan assets were inadvertently used to make an overpayment to the Trustee.	\$376	\$823	\$447