

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 | <u>2</u> |
| Statement of Changes in Net Assets Available for Benefits for the Year Ended December 31, 2016 | <u>3</u> |
| Notes to Financial Statements as of December 31, 2016 and 2015 and for the Year Ended December 31, 2016 | <u>4</u> |
| SUPPLEMENTAL SCHEDULES: | |
| Form 5500, Schedule H, Line 4(i) - Schedule of Assets (Held at End of Year) as of December 31, 2016 | <u>20</u> |
| 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 ContentsTHE 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 |
|--|-----------------|-----------------|
| ASSETS: | | |
| 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 |
| LIABILITIES: | | |
| Payables for securities purchased | 559 | 644 |
| Accrued investment and administration expenses | 25 | 23 |
| Other | 81 | 77 |
| Total liabilities | 665 | 744 |
| NET ASSETS | \$49,689 | \$46,437 |

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 (Level 1) | Significant Other Observable Inputs (Level 2) | Significant Unobservable Inputs (Level 3) | Not Leveled | Balance as of December 31, 2016 |
|---|---|---|--|----------------|---------------------------------------|
| Investments: | | | | | |
| Investments in the fair value hierarchy: | | | | | |
| 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 |
| Investments measured at net asset value: | | | | | |
| 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 |
| Receivables: | | | | | |
| 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 |
| Investment liabilities: | | | | | |
| 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 (Level 1) | Significant Other Observable Inputs (Level 2) | Significant Unobservable Inputs (Level 3) | Not Leveled | Balance as of December 31, 2015 |
|---|---|---|--|----------------|---------------------------------------|
| Investments: | | | | | |
| Investments in the fair value hierarchy: | | | | | |
| 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 |
| Investments measured at net asset value: | | | | | |
| 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 |
| Receivables: | | | | | |
| 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 |
| Investment liabilities: | | | | | |
| 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

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 | Foreign Currency | Equity | Commodity | Future Settlement | Total |
|-----------------------------------|------------------|--------|---------------------|--------|-----------|----------------------|-------|
| December 31, 2016 | | | | | | | |
| Assets: | | | | | | | |
| 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 |
| Liabilities: | | | | | | | |
| 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 |
| December 31, 2015 | | | | | | | |
| Assets: | | | | | | | |
| 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 |
| Liabilities: | | | | | | | |
| 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 |
|--------------------------|------------------|--------|---------------------|--------|-----------|----------------------|--------|
| Net gains (losses): | | | | | | | |
| Forward contracts | \$ — | \$ — | \$ 7 | \$ — | \$ — | \$ — | \$ 7 |
| Futures | 1 | — | — | 17 | 2 | — | 20 |
| Options | — | — | 2 | — | — | — | 2 |
| Swaps | — | 5 | (6 |) 19 | — | — | 18 |
| TBAs | — | — | — | — | — | (1 |) (1) |
| Total net gains (losses) | \$ 1 | \$ 5 | \$ 3 | \$ 36 | \$ 2 | \$ (1 |) \$46 |

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 |
|-------------------|------------------|--------|---------------------|--------|-----------|----------------------|---------|
| December 31, 2016 | | | | | | | |
| 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 |
| Total | \$3,188 | \$150 | \$957 | \$277 | \$181 | \$1,980 | \$6,733 |
| December 31, 2015 | | | | | | | |
| 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 |
| Total | \$1,412 | \$218 | \$939 | \$256 | \$121 | \$1,150 | \$4,096 |

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

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

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

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

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

counterparty.

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 | Current Value (in dollars) |
|--|---------------|-------|------|----------------------------|
| 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 |

AARON S INC COMMON STOCK USD.5

** 236,054

20

Table of Contents

| Security Name | Maturity Date | Rate | Current Cost | Value (in dollars) |
|---|---------------|-------|--------------|-----------------------|
| 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.0001 | | | ** | 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 | Current Cost 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 | Rate | Current 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 | Current Cost Value (in dollars) |
|---|---------------|-------|------------------------------------|
| 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 |

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 |

BARNES + NOBLE EDUCATION INC COMMON STOCK USD.01

** 42,347

29

Table of Contents

| Security Name | Maturity Date | Rate | Cost | Current Value (in dollars) |
|--|---------------|-------|------|----------------------------|
| 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 |
| BCCRE TRUST BCCR 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 |
| BECTON 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 | Current Value (in dollars) |
|---|---------------|-------|------|-------------------------------|
| 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 USD 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 |

34

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 |
| CARROLS 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 | Current 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 |

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 |
| CMMNWLTH BNK 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 | 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 |
| CTRIIP.COM 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 |
| DAIICHIKOSHO CO 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 | 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 INDS 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 |
| ENERGY ARKANSAS INC 1ST MORTGAGE 06/23 3.05 | 6/1/2023 | 3.05% | ** | 34,126 |
| ENERGY 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 PROPRTIE 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 |
| FINCOBANK 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 |
| FIREEYE INC | | | ** | 66,582 |
| FIREEYE 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 |
| GLENORE PLC COMMON STOCK USD.01 | | | ** | 1,097,013 |
| GLOBAL ALL CAP FUND | | | ** | (360) |

Table of Contents

| Security Name | Maturity Date | Rate | Cost | 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 TELEVISIA 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 | Current Value (in dollars) |
|--|---------------|-------|------|-------------------------------|
| 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 |
| HEIDRICK + 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 |

64

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 INTERNATIONAL 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 | Current Value (in dollars) |
|--|---------------|-------|------|-------------------------------|
| 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 | Current Value (in dollars) |
|--|---------------|-------|------|-------------------------------|
| 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 KEPONG 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 | Current Value (in dollars) |
|--|---------------|-------|------|-------------------------------|
| 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 GBP.06918605 | | | ** | 101,179 |
| 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 | Current Value (in dollars) |
|---|---------------|-------|------|-------------------------------|
| 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 | Current Value (in dollars) |
|--|---------------|-------|------|-------------------------------|
| 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 | Current Value (in dollars) |
|--|---------------|-------|------|-------------------------------|
| 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 BAML 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 | 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 | Current Value (in dollars) |
|---|---------------|-------|------|-------------------------------|
| 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 NHEL 2005 1 M5 | 6/25/2035 | 1.6% | ** | 185,760 |
| NOVATEK MICROELECTRONICS COR COMMON STOCK TWD10. | | | ** | 340,361 |

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 |
| NUVECTRA 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 |

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 | 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 | Current Value (in dollars) |
|--|---------------|-------|------|-------------------------------|
| 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 INVT MGMT SER ASSET BKD SECS PORTFOLIO | | | ** | 64,073,929 |
| PIMCO FDS PAC INVT 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 | Current Value (in dollars) |
|---|---------------|--------|------|-------------------------------|
| 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 INVESTMEN 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 | Current Value (in dollars) |
|--|---------------|--------|------|-------------------------------|
| 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 GENUSSSCHEIN 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 |
| SALESFORCE.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 | 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 | Current Value (in dollars) |
|---|---------------|-------|------|-------------------------------|
| 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 |
| SEMBCORP 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 |
| SEOBU T+D 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 | Current Value (in dollars) |
|--|---------------|-------|------|-------------------------------|
| 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 | 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 |
| SINOFERT 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 | Current Value (in dollars) |
|--|---------------|-------|------|-------------------------------|
| 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 | 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 INVT FDS | | | ** | (4,244,766) |
| *STATE STR BK TR CO INVT 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 CELLULOZA 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) |

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 GOLDLNP 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 BCOMFIT | | | ** | 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 BCOMFIT | | | ** | 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) |
| SWU0RWP3 TRS USD P E | | | ** | 3,000) |
| SWU0RWP3 TRS USD P E COM FWD EURSIMP | | | ** | (3,000) |
| SWU0RWP3 TRS USD R E | | | ** | (9,351) |
| SWU0RWP3 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 | 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 | Current Value (in dollars) |
|---|---------------|-------|------|-------------------------------|
| 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 | Current Value (in dollars) |
|---|---------------|-------|------|-------------------------------|
| 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 |
| TWF17A TRS USD P F .00000 TWF17_SW/20170123 | 1/23/2017 | | ** | (135,649) |
| TWF17A TRS USD R E TWF7 INDEX | | | ** | 137,520 |
| TWF17I TRS USD P F .00000 | 1/30/2017 | | ** | (103,261) |
| TWF17I TRS USD P F .00000 TWF17_SW 2017-01-23 | 1/30/2017 | | ** | (1,188,654) |
| TWF17I TRS USD R E | 1/30/2017 | | ** | 103,261 |
| TWF17I 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 BAMLL 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 PEF 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 |
| VONOVIA 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 |
| WAGWORKS INC | | | ** | (254,162) |
| WAGWORKS 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 WFMB 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 WLAKE 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 | Current Value (in dollars) |
|--|---------------|-------|------|-------------------------------|
| 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 |

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 |

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 |
| BECTON DICKINSON AND CO SR UNSECURED 04/18 4.9 | 4/15/2018 | 4.90%** | | 207,976 |
| BECTON DICKINSON AND CO SR UNSECURED 12/17 1.8 | 12/15/2017 | 1.80%** | | 10,082,876 |
| BECTON DICKINSON AND CO SR UNSECURED 12/19 2.675 | 12/15/2019 | 2.68%** | | 2,899,758 |
| BECTON DICKINSON AND CO SR UNSECURED 12/24 3.734 | 12/15/2024 | 3.73%** | | 260,769 |
| BECTON 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 |

Edgar Filing: BOEING CO - Form 11-K

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 144A | 11/15/2021 | 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 |

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 |

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 |
| ENERGY CORP SR UNSECURED 09/20 5.125 | 9/15/2020 | 5.13%** | | 835,414 |
| ENERGY CORP SR UNSECURED 09/26 2.95 | 9/1/2026 | 2.95%** | | 1,384,454 |
| ENERGY LOUISIANA LLC 1ST MORTGAGE 05/18 6 | 5/1/2018 | 6.00%** | | 211,085 |
| ENERGY LOUISIANA LLC 1ST MORTGAGE 09/18 6.5 | 9/1/2018 | 6.50%** | | 214,996 |
| ENERGY LOUISIANA LLC 1ST MORTGAGE 10/24 5.59 | 10/1/2024 | 5.59%** | | 463,983 |
| ENERGY 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 |

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 FBRSI 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 | Current Value (in dollars) |
|--|---------------|-------|------|-------------------------------|
| 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 |

Edgar Filing: BOEING CO - Form 11-K

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 |
| FREEMPORT 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 |

Edgar Filing: BOEING CO - Form 11-K

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 MCGEE 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 |

KROGER CO SR UNSECURED 01/19 2.3

1/15/2019

2.30% **

970,988

165

Edgar Filing: BOEING CO - Form 11-K

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 MLMI 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 | Current 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 QO7 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 | Current Cost Value (in dollars) |
|---|---------------|---------|------------------------------------|
| 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 | Current 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 | Current 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 | Current Cost 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 |

185

Table of Contents

| Security Name | Maturity Date | Rate | Current 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

Edgar Filing: BOEING CO - Form 11-K

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 |