

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

Washington, D. C. 20549

FORM 11-K

ANNUAL REPORT

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

For the fiscal year ended December 31, 2014

Commission File No. 1-442

THE BOEING COMPANY VOLUNTARY INVESTMENT PLAN

THE BOEING COMPANY

100 N. Riverside Plaza

Chicago, Illinois 60606-1596

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The Boeing Company

Voluntary Investment Plan

Employer ID No: 91-0425694

Plan Number: 002

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

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

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REPORT OF INDEPENDENT REGISTERED PUBLIC ACCOUNTING FIRM

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

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

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

/s/ DELOITTE & TOUCHE LLP

Seattle, Washington

June 26, 2015

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

(Dollars in millions)

## ASSETS:

Investments — at fair value — interest in Master Trust

2014

2013

\$45,836

\$44,404

Receivables:

Notes receivable from participants

706

714

NET ASSETS REFLECTING INVESTMENTS AT FAIR VALUE

46,542

45,118

ADJUSTMENT FROM FAIR VALUE TO CONTRACT VALUE FOR

(327

) (245

)

FULLY BENEFIT-RESPONSIVE INVESTMENT CONTRACTS

NET ASSETS AVAILABLE FOR BENEFITS

\$46,215

\$44,873

See notes to financial statements.

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

(Dollars in millions)

## ADDITIONS:

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

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THE BOEING COMPANY VOLUNTARY INVESTMENT PLAN

NOTES TO FINANCIAL STATEMENTS

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

(Dollars in millions)

1. DESCRIPTION OF PLAN

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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



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

2. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

Benefits — Benefits are recorded when paid.

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

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

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

### 3. SYNTHETIC GUARANTEED INVESTMENT CONTRACTS

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

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

which represents

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

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

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

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

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

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

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

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

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

**4. MASTER TRUST**

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

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

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

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

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follows:

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

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

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

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

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

**Basis of Fair Value Measurement:**

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

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

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

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

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



for Identical	Inputs	(Level 3)
Asset	(Level 2)	
(Level 1)		

Investment assets:

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

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

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

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

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

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

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

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

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

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

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

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

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

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



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

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

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

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6. DERIVATIVE FINANCIAL INSTRUMENTS

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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## Liabilities:

## Other liabilities:

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

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

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

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

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

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

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

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

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

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

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

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

7. PLAN AMENDMENTS

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

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

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

8. RECONCILIATION OF FINANCIAL STATEMENTS TO FORM 5500

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

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

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

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

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

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

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

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

#### 9. SIGNIFICANT INVESTMENTS

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

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

#### 10. RELATED-PARTY TRANSACTIONS

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

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

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

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

**11. PROHIBITED TRANSACTIONS**

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

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

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

**12. TAX STATUS**

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

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

**13. PLAN TERMINATION**

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



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14. SUBSEQUENT EVENTS

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

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

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SIGNATURE

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

THE BOEING COMPANY  
VOLUNTARY INVESTMENT PLAN

June 26, 2015  
Date

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

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SUPPLEMENTAL SCHEDULES

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

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

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

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

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

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



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

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

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

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

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

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

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

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



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

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

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

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

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

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

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

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



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

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

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

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

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

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

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

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



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

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

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

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

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

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

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

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



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

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

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

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

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

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

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

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



CLEAN ENERGY FUELS CORP COMMON STOCK

USD.0001

CLEARWATER PAPER CORP COMMON STOCK

USD.0001

CLEVELAND ELEC ILLUMINAT SR SECURED 11/17 7.88	11/1/2017	7.88%	**	133,467
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CLEVELAND ELECTRIC ILLUM SR UNSECURED 04/17	4/1/2017	5.7%	**	174,321
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5.7			**	56,080
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CLEVELAND ELECTRIC ILLUM 1ST MORTGAGE 11/18	11/15/2018	8.88%	**	185,129
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8.875

CLIFFS NATURAL RESOURCES INC COMMON STOCK

USD.125

**	70,986
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Security Name	Maturity Date	Coupon Rate	Cost	Fair Value (In Dollars)
CLIFTON BANCORP INC COMMON STOCK USD.01			**	37,604
CLOUD PEAK ENERGY INC COMMON STOCK USD.01			**	37,638
COBALT CMBS COMMERCIAL MORTGAG CWCI 2006 C1 A4	8/15/2048	5.22%	**	142,256
COBALT CMBS COMMERCIAL MORTGAG CWCI 2007 C2 A1A	4/15/2047	5.48%	**	1,963,178
COBALT CMBS COMMERCIAL MORTGAG CWCI 2007 C2 AMFX	4/15/2047	5.53%	**	1,707,557
COBIZ FINANCIAL INC COMMON STOCK USD.01			**	2,787,840
COCA COLA BOTTLING CO CONSOL COMMON STOCK USD1.			**	63,118
COCA COLA CO/THE SR UNSECURED 09/16 1.8	9/1/2016	1.8%	**	6,161,069
COCA COLA CO/THE SR UNSECURED 03/15 0.75	3/13/2015	0.75%	**	8,008,072
CODORUS VALLEY BANCORP INC COMMON STOCK USD2.5			**	12,617
COEUR MINING INC COMMON STOCK USD.01			**	35,617
COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01			**	25,674,488
COHERENT INC COMMON STOCK USD.01			**	149,371
COHU INC COMMON STOCK USD1.			**	30,488
COLUMBIA BANKING SYSTEM INC COMMON STOCK NPV			**	141,501
COLUMBIA SPORTSWEAR CO COMMON STOCK NPV			**	301,313
COLUMBUS MCKINNON CORP/NY COMMON STOCK USD.01			**	54,594
COMFORT SYSTEMS USA INC COMMON STOCK USD.01			**	63,173
COMCAST CABLE COMMUNICAT COMPANY GUAR 05/17 8.875	5/1/2017	8.88%	**	1,661,688
COMCAST CORP CLASS A COMMON STOCK USD.01			**	25,373,405
COMCAST CORP SPECIAL CL A COMMON STOCK USD.01			**	8,126,336
COMCAST CORP COMPANY GUAR 01/15 6.5	1/15/2015	6.5%	**	841,928
COMCAST CORP COMPANY GUAR 06/16 4.95	6/15/2016	4.95%	**	105,934
COMCAST CORP COMPANY GUAR 03/16 5.9	3/15/2016	5.9%	**	482,389
COMCAST CORP COMPANY GUAR 01/17 6.5	1/15/2017	6.5%	**	4,248,989
COMCAST CORP COMPANY GUAR 02/18 5.875	2/15/2018	5.88%	**	1,805,822
COMCAST CORP COMPANY GUAR 07/19 5.7	7/1/2019	5.7%	**	308,833
COMCAST CORP COMPANY GUAR 03/24 3.6	3/1/2024	3.6%	**	2,877,638
COMCAST CORP COMPANY GUAR 02/25 3.375	2/15/2025	3.38%	**	2,043,208
COMCAST CORP COMPANY GUAR 08/34 4.2	8/15/2034	4.2%	**	101,428
COMERICA INC SR UNSECURED 09/15 3	9/16/2015	3%	**	619,109
COMERICA INC SR UNSECURED 05/19 2.125	5/23/2019	2.13%	**	198,662
COMM MORTGAGE TRUST COMM 2006 C8 A4	12/10/2046	5.31%	**	2,236,093
COMM MORTGAGE TRUST COMM 2006 C8 A1A	12/10/2046	5.29%	**	6,637,797
COMM MORTGAGE TRUST COMM 2006 C7 A4	6/10/2046	5.76%	**	9,193,001
COMM MORTGAGE TRUST COMM 2013 LC6 A3	1/10/2046	2.67%	**	3,427,557

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

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

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

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

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CREDIT ACCEPTANCE AUTO LOAN TR CAALT 2014 2A

A 144A

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

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



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

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

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

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

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

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

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

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



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

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

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

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

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

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

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

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



FED HM LN PC POOL E89645

5/1/2017 6%

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7,106

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

FED HM LN PC POOL G12467

11/1/2021 6%

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494,234

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

FED HM LN PC POOL G18401

9/1/2026 3.5%

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318,391

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

FED HM LN PC POOL A90826

1/1/2040 4.5%

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1,067,415

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