

BOEING CO
Form 11-K
June 28, 2016
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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, 2015

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, 2015 and 2014, and for the Year Ended December 31, 2015, Supplemental Schedules as of and for the year ended December 31, 2015, 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.

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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, 2015 and 2014, and the related statement of changes in net assets available for benefits for the year ended December 31, 2015. 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, 2015 and 2014, and the changes in net assets available for benefits for the year ended December 31, 2015, in conformity with accounting principles generally accepted in the United States of America.

As discussed in Note 2 to the financial statements, in 2015 the Plan retrospectively adopted Financial Accounting Standards Board Accounting Standards Update ("ASU") No. 2015-07, Disclosures for Investments in Certain Entities That Calculate Net Asset Value per Share (or Its Equivalent) and ASU No. 2015-12, Plan Accounting: Defined Benefit Pension Plans (Topic 960), Defined Contribution Pension Plans (Topic 962), Health and Welfare Benefit Plans (Topic 965).

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 27, 2016

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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, 2015

(Dollars in millions)

ADDITIONS:

Net Master Trust activity \$1,739

Interest income from notes receivable from participants 22

Contributions:

Employer 746

Participant 1,706

Total contributions 2,452

Total additions 4,213

DEDUCTIONS — Benefits paid 3,285

NET ADDITIONS 928

NET ASSETS AVAILABLE FOR BENEFITS:

Beginning of year 46,215

End of year \$47,143

See notes to financial statements.

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THE BOEING COMPANY VOLUNTARY INVESTMENT PLAN

NOTES TO FINANCIAL STATEMENTS

AS OF DECEMBER 31, 2015 AND 2014, AND FOR THE YEAR ENDED DECEMBER 31, 2015

(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 qualified default investment alternative (QDIA) until changed by the Members. The current QDIA for the Plan is the custom target date funds. The assets of the Plan, excluding notes receivable from participants, are held in The Boeing Company Employee Savings Plans Master Trust (the “Master Trust”). State Street Bank and Trust Company (“SSBT”) serves as trustee for the Master Trust. The Employee Benefit Plans Committee oversees the operation and administration of the Plan. The Plan is subject to the provisions of the Employee Retirement Income Security Act of 1974 (“ERISA”), as amended.

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

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

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

Members’ Accounts — Individual accounts are maintained for each Plan Member. Each Member’s account is credited with the Member’s contributions, employer-matching contributions, Company contributions, and allocations of Plan earnings (losses) from the funds in which the account is invested, and charged with an allocation of certain administrative and investment-related expenses, and Member-specific charges, if applicable. Allocations are based on Member earnings or account balances, as defined by the plan document. The benefit to which a Member is entitled is the benefit that can be provided from the Member’s account.

Investment Funds — Upon enrollment in the Plan, Members may direct the investment of their contributions and any employer contributions to the investment funds offered under the Plan. These investment funds consisted of common/collective trusts, separately managed U.S. equity accounts, separately managed non-U.S. equity accounts, a separately managed fixed-income account, custom target date funds, a stable value fund

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(composed of synthetic-guaranteed investment contracts (“synthetic GICs”)), and Boeing common stock, which is The Boeing Employee Stock Ownership Plan Stock Fund (the “Boeing Stock Fund”), as of December 31, 2015 and 2014. Members may elect that dividends received with respect to their investments in the Boeing Stock Fund be distributed to them in cash or reinvested in the Boeing Stock Fund (a dividend payout program). Investment funds are valued daily and Members may elect to change their investment allocations on a daily basis.

Vesting — Member contributions, employer-matching contributions, Company contributions, and earnings on those contributions are immediately vested.

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

In addition, a Member may elect to withdraw all or part of his or her employer-matching contribution account before the Member attains age 59 1/2, but only if the Member has attained his or her fifth anniversary of employment. If such a withdrawal is made, employer-matching contributions will be suspended for six months following the withdrawal. Company contributions may be fully withdrawn upon termination of employment. Withdrawals of after-tax contributions and rollover contributions can be made at any time.

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

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 (subject to restrictions for certain accounts and minus any current outstanding loan balance), reduced by the highest outstanding loan balance under all of the Company’s savings plans during the last 12 months. Members may have a maximum of two loans outstanding under the Plan at any time. Loans may be additionally limited in accordance with the Plan provisions and/or loan policies and procedures. The interest rate on new loans is set every month and is equal to the prime rate published in the Wall Street Journal as of the last business day of the calendar month, immediately preceding the date of the loan. Interest rates on outstanding loans ranged from 2.0% to 9.8% at December 31, 2015, with loans maturing at various dates through January 2036.

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

Benefit Payments — Upon termination of service, a Member may elect to receive a lump-sum amount equal to the full value of the Member’s vested interest in his or her account; a partial payment amount; or monthly, quarterly, semiannual, or annual installments of a fixed dollar amount or for a specific number of years, up to 10 years.

Generally, a Member may also elect to have all or a portion of his or her Boeing Stock Fund balance paid in shares and/or cash. A Member also has the option to elect 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 provisions.

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2. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

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

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

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

Valuation of Investments — Investments in the Master Trust are stated at fair value, except for fully benefit-responsive investment contracts (FBRICs) or synthetic GICs, which are reported at contract value. Fair value of a financial instrument is the price that would be received to sell an asset or paid to transfer a liability (exit price) in an orderly transaction between market participants at the measurement date. Securities traded in markets that are not considered active may be valued using unobservable inputs, such as less recent trade prices, single broker-dealer quotations, related yield curves, and other assumptions about the security. Contract value is the amount Members would receive if they were to initiate permitted transactions under the terms of the Plan (see Note 3). The Master Trust's investments, as discussed in Note 4, are valued as follows:

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

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

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

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

Fixed-income securities, including government and agency securities, corporate bonds, and mortgage and asset backed securities, are primarily valued using a market approach using matrix pricing, which considers a security's relationship to other securities for which quoted prices in an active market may be available, or alternatively based on an income approach, which uses valuation techniques to convert future cash flows to a single present value amount. The valuation approach is designed to maximize the use of observable inputs, such as observable trade prices, multiple broker-dealer quotations, related yield curves, and other assumptions about the security (prepayment projections, cash flows, other security characteristics, etc.) and minimize unobservable inputs. The securities are valued as of the last trading day of the year. Fixed-income instruments that have a delayed future settlement such as to-be-announced securities (TBAs) are valued

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similarly to fixed-income securities in active markets. TBAs are included in synthetic GICs and payables for securities purchased on the Master Trust's statements of net assets available for benefits.

Investments in limited partnerships are recorded based upon the NAV provided by the partnerships. There are no unfunded commitments and the Master Trust does not have the ability to make redemption requests from limited partnerships.

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

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, Financial Services - Investment Companies, the synthetic GICs are included at contract value in participant-directed investments in the statements of net assets available for benefits. Contract value is the amount Members would receive if they were to initiate permitted transactions under the terms of the Plan. The statement of changes in net assets available for benefits is presented on a contract-value basis.

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

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

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

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

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

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

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

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

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

Benefits — Benefits are recorded when paid.

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

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

Recently Adopted Accounting Guidance — In May 2015, the FASB issued Accounting Standards Update (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 2015-07"). ASU 2015-07 removes the requirement to present certain investments for which the practical expedient is used to measure fair value at NAV within the fair value hierarchy table. Instead, a plan would be required to include those investments as a reconciling item so that the total fair value amount of investments in the disclosure is consistent with the fair value investment balance on the statement of net assets available for benefits. ASU 2015-07 is effective for fiscal years beginning after December 15, 2015, with early adoption permitted and is to be applied retrospectively. The Plan elected to early adopt ASU 2015-07 as of December 31, 2015, as permitted, and has applied ASU 2015-07 retrospectively, as required. The Plan presents the investment disclosure required by this new guidance in Note 5. There are no effects on the statements of net assets available for benefits or the changes therein.

In July 2015, the FASB issued ASU No. 2015-12, Plan Accounting: Defined Benefit Pension Plans (Topic 960), Defined Contribution Pension Plans (Topic 962), and Health and Welfare Benefit Plans (Topic 965): (Part I) Fully Benefit-Responsive Investment Contracts, (Part II) Plan Investment Disclosures, and (Part III) Measurement Date Practical Expedient ("ASU 2015-12"). Part I eliminates the requirement to measure the fair value of FBRICs and provide certain disclosures. Contract value is the only required measure for FBRICs. Part II eliminates the requirements to disclose individual investments that represent 5% or more of net assets available for benefits and the net appreciation or depreciation in fair value of investments by general type. Part II also simplifies the level of disaggregation of investments that are measured using fair value. Plans will

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continue to disaggregate investments that are measured using fair value by general type; however, plans are no longer required to also disaggregate investments by nature, characteristics and risks. Further, the disclosure of information about fair value measurements shall be provided by general type of plan asset. Part III is not applicable to the Plan. ASU 2015-12 is effective for fiscal years beginning after December 15, 2015, with early adoption permitted. Parts I and II are to be applied retrospectively. The Plan has elected to early adopt ASU 2015-12 as of December 31, 2015, as permitted, and has applied the provisions of ASU 2015-12 retrospectively, as required. Parts I and II are reflected in the statements of assets available for benefits and in the notes to the financial statements. The adoption resulted in the reclassification of the adjustment from fair value to contract value for FBRICs totaling \$327, in the statement of net assets available for benefits for the Plan and the Master Trust as of December 31, 2014. Certain historical disclosures that are no longer required were removed.

3. SYNTHETIC GUARANTEED INVESTMENT CONTRACTS

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

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

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

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

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

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

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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 \$46,437 and \$45,509, respectively, representing 100% of the Master Trust's net assets at December 31, 2015 and 2014.

Although the Plan is the only participating plan in the Master Trust as of December 31, 2015, the Company intends to keep the Master Trust for potential future acquired plans and file a Form 5500 as a master trust.

The Master Trust's statements of net assets as of December 31, 2015 and 2014, are as follows:

| | 2015 | 2014 |
|--|----------|----------|
| ASSETS: | | |
| Investments — at fair value: | | |
| Common/collective trusts | \$20,750 | \$20,652 |
| Common and preferred stock | 5,598 | 5,819 |
| Government and agency securities | 491 | 507 |
| Corporate bonds | 466 | 454 |
| Mortgage and asset-backed securities | 200 | 193 |
| Boeing common stock | 6,028 | 6,086 |
| Limited partnerships | 1 | 1 |
| Other investments | 6 | 10 |
| Total investments — at fair value | 33,540 | 33,722 |
| Investments — at contract value: | | |
| Synthetic GICs | 12,903 | 11,665 |
| Cash and cash equivalents | 320 | 227 |
| Receivables: | | |
| Receivables for securities sold | 322 | 254 |
| Accrued investment income | 66 | 66 |
| Other | 30 | 30 |
| Total receivables | 418 | 350 |
| Total assets | 47,181 | 45,964 |
| LIABILITIES: | | |
| Payables for securities purchased | 644 | 322 |
| Accrued investment and administration expenses | 23 | 22 |
| Other | 77 | 111 |
| Total liabilities | 744 | 455 |
| NET ASSETS | \$46,437 | \$45,509 |

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Changes in net assets for the Master Trust for the year ended December 31, 2015 are as follows:

| | |
|---|----------|
| Net appreciation of investments | \$ 1,251 |
| Interest income | 321 |
| Dividend income | 254 |
| Investment income | 575 |
| Net investment income | 1,826 |
| Amounts received from participating plans | 2,792 |
| Deductions: | |
| Amounts paid to participating plans | 3,603 |
| Investment and administration expenses | 87 |
| Total deductions | 3,690 |
| Increase in net assets | 928 |
| Beginning of year | 45,509 |
| End of year | \$46,437 |

5. FAIR VALUE OF FINANCIAL ASSETS AND FINANCIAL LIABILITIES

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

Basis of Fair Value Measurement:

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

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

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

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The following tables set forth by level within the fair value hierarchy a summary of Master Trust investments by general types of assets and liabilities measured at fair value on a recurring basis as of December 31, 2015 and 2014. As required by ASC 820, assets and liabilities are classified in their entirety based on the lowest level of input that is significant to the fair value measurement.

| | Quoted Prices in Active Market for Identical Asset (Level 1) | Significant Other Observable Inputs (Level 2) | Significant Unobservable Inputs (Level 3) | Not Leveled | Balance as of December 31, 2015 |
|---|---|---|--|----------------|---------------------------------------|
| Investments: | | | | | |
| Investments in the fair value hierarchy: | | | | | |
| Common and preferred stock | \$ 5,327 | \$ 271 | \$ — | \$— | \$ 5,598 |
| Government and agency securities | — | 491 | — | — | 491 |
| Corporate bonds | — | 466 | — | — | 466 |
| Mortgage and asset-backed securities | — | 154 | 46 | — | 200 |
| Boeing common stock | 6,028 | — | — | — | 6,028 |
| Other investments | — | 6 | — | — | 6 |
| Total investments in the fair value hierarchy | 11,355 | 1,388 | 46 | — | 12,789 |
| Investments measured at net asset value: | | | | | |
| Common/collective trusts | — | — | — | 20,750 | 20,750 |
| Limited partnerships | — | — | — | 1 | 1 |
| Total investments measured at net asset value | — | — | — | 20,751 | 20,751 |
| Total investments at fair value | 11,355 | 1,388 | 46 | 20,751 | 33,540 |
| Receivables: | | | | | |
| Forward contracts | — | 12 | — | — | 12 |
| Futures | 1 | — | — | — | 1 |
| Total receivables | 1 | 12 | — | — | 13 |
| Cash equivalents | — | 91 | — | 229 | 320 |
| Total financial assets | \$ 11,356 | \$ 1,491 | \$ 46 | \$ 20,980 | \$ 33,873 |
| Investment liabilities: | | | | | |
| Swaps | \$— | \$ 11 | \$ — | \$— | \$ 11 |
| Options | — | 1 | — | — | 1 |
| Futures | 3 | — | — | — | 3 |
| Forward contracts | — | 5 | — | — | 5 |
| Total investment liabilities | \$ 3 | \$ 17 | \$ — | \$— | \$ 20 |

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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) | Not Leveled | Balance as of December 31, 2014 |
|---|---|---|--|----------------|---------------------------------------|
| Investments: | | | | | |
| Investments in the fair value hierarchy: | | | | | |
| Common and preferred stock | \$ 5,565 | \$ 254 | \$ — | \$— | \$ 5,819 |
| Government and agency securities | — | 507 | — | — | 507 |
| Corporate bonds | — | 454 | — | — | 454 |
| Mortgage and asset-backed securities | — | 165 | 28 | — | 193 |
| Boeing common stock | 6,086 | — | — | — | 6,086 |
| Other investments | — | 10 | — | — | 10 |
| Total investments in the fair value hierarchy | 11,651 | 1,390 | 28 | — | 13,069 |
| Investments measured at net asset value: | | | | | |
| Common/collective trusts | — | — | — | 20,652 | 20,652 |
| Limited partnerships | — | — | — | 1 | 1 |
| Total investments measured at net asset value | — | — | — | 20,653 | 20,653 |
| Total investments at fair value | 11,651 | 1,390 | 28 | 20,653 | 33,722 |
| Receivables: | | | | | |
| Forward contracts | — | 11 | — | — | 11 |
| Futures | 1 | — | — | — | 1 |
| Total receivables | 1 | 11 | — | — | 12 |
| Cash equivalents | — | 6 | — | — | 6 |
| Total financial assets | \$ 11,652 | \$ 1,407 | \$ 28 | \$ 20,653 | \$ 33,740 |

Investment liabilities:

| | | | | | |
|------------------------------|------|-------|------|-----|-------|
| Swaps | \$— | \$ 24 | \$ — | \$— | \$ 24 |
| Options | — | 2 | — | — | 2 |
| Futures | 3 | — | — | — | 3 |
| Forward contracts | — | 10 | — | — | 10 |
| Total investment liabilities | \$ 3 | \$ 36 | \$ — | \$— | \$ 39 |

Total Master Trust investment assets at fair value classified within Level 3 were \$46 and \$28 as of December 31, 2015 and 2014, respectively, which consists of mortgage and asset-backed securities. Such amounts were 0.14% and 0.08% of “Total investments at fair value” in the Master Trust’s statements of net assets available for benefits as of December 31, 2015 and 2014, respectively.

Transfers Between Levels — The availability of observable market data is monitored to assess the appropriate classification of financial instruments within the fair value hierarchy. Changes in economic conditions or model-based valuation techniques may require the transfer of financial instruments from one fair value level to another. In such instances, the transfer is reported at the beginning of the reporting period. The significance of transfers between levels is evaluated based upon the nature of the financial instrument and size of the transfer relative to net assets available for benefits. There were no significant transfers between levels for the years ended December 31, 2015 and 2014.

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:

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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.

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As of December 31, 2015 and 2014, the Master Trust has invested in derivative contracts which are reflected on the Master Trust's statements of net assets available for benefits, as discussed in Note 4, as follows:

| | Interest rate | Credit | Foreign Currency | Equity | Commodity | Future Settlement | Total |
|-----------------------------------|------------------|--------|---------------------|--------|-----------|----------------------|-------|
| December 31, 2015 | | | | | | | |
| Assets: | | | | | | | |
| Synthetic GICs - TBAs | \$ — | \$ — | \$ — | \$ — | \$ — | \$ 1 | \$ 1 |
| Other investments: | | | | | | | |
| Options | — | — | 1 | — | — | — | 1 |
| Swaps | 2 | 1 | — | 2 | — | — | 5 |
| Other receivables: | | | | | | | |
| Forward contracts | — | — | 12 | — | — | — | 12 |
| Futures | — | — | — | — | 1 | — | 1 |
| Total assets | \$ 2 | \$ 1 | \$ 13 | \$ 2 | \$ 1 | \$ 1 | \$ 20 |
| Liabilities: | | | | | | | |
| Other liabilities: | | | | | | | |
| Forward contracts | \$ — | \$ — | \$ 5 | \$ — | \$ — | \$ — | \$ 5 |
| Futures | — | — | — | 2 | 1 | — | 3 |
| Options | 1 | — | — | — | — | — | 1 |
| Swaps | 7 | 4 | — | — | — | — | 11 |
| Payable for securities purchased: | | | | | | | |
| TBAs | — | — | — | — | — | 1 | 1 |
| Total liabilities | \$ 8 | \$ 4 | \$ 5 | \$ 2 | \$ 1 | \$ 1 | \$ 21 |
| December 31, 2014 | | | | | | | |
| Assets: | | | | | | | |
| Synthetic GICs - TBAs | \$ — | \$ — | \$ — | \$ — | \$ — | \$ 3 | \$ 3 |
| Other investments: | | | | | | | |
| Options | — | — | — | — | — | — | — |
| 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 | \$ — | \$ — | \$ 10 | \$ — | \$ — | \$ — | \$ 10 |
| Futures | — | — | — | 2 | 1 | — | 3 |
| Options | 1 | — | 1 | — | — | — | 2 |
| Swaps | 13 | 3 | 2 | 6 | — | — | 24 |
| Payable for securities purchased: | | | | | | | |
| TBAs | — | — | — | — | — | — | — |
| Total liabilities | \$ 14 | \$ 3 | \$ 13 | \$ 8 | \$ 1 | \$ — | \$ 39 |

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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, 2015, is reflected in the following table:

| | Interest rate | Credit | Foreign Currency | Equity | Commodity | Future Settlement | Total |
|--------------------------|------------------|---------|---------------------|----------|-----------|----------------------|----------|
| Net gains (losses): | | | | | | | |
| Forward contracts | \$ — | \$ — | \$ 6 | \$ — | \$ — | \$ — | -\$6 |
| Futures | (1) | — | — | 2 | 1 | — | 2 |
| Options | 1 | — | 2 | — | — | — | 3 |
| Swaps | (6) | (2) | (5) | (33) | — | — | (46) |
| TBAs | — | — | — | — | — | — | — |
| Total net gains (losses) | \$ (6) | \$ (2) | \$ 3 | \$ (31) | \$ 1 | \$ — | -\$ (35) |

The following table summarizes the gross notional value of derivative contracts outstanding as of December 31, 2015 and 2014. 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, 2015 | | | | | | | |
| Forward contracts | \$ — | \$ — | \$ 829 | \$ — | \$ — | \$ — | \$ 829 |
| Futures | 422 | — | — | 255 | 121 | — | 798 |
| Options | 217 | — | 37 | — | — | — | 254 |
| Swaps | 773 | 218 | 73 | 1 | — | — | 1,065 |
| TBAs | — | — | — | — | — | 1,150 | 1,150 |
| Total | \$ 1,412 | \$ 218 | \$ 939 | \$ 256 | \$ 121 | \$ 1,150 | \$ 4,096 |
| December 31, 2014 | | | | | | | |
| Forward contracts | \$ — | \$ — | \$ 829 | \$ — | \$ — | \$ — | \$ 829 |
| Futures | 354 | — | — | 303 | 101 | — | 758 |
| Options | 753 | — | 43 | — | — | — | 796 |
| Swaps | 640 | 189 | 51 | 1 | — | — | 881 |
| TBAs | — | — | — | — | — | 812 | 812 |
| Total | \$ 1,747 | \$ 189 | \$ 923 | \$ 304 | \$ 101 | \$ 812 | \$ 4,076 |

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, 2015 and 2014, the Master Trust had an insignificant amount of contracts in a net liability position with contingent features with a total of \$15 and \$5, respectively, posted in collateral against those positions.

7. PLAN AMENDMENTS

Effective January 5, 2015, the Plan began to allow 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.

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, 2015 and 2014, to Form 5500:

| | 2015 | 2014 |
|--|----------|----------|
| Net assets available for benefits per the financial statements | \$47,143 | \$46,215 |
| Amounts allocated to withdrawing Members | (12) | (13) |
| Adjustment from contract value to fair value for fully benefit-responsive investment contracts | — | 327 |
| Net assets available for benefits per Form 5500 | \$47,131 | \$46,529 |

The following is a reconciliation of total additions per the financial statements for the year ended December 31, 2015, to total income per Form 5500:

| | |
|--|---------|
| Total additions per the financial statements | \$4,213 |
| Adjustment from contract value to fair value for fully benefit-responsive investment contracts — December 31, 2014 | (327) |
| Total income per Form 5500 | \$3,886 |

The following is a reconciliation of benefits paid per the financial statements for the year ended December 31, 2015, to total benefit payments per Form 5500:

| | |
|--|---------|
| Benefits paid per the financial statements | \$3,285 |
| Amounts allocated to withdrawing Members — December 31, 2015 | 12 |
| Amounts allocated to withdrawing Members — December 31, 2014 | (13) |
| Amounts deemed distributions of Member loans as reflected in the Form 5500 | (8) |
| Total benefit payments per Form 5500 | \$3,276 |

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

Amounts deemed distributions of Member loans as reflected in the Form 5500 are for loans that Members failed to make a payment within 90 days of receipt of the last loan payment made, Members failed to repay the loan in full within 30 days after the end of the repayment period, or Members took a full distribution of their net account balance before the loan was paid off for the year ended December 31, 2015.

9. RELATED-PARTY TRANSACTIONS

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

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As of December 31, 2015 and 2014, the Plan held approximately 42 million and 47 million shares of common stock of the Company, respectively, with a cost basis of \$3,198 and \$3,291, respectively, and recorded dividend income of \$156 during the year ended December 31, 2015.

Evercore Trust Company, N.A. (“Evercore”) is the independent fiduciary and investment manager of the Boeing Stock Fund. The Plan has authorized Evercore with sole responsibility for deciding whether to restrict investment in the Boeing Stock Fund, or to sell or otherwise dispose of all or any portion of the stock held in the Boeing Stock Fund. In the event Evercore determined to sell or dispose of stock in the Boeing Stock Fund, Evercore would designate an alternative investment fund under the Plan for the temporary investment of any proceeds from the sale or other disposition of the Company’s common stock.

10. NONEXEMPT PARTY-IN-INTEREST TRANSACTIONS

On December 31, 2012, a reportable nonexempt party-in-interest transaction occurred. 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 Department of Labor’s (DOL’s) Voluntary Fiduciary Correction Program (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 June 24, 2014 and August 29, 2014, reportable nonexempt party-in-interest transactions occurred. Plan assets were inadvertently used to pay expenses that should have been paid by the plan sponsor. The Plan was corrected according to the guiding principles of the DOL’s VFCP, which involved remitting the total principal amount of two hundred forty-five thousand and thirty-five dollars and associated earnings in the amount of twelve thousand two hundred ninety-one dollars to the Plan on February 18, 2016.

11. TAX STATUS

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

GAAP requires Plan management to evaluate tax positions taken by the Plan and recognize a tax liability (or asset) if the Plan has taken an uncertain position that more likely than not would not be sustained upon examination by the IRS. The Plan is subject to routine audits by taxing jurisdictions; however, there are currently no audits for any tax periods in progress. The Plan administrator believes it is no longer subject to income tax examinations for years prior to 2012.

12. PLAN TERMINATION

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

13. SUBSEQUENT EVENTS

Effective January 1, 2016, the Plan added an enhanced defined contribution benefit contributed by the Company, including a temporary transition benefit, under the Plan for certain eligible non-union employees who previously received benefits from both a defined benefit plan and a defined contribution plan.

Effective during 2016 as specified in the Plan provisions, the Plan will 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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Effective April 1, 2016, the Narus, Inc. 401(k) Plan (“Narus Plan”) was merged into the Plan. All assets and liabilities of the Narus Plan were transferred to the Plan. The fair value of the assets transferred totaled \$2.

Effective January 1, 2017, or as soon as administratively practical thereafter, the Aviall, Inc. Employee Savings Plan (“Aviall Plan”) will merge into the Plan. All assets and liabilities of the Aviall Plan will be transferred to the Plan.

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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 27, 2016 | /s/ Maurita Sutedja |
| Date | 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, 2015

| Security Name | Maturity Date | Rate | Current Cost Value (in dollars) |
|---|---------------|--------|---------------------------------|
| 1ST CONSTITUTION BANCORP COMMON STOCK | | | ** \$ 13,874 |
| 1ST SOURCE CORP COMMON STOCK | | | ** 83,534 |
| 21ST CENTURY FOX AMERICA COMPANY GUAR 02/21 4.5 | 5/15/2022 | 4.50% | ** 134,504 |
| 21ST CENTURY FOX AMERICA COMPANY GUAR 02/41 6.15 | 5/15/2022 | 6.15% | ** 39,330 |
| 21ST CENTURY FOX AMERICA COMPANY GUAR 09/22 3 | 5/15/2022 | 3.00% | ** 98,542 |
| 31750A9Z9 OTC ECAL USD VS JPY JAN16 125.1 CALL | 3/16/2021 | | ** 587 |
| 31750AAL8 OTC ECAL USD VS CNY OCT16 6.52 CALL | 3/16/2021 | | ** 149,369 |
| 31750AHH0 OTC ECAL USD VS BRL MAR16 4 CALL | 3/16/2021 | | ** 100,863 |
| 31750AHH0 OTC ECAL USD VS BRL MAR16 4 CALL | 3/16/2021 | | ** 58,395 |
| 31750AHK3 OTC ECAL USD VS BRL MAR16 4 CALL | 3/16/2021 | | ** 26,543 |
| 3175GC228 OTC EPUT LPM6 JUN16 4200 PUT | 4/15/2017 | | ** 15,075 |
| 317U245J6 IRO USD 10Y P 2.5800 MAY16 2.58 PUT | 1/14/2030 | | ** 20,494 |
| 317U265J1 IRO USD 10Y P 2.5800 MAY16 2.58 PUT | 1/14/2030 | | ** 7,984 |
| 317U458K5 IRO USD 5Y5Y P 3.400 DEC16 3.4 PUT | 4/15/2017 | | ** 10,476 |
| 317U567J6 IRO USD 1Y P 1.5000 APR16 1.5 PUT | 4/15/2017 | | ** 208 |
| 317U612J1 IRO USD 1Y P 1.5000 APR16 1.5 PUT | 4/15/2017 | | ** 668 |
| 317U841J4 IRO USD 30Y P 2.9050 AUG18 2.905 PUT | 1/14/2030 | | ** 106,212 |
| 317U857J5 IRO USD 30Y P 2.9400 AUG18 2.94 PUT | 1/14/2030 | | ** 34,052 |
| 317U874J4 IRO USD 1Y P 0.9500 JAN16 0.95 PUT | 4/15/2017 | | ** 6 |
| 317U886G6 IRO EUR 10Y C 1.0000 SEP16 1 CALL | 3/16/2021 | | ** 146,044 |
| 3I GROUP PLC COMMON STOCK GBP.738636 | | | ** 109,534 |
| 3M CO COMMON STOCK USD.01 | | | ** 9,916,179 |
| A H BELO CORP A COMMON STOCK USD.01 | | | ** 9,735 |
| A. M. CASTLE + CO COMMON STOCK USD.01 | | | ** 2,444 |
| A10 SECURITIZATION A10 2013 1 A 144A | 5/15/2022 | 2.40% | ** 48,990 |
| A10 SECURITIZATION A10 2014 1 A2 144A | 5/15/2022 | 3.02% | ** 390,970 |
| AALBERTS INDUSTRIES NV COMMON STOCK EUR.25 | | | ** 607,789 |
| AAON INC COMMON STOCK USD.004 | | | ** 945,983 |
| AAR CORP COMMON STOCK USD1. | | | ** 36,806 |
| AAREAL BANK AG COMMON STOCK | | | ** 525,469 |
| AARON S INC COMMON STOCK USD.5 | | | ** 144,572 |
| ABB TREASURY CENTER USA SR UNSECURED 144A 06/16 2.5 | 11/18/2016 | 2.50% | ** 1,426,947 |
| ABBEY NATL TREASURY SERV COMPANY GUAR 04/16 4 | 11/18/2016 | 4.00% | ** 1,237,948 |
| ABBOTT LABORATORIES COMMON STOCK | | | ** 22,256,947 |
| ABBVIE INC | 11/18/2016 | 60.55% | ** 5,999,768 |
| ABBVIE INC SR UNSECURED 11/22 2.9 | 5/15/2022 | 2.90% | ** 75,460 |
| ABBVIE INC SR UNSECURED 11/22 3.2 | 5/15/2022 | 3.20% | ** 82,684 |
| ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01 | | | ** 171,585 |
| ABIOMED INC COMMON STOCK USD.01 | | | ** 3,187,697 |
| ABLYNX NV COMMON STOCK | | | ** 471,679 |
| ABM INDUSTRIES INC COMMON STOCK USD.01 | | | ** 157,581 |
| ABN AMRO BANK NV SR UNSECURED 144A 02/17 4.25 | 11/18/2016 | 4.25% | ** 1,655,975 |
| ABN AMRO BANK NV SR UNSECURED 144A 06/20 2.45 | 3/16/2021 | 2.45% | ** 594,847 |

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| Security Name | Maturity Date | Rate | Current Cost | Value |
|--|---------------|---------|--------------|-------|
| | | | (in dollars) | |
| ABN AMRO BANK NV SR UNSECURED 144A 10/16 VAR | 11/18/2016 | 1.12%** | 4,774,056 | |
| ABN AMRO BANK NV SR UNSECURED 144A 10/18 2.5 | 5/15/2022 | 2.50%** | 201,273 | |
| ACADIA HEALTHCARE CO INC COMMON STOCK USD.01 | | ** | 6,451,244 | |
| ACADIA PHARMACEUTICALS INC COMMON STOCK USD.0001 | | ** | 104,098 | |
| ACADIA REALTY TRUST REIT USD.001 | | ** | 2,978,859 | |
| ACCENTURE PLC CL A COMMON STOCK USD.0000225 | | ** | 38,111,464 | |
| ACCESS NATIONAL CORP COMMON STOCK USD.835 | | ** | 20,972 | |
| ACCO BRANDS CORP COMMON STOCK USD.01 | | ** | 79,656 | |
| ACETO CORP COMMON STOCK USD.01 | | ** | 1,881,073 | |
| ACI WORLDWIDE INC COMMON STOCK USD.005 | | ** | 2,266,260 | |
| ACORDA THERAPEUTICS INC COMMON STOCK USD.001 | | ** | 1,649,212 | |
| ACS ACTIVIDADES CONS Y SERV COMMON STOCK EUR.5 | | ** | 355,003 | |
| ACTAVIS FUNDING SCS COMPANY GUAR 03/20 3 | 1/14/2030 | 3.00%** | 1,998,410 | |
| ACTAVIS INC COMPANY GUAR 10/22 3.25 | 5/15/2022 | 3.25%** | 83,568 | |
| ACTELION LTD REG COMMON STOCK | | ** | 2,538,740 | |
| ACTIVISION BLIZZARD INC COMMON STOCK USD.000001 | | ** | 3,256,866 | |
| ACTUA CORP COMMON STOCK USD.001 | | ** | 43,418 | |
| ACTUANT CORP A COMMON STOCK USD.2 | | ** | 149,798 | |
| ACXIOM CORP COMMON STOCK USD.1 | | ** | 6,262,256 | |
| ADAMS RESOURCES + ENERGY INC COMMON STOCK USD.1 | | ** | 11,789 | |
| ADDUS HOMECARE CORP COMMON STOCK USD.001 | | ** | 21,464 | |
| ADECCO SA REG COMMON STOCK CHF1.0 | | ** | 636,757 | |
| ADOBE SYSTEMS INC COMMON STOCK USD.0001 | | ** | 31,466,988 | |
| ADT CORP SR UNSECURED 07/42 4.875 | 5/15/2022 | 4.88%** | 17,875 | |
| ADT CORP/THE COMMON STOCK USD.01 | | ** | 554,394 | |
| ADTRAN INC COMMON STOCK USD.01 | | ** | 79,419 | |
| ADVANCE AUTO PARTS INC COMMON STOCK USD.0001 | | ** | 1,596,460 | |
| ADVANCED DRAINAGE SYSTEMS IN COMMON STOCK USD.01 | | ** | 1,540,563 | |
| ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001 | | ** | 78,395 | |
| ADVANCED SEMICONDUCTOR ENGR COMMON STOCK TWD10. | | ** | 1,296,861 | |
| ADVANTECH CO LTD COMMON STOCK TWD10. | | ** | 534,432 | |
| ADVISORY BOARD CO/THE COMMON STOCK USD.01 | | ** | 3,332,955 | |
| AECOM COMMON STOCK USD.01 | | ** | 4,608,974 | |
| AEGION CORP COMMON STOCK USD.01 | | ** | 65,306 | |
| AEON FINANCIAL SERVICE CO LT COMMON STOCK | | ** | 507,605 | |
| AEON MALL CO LTD COMMON STOCK | | ** | 24,254 | |
| AEP INDUSTRIES INC COMMON STOCK USD.01 | | ** | 24,071 | |
| AERCAP HOLDINGS NV COMMON STOCK EUR.01 | | ** | 3,021,341 | |
| AETNA INC COMMON STOCK USD.01 | | ** | 5,800,422 | |
| AETNA INC SR UNSECURED 12/37 6.75 | 5/15/2022 | 6.75%** | 75,542 | |
| AEW GLOBAL PPTY SECS MASTER TR MUTUAL FUND | | ** | 252,104,286 | |
| AGCO CORP COMMON STOCK USD.01 | | ** | 381,503 | |
| AGEAS COMMON STOCK | | ** | 475,676 | |
| AGILENT TECHNOLOGIES INC COMMON STOCK USD.01 | | ** | 1,115,700 | |
| AGIOS PHARMACEUTICALS INC COMMON STOCK USD.001 | | ** | 1,687,271 | |
| AGL CAPITAL CORP COMPANY GUAR 03/41 5.875 | 5/15/2022 | 5.88%** | 27,412 | |

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|--|---------------|---------|--------------|-----------------------|
| AGL CAPITAL CORP COMPANY GUAR 09/21 3.5 | 5/15/2022 | 3.50%** | ** | 150,380 |
| AGREE REALTY CORP REIT USD.0001 | | | ** | 34,840 |
| AGRICULTURAL BANK CHINA | 11/18/2016 | 1.00%** | ** | 12,966,976 |
| AGRIUM INC COMMON STOCK | | | ** | 125,620 |
| AGRIUM INC SR UNSECURED 01/45 5.25 | 5/15/2022 | 5.25%** | ** | 130,502 |
| AGRIUM INC SR UNSECURED 03/35 4.125 | 5/15/2022 | 4.13%** | ** | 8,506 |
| AIA GROUP LTD COMMON STOCK | | | ** | 7,463,106 |
| AIG GLOBAL FUNDING SR SECURED 144A 12/17 1.65 | 5/15/2022 | 1.65%** | ** | 89,548 |
| AIR CANADA 2013 1A PTT PASS THRU CE 144A 11/26 4.125 | 5/15/2022 | 4.13%** | ** | 43,367 |
| AIR CHINA LTD H COMMON STOCK CNY1.0 | | | ** | 339,555 |
| AIR INDUSTRIES GROUP COMMON STOCK USD.001 | | | ** | 8,094 |
| AIR LEASE CORP COMMON STOCK USD.01 | | | ** | 343,170 |
| AIR LIQUIDE SA COMMON STOCK EUR5.5 | | | ** | 5,911,237 |
| AIR METHODS CORP COMMON STOCK USD.06 | | | ** | 147,468 |
| AIR TRANSPORT SERVICES GROUP COMMON STOCK USD.01 | | | ** | 59,926 |
| AIRASIA BHD COMMON STOCK MYR.1 | | | ** | 176,367 |
| AIRBUS GROUP SE COMMON STOCK EUR1.0 | | | ** | 663,673 |
| AIRE VALLEY MORTGAGES PLC AIREM 2006 1A 1A 144A | 3/16/2021 | 0.57%** | ** | 392,881 |
| AIRE VALLEY MORTGAGES PLC AIREM 2007 1A 2A1 144A | 3/16/2021 | 0.59%** | ** | 1,829,351 |
| AIRGAS INC COMMON STOCK USD.01 | | | ** | 864,915 |
| AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01 | | | ** | 4,728,648 |
| AKBANK T.A.S. COMMON STOCK TRY1. | | | ** | 53,497 |
| AKER SOLUTIONS ASA COMMON STOCK NOK1.08 | | | ** | 132,478 |
| AKZO NOBEL | | | ** | 5,201,088 |
| ALABAMA POWER CO SR UNSECURED 02/19 5.125 | 5/15/2022 | 5.13%** | ** | 26,831 |
| ALAMO GROUP INC COMMON STOCK USD.1 | | | ** | 64,083 |
| ALAMOS GOLD INC CLASS A COMMON STOCK | | | ** | 147,398 |
| ALASKA AIR GROUP INC COMMON STOCK USD.01 | | | ** | 310,044 |
| ALBA PLC ALBA 2006 2 A3B REGS | 1/14/2030 | 0.12%** | ** | 534,897 |
| ALBANY INTL CORP CL A COMMON STOCK USD.001 | | | ** | 101,134 |
| ALBANY MOLECULAR RESEARCH COMMON STOCK USD.01 | | | ** | 54,071 |
| ALBEMARLE CORP COMMON STOCK USD.01 | | | ** | 814,497 |
| ALEXANDER + BALDWIN INC COMMON STOCK | | | ** | 166,487 |
| ALEXANDRIA REAL ESTATE EQUIT REIT USD.01 | | | ** | 281,652 |
| ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001 | | | ** | 8,550,369 |
| ALFA S.A.B. A COMMON STOCK | | | ** | 210,853 |
| ALFRESA HOLDINGS CORP COMMON STOCK | | | ** | 399,850 |
| ALIBABA GROUP HOLDING SP ADR | | | ** | 27,717,060 |
| ALICO INC COMMON STOCK USD1. | | | ** | 27,741 |
| ALIMENTATION COUCHE TARD B COMMON STOCK | | | ** | 1,021,802 |
| ALIOR BANK SA COMMON STOCK PLN10.0 | | | ** | 87,046 |
| ALKERMES PLC COMMON STOCK USD.01 | | | ** | 10,474,191 |
| ALLEGHANY CORP COMMON STOCK USD1. | | | ** | 433,483 |
| ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1 | | | ** | 60,030 |
| ALLEGIANT TRAVEL CO COMMON STOCK USD.001 | | | ** | 2,769,195 |
| ALLERGAN PLC COMMON STOCK USD.0033 | | | ** | 88,119,375 |

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| ALLETE INC COMMON STOCK | | | ** | 2,016,172 |
| ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01 | | | ** | 8,828,668 |
| ALLIANZ SE REG COMMON STOCK | | | ** | 2,135,348 |
| ALLIED MOTION TECHNOLOGIES COMMON STOCK | | | ** | 20,368 |
| ALLIED PROPERTIES REAL ESTAT REIT | | | ** | 156,816 |
| ALLIED WORLD ASSURANCE CO COMMON STOCK USD12.98 | | | ** | 358,326 |
| ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01 | | | ** | 133,960 |
| ALLSTATE CORP COMMON STOCK USD.01 | | | ** | 2,831,304 |
| ALLY AUTO RECEIVABLES TRUST ALLYA 2014 1 A2 | 11/18/2016 | 0.48% | ** | 68,906 |
| ALLY AUTO RECEIVABLES TRUST ALLYA 2014 2 A2 | 11/18/2016 | 0.68% | ** | 1,019,396 |
| ALLY AUTO RECEIVABLES TRUST ALLYA 2014 3 A2 | 11/18/2016 | 0.81% | ** | 1,060,937 |
| ALLY AUTO RECEIVABLES TRUST ALLYA 2015 1 A2 | 11/18/2016 | 0.84% | ** | 2,317,485 |
| ALLY AUTO RECEIVABLES TRUST LE ALLYL 2014 SN2 A2A | 11/18/2016 | 0.71% | ** | 380,109 |
| ALLY AUTO RECEIVABLES TRUST LE ALLYL 2015 SN1 A3 | 5/15/2022 | 1.62% | ** | 165,283 |
| ALLY FINANCIAL INC COMMON STOCK USD.1 | | | ** | 16,467,694 |
| ALLY FINANCIAL INC COMPANY GUAR 01/17 2.75 | 1/14/2030 | 2.75% | ** | 399,000 |
| ALLY FINANCIAL INC COMPANY GUAR 02/17 5.5 | 1/14/2030 | 5.50% | ** | 206,000 |
| ALLY FINANCIAL INC COMPANY GUAR 07/16 3.5 | 1/14/2030 | 3.50% | ** | 100,250 |
| ALLY FINANCIAL INC COMPANY GUAR 09/18 4.75 | 1/14/2030 | 4.75% | ** | 307,125 |
| ALLY FINANCIAL INC SR UNSECURED 02/18 3.25 | 4/15/2017 | 3.25% | ** | 298,500 |
| ALLY FINANCIAL INC SR UNSECURED 05/18 3.6 | 3/16/2021 | 3.60% | ** | 2,400,000 |
| ALLY FINANCIAL INC SR UNSECURED 09/17 3.25 | 4/15/2017 | 3.25% | ** | 199,750 |
| ALMOST FAMILY INC COMMON STOCK USD.1 | | | ** | 35,248 |
| ALNYLAM PHARMACEUTICALS INC COMMON STOCK USD.01 | | | ** | 3,967,719 |
| ALON USA ENERGY INC COMMON STOCK USD.01 | | | ** | 103,435 |
| ALPHA + OMEGA SEMICONDUCTOR COMMON STOCK | | | ** | 24,491 |
| ALPHABET INC CL A COMMON STOCK USD.001 | | | ** | 138,156,682 |
| ALPHABET INC CL C COMMON STOCK USD.001 | | | ** | 76,192,311 |
| ALPS ELECTRIC CO LTD COMMON STOCK | | | ** | 6,991,276 |
| ALTEN SA COMMON STOCK | | | ** | 736,845 |
| ALTICE LUXEMBOURG SA COMPANY GUAR 144A 05/22 7.75 | 4/15/2017 | 7.75% | ** | 902,500 |
| ALTRA INDUSTRIAL MOTION CORP COMMON STOCK USD.001 | | | ** | 59,114 |
| ALTRIA GROUP INC COMMON STOCK USD.333 | | | ** | 3,139,789 |
| AMADA HOLDINGS CO LTD COMMON STOCK | | | ** | 60,960 |
| AMADEUS IT HOLDING SA A SHS COMMON STOCK EUR.01 | | | ** | 2,800,882 |
| AMAZON.COM INC COMMON STOCK USD.01 | | | ** | 153,839,999 |
| AMAZON.COM INC SR UNSECURED 12/34 4.8 | 5/15/2022 | 4.80% | ** | 92,653 |
| AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01 | | | ** | 56,318 |
| AMBEV SA ADR | | | ** | 1,541,507 |
| AMC ENTERTAINMENT HLDS CL A COMMON STOCK USD.01 | | | ** | 3,144 |
| AMC NETWORKS INC A COMMON STOCK | | | ** | 2,031,296 |
| AMDOCS LTD COMMON STOCK GBP.0001 | | | ** | 2,602,989 |
| AMER NATL BNKSHS/DANVILLE VA COMMON STOCK USD1. | | | ** | 21,000 |
| AMER SPORTS OYJ COMMON STOCK | | | ** | 546,399 |
| AMERCO COMMON STOCK USD.25 | | | ** | 678,509 |
| AMERESCO INC CL A COMMON STOCK USD.0001 | | | ** | 17,938 |

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|---|---------------|----------|--------------|-------|
| | | | (in dollars) | |
| AMERICA MOVIL SAB DE CV COMPANY GUAR 03/20 5 | 5/15/2022 | 5.00% ** | 86,810 | |
| AMERICAN ASSETS TRUST INC REIT USD.01 | | ** | 2,436,376 | |
| AMERICAN CAMPUS COMMUNITIES REIT USD.01 | | ** | 2,790,491 | |
| AMERICAN CREDIT ACCEPTANCE REC ACAR 2014 2 B 144A | 5/15/2022 | 2.26% ** | 297,639 | |
| AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01 | | ** | 710,784 | |
| AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1. | | ** | 179,792 | |
| AMERICAN EXPRESS BK FSB SR UNSECURED 09/17 6 | 5/15/2022 | 6.00% ** | 149,960 | |
| AMERICAN EXPRESS CO COMMON STOCK USD.2 | | ** | 19,589,314 | |
| AMERICAN EXPRESS CO SR UNSECURED 12/22 2.65 | 5/15/2022 | 2.65% ** | 155,972 | |
| AMERICAN EXPRESS CO SUBORDINATED 12/24 3.625 | 5/15/2022 | 3.63% ** | 27,403 | |
| AMERICAN EXPRESS CREDIT SR UNSECURED 06/17 VAR | 11/18/2016 | 0.72% ** | 2,179,083 | |
| AMERICAN EXPRESS CREDIT SR UNSECURED 09/17 VAR | 11/18/2016 | 0.89% ** | 1,087,670 | |
| AMERICAN EXPRESS CREDIT SR UNSECURED 11/18 VAR | 11/18/2016 | 1.11% ** | 3,066,782 | |
| AMERICAN FINANCIAL GROUP INC COMMON STOCK | | ** | 642,737 | |
| AMERICAN HOME MORTGAGE INVESTM AHM 2005 2 4A1 | 4/15/2017 | 2.15% ** | 259,610 | |
| AMERICAN HONDA FINANCE SR UNSECURED 08/19 2.25 | 5/15/2022 | 2.25% ** | 125,308 | |
| AMERICAN HONDA FINANCE SR UNSECURED 09/17 VAR | 11/18/2016 | 1.02% ** | 2,114,052 | |
| AMERICAN HONDA FINANCE SR UNSECURED 10/16 1.125 | 11/18/2016 | 1.13% ** | 1,534,544 | |
| AMERICAN HONDA FINANCE SR UNSECURED 12/17 1.55 | 5/15/2022 | 1.55% ** | 89,019 | |
| AMERICAN HONDA FINANCE SR UNSECURED 12/17 VAR | 11/18/2016 | 0.80% ** | 1,263,050 | |
| AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5 | | ** | 10,596,870 | |
| AMERICAN INTL GROUP SR UNSECURED 02/24 4.125 | 5/15/2022 | 4.13% ** | 245,432 | |
| AMERICAN MUNI PWR OHIO INC OHR AMEPWR 02/28 FIXED 7.334 | 3/16/2021 | 7.33% ** | 254,178 | |
| AMERICAN NATIONAL INSURANCE COMMON STOCK USD1. | | ** | 272,550 | |
| AMERICAN PUBLIC EDUCATION COMMON STOCK USD.01 | | ** | 16,749 | |
| AMERICAN RAILCAR INDUSTRIES COMMON STOCK USD.01 | | ** | 94,874 | |
| AMERICAN SCIENCE + ENGINEERI COMMON STOCK USD.667 | | ** | 29,669 | |
| AMERICAN TOWER CORP REIT USD.01 | | ** | 19,496,160 | |
| AMERICAN TOWER TRUST I AMTT 13 1A 144A | 5/15/2022 | 1.55% ** | 48,826 | |
| AMERICAN VANGUARD CORP COMMON STOCK USD.1 | | ** | 37,337 | |
| AMERICAN WATER CAP CORP SR UNSECURED 12/42 4.3 | 5/15/2022 | 4.30% ** | 7,085 | |
| AMERICAN WATER CAPITAL C SR UNSECURED 03/25 3.4 | 5/15/2022 | 3.40% ** | 11,176 | |
| AMERICAN WATER WORKS CO INC COMMON STOCK USD.01 | | ** | 4,260,175 | |
| AMERICREDIT AUTOMOBILE RECEIVA AMCAR 2014 2 A2A | 11/18/2016 | 0.54% ** | 370,547 | |
| AMERICREDIT AUTOMOBILE RECEIVA AMCAR 2015 2 A3 | 5/15/2022 | 1.27% ** | 628,525 | |
| AMERIPRISE FINANCIAL INC COMMON STOCK USD.01 | | ** | 14,237,932 | |
| AMERIPRISE FINANCIAL INC SR UNSECURED 10/23 4 | 5/15/2022 | 4.00% ** | 103,881 | |
| AMERIQUEST MORTGAGE SECURITIES AMSI 2004 R1 A1B | 4/15/2017 | 1.22% ** | 331,653 | |
| AMERIS BANCORP COMMON STOCK USD1. | | ** | 33,922 | |
| AMERISAFE INC COMMON STOCK USD.01 | | ** | 93,911 | |
| AMGEN INC SR UNSECURED 02/19 5.7 | 3/16/2021 | 5.70% ** | 1,157,607 | |
| AMGEN INC SR UNSECURED 02/19 5.7 | 5/15/2022 | 5.70% ** | 27,562 | |
| AMGEN INC SR UNSECURED 05/17 2.125 | 5/15/2022 | 2.13% ** | 140,854 | |
| AMGEN INC SR UNSECURED 05/22 3.625 | 5/15/2022 | 3.63% ** | 46,225 | |
| AMGEN INC SR UNSECURED 11/21 3.875 | 3/16/2021 | 3.88% ** | 182,328 | |
| AMGEN INC SR UNSECURED 11/21 3.875 | 5/15/2022 | 3.88% ** | 151,072 | |

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|---|---------------|-------|--------------|-----------------------|
| AMKOR TECHNOLOGY INC COMMON STOCK USD.001 | | | ** | 93,480 |
| AMMB HOLDINGS BHD COMMON STOCK MYR1.0 | | | ** | 52,016 |
| AMOREPACIFIC CORP COMMON STOCK KRW500.0 | | | ** | 169,681 |
| AMOREPACIFIC GROUP COMMON STOCK KRW500.0 | | | ** | 56,547 |
| AMP LTD COMMON STOCK | | | ** | 62,131 |
| AMPCO PITTSBURGH CORP COMMON STOCK USD1.0 | | | ** | 10,517 |
| AMPHENOL CORP CL A COMMON STOCK USD.001 | | | ** | 1,775,820 |
| AMPLIFON SPA COMMON STOCK EUR.02 | | | ** | 640,951 |
| AMSURG CORP COMMON STOCK | | | ** | 360,316 |
| ANACOR PHARMACEUTICALS INC COMMON STOCK USD.001 | | | ** | 730,916 |
| ANADARKO PETROLEUM CORP COMMON STOCK USD.1 | | | ** | 1,020,812 |
| ANADARKO PETROLEUM CORP SR UNSECURED 07/24 3.45 | 5/15/2022 | 3.45% | ** | 115,485 |
| ANADARKO PETROLEUM CORP SR UNSECURED 09/16 5.95 | 11/18/2016 | 5.95% | ** | 2,364,254 |
| ANADARKO PETROLEUM CORP SR UNSECURED 09/36 6.45 | 5/15/2022 | 6.45% | ** | 173,495 |
| ANALOG DEVICES INC COMMON STOCK USD.167 | | | ** | 1,042,450 |
| ANALOGIC CORP COMMON STOCK USD.05 | | | ** | 101,598 |
| ANDERSONS INC/THE COMMON STOCK | | | ** | 87,520 |
| ANGIODYNAMICS INC COMMON STOCK USD.01 | | | ** | 44,797 |
| ANHEUSER BUSCH COS LLC COMPANY GUAR 10/16 5.05 | 11/18/2016 | 5.05% | ** | 517,542 |
| ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/24 3.7 | 5/15/2022 | 3.70% | ** | 525,409 |
| ANIKA THERAPEUTICS INC COMMON STOCK USD.01 | | | ** | 18,775 |
| ANIXTER INTERNATIONAL INC COMMON STOCK USD1. | | | ** | 183,888 |
| ANTA SPORTS PRODUCTS LTD COMMON STOCK HKD.1 | | | ** | 456,223 |
| ANTHEM INC COMMON STOCK USD.01 | | | ** | 4,336,584 |
| AON PLC COMMON STOCK USD.01 | | | ** | 6,383,975 |
| AON PLC COMPANY GUAR 11/23 4 | 5/15/2022 | 4.00% | ** | 46,111 |
| AON PLC COMPANY GUAR 12/42 4.25 | 5/15/2022 | 4.25% | ** | 40,169 |
| APACHE CORP SR UNSECURED 04/22 3.25 | 5/15/2022 | 3.25% | ** | 76,195 |
| APACHE CORP SR UNSECURED 09/40 5.1 | 5/15/2022 | 5.10% | ** | 51,289 |
| APOLLO EDUCATION GROUP INC COMMON STOCK | | | ** | 80,190 |
| APOLLO GLOBAL MANAGEMENT A MLP | | | ** | 2,732,400 |
| APPLE INC COMMON STOCK USD.00001 | | | ** | 92,822,163 |
| APPLE INC SR UNSECURED 05/18 1 | 5/15/2022 | 1.00% | ** | 99,188 |
| APPLE INC SR UNSECURED 05/23 2.4 | 5/15/2022 | 2.40% | ** | 97,437 |
| APPLIED INDUSTRIAL TECH INC COMMON STOCK | | | ** | 161,839 |
| APPLIED MATERIALS INC COMMON STOCK USD.01 | | | ** | 9,845,625 |
| APPROACH RESOURCES INC COMMON STOCK USD.01 | | | ** | 4,904 |
| APTARGROUP INC COMMON STOCK USD.01 | | | ** | 2,978,650 |
| ARAMARK COMMON STOCK USD.01 | | | ** | 2,534,979 |
| ARCA CONTINENTAL SAB DE CV COMMON STOCK | | | ** | 224,277 |
| ARCADIS NV COMMON STOCK EUR.02 | | | ** | 463,845 |
| ARCBEST CORP COMMON STOCK USD.01 | | | ** | 54,801 |
| ARCELIK A.S. COMMON STOCK TRY1. | | | ** | 63,991 |
| ARCH CAPITAL GROUP LTD COMMON STOCK USD.01 | | | ** | 3,195,736 |
| ARCHER DANIELS MIDLAND CO COMMON STOCK | | | ** | 2,657,246 |
| ARCHROCK INC COMMON STOCK USD.01 | | | ** | 614,422 |

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| | | | (in dollars) | |
| ARCTIC CAT INC COMMON STOCK USD.01 | | | ** | 18,460 |
| ARENA PHARMACEUTICALS INC COMMON STOCK USD.0001 | | | ** | 1,441,614 |
| ARISTA NETWORKS INC COMMON STOCK USD.0001 | | | ** | 5,036,637 |
| ARIZONA PUBLIC SERVICE SR UNSECURED 01/20 2.2 | 5/15/2022 | 2.20% | ** | 22,784 |
| ARIZONA PUBLIC SERVICE SR UNSECURED 04/42 4.5 | 5/15/2022 | 4.50% | ** | 25,639 |
| ARM HOLDINGS PLC COMMON STOCK GBP.0005 | | | ** | 331,330 |
| ARM HOLDINGS PLC SPONS ADR ADR | | | ** | 4,300,107 |
| ARRIS GROUP INC COMMON STOCK USD.01 | | | ** | 3,507,052 |
| ARROW ELECTRONICS INC COMMON STOCK USD1. | | | ** | 522,024 |
| ARROW ELECTRONICS INC SR UNSECURED 01/27 7.5 | 5/15/2022 | 7.50% | ** | 94,278 |
| ARROW ELECTRONICS INC SR UNSECURED 03/18 3 | 5/15/2022 | 3.00% | ** | 64,948 |
| ARROW FINANCIAL CORP COMMON STOCK USD1. | | | ** | 34,071 |
| ARTISAN PARTNERS ASSET MA A COMMON STOCK USD.01 | | | ** | 3,029,040 |
| ARVIND LTD COMMON STOCK INR10. | | | ** | 501,783 |
| ASAHI KASEI CORP COMMON STOCK | | | ** | 102,610 |
| ASALEO CARE LTD COMMON STOCK | | | ** | 449,469 |
| ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01 | | | ** | 4,282,507 |
| ASCENA RETAIL GROUP INC COMMON STOCK USD.01 | | | ** | 96,215 |
| ASCENDAS REAL ESTATE INV TRT REIT | | | ** | 45,001 |
| ASCENDAS REAL ESTATE INVT RTS RTS EXP. 13JAN2016 | | | ** | 46 |
| ASCENT CAPITAL GROUP INC A COMMON STOCK USD.01 | | | ** | 22,271 |
| ASHFORD HOSPITALITY PRIME IN REIT USD.01 | | | ** | 2,857 |
| ASHFORD HOSPITALITY TRUST REIT USD.01 | | | ** | 30,395 |
| ASHMORE GROUP PLC COMMON STOCK GBP.0001 | | | ** | 227,501 |
| ASM PACIFIC TECHNOLOGY COMMON STOCK HKD.1 | | | ** | 14,156 |
| ASML HOLDING NV COMMON STOCK EUR.09 | | | ** | 487,020 |
| ASML HOLDING NV NY REG SHS NY REG SHRS EUR.09 | | | ** | 5,851,363 |
| ASPEN INSURANCE HOLDINGS LTD COMMON STOCK USD.001514456 | | | ** | 316,848 |
| ASPEN TECHNOLOGY INC COMMON STOCK USD.1 | | | ** | 2,473,280 |
| ASSOCIATED BANC CORP COMMON STOCK USD.01 | | | ** | 284,438 |
| ASSURANT INC COMMON STOCK USD.01 | | | ** | 577,875 |
| ASSURED GUARANTY LTD COMMON STOCK USD.01 | | | ** | 446,984 |
| ASTA FUNDING INC COMMON STOCK USD.01 | | | ** | 10,558 |
| ASTEC INDUSTRIES INC COMMON STOCK USD.2 | | | ** | 91,779 |
| ASTELLAS PHARMA INC COMMON STOCK | | | ** | 1,165,896 |
| ASTORIA FINANCIAL CORP COMMON STOCK USD.01 | | | ** | 157,581 |
| ASTRA AGRO LESTARI TBK PT COMMON STOCK IDR500. | | | ** | 38,058 |
| ASTRAZENECA PLC COMMON STOCK USD.25 | | | ** | 1,339,555 |
| ASTRAZENECA PLC SPONS ADR ADR | | | ** | 11,949,721 |
| ASTRAZENECA PLC SR UNSECURED 09/37 6.45 | 5/15/2022 | 6.45% | ** | 56,907 |
| ASTRO MED INC COMMON STOCK USD.05 | | | ** | 11,863 |
| ASX LTD COMMON STOCK | | | ** | 83,964 |
| AT+T INC SR UNSECURED 02/18 5.5 | 5/15/2022 | 5.50% | ** | 85,519 |
| AT+T INC SR UNSECURED 02/22 3 | 5/15/2022 | 3.00% | ** | 352,900 |
| AT+T INC SR UNSECURED 05/16 2.95 | 11/18/2016 | 2.95% | ** | 784,108 |
| AT+T INC SR UNSECURED 05/18 5.6 | 5/15/2022 | 5.60% | ** | 151,861 |

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|--|---------------|-------|--------------|------------|
| | | | (in dollars) | |
| AT+T INC SR UNSECURED 08/16 2.4 | 1/14/2030 | 2.40% | ** | 10,066 |
| AT+T INC SR UNSECURED 08/21 3.875 | 5/15/2022 | 3.88% | ** | 257,918 |
| ATARA BIOTHERAPEUTICS INC COMMON STOCK USD.0001 | | | ** | 279,682 |
| ATHENAHEALTH INC COMMON STOCK USD.01 | | | ** | 2,167,461 |
| ATLANTIC TELE NETWORK INC COMMON STOCK USD.01 | | | ** | 120,240 |
| ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01 | | | ** | 105,913 |
| ATLAS COPCO AB B SHS COMMON STOCK SEK.64 | | | ** | 80,547 |
| ATLASSIAN CORP PLC CLASS A | | | ** | 28,083 |
| ATLASSIAN CORP PLC CLASS A COMMON STOCK USD.1 | | | ** | 247,769 |
| ATMOS ENERGY CORP | 11/18/2016 | 0.70% | ** | 5,999,766 |
| ATMOS ENERGY CORP SR UNSECURED 03/19 8.5 | 5/15/2022 | 8.50% | ** | 152,357 |
| ATMOS ENERGY CORP SR UNSECURED 10/44 4.125 | 5/15/2022 | 4.13% | ** | 64,207 |
| ATRESMEDIA CORP DE MEDIOS DE COMMON STOCK EUR.75 | | | ** | 272,574 |
| ATRIUM EUROPEAN REAL ESTATE COMMON STOCK | | | ** | 239,906 |
| ATWOOD OCEANICS INC COMMON STOCK USD1. | | | ** | 58,720 |
| AU OPTRONICS CORP COMMON STOCK TWD10.0 | | | ** | 142,483 |
| AUBURN SECURITIES PLC AUBN 5 A2 REGS | 1/14/2030 | 0.83% | ** | 768,184 |
| AURIZON HOLDINGS LTD COMMON STOCK | | | ** | 164,907 |
| AUROBINDO PHARMA LTD COMMON STOCK INR1. | | | ** | 77,938 |
| AUST + NZ BANKING GRP NY SR UNSECURED 01/17 1.25 | 11/18/2016 | 1.25% | ** | 877,311 |
| AUST AND NZ BANKING GROUP COMMON STOCK | | | ** | 1,125,185 |
| AUSTRALIAN DOLLAR | 4/15/2017 | | ** | 200 |
| AUSTRALIAN DOLLAR | 3/16/2021 | | ** | 71,159 |
| AUSTRALIAN DOLLAR | 1/14/2030 | | ** | 20,056 |
| AUSTRALIAN DOLLAR | | | ** | 4 |
| AUSTRALIAN GOVERNMENT SR UNSECURED REGS 06/16 4.75 | 3/16/2021 | 4.75% | ** | 22,096 |
| AUTO ABS COMP 2012 3 A REGS | 3/16/2021 | 3.25% | ** | 1,234,210 |
| AUTOMATIC DATA PROCESSING COMMON STOCK USD.1 | | | ** | 14,656,052 |
| AVAGO TECHNOLOGIES LTD COMMON STOCK | | | ** | 21,561,016 |
| AVALONBAY COMMUNITIES SR UNSECURED 06/25 3.45 | 1/14/2030 | 3.45% | ** | 789,924 |
| AVIATION CAPITAL GROUP SR UNSECURED 144A 10/20 7.125 | 3/16/2021 | 7.13% | ** | 354,950 |
| AVICHINA INDUSTRY + TECH H COMMON STOCK CNY1. | | | ** | 28,335 |
| AVIS BUDGET GROUP INC COMMON STOCK USD.01 | | | ** | 3,293,318 |
| AVIVA PLC COMMON STOCK GBP.25 | | | ** | 60,911 |
| AVNET INC COMMON STOCK USD1. | | | ** | 583,995 |
| AVX CORP COMMON STOCK USD.01 | | | ** | 182,913 |
| AWE LTD COMMON STOCK | | | ** | 105,001 |
| AXA SA COMMON STOCK EUR2.29 | | | ** | 296,520 |
| AXCELIS TECHNOLOGIES INC COMMON STOCK USD.001 | | | ** | 28,935 |
| AXIALL CORP COMMON STOCK USD.01 | | | ** | 107,338 |
| AXIS CAPITAL HOLDINGS LTD COMMON STOCK USD.0125 | | | ** | 576,255 |
| AYGAZ AS COMMON STOCK TRY1. | | | ** | 166,093 |
| AZBIL CORP COMMON STOCK | | | ** | 678,441 |
| AZZ INC COMMON STOCK USD1. | | | ** | 136,702 |
| B+G FOODS INC COMMON STOCK USD.01 | | | ** | 183,050 |
| B2R MORTGAGE TRUST B2R 2015 2 A 144A | 5/15/2022 | 3.34% | ** | 226,876 |

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| BAE SYSTEMS PLC SR UNSECURED 144A 10/16 3.5 | 5/15/2022 | 3.50%** | ** | 116,659 |
| BAIDU INC SPON ADR ADR USD.00005 | | | ** | 17,907,192 |
| BAKER HUGHES INC COMMON STOCK USD1. | | | ** | 359,601 |
| BAKER HUGHES INC SR UNSECURED 11/18 7.5 | 5/15/2022 | 7.50%** | ** | 45,161 |
| BALCHEM CORP COMMON STOCK USD.0667 | | | ** | 305,946 |
| BALDWIN + LYONS INC CL B COMMON STOCK | | | ** | 29,557 |
| BALFOUR BEATTY PLC COMMON STOCK GBP.5 | | | ** | 395,858 |
| BANC OF AMERICA COMMERCIAL MOR BACM 2006 5 A4 | 5/15/2022 | 5.41%** | ** | 131,214 |
| BANC OF AMERICA COMMERCIAL MOR BACM 2007 1 A1A | 4/15/2017 | 5.43%** | ** | 246,957 |
| BANC OF AMERICA COMMERCIAL MOR BACM 2007 3 A5 | 1/14/2030 | 5.38%** | ** | 1,662,624 |
| BANC OF AMERICA FUNDING CORPOR BAFC 2012 R5 A 144A | 3/16/2021 | 0.45%** | ** | 1,381,662 |
| BANC OF AMERICA LARGE LOAN BALL 2010 UB5 A4A 144A | 3/16/2021 | 5.67%** | ** | 70,284 |
| BANC OF CALIFORNIA INC COMMON STOCK USD.01 | | | ** | 41,959 |
| BANCA CARIGE SPA COVERED REGS 10/18 3.875 | 3/16/2021 | 3.88%** | ** | 1,880,217 |
| BANCA POPOL EMILIA ROMAGNA COMMON STOCK EUR3. | | | ** | 529,211 |
| BANCFIRST CORP COMMON STOCK USD1. | | | ** | 90,099 |
| BANCO BILBAO VIZCAYA ARG JR SUBORDINA REGS 12/49 VAR | 3/16/2021 | 6.75%** | ** | 1,484,701 |
| BANCO BILBAO VIZCAYA ARGENTA COMMON STOCK EUR.49 | | | ** | 90,131 |
| BANCO BRADESCO ADR ADR | | | ** | 223,482 |
| BANCO DE CHILE COMMON STOCK | | | ** | 139,659 |
| BANCO DO BRASIL S.A. COMMON STOCK | | | ** | 121,087 |
| BANCO ESPIRITO SANTO SA SR UNSECURED REGS 01/19 4 | 3/16/2021 | 4.00%** | ** | 71,696 |
| BANCO NAC DE DESEN ECONO SR UNSECURED 144A 06/18 6.369 | 3/16/2021 | 6.37%** | ** | 137,550 |
| BANCO POPOLARE SC COMMON STOCK | | | ** | 738,259 |
| BANCO POPOLARE SC SR UNSECURED REGS 03/19 3.5 | 3/16/2021 | 3.50%** | ** | 2,115,726 |
| BANCO SANTANDER CHILE ADR ADR | | | ** | 204,624 |
| BANCO SANTANDER SA COMMON STOCK EUR.5 | | | ** | 488,956 |
| BANCO SANTANDER SA JR SUBORDINA REGS 09/49 VAR | 4/15/2017 | 6.25%** | ** | 710,983 |
| BANCO SANTANDER SA JR SUBORDINA REGS 09/49 VAR | 3/16/2021 | 6.25%** | ** | 812,552 |
| BANCORP INC/THE COMMON STOCK USD1. | | | ** | 16,320 |
| BANCORPSOUTH INC COMMON STOCK USD2.5 | | | ** | 1,087,059 |
| BANDAI NAMCO HOLDINGS INC COMMON STOCK | | | ** | 392,183 |
| BANGKOK BANK PUBLIC CO NVDR NVDR THB10.0 | | | ** | 90,267 |
| BANK CENTRAL ASIA TBK PT COMMON STOCK IDR62.5 | | | ** | 26,822 |
| BANK DANAMON INDONESIA TBK COMMON STOCK | | | ** | 371,720 |
| BANK MUTUAL CORP COMMON STOCK USD.01 | | | ** | 36,777 |
| BANK NEGARA INDONESIA PERSER COMMON STOCK IDR7500. | | | ** | 247,998 |
| BANK OF AMERICA CORP COMMON STOCK USD.01 | | | ** | 8,990,586 |
| BANK OF AMERICA CORP SR UNSECURED 01/23 3.3 | 5/15/2022 | 3.30%** | ** | 136,821 |
| BANK OF AMERICA CORP SR UNSECURED 01/24 4.125 | 5/15/2022 | 4.13%** | ** | 325,348 |
| BANK OF AMERICA CORP SR UNSECURED 01/24 4.125 | 1/14/2030 | 4.13%** | ** | 1,342,705 |
| BANK OF AMERICA CORP SR UNSECURED 04/18 6.875 | 3/16/2021 | 6.88%** | ** | 2,427,165 |
| BANK OF AMERICA CORP SR UNSECURED 04/18 6.875 | 1/14/2030 | 6.88%** | ** | 110,326 |
| BANK OF AMERICA CORP SR UNSECURED 04/24 4 | 5/15/2022 | 4.00%** | ** | 184,089 |
| BANK OF AMERICA CORP SR UNSECURED 04/24 4 | 1/14/2030 | 4.00%** | ** | 102,272 |
| BANK OF AMERICA CORP SR UNSECURED 05/21 5 | 5/15/2022 | 5.00%** | ** | 240,361 |

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|---|---------------|--------|--------------|--------------------|
| BANK OF AMERICA CORP SR UNSECURED 06/19 7.625 | 1/14/2030 | 7.63% | ** | 1,737,477 |
| BANK OF AMERICA CORP SR UNSECURED 07/20 5.625 | 5/15/2022 | 5.63% | ** | 149,954 |
| BANK OF AMERICA CORP SR UNSECURED 07/23 4.1 | 5/15/2022 | 4.10% | ** | 21,713 |
| BANK OF AMERICA CORP SR UNSECURED 12/17 5.75 | 5/15/2022 | 5.75% | ** | 251,391 |
| BANK OF AMERICA CORP SR UNSECURED 12/17 5.75 | 1/14/2030 | 5.75% | ** | 754,174 |
| BANK OF AMERICA CORP SUBORDINATED 01/25 4 | 5/15/2022 | 4.00% | ** | 361,224 |
| BANK OF AMERICA CORP SUBORDINATED 03/19 5.49 | 5/15/2022 | 5.49% | ** | 323,489 |
| BANK OF AMERICA CREDIT CARD TR BACCT 2015 A2 A | 5/15/2022 | 1.36% | ** | 918,730 |
| BANK OF AMERICA NA SR UNSECURED 05/17 VAR | 3/16/2021 | 0.76% | ** | 1,197,036 |
| BANK OF AMERICA NA SR UNSECURED 11/16 1.125 | 11/18/2016 | 1.13% | ** | 4,372,508 |
| BANK OF AMERICA NA SR UNSECURED 11/16 VAR | 11/18/2016 | 0.83% | ** | 3,336,368 |
| BANK OF CHINA LTD | 11/18/2016 | 0.97% | ** | 11,953,954 |
| BANK OF CHINA LTD H COMMON STOCK CNY1.0 | | | ** | 368,315 |
| BANK OF COMMUNICATIONS CO H COMMON STOCK CNY1.0 | | | ** | 353,660 |
| BANK OF HAWAII CORP COMMON STOCK USD.01 | | | ** | 2,522,290 |
| BANK OF MONTREAL- | 11/18/2016 | 0.58% | ** | 7,981,096 |
| BANK OF MONTREAL CHICAGO CERT OF DEPO 09/17 VAR | 11/18/2016 | 0.89% | ** | 4,815,306 |
| BANK OF MONTREAL COMMON STOCK | | | ** | 494,640 |
| BANK OF MONTREAL SR UNSECURED 11/22 2.55 | 5/15/2022 | 2.55% | ** | 148,128 |
| BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01 | | | ** | 5,900,519 |
| BANK OF NEW YORK MELLON SR UNSECURED 01/18 1.3 | 5/15/2022 | 1.30% | ** | 153,610 |
| BANK OF NEW YORK MELLON SR UNSECURED 01/19 2.1 | 5/15/2022 | 2.10% | ** | 15,070 |
| BANK OF NEW YORK MELLON SR UNSECURED 05/19 2.2 | 5/15/2022 | 2.20% | ** | 71,105 |
| BANK OF NEW YORK MELLON SR UNSECURED 11/25 3.95 | 5/15/2022 | 3.95% | ** | 14,686 |
| BANK OF NOVA SCOTIA COMMON STOCK | | | ** | 689,401 |
| BANK OF NOVA SCOTIA SR UNSECURED 01/17 2.55 | 11/18/2016 | 2.55% | ** | 5,770,805 |
| BANK OF NOVA SCOTIA SR UNSECURED 04/17 1.25 | 5/15/2022 | 1.25% | ** | 119,788 |
| BANK OF THE OZARKS COMMON STOCK USD.01 | | | ** | 4,063,782 |
| BANK RAKYAT INDONESIA PERSER COMMON STOCK IDR250. | | | ** | 205,791 |
| BANK TOKYO MIT UFJ NY | 11/18/2016 | 0.37% | ** | 17,999,302 |
| BANKIA SA SR UNSECURED 01/16 VAR | 4/15/2017 | 0.15% | ** | 108,602 |
| BANKIA SA SR UNSECURED REGS 01/19 3.5 | 4/15/2017 | 3.50% | ** | 114,289 |
| BANNER CORPORATION COMMON STOCK USD.01 | | | ** | 89,289 |
| BANQUE CANTONALE VAUDOIS REG COMMON STOCK CHF10.0 | | | ** | 245,444 |
| BANQUE PSA FINANCE SR UNSECURED REGS 02/16 4.25 | 3/16/2021 | 4.25% | ** | 1,309,953 |
| BAR HARBOR BANKSHARES COMMON STOCK USD2. | | | ** | 21,168 |
| BARCLAYS AFRICA GROUP LTD COMMON STOCK ZAR2.0 | | | ** | 32,846 |
| BARCLAYS BANK PLC SR UNSECURED 09/16 5 | 11/18/2016 | 5.00% | ** | 9,201,413 |
| BARCLAYS BANK PLC SR UNSECURED 09/16 5 | 5/15/2022 | 5.00% | ** | 102,566 |
| BARCLAYS BANK PLC SUBORDINATED 04/23 VAR | 3/16/2021 | 7.75% | ** | 1,067,500 |
| BARCLAYS BANK PLC SUBORDINATED 04/23 VAR | 1/14/2030 | 7.75% | ** | 854,000 |
| BARCLAYS BANK PLC SUBORDINATED 11/22 7.625 | 3/16/2021 | 7.63% | ** | 1,935,875 |
| BARCLAYS BANK PLC SUBORDINATED 11/22 7.625 | 1/14/2030 | 7.63% | ** | 227,750 |
| BARCLAYS BANK PLC SUBORDINATED REGS 05/21 10 | 3/16/2021 | 10.00% | ** | 1,330,507 |
| BARCLAYS PLC COMMON STOCK GBP.25 | | | ** | 4,611,813 |
| BARCLAYS PLC JR SUBORDINA 12/49 VAR | 4/15/2017 | 8.00% | ** | 353,183 |

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| BARCLAYS PLC JR SUBORDINA 12/49 VAR | 3/16/2021 | 8.00% | ** | 235,456 |
| BARCLAYS PLC SR UNSECURED 03/25 3.65 | 3/16/2021 | 3.65% | ** | 1,729,845 |
| BARCLAYS PLC SR UNSECURED 06/20 2.875 | 5/15/2022 | 2.88% | ** | 199,580 |
| BARNES + NOBLE EDUCATION INC COMMON STOCK USD.01 | | | ** | 36,735 |
| BARNES + NOBLE INC COMMON STOCK USD.001 | | | ** | 50,884 |
| BARNES GROUP INC COMMON STOCK USD.01 | | | ** | 2,096,928 |
| BARRATT DEVELOPMENTS PLC COMMON STOCK GBP.1 | | | ** | 470,770 |
| BARRICK NA FINANCE LLC COMPANY GUAR 05/21 4.4 | 5/15/2022 | 4.40% | ** | 116,731 |
| BASF SE COMMON STOCK | | | ** | 169,702 |
| BASIC ENERGY SERVICES INC COMMON STOCK USD.01 | | | ** | 7,692 |
| BAXTER INTERNATIONAL INC COMMON STOCK USD1. | | | ** | 5,221,209 |
| BAXTER INTERNATIONAL INC SR UNSECURED 03/20 4.25 | 5/15/2022 | 4.25% | ** | 57,716 |
| BAYER AG REG COMMON STOCK | | | ** | 10,018,072 |
| BAYER US FINANCE LLC COMPANY GUAR 144A 10/16 VAR | 11/18/2016 | 0.57% | ** | 2,014,115 |
| BB UBS TRUST BBUBS 2012 TFT A 144A | 5/15/2022 | 2.89% | ** | 454,849 |
| BB+T CORP COMMON STOCK USD5. | | | ** | 2,330,230 |
| BB+T CORPORATION SR UNSECURED 01/20 2.45 | 5/15/2022 | 2.45% | ** | 226,508 |
| BB+T CORPORATION SUBORDINATED 11/19 5.25 | 5/15/2022 | 5.25% | ** | 52,473 |
| BBA AVIATION PLC COMMON STOCK GBP.2976 | | | ** | 619,582 |
| BBCRE TRUST BCCR 2015 GTP A 144A | 1/14/2030 | 3.97% | ** | 1,133,461 |
| BBCN BANCORP INC COMMON STOCK USD.001 | | | ** | 135,900 |
| BEACON ROOFING SUPPLY INC COMMON STOCK USD.01 | | | ** | 705,208 |
| BEAR STEARNS ADJUSTABLE RATE M BSARM 2004 2 12A2 | 1/14/2030 | 2.71% | ** | 13,600 |
| BEAR STEARNS ADJUSTABLE RATE M BSARM 2005 5 A1 | 4/15/2017 | 2.32% | ** | 81,594 |
| BEAR STEARNS ALT A TRUST BALTA 2006 8 3A1 | 1/14/2030 | 0.38% | ** | 266,349 |
| BEAR STEARNS COMMERCIAL MORTGA BSCMS 2007 PW16 AM | 5/15/2022 | 5.91% | ** | 223,802 |
| BEAR STEARNS COMMERCIAL MORTGA BSCMS 2007 PW17 AMFL 144A | 5/15/2022 | 0.89% | ** | 310,867 |
| BECTON DICKINSON AND CO COMMON STOCK USD1. | | | ** | 6,792,749 |
| BED BATH + BEYOND INC COMMON STOCK USD.01 | | | ** | 4,353,501 |
| BEFIMMO REIT | | | ** | 710,565 |
| BEIERSDORF AG COMMON STOCK | | | ** | 5,615,110 |
| BEIJING JINGNENG CLEAN ENE H COMMON STOCK CNY1. | | | ** | 457,733 |
| BEIJING URBAN CONSTRUCTION H COMMON STOCK CNY1.0 | | | ** | 344,629 |
| BEL FUSE INC CL B COMMON STOCK USD.1 | | | ** | 17,722 |
| BELDEN INC COMMON STOCK USD.01 | | | ** | 2,389,006 |
| BELLE INTERNATIONAL HOLDINGS COMMON STOCK HKD.01 | | | ** | 261,332 |
| BELLSOUTH LLC COMPANY GUAR 144A 04/21 4.821 | 4/15/2017 | 4.18% | ** | 303,568 |
| BELLSOUTH LLC COMPANY GUAR 144A 04/21 4.821 | 3/16/2021 | 4.18% | ** | 1,517,838 |
| BELMOND LTD CLASS A COMMON STOCK USD.01 | | | ** | 87,638 |
| BEMIS COMPANY COMMON STOCK USD.1 | | | ** | 289,100 |
| BENDIGO AND ADELAIDE BANK COMMON STOCK | | | ** | 284,649 |
| BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/18 5.75 | 5/15/2022 | 5.75% | ** | 86,427 |
| BERKSHIRE HATHAWAY INC SR UNSECURED 01/17 1.9 | 5/15/2022 | 1.90% | ** | 237,039 |
| BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01 | | | ** | 1,841,848 |

BERRY PLASTICS GROUP INC COMMON STOCK USD.01
BG GROUP PLC

** 3,694,050
** 2,783,611

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| BHARAT PETROLEUM CORP LTD COMMON STOCK INR10. | | | ** | 87,299 |
| BHP BILLITON FIN USA LTD COMPANY GUAR 02/17 1.625 | 5/15/2022 | 1.63% | ** | 49,898 |
| BHP BILLITON FIN USA LTD COMPANY GUAR 09/43 5 | 5/15/2022 | 5.00% | ** | 67,410 |
| BHP BILLITON LIMITED COMMON STOCK | | | ** | 591,060 |
| BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01 | | | ** | 22,527 |
| BIG LOTS INC COMMON STOCK USD.01 | | | ** | 71,068 |
| BIGLARI HOLDINGS INC COMMON STOCK USD.5 | | | ** | 326 |
| BILL BARRETT CORP COMMON STOCK USD.001 | | | ** | 13,291 |
| BIOGEN INC COMMON STOCK USD.0005 | | | ** | 32,909,649 |
| BIOGEN INC SR UNSECURED 03/18 6.875 | 5/15/2022 | 6.88% | ** | 21,908 |
| BIOGEN INC SR UNSECURED 09/22 3.625 | 5/15/2022 | 3.63% | ** | 86,953 |
| BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD.001 | | | ** | 5,150,316 |
| BIOMED REALTY TRUST INC REIT USD.01 | | | ** | 308,373 |
| BK NEDERLANDSE GEMEENTEN SR UNSECURED 11/19 3.875 | 3/16/2021 | 3.88% | ** | 124,546 |
| BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 01/22 0.375 | 3/16/2021 | 0.38% | ** | 4,661,337 |
| BK TOKYO MITSUBISHI UFJ SR UNSECURED 144A 03/18 1.7 | 3/16/2021 | 1.70% | ** | 595,006 |
| BK TOKYO MITSUBISHI UFJ SR UNSECURED 144A 09/16 1.55 | 11/18/2016 | 1.55% | ** | 339,718 |
| BLACKBAUD INC COMMON STOCK USD.001 | | | ** | 1,019,184 |
| BLACKBERRY LTD COMMON STOCK | | | ** | 327,965 |
| BLACKROCK INC COMMON STOCK USD.01 | | | ** | 4,868,414 |
| BLACKROCK INC SR UNSECURED 03/24 3.5 | 5/15/2022 | 3.50% | ** | 89,332 |
| BLACKROCK INC SR UNSECURED 06/22 3.375 | 5/15/2022 | 3.38% | ** | 77,587 |
| BLUCORA INC COMMON STOCK USD.0001 | | | ** | 37,162 |
| BLUE BUFFALO PET PRODUCTS IN COMMON STOCK USD.01 | | | ** | 1,292,861 |
| BLUESTONE SECURITIES PLC BLST 2006 1 A1 REGS | 3/16/2021 | 0.81% | ** | 1,256,124 |
| BLUESTREAM VENTURES | | | ** | 707,298 |
| BM+FBOVESPA SA COMMON STOCK | | | ** | 106,251 |
| BMW VEHICLE LEASE TRUST BMWLT 2015 2 A2A | 11/18/2016 | 1.07% | ** | 4,194,079 |
| BNP PARIBAS COMMON STOCK EUR2. | | | ** | 97,929 |
| BNP PARIBAS COMPANY GUAR 03/17 1.375 | 11/18/2016 | 1.38% | ** | 2,141,938 |
| BNP PARIBAS COMPANY GUAR 05/17 VAR | 11/18/2016 | 0.80% | ** | 2,757,015 |
| BNP PARIBAS JR SUBORDINA REGS 12/49 VAR | 3/16/2021 | 6.13% | ** | 1,779,359 |
| BOB EVANS FARMS COMMON STOCK USD.01 | | | ** | 9,091 |
| *BOEING CO/THE | | | ** | 6,028,340,697 |
| BOINGO WIRELESS INC COMMON STOCK | | | ** | 16,034 |
| BOISE CASCADE CO COMMON STOCK USD.01 | | | ** | 32,832 |
| BOK FINANCIAL CORPORATION COMMON STOCK USD.00006 | | | ** | 193,720 |
| BOLIDEN AB COMMON STOCK SEK2.11 | | | ** | 581,696 |
| BOLSA MEXICANA DE VALORES SA COMMON STOCK | | | ** | 676,979 |
| BONANZA CREEK ENERGY INC COMMON STOCK USD.001 | | | ** | 21,064 |
| BONOS Y OBLIG DEL ESTADO BONDS 144A REGS 04/24 3.8 | 3/16/2021 | 3.80% | ** | 7,395,694 |
| BONOS Y OBLIG DEL ESTADO BONDS 144A REGS 10/44 5.15 | 3/16/2021 | 5.15% | ** | 1,538,614 |
| BONOS Y OBLIG DEL ESTADO SR UNSECURED 144A REGS 10/24 2 | 3/16/2021 | 2.75% | ** | 1,066,687 |
| BONOS Y OBLIG DEL ESTADO SR UNSECURED 144A REGS 10/25 2 | 3/16/2021 | 2.15% | ** | 3,199,868 |
| BOOZ ALLEN HAMILTON HOLDINGS COMMON STOCK USD.01 | | | ** | 9,293,131 |
| BORAL LTD COMMON STOCK | | | ** | 257,323 |
| BOSKALIS WESTMINSTER COMMON STOCK EUR.8 | | | ** | 697,083 |

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| BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1. | | | ** | 1,215,932 |
| BOSTON PROPERTIES LP SR UNSECURED 09/23 3.125 | 5/15/2022 | 3.13% | ** | 77,889 |
| BOSTON SCIENTIFIC CORP COMMON STOCK USD.01 | | | ** | 8,197,428 |
| BOSTON SCIENTIFIC CORP SR UNSECURED 01/20 6 | 3/16/2021 | 6.00% | ** | 1,054,890 |
| BP CAPITAL MARKETS PLC COMPANY GUAR 02/24 3.814 | 5/15/2022 | 3.81% | ** | 134,930 |
| BP CAPITAL MARKETS PLC COMPANY GUAR 03/25 3.506 | 1/14/2030 | 3.51% | ** | 1,258,919 |
| BP CAPITAL MARKETS PLC COMPANY GUAR 05/22 3.245 | 5/15/2022 | 3.25% | ** | 281,448 |
| BP CAPITAL MARKETS PLC COMPANY GUAR 11/16 2.248 | 11/18/2016 | 2.25% | ** | 3,200,490 |
| BP CAPITAL MARKETS PLC COMPANY GUAR 11/16 VAR | 11/18/2016 | 0.76% | ** | 2,403,493 |
| BP PLC COMMON STOCK USD.25 | | | ** | 1,431,983 |
| BPCE SA COMPANY GUAR 04/16 1.7 | 11/18/2016 | 1.70% | ** | 570,418 |
| BPCE SA COMPANY GUAR 11/16 VAR | 4/15/2017 | 0.93% | ** | 1,000,221 |
| BPCE SA SUBORDINATED 144A 03/25 4.5 | 1/14/2030 | 4.50% | ** | 863,365 |
| BPCE SA SUBORDINATED 144A 07/24 4.625 | 3/16/2021 | 4.63% | ** | 2,334,907 |
| BPCE SA SUBORDINATED 144A 07/24 4.625 | 1/14/2030 | 4.63% | ** | 583,727 |
| BPE FINANCIACIONES SA COMPANY GUAR 05/16 2.875 | 4/15/2017 | 2.88% | ** | 1,094,967 |
| BPE FINANCIACIONES SA COMPANY GUAR 05/16 2.875 | 3/16/2021 | 2.88% | ** | 547,483 |
| BPE FINANCIACIONES SA COMPANY GUAR REGS 02/20 2 | 3/16/2021 | 2.00% | ** | 862,766 |
| BRADY CORPORATION CL A COMMON STOCK USD.01 | | | ** | 92,196 |
| BRAMMER PLC COMMON STOCK GBP.2 | | | ** | 243,100 |
| BRANCH BANKING + TRUST SR UNSECURED 10/16 1.45 | 11/18/2016 | 1.45% | ** | 639,317 |
| BRANDYWINE REALTY TRUST REIT USD.01 | | | ** | 110,400 |
| BRASKEM SA PEF A PREFERENCE | | | ** | 265,990 |
| BRAVO BRIO RESTAURANT GROUP COMMON STOCK | | | ** | 14,760 |
| BRAZILIAN REAL | 4/15/2017 | | ** | — |
| BRAZILIAN REAL | 3/16/2021 | | ** | 47,798 |
| BRAZILIAN REAL | | | ** | 108,499 |
| BREEZE EASTERN CORP | | | ** | 200 |
| BRENT CALENDER SWAP FTR OPTN FEB16 87 CALL | 4/15/2017 | | ** | 40 |
| BRENT CALENDER SWAP FTR OPTN JAN16 87 CALL | 4/15/2017 | | ** | 40 |
| BRENT CALENDER SWAP FTR OPTN MAR16 87 CALL | 4/15/2017 | | ** | 40 |
| BRF SA COMMON STOCK | | | ** | 462,104 |
| BRIDGE BANCORP INC COMMON STOCK USD.01 | | | ** | 34,295 |
| BRIDGEPOINT EDUCATION IN W/D COMMON STOCK USD.01 | | | ** | 23,401 |
| BRIDGESTONE CORP COMMON STOCK | | | ** | 173,490 |
| BRIGGS + STRATTON COMMON STOCK USD.01 | | | ** | 79,788 |
| BRIGHT HORIZONS FAMILY SOLUT COMMON STOCK USD.001 | | | ** | 3,707,400 |
| BRINK S CO/THE COMMON STOCK USD1. | | | ** | 91,255 |
| BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1 | | | ** | 34,829,409 |
| BRISTOW GROUP INC COMMON STOCK USD.01 | | | ** | 25,563 |
| BRITISH AMERICAN TOBACCO BHD COMMON STOCK MYR.5 | | | ** | 16,980 |
| BRITISH AMERICAN TOBACCO PLC COMMON STOCK GBP.25 | | | ** | 193,755 |
| BRITISH LAND CO PLC REIT GBP.25 | | | ** | 96,965 |
| BRITISH TELECOM PLC SR UNSECURED 12/30 9.625 | 5/15/2022 | 9.63% | ** | 145,916 |
| BRITISH TELECOM PLC SR UNSECURED REGS 12/16 VAR | 3/16/2021 | 8.50% | ** | 3,537,099 |
| BRITVIC PLC COMMON STOCK GBP.2 | | | ** | 906,426 |
| BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01 | | | ** | 4,572,423 |

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|---|---------------|-------|------|-------------------------------|
| BROOKFIELD ASSET MANAGE CL A COMMON STOCK | | | ** | 391,219 |
| BROOKLINE BANCORP INC COMMON STOCK USD.01 | | | ** | 82,513 |
| BROOKS AUTOMATION INC COMMON STOCK USD.01 | | | ** | 72,250 |
| BRUNEL INTERNATIONAL COMMON STOCK EUR.03 | | | ** | 144,174 |
| BRUNSWICK CORP COMMON STOCK USD.75 | | | ** | 5,625,551 |
| BRYN MAWR BANK CORP COMMON STOCK USD1. | | | ** | 38,255 |
| BT GROUP PLC COMMON STOCK GBP.05 | | | ** | 2,278,158 |
| BUCKEYE PARTNERS LP SR UNSECURED 10/24 4.35 | 5/15/2022 | 4.35% | ** | 71,485 |
| BUCKEYE PARTNERS LP SR UNSECURED 11/18 2.65 | 5/15/2022 | 2.65% | ** | 57,723 |
| BUMRUNGRAD HOSPITAL PU NVDR NVDR THB1.0 | | | ** | 137,207 |
| BUNDESOBLIGATION I/L BONDS REGS 04/18 0.75 | 3/16/2021 | 0.75% | ** | 1,776,204 |
| BUNDESREPUB. DEUTSCHLAND BONDS REGS 07/17 4.25 | 3/16/2021 | 4.25% | ** | 290,284 |
| BUNGE LIMITED FINANCE CO COMPANY GUAR 03/16 4.1 | 5/15/2022 | 4.10% | ** | 140,719 |
| BUONI POLIENNALI DEL TES BONDS 144A REGS 09/44 4.75 | 3/16/2021 | 4.75% | ** | 613,733 |
| BUONI POLIENNALI DEL TES BONDS REGS 04/20 1.65 | 3/16/2021 | 1.65% | ** | 4,129,603 |
| BUONI POLIENNALI DEL TES SR UNSECURED 144A REGS 09/24 2 | 4/15/2017 | 2.35% | ** | 504,147 |
| BUREAU VERITAS SA COMMON STOCK EUR.12 | | | ** | 1,427,221 |
| BURLINGTN NORTH SANTA FE SR UNSECURED 03/23 3 | 5/15/2022 | 3.00% | ** | 83,765 |
| BURLINGTN NORTH SANTA FE SR UNSECURED 05/40 5.75 | 5/15/2022 | 5.75% | ** | 55,971 |
| BURLINGTN NORTH SANTA FE SR UNSECURED 09/21 3.45 | 5/15/2022 | 3.45% | ** | 153,308 |
| BURSA MALAYSIA BHD COMMON STOCK MYR.5 | | | ** | 218,012 |
| BWU00BT10 IRS EUR P F 1.50000 SWU00BT10 CCPVANILLA | 3/16/2021 | 1.50% | ** | (4,947,262) |
| BWU00BT10 IRS EUR R V 06MEURIB SWUV0BT12 CCPVANILLA | 3/16/2021 | 1.00% | ** | 5,105,610 |
| BWU00E7A8 IRS GBP P F 2.00000 SWU00E7A8 CCPVANILLA | 3/16/2021 | 2.00% | ** | (7,197,705) |
| BWU00E7A8 IRS GBP R V 06MLIBOR SWUV0E7A0 CCPVANILLA | 3/16/2021 | 1.00% | ** | 7,222,111 |
| BWU00EI99 IRS USD P F 1.00000 SWU00EI99 CCPVANILLA | 1/14/2030 | 1.00% | ** | (7,193,674) |
| BWU00EI99 IRS USD R V 03MLIBOR SWUV0EI91 CCPVANILLA | 1/14/2030 | 1.00% | ** | 7,200,000 |
| BWU00FAB9 IRS USD P F 2.25000 SWU00FAB9 CCPVANILLA | 4/15/2017 | 2.25% | ** | (1,395,556) |
| BWU00FAB9 IRS USD P F 2.25000 SWU00FAB9 CCPVANILLA | 1/14/2030 | 2.25% | ** | (1,495,239) |
| BWU00FAB9 IRS USD R V 03MLIBOR SWUV0FAB1 CCPVANILLA | 4/15/2017 | 1.00% | ** | 1,400,000 |
| BWU00FAB9 IRS USD R V 03MLIBOR SWUV0FAB1 CCPVANILLA | 1/14/2030 | 1.00% | ** | 1,500,000 |
| BWU00FAL7 IRS USD P F 2.50000 SWU00FAL7 CCPVANILLA | 1/14/2030 | 2.50% | ** | (386,113) |
| BWU00FAL7 IRS USD R V 03MLIBOR SWUV0FAL9 CCPVANILLA | 1/14/2030 | 1.00% | ** | 400,000 |
| BWU00FL35 IRS USD P F 2.25000 SWU00FL35 CCPVANILLA | 3/16/2021 | 2.25% | ** | (21,554,401) |
| BWU00FL35 IRS USD R V 03MLIBOR SWUV0FL37 CCPVANILLA | 3/16/2021 | 1.00% | ** | 21,700,000 |
| BYD ELECTRONIC INTL CO LTD COMMON STOCK | | | ** | 204,239 |
| C + F FINANCIAL CORP COMMON STOCK USD1. | | | ** | 15,990 |
| C+J ENERGY SERVICES LTD COMMON STOCK | | | ** | 17,074 |
| CABLE ONE INC COMMON STOCK USD.01 | | | ** | 142,674 |
| CABOT CORP COMMON STOCK USD1. | | | ** | 157,664 |
| CABOT MICROELECTRONICS CORP COMMON STOCK USD.001 | | | ** | 78,585 |
| CACI INTERNATIONAL INC CL A COMMON STOCK USD.1 | | | ** | 218,682 |
| CADENCE DESIGN SYS INC COMMON STOCK USD.01 | | | ** | 3,057,925 |
| CAI INTERNATIONAL INC COMMON STOCK USD.0001 | | | ** | 21,692 |
| CAISSE CENTRALE DESJARDN SR UNSECURED 144A 01/18 VAR | 11/18/2016 | 0.99% | ** | 1,224,255 |
| CAISSE D AMORT DETTE SOC SR UNSECURED REGS 11/24 1.375 | 3/16/2021 | 1.38% | ** | 904,201 |
| CALAMOS ASSET MANAGEMENT A COMMON STOCK USD.01 | | | ** | 7,744 |

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|--|---------------|-------|------|-------------------------------|
| CALATLANTIC GROUP INC | | | ** | 1,878,081 |
| CALAVO GROWERS INC COMMON STOCK USD.001 | | | ** | 935,410 |
| CALERES INC COMMON STOCK USD.01 | | | ** | 112,698 |
| CALGON CARBON CORP COMMON STOCK USD.01 | | | ** | 88,406 |
| CALIFORNIA RESOURCES CORP COMMON STOCK USD.01 | | | ** | 6,156 |
| CALIFORNIA RESOURCES CRP COMPANY GUAR 01/20 5 | 3/16/2021 | 5.00% | ** | 65,550 |
| CALIFORNIA RESOURCES CRP SECURED 144A 12/22 8 | 3/16/2021 | 8.00% | ** | 258,915 |
| CALIFORNIA ST CAS 03/36 FIXED 7.95 | 3/16/2021 | 7.95% | ** | 11,963 |
| CALIFORNIA ST CAS 04/39 FIXED 7.55 | 3/16/2021 | 7.55% | ** | 1,162,008 |
| CALLAWAY GOLF COMPANY COMMON STOCK USD.01 | | | ** | 676,384 |
| CALLIDUS SOFTWARE INC COMMON STOCK USD.001 | | | ** | 1,622,647 |
| CALLON PETROLEUM CO COMMON STOCK USD.01 | | | ** | 968,608 |
| CALPINE CORP COMMON STOCK USD.001 | | | ** | 4,970,474 |
| CAMBREX CORP COMMON STOCK USD.1 | | | ** | 2,577,707 |
| CAMDEN NATIONAL CORP COMMON STOCK | | | ** | 36,154 |
| CAMDEN PROPERTY TRUST REIT USD.01 | | | ** | 440,602 |
| CAMECO CORP COMMON STOCK | | | ** | 563,896 |
| CAMPUS CREST COMMUNITIES INC REIT USD.01 | | | ** | 27,180 |
| CAN IMPERIAL BK OF COMMERCE COMMON STOCK | | | ** | 807,456 |
| CANADA HOUSING TRUST GOVT GUARANT 144A 06/24 2.9 | 3/16/2021 | 2.90% | ** | 2,101,047 |
| CANADA HOUSING TRUST GOVT GUARANT 144A 12/22 2.4 | 3/16/2021 | 2.40% | ** | 6,430,592 |
| CANADIAN DOLLAR | 4/15/2017 | | ** | 213 |
| CANADIAN DOLLAR | 3/16/2021 | | ** | 258,339 |
| CANADIAN DOLLAR | 1/14/2030 | | ** | 136,608 |
| CANADIAN DOLLAR | | | ** | 426,047 |
| CANADIAN GOVERNMENT RRB BONDS 12/36 3 | 3/16/2021 | 3.00% | ** | 225,273 |
| CANADIAN GOVERNMENT RRB BONDS 12/44 1.5 | 3/16/2021 | 1.50% | ** | 290,395 |
| CANADIAN MORTGAGE POOLS CAN 98001289 | 3/16/2021 | 1.04% | ** | 350,316 |
| CANADIAN NAT RES LTD SR UNSECURED 03/16 VAR | 11/18/2016 | 0.98% | ** | 2,469,717 |
| CANADIAN NATL RAILWAY CO COMMON STOCK | | | ** | 6,031,638 |
| CANADIAN NATL RAILWAY CO COMMON STOCK | | | ** | 701,613 |
| CANADIAN NATL RAILWAY SR UNSECURED 06/16 5.8 | 11/18/2016 | 5.80% | ** | 799,255 |
| CANADIAN NATL RESOURCES SR UNSECURED 03/38 6.25 | 5/15/2022 | 6.25% | ** | 45,509 |
| CANADIAN OIL SANDS LTD COMPANY GUAR 144A 04/22 4.5 | 3/16/2021 | 4.50% | ** | 583,047 |
| CANADIAN PACIFIC RR CO SR UNSECURED 01/22 4.5 | 5/15/2022 | 4.50% | ** | 53,178 |
| CANADIAN PACIFIC RR CO SR UNSECURED 10/31 7.125 | 5/15/2022 | 7.13% | ** | 74,298 |
| CANADIAN TIRE CORP CLASS A COMMON STOCK | | | ** | 297,718 |
| CANFOR CORP COMMON STOCK | | | ** | 697,660 |
| CANTEL MEDICAL CORP COMMON STOCK USD.1 | | | ** | 2,040,118 |
| CAP GEMINI COMMON STOCK EUR8. | | | ** | 1,303,403 |
| CAPCOM CO LTD COMMON STOCK | | | ** | 333,346 |
| CAPITAL AUTO RECEIVABLES ASSET AFIN 2013 3 A3 | 11/18/2016 | 1.31% | ** | 2,631,797 |
| CAPITAL AUTO RECEIVABLES ASSET AFIN 2014 1 A2 | 11/18/2016 | 0.96% | ** | 281,924 |
| CAPITAL AUTO RECEIVABLES ASSET AFIN 2014 1 A3 | 11/18/2016 | 1.32% | ** | 1,639,155 |
| CAPITAL BANK FINANCIAL CL A COMMON STOCK | | | ** | 98,339 |
| CAPITAL CITY BANK GROUP INC COMMON STOCK USD.01 | | | ** | 28,321 |
| CAPITAL ONE FINANCIAL CO SR UNSECURED 06/23 3.5 | 5/15/2022 | 3.50% | ** | 49,694 |

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|--|---------------|-------|------|-------------------------------|
| CAPITAL ONE FINANCIAL CO SR UNSECURED 07/21 4.75 | 5/15/2022 | 4.75% | ** | 216,631 |
| CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01 | | | ** | 4,179,222 |
| CAPITALAND COMMERCIAL TRUST REIT | | | ** | 17,129 |
| CAPITALAND MALL TRUST REIT | | | ** | 47,616 |
| CAPITEC BANK HOLDINGS LTD COMMON STOCK ZAR.01 | | | ** | 67,114 |
| CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01 | | | ** | 177,661 |
| CARBO CERAMICS INC COMMON STOCK USD.01 | | | ** | 26,436 |
| CARDINAL FINANCIAL CORP COMMON STOCK USD1. | | | ** | 72,277 |
| CARDINAL HEALTH INC COMMON STOCK | | | ** | 4,283,889 |
| CARDINAL HEALTH INC SR UNSECURED 09/25 3.75 | 5/15/2022 | 3.75% | ** | 32,487 |
| CARDTRONICS INC COMMON STOCK USD.0001 | | | ** | 4,379,043 |
| CAREER EDUCATION CORP COMMON STOCK USD.01 | | | ** | 24,927 |
| CARGILL GBL FUNDING | 11/18/2016 | 0.35% | ** | 19,999,589 |
| CARGILL INC SR UNSECURED 144A 05/21 4.307 | 5/15/2022 | 4.31% | ** | 117,706 |
| CARGILL INC SR UNSECURED 144A 11/17 6 | 5/15/2022 | 6.00% | ** | 48,309 |
| CARLSBERG AS B COMMON STOCK DKK20. | | | ** | 1,701,498 |
| CARMAX AUTO OWNER TRUST CARMX 2013 1 A3 | 11/18/2016 | 0.60% | ** | 314,250 |
| CARMAX AUTO OWNER TRUST CARMX 2013 4 A3 | 11/18/2016 | 0.80% | ** | 2,248,632 |
| CARMAX AUTO OWNER TRUST CARMX 2014 3 A2 | 11/18/2016 | 0.55% | ** | 1,522,246 |
| CARMAX AUTO OWNER TRUST CARMX 2014 4 A2A | 11/18/2016 | 0.67% | ** | 936,830 |
| CARMAX AUTO OWNER TRUST CARMX 2015 1 A2 | 5/15/2022 | 0.65% | ** | 778,991 |
| CARMAX AUTO OWNER TRUST CARMX 2015 4 A2A | 11/18/2016 | 1.03% | ** | 4,994,745 |
| CARMIKE CINEMAS INC COMMON STOCK USD.03 | | | ** | 47,027 |
| CARPENTER TECHNOLOGY COMMON STOCK USD5. | | | ** | 136,518 |
| CARRIAGE SERVICES INC COMMON STOCK USD.01 | | | ** | 44,465 |
| CARRIZO OIL + GAS INC COMMON STOCK USD.01 | | | ** | 2,187,855 |
| CARROLS RESTAURANT GROUP INC COMMON STOCK USD.01 | | | ** | 40,914 |
| CASCADE BANCORP COMMON STOCK | | | ** | 1,421,928 |
| CASCADE MICROTECH INC COMMON STOCK USD.01 | | | ** | 26,650 |
| CASETEK HOLDINGS LTD COMMON STOCK TWD10. | | | ** | 20,474 |
| CASH AMERICA INTL INC COMMON STOCK USD.1 | | | ** | 155,710 |
| CASTELLUM AB COMMON STOCK NPV | | | ** | 753,069 |
| CATALENT INC COMMON STOCK USD.01 | | | ** | 1,829,693 |
| CATERPILLAR FINANCIAL SE SR UNSECURED 02/19 7.15 | 5/15/2022 | 7.15% | ** | 57,296 |
| CATERPILLAR FINANCIAL SE SR UNSECURED 06/22 2.85 | 5/15/2022 | 2.85% | ** | 78,226 |
| CATERPILLAR INC COMMON STOCK USD1. | | | ** | 1,494,440 |
| CATHAY GENERAL BANCORP COMMON STOCK USD.01 | | | ** | 131,367 |
| CATO CORP CLASS A COMMON STOCK USD.033 | | | ** | 94,333 |
| CAVCO INDUSTRIES INC | | | ** | 21,058 |
| CAVCO INDUSTRIES INC COMMON STOCK USD.01 | | | ** | 1,036,626 |
| CAVIUM INC COMMON STOCK USD.001 | | | ** | 5,514,383 |
| CBIZ INC COMMON STOCK USD.01 | | | ** | 49,517 |
| CBL + ASSOCIATES PROPERTIES REIT USD.01 | | | ** | 139,472 |
| CBS CORP CLASS B NON VOTING COMMON STOCK USD.001 | | | ** | 1,753,236 |
| CBS CORP COMPANY GUAR 01/26 4 | 5/15/2022 | 4.00% | ** | 28,279 |
| CBS CORP COMPANY GUAR 08/24 3.7 | 5/15/2022 | 3.70% | ** | 103,086 |
| CBS CORP COMPANY GUAR 08/44 4.9 | 5/15/2022 | 4.90% | ** | 10,009 |

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|---|---------------|-------|------|-------------------------------|
| CCFOBHUS0 CREDIT SUISSE COC CCFOBHUS0 CREDIT SUISSE COC | 4/15/2017 | 1.00% | ** | 109,000 |
| CCFOBHUS0 CREDIT SUISSE COC CCFOBHUS0 CREDIT SUISSE COC | 3/16/2021 | 1.00% | ** | 348,000 |
| CCFOBHUS0 CREDIT SUISSE COC CCFOBHUS0 CREDIT SUISSE COC | 1/14/2030 | 1.00% | ** | 38,000 |
| CCFOBZUS0 CREDIT SUISSE CCP US CCFOBZUS0 CASH COLL CCP COC US | 4/15/2017 | 1.00% | ** | 102,000 |
| CCMACIUS9 MACQUIRE BOC CCMACIUS9 MACQUIRE BOC | 4/15/2017 | | ** | 90,000 |
| CCMSCZUS2 CCPC COC EQUITY MORGAN STANLEY CASH COLLATERAL | 3/16/2021 | | ** | 1,384,000 |
| CCO SAFARI II LLC SR SECURED 144A 07/20 3.579 | 3/16/2021 | 3.58% | ** | 795,207 |
| CCO SAFARI II LLC SR SECURED 144A 07/22 4.464 | 3/16/2021 | 4.46% | ** | 1,096,161 |
| CCO SAFARI II LLC SR SECURED 144A 10/35 6.384 | 3/16/2021 | 6.38% | ** | 1,212,397 |
| CCSALZUS5 CITIBANK COC CCPC CCSALZUS5 CITIBANK COC CCPC | 3/16/2021 | 1.00% | ** | 694,000 |
| CCSBAN139 CYS EUR R V 03MEURIB EUR003M -20.0 | 3/16/2021 | 1.00% | ** | 9,338,760 |
| CCSBAN139 CYS EUR R V 03MEURIB EUR003M -20.0 | 1/14/2030 | 1.00% | ** | 4,938,240 |
| CCSBAN139 CYS USD P V 03MLIBOR US0003M | 3/16/2021 | 1.00% | ** | (9,224,898) |
| CCSBAN139 CYS USD P V 03MLIBOR US0003M | 1/14/2030 | 1.00% | ** | (4,878,031) |
| CCSGCG032 CYS EUR R V 03MEURIB EUR003M - 10.0 | 3/16/2021 | 1.00% | ** | 4,392,622 |
| CCSGCG032 CYS USD P V 03MLIBOR US0003M | 3/16/2021 | 1.00% | ** | (4,388,022) |
| CCSGCG057 CYS EUR R V 03MEURIB EUR003M -20.0 | 3/16/2021 | 1.00% | ** | 2,633,728 |
| CCSGCG057 CYS USD P V 03MLIBOR US0003M | 3/16/2021 | 1.00% | ** | (2,601,616) |
| CCSNN0014 CYS EUR R V 03MEURIB EUR003M- 10 | 3/16/2021 | 1.00% | ** | 8,894,922 |
| CCSNN0014 CYS USD P V 03MLIBOR US0003M | 3/16/2021 | 1.00% | ** | (8,780,444) |
| CCSNN0030 CYS EUR R V 03MEURIB EUR003M -20.0 | 3/16/2021 | 1.00% | ** | 1,733,249 |
| CCSNN0030 CYS USD P V 03MLIBOR US0003M | 3/16/2021 | 1.00% | ** | (1,712,729) |
| CCSNN0055 CYS EUR R V 03MEURIB EUR003M -10.0 | 3/16/2021 | 1.00% | ** | 8,115,369 |
| CCSNN0055 CYS USD P V 03MLIBOR US0003M | 3/16/2021 | 1.00% | ** | (8,106,870) |
| CCSNN0071 CYS EUR R V 03MEURIB EUR003M -10.0 | 3/16/2021 | 1.00% | ** | 13,177,866 |
| CCSNN0071 CYS USD P V 03MLIBOR US0003M | 3/16/2021 | 1.00% | ** | (13,164,065) |
| CCSNN0113 CYS EUR R V 03MEURIB EUR003M -10.0 | 3/16/2021 | 1.00% | ** | 20,096,245 |
| CCSNN0113 CYS USD P V 03MLIBOR US0003M | 3/16/2021 | 1.00% | ** | (20,075,200) |
| CDI CORP COMMON STOCK USD.1 | | | ** | 13,858 |
| CDP FINANCIAL COMPANY GUAR 144A 11/19 4.4 | 5/15/2022 | 4.40% | ** | 270,160 |
| CDW CORP/DE COMMON STOCK USD.01 | | | ** | 5,862,898 |
| CEB INC COMMON STOCK USD.01 | | | ** | 2,025,870 |
| CECO ENVIRONMENTAL CORP COMMON STOCK USD.01 | | | ** | 23,992 |
| CEDAR REALTY TRUST INC REIT USD.06 | | | ** | 39,188 |
| CELADON GROUP INC COMMON STOCK USD.033 | | | ** | 24,329 |
| CELGENE CORP COMMON STOCK USD.01 | | | ** | 50,570,456 |
| CELGENE CORP SR UNSECURED 05/24 3.625 | 5/15/2022 | 3.63% | ** | 32,456 |
| CELGENE CORP SR UNSECURED 08/22 3.25 | 5/15/2022 | 3.25% | ** | 44,643 |
| CELGENE CORP SR UNSECURED 10/20 3.95 | 5/15/2022 | 3.95% | ** | 52,472 |
| CELLTRION INC COMMON STOCK KRW1000.0 | | | ** | 139,374 |

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| | | | |
|---|-----------|----------|-----------|
| CEMEX SAB SPONS ADR PART CER ADR | | ** | 81,328 |
| CEMIG SA SPONS ADR ADR | | ** | 14,772 |
| CEMPRA INC COMMON STOCK USD.001 | | ** | 1,562,726 |
| CENCOSUD SA COMMON STOCK | | ** | 50,776 |
| CENOVUS ENERGY INC SR UNSECURED 08/22 3 | 5/15/2022 | 3.00% ** | 93,123 |
| CENOVUS ENERGY INC SR UNSECURED 11/39 6.75 | 5/15/2022 | 6.75% ** | 9,509 |
| CENTERPOINT ENERGY RESOU SR UNSECURED 01/21 4.5 | 3/16/2021 | 4.50% ** | 209,925 |

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| CENTERPOINT ENERGY RESOU SR UNSECURED 01/21 4.5 | 5/15/2022 | 4.50% | ** | 104,962 |
| CENTERPOINT ENERGY RESOU SR UNSECURED 01/41 5.85 | 5/15/2022 | 5.85% | ** | 55,228 |
| CENTERPOINT ENERGY RESOU SR UNSECURED 05/16 6.15 | 11/18/2016 | 6.15% | ** | 666,946 |
| CENTERSTATE BANKS INC COMMON STOCK USD.01 | | | ** | 72,178 |
| CENTRAL EUROPEAN MEDIA ENT A COMMON STOCK USD.08 | | | ** | 33,087 |
| CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01 | | | ** | 50,184 |
| CENTRAL PACIFIC FINANCIAL CO COMMON STOCK | | | ** | 81,254 |
| CENTURY ALUMINUM COMPANY COMMON STOCK USD.01 | | | ** | 9,463 |
| CENTURY BANCORP INC CL A COMMON STOCK USD1. | | | ** | 17,819 |
| CEPHEID INC COMMON STOCK | | | ** | 1,223,755 |
| CERNER CORP COMMON STOCK USD.01 | | | ** | 3,664,955 |
| CEVA INC COMMON STOCK USD.001 | | | ** | 493,830 |
| CFC LLC CFCAT 2013 2A A 144A | 5/15/2022 | 1.75% | ** | 5,298 |
| CFC LLC CFCAT 2014 2A B 144A | 5/15/2022 | 2.64% | ** | 341,404 |
| CFC LLC CFCAT 2015 1A A 144A | 5/15/2022 | 1.88% | ** | 298,910 |
| CGI GROUP INC CLASS A COMMON STOCK | | | ** | 400,375 |
| CHALLENGER LTD COMMON STOCK | | | ** | 736,724 |
| CHARLES SCHWAB CORP SR UNSECURED 09/22 3.225 | 5/15/2022 | 3.23% | ** | 35,450 |
| CHART INDUSTRIES INC COMMON STOCK USD.01 | | | ** | 34,968 |
| CHARTER HALL RETAIL REIT REIT | | | ** | 339,889 |
| CHASE CORP COMMON STOCK USD.1 | | | ** | 37,553 |
| CHECK POINT SOFTWARE TECH COMMON STOCK USD.01 | | | ** | 2,232,788 |
| CHECKPOINT SYSTEMS INC COMMON STOCK USD.1 | | | ** | 26,992 |
| CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01 | | | ** | 35,895 |
| CHEMICAL FINANCIAL CORP COMMON STOCK USD1. | | | ** | 112,406 |
| CHEMTURA CORP COMMON STOCK USD.01 | | | ** | 231,986 |
| CHEMUNG FINANCIAL CORP COMMON STOCK USD.01 | | | ** | 14,134 |
| CHESAPEAKE ENERGY CORP COMPANY GUAR 04/19 VAR | 4/15/2017 | 3.57% | ** | 168,000 |
| CHESAPEAKE LODGING TRUST REIT USD.01 | | | ** | 95,407 |
| CHESAPEAKE UTILITIES CORP | | | ** | 1,260,587 |
| CHEUNG KONG INFRASTRUCTURE COMMON STOCK HKD1.0 | | | ** | 74,011 |
| CHEUNG KONG PROPERTY HOLDING COMMON STOCK HKD1.0 | | | ** | 271,753 |
| CHEVRON CORP COMMON STOCK USD.75 | | | ** | 28,118,347 |
| CHICAGO BRIDGE + IRON CO NV COMMON STOCK EUR.01 | | | ** | 352,275 |
| CHICAGO IL CHI 01/33 FIXED OID 7.375 | 1/14/2030 | 7.38% | ** | 211,344 |
| CHICAGO IL CHI 01/42 FIXED OID 7.75 | 1/14/2030 | 7.75% | ** | 404,796 |
| CHICAGO IL TRANSIT AUTH SALES CHITRN 12/40 FIXED 6.2 | 3/16/2021 | 6.20% | ** | 10,850 |
| CHICO S FAS INC COMMON STOCK USD.01 | | | ** | 99,700 |
| CHICOPEE BANCORP INC COMMON STOCK | | | ** | 12,103 |
| CHILDREN S PLACE INC/THE COMMON STOCK USD.1 | | | ** | 2,087,112 |
| CHILEAN PESO | | | ** | 31,357 |
| CHINA AGRI INDUSTRIES HLDGS COMMON STOCK | | | ** | 67,957 |
| CHINA AIRLINES LTD COMMON STOCK TWD10. | | | ** | 296,283 |
| CHINA BLUECHEMICAL LTD H COMMON STOCK HKD1. | | | ** | 136,126 |
| CHINA CINDA ASSET MANAGEME H COMMON STOCK CNY1.0 | | | ** | 343,364 |
| CHINA CITIC BANK CORP LTD H COMMON STOCK CNY1.0 | | | ** | 196,262 |
| CHINA COMMUNICATIONS CONST H COMMON STOCK CNY1.0 | | | ** | 15,309 |

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|--|---------------|-------|------|-------------------------------|
| CHINA CONSTRUCTION BANK H COMMON STOCK CNY1.0 | | | ** | 966,744 |
| CHINA DEVELOPMENT FINANCIAL COMMON STOCK TWD10. | | | ** | 75,167 |
| CHINA EVERBRIGHT INTL LTD COMMON STOCK | | | ** | 51,354 |
| CHINA GALAXY SECURITIES CO H COMMON STOCK CNY1. | | | ** | 74,310 |
| CHINA LIFE INSURANCE CO H COMMON STOCK CNY1.0 | | | ** | 197,557 |
| CHINA LIFE INSURANCE CO LTD COMMON STOCK TWD10. | | | ** | 412,032 |
| CHINA LONGYUAN POWER GROUP H COMMON STOCK CNY1.0 | | | ** | 20,380 |
| CHINA MENGNIU DAIRY CO COMMON STOCK HKD.1 | | | ** | 212,022 |
| CHINA MERCHANTS HLDGS INTL COMMON STOCK | | | ** | 63,612 |
| CHINA MOBILE LTD SPON ADR ADR | | | ** | 1,144,006 |
| CHINA OVERSEAS LAND + INVEST COMMON STOCK | | | ** | 356,664 |
| CHINA RESOURCES LAND LTD COMMON STOCK HKD.1 | | | ** | 256,614 |
| CHINA SHENHUA ENERGY CO H COMMON STOCK CNY1.0 | | | ** | 159,778 |
| CHINA SOUTHERN AIRLINES CO H COMMON STOCK CNY1.0 | | | ** | 131,172 |
| CHINA TAIPING INSURANCE HOLD COMMON STOCK | | | ** | 260,045 |
| CHINA TELECOM CORP LTD H COMMON STOCK CNY1.0 | | | ** | 86,419 |
| CHINA VANKE CO LTD H COMMON STOCK CNY1.0 | | | ** | 117,600 |
| CHIPBOND TECHNOLOGY CORP COMMON STOCK TWD10. | | | ** | 162,134 |
| CHIYODA CORP COMMON STOCK | | | ** | 107,419 |
| CHONGQING RURAL COMMERCIAL H COMMON STOCK CNY1.0 | | | ** | 85,508 |
| CHRISTOPHER + BANKS CORP COMMON STOCK USD.01 | | | ** | 5,919 |
| CHUBB CORP COMMON STOCK USD1. | | | ** | 5,151,738 |
| CHUBB CORP COMPANY GUAR 05/18 5.75 | 5/15/2022 | 5.75% | ** | 70,748 |
| CHUBB INA HOLDINGS INC COMPANY GUAR 02/17 5.7 | 5/15/2022 | 5.70% | ** | 68,013 |
| CHUBB INA HOLDINGS INC COMPANY GUAR 03/23 2.7 | 5/15/2022 | 2.70% | ** | 78,147 |
| CHUBB LTD COMMON STOCK | | | ** | 5,991,250 |
| CHURCHILL DOWNS INC COMMON STOCK | | | ** | 26,600 |
| CHUY S HOLDINGS INC COMMON STOCK USD.01 | | | ** | 481,226 |
| CIA ENERGETICA DE SP PREF B PREFERENCE | | | ** | 15,242 |
| CIBER INC COMMON STOCK USD.01 | | | ** | 25,184 |
| CIENA CORP COMMON STOCK USD.01 | | | ** | 7,429,572 |
| CIMAREX ENERGY CO COMMON STOCK USD.01 | | | ** | 1,403,266 |
| CIMC ENRIC HOLDINGS LTD COMMON STOCK HKD.01 | | | ** | 100,979 |
| CIMIC GROUP LTD COMMON STOCK | | | ** | 419,339 |
| CIPLA LTD COMMON STOCK INR2. | | | ** | 310,198 |
| CIRCOR INTERNATIONAL INC COMMON STOCK USD.01 | | | ** | 1,509,687 |
| CIRRUS LOGIC INC COMMON STOCK USD.001 | | | ** | 168,055 |
| CISCO SYSTEMS INC COMMON STOCK USD.001 | | | ** | 42,872,178 |
| CISCO SYSTEMS INC SR UNSECURED 01/20 4.45 | 5/15/2022 | 4.45% | ** | 27,201 |
| CISCO SYSTEMS INC SR UNSECURED 03/24 3.625 | 5/15/2022 | 3.63% | ** | 250,386 |
| CISCO SYSTEMS INC SR UNSECURED 06/20 2.45 | 5/15/2022 | 2.45% | ** | 25,237 |
| CIT GROUP INC COMMON STOCK USD.01 | | | ** | 40,573 |
| CIT GROUP INC SR UNSECURED 05/17 5 | 4/15/2017 | 5.00% | ** | 618,000 |
| CITI TRENDS INC COMMON STOCK USD.01 | | | ** | 32,661 |
| CITIBANK CREDIT CARD ISSUANCE CCCIT 2014 A2 A2 | 11/18/2016 | 1.02% | ** | 2,447,428 |
| CITIC TELECOM INTERNATIONAL COMMON STOCK | | | ** | 346,724 |
| CITIGROUP COMMERCIAL MORTGAGE CGCMT 2015 SHP2 A 144A | 1/14/2030 | 1.48% | ** | 1,301,647 |

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|---|---------------|-------|------|-------------------------------|
| CITIGROUP INC COMMON STOCK USD.01 | | | ** | 29,940,170 |
| CITIGROUP INC SR UNSECURED 04/18 VAR | 3/16/2021 | 1.01% | ** | 1,792,719 |
| CITIGROUP INC SR UNSECURED 04/25 3.3 | 5/15/2022 | 3.30% | ** | 132,583 |
| CITIGROUP INC SR UNSECURED 10/20 2.65 | 4/15/2017 | 2.65% | ** | 99,192 |
| CITIGROUP INC SR UNSECURED 10/23 3.875 | 5/15/2022 | 3.88% | ** | 428,869 |
| CITIGROUP INC SUBORDINATED 09/25 5.5 | 5/15/2022 | 5.50% | ** | 124,832 |
| CITIGROUP MORTGAGE LOAN TRUST CMLTI 2004 RES1 M1 | 1/14/2030 | 1.20% | ** | 940,399 |
| CITIGROUP MORTGAGE LOAN TRUST CMLTI 2005 6 A2 | 4/15/2017 | 2.42% | ** | 127,385 |
| CITIZENS FINANCIAL GROUP COMMON STOCK USD.01 | | | ** | 6,095,408 |
| CITIZENS HOLDING COMPANY COMMON STOCK USD.2 | | | ** | 14,637 |
| CITIZENS INC COMMON STOCK | | | ** | 37,313 |
| CITY HOLDING CO COMMON STOCK USD2.5 | | | ** | 70,149 |
| CIVEO CORP COMMON STOCK USD.01 | | | ** | 9,751 |
| CJ CHEILJEDANG CORP COMMON STOCK KRW5000. | | | ** | 62,458 |
| CJ CORP COMMON STOCK KRW5000. | | | ** | 72,353 |
| CK HUTCHISON HOLDINGS LTD COMMON STOCK HKD1.0 | | | ** | 101,300 |
| CLARCOR INC COMMON STOCK USD1. | | | ** | 2,285,280 |
| CLAYTON WILLIAMS ENERGY INC COMMON STOCK USD.1 | | | ** | 26,643 |
| CLEAN ENERGY FUELS CORP COMMON STOCK USD.0001 | | | ** | 21,769 |
| CLEAN HARBORS INC COMMON STOCK USD.01 | | | ** | 213,456 |
| CLEARWATER PAPER CORP COMMON STOCK USD.0001 | | | ** | 88,647 |
| CLICKS GROUP LTD COMMON STOCK ZAR.01 | | | ** | 212,772 |
| CLIFTON BANCORP INC COMMON STOCK USD.01 | | | ** | 39,679 |
| CLOUD PEAK ENERGY INC COMMON STOCK USD.01 | | | ** | 8,528 |
| CLP HOLDINGS LTD COMMON STOCK | | | ** | 246,963 |
| CLUBCORP HOLDINGS INC COMMON STOCK USD.01 | | | ** | 707,378 |
| CME GROUP INC SR UNSECURED 09/22 3 | 5/15/2022 | 3.00% | ** | 70,452 |
| CMS ENERGY CORP COMMON STOCK USD.01 | | | ** | 3,429,188 |
| CNA FINANCIAL CORP SR UNSECURED 05/24 3.95 | 5/15/2022 | 3.95% | ** | 74,662 |
| CNB FINANCIAL CORP/PA COMMON STOCK | | | ** | 25,873 |
| CNH INDUSTRIAL NV COMMON STOCK EUR.01 | | | ** | 2,792,259 |
| CNO FINANCIAL GROUP INC COMMON STOCK USD.01 | | | ** | 3,014,120 |
| CNOOC FINANCE 2013 LTD COMPANY GUAR 05/16 1.125 | 1/14/2030 | 1.13% | ** | 499,159 |
| CNOOC FINANCE 2014 ULC COMPANY GUAR 04/24 4.25 | 3/16/2021 | 4.25% | ** | 3,023,772 |
| CNOOC LTD COMMON STOCK | | | ** | 226,997 |
| CNP ASSURANCES COMMON STOCK EUR1. | | | ** | 535,070 |
| CNPC GENERAL CAPITAL LTD COMPANY GUAR 144A 05/19 2.75 | 3/16/2021 | 2.75% | ** | 499,195 |
| CO OP GRP HLDS COMPANY GUAR REGS 07/20 VAR | 3/16/2021 | 6.88% | ** | 1,282,336 |
| COBALT CMBS COMMERCIAL MORTGAG CWCI 2006 C1 A4 | 5/15/2022 | 5.22% | ** | 118,275 |
| COBIZ FINANCIAL INC COMMON STOCK USD.01 | | | ** | 2,659,455 |
| COCA COLA BOTTLING CO CONSOL COMMON STOCK USD1. | | | ** | 130,860 |
| COCA COLA EAST JAPAN CO LTD COMMON STOCK | | | ** | 720,838 |
| COCA COLA HBC AG DI COMMON STOCK CHF6.7 | | | ** | 167,087 |
| COCA COLA ICECEK AS COMMON STOCK TRY1.0 | | | ** | 178,139 |
| CODORUS VALLEY BANCORP INC COMMON STOCK USD2.5 | | | ** | 13,241 |
| COEUR MINING INC COMMON STOCK USD.01 | | | ** | 17,286 |

COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001

** 2,118,518

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| COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01 | | | ** | 18,775,576 |
| COHERENT INC COMMON STOCK USD.01 | | | ** | 160,171 |
| COHU INC COMMON STOCK USD1. | | | ** | 30,923 |
| COLUMBIA BANKING SYSTEM INC COMMON STOCK | | | ** | 166,614 |
| COLUMBIA SPORTSWEAR CO COMMON STOCK | | | ** | 1,160,773 |
| COLUMBUS MCKINNON CORP/NY COMMON STOCK USD.01 | | | ** | 36,798 |
| COMCAST CORP CLASS A COMMON STOCK USD.01 | | | ** | 27,032,058 |
| COMCAST CORP COMPANY GUAR 08/34 4.2 | 5/15/2022 | 4.20% | ** | 96,087 |
| COMERICA INC COMMON STOCK USD5. | | | ** | 96,418 |
| COMFORT SYSTEMS USA INC COMMON STOCK USD.01 | | | ** | 104,870 |
| COMFORTDELGRO CORP LTD COMMON STOCK | | | ** | 90,297 |
| COMM MORTGAGE TRUST COMM 2015 DC1 ASB | 1/14/2030 | 3.14% | ** | 1,104,197 |
| COMMERCIAL METALS CO COMMON STOCK USD.01 | | | ** | 144,525 |
| COMMERZBANK FINANCE + CO COVERED 06/18 4.25 | 3/16/2021 | 4.25% | ** | 2,237,793 |
| COMMSCOPE HOLDING CO INC COMMON STOCK USD.01 | | | ** | 1,177,995 |
| COMMUNITY BANK SYSTEM INC COMMON STOCK USD1. | | | ** | 155,566 |
| COMMUNITY HEALTH SYSTEMS INC COMMON STOCK USD.01 | | | ** | 307,270 |
| COMMUNITY OF MADRID SPAI SR UNSECURED REGS 04/25 1.826 | 3/16/2021 | 1.83% | ** | 107,110 |
| COMMUNITY TRUST BANCORP INC COMMON STOCK USD5. | | | ** | 60,900 |
| COMPAL ELECTRONICS COMMON STOCK TWD10. | | | ** | 259,643 |
| COMPASS GROUP PLC COMMON STOCK GBP.10624 | | | ** | (115,648) |
| COMPASS GROUP PLC COMMON STOCK GBP.10625 | | | ** | 9,486,200 |
| COMPUTER SCIENCES CORP COMMON STOCK USD1. | | | ** | 2,978,128 |
| COMPUTER TASK GROUP INC COMMON STOCK USD.01 | | | ** | 8,143 |
| COMPUTERSHARE LTD COMMON STOCK | | | ** | 33,352 |
| COMSTOCK RESOURCES INC COMMON STOCK USD.5 | | | ** | 5,941 |
| COMTECH TELECOMMUNICATIONS COMMON STOCK USD.1 | | | ** | 32,948 |
| COMUNIDAD DE MADRID SR UNSECURED 03/20 4.688 | 3/16/2021 | 4.69% | ** | 879,109 |
| CON EDISON INC | 11/18/2016 | 0.65% | ** | 5,999,766 |
| CONCHO RESOURCES INC COMMON STOCK USD.001 | | | ** | 3,806,146 |
| CONMED CORP COMMON STOCK USD.01 | | | ** | 2,239,150 |
| CONN S INC COMMON STOCK USD.01 | | | ** | 50,507 |
| CONNECTONE BANCORP INC COMMON STOCK | | | ** | 3,570 |
| CONOCOPHILLIPS CANADA COMPANY GUAR 10/16 5.625 | 5/15/2022 | 5.63% | ** | 211,737 |
| CONOCOPHILLIPS COMPANY GUAR 02/39 6.5 | 5/15/2022 | 6.50% | ** | 84,304 |
| CONOCOPHILLIPS HLDG CO SR UNSECURED 04/29 6.95 | 5/15/2022 | 6.95% | ** | 103,085 |
| CONS TOMOKA LAND CO FLORIDA COMMON STOCK USD1. | | | ** | 32,417 |
| CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01 | | | ** | 13,680 |
| CONSOLIDATED EDISON CO O SR UNSECURED 03/42 4.2 | 5/15/2022 | 4.20% | ** | 76,721 |
| CONSOLIDATED WATER CO ORD SH COMMON STOCK USD.6 | | | ** | 17,564 |
| CONSTELLATION ENERGY GRO COMPANY GUAR 12/20 5.15 | 5/15/2022 | 5.15% | ** | 86,860 |
| CONSTELLATION SOFTWARE INC COMMON STOCK | | | ** | 1,873,791 |
| CONSUMER CREDIT ORIGINATION LO COLT 2015 1 A 144A | 5/15/2022 | 0.01% | ** | 148,899 |
| CONSUMER PORTFOLIO SERVICES COMMON STOCK | | | ** | 12,767 |
| CONSUMERS ENERGY CO 1ST MORTGAGE 04/20 5.65 | 5/15/2022 | 5.65% | ** | 33,826 |
| CONSUMERS ENERGY CO 1ST MORTGAGE 05/22 2.85 | 5/15/2022 | 2.85% | ** | 89,103 |
| CONTANGO OIL + GAS COMMON STOCK USD.04 | | | ** | 11,166 |

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|--|---------------|-------|------|-------------------------------|
| CONTINENTAL BUILDING PRODUCT COMMON STOCK USD.001 | | | ** | 14,858 |
| CONTL AIRLINES 2012 2 A PASS THRU CE 04/26 4 | 5/15/2022 | 4.00% | ** | 13,791 |
| COOPER STANDARD HOLDING COMMON STOCK USD.001 | | | ** | 119,256 |
| COOPER TIRE + RUBBER COMMON STOCK USD1. | | | ** | 232,778 |
| COOPERATIEVE RABOBANK UA COMPANY GUAR 02/22 3.875 | 5/15/2022 | 3.88% | ** | 153,031 |
| COOPERATIEVE RABOBANK UA COMPANY GUAR 11/22 3.95 | 5/15/2022 | 3.95% | ** | 253,056 |
| COOPERATIEVE RABOBANK UA JR SUBORDINA REGS 07/49 VAR | 3/16/2021 | 8.38% | ** | 1,335,745 |
| COOPERATIEVE RABOBANK UA JR SUBORDINA REGS 11/49 VAR | 3/16/2021 | 8.40% | ** | 3,437,984 |
| COPA HOLDINGS SA CLASS A COMMON STOCK | | | ** | 138,506 |
| COPPER MOUNTAIN MINING CORP COMMON STOCK | | | ** | 24,187 |
| CORE MARK HOLDING CO INC COMMON STOCK USD.01 | | | ** | 11,799 |
| CORE MOLDING TECHNOLOGIES IN COMMON STOCK USD.01 | | | ** | 10,521 |
| CORELOGIC INC COMMON STOCK USD1. | | | ** | 2,068,541 |
| CORNERSTONE ONDEMAND INC COMMON STOCK USD.0001 | | | ** | 3,249,273 |
| CORNING INC COMMON STOCK USD.5 | | | ** | 10,284,968 |
| CORPORATE OFFICE PROPERTIES REIT USD.01 | | | ** | 132,006 |
| COSTAR GROUP INC COMMON STOCK USD.01 | | | ** | 6,590,311 |
| COSTCO WHOLESALE CORP COMMON STOCK USD.005 | | | ** | 7,980,361 |
| COTY INC CL A COMMON STOCK USD.01 | | | ** | 1,714,647 |
| COUNTRY GARDEN HOLDINGS CO COMMON STOCK HKD.1 | | | ** | 29,543 |
| COUNTRYWIDE ASSET BACKED CERTI CWL 2005 4 MV2 | 1/14/2030 | 0.70% | ** | 888,633 |
| COUSINS PROPERTIES INC REIT USD1. | | | ** | 142,082 |
| COVANTA HOLDING CORP COMMON STOCK USD.1 | | | ** | 196,878 |
| COVENANT TRANSPORT GRP CL A COMMON STOCK USD.01 | | | ** | 23,235 |
| COWAY CO LTD COMMON STOCK KRW500.0 | | | ** | 269,324 |
| COX COMMUNICATIONS INC SR UNSECURED 144A 01/19 9.375 | 5/15/2022 | 9.38% | ** | 75,311 |
| COX COMMUNICATIONS INC SR UNSECURED 144A 02/35 4.8 | 5/15/2022 | 4.80% | ** | 49,636 |
| CPS AUTO TRUST CPS 2012 D A 144A | 5/15/2022 | 1.48% | ** | 27,038 |
| CPS AUTO TRUST CPS 2013 C A 144A | 5/15/2022 | 1.64% | ** | 110,854 |
| CPS AUTO TRUST CPS 2013 D A 144A | 5/15/2022 | 1.54% | ** | 181,350 |
| CPS AUTO TRUST CPS 2014 A A 144A | 5/15/2022 | 1.21% | ** | 75,447 |
| CRAFT BREW ALLIANCE INC COMMON STOCK USD.005 | | | ** | 15,443 |
| CRANE CO COMMON STOCK USD1. | | | ** | 29,852 |
| CRED SUIS GP FUN LTD COMPANY GUAR 144A 03/25 3.75 | 5/15/2022 | 3.75% | ** | 241,821 |
| CRED SUIS GP FUN LTD COMPANY GUAR 144A 12/20 3.125 | 1/14/2030 | 3.13% | ** | 497,729 |
| CREDICORP LTD COMMON STOCK USD5. | | | ** | 97,320 |
| CREDIT ACCEPTANCE AUTO LOAN TR CAALT 2015 2A A 144A | 5/15/2022 | 2.40% | ** | 672,635 |
| CREDIT AGRICOLE | 11/18/2016 | 0.87% | ** | 15,979,300 |
| CREDIT AGRICOLE LONDON SR UNSECURED 144A 04/19 VAR | 1/14/2030 | 1.12% | ** | 2,386,322 |
| CREDIT AGRICOLE LONDON SR UNSECURED 144A 06/17 VAR | 4/15/2017 | 1.05% | ** | 797,690 |
| CREDIT AGRICOLE SA JR SUBORDINA REGS 12/49 VAR | 3/16/2021 | 7.88% | ** | 1,124,750 |
| CREDIT AGRICOLE SA SUBORDINATED 144A 09/33 VAR | 3/16/2021 | 8.13% | ** | 551,064 |
| CREDIT AGRICOLE SA SUBORDINATED REGS 09/33 VAR | 3/16/2021 | 8.13% | ** | 881,702 |
| CREDIT SUISSE GROUP AG JR SUBORDINA 144A 12/49 VAR | 1/14/2030 | 6.25% | ** | 799,398 |
| CREDIT SUISSE GROUP AG REG COMMON STOCK CHF.04 | | | ** | 664,221 |
| CREDIT SUISSE NY | 11/18/2016 | 0.88% | ** | 7,696,945 |

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| CREDIT SUISSE SEC LLC COC CREDIT SUISSE SEC FUTURES COC | 4/15/2017 | | ** | 1,252,000 |
| CREDIT SUISSE SEC LLC COC CREDIT SUISSE SEC FUTURES COC | 1/14/2030 | | ** | 376,000 |
| CREDIT SUISSE SUBORDINATED REGS 08/23 6.5 | 3/16/2021 | 6.50% | ** | 646,500 |
| CREE INC COMMON STOCK USD.00125 | | | ** | 218,267 |
| CRESCENT POINT ENERGY CORP COMMON STOCK | | | ** | 63,826 |
| CREW ENERGY INC COMMON STOCK | | | ** | 108,167 |
| CRITEO SA SPON ADR ADR EUR.025 | | | ** | 12,921,718 |
| CROCS INC COMMON STOCK USD.001 | | | ** | 64,205 |
| CROWN CASTLE INTL CORP REIT USD.01 | | | ** | 35,627,255 |
| CROWN HOLDINGS INC COMMON STOCK USD5. | | | ** | 2,627,426 |
| CRUDE OIL FUT OPT MAR16C 45 EXP 02/17/2016 | 4/15/2017 | | ** | 2,300 |
| CRYOLIFE INC COMMON STOCK USD.01 | | | ** | 29,828 |
| CSFB CASH COLL CCP CSFB CASH COLL CCFOBCUS1 | 4/15/2017 | 1% | ** | 963,000 |
| CSFB CASH COLL CCP CSFB CASH COLL CCFOBCUS1 | 3/16/2021 | 1% | ** | 172,000 |
| CSFB CASH COLL CCP CSFB CASH COLL CCFOBCUS1 | 1/14/2030 | 1% | ** | 491,000 |
| CSG GUERNSEY I LTD COMPANY GUAR REGS 02/41 VAR | 3/16/2021 | 7.88% | ** | 1,648,000 |
| CSG SYSTEMS INTL INC COMMON STOCK USD.01 | | | ** | 94,232 |
| CSN ISLANDS XI CORP COMPANY GUAR 144A 09/19 6.875 | 3/16/2021 | 6.88% | ** | 36,400 |
| CSN ISLANDS XI CORP COMPANY GUAR REGS 09/19 6.875 | 3/16/2021 | 6.88% | ** | 20,800 |
| CSRA INC COMMON STOCK USD.001 | | | ** | 3,052,200 |
| CTBC FINANCIAL HOLDING CO LT COMMON STOCK TWD10. | | | ** | 269,923 |
| CTRIIP.COM INTERNATIONAL ADR ADR USD.01 | | | ** | 102,065 |
| CUBESMART REIT USD.01 | | | ** | 298,147 |
| CUBIC CORP COMMON STOCK | | | ** | 121,055 |
| CULP INC COMMON STOCK USD.05 | | | ** | 31,328 |
| CUMMINS INC COMMON STOCK USD2.5 | | | ** | 8,446,936 |
| CUMULUS MEDIA INC CL A COMMON STOCK USD.01 | | | ** | 5,109 |
| CURTISS WRIGHT CORP COMMON STOCK USD1. | | | ** | 2,407,090 |
| CUSTOMERS BANCORP INC COMMON STOCK USD1.0 | | | ** | 72,541 |
| CVB FINANCIAL CORP COMMON STOCK | | | ** | 173,430 |
| CVENT INC COMMON STOCK USD.001 | | | ** | 1,037,351 |
| CVR ENERGY INC COMMON STOCK USD.01 | | | ** | 149,215 |
| CVS HEALTH CORP COMMON STOCK USD.01 | | | ** | 12,336,521 |
| CVS HEALTH CORP SR UNSECURED 05/20 4.75 | 5/15/2022 | 4.75% | ** | 107,666 |
| CVS HEALTH CORP SR UNSECURED 12/18 2.25 | 5/15/2022 | 2.25% | ** | 65,314 |
| CVS HEALTH CORP SR UNSECURED 12/22 2.75 | 5/15/2022 | 2.75% | ** | 97,431 |
| CYBERARK SOFTWARE LTD/ISRAEL COMMON STOCK ILS.01 | | | ** | 1,354,877 |
| CYNOSURE INC A COMMON STOCK USD.001 | | | ** | 96,130 |
| CYPRESS SEMICONDUCTOR CORP COMMON STOCK USD.01 | | | ** | 1,935,974 |
| CYRUSONE INC REIT USD.01 | | | ** | 84,450 |
| CZECH KORUNA | 3/16/2021 | | ** | 4,384 |
| CZECH REPUBLIC BONDS REGS 10/16 VAR | 3/16/2021 | 0.37% | ** | 2,541,171 |
| D+L INDUSTRIES INC COMMON STOCK PHP1.0 | | | ** | 384,279 |
| DAELIM INDUSTRIAL CO LTD COMMON STOCK KRW5000. | | | ** | 41,088 |
| DAEWOO SECURITIES CO LTD COMMON STOCK KRW5000. | | | ** | 57,496 |
| DAH CHONG HONG COMMON STOCK | | | ** | 166,061 |
| DAH SING FINANCIAL HOLDINGS COMMON STOCK | | | ** | 401,992 |

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|---|---------------|-------|------|-------------------------------|
| DAI ICHI LIFE INSURANCE COMMON STOCK | | | ** | 685,128 |
| DAIICHI SANKYO CO LTD COMMON STOCK | | | ** | 3,498,777 |
| DAIICHIKOSHO CO LTD COMMON STOCK | | | ** | 738,954 |
| DAIMLER AG REGISTERED SHARES COMMON STOCK | | | ** | 519,304 |
| DAIMLER FINANCE NA LLC COMPANY GUAR 144A 07/19 2.25 | 5/15/2022 | 2.25% | ** | 172,704 |
| DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/16 1.45 | 11/18/2016 | 1.45% | ** | 2,325,085 |
| DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/17 VAR | 11/18/2016 | 0.67% | ** | 2,610,326 |
| DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/17 VAR | 11/18/2016 | 1.04% | ** | 425,764 |
| DAIRY CREST GROUP PLC COMMON STOCK GBP.25 | | | ** | 550,096 |
| DAITO TRUST CONSTRUCT CO LTD COMMON STOCK | | | ** | 128,110 |
| DAIWA HOUSE INDUSTRY CO LTD COMMON STOCK | | | ** | 174,720 |
| DAIWA OFFICE INVESTMENT CORP REIT | | | ** | 641,523 |
| DAIWA SECURITIES GROUP INC COMMON STOCK | | | ** | 105,255 |
| DAKTRONICS INC COMMON STOCK | | | ** | 14,135 |
| DALIAN WANDA COMMERCIAL PR H COMMON STOCK CNY1.0 | | | ** | 99,366 |
| DANA HOLDING CORP COMMON STOCK USD.01 | | | ** | 1,269,945 |
| DANAHER CORP SR UNSECURED 06/21 3.9 | 5/15/2022 | 3.9% | ** | 74,401 |
| DANAHER CORP W/D COMMON STOCK USD.01 | | | ** | 7,403,372 |
| DANISH KRONE | 3/16/2021 | | ** | 666 |
| DANISH KRONE | 1/14/2030 | | ** | 581 |
| DANISH KRONE | | | ** | 82,162 |
| DANONE COMMON STOCK EUR.25 | | | ** | 6,786,517 |
| DANONE SPONS ADR ADR | | | ** | 3,765,588 |
| DARLING INGREDIENTS INC COMMON STOCK USD.01 | | | ** | 1,350,821 |
| DASSAULT SYSTEMES SA COMMON STOCK EUR.5 | | | ** | 2,058,302 |
| DATALINK CORP COMMON STOCK USD.001 | | | ** | 15,334 |
| DBS GROUP HOLDINGS LTD COMMON STOCK | | | ** | 3,897,660 |
| DBUBS MORTGAGE TRUST DBUBS 2011 LC2A A2 144A | 4/15/2017 | 3.39% | ** | 219,934 |
| DBUBS MORTGAGE TRUST DBUBS 2011 LC2A XA 144A | 5/15/2022 | 1.56% | ** | 55,350 |
| DBV TECHNOLOGIES SA SPON ADR | | | ** | 722,740 |
| DCC PLC COMMON STOCK EUR.25 | | | ** | 375,402 |
| DCT INDUSTRIAL TRUST INC REIT USD.01 | | | ** | 127,058 |
| DDR CORP REIT USD.1 | | | ** | 142,719 |
| DE LONGHI SPA COMMON STOCK EUR1.5 | | | ** | 706,361 |
| DEAN FOODS CO COMMON STOCK USD.01 | | | ** | 154,693 |
| DECKERS OUTDOOR CORP COMMON STOCK USD.01 | | | ** | 129,894 |
| DEERE + CO COMMON STOCK USD1. | | | ** | 1,311,386 |
| DEERE + COMPANY SR UNSECURED 06/22 2.6 | 5/15/2022 | 2.6% | ** | 69,020 |
| DEL FRISCO S RESTAURANT GROU COMMON STOCK USD.001 | | | ** | 32,841 |
| DELEK US HOLDINGS INC COMMON STOCK USD.01 | | | ** | 148,756 |
| DELHAIZE GROUP COMMON STOCK | | | ** | 156,257 |
| DELL EQUIPMENT FINANCE TRUST DEFT 2015 2 A1 144A | 1/14/2030 | 0.6% | ** | 372,689 |
| DELPHI AUTOMOTIVE PLC COMMON STOCK USD.01 | | | ** | 6,440,061 |
| DELTA AIR LINES INC COMMON STOCK USD.0001 | | | ** | 8,497,165 |
| DELTA ELECTRONICS THAI NVDR NVDR THB1.0 | | | ** | 165,181 |
| DEMAND MEDIA INC COMMON STOCK USD.0001 | | | ** | 10,709 |
| DENBURY RESOURCES INC COMMON STOCK USD.001 | | | ** | 46,171 |

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|--|---------------|-------|------|-------------------------------|
| DENSO CORP COMMON STOCK | | | ** | 6,248,685 |
| DENTSPLY INTERNATIONAL INC COMMON STOCK USD.01 | | | ** | 6,513,688 |
| DEPFA ACS BANK COVERED REGS 03/17 5.75 | 3/16/2021 | 5.75% | ** | 419,818 |
| DEPOSITORY TRUST + CLEAR JR SUB DEBS 144A 12/49 VAR | 1/14/2030 | 4.88% | ** | 744,375 |
| DESTINATION MATERNITY CORP COMMON STOCK USD.01 | | | ** | 8,040 |
| DETOUR GOLD CORP COMMON STOCK | | | ** | 137,969 |
| DEUTSCHE BANK AG LONDON SR UNSECURED 02/18 1.875 | 5/15/2022 | 1.88% | ** | 13,881 |
| DEUTSCHE BANK AG LONDON SR UNSECURED 05/24 3.7 | 5/15/2022 | 3.7% | ** | 46,811 |
| DEUTSCHE BANK AG REGISTERED COMMON STOCK | | | ** | 206,762 |
| DEUTSCHE BANK AG SR UNSECURED 08/20 2.95 | 5/15/2022 | 2.95% | ** | 240,355 |
| DEUTSCHE BOERSE AG COMMON STOCK | | | ** | 169,843 |
| DEUTSCHE LUFTHANSA REG COMMON STOCK | | | ** | 1,410,686 |
| DEUTSCHE TELEKOM AG REG COMMON STOCK | | | ** | 545,089 |
| DEUTSCHE TELEKOM INT FIN COMPANY GUAR 03/16 5.75 | 11/18/2016 | 5.75% | ** | 618,993 |
| DEUTSCHE TELEKOM INT FIN COMPANY GUAR 144A 04/16 3.125 | 11/18/2016 | 3.13% | ** | 2,378,904 |
| DEUTSCHE WOHNEN AG BR COMMON STOCK | | | ** | 200,344 |
| DEUTSCHLAND I/L BOND BONDS REGS 04/20 1.75 | 3/16/2021 | 1.75% | ** | 39,357 |
| DEUTZ AG COMMON STOCK | | | ** | 327,980 |
| DEVRY EDUCATION GROUP INC COMMON STOCK USD.01 | | | ** | 28,094 |
| DEXCOM INC COMMON STOCK USD.001 | | | ** | 381,490 |
| DEXIA CREDIT LOCAL GOVT LIQUID REGS 01/21 2 | 3/16/2021 | 2% | ** | 2,451,973 |
| DEXUS PROPERTY GROUP REIT | | | ** | 72,584 |
| DGB FINANCIAL GROUP INC COMMON STOCK KRW5000. | | | ** | 76,694 |
| DHI GROUP INC COMMON STOCK USD.01 | | | ** | 34,213 |
| DHT HOLDINGS INC COMMON STOCK USD.01 | | | ** | 67,996 |
| DIAGEO INVESTMENT CORP COMPANY GUAR 05/22 2.875 | 5/15/2022 | 2.88% | ** | 79,295 |
| DIAGEO PLC COMMON STOCK | | | ** | 3,678,028 |
| DIAGEO PLC SPONSORED ADR ADR | | | ** | 6,566,887 |
| DIAMOND FOODS INC COMMON STOCK USD.001 | | | ** | 17,810 |
| DIAMOND OFFSHORE DRILL SR UNSECURED 11/43 4.875 | 5/15/2022 | 4.88% | ** | 78,314 |
| DIAMOND OFFSHORE DRILLING COMMON STOCK USD.01 | | | ** | 195,724 |
| DIAMOND RESORTS INTERNATIONAL COMMON STOCK USD.01 | | | ** | 684,357 |
| DIAMONDROCK HOSPITALITY CO REIT USD.01 | | | ** | 129,571 |
| DIGI INTERNATIONAL INC COMMON STOCK USD.01 | | | ** | 25,662 |
| DIGITAL REALTY TRUST LP COMPANY GUAR 07/22 3.95 | 1/14/2030 | 3.95% | ** | 595,801 |
| DIGITALGLOBE INC COMMON STOCK USD.001 | | | ** | 110,873 |
| DILLARDS INC CL A COMMON STOCK | | | ** | 249,172 |
| DIME COMMUNITY BANCSHARES COMMON STOCK USD.01 | | | ** | 66,322 |
| DINEEQUITY INC COMMON STOCK USD.01 | | | ** | 77,219 |
| DIODES INC COMMON STOCK USD.667 | | | ** | 105,984 |
| DIPLOMAT PHARMACY INC COMMON STOCK | | | ** | 1,402,438 |
| DIRECT LINE INSURANCE GROUP COMMON STOCK GBP.1090909 | | | ** | 1,622,355 |
| DIRECTV HOLDINGS/FING COMPANY GUAR 02/21 4.6 | 5/15/2022 | 4.6% | ** | 105,917 |
| DIRECTV HOLDINGS/FING COMPANY GUAR 03/22 3.8 | 5/15/2022 | 3.8% | ** | 176,107 |
| DIRECTV HOLDINGS/FING COMPANY GUAR 03/41 6.375 | 5/15/2022 | 6.38% | ** | 53,666 |
| DISCO CORP COMMON STOCK | | | ** | 3,565,817 |
| DISCOVERY COMMUNICATIONS A COMMON STOCK USD.01 | | | ** | 5,539,462 |

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|--|---------------|-------|------|-------------------------------|
| DISCOVERY COMMUNICATIONS C COMMON STOCK USD.01 | | | ** | 15,406,646 |
| DISCOVERY COMMUNICATIONS COMPANY GUAR 05/22 3.3 | 5/15/2022 | 3.3% | ** | 56,566 |
| DISCOVERY COMMUNICATIONS COMPANY GUAR 05/42 4.95 | 5/15/2022 | 4.95% | ** | 41,890 |
| DIVERSIFIED REAL ASSET FUND WELLINGTON | | | ** | 228,753,678 |
| DIVI S LABORATORIES LTD COMMON STOCK INR2. | | | ** | 41,411 |
| DNB BOLIGKREDITT AS COVERED 144A 03/16 2.9 | 3/16/2021 | 2.9% | ** | 923,312 |
| DOCTOR REDDY S LAB ADR ADR | | | ** | 752,166 |
| DOLLAR GENERAL CORP COMMON STOCK USD.875 | | | ** | 6,893,770 |
| DOLLARAMA INC COMMON STOCK | | | ** | 840,950 |
| DOMINION DIAMOND CORP COMMON STOCK | | | ** | 37,851 |
| DOMINION DIAMOND CORP COMMON STOCK | | | ** | 139,456 |
| DOMINION RESOURCES INC SR UNSECURED 03/21 4.45 | 5/15/2022 | 4.45% | ** | 84,655 |
| DOMINION RESOURCES INC SR UNSECURED 05/16 VAR | 11/18/2016 | 1.11% | ** | 1,686,984 |
| DOMINION RESOURCES INC SR UNSECURED 06/18 6.4 | 5/15/2022 | 6.4% | ** | 87,591 |
| DOMTAR CORP COMMON STOCK USD.01 | | | ** | 161,398 |
| DON QUIJOTE HOLDINGS CO LTD COMMON STOCK | | | ** | 309,177 |
| DONEGAL GROUP INC CL A COMMON STOCK USD.01 | | | ** | 30,300 |
| DONGFENG MOTOR GRP CO LTD H COMMON STOCK CNY1.0 | | | ** | 375,735 |
| DONGSUNG FINETEC CO LTD COMMON STOCK KRW500. | | | ** | 199,930 |
| DORMAN PRODUCTS INC COMMON STOCK USD.01 | | | ** | 910,949 |
| DOUGLAS DYNAMICS INC COMMON STOCK USD.01 | | | ** | 47,513 |
| DOUGLAS EMMETT INC REIT USD.01 | | | ** | 3,036,527 |
| DOW CHEMICAL CO/THE SR UNSECURED 11/21 4.125 | 5/15/2022 | 4.13% | ** | 157,259 |
| DOW CHEMICAL CO/THE SR UNSECURED 11/22 3 | 5/15/2022 | 3% | ** | 148,384 |
| DOWA HOLDINGS CO LTD COMMON STOCK | | | ** | 699,081 |
| DR PEPPER SNAPPLE GROUP COMPANY GUAR 01/20 2 | 5/15/2022 | 2% | ** | 24,429 |
| DREW INDUSTRIES INC COMMON STOCK USD.01 | | | ** | 888,629 |
| DRIL QUIP INC COMMON STOCK USD.01 | | | ** | 43,653 |
| DSP GROUP INC COMMON STOCK USD.001 | | | ** | 21,287 |
| DSW INC CLASS A COMMON STOCK | | | ** | 69,480 |
| DT AUTO OWNER TRUST DTAOT 2014 3A A 144A | 5/15/2022 | 0.98% | ** | 372,414 |
| DTE ELECTRIC CO GENL REF MOR 06/22 2.65 | 5/15/2022 | 2.65% | ** | 186,971 |
| DTS INC COMMON STOCK USD.0001 | | | ** | 9,032 |
| DU PONT (E.I.) DE NEMOURS COMMON STOCK USD.3 | | | ** | 4,372,556 |
| DUCOMMUN INC COMMON STOCK USD.01 | | | ** | 18,280 |
| DUFRY AG REG COMMON STOCK CHF5.0 | | | ** | 851,029 |
| DUKE ENERGY CAROLINAS 1ST MORTGAGE 06/20 4.3 | 5/15/2022 | 4.3% | ** | 108,235 |
| DUKE ENERGY CORP COMMON STOCK USD.001 | | | ** | 3,800,946 |
| DUKE ENERGY CORP SR UNSECURED 09/19 5.05 | 5/15/2022 | 5.05% | ** | 87,024 |
| DUKE ENERGY CORP SR UNSECURED 11/16 2.15 | 5/15/2022 | 2.15% | ** | 80,480 |
| DUKE REALTY CORP REIT USD.01 | | | ** | 193,594 |
| DUN + BRADSTREET CORP COMMON STOCK USD.01 | | | ** | 2,234,495 |
| DUNKIN BRANDS GROUP INC COMMON STOCK USD.001 | | | ** | 2,623,544 |
| DUPONT FABROS TECHNOLOGY REIT USD.001 | | | ** | 94,480 |
| DXP ENTERPRISES INC COMMON STOCK USD.01 | | | ** | 15,185 |
| DYAX CORP COMMON STOCK USD.01 | | | ** | 472,357 |
| DYCOM INDUSTRIES INC COMMON STOCK USD.333 | | | ** | 200,785 |

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|---|---------------|-------|------|-------------------------------|
| DYNAMIC MATERIALS CORP COMMON STOCK USD.05 | | | ** | 8,598 |
| DYNEGY INC COMPANY GUAR 11/19 6.75 | 1/14/2030 | 6.75% | ** | 752,000 |
| E TRADE FINANCIAL CORP COMMON STOCK USD.01 | | | ** | 901,649 |
| EAGLE BANCORP INC COMMON STOCK USD.01 | | | ** | 2,542,931 |
| EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001 | | | ** | 2,078,425 |
| EAST WEST BANCORP INC COMMON STOCK USD.001 | | | ** | 960,950 |
| EASTGROUP PROPERTIES INC REIT | | | ** | 1,605,016 |
| EASTMAN KODAK CO COMMON STOCK USD.01 | | | ** | 14,860 |
| EASYJET PLC COMMON STOCK GBP.2728571 | | | ** | 356,324 |
| EATON CORP PLC COMMON STOCK USD.01 | | | ** | 3,866,624 |
| EBAY INC COMMON STOCK USD.001 | | | ** | 19,292,197 |
| EBAY INC SR UNSECURED 07/42 4 | 5/15/2022 | 4% | ** | 59,268 |
| EBIX INC COMMON STOCK USD.1 | | | ** | 116,700 |
| ECHO GLOBAL LOGISTICS INC COMMON STOCK USD.0001 | | | ** | 24,937 |
| ECHOSTAR CORP A COMMON STOCK USD.001 | | | ** | 172,358 |
| ECOLAB INC SR UNSECURED 12/16 3 | 11/18/2016 | 3% | ** | 2,045,030 |
| ECOPETROL SA SR UNSECURED 05/45 5.875 | 3/16/2021 | 5.88% | ** | 781,000 |
| ECOPETROL SA SR UNSECURED 06/26 5.375 | 1/14/2030 | 5.38% | ** | 596,750 |
| EDUCATION REALTY TRUST INC REIT USD.01 | | | ** | 2,753,838 |
| EDWARDS LIFESCIENCES CORP COMMON STOCK USD1. | | | ** | 712,558 |
| EGYPTIAN POUND | | | ** | 11 |
| EISAI CO LTD COMMON STOCK | | | ** | 5,360,476 |
| EKSPORTFINANS ASA SR UNSECURED 05/16 5.5 | 3/16/2021 | 5.5% | ** | 1,518,855 |
| EKSPORTFINANS ASA SR UNSECURED 05/16 5.5 | 1/14/2030 | 5.5% | ** | 1,316,341 |
| EL PUERTO DE LIVERPOOL C1 COMMON STOCK | | | ** | 24,404 |
| ELECTRICITE DE FRANCE SA | 11/18/2016 | 1.51% | ** | 11,022,349 |
| ELECTRICITE DE FRANCE SA | 11/18/2016 | 1.51% | ** | 6,199,134 |
| ELECTRO RENT CORP COMMON STOCK | | | ** | 22,632 |
| ELECTRO SCIENTIFIC INDS INC COMMON STOCK | | | ** | 13,831 |
| ELECTROLUX AB SER B COMMON STOCK SEK5.0 | | | ** | 1,182,846 |
| ELECTRONIC ARTS INC COMMON STOCK USD.01 | | | ** | 25,681,420 |
| ELECTRONICS FOR IMAGING COMMON STOCK USD.01 | | | ** | 153,307 |
| ELEMENT FINANCIAL CORP COMMON STOCK | | | ** | 1,762,162 |
| ELI LILLY + CO COMMON STOCK | | | ** | 17,838,516 |
| ELISA OYJ COMMON STOCK | | | ** | 97,769 |
| ELIZABETH ARDEN INC COMMON STOCK USD.01 | | | ** | 3,346 |
| ELLIE MAE INC COMMON STOCK USD.0001 | | | ** | 2,658,974 |
| ELRINGKLINGER AG COMMON STOCK | | | ** | 142,957 |
| EMC INS GROUP INC COMMON STOCK USD1. | | | ** | 54,446 |
| EMCOR GROUP INC COMMON STOCK USD.01 | | | ** | 2,634,033 |
| EMERALD OIL INC COMMON STOCK USD.001 | | | ** | 243 |
| EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001 | | | ** | 143,516 |
| EMERGENT CAPITAL INC COMMON STOCK | | | ** | 9,926 |
| EMPIRE CO LTD A COMMON STOCK | | | ** | 101,007 |
| EMPLOYERS HOLDINGS INC COMMON STOCK USD.01 | | | ** | 86,732 |
| ENCANA CORP SR UNSECURED 08/34 6.5 | 5/15/2022 | 6.5% | ** | 80,881 |
| ENCORE CAPITAL GROUP INC COMMON STOCK USD.01 | | | ** | 97,709 |

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|---|---------------|-------|------|-------------------------------|
| ENCORE WIRE CORP COMMON STOCK USD.01 | | | ** | 68,431 |
| ENDESA SA COMMON STOCK EUR1.2 | | | ** | 320,631 |
| ENDOCYTE INC COMMON STOCK | | | ** | 14,797 |
| ENDURANCE SPECIALTY HOLDINGS COMMON STOCK USD1.0 | | | ** | 288,595 |
| ENERGA SA COMMON STOCK PLN10.92 | | | ** | 159,899 |
| ENERGY TRANSFER PARTNERS SR UNSECURED 02/23 3.6 | 5/15/2022 | 3.6% | ** | 99,603 |
| ENERGY TRANSFER PARTNERS SR UNSECURED 03/25 4.05 | 5/15/2022 | 4.05% | ** | 37,778 |
| ENERGY TRANSFER PARTNERS SR UNSECURED 12/45 6.125 | 1/14/2030 | 6.13% | ** | 325,442 |
| ENERGY XXI LTD COMMON STOCK USD.005 | | | ** | 575 |
| ENERNOC INC COMMON STOCK USD.001 | | | ** | 7,103 |
| ENERSYS COMMON STOCK USD.01 | | | ** | 1,539,585 |
| ENGIE COMMON STOCK EUR1.0 | | | ** | 3,521,055 |
| ENGILITY HOLDINGS INC COMMON STOCK USD.01 | | | ** | 72,950 |
| ENI SPA COMMON STOCK | | | ** | 432,009 |
| ENLINK MIDSTREAM LLC COMMON STOCK USD.01 | | | ** | 37,453 |
| ENLINK MIDSTREAM PARTNER SR UNSECURED 06/25 4.15 | 5/15/2022 | 4.15% | ** | 38,456 |
| ENNIS INC COMMON STOCK USD2.5 | | | ** | 51,301 |
| ENPRO INDUSTRIES INC COMMON STOCK USD.01 | | | ** | 103,331 |
| ENSCO PLC SR UNSECURED 03/21 4.7 | 5/15/2022 | 4.7% | ** | 32,207 |
| ENSCO PLC SR UNSECURED 03/25 5.2 | 5/15/2022 | 5.2% | ** | 32,737 |
| ENSCO PLC SR UNSECURED 10/44 5.75 | 5/15/2022 | 5.75% | ** | 19,776 |
| ENSTAR GROUP LTD COMMON STOCK USD1. | | | ** | 246,066 |
| ENTEGRIS INC COMMON STOCK USD.01 | | | ** | 137,504 |
| ENTERCOM COMMUNICATIONS CL A COMMON STOCK USD.01 | | | ** | 33,376 |
| ENERGY ARKANSAS INC 1ST MORTGAGE 06/23 3.05 | 5/15/2022 | 3.05% | ** | 33,416 |
| ENTERPRISE FINANCIAL SERVICE COMMON STOCK USD.01 | | | ** | 58,118 |
| ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/19 6.5 | 5/15/2022 | 6.5% | ** | 87,892 |
| ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/24 3.9 | 5/15/2022 | 3.9% | ** | 67,177 |
| ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/25 3.75 | 5/15/2022 | 3.75% | ** | 196,662 |
| ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/26 3.7 | 5/15/2022 | 3.7% | ** | 30,498 |
| ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/43 4.45 | 3/16/2021 | 4.45% | ** | 457,736 |
| ENVESTNET INC COMMON STOCK | | | ** | 600,522 |
| ENVISION HEALTHCARE HOLDINGS COMMON STOCK USD.01 | | | ** | 5,845,431 |
| EOG RESOURCES INC COMMON STOCK USD.01 | | | ** | 8,797,427 |
| EOG RESOURCES INC SR UNSECURED 02/21 4.1 | 5/15/2022 | 4.1% | ** | 58,021 |
| EOG RESOURCES INC SR UNSECURED 03/23 2.625 | 5/15/2022 | 2.63% | ** | 85,262 |
| EP ENERGY CORP CL A COMMON STOCK USD.01 | | | ** | 1,279 |
| EPIQ SYSTEMS INC COMMON STOCK USD.01 | | | ** | 46,882 |
| EPISTAR CORP COMMON STOCK TWD10. | | | ** | 27,171 |
| EPR PROPERTIES REIT USD.01 | | | ** | 2,569,754 |
| EQT CORP COMMON STOCK | | | ** | 1,543,048 |
| EQUIFAX INC COMMON STOCK USD1.25 | | | ** | 8,112,414 |
| EQUINIX INC REIT USD.001 | | | ** | 25,474,478 |
| EQUITY COMMONWEALTH REIT USD.01 | | | ** | 1,036,409 |
| EQUITY COMMONWEALTH SR UNSECURED 01/18 6.65 | 5/15/2022 | 6.65% | ** | 79,378 |
| EQUITY ONE INC REIT USD.01 | | | ** | 114,084 |

ERA GROUP INC COMMON STOCK USD.01

** 20,572

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|--|---------------|-------|------|-------------------------------|
| ERAC USA FINANCE LLC COMPANY GUAR 144A 04/16 1.4 | 11/18/2016 | 1.4% | ** | 744,397 |
| ERAC USA FINANCE LLC COMPANY GUAR 144A 06/34 6.7 | 5/15/2022 | 6.7% | ** | 100,255 |
| EREGLI DEMIR VE CELIK FABRIK COMMON STOCK TRY1. | | | ** | 102,344 |
| ERICKSON INC COMMON STOCK USD.0001 | | | ** | 2,534 |
| ERICSSON (LM) TEL SP ADR ADR | | | ** | 3,240,492 |
| ERICSSON LM B SHS COMMON STOCK SEK5.0 | | | ** | 439,605 |
| ERP OPERATING LP SR UNSECURED 12/21 4.625 | 5/15/2022 | 4.63% | ** | 108,528 |
| ESCALADE INC COMMON STOCK | | | ** | 16,298 |
| ESCO TECHNOLOGIES INC COMMON STOCK USD.01 | | | ** | 96,313 |
| ESSA BANCORP INC COMMON STOCK USD.01 | | | ** | 16,826 |
| ESSENDANT INC COMMON STOCK USD.1 | | | ** | 123,278 |
| ESSENT GROUP LTD COMMON STOCK USD.015 | | | ** | 1,960,819 |
| ESSILOR INTERNATIONAL COMMON STOCK EUR.18 | | | ** | 3,440,917 |
| ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01 | | | ** | 1,405,216 |
| EULER HERMES GROUP COMMON STOCK EUR.32 | | | ** | 269,459 |
| EURO CURRENCY | 3/16/2021 | | ** | 2,898,724 |
| EURO CURRENCY | 1/14/2030 | | ** | 58,185 |
| EURO CURRENCY | | | ** | 14,097 |
| EUROCASH SA COMMON STOCK PLN1. | | | ** | 373,574 |
| EUROCOMMERCIAL PROPRTIE CV DUTCH CERT EUR5.0 | | | ** | 539,199 |
| EURONAV NV COMMON STOCK | | | ** | 316,809 |
| EURONET WORLDWIDE INC COMMON STOCK USD.02 | | | ** | 1,727,093 |
| EUROPEAN INVESTMENT BANK SR UNSECURED REGS 01/21 3.625 | 3/16/2021 | 3.63% | ** | 1,787,453 |
| EVA AIRWAYS CORP COMMON STOCK TWD10. | | | ** | 207,818 |
| EVANS BANCORP INC COMMON STOCK USD.5 | | | ** | 12,929 |
| EVERBANK FINANCIAL CORP COMMON STOCK USD.01 | | | ** | 190,002 |
| EVEREST RE GROUP LTD COMMON STOCK USD.01 | | | ** | 490,681 |
| EVERGRANDE REAL ESTATE GROUP COMMON STOCK USD.01 | | | ** | 89,758 |
| EVERI HOLDINGS INC COMMON STOCK USD.001 | | | ** | 24,746 |
| EVONIK INDUSTRIES AG COMMON STOCK | | | ** | 609,835 |
| EW SCRIPPS CO/THE A COMMON STOCK USD.01 | | | ** | 81,795 |
| EXACTECH INC COMMON STOCK USD.01 | | | ** | 26,045 |
| EXAMWORKS GROUP INC COMMON STOCK | | | ** | 2,707,720 |
| EXEDY CORP COMMON STOCK | | | ** | 628,320 |
| EXELON GENERATION CO LLC SR UNSECURED 10/41 5.75 | 5/15/2022 | 5.75% | ** | 29,003 |
| EXETER AUTOMOBILE RECEIVABLES EART 2014 1A A 144A | 5/15/2022 | 1.29% | ** | 52,221 |
| EXLSERVICE HOLDINGS INC COMMON STOCK USD.001 | | | ** | 124,816 |
| EXPEDIA INC COMMON STOCK USD.001 | | | ** | 20,498,904 |
| EXPORT DEVELMT CORP | 11/18/2016 | 0.33% | ** | 4,999,889 |
| EXPORT IMPORT BK KOREA SR UNSECURED 01/21 4 | 1/14/2030 | 4% | ** | 426,016 |
| EXPORT IMPORT BK KOREA SR UNSECURED 06/20 5.125 | 3/16/2021 | 5.13% | ** | 33,115 |
| EXPRESS INC COMMON STOCK | | | ** | 1,978,404 |
| EXPRESS SCRIPTS COMPANY GUAR 05/16 3.125 | 11/18/2016 | 3.13% | ** | 1,129,436 |
| EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01 | | | ** | 14,286,815 |
| EXPRESS SCRIPTS HOLDING COMPANY GUAR 02/17 2.65 | 11/18/2016 | 2.65% | ** | 1,681,092 |
| EXTERRAN CORP COMMON STOCK USD.01 | | | ** | 1,067,534 |
| EXXON MOBIL CORP COMMON STOCK | | | ** | 8,394,124 |

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|--|---------------|-------|------|-------------------------------|
| EXXON MOBIL CORPORATION SR UNSECURED 03/18 VAR | 11/18/2016 | 0.46% | ** | 3,831,596 |
| EZCORP INC CL A COMMON STOCK USD.01 | | | ** | 25,574 |
| FABRINET COMMON STOCK USD.01 | | | ** | 78,130 |
| FACEBOOK INC A COMMON STOCK USD.000006 | | | ** | 149,789,183 |
| FAIRCHILD SEMICONDUCTOR INTE COMMON STOCK USD.01 | | | ** | 248,354 |
| FAIRFAX FINANCIAL HLDGS LTD COMMON STOCK | | | ** | 889,531 |
| FANNIE MAE FNR 1994 29 Z | 5/15/2022 | 6.5% | ** | 73,843 |
| FANNIE MAE FNR 2002 86 PG | 5/15/2022 | 6% | ** | 258,531 |
| FANNIE MAE FNR 2005 70 NA | 5/15/2022 | 5.5% | ** | 77,994 |
| FANNIE MAE FNR 2006 9 KZ | 5/15/2022 | 6% | ** | 402,642 |
| FANNIE MAE FNR 2007 106 A7 | 5/15/2022 | 6.1% | ** | 71,388 |
| FANNIE MAE FNR 2010 18 PV | 5/15/2022 | 5% | ** | 476,616 |
| FANNIE MAE FNR 2012 154 PW | 5/15/2022 | 3% | ** | 662,188 |
| FANNIE MAE FNR 2013 13 IK | 5/15/2022 | 2.5% | ** | 91,855 |
| FANNIE MAE FNR 2013 83 CA | 5/15/2022 | 3.5% | ** | 320,178 |
| FANNIE MAE FNR 2013 96 YA | 5/15/2022 | 3.5% | ** | 455,717 |
| FANNIE MAE NOTES 09/24 2.625 | 1/14/2030 | 2.63% | ** | 808,447 |
| FANNIEMAE ACES FNA 2012 M8 ASQ3 | 5/15/2022 | 1.8% | ** | 340,997 |
| FANNIEMAE ACES FNA 2013 M7 A2 | 5/15/2022 | 2.28% | ** | 332,510 |
| FANNIEMAE ACES FNA 2014 M1 A2 | 5/15/2022 | 3.43% | ** | 542,177 |
| FANNIEMAE ACES FNA 2014 M5 FA | 5/15/2022 | 0.58% | ** | 62,731 |
| FANNIEMAE ACES FNA 2014 M9 A2 | 5/15/2022 | 3.1% | ** | 820,949 |
| FANNIEMAE ACES FNA 2015 M7 A2 | 5/15/2022 | 2.65% | ** | 866,033 |
| FANNIEMAE WHOLE LOAN FNW 2004 W1 1A7 | 5/15/2022 | 5.68% | ** | 494,756 |
| FANNIEMAE WHOLE LOAN FNW 2004 W2 2A2 | 5/15/2022 | 7% | ** | 70,521 |
| FANNIEMAE WHOLE LOAN FNW 2009 W1 A | 5/15/2022 | 6% | ** | 186,940 |
| FANUC CORP COMMON STOCK | | | ** | 3,276,911 |
| FAR EASTONE TELECOMM CO LTD COMMON STOCK TWD10. | | | ** | 129,656 |
| FARMERS CAPITAL BANK CORP COMMON STOCK USD.125 | | | ** | 19,438 |
| FED HM LN PC POOL C03520 FG 09/40 FIXED 4 | 3/16/2021 | 4% | ** | 3,454,624 |
| FED HM LN PC POOL D98914 FG 01/32 FIXED 4 | 5/15/2022 | 4% | ** | 172,006 |
| FED HM LN PC POOL G03600 FG 11/37 FIXED 7 | 5/15/2022 | 7% | ** | 151,592 |
| FED HM LN PC POOL G30591 FG 02/28 FIXED 6 | 5/15/2022 | 6% | ** | 132,700 |
| FED HM LN PC POOL J14494 FG 02/26 FIXED 4 | 5/15/2022 | 4% | ** | 211,422 |
| FED HM LN PC POOL U80439 FG 07/33 FIXED 3.5 | 5/15/2022 | 3.5% | ** | 789,936 |
| FED HM LN PC POOL U90291 FG 10/42 FIXED 4 | 5/15/2022 | 4% | ** | 435,995 |
| FED HM LN PC POOL U90690 FG 06/42 FIXED 3.5 | 5/15/2022 | 3.5% | ** | 327,897 |
| FED HM LN PC POOL U91619 FG 06/43 FIXED 4 | 5/15/2022 | 4% | ** | 1,311,299 |
| FED REPUBLIC OF BRAZIL SR UNSECURED 01/45 5 | 3/16/2021 | 5% | ** | 867,750 |
| FEDERAL AGRIC MTG CORP CL C COMMON STOCK USD1. | | | ** | 29,108 |
| FEDERAL MOGUL HOLDINGS CORP COMMON STOCK USD.01 | | | ** | 61,705 |
| FEDERAL REALTY INVS TRUST REIT USD.01 | | | ** | 4,675,200 |
| FEDERAL SIGNAL CORP COMMON STOCK USD1. | | | ** | 95,845 |
| FELCOR LODGING TRUST INC REIT USD.01 | | | ** | 62,101 |
| FENG TAY ENTERPRISE CO LTD COMMON STOCK TWD10. | | | ** | 160,088 |
| FERROGLOBE PLC COMMON STOCK USD7.5 | | | ** | 19,866 |
| FERROVIAL SA COMMON STOCK EUR.2 | | | ** | 344,579 |

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| FHLMC MULTIFAMILY STRUCTURED P FHMS K708 X1 | 5/15/2022 | 1.61% | ** | 204,414 |
| FHLMC MULTIFAMILY STRUCTURED P FHMS KF12 A | 5/15/2022 | 1% | ** | 621,779 |
| FHLMC STRUCTURED PASS THROUGH FSPC T 32 A1 | 4/15/2017 | 0.68% | ** | 9,241 |
| FIAT CHRYSLER AUTOMOBILE SR UNSECURED 04/20 4.5 | 3/16/2021 | 4.5% | ** | 1,012,500 |
| FIAT CHRYSLER AUTOMOBILES NV COMMON STOCK EUR.01 | | | ** | 239,114 |
| FIBRA UNO ADMINISTRACION SA REIT | | | ** | 143,855 |
| FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01 | | | ** | 13,930,183 |
| FIDELITY SOUTHERN CORP COMMON STOCK | | | ** | 48,011 |
| FIDESSA GROUP PLC COMMON STOCK GBP.1 | | | ** | 245,034 |
| FIFTH THIRD AUTO TRUST FITAT 2015 1 A2A | 11/18/2016 | 0.91% | ** | 1,306,303 |
| FIFTH THIRD BANCORP SR UNSECURED 01/16 3.625 | 5/15/2022 | 3.63% | ** | 76,134 |
| FIFTH THIRD BANCORP SR UNSECURED 02/16 0.9 | 11/18/2016 | 0.9% | ** | 306,663 |
| FIFTH THIRD BANK SR UNSECURED 11/16 1.15 | 11/18/2016 | 1.15% | ** | 1,748,636 |
| FIFTH THIRD BANK SR UNSECURED 11/16 VAR | 11/18/2016 | 0.87% | ** | 1,401,687 |
| FINANCIAL INSTITUTIONS INC COMMON STOCK USD.01 | | | ** | 40,180 |
| FINECOBANK SPA COMMON STOCK | | | ** | 384,267 |
| FINISAR CORPORATION COMMON STOCK USD.001 | | | ** | 110,795 |
| FINISH LINE/THE CL A COMMON STOCK USD.01 | | | ** | 72,266 |
| FINMECCANICA SPA COMMON STOCK EUR4.4 | | | ** | 1,238,493 |
| FIREEYE INC COMMON STOCK USD.0001 | | | ** | 754,874 |
| FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001 | | | ** | 2,365,846 |
| FIRST BANCORP INC/ME COMMON STOCK USD.01 | | | ** | 23,070 |
| FIRST BANCORP PUERTO RICO COMMON STOCK USD1. | | | ** | 68,955 |
| FIRST BANCORP/NC COMMON STOCK | | | ** | 38,417 |
| FIRST BANCSHARES INC/MS COMMON STOCK USD1. | | | ** | 12,985 |
| FIRST BUSEY CORP COMMON STOCK USD.001 | | | ** | 59,208 |
| FIRST BUSINESS FINANCIAL SER COMMON STOCK USD.01 | | | ** | 20,508 |
| FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1. | | | ** | 84,596 |
| FIRST COMMUNITY BANCSHARES COMMON STOCK USD1. | | | ** | 34,372 |
| FIRST CONNECTICUT BANCORP COMMON STOCK USD.01 | | | ** | 28,552 |
| FIRST DEFIANCE FINL CORP COMMON STOCK USD.01 | | | ** | 38,725 |
| FIRST FINANCIAL BANCORP COMMON STOCK | | | ** | 107,426 |
| FIRST FINANCIAL CORP/INDIANA COMMON STOCK | | | ** | 45,248 |
| FIRST FINANCIAL NORTHWEST COMMON STOCK USD.01 | | | ** | 21,457 |
| FIRST FRANKLIN MTG LOAN ASSET FFML 2005 FF11 A2D | 4/15/2017 | 1.1% | ** | 111,636 |
| FIRST INDUSTRIAL REALTY TR REIT USD.01 | | | ** | 167,856 |
| FIRST INTERSTATE BANCSYS A COMMON STOCK | | | ** | 56,599 |
| FIRST INVESTORS AUTO OWNER TRU FIAOT 2013 1A A2 144A | 5/15/2022 | 0.9% | ** | 6,603 |
| FIRST MERCHANTS CORP COMMON STOCK | | | ** | 93,800 |
| FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01 | | | ** | 137,893 |
| FIRST NBC BANK HOLDING CO COMMON STOCK | | | ** | 68,985 |
| FIRST NIAGARA FINANCIAL GRP COMMON STOCK USD.01 | | | ** | 100,590 |
| FIRST PACIFIC CO COMMON STOCK USD.01 | | | ** | 13,264 |
| FIRST POTOMAC REALTY TRUST REIT USD.001 | | | ** | 46,740 |
| FIRST REPUBLIC BANK/CA COMMON STOCK USD.01 | | | ** | 1,810,044 |
| FIRST SOLAR INC COMMON STOCK USD.001 | | | ** | 601,169 |
| FIRSTMERIT CORP COMMON STOCK | | | ** | 2,195,515 |

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|--|---------------|-------|------|-------------------------------|
| FISERV INC COMMON STOCK USD.01 | | | ** | 10,908,343 |
| FIVE BELOW COMMON STOCK USD.01 | | | ** | 1,251,900 |
| FIVE STAR QUALITY CARE COMMON STOCK USD.01 | | | ** | 13,690 |
| FLAGSHIP CREDIT AUTO TRUST FCAT 2013 1 A 144A | 5/15/2022 | 1.32% | ** | 23,209 |
| FLAGSHIP CREDIT AUTO TRUST FCAT 2013 2 A 144A | 5/15/2022 | 1.94% | ** | 98,107 |
| FLAGSTAR BANCORP INC COMMON STOCK USD.01 | | | ** | 116,058 |
| FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001 | | | ** | 5,495,373 |
| FLEETMATIC GROUP PLC COMMON STOCK EUR.015 | | | ** | 2,464,737 |
| FLEXSTEEL INDS COMMON STOCK USD1. | | | ** | 31,677 |
| FLEXTRONICS INTL LTD COMMON STOCK | | | ** | 443,826 |
| FLIGHT CENTRE TRAVEL GROUP L COMMON STOCK | | | ** | 287,492 |
| FLORIDA POWER + LIGHT CO 1ST MORTGAGE 06/24 3.25 | 5/15/2022 | 3.25% | ** | 127,630 |
| FLORIDA POWER + LIGHT CO 1ST MORTGAGE 12/42 3.8 | 5/15/2022 | 3.8% | ** | 75,754 |
| FLUOR CORP COMMON STOCK USD.01 | | | ** | 480,322 |
| FLUSHING FINANCIAL CORP COMMON STOCK USD.01 | | | ** | 66,543 |
| FNB CORP COMMON STOCK USD.01 | | | ** | 221,511 |
| FNMA POOL 256901 FN 09/37 FIXED 6.5 | 5/15/2022 | 6.5% | ** | 19,107 |
| FNMA POOL 256937 FN 10/37 FIXED 6.5 | 5/15/2022 | 6.5% | ** | 33,053 |
| FNMA POOL 257239 FN 06/28 FIXED 5.5 | 5/15/2022 | 5.5% | ** | 193,712 |
| FNMA POOL 468559 FN 08/21 FIXED 4.01 | 5/15/2022 | 4.01% | ** | 402,941 |
| FNMA POOL 725229 FN 03/34 FIXED VAR | 5/15/2022 | 6% | ** | 214,066 |
| FNMA POOL 888365 FN 04/22 FIXED VAR | 5/15/2022 | 6% | ** | 60,641 |
| FNMA POOL 932850 FN 12/40 FIXED 4 | 3/16/2021 | 4% | ** | 446,214 |
| FNMA POOL 968066 FN 10/22 FIXED 6 | 5/15/2022 | 6% | ** | 127,338 |
| FNMA POOL AB4698 FN 03/42 FIXED 4 | 1/14/2030 | 4% | ** | 418,833 |
| FNMA POOL AB4955 FN 04/42 FIXED 4 | 1/14/2030 | 4% | ** | 696,343 |
| FNMA POOL AB8925 FN 04/43 FIXED 3 | 1/14/2030 | 3% | ** | 129,040 |
| FNMA POOL AB9615 FN 06/33 FIXED 4 | 5/15/2022 | 4% | ** | 351,976 |
| FNMA POOL AC3237 FN 10/39 FIXED 5 | 5/15/2022 | 5% | ** | 268,932 |
| FNMA POOL AD0329 FN 09/28 FIXED VAR | 5/15/2022 | 6.5% | ** | 135,158 |
| FNMA POOL AD0752 FN 01/39 FIXED VAR | 5/15/2022 | 7% | ** | 186,552 |
| FNMA POOL AD0979 FN 10/35 FIXED VAR | 5/15/2022 | 7.5% | ** | 247,577 |
| FNMA POOL AE1807 FN 10/40 FIXED 4 | 3/16/2021 | 4% | ** | 20,888 |
| FNMA POOL AE4456 FN 02/41 FIXED 4 | 3/16/2021 | 4% | ** | 157,684 |
| FNMA POOL AE4664 FN 10/40 FIXED 4 | 3/16/2021 | 4% | ** | 201,039 |
| FNMA POOL AE6191 FN 11/40 FIXED 4 | 3/16/2021 | 4% | ** | 88,287 |
| FNMA POOL AE7314 FN 11/40 FIXED 4 | 3/16/2021 | 4% | ** | 4,358 |
| FNMA POOL AE8446 FN 11/40 FIXED 4 | 3/16/2021 | 4% | ** | 8,008 |
| FNMA POOL AE9387 FN 12/40 FIXED 4 | 3/16/2021 | 4% | ** | 5,684 |
| FNMA POOL AH0864 FN 12/40 FIXED 4 | 3/16/2021 | 4% | ** | 30,449 |
| FNMA POOL AH1266 FN 01/41 FIXED 4 | 3/16/2021 | 4% | ** | 717,662 |
| FNMA POOL AH2442 FN 01/41 FIXED 4 | 3/16/2021 | 4% | ** | 77,152 |
| FNMA POOL AK3107 FN 02/42 FIXED 4 | 1/14/2030 | 4% | ** | 304,221 |
| FNMA POOL AL0379 FN 12/36 FIXED VAR | 5/15/2022 | 8% | ** | 316,342 |
| FNMA POOL AL2171 FN 06/42 FIXED VAR | 1/14/2030 | 4% | ** | 635,764 |
| FNMA POOL AL2382 FN 02/42 FIXED VAR | 1/14/2030 | 4% | ** | 1,316,919 |
| FNMA POOL AM1990 FN 01/23 FIXED 2.33 | 5/15/2022 | 2.33% | ** | 432,578 |

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|---|---------------|-------|------|-------------------------------|
| FNMA POOL AM2501 FN 02/20 FIXED 1.77 | 5/15/2022 | 1.77% | ** | 545,595 |
| FNMA POOL AM2674 FN 03/23 FIXED 2.61 | 5/15/2022 | 2.61% | ** | 600,927 |
| FNMA POOL AM2711 FN 03/23 FIXED 2.57 | 5/15/2022 | 2.57% | ** | 434,472 |
| FNMA POOL AM4066 FN 08/23 FIXED 3.59 | 5/15/2022 | 3.59% | ** | 947,964 |
| FNMA POOL AM4764 FN 11/23 FIXED 3.44 | 5/15/2022 | 3.44% | ** | 677,835 |
| FNMA POOL AM5079 FN 01/24 FIXED 3.45 | 5/15/2022 | 3.45% | ** | 730,907 |
| FNMA POOL AM5473 FN 03/24 FIXED 3.76 | 5/15/2022 | 3.76% | ** | 929,863 |
| FNMA POOL AM5612 FN 05/24 FIXED 3.42 | 5/15/2022 | 3.42% | ** | 777,711 |
| FNMA POOL AM7514 FN 02/25 FIXED 3.07 | 5/15/2022 | 3.07% | ** | 898,947 |
| FNMA POOL AP0645 FN 07/32 FIXED 3.5 | 5/15/2022 | 3.5% | ** | 146,500 |
| FNMA POOL AP7126 FN 10/27 FIXED 2.5 | 3/16/2021 | 2.5% | ** | 663,992 |
| FNMA POOL AQ1534 FN 10/32 FIXED 3.5 | 5/15/2022 | 3.5% | ** | 432,797 |
| FNMA POOL AQ1607 FN 11/32 FIXED 3.5 | 5/15/2022 | 3.5% | ** | 369,567 |
| FNMA POOL AR7961 FN 03/33 FIXED 3.5 | 5/15/2022 | 3.5% | ** | 370,233 |
| FNMA POOL AT3179 FN 05/43 FIXED 3 | 1/14/2030 | 3% | ** | 833,008 |
| FNMA POOL AT5907 FN 06/43 FIXED 4 | 5/15/2022 | 4% | ** | 1,536,151 |
| FNMA POOL AT5915 FN 06/43 FIXED 4 | 5/15/2022 | 4% | ** | 539,607 |
| FNMA POOL AU0317 FN 06/43 FIXED 3 | 1/14/2030 | 3% | ** | 279,979 |
| FNMA POOL AU1632 FN 07/43 FIXED 3 | 1/14/2030 | 3% | ** | 6,086,018 |
| FNMA POOL MA0006 FN 03/39 FIXED 4 | 3/16/2021 | 4% | ** | 29,778 |
| FNMA POOL MA0320 FN 02/30 FIXED 5 | 5/15/2022 | 5% | ** | 268,262 |
| FNMA POOL MA1125 FN 07/42 FIXED 4 | 5/15/2022 | 4% | ** | 487,318 |
| FNMA POOL MA1177 FN 09/42 FIXED 3.5 | 5/15/2022 | 3.5% | ** | 437,197 |
| FNMA POOL MA1213 FN 10/42 FIXED 3.5 | 5/15/2022 | 3.5% | ** | 421,316 |
| FNMA POOL MA1373 FN 03/43 FIXED 3.5 | 5/15/2022 | 3.5% | ** | 944,109 |
| FNMA POOL MA1463 FN 06/43 FIXED 3.5 | 5/15/2022 | 3.5% | ** | 409,206 |
| FNMA POOL MA1508 FN 07/43 FIXED 3.5 | 5/15/2022 | 3.5% | ** | 408,796 |
| FNMA POOL MA1510 FN 07/43 FIXED 4 | 5/15/2022 | 4% | ** | 754,483 |
| FNMA POOL MA1546 FN 08/43 FIXED 3.5 | 5/15/2022 | 3.5% | ** | 771,914 |
| FOMENTO ECONOMICO MEX SP ADR ADR | | | ** | 265,414 |
| FORD CREDIT AUTO LEASE TRUST FORDL 2015 A A2A | 11/18/2016 | 0.79% | ** | 1,653,780 |
| FORD CREDIT AUTO OWNER TRUST FORDO 2013 C A3 | 5/15/2022 | 0.82% | ** | 108,678 |
| FORD CREDIT AUTO OWNER TRUST FORDO 2014 B A3 | 11/18/2016 | 0.9% | ** | 4,121,945 |
| FORD MOTOR CREDIT CO LLC SR UNSECURED 01/21 3.2 | 1/14/2030 | 3.2% | ** | 993,237 |
| FORD MOTOR CREDIT CO LLC SR UNSECURED 03/19 2.375 | 5/15/2022 | 2.38% | ** | 354,890 |
| FORD MOTOR CREDIT CO LLC SR UNSECURED 09/17 VAR | 4/15/2017 | 0.98% | ** | 295,818 |
| FORD OTOMOTIV SANAYI AS COMMON STOCK TRY1. | | | ** | 70,076 |
| FOREST CITY ENTERPRISES CL A COMMON STOCK USD.333 | | | ** | 1,778,194 |
| FORESTAR GROUP INC COMMON STOCK USD1. | | | ** | 39,242 |
| FORTINET INC COMMON STOCK USD.001 | | | ** | 658,155 |
| FORUM ENERGY TECHNOLOGIES IN COMMON STOCK USD.01 | | | ** | 1,468,934 |
| FORWARDS CREDIT SUISSE COC OPTIONS CASH COLLATERALD | | | ** | 461,504 |
| FOSTER (LB) CO A COMMON STOCK USD.01 | | | ** | 14,002 |
| FOX CHASE BANCORP INC COMMON STOCK USD.01 | | | ** | 24,957 |
| FOXCONN TECHNOLOGY CO LTD COMMON STOCK TWD10. | | | ** | 162,648 |
| FRANCE (GOVT OF) BONDS REGS 05/30 2.5 | 3/16/2021 | 2.5% | ** | 5,410,777 |

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|--|---------------|-------|------|-------------------------------|
| FRANCE (GOVT OF) BONDS REGS 05/45 3.25 | 3/16/2021 | 3.25% | ** | 1,103,806 |
| FRANCE (GOVT OF) BONDS REGS 07/24 0.25 | 3/16/2021 | 0.25% | ** | 6,906,813 |
| FRANCESCAS HOLDINGS CORP COMMON STOCK USD.01 | | | ** | 520,176 |
| FRANKLIN COVEY CO COMMON STOCK USD.05 | | | ** | 24,022 |
| FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1 | | | ** | 124,662 |
| FRANKLIN RESOURCES INC COMMON STOCK USD.1 | | | ** | 4,707,142 |
| FRANKLIN STREET PROPERTIES C REIT USD.0001 | | | ** | 63,653 |
| FRED S INC CLASS A COMMON STOCK | | | ** | 55,363 |
| FREDDIE MAC FHR 2113 MW | 5/15/2022 | 6.50% | ** | 249,210 |
| FREDDIE MAC FHR 2175 TH | 5/15/2022 | 6.00% | ** | 278,090 |
| FREDDIE MAC FHR 2338 ZC | 5/15/2022 | 6.50% | ** | 329,101 |
| FREDDIE MAC FHR 2430 WF | 5/15/2022 | 6.50% | ** | 121,399 |
| FREDDIE MAC FHR 2595 DC | 5/15/2022 | 5.00% | ** | 197,021 |
| FREDDIE MAC FHR 2936 SC | 5/15/2022 | 5.90% | ** | 202,127 |
| FREDDIE MAC FHR 2980 QA | 5/15/2022 | 6.00% | ** | 171,782 |
| FREDDIE MAC FHR 3005 ED | 5/15/2022 | 5.00% | ** | 141,567 |
| FREDDIE MAC FHR 3187 Z | 5/15/2022 | 5.00% | ** | 247,981 |
| FREDDIE MAC FHR 3397 FC | 4/15/2017 | 0.93% | ** | 30,690 |
| FREDDIE MAC FHR 3648 CY | 5/15/2022 | 4.50% | ** | 349,883 |
| FREDDIE MAC FHR 3662 PJ | 5/15/2022 | 5.00% | ** | 330,643 |
| FREDDIE MAC FHR 3677 PB | 5/15/2022 | 4.50% | ** | 461,506 |
| FREDDIE MAC FHR 4219 JA | 5/15/2022 | 3.50% | ** | 375,447 |
| FREDDIEMAC STRIP FHS 279 35 | 5/15/2022 | 3.50% | ** | 322,241 |
| FREDDIEMAC STRIP FHS 323 300 | 5/15/2022 | 3.00% | ** | 739,335 |
| FREEMPORT MCMORAN INC COMPANY GUAR 03/22 3.55 | 5/15/2022 | 3.55% | ** | 58,000 |
| FREEMPORT MCMORAN INC COMPANY GUAR 03/23 3.875 | 5/15/2022 | 3.88% | ** | 71,250 |
| FREIGHTCAR AMERICA INC COMMON STOCK USD.01 | | | ** | 19,838 |
| FRESENIUS MEDICAL CARE AG + COMMON STOCK | | | ** | 532,889 |
| FRESENIUS SE + CO KGAA COMMON STOCK | | | ** | 236,919 |
| FRESH DEL MONTE PRODUCE W/D COMMON STOCK USD.01 | | | ** | 219,167 |
| FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25 | | | ** | 467,140 |
| FRP HOLDINGS INC COMMON STOCK USD.1 | | | ** | 31,293 |
| FRUTAROM COMMON STOCK ILS1. | | | ** | 725,126 |
| FTD COS INC COMMON STOCK USD.0001 | | | ** | 48,284 |
| FTI CONSULTING INC COMMON STOCK USD.01 | | | ** | 1,405,983 |
| FUBON FINANCIAL HOLDING CO COMMON STOCK TWD10. | | | ** | 406,886 |
| FUEL SYSTEMS SOLUTIONS INC COMMON STOCK USD.001 | | | ** | 9,022 |
| FUJI HEAVY INDUSTRIES LTD COMMON STOCK | | | ** | 1,232,774 |
| FUJIFILM HOLDINGS CORP COMMON STOCK | | | ** | 7,031,215 |
| FUJITSU LTD COMMON STOCK | | | ** | 110,992 |
| FUKUOKA FINANCIAL GROUP INC COMMON STOCK | | | ** | 120,703 |
| FULTON FINANCIAL CORP COMMON STOCK USD2.5 | | | ** | 242,702 |
| FURMANITE CORP COMMON STOCK | | | ** | 15,018 |
| FUTUREFUEL CORP COMMON STOCK USD.0001 | | | ** | 53,960 |
| G + K SERVICES INC CL A COMMON STOCK USD.5 | | | ** | 2,961,018 |
| G III APPAREL GROUP LTD COMMON STOCK USD.01 | | | ** | 2,475,196 |
| G8 EDUCATION LTD COMMON STOCK | | | ** | 214,575 |

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|---|---------------|-------|------|-------------------------------|
| GAIN CAPITAL HOLDINGS INC COMMON STOCK USD.00001 | | | ** | 29,926 |
| GALAXY ENTERTAINMENT GROUP L COMMON STOCK | | | ** | 223,989 |
| GAMESTOP CORP CLASS A COMMON STOCK USD.001 | | | ** | 304,655 |
| GAMING AND LEISURE PROPERTIE REIT | | | ** | 113,980 |
| GANNETT CO INC COMMON STOCK USD.01 | | | ** | 33,655 |
| GASLOG LTD COMMON STOCK USD.01 | | | ** | 920,595 |
| GASTAR EXPLORATION LTD COMMON STOCK USD.001 | | | ** | 6,982 |
| GATX CORP COMMON STOCK USD.625 | | | ** | 103,226 |
| GAZPROM PAO SPON ADR ADR | | | ** | 316,407 |
| GE CAPITAL INTL FUNDING COMPANY GUAR 144A 11/20 2.342 | 5/15/2022 | 2.34% | ** | 247,915 |
| GE CAPITAL INTL FUNDING COMPANY GUAR 144A 11/35 4.418 | 5/15/2022 | 4.42% | ** | 215,322 |
| GEELY AUTOMOBILE HOLDINGS LT COMMON STOCK HKD.02 | | | ** | 714,077 |
| GENERAL CABLE CORP COMMON STOCK USD.01 | | | ** | 44,050 |
| GENERAL COMMUNICATION INC A COMMON STOCK | | | ** | 77,043 |
| GENERAL ELECTRIC CO W/D COMMON STOCK USD.06 | | | ** | 13,076,147 |
| GENERAL ELECTRIC CO SR SECURED 12/19 2.1 | 5/15/2022 | 2.10% | ** | 76,992 |
| GENERAL ELECTRIC CO SR UNSECURED 01/39 6.875 | 5/15/2022 | 6.88% | ** | 218,092 |
| GENERAL ELECTRIC CO SR UNSECURED 02/17 5.4 | 11/18/2016 | 5.40% | ** | 2,302,814 |
| GENERAL ELECTRIC CO SR UNSECURED 03/32 6.75 | 5/15/2022 | 6.75% | ** | 81,010 |
| GENERAL ELECTRIC CO SR UNSECURED 09/17 5.625 | 5/15/2022 | 5.63% | ** | 293,225 |
| GENERAL ELECTRIC CO SR UNSECURED 09/20 4.375 | 5/15/2022 | 4.38% | ** | 98,787 |
| GENERAL ELECTRIC CO SR UNSECURED 10/22 2.7 | 1/14/2030 | 2.70% | ** | 1,493,711 |
| GENERAL ELECTRIC CO SUBORDINATED 02/21 5.3 | 5/15/2022 | 5.30% | ** | 225,524 |
| GENERAL MILLS INC COMMON STOCK USD.1 | | | ** | 7,700,666 |
| GENERAL MILLS INC SR UNSECURED 12/21 3.15 | 5/15/2022 | 3.15% | ** | 75,056 |
| GENERAL MOTORS CO COMMON STOCK USD.01 | | | ** | 5,189,926 |
| GENERALITAT DE CATALUNYA SR UNSECURED 02/20 4.95 | 3/16/2021 | 4.95% | ** | 2,220,786 |
| GENERALITAT DE CATALUNYA SR UNSECURED 03/16 2.75 | 3/16/2021 | 2.75% | ** | 200,274 |
| GENERALITAT DE CATALUNYA SR UNSECURED 06/18 4.75 | 3/16/2021 | 4.75% | ** | 427,841 |
| GENERALITAT DE CATALUNYA SR UNSECURED 11/16 4.3 | 3/16/2021 | 4.30% | ** | 164,543 |
| GENERALITAT DE VALENCIA SR UNSECURED 09/17 VAR | 3/16/2021 | 2.29% | ** | 218,238 |
| GENERALITAT DE VALENCIA SR UNSECURED 11/16 4 | 3/16/2021 | 4.00% | ** | 1,895,764 |
| GENESCO INC COMMON STOCK USD1. | | | ** | 1,467,748 |
| GENESEE + WYOMING INC CL A COMMON STOCK USD.01 | | | ** | 4,533,530 |
| GENPACT LTD W/D COMMON STOCK USD.01 | | | ** | 12,250,492 |
| GENTHERM INC COMMON STOCK | | | ** | 3,775,979 |
| GENTING BHD COMMON STOCK MYR.1 | | | ** | 135,226 |
| GENTING HONG KONG LTD COMMON STOCK USD.1 | | | ** | 267,744 |
| GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01 | | | ** | 12,973 |
| GERMAN AMERICAN BANCORP COMMON STOCK | | | ** | 44,382 |
| GETTY REALTY CORP REIT USD.01 | | | ** | 31,642 |
| GFK SE COMMON STOCK | | | ** | 372,798 |
| GIANT MANUFACTURING COMMON STOCK TWD10. | | | ** | 380,035 |
| GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01 | | | ** | 80,823 |
| GILEAD SCIENCES INC COMMON STOCK USD.001 | | | ** | 13,684,328 |
| GILEAD SCIENCES INC SR UNSECURED 12/21 4.4 | 5/15/2022 | 4.40% | ** | 10,801 |

GLACIER BANCORP INC COMMON STOCK USD.01

** 2,753,336

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| GLADSTONE COMMERCIAL CORP REIT USD.001 | | | ** | 17,946 |
| GLATFELTER COMMON STOCK USD.01 | | | ** | 79,384 |
| GLAXOSMITHKLINE PLC COMMON STOCK GBP.25 | | | ** | 1,367,330 |
| GLAXOSMITHKLINE PLC SPON ADR ADR | | | ** | 5,556,195 |
| GLENCORE PLC COMMON STOCK USD.01 | | | ** | 89,022 |
| GLOBAL ALL CAP FUND WELLINGTON | | | ** | 310,211,938 |
| GLOBAL BRANDS GROUP HOLDING COMMON STOCK HKD.0125 | | | ** | 1,530,288 |
| GLOBAL INDEMNITY PLC COMMON STOCK USD.0001 | | | ** | 38,655 |
| GLOBAL PAYMENTS INC COMMON STOCK | | | ** | 10,706,983 |
| GLOBAL POWER EQUIPMENT GROUP COMMON STOCK USD.01 | | | ** | 5,349 |
| GLORY LTD COMMON STOCK | | | ** | 661,337 |
| GMAT TRUST GMAT 2013 1A A 144A | 5/15/2022 | 3.97% | ** | 62,174 |
| GMO INTERNET INC COMMON STOCK | | | ** | 573,974 |
| GNMA POOL 783867 GN 08/36 FIXED 6 | 5/15/2022 | 6.00% | ** | 1,149,092 |
| GO FINANCIAL AUTO SECURITIZATI GFAST 2015 1 A 144A | 5/15/2022 | 1.81% | ** | 203,842 |
| GO FINANCIAL AUTO SECURITIZATI GFAST 2015 2 A 144A | 5/15/2022 | 3.30% | ** | 706,541 |
| GODADDY INC CLASS A COMMON STOCK USD.001 | | | ** | 1,001,009 |
| GODREJ CONSUMER PRODUCTS LTD COMMON STOCK INR1. | | | ** | 126,316 |
| GOLD RESOURCE CORP COMMON STOCK USD.001 | | | ** | 8,677 |
| GOLDCREST CO LTD COMMON STOCK | | | ** | 160,200 |
| GOLDEN CREDIT CARD TRUST GCCT 2015 3A A 144A | 11/18/2016 | 0.62% | ** | 4,019,315 |
| GOLDEN OCEAN GROUP LTD COMMON STOCK USD.01 | | | ** | 5,703 |
| GOLDMAN FUTURES CASH COLLATERAL FEDL01 | 3/16/2021 | 0.26% | ** | 167,000 |
| GOLDMAN SACHS GROUP INC COMMON STOCK USD.01 | | | ** | 27,255,642 |
| GOLDMAN SACHS GROUP INC SR UNSECURED 01/18 5.95 | 5/15/2022 | 5.95% | ** | 425,406 |
| GOLDMAN SACHS GROUP INC SR UNSECURED 01/18 5.95 | 1/14/2030 | 5.95% | ** | 113,083 |
| GOLDMAN SACHS GROUP INC SR UNSECURED 01/19 2.625 | 5/15/2022 | 2.63% | ** | 106,758 |
| GOLDMAN SACHS GROUP INC SR UNSECURED 01/22 5.75 | 5/15/2022 | 5.75% | ** | 449,202 |
| GOLDMAN SACHS GROUP INC SR UNSECURED 01/22 5.75 | 1/14/2030 | 5.75% | ** | 346,852 |
| GOLDMAN SACHS GROUP INC SR UNSECURED 02/19 7.5 | 5/15/2022 | 7.50% | ** | 77,810 |
| GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 4 | 1/14/2030 | 4.00% | ** | 2,155,398 |
| GOLDMAN SACHS GROUP INC SR UNSECURED 04/20 VAR | 3/16/2021 | 1.48% | ** | 1,101,629 |
| GOLDMAN SACHS GROUP INC SR UNSECURED 06/17 VAR | 4/15/2017 | 1.06% | ** | 797,730 |
| GOLDMAN SACHS GROUP INC SR UNSECURED 09/20 VAR | 4/15/2017 | 1.71% | ** | 400,870 |
| GOLDMAN SACHS GROUP INC SR UNSECURED 11/18 VAR | 1/14/2030 | 1.46% | ** | 602,437 |
| GOLDMAN SACHS GROUP INC SUBORDINATED 05/36 6.45 | 5/15/2022 | 6.45% | ** | 186,525 |
| GOLDMAN SACHS GROUP INC SUBORDINATED 10/37 6.75 | 5/15/2022 | 6.75% | ** | 187,030 |
| GOME ELECTRICAL APPLIANCES COMMON STOCK HKD.025 | | | ** | 676,613 |
| GOODMAN GROUP REIT | | | ** | 110,691 |
| GOODYEAR TIRE + RUBBER CO COMMON STOCK | | | ** | 154,627 |
| GOVERNMENT NATIONAL MORTGAGE A GNR 2004 19 KE | 5/15/2022 | 5.00% | ** | 394,281 |
| GOVERNMENT NATIONAL MORTGAGE A GNR 2007 35 TE | 5/15/2022 | 6.00% | ** | 110,744 |
| GOVERNMENT NATIONAL MORTGAGE A GNR 2007 70 PE | 5/15/2022 | 5.50% | ** | 185,950 |
| GOVERNMENT NATIONAL MORTGAGE A GNR 2013 H04 BA | 5/15/2022 | 1.65% | ** | 339,794 |
| GOVERNMENT NATIONAL MORTGAGE A GNR 2013 H05 FB | 5/15/2022 | 0.59% | ** | 313,971 |
| GOVERNMENT NATIONAL MORTGAGE A GNR 2015 H11 FC | 1/14/2030 | 0.74% | ** | 2,551,841 |
| GOVERNMENT NATIONAL MORTGAGE A GNR 2015 H14 FA | 1/14/2030 | 0.76% | ** | 3,745,188 |

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| GOVERNMENT NATIONAL MORTGAGE A GNR 2015 H20 FB | 1/14/2030 | 0.79% | ** | 592,236 |
| GOVERNMENT NATIONAL MORTGAGE A GNR 2015 H32 FH | 5/15/2022 | 0.91% | ** | 389,585 |
| GOVERNMENT PROPERTIES INCOME REIT USD.01 | | | ** | 46,261 |
| GP STRATEGIES CORP W/D COMMON STOCK USD.01 | | | ** | 43,742 |
| GPT GROUP REIT NPV | | | ** | 71,467 |
| GRACO INC COMMON STOCK USD1. | | | ** | 2,277,412 |
| GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0 | | | ** | 248,305 |
| GRAND CANYON EDUCATION INC COMMON STOCK USD.01 | | | ** | 2,451,332 |
| GRAND CITY PROPERTIES COMMON STOCK EUR.1 | | | ** | 1,020,407 |
| GRANITE CONSTRUCTION INC COMMON STOCK USD.01 | | | ** | 36,216 |
| GRAY TELEVISION INC COMMON STOCK | | | ** | 95,029 |
| GREAT HALL MORTGAGES PLC GHM 2006 1 A2B REGS | 3/16/2021 | 0.11% | ** | 943,130 |
| GREAT HALL MORTGAGES PLC GHM 2007 1 A2B REGS | 3/16/2021 | 0.09% | ** | 851,479 |
| GREAT HALL MORTGAGES PLC GHM 2007 2A AC 144A | 3/16/2021 | 0.47% | ** | 2,345,276 |
| GREAT LAKES DREDGE + DOCK CO COMMON STOCK USD.0001 | | | ** | 24,354 |
| GREAT SOUTHERN BANCORP INC COMMON STOCK USD.01 | | | ** | 60,286 |
| GREAT WALL MOTOR COMPANY H COMMON STOCK CNY1.0 | | | ** | 36,783 |
| GREAT WEST LIFECO INC COMMON STOCK | | | ** | 106,889 |
| GREATBATCH INC COMMON STOCK USD.001 | | | ** | 3,065,475 |
| GREEN DOT CORP CLASS A COMMON STOCK USD.001 | | | ** | 63,956 |
| GREEN PLAINS INC COMMON STOCK USD.001 | | | ** | 19,648 |
| GREENLIGHT CAPITAL RE LTD A COMMON STOCK USD.01 | | | ** | 57,533 |
| GREIF INC CL A COMMON STOCK | | | ** | 69,477 |
| GREIF INC CL B COMMON STOCK | | | ** | 70,143 |
| GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01 | | | ** | 178,425 |
| GROUPE BRUXELLES LAMBERT SA COMMON STOCK | | | ** | 85,547 |
| GROWTHPOINT PROPERTIES LTD REIT | | | ** | 98,267 |
| GRUMA S.A.B. B COMMON STOCK | | | ** | 835,356 |
| GRUPO TELEVISIA SA SPON ADR ADR | | | ** | 7,521,443 |
| GS MORTGAGE SECURITIES TRUST GSMS 2010 C2 A1 144A | 4/15/2017 | 3.85% | ** | 14,452 |
| GS MORTGAGE SECURITIES TRUST GSMS 2011 GC5 D 144A | 5/15/2022 | 5.47% | ** | 560,856 |
| GSI GROUP INC COMMON STOCK | | | ** | 46,063 |
| GUARANTY BANCORP COMMON STOCK USD.001 | | | ** | 35,594 |
| GUESS? INC COMMON STOCK USD.01 | | | ** | 143,205 |
| GUJARAT STATE PETRONET LTD COMMON STOCK INR10. | | | ** | 464,585 |
| GULF ISLAND FABRICATION INC COMMON STOCK | | | ** | 16,077 |
| GULFPORT ENERGY CORP COMMON STOCK USD.01 | | | ** | 102,776 |
| GUNGHO ONLINE ENTERTAINMENT COMMON STOCK | | | ** | 70,015 |
| H.B. FULLER CO. COMMON STOCK USD1. | | | ** | 163,750 |
| H+E EQUIPMENT SERVICES INC COMMON STOCK USD.01 | | | ** | 9,666 |
| H+R REAL ESTATE INV REIT UTS REIT | | | ** | 62,065 |
| HACHIJUNI BANK LTD/THE COMMON STOCK | | | ** | 117,669 |
| HACKETT GROUP INC/THE COMMON STOCK USD.001 | | | ** | 46,121 |
| HAEMONETICS CORP/MASS COMMON STOCK USD.01 | | | ** | 123,673 |
| HAITONG INTERNATIONAL SECURI COMMON STOCK HKD.1 | | | ** | 343,433 |
| HAKUHODO DY HOLDINGS INC COMMON STOCK | | | ** | 155,699 |
| HALCON RESOURCES CORP COMMON STOCK USD.0001 | | | ** | 6,871 |

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|--|---------------|-------|------|-------------------------------|
| HALLIBURTON COMPANY SR UNSECURED 08/23 3.5 | 5/15/2022 | 3.50% | ** | 112,864 |
| HALLMARK FINL SERVICES INC COMMON STOCK USD.18 | | | ** | 22,760 |
| HALYARD HEALTH INC COMMON STOCK USD.01 | | | ** | 30,503 |
| HAMMERSON PLC REIT GBP.25 | | | ** | 60,480 |
| HANA FINANCIAL GROUP COMMON STOCK KRW5000. | | | ** | 207,128 |
| HANCOCK HOLDING CO COMMON STOCK USD3.33 | | | ** | 206,394 |
| HANGER INC COMMON STOCK USD.01 | | | ** | 38,773 |
| HANMI FINANCIAL CORPORATION COMMON STOCK USD.001 | | | ** | 75,358 |
| HANNOVER RUECK SE COMMON STOCK | | | ** | 1,736,434 |
| HANON SYSTEMS COMMON STOCK KRW100.0 | | | ** | 644,064 |
| HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01 | | | ** | 2,968,666 |
| HANWHA CORPORATION COMMON STOCK KRW5000.0 | | | ** | 617,840 |
| HANWHA LIFE INSURANCE CO LTD COMMON STOCK KRW5000. | | | ** | 340,745 |
| HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2005 9 2A1A | 3/16/2021 | 0.55% | ** | 928,134 |
| HARDINGE INC COMMON STOCK USD.01 | | | ** | 10,504 |
| HARLEY DAVIDSON INC COMMON STOCK USD.01 | | | ** | 3,803,909 |
| HARMONIC INC COMMON STOCK USD.001 | | | ** | 37,961 |
| HARRIS CORP COMMON STOCK USD1. | | | ** | 61,612 |
| HARTE HANKS INC COMMON STOCK USD1. | | | ** | 18,598 |
| HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01 | | | ** | 2,312,072 |
| HARVARD BIOSCIENCE INC COMMON STOCK USD.01 | | | ** | 11,382 |
| HARVEY NORMAN HOLDINGS LTD COMMON STOCK | | | ** | 168,410 |
| HAULOTTE GROUP COMMON STOCK EUR.13 | | | ** | 370,230 |
| HAVERTY FURNITURE COMMON STOCK USD1. | | | ** | 37,348 |
| HAWAIIAN HOLDINGS INC COMMON STOCK USD.01 | | | ** | 82,920 |
| HAWAIIAN TELCOM HOLDCO INC COMMON STOCK USD.01 | | | ** | 28,017 |
| HAWKINS INC COMMON STOCK USD.05 | | | ** | 36,664 |
| HBOS PLC SUBORDINATED 09/16 VAR | 3/16/2021 | 0.77% | ** | 216,988 |
| HBOS PLC SUBORDINATED 09/16 VAR | 4/15/2017 | 1.30% | ** | 298,896 |
| HBOS PLC SUBORDINATED 09/16 VAR | 3/16/2021 | 1.03% | ** | 2,291,534 |
| HCA HOLDINGS INC COMMON STOCK USD.01 | | | ** | 5,794,741 |
| HCL TECHNOLOGIES LTD COMMON STOCK INR2.0 | | | ** | 89,125 |
| HCP INC SR UNSECURED 02/20 2.625 | 5/15/2022 | 2.63% | ** | 66,952 |
| HCP INC SR UNSECURED 08/24 3.875 | 5/15/2022 | 3.88% | ** | 86,261 |
| HCP INC SR UNSECURED 11/23 4.25 | 5/15/2022 | 4.25% | ** | 81,114 |
| HEADWATERS INC COMMON STOCK USD.001 | | | ** | 503,807 |
| HEALTHCARE REALTY TRUST INC REIT USD.01 | | | ** | 185,779 |
| HEALTHCARE TRUST OF AME CL A REIT USD.01 | | | ** | 189,356 |
| HEALTHSOUTH CORP W/D COMMON STOCK USD.01 | | | ** | 4,759,711 |
| HEALTHSTREAM INC COMMON STOCK | | | ** | 30,250 |
| HEALTHWAYS INC COMMON STOCK USD.001 | | | ** | 39,575 |
| HEARTLAND FINANCIAL USA INC COMMON STOCK USD1. | | | ** | 61,058 |
| HEARTLAND PAYMENT SYSTEMS IN COMMON STOCK USD.001 | | | ** | 10,293,754 |
| HEATHROW FINANCE PLC SR SECURED REGS 03/17 7.125 | 3/16/2021 | 7.13% | ** | 2,332,471 |
| HECLA MINING CO COMMON STOCK USD.25 | | | ** | 44,169 |
| HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01 | | | ** | 50,221 |

HEINEKEN NV COMMON STOCK EUR1.6

** 1,188,912

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| HEINEKEN NV SR UNSECURED 144A 04/22 3.4 | 5/15/2022 | 3.40% | ** | 40,569 |
| HELEN OF TROY LTD COMMON STOCK USD.1 | | | ** | 202,072 |
| HELIX ENERGY SOLUTIONS GROUP COMMON STOCK | | | ** | 934,555 |
| HELLENIC RAILWAY ORG GOVT GUARANT REGS 12/17 5.014 | 3/16/2021 | 5.01% | ** | 198,793 |
| HELLENIC REPUBLIC BONDS REGS 02/23 VAR | 4/15/2017 | 3.00% | ** | 20,178 |
| HELLENIC REPUBLIC BONDS REGS 02/24 VAR | 4/15/2017 | 3.00% | ** | 19,540 |
| HELLENIC REPUBLIC BONDS REGS 02/25 VAR | 4/15/2017 | 3.00% | ** | 19,105 |
| HELLENIC REPUBLIC BONDS REGS 02/26 VAR | 4/15/2017 | 3.00% | ** | 18,467 |
| HELLENIC REPUBLIC BONDS REGS 02/27 VAR | 4/15/2017 | 3.00% | ** | 18,008 |
| HELLENIC REPUBLIC BONDS REGS 02/28 VAR | 4/15/2017 | 3.00% | ** | 17,623 |
| HELLENIC REPUBLIC BONDS REGS 02/29 VAR | 4/15/2017 | 3.00% | ** | 17,455 |
| HELLENIC REPUBLIC BONDS REGS 02/30 VAR | 4/15/2017 | 3.00% | ** | 16,971 |
| HELLENIC REPUBLIC BONDS REGS 02/31 VAR | 4/15/2017 | 3.00% | ** | 16,467 |
| HELLENIC REPUBLIC BONDS REGS 02/32 VAR | 4/15/2017 | 3.00% | ** | 16,277 |
| HELLENIC REPUBLIC BONDS REGS 02/33 VAR | 4/15/2017 | 3.00% | ** | 15,953 |
| HELLENIC REPUBLIC BONDS REGS 02/34 VAR | 4/15/2017 | 3.00% | ** | 15,847 |
| HELLENIC REPUBLIC BONDS REGS 02/35 VAR | 4/15/2017 | 3.00% | ** | 15,455 |
| HELLENIC REPUBLIC BONDS REGS 02/36 VAR | 4/15/2017 | 3.00% | ** | 15,303 |
| HELLENIC REPUBLIC BONDS REGS 02/37 VAR | 4/15/2017 | 3.00% | ** | 15,208 |
| HELLENIC REPUBLIC BONDS REGS 02/38 VAR | 4/15/2017 | 3.00% | ** | 15,139 |
| HELLENIC REPUBLIC BONDS REGS 02/39 VAR | 4/15/2017 | 3.00% | ** | 15,469 |
| HELLENIC REPUBLIC BONDS REGS 02/40 VAR | 4/15/2017 | 3.00% | ** | 15,454 |
| HELLENIC REPUBLIC BONDS REGS 02/41 VAR | 4/15/2017 | 3.00% | ** | 15,472 |
| HELLENIC REPUBLIC BONDS REGS 02/42 VAR | 4/15/2017 | 3.00% | ** | 15,447 |
| HELLENIC REPUBLIC SCHULDSCHEIN LOAN | 3/16/2021 | 1.00% | ** | 2,074,833 |
| HELMERICH + PAYNE COMMON STOCK USD.1 | | | ** | 1,530,298 |
| HEMISPHERE MEDIA GROUP INC COMMON STOCK USD.0001 | | | ** | 18,143 |
| HENNES + MAURITZ AB B SHS COMMON STOCK | | | ** | 3,696,359 |
| HERITAGE COMMERCE CORP COMMON STOCK | | | ** | 30,642 |
| HERITAGE CRYSTAL CLEAN INC COMMON STOCK USD.01 | | | ** | 19,557 |
| HERITAGE FINANCIAL CORP COMMON STOCK | | | ** | 57,933 |
| HERMAN MILLER INC COMMON STOCK USD.2 | | | ** | 2,269,625 |
| HERMES INTERNATIONAL COMMON STOCK | | | ** | 552,683 |
| HERMES MICROVISION INC COMMON STOCK TWD10. | | | ** | 291,046 |
| HERSHA HOSPITALITY TRUST REIT USD.01 | | | ** | 74,702 |
| HESS CORP COMMON STOCK USD1. | | | ** | 7,310,784 |
| HESS CORP SR UNSECURED 02/19 8.125 | 5/15/2022 | 8.13% | ** | 56,669 |
| HESS CORP SR UNSECURED 10/29 7.875 | 5/15/2022 | 7.88% | ** | 60,079 |
| HEWLETT PACKARD ENTERPRIS COMMON STOCK USD.01 | | | ** | 5,011,440 |
| HIGHWOODS PROPERTIES INC REIT USD.01 | | | ** | 5,427,764 |
| HIKMA PHARMACEUTICALS PLC COMMON STOCK GBP.1 | | | ** | 1,556,978 |
| HILL INTERNATIONAL INC COMMON STOCK USD.0001 | | | ** | 12,726 |
| HILLENBRAND INC COMMON STOCK | | | ** | 79,142 |
| HILLTOP HOLDINGS INC COMMON STOCK USD.01 | | | ** | 167,445 |
| HISTORIC TW INC COMPANY GUAR 02/23 9.15 | 5/15/2022 | 9.15% | ** | 129,744 |
| HITACHI HIGH TECHNOLOGIES CO COMMON STOCK | | | ** | 410,241 |
| HITACHI TRANSPORT SYSTEM LTD COMMON STOCK | | | ** | 440,999 |

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| HOKUHOKU FINANCIAL GROUP INC COMMON STOCK | | | ** | 76,279 |
| HOLDING ACCOUNT | | | ** | 92,460,919 |
| HOLLYFRONTIER CORP COMMON STOCK USD.01 | | | ** | 92,545 |
| HOLOGIC INC COMMON STOCK USD.01 | | | ** | 350,918 |
| HOME BANCORP INC COMMON STOCK USD.01 | | | ** | 18,628 |
| HOME BANCSHARES INC COMMON STOCK USD.01 | | | ** | 2,851,595 |
| HOME DEPOT INC COMMON STOCK USD.05 | | | ** | 3,287,206 |
| HOME DEPOT INC SR UNSECURED 06/22 2.625 | 5/15/2022 | 2.63% | ** | 84,911 |
| HOME DEPOT INC SR UNSECURED 09/17 VAR | 11/18/2016 | 0.88% | ** | 1,229,337 |
| HOMESTAR MORTGAGE ACCEPTANCE C HMAC 2004 4 A3 | 5/15/2022 | 1.32% | ** | 129,190 |
| HOMESTREET INC COMMON STOCK | | | ** | 33,368 |
| HOMETRUST BANCSHARES INC COMMON STOCK | | | ** | 43,578 |
| HON HAI PRECISION GDR REG S GDR | | | ** | 1,333,820 |
| HON HAI PRECISION INDUSTRY COMMON STOCK TWD10. | | | ** | 681,549 |
| HONDA AUTO RECEIVABLES OWNER T HAROT 2013 1 A3 | 5/15/2022 | 0.48% | ** | 15,374 |
| HONDA AUTO RECEIVABLES OWNER T HAROT 2015 3 A2 | 11/18/2016 | 1.03% | ** | 2,779,374 |
| HONDA MOTOR CO LTD COMMON STOCK | | | ** | 5,697,851 |
| HONDA MOTOR CO LTD SPONS ADR ADR | | | ** | 2,455,417 |
| HONEYWELL INTERNATIONAL INC COMMON STOCK USD1. | | | ** | 28,695,311 |
| HONG KONG + CHINA GAS COMMON STOCK | | | ** | 210,406 |
| HONG KONG DOLLAR | 3/16/2021 | | ** | 45 |
| HONG KONG DOLLAR | | | ** | 3,967 |
| HONG KONG EXCHANGES + CLEAR COMMON STOCK HKD1.0 | | | ** | 396,992 |
| HOOKER FURNITURE CORP COMMON STOCK | | | ** | 28,445 |
| HORACE MANN EDUCATORS COMMON STOCK USD.001 | | | ** | 136,038 |
| HORIZON BANCORP INDIANA COMMON STOCK | | | ** | 25,779 |
| HORIZON GLOBAL CORP COMMON STOCK USD.01 | | | ** | 15,721 |
| HORIZON PHARMA PLC COMMON STOCK USD.0001 | | | ** | 2,275,350 |
| HORNBECK OFFSHORE SERVICES COMMON STOCK USD.01 | | | ** | 32,603 |
| HORTONWORKS INC COMMON STOCK USD.0001 | | | ** | 835,463 |
| HOSPITALITY PROPERTIES TRUST REIT USD.01 | | | ** | 265,344 |
| HOST HOTELS + RESORTS LP SR UNSECURED 06/25 4 | 1/14/2030 | 4.00% | ** | 671,024 |
| HOUSING DEVELOPMENT FINANCE COMMON STOCK INR2. | | | ** | 3,250,937 |
| HOUSTON WIRE + CABLE CO COMMON STOCK USD.001 | | | ** | 9,198 |
| HOYA CORP COMMON STOCK | | | ** | 8,492,482 |
| HP ENTERPRISE CO SR UNSECURED 144A 10/17 2.45 | 4/15/2017 | 2.45% | ** | 49,958 |
| HP ENTERPRISE CO SR UNSECURED 144A 10/18 2.85 | 4/15/2017 | 2.85% | ** | 49,972 |
| HP INC COMMON STOCK USD.01 | | | ** | 6,874,067 |
| HP INC SR UNSECURED 12/21 4.65 | 5/15/2022 | 4.65% | ** | 158,399 |
| HSBC BANK USA SUBORDINATED 11/34 5.875 | 5/15/2022 | 5.88% | ** | 115,876 |
| HSBC HOLDINGS PLC COMMON STOCK | | | ** | 6,196,654 |
| HSBC HOLDINGS PLC JR SUBORDINA 12/49 VAR | 1/14/2030 | 6.38% | ** | 299,625 |
| HSBC HOLDINGS PLC JR SUBORDINA REGS 12/49 VAR | 1/14/2030 | 6.00% | ** | 437,127 |
| HSBC HOLDINGS PLC SR UNSECURED 01/22 4.875 | 5/15/2022 | 4.88% | ** | 148,082 |
| HSBC HOLDINGS PLC SR UNSECURED 03/22 4 | 5/15/2022 | 4.00% | ** | 288,686 |
| HSBC HOLDINGS PLC SR UNSECURED 04/21 5.1 | 3/16/2021 | 5.10% | ** | 2,167,930 |
| HSBC USA INC SR UNSECURED 01/18 1.625 | 5/15/2022 | 1.63% | ** | 159,208 |

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|---|---------------|-------|------|-------------------------------|
| HSN INC COMMON STOCK USD.01 | | | ** | 2,280,150 |
| HTC CORP COMMON STOCK TWD10.0 | | | ** | 230,341 |
| HUB GROUP INC CL A COMMON STOCK USD.01 | | | ** | 101,321 |
| HUBSPOT INC COMMON STOCK USD.001 | | | ** | 898,989 |
| HULIC CO LTD COMMON STOCK | | | ** | 389,228 |
| HUMANA INC COMMON STOCK USD.166 | | | ** | 1,945,759 |
| HUNGARIAN FORINT | 3/16/2021 | | ** | 13,938 |
| HUNGARIAN FORINT | | | ** | 3,098 |
| HUNTSMAN CORP COMMON STOCK USD.01 | | | ** | 268,048 |
| HURCO COMPANIES INC COMMON STOCK | | | ** | 19,044 |
| HURON CONSULTING GROUP INC COMMON STOCK USD.01 | | | ** | 7,118,140 |
| HUSQVARNA AB B SHS COMMON STOCK SEK2.0 | | | ** | 625,402 |
| HUTCH WHAMPOA INT 11 LTD COMPANY GUAR 144A 01/17 3.5 | 11/18/2016 | 3.50% | ** | 1,079,462 |
| HYDRO QUEBEC LOCAL GOVT G 01/22 8.4 | 5/15/2022 | 8.40% | ** | 180,833 |
| HYDRO QUEBEC LOCAL GOVT G 07/24 8.05 | 5/15/2022 | 8.05% | ** | 235,519 |
| HYOSUNG CORPORATION COMMON STOCK KRW5000. | | | ** | 53,011 |
| HYPROP INVESTMENTS LTD UTS REIT | | | ** | 47,261 |
| HYSAN DEVELOPMENT CO COMMON STOCK | | | ** | 73,973 |
| HYSTER YALE MATERIALS COMMON STOCK USD.01 | | | ** | 53,761 |
| HYUNDAI AUTO LEASE SECURITIZAT HALST 2014 B A2 144A | 11/18/2016 | 0.61% | ** | 1,399,144 |
| HYUNDAI AUTO LEASE SECURITIZAT HALST 2015 A A2 144A | 11/18/2016 | 1.00% | ** | 3,149,027 |
| HYUNDAI AUTO RECEIVABLES TRUST HART 2013 A A3 | 5/15/2022 | 0.56% | ** | 32,141 |
| HYUNDAI AUTO RECEIVABLES TRUST HART 2015 C A2A | 11/18/2016 | 0.99% | ** | 1,005,711 |
| HYUNDAI CAPITAL AMERICA SR UNSECURED 144A 08/16 1.875 | 11/18/2016 | 1.88% | ** | 1,628,427 |
| HYUNDAI DEVELOPMENT CO ENGIN COMMON STOCK KRW5000. | | | ** | 87,755 |
| HYUNDAI ENGINEERING + CONST COMMON STOCK KRW5000. | | | ** | 131,190 |
| HYUNDAI MOBIS CO LTD COMMON STOCK KRW5000. | | | ** | 354,651 |
| HYUNDAI WIA CORP COMMON STOCK KRW5000. | | | ** | 444,638 |
| IBERIABANK CORP COMMON STOCK USD1. | | | ** | 2,420,712 |
| IBM CORP SR UNSECURED 01/16 2 | 5/15/2022 | 2.00% | ** | 160,000 |
| IBM CORP SR UNSECURED 06/42 4 | 5/15/2022 | 4.00% | ** | 135,632 |
| IBM CORP SR UNSECURED 11/39 5.6 | 5/15/2022 | 5.60% | ** | 22,134 |
| ICAP PLC COMMON STOCK GBP.1 | | | ** | 503,821 |
| ICF INTERNATIONAL INC COMMON STOCK USD.001 | | | ** | 72,898 |
| ICON PLC COMMON STOCK EUR.06 | | | ** | 2,773,113 |
| ICU MEDICAL INC COMMON STOCK USD.1 | | | ** | 173,343 |
| IDACORP INC COMMON STOCK | | | ** | 2,543,373 |
| IDEA CELLULAR LTD COMMON STOCK INR10. | | | ** | 142,259 |
| IDT CORP CLASS B COMMON STOCK USD.01 | | | ** | 12,779 |
| IG GROUP HOLDINGS PLC COMMON STOCK GBP.00005 | | | ** | 351,293 |
| IHH HEALTHCARE BHD COMMON STOCK MYR1.0 | | | ** | 19,157 |
| II VI INC COMMON STOCK | | | ** | 106,534 |
| IIDA GROUP HOLDINGS CO LTD COMMON STOCK | | | ** | 35,696 |
| ILLINOIS TOOL WORKS COMMON STOCK USD.01 | | | ** | 3,967,260 |
| ILLINOIS TOOL WORKS INC SR UNSECURED 09/21 3.375 | 5/15/2022 | 3.38% | ** | 77,140 |
| ILLUMINA INC COMMON STOCK USD.01 | | | ** | 11,183,483 |
| IMATION CORP COMMON STOCK USD.01 | | | ** | 5,195 |

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|--|---------------|-------|------|-------------------------------|
| IMAX CORP COMMON STOCK | | | ** | 2,292,330 |
| IMPERIAL BRANDS PLC COMMON STOCK GBP.1 | | | ** | 2,945,175 |
| IMPERVA INC COMMON STOCK USD.0001 | | | ** | 12,060,112 |
| IMPLENIA AG REG COMMON STOCK CHF1.02 | | | ** | 481,902 |
| IMS HEALTH HOLDINGS INC COMMON STOCK USD.01 | | | ** | 937,500 |
| INC RESEARCH HOLDINGS INC A COMMON STOCK USD.01 | | | ** | 4,893,689 |
| INCHCAPE PLC COMMON STOCK GBP.1 | | | ** | 340,509 |
| INCYTE CORP COMMON STOCK USD.001 | | | ** | 4,920,377 |
| IND + COMM BK OF CHINA H COMMON STOCK CNY1.0 | | | ** | 628,618 |
| INDEPENDENCE HOLDING CO COMMON STOCK USD1. | | | ** | 24,127 |
| INDEPENDENT BANK CORP/MA COMMON STOCK USD.01 | | | ** | 109,648 |
| INDEPENDENT BANK GROUP INC COMMON STOCK USD.01 | | | ** | 45,920 |
| INDIABULLS HOUSING FINANCE L COMMON STOCK INR2.0 | | | ** | 23,081 |
| INDIAN RUPEE | | | ** | 2,277 |
| INDIANA MICHIGAN POWER SR UNSECURED 03/23 3.2 | 5/15/2022 | 3.20% | ** | 88,730 |
| INDOFOOD SUKSES MAKMUR TBK P COMMON STOCK IDR100. | | | ** | 48,503 |
| INDONESIA GOVERNMENT SR UNSECURED 03/34 8.375 | 3/16/2021 | 8.38% | ** | 3,014,342 |
| INDONESIA GOVERNMENT SR UNSECURED 05/33 6.625 | 3/16/2021 | 6.63% | ** | 101,225 |
| INDONESIA GOVERNMENT SR UNSECURED 06/32 8.25 | 3/16/2021 | 8.25% | ** | 2,601,604 |
| INDONESIAN RUPIAH | | | ** | 93,003 |
| INDUSTRIA DE DISENO TEXTIL COMMON STOCK EUR.03 | | | ** | 7,538,112 |
| INDUSTRIAL BANK OF KOREA SR UNSECURED 144A 07/17 2.375 | 1/14/2030 | 2.38% | ** | 1,308,129 |
| INFINEON TECHNOLOGIES AG COMMON STOCK | | | ** | 258,523 |
| INFINERA CORP COMMON STOCK USD.001 | | | ** | 1,650,207 |
| INFORMA PLC COMMON STOCK GBP.001 | | | ** | 623,009 |
| INFOSYS LTD SP ADR ADR | | | ** | 942,087 |
| INFRASTRUTTURE WIRELESS ITAL COMMON STOCK | | | ** | 318,642 |
| ING BANK NV COVERED REGS 12/22 2.625 | 3/16/2021 | 2.63% | ** | 4,228,328 |
| ING BANK NV SR UNSECURED 144A 03/16 4 | 11/18/2016 | 4.00% | ** | 661,262 |
| ING BANK NV SR UNSECURED 144A 11/18 2 | 3/16/2021 | 2.00% | ** | 1,195,067 |
| ING GROEP NV CVA DUTCH CERT EUR.24 | | | ** | 5,141,644 |
| INGENICO GROUP COMMON STOCK EUR1.0 | | | ** | 792,354 |
| INGLES MARKETS INC CLASS A COMMON STOCK USD.05 | | | ** | 63,255 |
| INGRAM MICRO INC CL A COMMON STOCK USD.01 | | | ** | 4,578,114 |
| INGREDION INC COMMON STOCK USD.01 | | | ** | 572,836 |
| INNERWORKINGS INC COMMON STOCK USD.0001 | | | ** | 39,975 |
| INNOLUX CORP COMMON STOCK TWD10. | | | ** | 171,583 |
| INNOPHOS HOLDINGS INC COMMON STOCK USD.001 | | | ** | 62,365 |
| INNOSPEC INC COMMON STOCK USD.01 | | | ** | 128,009 |
| INOTERA MEMORIES INC COMMON STOCK TWD10. | | | ** | 1,535,050 |
| INOVALON HOLDINGS INC A COMMON STOCK | | | ** | 2,014,549 |
| INPEX CORP COMMON STOCK | | | ** | 2,584,951 |
| INPHI CORP COMMON STOCK | | | ** | 2,537,502 |
| INSIGHT ENTERPRISES INC COMMON STOCK USD.01 | | | ** | 92,693 |
| INSTEEL INDUSTRIES INC COMMON STOCK | | | ** | 38,597 |
| INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01 | | | ** | 114,480 |
| INTEGRATED DEVICE TECH INC COMMON STOCK USD.001 | | | ** | 2,638,399 |

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|--|---------------|-------|------|-------------------------------|
| INTEL CORP COMMON STOCK USD.001 | | | ** | 37,694,811 |
| INTEL CORP SR UNSECURED 07/22 3.1 | 5/15/2022 | 3.10% | ** | 30,591 |
| INTEL CORP SR UNSECURED 07/25 3.7 | 5/15/2022 | 3.70% | ** | 86,886 |
| INTEL CORP SR UNSECURED 10/21 3.3 | 5/15/2022 | 3.30% | ** | 31,075 |
| INTER PARFUMS INC COMMON STOCK USD.001 | | | ** | 63,480 |
| INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01 | | | ** | 2,135,790 |
| INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01 | | | ** | 34,768,332 |
| INTERCONTINENTALEXCHANGE COMPANY GUAR 10/23 4 | 5/15/2022 | 4.00% | ** | 63,855 |
| INTERFACE INC COMMON STOCK USD.1 | | | ** | 2,320,955 |
| INTERNAP CORP COMMON STOCK USD.001 | | | ** | 30,272 |
| INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1. | | | ** | 171,213 |
| INTERNATIONAL PAPER CO COMMON STOCK USD1.0 | | | ** | 3,649,360 |
| INTERNET INITIATIVE JAPAN COMMON STOCK | | | ** | 679,719 |
| INTERPUMP GROUP SPA COMMON STOCK EUR.52 | | | ** | 381,584 |
| INTERSIL CORP A COMMON STOCK USD.01 | | | ** | 96,517 |
| INTERVAL LEISURE GROUP COMMON STOCK USD.01 | | | ** | 6,556 |
| INTESA SANPAOLO COMMON STOCK EUR.52 | | | ** | 1,420,404 |
| INTESA SANPAOLO SPA COMPANY GUAR 01/16 3.125 | 1/14/2030 | 3.13% | ** | 500,250 |
| INTESA SANPAOLO SPA COMPANY GUAR 01/17 2.375 | 1/14/2030 | 2.38% | ** | 401,301 |
| INTESA SANPAOLO SPA SUBORDINATED 144A 06/24 5.017 | 3/16/2021 | 5.02% | ** | 1,869,313 |
| INTESA SANPAOLO SPA SUBORDINATED 144A 06/24 5.017 | 1/14/2030 | 5.02% | ** | 1,082,234 |
| INTEVAC INC COMMON STOCK | | | ** | 11,101 |
| INTL BUSINESS MACHINES CORP COMMON STOCK USD.2 | | | ** | 6,151,752 |
| INTL CONSOLIDATED AIRLINE DI COMMON STOCK EUR.5 | | | ** | 2,206,104 |
| INTL FCSTONE INC COMMON STOCK USD.01 | | | ** | 58,287 |
| INTL LEASE FINANCE CORP SR SECURED 144A 09/16 6.75 | 3/16/2021 | 6.75% | ** | 226,050 |
| INTL LEASE FINANCE CORP SR UNSECURED 03/17 8.75 | 1/14/2030 | 8.75% | ** | 106,500 |
| INTL SPEEDWAY CORP CL A COMMON STOCK USD.01 | | | ** | 89,864 |
| INTRA CELLULAR THERAPIES INC COMMON STOCK USD.0001 | | | ** | 2,559,436 |
| INTRALINKS HOLDINGS INC COMMON STOCK USD.001 | | | ** | 1,593,136 |
| INTREPID POTASH INC COMMON STOCK USD.001 | | | ** | 19,957 |
| INTUIT INC COMMON STOCK USD.01 | | | ** | 30,690,185 |
| INTUIT INC SR UNSECURED 03/17 5.75 | 5/15/2022 | 5.75% | ** | 68,102 |
| INVACARE CORP COMMON STOCK USD.25 | | | ** | 55,248 |
| INVESTEC LTD COMMON STOCK ZAR.0002 | | | ** | 234,285 |
| INVESTEC PLC COMMON STOCK GBP.0002 | | | ** | 740,356 |
| INVESTMENT AB KINNEVIK B SHS COMMON STOCK SEK.1 | | | ** | 86,706 |
| INVESTMENT TECHNOLOGY GROUP COMMON STOCK USD.01 | | | ** | 59,315 |
| INVESTOR AB B SHS COMMON STOCK SEK6.25 | | | ** | 168,414 |
| INVESTORS BANCORP INC COMMON STOCK USD.01 | | | ** | 175,298 |
| INVESTORS REAL ESTATE TRUST REIT | | | ** | 53,425 |
| INVESTORS TITLE CO COMMON STOCK | | | ** | 19,844 |
| ION GEOPHYSICAL CORP COMMON STOCK USD.01 | | | ** | 5,518 |
| IPALCO ENTERPRISES INC SR SECURED 07/20 3.45 | 1/14/2030 | 3.45% | ** | 980,000 |
| IPG PHOTONICS CORP COMMON STOCK USD.0001 | | | ** | 2,362,294 |
| IPSOS COMMON STOCK EUR.25 | | | ** | 198,241 |
| IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001 | | | ** | 78,440 |

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|---|---------------|-------|------|-------------------------------|
| IRONWOOD PHARMACEUTICALS INC COMMON STOCK USD.001 | | | ** | 1,460,015 |
| ISETAN MITSUKOSHI HOLDINGS L COMMON STOCK | | | ** | 279,506 |
| ISS A/S COMMON STOCK DKK1.0 | | | ** | 259,314 |
| ISUZU MOTORS LTD COMMON STOCK | | | ** | 115,785 |
| ITAU UNIBANCO H SPON PRF ADR ADR | | | ** | 145,577 |
| ITAU UNIBANCO HLDG SA/KY SUBORDINATED 144A 03/22 5.65 | 3/16/2021 | 5.65% | ** | 1,337,625 |
| ITAUSA INVESTIMENTOS ITAU PR PREFERENCE | | | ** | 69,057 |
| ITC HOLDINGS CORP COMMON STOCK | | | ** | 2,703,462 |
| ITC LTD COMMON STOCK INR1. | | | ** | 170,574 |
| ITRON INC COMMON STOCK | | | ** | 107,418 |
| ITT CORP COMMON STOCK USD1. | | | ** | 136,999 |
| ITV PLC COMMON STOCK GBP.1 | | | ** | 415,463 |
| IXIA COMMON STOCK | | | ** | 55,686 |
| IXYS CORPORATION COMMON STOCK USD.01 | | | ** | 40,126 |
| J + J SNACK FOODS CORP COMMON STOCK | | | ** | 4,812,054 |
| J FRONT RETAILING CO LTD COMMON STOCK | | | ** | 60,190 |
| J P MORGAN MBS FUND COMMINGLED J P MORGAN MBS FUND COMMINGLED | 5/15/2022 | | ** | 51,955,485 |
| J.C. PENNEY CO INC COMMON STOCK USD.5 | | | ** | 180,899 |
| J2 GLOBAL INC COMMON STOCK USD.01 | | | ** | 5,156,936 |
| JABIL CIRCUIT INC COMMON STOCK USD.001 | | | ** | 434,475 |
| JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01 | | | ** | 6,478,980 |
| JACKSON NATL LIFE GLOBAL SR SECURED 144A 10/17 VAR | 11/18/2016 | 0.9% | ** | 5,077,272 |
| JACOBS ENGINEERING GROUP INC COMMON STOCK USD1. | | | ** | 2,810,231 |
| JAMES HARDIE INDUSTRIES CDI CDI EUR.59 | | | ** | 168,068 |
| JAPAN (20 YEAR ISSUE) SR UNSECURED 09/34 1.4 | 3/16/2021 | 1.4% | ** | 90,310 |
| JAPAN AIRLINES CO LTD COMMON STOCK | | | ** | 887,169 |
| JAPAN PRIME REALTY INVESTMEN REIT | | | ** | 30,899 |
| JAPAN REAL ESTATE INVESTMENT REIT | | | ** | 82,954 |
| JAPAN RETAIL FUND INVESTMENT REIT | | | ** | 63,698 |
| JAPAN TOBACCO INC COMMON STOCK | | | ** | 4,705,338 |
| JAPAN TREASURY DISC BILL BILLS 01/16 0.00000 | 3/16/2021 | | ** | 748,150 |
| JAPAN TREASURY DISC BILL BILLS 02/16 0.00000 | 4/15/2017 | 0.01% | ** | 4,156,503 |
| JAPAN TREASURY DISC BILL BILLS 02/16 0.00000 | 3/16/2021 | | ** | 2,327,642 |
| JAPAN TREASURY DISC BILL BILLS 02/16 0.00000 | 3/16/2021 | 0.01% | ** | 20,699,467 |
| JAPAN TREASURY DISC BILL BILLS 02/16 0.00000 | 4/15/2017 | 0.01% | ** | 2,244,536 |
| JAPAN TREASURY DISC BILL BILLS 02/16 0.00000 | 3/16/2021 | | ** | 4,655,334 |
| JAPAN TREASURY DISC BILL BILLS 02/16 0.00000 | 4/15/2017 | 0.01% | ** | 2,244,543 |
| JAPAN TREASURY DISC BILL BILLS 03/16 0.00000 | 4/15/2017 | 0.01% | ** | 2,577,078 |
| JAPAN TREASURY DISC BILL BILLS 03/16 0.00000 | 3/16/2021 | | ** | 23,526,229 |
| JAPAN TREASURY DISC BILL BILLS 03/16 0.00000 | 3/16/2021 | 0.01% | ** | 26,020,280 |
| JAPANESE YEN | 4/15/2017 | | ** | 10,556 |
| JAPANESE YEN | 3/16/2021 | | ** | 250,617 |
| JAPANESE YEN | 1/14/2030 | | ** | 429 |
| JAPANESE YEN | | | ** | 260 |

JARDEN CORP

** 3,777,239

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|---|---------------|-------|------|-------------------------------|
| JBS SA COMMON STOCK | | | ** | 694,878 |
| JD.COM INC ADR ADR USD.00002 | | | ** | 83,308 |
| JEAN COUTU GROUP INC CLASS A COMMON STOCK | | | ** | 607,272 |
| JEFFERIES GROUP LLC SR UNSECURED 03/16 5.5 | 5/15/2022 | 5.5% | ** | 70,570 |
| JEFFERIES GROUP LLC SR UNSECURED 04/21 6.875 | 5/15/2022 | 6.88% | ** | 78,308 |
| JETBLUE AIRWAYS CORP COMMON STOCK USD.01 | | | ** | 1,410,393 |
| JOHN B. SANFILIPPO + SON INC COMMON STOCK USD.01 | | | ** | 44,305 |
| JOHN DEERE CAPITAL CORP SR UNSECURED 03/18 1.3 | 5/15/2022 | 1.3% | ** | 173,437 |
| JOHN DEERE CAPITAL CORP SR UNSECURED 07/17 VAR | 11/18/2016 | 0.77% | ** | 2,455,741 |
| JOHN DEERE CAPITAL CORP SR UNSECURED 10/17 1.2 | 5/15/2022 | 1.2% | ** | 54,800 |
| JOHNSON + JOHNSON COMMON STOCK USD1. | | | ** | 26,160,421 |
| JOHNSON CONTROLS INC COMMON STOCK USD.01388 | | | ** | 21,945,383 |
| JOHNSON CONTROLS INC SR UNSECURED 12/16 2.6 | 11/18/2016 | 2.6% | ** | 1,327,158 |
| JOHNSON MATTHEY PLC COMMON STOCK GBP1.047619 | | | ** | 226,080 |
| JOHNSON OUTDOORS INC A COMMON STOCK USD.05 | | | ** | 20,183 |
| JOLLIBEE FOODS CORP COMMON STOCK PHP1.0 | | | ** | 408,400 |
| JOURNAL MEDIA GROUP INC COMMON STOCK USD.01 | | | ** | 12,934 |
| JP MORGAN CHASE BANK NA SR UNSECURED 06/17 VAR | 4/15/2017 | 0.84% | ** | 797,188 |
| JP MORGAN CHASE BANK NA SR UNSECURED 06/17 VAR | 3/16/2021 | 0.75% | ** | 498,243 |
| JP MORGAN CHASE COMMERCIAL MOR JPMCC 2006 LDP6 AM | 5/15/2022 | 5.53% | ** | 190,836 |
| JP MORGAN CHASE COMMERCIAL MOR JPMCC 2007 LDPX A3 | 4/15/2017 | 5.42% | ** | 184,823 |
| JPMCB LIQUIDITY FUND JP MORGAN SHORT TERM EQUITY IN | 11/18/2016 | | ** | 196,160,924 |
| JPMORGAN CHASE + CO COMMON STOCK USD1.0 | | | ** | 31,461,050 |
| JPMORGAN CHASE + CO JR SUBORDINA 12/49 VAR | 1/14/2030 | 5.3% | ** | 697,375 |
| JPMORGAN CHASE + CO SR UNSECURED 01/20 2.25 | 1/14/2030 | 2.25% | ** | 1,377,293 |
| JPMORGAN CHASE + CO SR UNSECURED 01/22 4.5 | 1/14/2030 | 4.5% | ** | 539,303 |
| JPMORGAN CHASE + CO SR UNSECURED 05/21 4.625 | 1/14/2030 | 4.63% | ** | 1,620,231 |
| JPMORGAN CHASE + CO SR UNSECURED 10/20 2.55 | 3/16/2021 | 2.55% | ** | 991,609 |
| JTEKT CORP COMMON STOCK | | | ** | 190,008 |
| JULIUS BAER GROUP LTD COMMON STOCK CHF.02 | | | ** | 3,034,760 |
| JUNGHEINRICH PRFD PREFERENCE | | | ** | 927,579 |
| JUNTA DE ANDALUCIA SR UNSECURED REGS 04/16 VAR | 3/16/2021 | 2.14% | ** | 1,183,877 |
| JYSKE BANK REG COMMON STOCK DKK10. | | | ** | 281,671 |
| K S AG REG COMMON STOCK | | | ** | 853,937 |
| K12 INC COMMON STOCK USD.0001 | | | ** | 22,546 |
| KABU.COM SECURITIES CO LTD COMMON STOCK | | | ** | 387,597 |
| KADANT INC COMMON STOCK USD.01 | | | ** | 1,689,863 |
| KAJIMA CORP COMMON STOCK | | | ** | 66,204 |
| KALBE FARMA TBK PT COMMON STOCK IDR10. | | | ** | 71,511 |
| KAMAN CORP COMMON STOCK USD1. | | | ** | 108,759 |
| KAMIGUMI CO LTD COMMON STOCK | | | ** | 60,983 |
| KANEKA CORP COMMON STOCK | | | ** | 84,127 |
| KANSAS CITY POWER + LT SR UNSECURED 03/23 3.15 | 5/15/2022 | 3.15% | ** | 23,520 |
| KANSAS CITY POWER + LT SR UNSECURED 10/41 5.3 | 5/15/2022 | 5.3% | ** | 70,620 |
| KAO CORP COMMON STOCK | | | ** | 233,987 |
| KAPSTONE PAPER AND PACKAGING COMMON STOCK USD.0001 | | | ** | 210,697 |
| KAR AUCTION SERVICES INC COMMON STOCK USD.01 | | | ** | 2,947,366 |

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|--|---------------|-------|------|-------------------------------|
| KASIKORNBANK PCL NVDR NVDR THB10.0 | | | ** | 157,254 |
| KB HOME COMMON STOCK USD1. | | | ** | 108,689 |
| KBC GROEP NV COMMON STOCK | | | ** | 3,489,609 |
| KBR INC COMMON STOCK USD.001 | | | ** | 52,520 |
| KCG HOLDINGS INC CL A COMMON STOCK USD.01 | | | ** | 145,098 |
| KELLOGG CO COMMON STOCK USD.25 | | | ** | 1,589,940 |
| KELLOGG CO SR UNSECURED 12/20 4 | 5/15/2022 | 4% | ** | 94,624 |
| KELLY SERVICES INC A COMMON STOCK USD1. | | | ** | 51,309 |
| KEMET CORP COMMON STOCK USD.01 | | | ** | 7,044 |
| KEMPER CORP COMMON STOCK USD.1 | | | ** | 194,706 |
| KEPCO PLANT SERVICE + ENGINE COMMON STOCK KRW200. | | | ** | 260,575 |
| KERRY PROPERTIES LTD COMMON STOCK HKD1.0 | | | ** | 422,624 |
| KEY ENERGY SERVICES INC COMMON STOCK USD.1 | | | ** | 4,942 |
| KEY TRONIC CORP COMMON STOCK | | | ** | 9,424 |
| KEYCORP SR UNSECURED 03/21 5.1 | 5/15/2022 | 5.1% | ** | 218,589 |
| KEYW HOLDING CORP/THE COMMON STOCK | | | ** | 22,828 |
| KIA MOTORS CORP COMMON STOCK KRW5000.0 | | | ** | 440,520 |
| KILROY REALTY CORP REIT USD.01 | | | ** | 173,071 |
| KIMBALL INTERNATIONAL B COMMON STOCK USD.05 | | | ** | 28,040 |
| KIMBERLY CLARK DE MEXICO A COMMON STOCK | | | ** | 228,392 |
| KINDER MORGAN ENER PART COMPANY GUAR 02/17 6 | 3/16/2021 | 6% | ** | 20,234 |
| KINDER MORGAN ENER PART COMPANY GUAR 02/20 6.85 | 3/16/2021 | 6.85% | ** | 827,458 |
| KINDRED HEALTHCARE INC COMMON STOCK USD.25 | | | ** | 76,903 |
| KINGBOARD LAMINATES HLDG LTD COMMON STOCK HKD.1 | | | ** | 177,813 |
| KINGFISHER PLC COMMON STOCK GBP.157143 | | | ** | 884,621 |
| KINTETSU WORLD EXPRESS INC COMMON STOCK | | | ** | 452,278 |
| KIRBY CORP COMMON STOCK USD.1 | | | ** | 1,123,437 |
| KIRKLAND S INC COMMON STOCK | | | ** | 25,259 |
| KITE PHARMA INC COMMON STOCK USD.001 | | | ** | 389,747 |
| KITE REALTY GROUP TRUST REIT USD.01 | | | ** | 93,452 |
| KLA TENCOR CORP COMMON STOCK USD.001 | | | ** | 2,493,133 |
| KLEPIERRE REIT EUR1.4 | | | ** | 71,956 |
| KLX INC COMMON STOCK USD.01 | | | ** | 23,400 |
| KMG CHEMICALS INC COMMON STOCK USD.01 | | | ** | 25,944 |
| KNIGHT TRANSPORTATION INC COMMON STOCK USD.01 | | | ** | 1,575,265 |
| KNOWLES CORP COMMON STOCK USD.01 | | | ** | 73,782 |
| KOITO MANUFACTURING CO LTD COMMON STOCK | | | ** | 424,806 |
| KONAMI HOLDINGS CORP COMMON STOCK | | | ** | 196,863 |
| KONICA MINOLTA INC COMMON STOCK | | | ** | 928,474 |
| KONINKLIJKE AHOLD NV COMMON STOCK EUR.01 | | | ** | 2,198,584 |
| KONINKLIJKE PHILIPS NV SR UNSECURED 03/22 3.75 | 5/15/2022 | 3.75% | ** | 51,327 |
| KONINKLIJKE PHILIPS NVR NY NY REG SHRS | | | ** | 1,061,850 |
| KOREA LAND + HOUSING COR SR UNSECURED 144A 08/17 1.875 | 3/16/2021 | 1.88% | ** | 299,309 |
| KOREA TREASURY BOND SR UNSECURED 03/17 3.5 | 3/16/2021 | 3.5% | ** | 1,026,002 |
| KOREA TREASURY BOND SR UNSECURED 06/22 3.75 | 3/16/2021 | 3.75% | ** | 722,964 |
| KOREA TREASURY BOND SR UNSECURED 09/18 5.75 | 3/16/2021 | 5.75% | ** | 1,041,145 |
| KOREA TREASURY BOND SR UNSECURED 12/31 4 | 3/16/2021 | 4% | ** | 281,779 |

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| KOREAN AIR LINES CO LTD COMMON STOCK KRW5000. | | | ** | 118,756 |
| KOREAN REINSURANCE CO COMMON STOCK KRW500. | | | ** | 88,987 |
| KORN/FERRY INTERNATIONAL COMMON STOCK USD.01 | | | ** | 159,828 |
| KOSE CORP COMMON STOCK | | | ** | 121,792 |
| KOSMOS ENERGY LTD COMMON STOCK USD.01 | | | ** | 96,600 |
| KRAFT HEINZ FOODS CO COMPANY GUAR 02/20 5.375 | 5/15/2022 | 5.38% | ** | 17,519 |
| KRAFT HEINZ FOODS CO COMPANY GUAR 06/22 3.5 | 5/15/2022 | 3.5% | ** | 25,274 |
| KRAFT HEINZ FOODS CO COMPANY GUAR 06/42 5 | 5/15/2022 | 5% | ** | 75,517 |
| KRATON PERFORMANCE POLYMERS COMMON STOCK USD.01 | | | ** | 37,456 |
| KRATOS DEFENSE + SECURITY COMMON STOCK USD.001 | | | ** | 15,970 |
| KRISPY KREME DOUGHNUTS INC COMMON STOCK | | | ** | 2,609,868 |
| KROGER CO/THE COMPANY GUAR 04/31 7.5 | 5/15/2022 | 7.5% | ** | 63,686 |
| KROGER CO/THE SR UNSECURED 01/21 3.3 | 5/15/2022 | 3.3% | ** | 81,216 |
| KROGER CO/THE SR UNSECURED 02/24 4 | 5/15/2022 | 4% | ** | 141,987 |
| KRONOS WORLDWIDE INC COMMON STOCK USD.01 | | | ** | 35,261 |
| KRUNG THAI BANK NVDR NVDR THB5.15 | | | ** | 109,106 |
| KT+G CORP COMMON STOCK KRW5000. | | | ** | 149,190 |
| KUEHNE + NAGEL INTL AG REG COMMON STOCK CHF1.0 | | | ** | 1,301,873 |
| KULICKE + SOFFA INDUSTRIES COMMON STOCK | | | ** | 89,707 |
| KUONI REISEN HLDG REG(CAT B) COMMON STOCK CHF1.0 | | | ** | 653,377 |
| KYOCERA CORP COMMON STOCK | | | ** | 3,050,373 |
| KYOWA HAKKO KIRIN CO LTD COMMON STOCK | | | ** | 366,142 |
| L BRANDS INC COMMON STOCK USD.5 | | | ** | 17,788,408 |
| L OREAL COMMON STOCK EUR.2 | | | ** | 1,241,481 |
| LA QUINTA HOLDINGS INC COMMON STOCK USD.01 | | | ** | 19,979 |
| LA Z BOY INC COMMON STOCK USD1. | | | ** | 107,619 |
| LAB CORP OF AMER HLDGS SR UNSECURED 08/17 2.2 | 5/15/2022 | 2.2% | ** | 45,158 |
| LAB CORP OF AMER HLDGS SR UNSECURED 11/18 2.5 | 5/15/2022 | 2.5% | ** | 40,100 |
| LABORATORY CORP OF AMER SR UNSECURED 02/22 3.2 | 5/15/2022 | 3.2% | ** | 46,127 |
| LACLEDE GROUP INC/THE COMMON STOCK USD1. | | | ** | 1,872,306 |
| LAGARDERE SCA COMMON STOCK EUR6.1 | | | ** | 872,048 |
| LAKE SUNAPEE BANK GROUP COMMON STOCK USD.01 | | | ** | 11,505 |
| LAKELAND BANCORP INC COMMON STOCK | | | ** | 45,922 |
| LAKELAND FINANCIAL CORP COMMON STOCK | | | ** | 76,457 |
| LAM RESEARCH CORP COMMON STOCK USD.001 | | | ** | 23,196,120 |
| LAND SECURITIES GROUP PLC REIT GBP.1 | | | ** | 217,750 |
| LANDEC CORP COMMON STOCK USD.001 | | | ** | 32,734 |
| LANDWIRTSCH. RENTENBANK GOVT GUARANT 01/23 4.25 | 3/16/2021 | 4.25% | ** | 230,194 |
| LANXESS AG COMMON STOCK | | | ** | 100,979 |
| LAREDO PETROLEUM INC COMMON STOCK USD.01 | | | ** | 1,024,566 |
| LARGAN PRECISION CO LTD COMMON STOCK TWD10. | | | ** | 5,048,015 |
| LAS VEGAS SANDS CORP COMMON STOCK USD.001 | | | ** | 11,383,494 |
| LASALLE HOTEL PROPERTIES REIT USD.01 | | | ** | 1,947,686 |
| LATAM AIRLINES GROUP SP ADR ADR | | | ** | 127,549 |
| LATTICE SEMICONDUCTOR CORP COMMON STOCK USD.01 | | | ** | 66,318 |
| LAYNE CHRISTENSEN COMPANY COMMON STOCK USD.01 | | | ** | 7,548 |
| LAZARD LTD CL A MLP USD.01 | | | ** | 207,631 |

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|---|---------------|-------|------|-------------------------------|
| LB UBS COMMERCIAL MORTGAGE TRU LBUBS 2007 C7 A3 | 5/15/2022 | 5.87% | ** | 173,912 |
| LBG CAPITAL NO.2 PLC COMPANY GUAR REGS 12/19 15 | 4/15/2017 | 15% | ** | 198,977 |
| LBG CAPITAL NO.2 PLC COMPANY GUAR REGS 12/19 15 | 3/16/2021 | 15% | ** | 155,069 |
| LCM LTD PARTNERSHIP LCM 9A A 144A | 3/16/2021 | 1.52% | ** | 1,297,211 |
| LDR HOLDING CORP COMMON STOCK USD.001 | | | ** | 278,796 |
| LEAR CORP COMMON STOCK USD.01 | | | ** | 283,369 |
| LEASEPLAN CORPORATION NV SR UNSECURED 144A 05/18 2.5 | 1/14/2030 | 2.5% | ** | 1,772,771 |
| LEE + MAN PAPER MANUFACTURIN COMMON STOCK HKD.025 | | | ** | 492,192 |
| LEEK FINANCE PLC LEEK 18A A2D 144A | 3/16/2021 | 0.61% | ** | 2,339,945 |
| LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01 | | | ** | 97,453 |
| LEGG MASON INC COMMON STOCK USD.1 | | | ** | 454,362 |
| LEGRAND SA COMMON STOCK EUR4. | | | ** | 1,638,147 |
| LENDINGCLUB CORP COMMON STOCK USD.01 | | | ** | 487,913 |
| LENDINGTREE INC COMMON STOCK USD.01 | | | ** | 1,018,328 |
| LENDLEASE GROUP STAPLED SECURITY | | | ** | 445,268 |
| LENNAR CORP A COMMON STOCK USD.1 | | | ** | 2,559,265 |
| LETRA TESOURO NACIONAL BILLS 01/17 0.00000 | 4/15/2017 | | ** | 611,335 |
| LETRA TESOURO NACIONAL BILLS 01/19 0.00000 | 4/15/2017 | | ** | 15,972 |
| LETRA TESOURO NACIONAL BILLS 04/16 0.00000 | 1/14/2030 | | ** | 3,421,121 |
| LETRA TESOURO NACIONAL BILLS 10/16 0.00000 | 4/15/2017 | 0.01% | ** | 1,155,896 |
| LEXINGTON REALTY TRUST REIT USD.0001 | | | ** | 112,336 |
| LEXMARK INTERNATIONAL INC A COMMON STOCK USD.01 | | | ** | 192,915 |
| LG CHEM LTD COMMON STOCK KRW5000. | | | ** | 190,508 |
| LHC GROUP INC COMMON STOCK USD.01 | | | ** | 83,560 |
| LI + FUNG LTD COMMON STOCK HKD.0125 | | | ** | 2,014,120 |
| LIBERTY HOLDINGS LTD COMMON STOCK ZAR.0833 | | | ** | 31,249 |
| LIBERTY INTERACTIVE CORP Q A TRACKING STK USD.01 | | | ** | 25,904,496 |
| LIBERTY MEDIA CORP C COMMON STOCK USD.01 | | | ** | 5,905,446 |
| LIBERTY MUTUAL GROUP INC COMPANY GUAR 144A 05/22 4.95 | 5/15/2022 | 4.95% | ** | 52,999 |
| LIBERTY MUTUAL GROUP INC COMPANY GUAR 144A 06/21 5 | 5/15/2022 | 5% | ** | 80,214 |
| LIBERTY TRIPADVISOR HDG A COMMON STOCK USD.01 | | | ** | 5,097 |
| LIC HOUSING FINANCE LTD COMMON STOCK INR2. | | | ** | 28,575 |
| LIFEPOINT HEALTH INC COMMON STOCK USD.01 | | | ** | 770,553 |
| LIFESTYLE INTL HLDGS LTD COMMON STOCK HKD.005 | | | ** | 371,616 |
| LIFETIME BRANDS INC COMMON STOCK USD.01 | | | ** | 17,662 |
| LIGHTPOINT PAN EUROPEAN CLO PL LIGHP 2006 1X A REGS | 3/16/2021 | 0.18% | ** | 44,828 |
| LIMELIGHT NETWORKS INC COMMON STOCK USD.001 | | | ** | 14,666 |
| LIMONEIRA CO COMMON STOCK USD.01 | | | ** | 21,439 |
| LINCOLN NATIONAL CORP SR UNSECURED 02/20 6.25 | 5/15/2022 | 6.25% | ** | 84,275 |
| LINCOLN NATIONAL CORP SR UNSECURED 06/21 4.85 | 5/15/2022 | 4.85% | ** | 26,923 |
| LINDE AG COMMON STOCK | | | ** | 2,590,273 |
| LINDSAY CORP COMMON STOCK USD1. | | | ** | 89,052 |
| LINEAR TECHNOLOGY CORP COMMON STOCK USD.001 | | | ** | 5,827,733 |
| LINK REIT REIT | | | ** | 201,212 |
| LINKEDIN CORP A COMMON STOCK USD.0001 | | | ** | 8,188,410 |
| LINN CO LLC COMMON STOCK | | | ** | 11,710 |
| LIQUIDITY SERVICES INC COMMON STOCK USD.001 | | | ** | 19,988 |

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|--|---------------|-------|------|-------------------------------|
| LITTELFUSE INC COMMON STOCK USD.01 | | | ** | 2,204,085 |
| LLOYDS BANK PLC COMPANY GUAR 03/17 4.2 | 11/18/2016 | 4.2% | ** | 1,580,435 |
| LLOYDS BANK PLC COMPANY GUAR 08/18 VAR | 1/14/2030 | 1.14% | ** | 799,930 |
| LLOYDS BANK PLC COVERED REGS 03/25 5.125 | 3/16/2021 | 5.13% | ** | 530,517 |
| LLOYDS BANK PLC COVERED REGS 03/27 4.875 | 3/16/2021 | 4.88% | ** | 6,824,103 |
| LLOYDS BANKING GROUP PLC COMMON STOCK | | | ** | 256,725 |
| LLOYDS BANKING GROUP PLC JR SUBORDINA REGS 12/49 VAR | 3/16/2021 | 7.63% | ** | 1,851,808 |
| LLOYDS BANKING GROUP PLC JR SUBORDINA REGS 12/49 VAR | 3/16/2021 | 7.88% | ** | 1,091,055 |
| LMI AEROSPACE INC COMMON STOCK USD.02 | | | ** | 13,413 |
| LOBLAW COMPANIES LTD COMMON STOCK | | | ** | 1,584,018 |
| LOCKHEED MARTIN CORP COMMON STOCK USD1. | | | ** | 8,738,550 |
| LOCKHEED MARTIN CORP SR UNSECURED 09/21 3.35 | 5/15/2022 | 3.35% | ** | 92,199 |
| LOCKHEED MARTIN CORP SR UNSECURED 11/20 2.5 | 1/14/2030 | 2.5% | ** | 596,441 |
| LOGMEIN INC COMMON STOCK USD.01 | | | ** | 2,666,084 |
| LONDON STOCK EXCHANGE GROUP COMMON STOCK GBP.06918605 | | | ** | 113,647 |
| LONGFOR PROPERTIES COMMON STOCK HKD.1 | | | ** | 57,426 |
| LONZA GROUP AG REG COMMON STOCK | | | ** | 2,227,187 |
| LOS ANGELES CA CMNTY CLG DIST LOSHGR 08/42 FIXED 6.6 | 3/16/2021 | 6.6% | ** | 419,920 |
| LOS ANGELES CA CMNTY CLG DIST LOSHGR 08/49 FIXED 6.75 | 3/16/2021 | 6.75% | ** | 395,968 |
| LOS ANGELES CA DEPT OF ARPTS LOSAPT 05/39 FIXED 6.582 | 5/15/2022 | 6.58% | ** | 51,453 |
| LOS ANGELES CA UNIF SCH DIST LOSSCD 07/34 FIXED 6.758 | 3/16/2021 | 6.76% | ** | 527,048 |
| LOTTE CHEMICAL CORP COMMON STOCK KRW5000.0 | | | ** | 594,343 |
| LOUISIANA PACIFIC CORP COMMON STOCK USD1. | | | ** | 33,553 |
| LOWE S COMPANIES INC SR UNSECURED 04/22 3.12 | 5/15/2022 | 3.12% | ** | 122,718 |
| LSB INDUSTRIES INC COMMON STOCK USD.1 | | | ** | 14,863 |
| LSI INDUSTRIES INC COMMON STOCK | | | ** | 29,987 |
| LT GROUP INC COMMON STOCK PHP1.0 | | | ** | 385,715 |
| LUBY S INC COMMON STOCK USD.32 | | | ** | 12,829 |
| LUKOIL PJSC SPON ADR ADR RUB.025 | | | ** | 277,049 |
| LUMINEX CORP COMMON STOCK USD.001 | | | ** | 13,583 |
| LUMOS NETWORKS CORP COMMON STOCK USD.01 | | | ** | 25,256 |
| LUXOFT HOLDING INC COMMON STOCK | | | ** | 2,825,812 |
| LVMH MOET HENNESSY LOUIS VUI COMMON STOCK EUR.3 | | | ** | 4,703,887 |
| LYDALL INC COMMON STOCK USD.1 | | | ** | 1,604,583 |
| M/A COM TECHNOLOGY SOLUTIONS COMMON STOCK USD.001 | | | ** | 1,858,246 |
| M/I HOMES INC COMMON STOCK USD.01 | | | ** | 53,923 |
| M3 INC COMMON STOCK | | | ** | 7,585,498 |
| MACATAWA BANK CORP COMMON STOCK | | | ** | 20,461 |
| MACK CALI REALTY CORP REIT USD.01 | | | ** | 141,197 |
| MACQUARIE BANK LIMITED | 11/18/2016 | 0.87% | ** | 4,766,748 |
| MACQUARIE BANK LTD SR UNSECURED 144A 02/17 5 | 5/15/2022 | 5% | ** | 315,448 |
| MACQUARIE BANK LTD SR UNSECURED 144A 06/16 VAR | 11/18/2016 | 0.96% | ** | 374,291 |
| MACQUARIE BANK LTD SR UNSECURED 144A 08/16 2 | 11/18/2016 | 2% | ** | 3,252,004 |
| MACQUARIE GROUP LTD COMMON STOCK | | | ** | 1,277,432 |
| MACQUARIE MEXICO REAL ESTATE REIT | | | ** | 355,993 |
| MACYS RETAIL HLDGS INC COMPANY GUAR 07/17 7.45 | 5/15/2022 | 7.45% | ** | 129,657 |

MADISON SQUARE GARDEN CO A COMMON STOCK USD.01

** 274,413

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|--|---------------|-------|------|-------------------------------|
| MAGELLAN HEALTH INC COMMON STOCK USD.01 | | | ** | 1,573,995 |
| MAGNA INTERNATIONAL INC COMMON STOCK | | | ** | 1,660,935 |
| MAIDEN HOLDINGS LTD COMMON STOCK USD.01 | | | ** | 108,500 |
| MAINSOURCE FINANCIAL GROUP I COMMON STOCK | | | ** | 46,904 |
| MALAYAN BANKING BHD COMMON STOCK MYR1. | | | ** | 207,383 |
| MALAYSIA GOVERNMENT SR UNSECURED 03/27 3.892 | 3/16/2021 | 3.89% | ** | 199,444 |
| MALAYSIA GOVERNMENT SR UNSECURED 10/17 3.314 | 3/16/2021 | 3.31% | ** | 376,760 |
| MALAYSIA GOVERNMENT SR UNSECURED 11/19 4.378 | 3/16/2021 | 4.38% | ** | 264,875 |
| MALAYSIAN RINGGIT | 3/16/2021 | | ** | 28 |
| MALAYSIAN RINGGIT | | | ** | 245,291 |
| MALLINCKRODT PLC COMMON STOCK USD.2 | | | ** | 9,990,718 |
| MANITOWOC COMPANY INC COMMON STOCK USD.01 | | | ** | 150,722 |
| MANPOWERGROUP INC COMMON STOCK USD.01 | | | ** | 1,254,741 |
| MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01 | | | ** | 74,390 |
| MANULIFE FINANCIAL CORP COMMON STOCK | | | ** | 142,676 |
| MARATHON OIL CORP COMMON STOCK USD1. | | | ** | 5,921,077 |
| MARATHON OIL CORP SR UNSECURED 06/25 3.85 | 5/15/2022 | 3.85% | ** | 68,412 |
| MARICO LTD COMMON STOCK | | | ** | 63,302 |
| MARICO LTD COMMON STOCK INR1. | | | ** | 63,232 |
| MARINEMAX INC COMMON STOCK USD.001 | | | ** | 45,313 |
| MARKEL CORP COMMON STOCK | | | ** | 2,576,732 |
| MARKETAXESS HOLDINGS INC COMMON STOCK USD.003 | | | ** | 3,681,354 |
| MARKETO INC COMMON STOCK USD.0001 | | | ** | 2,263,841 |
| MARLIN BUSINESS SERVICES INC COMMON STOCK USD.01 | | | ** | 19,754 |
| MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01 | | | ** | 6,945,411 |
| MARRIOTT VACATIONS WORLD COMMON STOCK USD.01 | | | ** | 2,145,705 |
| MARSH + MCLENNAN COS INC SR UNSECURED 03/20 2.35 | 5/15/2022 | 2.35% | ** | 78,310 |
| MARTEN TRANSPORT LTD COMMON STOCK USD.01 | | | ** | 54,428 |
| MARUI GROUP CO LTD COMMON STOCK | | | ** | 87,147 |
| MARVELL TECHNOLOGY GROUP LTD COMMON STOCK USD.002 | | | ** | 405,006 |
| MASSACHUSETTS EDUCATIONAL FINA MEFA 2008 1 A1 | 3/16/2021 | 1.27% | ** | 48,804 |
| MASSMUTUAL GLOBAL FUNDIN SR SECURED 144A 04/16 3.125 | 5/15/2022 | 3.13% | ** | 100,579 |
| MASSMUTUAL GLOBAL FUNDIN SR SECURED 144A 08/18 2.1 | 5/15/2022 | 2.1% | ** | 100,334 |
| MASSMUTUAL GLOBAL FUNDIN SR SECURED 144A 10/22 2.5 | 5/15/2022 | 2.5% | ** | 95,922 |
| MASTEC INC COMMON STOCK USD.1 | | | ** | 92,635 |
| MASTERCARD INC CLASS A COMMON STOCK USD.0001 | | | ** | 58,636,715 |
| MATADOR RESOURCES CO COMMON STOCK USD.01 | | | ** | 1,407,921 |
| MATAHARI DEPARTMENT STORE TB COMMON STOCK | | | ** | 110,694 |
| MATERION CORP COMMON STOCK | | | ** | 57,400 |
| MATRIX SERVICE CO COMMON STOCK USD.01 | | | ** | 42,682 |
| MATSON INC COMMON STOCK | | | ** | 2,267,788 |
| MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0 | | | ** | 169,811 |
| MAXIM INTEGRATED PRODUCTS COMMON STOCK USD.001 | | | ** | 2,762,410 |
| MAXIMUS INC COMMON STOCK | | | ** | 5,077,969 |
| MB FINANCIAL INC COMMON STOCK USD.01 | | | ** | 232,255 |
| MBIA INC COMMON STOCK USD1. | | | ** | 111,586 |
| MBT FINANCIAL CORP COMMON STOCK | | | ** | 15,402 |

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| MCCLATCHY CO CLASS A COMMON STOCK USD.01 | | | ** | 5,084 |
| MCDERMOTT INTL INC COMMON STOCK USD1. | | | ** | 51,506 |
| MCDONALD S CORP COMMON STOCK USD.01 | | | ** | 3,913,506 |
| MCDONALD S CORP SR UNSECURED 07/40 4.875 | 5/15/2022 | 4.88% | ** | 80,175 |
| MCGRATH RENTCORP COMMON STOCK | | | ** | 64,537 |
| MCGRAW HILL FINANCIAL INC COMMON STOCK USD1. | | | ** | 6,218,131 |
| MCKESSON CORP COMMON STOCK USD.01 | | | ** | 22,518,932 |
| MDC HOLDINGS INC COMMON STOCK USD.01 | | | ** | 112,511 |
| MEDA AB A SHS COMMON STOCK SEK1.0 | | | ** | 325,215 |
| MEDASSETS INC COMMON STOCK USD.01 | | | ** | 155,381 |
| MEDCO HEALTH SOLUTIONS COMPANY GUAR 09/20 4.125 | 5/15/2022 | 4.13% | ** | 125,892 |
| MEDIA GENERAL INC COMMON STOCK | | | ** | 119,187 |
| MEDIATEK INC COMMON STOCK TWD10. | | | ** | 1,126,435 |
| MEDICAL PROPERTIES TRUST INC REIT USD.001 | | | ** | 73,514 |
| MEDICINES COMPANY COMMON STOCK USD.001 | | | ** | 4,117,482 |
| MEDICLINIC INTERNATIONAL PLC COMMON STOCK GBP.1 | | | ** | 957,450 |
| MEDIDATA SOLUTIONS INC COMMON STOCK USD.01 | | | ** | 2,946,063 |
| MEDIOBANCA SPA COMMON STOCK EUR.5 | | | ** | 141,292 |
| MEDIPAL HOLDINGS CORP COMMON STOCK | | | ** | 668,949 |
| MEDIVATION INC COMMON STOCK USD.01 | | | ** | 2,682,870 |
| MEDNAX INC COMMON STOCK USD.01 | | | ** | 4,794,054 |
| MEDTRONIC INC COMPANY GUAR 03/20 4.45 | 5/15/2022 | 4.45% | ** | 43,072 |
| MEDTRONIC PLC COMMON STOCK USD.1 | | | ** | 43,684,253 |
| MEDY TOX INC COMMON STOCK KRW500. | | | ** | 432,089 |
| MEIJI HOLDINGS CO LTD COMMON STOCK | | | ** | 1,019,244 |
| MELIA HOTELS INTERNATIONAL COMMON STOCK EUR.2 | | | ** | 723,743 |
| MELLON RESIDENTIAL FUNDING COR MRFC 2000 TBC2 A1 | 1/14/2030 | 0.68% | ** | 424,643 |
| MEMORIAL RESOURCE DEVELOPMEN COMMON STOCK USD.01 | | | ** | 3,235,168 |
| MENTOR GRAPHICS CORP COMMON STOCK | | | ** | 148,170 |
| MERCANTILE BANK CORP COMMON STOCK | | | ** | 42,749 |
| MERCEDES BENZ AUTO LEASE TRUST MBALT 2015 B A2A | 11/18/2016 | 1.21% | ** | 2,675,508 |
| MERCEDES BENZ AUTO RECEIVABLES MBART 2013 1 A3 | 5/15/2022 | 0.78% | ** | 58,719 |
| MERCER INTERNATIONAL INC COMMON STOCK USD1. | | | ** | 57,513 |
| MERCHANTS BANCSHARES INC COMMON STOCK USD.01 | | | ** | 19,366 |
| MERCK + CO. INC. COMMON STOCK USD.5 | | | ** | 24,399,618 |
| MERCK KGAA COMMON STOCK | | | ** | 5,186,668 |
| MERCURY SYSTEMS INC COMMON STOCK USD.01 | | | ** | 63,985 |
| MEREDITH CORP COMMON STOCK USD1. | | | ** | 1,832,805 |
| MERIT MEDICAL SYSTEMS INC COMMON STOCK | | | ** | 81,926 |
| MERITAGE HOMES CORP COMMON STOCK USD.01 | | | ** | 132,391 |
| MERRILL LYNCH CAN 98001212 | 3/16/2021 | 0.9% | ** | 399,445 |
| MERRILL LYNCH CAN 98001247 | 3/16/2021 | 1.1% | ** | 1,026,682 |
| MERRILL LYNCH MORTGAGE TRUST MLMT 2008 C1 A4 | 3/16/2021 | 5.69% | ** | 104,504 |
| MET LIFE GLOB FUNDING I SECURED 144A 04/17 1.3 | 11/18/2016 | 1.3% | ** | 2,930,583 |
| MET LIFE GLOB FUNDING I SECURED 144A 04/20 2 | 3/16/2021 | 2% | ** | 881,607 |
| MET LIFE GLOB FUNDING I SR SECURED 144A 04/22 3.875 | 5/15/2022 | 3.88% | ** | 297,293 |
| MET TRANSPRTN AUTH NY REVENUE MTATRN 11/39 FIXED 6.668 | 3/16/2021 | 6.67% | ** | 391,977 |

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|--|---------------|-------|------|-------------------------------|
| MET WTR DIST OF STHR CA METWTR 07/40 FIXED 6.947 | 3/16/2021 | 6.95% | ** | 69,866 |
| META FINANCIAL GROUP INC COMMON STOCK USD.01 | | | ** | 28,247 |
| METAIR INVESTMENTS LTD COMMON STOCK | | | ** | 627,673 |
| METHANEX CORP COMMON STOCK | | | ** | 552,703 |
| METLIFE INC COMMON STOCK USD.01 | | | ** | 8,458,830 |
| METLIFE INC JR SUBORDINA 12/49 VAR | 1/14/2030 | 5.25% | ** | 610,500 |
| METLIFE INC SR UNSECURED 06/35 5.7 | 5/15/2022 | 5.7% | ** | 57,789 |
| METRO AG COMMON STOCK | | | ** | 746,517 |
| METRO BANCORP INC COMMON STOCK USD1.0 | | | ** | 45,030 |
| MEX BONOS DESARR FIX RT BONDS 12/18 8.5 | 3/16/2021 | 8.5% | ** | 287,892 |
| MEXICAN PESO (NEW) | 4/15/2017 | | ** | 55,537 |
| MEXICAN PESO (NEW) | 3/16/2021 | | ** | 457,820 |
| MEXICAN PESO (NEW) | 1/14/2030 | | ** | 198,181 |
| MEXICAN PESO (NEW) | | | ** | 64,695 |
| MEXICAN UDIBONOS BONDS 11/35 4.5 | 4/15/2017 | 4.5% | ** | 140,758 |
| MEXICAN UDIBONOS BONDS 11/40 4 | 4/15/2017 | 4% | ** | 39,645 |
| MEXICAN UDIBONOS BONDS 11/46 4 | 4/15/2017 | 4% | ** | 266,310 |
| MEXICAN UDIBONOS BONDS 12/25 4.5 | 4/15/2017 | 4.5% | ** | 1,515,575 |
| MGM RESORTS INTL COMPANY GUAR 04/16 6.875 | 1/14/2030 | 6.88% | ** | 201,750 |
| MGP INGREDIENTS INC COMMON STOCK | | | ** | 16,141 |
| MICHELIN (CGDE) COMMON STOCK EUR2. | | | ** | 295,528 |
| MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001 | | | ** | 5,988,535 |
| MICRON TECHNOLOGY INC COMMON STOCK USD.1 | | | ** | 2,274,662 |
| MICROSEMI CORP COMMON STOCK USD.2 | | | ** | 202,873 |
| MICROSOFT CORP COMMON STOCK USD.00000625 | | | ** | 176,508,661 |
| MICROSOFT CORP SR UNSECURED 11/22 2.125 | 5/15/2022 | 2.13% | ** | 144,917 |
| MID AMERICA APARTMENT COMM REIT USD.01 | | | ** | 456,048 |
| MIDSOUTH BANCORP INC COMMON STOCK USD.1 | | | ** | 10,233 |
| MIDWESTONE FINANCIAL GROUP I COMMON STOCK USD.01 | | | ** | 24,936 |
| MILLER INDUSTRIES INC/TENN COMMON STOCK USD.01 | | | ** | 24,546 |
| MINERAL DEPOSITS LTD COMMON STOCK | | | ** | 6,728 |
| MINERALS TECHNOLOGIES INC COMMON STOCK USD.1 | | | ** | 1,842,976 |
| MIRVAC GROUP REIT | | | ** | 64,561 |
| MISSISSIPPI ST MSS 11/17 FLOATING VAR | 1/14/2030 | 0.89% | ** | 1,404,984 |
| MISTRAS GROUP INC COMMON STOCK USD.01 | | | ** | 33,255 |
| MISUMI GROUP INC COMMON STOCK | | | ** | 1,000,710 |
| MITCHAM INDUSTRIES INC COMMON STOCK USD.01 | | | ** | 3,392 |
| MITSUBISHI ELECTRIC CORP COMMON STOCK | | | ** | 618,355 |
| MITSUBISHI ESTATE CO LTD COMMON STOCK | | | ** | 377,597 |
| MITSUBISHI MOTORS CORP COMMON STOCK | | | ** | 781,737 |
| MITSUBISHI TANABE PHARMA COMMON STOCK | | | ** | 357,189 |
| MITSUBISHI UFJ FINANCIAL GRO COMMON STOCK | | | ** | 1,386,501 |
| mitsui chemicals inc common stock | | | ** | 720,894 |
| MITSUI FUDOSAN CO LTD COMMON STOCK | | | ** | 355,659 |
| MIURA CO LTD COMMON STOCK | | | ** | 561,466 |
| MIXI INC COMMON STOCK | | | ** | 816,992 |
| MIZUHO FINANCIAL GROUP INC COMMON STOCK | | | ** | 934,974 |

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| MKS INSTRUMENTS INC COMMON STOCK | | | ** | 2,037,420 |
| ML CFC COMMERCIAL MORTGAGE TRU MLCFC 2007 9 A4 | 5/15/2022 | 5.7% | ** | 308,417 |
| MLCC MORTGAGE INVESTORS INC MLCC 2005 B A1 | 4/15/2017 | 0.84% | ** | 371,287 |
| MLP AG COMMON STOCK | | | ** | 167,442 |
| MMI HOLDINGS LTD COMMON STOCK ZAR.000001 | | | ** | 99,872 |
| MOBILE MINI INC COMMON STOCK USD.01 | | | ** | 140,396 |
| MOBILE TELESYSTEMS SP ADR ADR | | | ** | 134,835 |
| MOBILEYE NV COMMON STOCK EUR.01 | | | ** | 1,780,622 |
| MODINE MANUFACTURING CO COMMON STOCK USD.625 | | | ** | 39,883 |
| MOELIS + CO CLASS A COMMON STOCK USD.01 | | | ** | 1,435,656 |
| MOF OF CZECH REP T BILL BILLS REGS 02/16 0.00000 | 3/16/2021 | | ** | 4,502,283 |
| MOLINA HEALTHCARE INC COMMON STOCK USD.001 | | | ** | 317,065 |
| MONADELPHOUS GROUP LTD COMMON STOCK | | | ** | 101,518 |
| MONARCH CASINO + RESORT INC COMMON STOCK USD.01 | | | ** | 23,697 |
| MONDELEZ INTERNATIONAL INC A COMMON STOCK | | | ** | 9,784,088 |
| MONDELEZ INTERNATIONAL SR UNSECURED 02/19 2.25 | 5/15/2022 | 2.25% | ** | 119,956 |
| MONDI LTD COMMON STOCK | | | ** | 219,435 |
| MONDI PLC COMMON STOCK EUR.2 | | | ** | 59,674 |
| MONMOUTH REAL ESTATE INV COR REIT USD.01 | | | ** | 40,742 |
| MONRO MUFFLER BRAKE INC COMMON STOCK USD.01 | | | ** | 2,109,107 |
| MONSANTO CO COMMON STOCK USD.01 | | | ** | 26,365,036 |
| MONSTER WORLDWIDE INC COMMON STOCK USD.001 | | | ** | 46,396 |
| MOOG INC CLASS A COMMON STOCK USD1. | | | ** | 151,500 |
| MORGAN STANLEY + CO INC CASH COLL (CCP) | 3/16/2021 | 0.01% | ** | 893,000 |
| MORGAN STANLEY + CO INC CASH COLL (CCP) | 1/14/2030 | 1% | ** | 83,000 |
| MORGAN STANLEY CAP SVCS COC SWAP CASH COLLATERAL USD | 3/16/2021 | | ** | 40,000 |
| MORGAN STANLEY CAPITAL I TRUST MSC 2007 IQ16 A4 | 4/15/2017 | 5.81% | ** | 177,583 |
| MORGAN STANLEY CAPITAL I TRUST MSC 2011 C3 A3 | 5/15/2022 | 4.05% | ** | 172,902 |
| MORGAN STANLEY COMMON STOCK USD.01 | | | ** | 6,273,027 |
| MORGAN STANLEY REREMIC TRUST MSRR 2010 GG10 A4A 144A | 3/16/2021 | 5.99% | ** | 52,602 |
| MORGAN STANLEY REREMIC TRUST MSRR 2010 GG10 A4A 144A | 1/14/2030 | 5.99% | ** | 1,402,726 |
| MORGAN STANLEY REREMIC TRUST MSRR 2012 IO AXA 144A | 5/15/2022 | 1% | ** | 109,864 |
| MORGAN STANLEY SR UNSECURED 01/20 2.65 | 5/15/2022 | 2.65% | ** | 155,576 |
| MORGAN STANLEY SR UNSECURED 01/45 4.3 | 5/15/2022 | 4.3% | ** | 137,392 |
| MORGAN STANLEY SR UNSECURED 10/24 3.7 | 5/15/2022 | 3.7% | ** | 301,443 |
| MORGAN STANLEY SUBORDINATED 05/23 4.1 | 5/15/2022 | 4.1% | ** | 252,550 |
| MORGAN STANLEY SUBORDINATED 09/26 4.35 | 5/15/2022 | 4.35% | ** | 30,098 |
| MORNEAU SHEPELL INC COMMON STOCK | | | ** | 186,590 |
| MOSAIC CO SR UNSECURED 11/21 3.75 | 5/15/2022 | 3.75% | ** | 145,389 |
| MOSAIC CO SR UNSECURED 11/33 5.45 | 5/15/2022 | 5.45% | ** | 106,121 |
| MOSAIC CO/THE COMMON STOCK USD.01 | | | ** | 7,261,964 |
| MOTHERSON SUMI SYSTEMS LTD COMMON STOCK INR1. | | | ** | 158,130 |
| MOVADO GROUP INC COMMON STOCK USD.01 | | | ** | 47,435 |
| MPLX LP COMPANY GUAR 144A 06/25 4.875 | 1/14/2030 | 4.88% | ** | 1,163,500 |
| MRC GLOBAL INC COMMON STOCK USD.01 | | | ** | 85,940 |

| | | |
|---|----|-----------|
| MS+AD INSURANCE GROUP HOLDIN COMMON STOCK | ** | 1,994,297 |
| MSC INDUSTRIAL DIRECT CO A COMMON STOCK USD.001 | ** | 44,116 |

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|--|---------------|-------|------|-------------------------------|
| MSG NETWORKS INC A COMMON STOCK USD.01 | | | ** | 105,872 |
| MTN GROUP LTD COMMON STOCK ZAR.0001 | | | ** | 223,877 |
| MTU AERO ENGINES AG COMMON STOCK | | | ** | 1,266,804 |
| MUELLER INDUSTRIES INC COMMON STOCK USD.01 | | | ** | 149,999 |
| MUENCHENER RUECKVER AG REG COMMON STOCK | | | ** | 1,452,253 |
| MULTI COLOR CORP COMMON STOCK | | | ** | 72,729 |
| MULTI FINELINE ELECTRONIX IN COMMON STOCK USD.0001 | | | ** | 50,873 |
| MULTIPLUS SA COMMON STOCK | | | ** | 147,236 |
| MUNI ELEC AUTH OF GEORGIA MELPWR 04/57 FIXED 6.637 | 3/16/2021 | 6.64% | ** | 12,001 |
| MURATA MANUFACTURING CO LTD COMMON STOCK | | | ** | 6,733,256 |
| MURPHY OIL CORP COMMON STOCK USD1. | | | ** | 3,535,875 |
| MUTUALFIRST FINANCIAL INC COMMON STOCK USD.01 | | | ** | 17,768 |
| MYERS INDUSTRIES INC COMMON STOCK | | | ** | 31,422 |
| MYLAN NV COMMON STOCK EUR.01 | | | ** | 10,021,875 |
| MYR GROUP INC/DELAWARE COMMON STOCK USD.01 | | | ** | 44,353 |
| N B T BANCORP INC COMMON STOCK USD.01 | | | ** | 122,867 |
| N STAR REAL ESTATE CDO LTD NSTAR 2013 1A A 144A | 5/15/2022 | 2.05% | ** | 132,731 |
| NABORS INDUSTRIES INC COMPANY GUAR 09/20 5 | 5/15/2022 | 5% | ** | 21,934 |
| NABORS INDUSTRIES INC COMPANY GUAR 09/21 4.625 | 5/15/2022 | 4.63% | ** | 119,155 |
| NABORS INDUSTRIES LTD COMMON STOCK USD.001 | | | ** | 227,932 |
| NACCO INDUSTRIES CL A COMMON STOCK USD1. | | | ** | 25,953 |
| NAGAILEBEN CO LTD COMMON STOCK | | | ** | 458,167 |
| NAMPAK LTD COMMON STOCK ZAR.05 | | | ** | 297,805 |
| NANOMETRICS INC COMMON STOCK | | | ** | 34,141 |
| NASDAQ INC COMMON STOCK USD.01 | | | ** | 5,037,464 |
| NASPERS LTD N SHS COMMON STOCK ZAR.02 | | | ** | 609,916 |
| NAT GAS EURO OPT APR16C 3 EXP 03/28/2016 | 4/15/2017 | | ** | 25,724 |
| NAT GAS EURO OPT JUN16C 2.65 EXP 05/25/2016 | 4/15/2017 | | ** | 56,175 |
| NAT GAS EURO OPT JUN16C 2.7 EXP 05/25/2016 | 4/15/2017 | | ** | 15,774 |
| NAT GAS EURO OPT JUN16C 2.8 EXP 05/25/2016 | 4/15/2017 | | ** | 12,551 |
| NATIONAL AUSTRALIA BANK LTD COMMON STOCK | | | ** | 1,835,102 |
| NATIONAL AUSTRALIA BANK SR UNSECURED 144A 06/17 VAR | 11/18/2016 | 0.88% | ** | 2,184,977 |
| NATIONAL BANK GREECE SA COVERED 10/16 3.875 | 4/15/2017 | 3.88% | ** | 105,222 |
| NATIONAL BANK HOLD CL A COMMON STOCK | | | ** | 1,369,112 |
| NATIONAL GENERAL HLDGS COMMON STOCK USD.01 | | | ** | 15,608 |
| NATIONAL HEALTHCARE CORP COMMON STOCK USD.01 | | | ** | 88,540 |
| NATIONAL INTERSTATE CORP COMMON STOCK USD.01 | | | ** | 55,830 |
| NATIONAL OILWELL VARCO INC COMMON STOCK USD.01 | | | ** | 2,587,236 |
| NATIONAL PRESTO INDS INC COMMON STOCK USD1. | | | ** | 50,959 |
| NATIONAL RETAIL PROP INC SR UNSECURED 11/25 4 | 5/15/2022 | 4% | ** | 82,499 |
| NATIONAL RETAIL PROPERTIES REIT USD.01 | | | ** | 332,495 |
| NATIONAL WESTERN LIFE GROU A COMMON STOCK USD.01 | | | ** | 103,295 |
| NATIONSTAR HECM LOAN TRUST NHLT 2015 2A A 144A | 5/15/2022 | 3% | ** | 248,106 |
| NATIONWIDE MUTUAL INSURA SUBORDINATED 144A 08/39 9.375 | 5/15/2022 | 9.38% | ** | 36,286 |
| NATL PENN BCSHS INC COMMON STOCK | | | ** | 181,991 |
| NATURA COSMETICOS SA COMMON STOCK | | | ** | 46,906 |
| NATURAL GAS OPTN APR16C 2.6 EXP 03/28/2016 | 4/15/2017 | | ** | 7,560 |

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| NATURAL GAS OPTN APR16C 2.7 EXP 03/28/2016 | 4/15/2017 | | ** | 5,760 |
| NATURAL GAS OPTN APR16C 3 EXP 03/28/2016 | 4/15/2017 | | ** | 14,960 |
| NATURAL GAS SERVICES GROUP COMMON STOCK USD.01 | | | ** | 25,132 |
| NAVIENT CORP COMMON STOCK USD.01 | | | ** | 86,161 |
| NAVIENT CORP SR UNSECURED 01/16 6.25 | 3/16/2021 | 6.25% | ** | 208,369 |
| NAVIENT CORP SR UNSECURED 06/18 8.45 | 3/16/2021 | 8.45% | ** | 73,675 |
| NAVIENT CORP SR UNSECURED 06/19 4.875 | 1/14/2030 | 4.88% | ** | 552,000 |
| NAVIGANT CONSULTING INC COMMON STOCK USD.001 | | | ** | 70,776 |
| NAVIGATORS GROUP INC COMMON STOCK USD.1 | | | ** | 123,109 |
| NAVITAS EQUIPMENT RECEIVABLES NVTAS 2013 1 A 144A | 5/15/2022 | 1.95% | ** | 16,134 |
| NBCUNIVERSAL ENTERPRISE COMPANY GUAR 144A 04/19 1.974 | 5/15/2022 | 1.97% | ** | 168,895 |
| NBCUNIVERSAL MEDIA LLC COMPANY GUAR 04/21 4.375 | 5/15/2022 | 4.38% | ** | 27,156 |
| NBCUNIVERSAL MEDIA LLC COMPANY GUAR 04/40 6.4 | 5/15/2022 | 6.4% | ** | 342,675 |
| NCI INC A COMMON STOCK USD.019 | | | ** | 13,991 |
| NCR CORPORATION COMMON STOCK USD.01 | | | ** | 7,338 |
| NCISOFT CORP COMMON STOCK KRW500.0 | | | ** | 494,284 |
| NEDER WATERSCHAPSBANK SR UNSECURED REGS 08/19 1.625 | 3/16/2021 | 1.63% | ** | 1,148,980 |
| NEKTAR THERAPEUTICS COMMON STOCK USD.0001 | | | ** | 863,108 |
| NELNET INC CL A COMMON STOCK USD.01 | | | ** | 113,534 |
| NEOGEN CORP COMMON STOCK USD.16 | | | ** | 1,708,430 |
| NESTLE INDIA LTD COMMON STOCK INR10. | | | ** | 53,639 |
| NESTLE SA REG COMMON STOCK CHF.1 | | | ** | 13,875,312 |
| NESTLE SA SPONS ADR ADR | | | ** | 8,309,812 |
| NETCARE LTD COMMON STOCK ZAR.01 | | | ** | 199,585 |
| NETEASE INC ADR ADR USD.0001 | | | ** | 27,345,129 |
| NETFLIX INC COMMON STOCK USD.001 | | | ** | 26,925,395 |
| NETGEAR INC COMMON STOCK USD.001 | | | ** | 150,331 |
| NETSUITE INC COMMON STOCK USD.01 | | | ** | 189,380 |
| NEUROCRINE BIOSCIENCES INC COMMON STOCK USD.001 | | | ** | 933,405 |
| NEUSTAR INC CLASS A COMMON STOCK USD.001 | | | ** | 671,879 |
| NEVADA POWER CO GENL REF MOR 03/19 7.125 | 5/15/2022 | 7.13% | ** | 142,963 |
| NEVRO CORP COMMON STOCK USD.001 | | | ** | 2,915,149 |
| NEW EUROPE PROPERTY INVEST COMMON STOCK | | | ** | 68,184 |
| NEW ISRAELI SHEQEL | 3/16/2021 | | ** | 26 |
| NEW ISRAELI SHEQEL | | | ** | 42,568 |
| NEW RELIC INC COMMON STOCK USD.001 | | | ** | 1,887,220 |
| NEW RESIDENTIAL ADVANCE RECEIV NRART 2015 T1 AT1 144A | 5/15/2022 | 1.85% | ** | 839,446 |
| NEW TAIWAN DOLLAR | | | ** | 4,798,529 |
| NEW WORLD DEVELOPMENT COMMON STOCK | | | ** | 324,608 |

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|---|---------------|-------|------|-------------------------------|
| NEW YORK + CO COMMON STOCK USD.001 | | | ** | 9,623 |
| NEW YORK CITY NY MUNI WTR FIN NYCUTL 06/43 FIXED 5.44 | 3/16/2021 | 5.44% | ** | 171,118 |
| NEW YORK CITY NY TRANSITIONAL NYCGEN 11/38 FIXED 5.572 | 3/16/2021 | 5.57% | ** | 169,728 |
| NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01 | | | ** | 514,014 |
| NEW YORK LIFE GLOBAL FDG SECURED 144A 02/16 0.8 | 5/15/2022 | 0.8% | ** | 56,000 |
| NEW YORK LIFE GLOBAL FDG SECURED 144A 05/17 1.65 | 5/15/2022 | 1.65% | ** | 50,196 |
| NEW YORK NY NYC 12/31 FIXED 6.646 | 3/16/2021 | 6.65% | ** | 197,147 |
| NEW YORK ST DORM AUTH ST PERSO NYSHGR 09/27 FIXED 5.051 | 3/16/2021 | 5.05% | ** | 905,784 |
| NEW YORK TIMES CO A COMMON STOCK USD.1 | | | ** | 2,488,605 |
| NEW ZEALAND DOLLAR | 4/15/2017 | | ** | 306 |
| NEW ZEALAND DOLLAR | 3/16/2021 | | ** | 403 |
| NEW ZEALAND DOLLAR | | | ** | — |
| NEWBRIDGE BANCORP COMMON STOCK | | | ** | 41,193 |
| NEWCREST MINING LTD COMMON STOCK | | | ** | 105,970 |
| NEWELL RUBBERMAID INC COMMON STOCK USD1. | | | ** | 1,202,370 |
| NEWFIELD EXPLORATION CO COMMON STOCK USD.01 | | | ** | 50,598 |
| NEWGATE FUNDING PLC NGATE 2006 3X A3A REGS | 3/16/2021 | 0.75% | ** | 2,193,810 |
| NEWPARK RESOURCES INC COMMON STOCK USD.01 | | | ** | 44,378 |
| NEWPORT CORP COMMON STOCK USD.1167 | | | ** | 63,432 |
| NEWSTAR FINANCIAL INC COMMON STOCK USD.01 | | | ** | 44,182 |
| NEXON CO LTD COMMON STOCK | | | ** | 1,337,485 |
| NHK SPRING CO LTD COMMON STOCK | | | ** | 326,083 |
| NIAGARA MOHAWK POWER SR UNSECURED 144A 08/19 4.881 | 5/15/2022 | 4.88% | ** | 122,719 |
| NICE SYSTEMS LTD SPONS ADR | | | ** | 23,076 |
| NICE SYSTEMS LTD SPONS ADR ADR | | | ** | 2,149,500 |
| NICHOLAS FINANCIAL INC COMMON STOCK | | | ** | 13,130 |
| NIDEC CORP COMMON STOCK | | | ** | 5,571,288 |
| NIELSEN HOLDINGS PLC COMMON STOCK EUR.07 | | | ** | 1,364,437 |
| NIHON PARKERIZING CO LTD COMMON STOCK | | | ** | 823,535 |
| NIKE INC CL B COMMON STOCK USD1.0 | | | ** | 15,534,717 |
| NIMBLE STORAGE INC COMMON STOCK USD.001 | | | ** | 1,691,650 |
| NINE DRAGONS PAPER HOLDINGS COMMON STOCK HKD.1 | | | ** | 217,947 |
| NINTENDO CO LTD COMMON STOCK | | | ** | 4,053,124 |
| NIPPON BUILDING FUND INC REIT | | | ** | 86,338 |
| NIPPON DENKO CO LTD COMMON STOCK | | | ** | 129,299 |
| NIPPON EXPRESS CO LTD COMMON STOCK | | | ** | 513,538 |
| NIPPON PROLOGIS REIT INC REIT | | | ** | 27,246 |
| NIPPON SHOKUBAI CO LTD COMMON STOCK | | | ** | 232,354 |
| NIPPON TELEGRAPH + TELEPHONE COMMON STOCK | | | ** | 393,971 |
| NIPPON YUSEN KK COMMON STOCK | | | ** | 581,196 |
| NISOURCE FINANCE CORP COMPANY GUAR 02/45 5.65 | 5/15/2022 | 5.65% | ** | 66,664 |

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|---|---------------|-------|------|-------------------------------|
| NISOURCE FINANCE CORP COMPANY GUAR 03/18 6.4 | 5/15/2022 | 6.4% | ** | 37,046 |
| NISSAN AUTO LEASE TRUST NALT 2015 A A2A | 11/18/2016 | 1.03% | ** | 3,436,482 |
| NISSAN AUTO LEASE TRUST NALT 2015 B A2A | 11/18/2016 | 1.18% | ** | 5,453,314 |
| NISSAN AUTO RECEIVABLES OWNER NAROT 2012 B A4 | 11/18/2016 | 0.66% | ** | 1,472,209 |
| NISSAN AUTO RECEIVABLES OWNER NAROT 2013 A A3 | 5/15/2022 | 0.5% | ** | 21,105 |
| NISSAN AUTO RECEIVABLES OWNER NAROT 2015 B A2B | 11/18/2016 | 0.61% | ** | 2,014,446 |
| NITTO DENKO CORP COMMON STOCK | | | ** | 814,930 |
| NITTO KOHKI CO LTD COMMON STOCK | | | ** | 568,183 |
| NL INDUSTRIES COMMON STOCK USD.125 | | | ** | 5,609 |
| NMC HEALTH PLC COMMON STOCK GBP.1 | | | ** | 502,537 |
| NN GROUP NV COMMON STOCK | | | ** | 300,552 |
| NN INC COMMON STOCK USD.01 | | | ** | 27,767 |
| NOBLE CORP PLC COMMON STOCK USD.01 | | | ** | 246,554 |
| NOBLE ENERGY INC COMMON STOCK USD.01 | | | ** | 59,834 |
| NOBLE ENERGY INC COMPANY GUAR 05/21 5.625 | 5/15/2022 | 5.63% | ** | 80,211 |
| NOBLE ENERGY INC COMPANY GUAR 06/22 5.875 | 5/15/2022 | 5.88% | ** | 59,932 |
| NOBLE HOLDING INTL LTD COMPANY GUAR 03/42 5.25 | 5/15/2022 | 5.25% | ** | 22,178 |
| NOK CORP COMMON STOCK | | | ** | 593,957 |
| NOKIA OYJ COMMON STOCK | | | ** | 549,920 |
| NOMURA HOLDINGS INC COMMON STOCK | | | ** | 906,633 |
| NOMURA HOLDINGS INC SR UNSECURED 09/16 2 | 4/15/2017 | 2% | ** | 1,104,422 |
| NOMURA REAL ESTATE HOLDINGS COMMON STOCK | | | ** | 24,369 |
| NOMURA REAL ESTATE MASTER FU REIT | | | ** | 663,200 |
| NORDEA BANK AB 04/17 1 | 11/18/2016 | 0.68% | ** | 3,063,982 |
| NORDEA BANK AB SR UNSECURED 144A 01/20 4.875 | 1/14/2030 | 4.88% | ** | 653,789 |
| NORDEA BANK AB SR UNSECURED 144A 03/17 3.125 | 3/16/2021 | 3.13% | ** | 1,733,541 |
| NORDEA BANK FLD PLC | 11/18/2016 | 0.64% | ** | 11,994,228 |
| NORDIC AMERICAN TANKERS LTD COMMON STOCK USD.01 | | | ** | 141,756 |
| NORDSTROM INC SR UNSECURED 10/21 4 | 5/15/2022 | 4% | ** | 42,263 |
| NORFOLK SOUTHERN CORP SR UNSECURED 10/42 3.95 | 5/15/2022 | 3.95% | ** | 21,519 |
| NORFOLK SOUTHERN CORP SR UNSECURED 12/21 3.25 | 5/15/2022 | 3.25% | ** | 149,612 |
| NORTHEAST BANCORP COMMON STOCK USD1. | | | ** | 12,926 |
| NORTHERN OIL AND GAS INC COMMON STOCK USD.001 | | | ** | 21,365 |
| NORTHERN TRUST CORP COMMON STOCK USD1.667 | | | ** | 14,119,836 |
| NORTHERN TRUST RUSSELL 2000 J FUND NUMBER 386 NON LENDING | | | ** | 2,287,354,401 |
| NORTHFIELD BANCORP INC COMMON STOCK USD.01 | | | ** | 83,214 |
| NORTHRIM BANCORP INC COMMON STOCK USD1. | | | ** | 19,072 |
| NORTHROP GRUMMAN CORP COMMON STOCK USD1. | | | ** | 5,356,162 |
| NORTHROP GRUMMAN SYSTEMS COMPANY GUAR 02/31 7.75 | 5/15/2022 | 7.75% | ** | 32,996 |
| NORTHWEST BANCSHARES INC COMMON STOCK USD.01 | | | ** | 126,268 |
| NORTHWEST PIPE CO COMMON STOCK USD.01 | | | ** | 928,054 |

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| NORWEGIAN CRUISE LINE HOLDIN COMMON STOCK USD.001 | | | ** | 397,718 |
| NORWEGIAN GOVERNMENT BONDS 144A REGS 05/21 3.75 | 3/16/2021 | 3.75% | ** | 348,421 |
| NORWEGIAN KRONE | 3/16/2021 | | ** | 17 |
| NORWOOD FINANCIAL CORP COMMON STOCK USD.1 | | | ** | 11,226 |
| NOVARTIS AG REG COMMON STOCK CHF.5 | | | ** | 8,420,034 |
| NOVARTIS AG SPONSORED ADR ADR | | | ** | 17,484,963 |
| NOVATEK MICROELECTRONICS COR COMMON STOCK TWD10. | | | ** | 282,766 |
| NOVATEK OAO SPONS GDR REG S GDR | | | ** | 106,959 |
| NOVO BANCO SA SR UNSECURED 03/16 7 | 3/16/2021 | 7% | ** | 199,879 |
| NOVO BANCO SA SR UNSECURED 04/19 5 | 3/16/2021 | 5% | ** | 93,750 |
| NOVO BANCO SA SR UNSECURED 04/19 5 | 3/16/2021 | 5% | ** | 376,968 |
| NOVO BANCO SA SR UNSECURED 05/19 5 | 3/16/2021 | 5% | ** | 391,025 |
| NOVO NORDISK A/S B COMMON STOCK DKK.2 | | | ** | 2,394,638 |
| NOVO NORDISK A/S SPONS ADR ADR | | | ** | 26,682,068 |
| NOW INC COMMON STOCK USD.01 | | | ** | 150,796 |
| NRG ENERGY INC COMMON STOCK USD.01 | | | ** | 3,512,168 |
| NTELOS HOLDINGS CORP COMMON STOCK USD.01 | | | ** | 11,242 |
| NTT DOCOMO INC COMMON STOCK | | | ** | 454,283 |
| NTT URBAN DEVELOPMENT CORP COMMON STOCK | | | ** | 16,534 |
| NU SKIN ENTERPRISES INC A COMMON STOCK USD.001 | | | ** | 105,827 |
| NUCOR CORP SR UNSECURED 06/18 5.85 | 5/15/2022 | 5.85% | ** | 37,465 |
| NUCOR CORP SR UNSECURED 08/23 4 | 5/15/2022 | 4% | ** | 96,959 |
| NUFARM LTD COMMON STOCK | | | ** | 616,881 |
| NUFLARE TECHNOLOGY INC COMMON STOCK | | | ** | 147,371 |
| NUMERICABLE SFR COMMON STOCK EUR1.0 | | | ** | 179,699 |
| NUMERICABLE SFR SA SR SECURED 144A 05/22 6 | 4/15/2017 | 6% | ** | 970,000 |
| NUMERICABLE U S LLC TERM LOAN B 1 | 1/14/2030 | 1% | ** | 871,084 |
| NUMERICABLE U.S. USD TERM LOAN B2 | 1/14/2030 | 1% | ** | 753,606 |
| NUTRACEUTICAL INTL CORP COMMON STOCK USD.01 | | | ** | 26,466 |
| NUVERRA ENVIRONMENTAL SOLUTI COMMON STOCK USD.001 | | | ** | 893 |
| NVIDIA CORP COMMON STOCK USD.001 | | | ** | 173,864 |
| NWS HOLDINGS LTD COMMON STOCK HKD1.0 | | | ** | 19,324 |
| NXP SEMICONDUCTORS NV COMMON STOCK | | | ** | 23,465,514 |
| NYKREDIT REALKREDIT AS COVERED 07/16 1 | 3/16/2021 | 1% | ** | 12,962,094 |
| NYKREDIT REALKREDIT AS COVERED 10/16 1 | 3/16/2021 | 1% | ** | 58,618 |
| NYKREDIT REALKREDIT AS COVERED REGS 10/47 2.5 | 3/16/2021 | 2.5% | ** | 835,396 |
| OAK HILL CREDIT PARTNERS OAKC 2012 6A AR 144A | 3/16/2021 | 1% | ** | 1,183,125 |
| OASIS PETROLEUM INC COMMON STOCK USD.01 | | | ** | 48,347 |
| OBIC CO LTD COMMON STOCK | | | ** | 968,985 |
| OC OERLIKON CORP AG REG COMMON STOCK CHF1.0 | | | ** | 343,158 |
| OCCIDENTAL PETROLEUM COR SR UNSECURED 02/23 2.7 | 5/15/2022 | 2.7% | ** | 117,643 |

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| OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2 | | | ** | 16,333,089 |
| OCEANEERING INTL INC COMMON STOCK USD.25 | | | ** | 336,104 |
| OCEANFIRST FINANCIAL CORP COMMON STOCK USD.01 | | | ** | 34,892 |
| OCH ZIFF CAPITAL MANAGEMEN A MLP | | | ** | 1,657,180 |
| OCWEN MASTER ADVANCE RECEIVABL OMART 2015 T3 AT3 144A | 5/15/2022 | 3.21% | ** | 585,231 |
| ODBRCHT OFFSHRE DRLL FIN SR SECURED 144A 10/23 6.625 | 1/14/2030 | 6.63% | ** | 80,863 |
| ODBRCHT OFFSHRE DRLL FIN SR SECURED REGS 10/23 6.625 | 3/16/2021 | 6.63% | ** | 121,295 |
| ODBRCHT OFFSHRE DRLL FIN SR SECURED REGS 10/23 6.75 | 3/16/2021 | 6.75% | ** | 328,477 |
| OFB BANCORP COMMON STOCK USD1. | | | ** | 30,012 |
| OHL MEXICO SAB DE CV COMMON STOCK | | | ** | 66,064 |
| OIL DRI CORP OF AMERICA COMMON STOCK USD.1 | | | ** | 18,857 |
| OIL STATES INTERNATIONAL INC COMMON STOCK USD.01 | | | ** | 139,656 |
| OKI ELECTRIC INDUSTRY CO LTD COMMON STOCK | | | ** | 217,332 |
| OKINAWA CELLULAR TELEPHONE COMMON STOCK | | | ** | 191,446 |
| OLD DOMINION FREIGHT LINE COMMON STOCK USD.1 | | | ** | 3,851,364 |
| OLD NATIONAL BANCORP COMMON STOCK | | | ** | 154,272 |
| OLD REPUBLIC INTL CORP COMMON STOCK USD1. | | | ** | 433,464 |
| OLD SECOND BANCORP INC COMMON STOCK USD1. | | | ** | 23,300 |
| OLIN CORP COMMON STOCK USD1.0 | | | ** | 120,302 |
| OLYMPIC STEEL INC COMMON STOCK | | | ** | 8,303 |
| OLYMPUS CORP COMMON STOCK | | | ** | 3,116,339 |
| OMEGA HEALTHCARE INVESTORS REIT USD.1 | | | ** | 158,809 |
| OMEGA PROTEIN CORP COMMON STOCK USD.01 | | | ** | 47,774 |
| OMNICELL INC COMMON STOCK USD.001 | | | ** | 41,026 |
| OMNICOM GROUP COMMON STOCK USD.15 | | | ** | 23,311,905 |
| OMNICOM GROUP INC COMPANY GUAR 04/16 5.9 | 11/18/2016 | 5.9% | ** | 1,284,468 |
| OMNOVA SOLUTIONS INC COMMON STOCK USD.1 | | | ** | 25,133 |
| ON ASSIGNMENT INC COMMON STOCK USD.01 | | | ** | 207,309 |
| ON SEMICONDUCTOR CORP COMMON STOCK USD.01 | | | ** | 3,653,763 |
| ONDECK ASSET SECURITIZATION TR ONDK 2014 1A A 144A | 5/15/2022 | 3.15% | ** | 218,790 |
| ONE LIBERTY PROPERTIES INC REIT USD1. | | | ** | 19,786 |
| ONEBEACON INSURANCE GROUP A COMMON STOCK USD.01 | | | ** | 14,334 |
| ONEMAIN FINANCIAL ISSUANCE TRU OMFIT 2014 1A A 144A | 5/15/2022 | 2.43% | ** | 850,057 |
| ONEMAIN FINANCIAL ISSUANCE TRU OMFIT 2014 2A A 144A | 5/15/2022 | 2.47% | ** | 201,602 |
| ONEMAIN HOLDINGS INC COMMON STOCK USD.01 | | | ** | 350,598 |
| ONEOK PARTNERS LP COMPANY GUAR 02/16 3.25 | 11/18/2016 | 3.25% | ** | 1,799,281 |
| ONEOK PARTNERS LP COMPANY GUAR 03/25 4.9 | 5/15/2022 | 4.9% | ** | 117,913 |
| ONEOK PARTNERS LP COMPANY GUAR 10/22 3.375 | 3/16/2021 | 3.38% | ** | 730,012 |
| ONO PHARMACEUTICAL CO LTD COMMON STOCK | | | ** | 2,812,785 |
| ONTARIO (PROVINCE OF) SR UNSECURED 05/16 2.3 | 5/15/2022 | 2.3% | ** | 75,364 |
| ONTARIO (PROVINCE OF) SR UNSECURED 09/19 1.65 | 5/15/2022 | 1.65% | ** | 74,061 |

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|--|---------------|-------|------|-------------------------------|
| ONTARIO (PROVINCE OF) SR UNSECURED 09/21 2.5 | 3/16/2021 | 2.5% | ** | 5,095,915 |
| ONTARIO (PROVINCE OF) UNSECURED 06/20 4.2 | 3/16/2021 | 4.2% | ** | 969,416 |
| OOREDOO INTERNATIONAL FI COMPANY GUAR 144A 10/16 3.375 | 3/16/2021 | 3.38% | ** | 60,583 |
| OPHTHOTECH CORP COMMON STOCK USD.001 | | | ** | 480,211 |
| OPPENHEIMER HOLDINGS CL A COMMON STOCK USD.001 | | | ** | 24,940 |
| ORACLE CORP COMMON STOCK USD.01 | | | ** | 26,706,535 |
| ORACLE CORP SR UNSECURED 01/16 5.25 | 5/15/2022 | 5.25% | ** | 160,235 |
| ORACLE CORP SR UNSECURED 07/23 3.625 | 5/15/2022 | 3.63% | ** | 248,251 |
| ORACLE CORP SR UNSECURED 07/40 5.375 | 5/15/2022 | 5.38% | ** | 88,996 |
| ORANGE COMMON STOCK EUR4. | | | ** | 787,071 |
| ORANGE POLSKA SA COMMON STOCK PLN3.0 | | | ** | 51,253 |
| ORBCOMM INC COMMON STOCK USD.001 | | | ** | 40,812 |
| ORBITAL ATK INC COMMON STOCK USD.01 | | | ** | 2,384,485 |
| ORCHIDS PAPER PRODUCTS CO COMMON STOCK USD.001 | | | ** | 25,354 |
| ORICA LTD COMMON STOCK | | | ** | 1,231,357 |
| ORION CORP COMMON STOCK KRW5000. | | | ** | 405,721 |
| ORION MARINE GROUP INC COMMON STOCK USD.01 | | | ** | 11,538 |
| ORION OYJ CLASS B COMMON STOCK EUR.65 | | | ** | 1,514,289 |
| ORITANI FINANCIAL CORP COMMON STOCK USD.01 | | | ** | 76,098 |
| ORIX CORP COMMON STOCK | | | ** | 925,524 |
| ORMAT TECHNOLOGIES INC COMMON STOCK USD.001 | | | ** | 164,480 |
| ORTHOFIX INTERNATIONAL NV COMMON STOCK USD.1 | | | ** | 68,304 |
| OSHKOSH CORP COMMON STOCK USD.01 | | | ** | 201,017 |
| OSI SYSTEMS INC COMMON STOCK | | | ** | 172,621 |
| OSRAM LICHT AG COMMON STOCK | | | ** | 1,633,505 |
| OTP BANK PLC COMMON STOCK HUF100. | | | ** | 44,716 |
| OWENS + MINOR INC COMMON STOCK USD2. | | | ** | 217,571 |
| OWENS CORNING COMMON STOCK USD.001 | | | ** | 533,932 |
| OXFORD INDUSTRIES INC COMMON STOCK USD1. | | | ** | 239,644 |
| OXFORD INSTRUMENTS PLC COMMON STOCK GBP.05 | | | ** | 356,102 |
| P.A.M. TRANSPORTATION SVCS COMMON STOCK USD.01 | | | ** | 17,989 |
| PACCAR INC COMMON STOCK USD1. | | | ** | 1,549,980 |
| PACIFIC CONTINENTAL CORP COMMON STOCK | | | ** | 25,921 |
| PACIFIC DRILLING SA COMMON STOCK | | | ** | 9,815 |
| PACIFIC GAS + ELECTRIC SR UNSECURED 11/17 5.625 | 5/15/2022 | 5.63% | ** | 208,440 |
| PACIFIC MERCANTILE BANCORP COMMON STOCK | | | ** | 8,198 |
| PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01 | | | ** | 37,018 |
| PACIFICORP 1ST MORTGAGE 01/19 5.5 | 5/15/2022 | 5.5% | ** | 87,798 |
| PACIFICORP 1ST MORTGAGE 04/24 3.6 | 5/15/2022 | 3.6% | ** | 70,270 |
| PACIFICORP 1ST MORTGAGE 10/37 6.25 | 5/15/2022 | 6.25% | ** | 61,848 |
| PACWEST BANCORP COMMON STOCK | | | ** | 2,830,075 |

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|---|---------------|-------|------|-------------------------------|
| PAKUWON JATI TBK PT COMMON STOCK IDR25. | | | ** | 276,609 |
| PALO ALTO NETWORKS INC COMMON STOCK USD.0001 | | | ** | 31,686,705 |
| PANASONIC CORP COMMON STOCK | | | ** | 303,177 |
| PANDORA A/S COMMON STOCK DKK1. | | | ** | 1,761,441 |
| PANHANDLE OIL AND GAS INC A COMMON STOCK USD.01666 | | | ** | 23,190 |
| PARK ELECTROCHEMICAL CORP COMMON STOCK USD.1 | | | ** | 30,873 |
| PARK NATIONAL CORP COMMON STOCK | | | ** | 139,068 |
| PARK STERLING CORP COMMON STOCK USD.01 | | | ** | 33,760 |
| PARKER DRILLING CO COMMON STOCK USD.167 | | | ** | 14,737 |
| PARKER HANNIFIN CORP COMMON STOCK USD.5 | | | ** | 5,988,030 |
| PARKWAY PROPERTIES INC REIT USD.001 | | | ** | 84,902 |
| PARQUE ARAUCO S.A. COMMON STOCK | | | ** | 258,145 |
| PARSLEY ENERGY INC CLASS A COMMON STOCK USD.01 | | | ** | 105,460 |
| PARTNERRE LTD COMMON STOCK USD1.0 | | | ** | 687,521 |
| PARTNERS GROUP HOLDING AG COMMON STOCK CHF.01 | | | ** | 1,119,478 |
| PASON SYSTEMS INC COMMON STOCK | | | ** | 255,444 |
| PATRIOT TRANSPORTATION HOLDI COMMON STOCK USD.1 | | | ** | 7,122 |
| PATRIZIA IMMOBILIEN AG COMMON STOCK | | | ** | 729,146 |
| PATTERSON UTI ENERGY INC COMMON STOCK USD.01 | | | ** | 164,191 |
| PAX GLOBAL TECHNOLOGY LTD COMMON STOCK HKD.1 | | | ** | 325,780 |
| PAYCHEX INC COMMON STOCK USD.01 | | | ** | 987,721 |
| PAYCOM SOFTWARE INC COMMON STOCK USD.01 | | | ** | 3,492,252 |
| PAYLOCITY HOLDING CORP PRIVATE COMP USD.001 | | | ** | 1,403,030 |
| PAYPAL HOLDINGS INC COMMON STOCK USD.0001 | | | ** | 22,843,214 |
| PBF ENERGY INC CLASS A COMMON STOCK USD.001 | | | ** | 333,940 |
| PC CONNECTION INC COMMON STOCK USD.01 | | | ** | 58,004 |
| PCCW LTD COMMON STOCK | | | ** | 21,722 |
| PDC ENERGY INC COMMON STOCK USD.01 | | | ** | 3,659,679 |
| PEABODY ENERGY CORP COMMON STOCK USD.01 | | | ** | 9,024 |
| PEAPACK GLADSTONE FINL CORP COMMON STOCK | | | ** | 25,363 |
| PEBBLEBROOK HOTEL TRUST REIT USD.01 | | | ** | 2,130,333 |
| PEGATRON CORP COMMON STOCK TWD10. | | | ** | 309,069 |
| PENARTH MASTER ISSUER PENAR 2015 2A A1 144A | 1/14/2030 | 0.6% | ** | 1,295,866 |
| PENN REAL ESTATE INVEST TST REIT USD1. | | | ** | 103,117 |
| PENNS WOODS BANCORP INC COMMON STOCK USD8.33 | | | ** | 21,740 |
| PENNSYLVANIA ELECTRIC CO SR UNSECURED 09/17 6.05 | 5/15/2022 | 6.05% | ** | 106,439 |
| PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001 | | | ** | 1,306,316 |
| PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 01/23 4.25 | 5/15/2022 | 4.25% | ** | 120,743 |
| PENTAIR PLC COMMON STOCK USD.01 | | | ** | 14,527,694 |
| PEOPLE S INSURANCE CO GROU H COMMON STOCK CNY1.0 | | | ** | 544,248 |
| PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01 | | | ** | 483,370 |

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| PEOPLES BANCORP INC COMMON STOCK | | | ** | 27,035 |
| PEOPLES BANCORP OF NC COMMON STOCK | | | ** | 12,146 |
| PEP BOYS MANNY MOE + JACK COMMON STOCK USD1.0 | | | ** | 100,003 |
| PERCEPTRON INC COMMON STOCK USD.01 | | | ** | 7,985 |
| PERFICIENT INC COMMON STOCK USD.001 | | | ** | 57,900 |
| PERKINELMER INC COMMON STOCK USD1. | | | ** | 2,849,924 |
| PERNOD RICARD SA COMMON STOCK EUR1.55 | | | ** | 6,621,426 |
| PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01 | | | ** | 9,523 |
| PERSIMMON PLC COMMON STOCK GBP.1 | | | ** | 2,411,766 |
| PERTAMINA PERSERO PT SR UNSECURED REGS 05/22 4.875 | 3/16/2021 | 4.88% | ** | 862,944 |
| PETROBRAS PETROLEO BRAS PR PREFERENCE | | | ** | 401,597 |
| PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/16 3.875 | 1/14/2030 | 3.88% | ** | 199,200 |
| PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/20 5.75 | 3/16/2021 | 5.75% | ** | 1,538,600 |
| PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/20 5.75 | 1/14/2030 | 5.75% | ** | 471,000 |
| PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/21 5.375 | 3/16/2021 | 5.38% | ** | 1,098,875 |
| PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/21 5.375 | 5/15/2022 | 5.38% | ** | 119,200 |
| PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/41 6.75 | 5/15/2022 | 6.75% | ** | 25,600 |
| PETROBRAS GLOBAL FINANCE COMPANY GUAR 02/17 3.5 | 1/14/2030 | 3.5% | ** | 93,500 |
| PETROBRAS GLOBAL FINANCE COMPANY GUAR 03/17 3.25 | 1/14/2030 | 3.25% | ** | 185,000 |
| PETROBRAS GLOBAL FINANCE COMPANY GUAR 03/17 VAR | 4/15/2017 | 2.89% | ** | 641,375 |
| PETROBRAS GLOBAL FINANCE COMPANY GUAR 03/18 5.875 | 3/16/2021 | 5.88% | ** | 89,000 |
| PETROBRAS GLOBAL FINANCE COMPANY GUAR 03/24 6.25 | 3/16/2021 | 6.25% | ** | 358,750 |
| PETROBRAS GLOBAL FINANCE COMPANY GUAR 03/24 6.25 | 1/14/2030 | 6.25% | ** | 1,219,750 |
| PETROBRAS GLOBAL FINANCE COMPANY GUAR 05/16 2 | 1/14/2030 | 2% | ** | 98,500 |
| PETROLEOS MEXICANOS COMPANY GUAR 06/41 6.5 | 3/16/2021 | 6.5% | ** | 955,273 |
| PETROLEOS MEXICANOS COMPANY GUAR 144A 01/26 4.5 | 5/15/2022 | 4.5% | ** | 171,308 |
| PETRONAS CHEMICALS GROUP BHD COMMON STOCK MYR.1 | | | ** | 265,289 |
| PETRONET LNG LTD COMMON STOCK INR10. | | | ** | 880,445 |
| PETROQUEST ENERGY INC COMMON STOCK USD.001 | | | ** | 1,948 |
| PEUGEOT SA COMMON STOCK EUR1. | | | ** | 3,126,257 |
| PFIZER INC COMMON STOCK USD.05 | | | ** | 12,980,014 |
| PFIZER INC SR UNSECURED 06/23 3 | 5/15/2022 | 3% | ** | 45,331 |
| PFS TAX LIEN TRUST PFS 2014 1 NOTE 144A | 5/15/2022 | 1.44% | ** | 56,655 |
| PGE SA COMMON STOCK PLN10. | | | ** | 215,868 |
| PHARMERICA CORP COMMON STOCK USD.01 | | | ** | 96,845 |
| PHI INC NON VOTING COMMON STOCK USD.1 | | | ** | 21,858 |
| PHI INC VOTING COMMON STOCK USD.1 | | | ** | 5,452 |
| PHILIP MORRIS INTERNATIONAL COMMON STOCK | | | ** | 18,689,314 |
| PHILLIPS 66 COMPANY GUAR 05/17 2.95 | 11/18/2016 | 2.95% | ** | 2,348,109 |
| PHOENIX SATELLITE TELEVISION COMMON STOCK HKD.1 | | | ** | 423,641 |
| PHOTRONICS INC COMMON STOCK USD.01 | | | ** | 49,962 |

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| PHYSICIANS REALTY TRUST REIT USD.01 | | | ** | 2,612,609 |
| PICC PROPERTY + CASUALTY H COMMON STOCK CNY1.0 | | | ** | 318,755 |
| PICK N PAY STORES LTD COMMON STOCK ZAR.0125 | | | ** | 49,049 |
| PICO HOLDINGS INC COMMON STOCK USD.001 | | | ** | 24,324 |
| PIMCO FDS PAC INVT MGMT SER ASSET BKD SECS PORTFOLIO | 1/14/2030 | | ** | 13,524,204 |
| PIMCO FDS PAC INVT MGMT SER SHORT TERM PORTFOLIO INSTL CL | 1/14/2030 | | ** | 2,010,409 |
| PIMCO FDS SHORT TERM FLTG NAV MUTUAL FUND | 4/15/2017 | | ** | 20,689,923 |
| PIMCO FDS SHORT TERM FLTG NAV MUTUAL FUND | 3/16/2021 | | ** | 1,436,417 |
| PIMCO FDS SHORT TERM FLTG NAV MUTUAL FUND | 1/14/2030 | | ** | 110,188 |
| PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1. | | | ** | 2,220,396 |
| PINNACLE FOODS INC COMMON STOCK USD.01 | | | ** | 3,762,720 |
| PINNACLE HOLDINGS LTD COMMON STOCK ZAR.01 | | | ** | 93,467 |
| PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1 | | | ** | 9,342 |
| PIRAMAL ENTERPRISES LTD COMMON STOCK INR2. | | | ** | 422,345 |
| PIZZAEXPRESS FINANCING 2 SR SECURED REGS 08/21 6.625 | 3/16/2021 | 6.63% | ** | 452,440 |
| PLAINS ALL AMER PIPELINE SR UNSECURED 02/45 4.9 | 5/15/2022 | 4.9% | ** | 104,281 |
| PLAINS ALL AMER PIPELINE SR UNSECURED 10/25 4.65 | 5/15/2022 | 4.65% | ** | 65,471 |
| PLAINS ALL AMER PIPELINE SR UNSECURED 12/19 2.6 | 5/15/2022 | 2.6% | ** | 47,887 |
| PLAINS ALL AMERICAN PIPELINE L | 11/18/2016 | 1.1% | ** | 5,999,746 |
| PLANTRONICS INC COMMON STOCK USD.01 | | | ** | 4,505 |
| PLAYTECH PLC COMMON STOCK | | | ** | 400,009 |
| PLEXUS CORP COMMON STOCK USD.01 | | | ** | 114,538 |
| PMC SIERRA INC COMMON STOCK USD.001 | | | ** | 219,153 |
| PNC BANK NA SUBORDINATED 11/22 2.7 | 5/15/2022 | 2.7% | ** | 282,065 |
| PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5. | | | ** | 17,623,677 |
| PNM RESOURCES INC COMMON STOCK | | | ** | 2,557,182 |
| POLAND GOVERNMENT BOND BONDS 07/25 3.25 | 3/16/2021 | 3.25% | ** | 338,587 |
| POLAND GOVERNMENT BOND BONDS 09/22 5.75 | 3/16/2021 | 5.75% | ** | 2,016,133 |
| POLISH ZLOTY | 3/16/2021 | | ** | 173 |
| POLISH ZLOTY | | | ** | 119,478 |
| POLSKIE GORNICTWO NAFTOWE I COMMON STOCK PLN1. | | | ** | 288,466 |
| POLYCOM INC COMMON STOCK USD.0005 | | | ** | 165,181 |
| POLYONE CORPORATION COMMON STOCK USD.01 | | | ** | 2,110,992 |
| POPEYES LOUISIANA KITCHEN IN COMMON STOCK USD.01 | | | ** | 2,658,767 |
| PORSCHE AUTOMOBIL HLDG PRF PREFERENCE | | | ** | 124,678 |
| PORSCHE INNOVATIVE LEASE OWNER PILOT 2014 1 A2 144A | 11/18/2016 | 0.65% | ** | 391,075 |
| PORT AUTH OF NEW YORK NEW JE PORTRN 10/62 FIXED 4.458 | 3/16/2021 | 4.46% | ** | 864,963 |
| PORT AUTH OF NEW YORK NEW JE PORTRN 12/24 FIXED 5.859 | 3/16/2021 | 5.86% | ** | 1,343,210 |
| PORTLAND GENERAL ELECTRIC CO COMMON STOCK | | | ** | 5,488,960 |
| PORTO SEGURO SA COMMON STOCK | | | ** | 14,554 |
| PORTOLA PHARMACEUTICALS INC COMMON STOCK USD.001 | | | ** | 684,542 |

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|---|---------------|-------|------|-------------------------------|
| POST HOLDINGS INC COMMON STOCK USD.01 | | | ** | 597,626 |
| POST PROPERTIES INC REIT USD.01 | | | ** | 189,963 |
| POTASH CORP SASKATCHEWAN SR UNSECURED 03/24 3.625 | 5/15/2022 | 3.63% | ** | 165,322 |
| POTASH CORP SASKATCHEWAN SR UNSECURED 12/17 3.25 | 5/15/2022 | 3.25% | ** | 102,172 |
| POU CHEN COMMON STOCK TWD10. | | | ** | 267,677 |
| POUND STERLING | 4/15/2017 | | ** | 71,108 |
| POUND STERLING | 3/16/2021 | | ** | 805,556 |
| POUND STERLING | 1/14/2030 | | ** | 149,867 |
| POUND STERLING | | | ** | 340,288 |
| POWELL INDUSTRIES INC COMMON STOCK USD.01 | | | ** | 21,345 |
| POWER ASSETS HOLDINGS LTD COMMON STOCK | | | ** | 198,351 |
| POWER CORP OF CANADA COMMON STOCK | | | ** | 93,751 |
| POWER FINANCE CORPORATION COMMON STOCK INR10. | | | ** | 308,148 |
| POWERSECURE INTERNATIONAL IN COMMON STOCK USD.01 | | | ** | 33,938 |
| POWERTECH TECHNOLOGY INC COMMON STOCK TWD10. | | | ** | 1,443,066 |
| PPG INDUSTRIES INC COMMON STOCK USD1.67 | | | ** | 10,220,953 |
| PPG INDUSTRIES INC SR UNSECURED 03/18 6.65 | 5/15/2022 | 6.65% | ** | 27,384 |
| PPG INDUSTRIES INC SR UNSECURED 11/19 2.3 | 5/15/2022 | 2.3% | ** | 44,535 |
| PPL CAPITAL FUNDING INC COMPANY GUAR 06/22 4.2 | 5/15/2022 | 4.2% | ** | 83,244 |
| PPL CORP COMMON STOCK USD.01 | | | ** | 2,160,429 |
| PPL ELECTRIC UTILITIES 1ST MORTGAGE 06/44 4.125 | 5/15/2022 | 4.13% | ** | 53,218 |
| PRA HEALTH SCIENCES INC COMMON STOCK USD.01 | | | ** | 2,054,081 |
| PRAXAIR INC SR UNSECURED 08/22 2.2 | 5/15/2022 | 2.2% | ** | 109,914 |
| PREFERRED BANK/LOS ANGELES COMMON STOCK | | | ** | 43,983 |
| PREFORMED LINE PRODUCTS CO COMMON STOCK USD2. | | | ** | 25,892 |
| PREMIER FINANCIAL BANCORP COMMON STOCK | | | ** | 13,481 |
| PREMIER OIL PLC COMMON STOCK GBP.125 | | | ** | 46,036 |
| PRESIDENT CHAIN STORE CORP COMMON STOCK TWD10. | | | ** | 37,538 |
| PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01 | | | ** | 4,831,964 |
| PRGX GLOBAL INC COMMON STOCK USD.01 | | | ** | 8,768 |
| PRICELINE GROUP INC/THE COMMON STOCK USD.008 | | | ** | 21,940,615 |
| PRIMERICA INC COMMON STOCK | | | ** | 115,808 |
| PRIMORIS SERVICES CORP COMMON STOCK USD.0001 | | | ** | 76,620 |
| PRINCIPAL FINANCIAL GROU COMPANY GUAR 11/17 1.85 | 5/15/2022 | 1.85% | ** | 9,007 |
| PRINCIPAL LFE GLB FND II SR SECURED 144A 10/18 2.25 | 5/15/2022 | 2.25% | ** | 211,018 |
| PRINCIPAL LFE GLB FND II SR SECURED 144A 12/17 VAR | 11/18/2016 | 0.98% | ** | 5,692,097 |
| PRIVATE EXPORT FUNDING US GOVT GUAR 03/19 4.375 | 5/15/2022 | 4.38% | ** | 529,904 |
| PRIVATE EXPORT FUNDING US GOVT GUAR 11/22 2.05 | 5/15/2022 | 2.05% | ** | 369,408 |
| PRIVATEBANCORP INC COMMON STOCK | | | ** | 3,800,913 |
| PROASSURANCE CORP COMMON STOCK USD.01 | | | ** | 4,262,972 |
| PROCTER + GAMBLE CO/THE COMMON STOCK | | | ** | 2,491,012 |

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|---|---------------|-------|------|-------------------------------|
| PROCTER + GAMBLE CO/THE SR UNSECURED 08/34 5.8 | 5/15/2022 | 5.8% | ** | 54,427 |
| PROGRESS ENERGY INC SR UNSECURED 04/22 3.15 | 5/15/2022 | 3.15% | ** | 122,677 |
| PROGRESS RESIDENTIAL TRUST PROG 2015 SFR2 A 144A | 5/15/2022 | 2.74% | ** | 734,809 |
| PROGRESS SOFTWARE CORP COMMON STOCK USD.01 | | | ** | 115,608 |
| PROGRESSIVE CORP SR UNSECURED 04/44 4.35 | 5/15/2022 | 4.35% | ** | 62,508 |
| PROOFPOINT INC COMMON STOCK USD.0001 | | | ** | 14,763,121 |
| PROSIEBENSAT.1 MEDIA SE COMMON STOCK | | | ** | 3,154,528 |
| PROSPERITY BANCSHARES INC COMMON STOCK USD1. | | | ** | 2,174,041 |
| PROTO LABS INC COMMON STOCK USD.001 | | | ** | 3,995,911 |
| PROVIDENCE AND WORCESTER RR COMMON STOCK USD.5 | | | ** | 8,512 |
| PROVIDENCE SERVICE CORP COMMON STOCK USD.001 | | | ** | 1,381,231 |
| PROVIDENT FINANCIAL HLDGS COMMON STOCK USD.01 | | | ** | 17,417 |
| PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01 | | | ** | 132,184 |
| PROVINCE OF ALBERTA UNSECURED 06/20 1.25 | 3/16/2021 | 1.25% | ** | 1,290,633 |
| PROVINCE OF ALBERTA UNSECURED 06/25 2.35 | 3/16/2021 | 2.35% | ** | 1,363,976 |
| PROVINCE OF QUEBEC NOTES 12/21 4.25 | 3/16/2021 | 4.25% | ** | 164,794 |
| PROVINCE OF QUEBEC SR UNSECURED 12/18 4.5 | 3/16/2021 | 4.5% | ** | 158,372 |
| PROXIMUS COMMON STOCK | | | ** | 1,933,114 |
| PRUDENTIAL BANCORP INC COMMON STOCK USD.01 | | | ** | 13,962 |
| PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01 | | | ** | 4,756,705 |
| PRUDENTIAL FINANCIAL INC SR UNSECURED 05/16 3 | 5/15/2022 | 3% | ** | 100,554 |
| PRUDENTIAL FINANCIAL INC SR UNSECURED 06/20 5.375 | 5/15/2022 | 5.38% | ** | 100,059 |
| PRUDENTIAL PLC COMMON STOCK GBP | | | ** | 2,922,170 |
| PRYSMIAN SPA COMMON STOCK EUR.1 | | | ** | 1,156,609 |
| PSEG POWER LLC COMPANY GUAR 09/21 4.15 | 5/15/2022 | 4.15% | ** | 111,903 |
| PSP SWISS PROPERTY AG REG COMMON STOCK CHF.1 | | | ** | 327,560 |
| PTT GLOBAL CHEMICAL PCL NVDR NVDR THB10.0 | | | ** | 317,910 |
| PUB SVC NEW HAMP 1ST MORTGAGE 11/23 3.5 | 5/15/2022 | 3.5% | ** | 43,031 |
| PUBLIC BANK BERHAD COMMON STOCK MYR1. | | | ** | 164,344 |
| PUBLIC SERVICE COLORADO 1ST MORTGAGE 09/22 2.25 | 5/15/2022 | 2.25% | ** | 29,882 |
| PUBLIC SERVICE OKLAHOMA SR UNSECURED 12/19 5.15 | 5/15/2022 | 5.15% | ** | 109,353 |
| PULASKI FINANCIAL CORP COMMON STOCK USD.01 | | | ** | 19,599 |
| PULTEGROUP INC COMMON STOCK USD.01 | | | ** | 590,751 |
| PURE STORAGE INC CLASS A COMMON STOCK USD.0001 | | | ** | 4,520,485 |
| QANTAS AIRWAYS LTD COMMON STOCK | | | ** | 1,536,879 |
| QBE INSURANCE GROUP LTD COMMON STOCK | | | ** | 398,371 |
| QCR HOLDINGS INC COMMON STOCK USD1. | | | ** | 19,748 |
| QEP RESOURCES INC COMMON STOCK USD.01 | | | ** | 26,653 |
| QIHOO 360 TECHNOLOGY CO ADR ADR USD.001 | | | ** | 52,059 |
| QLIK TECHNOLOGIES INC COMMON STOCK USD.0001 | | | ** | 2,941,214 |
| QLOGIC CORP COMMON STOCK USD.001 | | | ** | 107,543 |

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|--|---------------|-------|------|-------------------------------|
| QUAD GRAPHICS INC COMMON STOCK USD.025 | | | ** | 32,411 |
| QUALCOMM INC COMMON STOCK USD.0001 | | | ** | 28,118,612 |
| QUALCOMM INC SR UNSECURED 05/22 3 | 3/16/2021 | 3% | ** | 1,088,976 |
| QUALCOMM INC SR UNSECURED 05/45 4.8 | 1/14/2030 | 4.8% | ** | 444,255 |
| QUALYS INC COMMON STOCK USD.001 | | | ** | 1,278,598 |
| QUANEX BUILDING PRODUCTS COMMON STOCK USD.01 | | | ** | 76,937 |
| QUANTA SERVICES INC COMMON STOCK USD.00001 | | | ** | 429,644 |
| QUEBECOR INC CL B COMMON STOCK | | | ** | 604,869 |
| QUINTILES TRANSNATIONAL HOLD COMMON STOCK USD.01 | | | ** | 3,094,094 |
| RABOBANK NEDERLAND NY SR UNSECURED 04/17 VAR | 11/18/2016 | 0.65% | ** | 6,563,836 |
| RABOBANK NEDERLAND NY SR UNSECURED 11/16 VAR | 11/18/2016 | 0.66% | ** | 5,258,376 |
| RADIAN GROUP INC COMMON STOCK USD.001 | | | ** | 2,130,349 |
| RAKUTEN INC COMMON STOCK | | | ** | 123,628 |
| RAMCO GERSHENSON PROPERTIES REIT USD.01 | | | ** | 88,531 |
| RAMI LEVY CHAIN STORES HASHI COMMON STOCK ILS.01 | | | ** | 358,823 |
| RAMIRENT OYJ COMMON STOCK | | | ** | 524,797 |
| RANDSTAD HOLDING NV | | | ** | 4,215,070 |
| RAUBEX GROUP LTD COMMON STOCK ZAR.01 | | | ** | 161,372 |
| RAVEN INDUSTRIES INC COMMON STOCK USD1. | | | ** | 9,812 |
| RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01 | | | ** | 2,133,296 |
| RAYTHEON COMPANY SR UNSECURED 12/22 2.5 | 5/15/2022 | 2.5% | ** | 78,356 |
| RBC BEARINGS INC COMMON STOCK USD.01 | | | ** | 67,690 |
| RCI HOSPITALITY HOLDINGS INC COMMON STOCK USD.01 | | | ** | 10,240 |
| REALKREDIT DANMARK COVERED 01/16 2 | 3/16/2021 | 2% | ** | 1,717,663 |
| REALKREDIT DANMARK COVERED 10/37 2.5 | 3/16/2021 | 2.5% | ** | 922,298 |
| REALKREDIT DANMARK COVERED 10/47 3 | 3/16/2021 | 3% | ** | 2,224,042 |
| REALNETWORKS INC COMMON STOCK USD.001 | | | ** | 15,245 |
| REALOGY HOLDINGS CORP COMMON STOCK USD.01 | | | ** | 1,411,795 |
| REALTY INCOME CORP SR UNSECURED 07/24 3.875 | 5/15/2022 | 3.88% | ** | 73,574 |
| RECKITT BENCKISER GROUP PLC COMMON STOCK GBP.1 | | | ** | 7,048,122 |
| RED HAT INC COMMON STOCK USD.0001 | | | ** | 14,136,164 |
| RED ROBIN GOURMET BURGERS COMMON STOCK USD.001 | | | ** | 1,806,389 |
| REDEFINE PROPERTIES LTD REIT | | | ** | 70,616 |
| REDROW PLC COMMON STOCK GBP.1 | | | ** | 422,657 |
| REGAL BELOIT CORP COMMON STOCK USD.01 | | | ** | 75,725 |
| REGENCY CENTERS CORP REIT USD.01 | | | ** | 425,886 |
| REGENERON PHARMACEUTICALS COMMON STOCK USD.001 | | | ** | 25,895,985 |
| REGIONAL MANAGEMENT CORP COMMON STOCK USD.1 | | | ** | 17,435 |
| REGUS PLC COMMON STOCK GBP.01 | | | ** | 1,274,414 |
| REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01 | | | ** | 587,472 |
| RELIANCE CAPITAL LTD COMMON STOCK INR10. | | | ** | 329,803 |

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|---|---------------|-------|------|-------------------------------|
| RELIANCE INDS SPONS GDR 144A GDR | | | ** | 218,821 |
| RELIANCE STEEL + ALUMINUM COMMON STOCK | | | ** | 3,466,203 |
| RELX PLC COMMON STOCK GBP.144397 | | | ** | 289,356 |
| REMGRO LTD COMMON STOCK | | | ** | 107,781 |
| RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1. | | | ** | 7,750,798 |
| RENASANT CORP COMMON STOCK USD5. | | | ** | 2,672,590 |
| RENAULT SA COMMON STOCK EUR3.81 | | | ** | 60,777 |
| RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001 | | | ** | 39,993 |
| RENT A CENTER INC COMMON STOCK USD.01 | | | ** | 79,790 |
| REPLIGEN CORP COMMON STOCK USD.01 | | | ** | 833,989 |
| REPUBLIC BANCORP INC CLASS A COMMON STOCK | | | ** | 51,420 |
| REPUBLIC OF CYPRUS SR UNSECURED 144A REGS 02/20 4 | 3/16/2021 | 4.63% | ** | 814,376 |
| REPUBLIC OF INDONESIA SR UNSECURED 144A 07/21 2.875 | 3/16/2021 | 2.88% | ** | 1,074,785 |
| REPUBLIC OF INDONESIA SR UNSECURED REGS 03/20 5.875 | 3/16/2021 | 5.88% | ** | 601,588 |
| REPUBLIC OF SLOVENIA SR UNSECURED REGS 02/19 4.125 | 3/16/2021 | 4.13% | ** | 1,892,250 |
| REPUBLIC OF SLOVENIA SR UNSECURED REGS 02/24 5.25 | 4/15/2017 | 5.25% | ** | 220,750 |
| REPUBLIC OF SLOVENIA SR UNSECURED REGS 05/18 4.75 | 4/15/2017 | 4.75% | ** | 212,200 |
| REPUBLIC OF SLOVENIA SR UNSECURED REGS 05/18 4.75 | 3/16/2021 | 4.75% | ** | 848,800 |
| REPUBLIC OF SLOVENIA SR UNSECURED REGS 05/23 5.85 | 4/15/2017 | 5.85% | ** | 1,139,370 |
| REPUBLIC OF SLOVENIA SR UNSECURED REGS 05/23 5.85 | 3/16/2021 | 5.85% | ** | 2,734,488 |
| REPUBLIC OF SLOVENIA SR UNSECURED REGS 10/22 5.5 | 4/15/2017 | 5.5% | ** | 1,562,658 |
| REPUBLIC OF SLOVENIA SR UNSECURED REGS 10/22 5.5 | 3/16/2021 | 5.5% | ** | 6,473,867 |
| REPUBLIC OF SOUTH AFRICA BONDS 12/18 8 | 3/16/2021 | 8% | ** | 3,319,989 |
| REPUBLIC OF SOUTH AFRICA BONDS 12/26 10.5 | 3/16/2021 | 10.5% | ** | 81,779 |
| REPUBLIC OF SOUTH AFRICA SR UNSECURED 05/19 6.875 | 3/16/2021 | 6.88% | ** | 1,282,272 |
| REPUBLIC OF SOUTH AFRICA SR UNSECURED 07/26 3.75 | 3/16/2021 | 3.75% | ** | 404,460 |
| REPUBLIC OF SOUTH AFRICA SR UNSECURED 07/44 5.375 | 3/16/2021 | 5.38% | ** | 630,000 |
| REPUBLIC OF TURKEY SR UNSECURED 04/26 4.25 | 5/15/2022 | 4.25% | ** | 299,079 |
| REPUBLIC SERVICES INC COMPANY GUAR 09/19 5.5 | 5/15/2022 | 5.5% | ** | 132,025 |
| RESILIENT REIT LTD REIT | | | ** | 52,206 |
| RESOLUTE FOREST PRODUCTS COMMON STOCK USD.001 | | | ** | 71,385 |
| RESOURCE AMERICA INC CL A COMMON STOCK USD.01 | | | ** | 12,567 |
| RESOURCE CAPITAL CORP LTD RSO 2015 CRE4 A 144A | 1/14/2030 | 1.6% | ** | 1,388,633 |
| RESOURCES CONNECTION INC COMMON STOCK USD.01 | | | ** | 61,961 |
| RESTAURANT GROUP PLC COMMON STOCK GBP.28125 | | | ** | 490,024 |
| RESTORATION HARDWARE HOLDING COMMON STOCK USD.0001 | | | ** | 1,890,672 |
| RETAIL OPPORTUNITY INVESTMEN REIT USD.0001 | | | ** | 2,407,461 |
| RETAILMENOT INC COMMON STOCK USD.001 | | | ** | 31,516 |
| REX ENERGY CORP COMMON STOCK USD.001 | | | ** | 3,766 |
| REXEL SA COMMON STOCK EUR5. | | | ** | 291,954 |
| REXNORD CORP COMMON STOCK USD.01 | | | ** | 2,505,996 |
| REYNOLDS AMERICAN INC COMPANY GUAR 08/45 5.85 | 1/14/2030 | 5.85% | ** | 778,218 |
| REYNOLDS GRP ISS/REYNOLD SR SECURED 10/20 5.75 | 1/14/2030 | 5.75% | ** | 813,752 |
| RICE ENERGY INC COMMON STOCK USD.01 | | | ** | 1,408,182 |
| RICOH LEASING CO LTD COMMON STOCK | | | ** | 448,751 |
| RIGHTMOVE PLC COMMON STOCK GBP.01 | | | ** | 565,425 |

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| RING ENERGY INC COMMON STOCK USD.001 | | | ** | 832,654 |
| RIO OIL FINANCE TRUST SR SECURED 144A 07/24 9.25 | 3/16/2021 | 6.25% | ** | 814,000 |
| RIO TINTO LTD COMMON STOCK | | | ** | 201,125 |
| RIO TINTO PLC COMMON STOCK | | | ** | 2,064,552 |
| RIOCAN REAL ESTATE INVST TR REIT | | | ** | 81,860 |
| RLJ LODGING TRUST REIT | | | ** | 156,060 |
| RMAC PLC RMAC 2005 NS2X A2C REGS | 3/16/2021 | 0.18% | ** | 682,470 |
| RMAC SECURITIES PLC RMACS 2006 NS3X A2A REGS | 3/16/2021 | 0.74% | ** | 4,090,446 |
| RMAC SECURITIES PLC RMACS 2006 NS4X A3A REGS | 3/16/2021 | 0.76% | ** | 1,228,676 |
| RMAC SECURITIES PLC RMACS 2006 NS4X A3A REGS | 1/14/2030 | 0.76% | ** | 204,779 |
| RMAC SECURITIES PLC RMACS 2007 NS1X A2A REGS | 3/16/2021 | 0.74% | ** | 2,216,246 |
| RMB HOLDINGS LTD COMMON STOCK ZAR.01 | | | ** | 193,891 |
| RMI HOLDINGS COMMON STOCK ZAR.0001 | | | ** | 57,780 |
| RMR GROUP INC/THE A COMMON STOCK | | | ** | 3,456 |
| RNF6C BRENT CALENDAR FTR OPTN FEB16 71.5 CALL | 4/15/2017 | | ** | 20 |
| RNG6C BRENT CALENDAR FTR OPTN FEB16 71.5 CALL | 4/15/2017 | | ** | 20 |
| RNH6C BRENT CALENDAR FTR OPTN FEB16 71.5 CALL | 4/15/2017 | | ** | 20 |
| ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01 | | | ** | 32,864 |
| ROBERT HALF INTL INC COMMON STOCK USD.001 | | | ** | 2,592,700 |
| ROBINSONS LAND CO COMMON STOCK PHP1. | | | ** | 407,868 |
| ROCHE HOLDING AG GENUSSSCHEIN COMMON STOCK | | | ** | 14,384,121 |
| ROCHE HOLDING INC COMPANY GUAR 144A 09/17 VAR | 11/18/2016 | 0.69% | ** | 4,205,520 |
| ROCHE HOLDING INC COMPANY GUAR 144A 09/24 3.35 | 1/14/2030 | 3.35% | ** | 1,330,508 |
| ROCHE HOLDINGS LTD SPONS ADR ADR | | | ** | 1,392,933 |
| ROCKWELL COLLINS INC COMMON STOCK USD.01 | | | ** | 273,670 |
| ROCKY BRANDS INC COMMON STOCK | | | ** | 9,479 |
| ROFIN SINAR TECHNOLOGIES INC COMMON STOCK USD.01 | | | ** | 76,859 |
| ROGERS COMMUNICATIONS IN COMPANY GUAR 05/32 8.75 | 5/15/2022 | 8.75% | ** | 60,835 |
| ROGERS COMMUNICATIONS INC B COMMON STOCK | | | ** | 193,992 |
| ROGERS CORP COMMON STOCK USD1. | | | ** | 89,835 |
| ROHM CO LTD COMMON STOCK | | | ** | 2,974,538 |
| ROLLS ROYCE HOLDINGS PLC COMMON STOCK GBP.2 | | | ** | 2,189,523 |
| ROMANIAN LEU | 3/16/2021 | | ** | 62 |
| ROSNEFT OJSC REG S GDR GDR | | | ** | 58,147 |
| ROVI CORP COMMON STOCK USD.001 | | | ** | 151,973 |
| ROWAN COMPANIES PLC A COMMON STOCK USD.125 | | | ** | 1,648,760 |
| ROYAL BANK OF CANADA COMMON STOCK | | | ** | 514,796 |
| ROYAL BANK OF CANADA COVERED 09/17 1.2 | 5/15/2022 | 1.2% | ** | 244,837 |
| ROYAL BANK OF CANADA SR UNSECURED 01/17 1.2 | 11/18/2016 | 1.2% | ** | 2,627,737 |
| ROYAL BANK OF SCOTLAND GROUP COMMON STOCK GBP1.0 | | | ** | 1,123,562 |
| ROYAL BK OF SCOTLAND PLC SUBORDINATED 04/18 6.934 | 3/16/2021 | 6.93% | ** | 1,216,361 |
| ROYAL BK OF SCOTLAND PLC SUBORDINATED REGS 03/22 VAR | 3/16/2021 | 9.5% | ** | 1,404,952 |
| ROYAL BK OF SCOTLAND PLC SUBORDINATED REGS 03/22 VAR | 1/14/2030 | 9.5% | ** | 648,439 |
| ROYAL BK OF SCOTLAND PLC SUBORDINATED REGS 03/22 VAR | 3/16/2021 | 13.13% | ** | 2,162,181 |
| ROYAL DUTCH SHELL PLC A SHS COMMON STOCK EUR.07 | | | ** | 959,429 |
| ROYAL DUTCH SHELL PLC B SHS COMMON STOCK EUR.07 | | | ** | 813,378 |
| ROYAL DUTCH SHELL SPON ADR A ADR | | | ** | 2,866,799 |

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| ROYAL GOLD INC COMMON STOCK USD.01 | | | ** | 144,312 |
| ROYAL MAIL PLC COMMON STOCK GBP.01 | | | ** | 388,688 |
| RPC INC COMMON STOCK USD.1 | | | ** | 15,989 |
| RPM INTERNATIONAL INC COMMON STOCK USD.01 | | | ** | 6,066,225 |
| RPX CORP COMMON STOCK USD.0001 | | | ** | 54,120 |
| RSP PERMIAN INC COMMON STOCK USD.01 | | | ** | 162,315 |
| RTI SURGICAL INC COMMON STOCK USD.001 | | | ** | 7,666 |
| RUBY TUESDAY INC COMMON STOCK USD.01 | | | ** | 75,327 |
| RUCKUS WIRELESS INC COMMON STOCK USD.001 | | | ** | 4,183,969 |
| RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001 | | | ** | 48,092 |
| RUSH ENTERPRISES INC CL A COMMON STOCK USD.01 | | | ** | 62,824 |
| RYDER SYSTEM INC COMMON STOCK USD.5 | | | ** | 302,904 |
| RYDER SYSTEM INC SR UNSECURED 06/17 3.5 | 5/15/2022 | 3.5% | ** | 135,877 |
| RYDER SYSTEM INC SR UNSECURED 09/20 2.875 | 5/15/2022 | 2.88% | ** | 68,166 |
| RYMAN HOSPITALITY PROPERTIES REIT USD.01 | | | ** | 74,103 |
| S + T BANCORP INC COMMON STOCK USD2.5 | | | ** | 91,597 |
| SABMILLER HOLDINGS INC COMPANY GUAR 144A 01/22 3.75 | 3/16/2021 | 3.75% | ** | 1,131,332 |
| SABMILLER HOLDINGS INC COMPANY GUAR 144A 01/42 4.95 | 3/16/2021 | 4.95% | ** | 1,320,393 |
| SABMILLER HOLDINGS INC COMPANY GUAR 144A 08/18 VAR | 1/14/2030 | 1.02% | ** | 1,984,202 |
| SABMILLER PLC COMMON STOCK USD.1 | | | ** | 886,510 |
| SABRA HEALTH CARE REIT INC REIT USD.01 | | | ** | 2,023 |
| SAFEGUARD SCIENTIFICS INC COMMON STOCK USD.1 | | | ** | 1,398,300 |
| SAFETY INSURANCE GROUP INC COMMON STOCK USD.01 | | | ** | 30,953 |
| SAFRAN SA COMMON STOCK EUR.2 | | | ** | 431,964 |
| SAGA COMMUNICATIONS INC CL A COMMON STOCK USD.01 | | | ** | 19,686 |
| SAGE GROUP PLC/THE COMMON STOCK GBP.01051948 | | | ** | 3,618,588 |
| SAIA INC COMMON STOCK USD.001 | | | ** | 1,003,342 |
| SAKAI CHEMICAL INDUSTRY CO COMMON STOCK | | | ** | 166,599 |
| SALEM MEDIA GROUP INC COMMON STOCK USD.01 | | | ** | 8,675 |
| SALESFORCE.COM INC COMMON STOCK USD.001 | | | ** | 15,305,483 |
| SAM YUNG TRADING CO LTD COMMON STOCK KRW500. | | | ** | 678,540 |
| SAMSUNG ELECTR GDR GDR | | | ** | 2,095,705 |
| SANDERSON FARMS INC COMMON STOCK USD1. | | | ** | 174,808 |
| SANDY SPRING BANCORP INC COMMON STOCK USD1. | | | ** | 69,072 |
| SANKEN ELECTRIC CO LTD COMMON STOCK | | | ** | 283,969 |
| SANMINA CORP COMMON STOCK USD.01 | | | ** | 164,537 |
| SANOFI ADR ADR | | | ** | 4,832,245 |
| SANOFI COMMON STOCK EUR2. | | | ** | 3,668,574 |
| SANTANDER DRIVE AUTO RECEIVABL SDART 2014 3 A3 | 11/18/2016 | 0.81% | ** | 1,534,210 |
| SANTANDER UK GROUP HLDGS SUBORDINATED 144A 09/25 4.75 | 3/16/2021 | 4.75% | ** | 1,874,933 |
| SANTEN PHARMACEUTICAL CO LTD COMMON STOCK | | | ** | 290,157 |
| SAP SE COMMON STOCK | | | ** | 6,099,775 |
| SARTORIUS STEDIM BIOTECH COMMON STOCK EUR1.0 | | | ** | 1,458,814 |
| SATO CORP COMMON STOCK | | | ** | 373,083 |
| SATS LTD COMMON STOCK | | | ** | 717,302 |
| SAUDI ELECTRICITY GLOBAL SR UNSECURED 144A 04/43 5.06 | 1/14/2030 | 5.06% | ** | 171,656 |
| SCANA CORPORATION SR UNSECURED 02/22 4.125 | 5/15/2022 | 4.13% | ** | 97,969 |

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|---|---------------|-------|------|-------------------------------|
| SCANSOURCE INC COMMON STOCK | | | ** | 92,471 |
| SCENTRE GROUP REIT | | | ** | 228,724 |
| SCHLUMBERGER INVESTMENT COMPANY GUAR 144A 08/22 2.4 | 5/15/2022 | 2.4% | ** | 94,116 |
| SCHLUMBERGER LTD COMMON STOCK USD.01 | | | ** | 5,413,925 |
| SCHNEIDER ELECTRIC SE COMMON STOCK EUR4.0 | | | ** | 5,122,818 |
| SCHNITZER STEEL INDS INC A COMMON STOCK USD1. | | | ** | 35,350 |
| SCHOLASTIC CORP COMMON STOCK USD.01 | | | ** | 118,572 |
| SCHRODERS PLC COMMON STOCK GBP1.0 | | | ** | 159,443 |
| SCHULMAN (A.) INC COMMON STOCK USD1. | | | ** | 87,937 |
| SCHWEITZER MAUDUIT INTL INC COMMON STOCK USD.1 | | | ** | 124,794 |
| SCICLONE PHARMACEUTICALS INC COMMON STOCK USD.001 | | | ** | 27,333 |
| SCOR SE COMMON STOCK EUR7.876972 | | | ** | 474,226 |
| SCORPIO TANKERS INC COMMON STOCK USD.01 | | | ** | 137,278 |
| SCSK CORP COMMON STOCK | | | ** | 6,378,093 |
| SDL PLC COMMON STOCK GBP.01 | | | ** | 218,803 |
| SEABOARD CORP W/D COMMON STOCK USD1.0 | | | ** | 31,842 |
| SEACHANGE INTERNATIONAL INC COMMON STOCK USD.01 | | | ** | 14,504 |
| SEACOAST BANKING CORP/FL COMMON STOCK USD.1 | | | ** | 49,134 |
| SEACOR HOLDINGS INC COMMON STOCK USD.01 | | | ** | 96,973 |
| SEALED AIR CORP COMMON STOCK USD.1 | | | ** | 1,984,700 |
| SEARS HOMETOWN AND OUTLET ST COMMON STOCK USD.01 | | | ** | 3,112 |
| SEASPINE HOLDINGS CORP COMMON STOCK USD.01 | | | ** | 9,672 |
| SEATTLE GENETICS INC COMMON STOCK USD.001 | | | ** | 1,291,557 |
| SEAWORLD ENTERTAINMENT INC COMMON STOCK USD.01 | | | ** | 2,537,588 |
| SECURITY BANK CORP COMMON STOCK PHP10. | | | ** | 226,222 |
| SEGRO PLC REIT GBP.1 | | | ** | 1,088,879 |
| SEI INVESTMENTS COMPANY COMMON STOCK USD.01 | | | ** | 618,687 |
| SEKISUI HOUSE LTD COMMON STOCK | | | ** | 119,086 |
| SELECT BANCORP INC COMMON STOCK USD1.0 | | | ** | 13,227 |
| SELECT INCOME REIT REIT USD.01 | | | ** | 44,694 |
| SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001 | | | ** | 150,149 |
| SELECTIVE INSURANCE GROUP COMMON STOCK USD2. | | | ** | 2,650,872 |
| SEBNCORP INDUSTRIES LTD COMMON STOCK | | | ** | 30,099 |
| SEMPRA ENERGY SR UNSECURED 10/39 6 | 5/15/2022 | 6% | ** | 134,553 |
| SEMPRA ENERGY SR UNSECURED 12/23 4.05 | 5/15/2022 | 4.05% | ** | 104,038 |
| SENECA FOODS CORP CL A COMMON STOCK USD.25 | | | ** | 26,720 |
| SENIOR PLC COMMON STOCK GBP.1 | | | ** | 487,519 |
| SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1 | | | ** | 2,172,316 |
| SEOBU T+D COMMON STOCK KRW500. | | | ** | 716,980 |
| SEQUOIA MORTGAGE TRUST SEMT 2004 3 A | 4/15/2017 | 1.05% | ** | 18,473 |
| SEQUOIA MORTGAGE TRUST SEMT 2005 2 A2 | 4/15/2017 | 0.78% | ** | 546,243 |
| SERVICE CORP INTERNATIONAL COMMON STOCK USD1. | | | ** | 202,123 |
| SERVICEMASTER GLOBAL HOLDING COMMON STOCK USD.01 | | | ** | 2,786,040 |
| SERVICENOW INC COMMON STOCK USD.001 | | | ** | 32,314,320 |
| SEVENTY SEVEN ENERGY INC COMMON STOCK USD.01 | | | ** | 3,551 |
| SEVERSTAL GDR REG S | | | ** | 44,603 |
| SEVERSTAL GDR REG S GDR | | | ** | (3,096) |

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| SEVERSTAL GDR REG S GDR | | | ** | 50,993 |
| SHAKE SHACK INC CLASS A COMMON STOCK USD.01 | | | ** | 99,792 |
| SHANKS GROUP PLC COMMON STOCK GBP.1 | | | ** | 282,187 |
| SHELL INTERNATIONAL FIN COMPANY GUAR 05/17 VAR | 11/18/2016 | 0.66% | ** | 4,084,448 |
| SHELL INTERNATIONAL FIN COMPANY GUAR 05/35 4.125 | 5/15/2022 | 4.13% | ** | 102,134 |
| SHELL INTERNATIONAL FIN COMPANY GUAR 08/23 3.4 | 5/15/2022 | 3.4% | ** | 69,597 |
| SHELL INTERNATIONAL FIN COMPANY GUAR 08/43 4.55 | 5/15/2022 | 4.55% | ** | 24,301 |
| SHENANDOAH TELECOMMUNICATION COMMON STOCK | | | ** | 101,469 |
| SHENZHEN EXPRESSWAY CO H COMMON STOCK CNY1.0 | | | ** | 571,989 |
| SHENZHOU INTERNATIONAL GROUP COMMON STOCK HKD.1 | | | ** | 310,407 |
| SHILOH INDUSTRIES INC COMMON STOCK USD.01 | | | ** | 8,054 |
| SHIMADZU CORP COMMON STOCK | | | ** | 390,997 |
| SHIMAMURA CO LTD COMMON STOCK | | | ** | 71,125 |
| SHIMAO PROPERTY HOLDINGS LTD COMMON STOCK HKD.1 | | | ** | 40,122 |
| SHIN ETSU CHEMICAL CO LTD COMMON STOCK | | | ** | 1,441,169 |
| SHINHAN FINANCIAL GROUP LTD COMMON STOCK KRW5000. | | | ** | 63,345 |
| SHINSEGAE CO LTD COMMON STOCK KRW5000. | | | ** | 507,253 |
| SHIONOGI + CO LTD COMMON STOCK | | | ** | 14,016,536 |
| SHIP FINANCE INTL LTD COMMON STOCK USD1. | | | ** | 154,548 |
| SHIP HEALTHCARE HOLDINGS INC COMMON STOCK | | | ** | 500,436 |
| SHIRE PLC ADR ADR | | | ** | 9,143,615 |
| SHIRE PLC COMMON STOCK GBP.05 | | | ** | 1,379,891 |
| SHOE CARNIVAL INC COMMON STOCK USD.01 | | | ** | 42,804 |
| SHOPRITE HOLDINGS LTD COMMON STOCK ZAR1.134 | | | ** | 61,194 |
| SHUTTERFLY INC COMMON STOCK USD.0001 | | | ** | 164,426 |
| SI FINANCIAL GROUP INC COMMON STOCK USD.01 | | | ** | 18,004 |
| SIAM COMMERCIAL BANK P NVDR NVDR THB10.0 | | | ** | 32,544 |
| SIEMENS AG REG COMMON STOCK | | | ** | 787,342 |
| SIERRA BANCORP COMMON STOCK | | | ** | 25,328 |
| SIFCO INDUSTRIES COMMON STOCK USD1. | | | ** | 4,864 |
| SIGMA DESIGNS INC COMMON STOCK | | | ** | 22,120 |
| SIGNATURE BANK COMMON STOCK USD.01 | | | ** | 3,021,389 |
| SIKA AG BR COMMON STOCK CHF.6 | | | ** | 415,884 |
| SILGAN HOLDINGS INC COMMON STOCK USD.01 | | | ** | 1,928,924 |
| SILICON LABORATORIES INC COMMON STOCK USD.0001 | | | ** | 2,150,516 |
| SILICONWARE PRECISION INDS COMMON STOCK TWD10. | | | ** | 1,464,852 |
| SILTRONIC AG COMMON STOCK | | | ** | 3,941,047 |
| SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01 | | | ** | 90,650 |
| SIMON PROPERTY GROUP LP SR UNSECURED 03/21 4.375 | 5/15/2022 | 4.38% | ** | 254,793 |
| SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01 | | | ** | 161,017 |
| SINCLAIR BROADCAST GROUP A COMMON STOCK USD.01 | | | ** | 101,948 |
| SINGAPORE AIRLINES LTD COMMON STOCK | | | ** | 71,053 |
| SINGAPORE DOLLAR | 4/15/2017 | | ** | 35 |
| SINGAPORE DOLLAR | 3/16/2021 | | ** | 450 |
| SINGAPORE DOLLAR | 1/14/2030 | | ** | 266 |
| SINGAPORE DOLLAR | | | ** | 106,672 |
| SINGAPORE EXCHANGE LTD COMMON STOCK | | | ** | 65,132 |

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| SINGAPORE TECH ENGINEERING COMMON STOCK | | | ** | 40,313 |
| SINGAPORE TELECOMMUNICATIONS COMMON STOCK NPV | | | ** | 1,242,785 |
| SINO BIOPHARMACEUTICAL COMMON STOCK HKD.025 | | | ** | 39,060 |
| SINO LAND CO COMMON STOCK | | | ** | 613,774 |
| SINO OCEAN LAND HOLDINGS COMMON STOCK | | | ** | 34,308 |
| SINOFERT HOLDINGS LTD COMMON STOCK HKD.1 | | | ** | 240,831 |
| SINOPEC SHANGHAI PETROCHEM H COMMON STOCK CNY1.0 | | | ** | 145,925 |
| SINOPHARM GROUP CO H COMMON STOCK CNY1.0 | | | ** | 335,472 |
| SIRONA DENTAL SYSTEMS INC COMMON STOCK USD.01 | | | ** | 6,420,802 |
| SISTEMA JSFC REG S SPONS GDR GDR | | | ** | 74,458 |
| SISTEMA JSFC REG S SPONS GDR GDR | | | ** | 221,256 |
| SIZMEK INC COMMON STOCK | | | ** | 7,107 |
| SK HYNIX INC COMMON STOCK KRW5000. | | | ** | 475,064 |
| SK INNOVATION CO LTD COMMON STOCK KRW5000. | | | ** | 151,337 |
| SKANDINAVISKA ENSKILDA SR UNSECURED 144A 03/18 1.75 | 5/15/2022 | 1.75% | ** | 198,942 |
| SKANSKA AB B SHS COMMON STOCK | | | ** | 286,356 |
| SKULLCANDY INC COMMON STOCK USD.0001 | | | ** | 13,088 |
| SKY PLC COMMON STOCK GBP.5 | | | ** | 5,237,176 |
| SKYWEST INC COMMON STOCK | | | ** | 99,418 |
| SKYWORKS SOLUTIONS INC COMMON STOCK USD.25 | | | ** | 31,200,663 |
| SL INDS INC COMMON STOCK USD.2 | | | ** | 13,071 |
| SLC AGRICOLA SA COMMON STOCK | | | ** | 115,592 |
| SLM STUDENT LOAN TR 03 7 SLM STUDENT LOAN TR 03 7 REGS | 3/16/2021 | 0.51% | ** | 533,202 |
| SLM STUDENT LOAN TRUST SLMA 2005 10 A4 | 4/15/2017 | 0.43% | ** | 17,540 |
| SLM STUDENT LOAN TRUST SLMA 2006 B A4 | 3/16/2021 | 0.52% | ** | 380,878 |
| SLM STUDENT LOAN TRUST SLMA 2007 A A4A | 3/16/2021 | 0.58% | ** | 695,011 |
| SM ENERGY CO COMMON STOCK USD.01 | | | ** | 101,210 |
| SMITH (A.O.) CORP COMMON STOCK USD1. | | | ** | 1,141,489 |
| SMITH + NEPHEW PLC COMMON STOCK USD.2 | | | ** | 3,082,245 |
| SMITHS GROUP PLC COMMON STOCK GBP.375 | | | ** | 2,477,853 |
| SNAAC AUTO RECEIVABLES TRUST SNAAC 2014 1A A 144A | 5/15/2022 | 1.03% | ** | 24,620 |
| SNAP ON INC COMMON STOCK USD1. | | | ** | 2,640,022 |
| SNYDERS LANCE INC COMMON STOCK USD.833 | | | ** | 232,040 |
| SOCIETE BIC SA COMMON STOCK EUR3.82 | | | ** | 983,482 |
| SOCIETE GENERALE JR SUBORDINA REGS 12/49 VAR | 3/16/2021 | 8.25% | ** | 742,000 |
| SOCIETE GENERALE SA COMMON STOCK EUR1.25 | | | ** | 997,479 |
| SOCIETE GENERALE SUBORDINATED 144A 04/25 4.25 | 1/14/2030 | 4.25% | ** | 1,038,084 |
| SOFTBANK GROUP CORP COMMON STOCK | | | ** | 96,962 |
| SOMPO JAPAN NIPPONKOA HOLDIN COMMON STOCK | | | ** | 733,547 |
| SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01 | | | ** | 86,306 |
| SONIC CORP COMMON STOCK USD.01 | | | ** | 2,400,956 |
| SONIC HEALTHCARE LTD COMMON STOCK | | | ** | 92,205 |
| SONOCO PRODUCTS CO COMMON STOCK | | | ** | 314,576 |
| SONOVA HOLDING AG REG COMMON STOCK CHF.05 | | | ** | 1,467,193 |
| SONY CORP COMMON STOCK | | | ** | 3,700,874 |
| SOTHEBY S COMMON STOCK USD.01 | | | ** | 140,237 |
| SOUTH AFRICAN RAND | 3/16/2021 | | ** | 10 |

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| SOUTH AFRICAN RAND | | | ** | 145,974 |
| SOUTH KOREAN WON | 3/16/2021 | | ** | 14,547 |
| SOUTH KOREAN WON | | | ** | 833,227 |
| SOUTH STATE CORP COMMON STOCK USD2.5 | | | ** | 2,341,037 |
| SOUTHERN CAL EDISON 1ST REF MORT 01/36 5.55 | 5/15/2022 | 5.55% | ** | 191,478 |
| SOUTHERN CO/THE COMMON STOCK USD5. | | | ** | 2,166,377 |
| SOUTHERN COPPER CORP COMMON STOCK USD.01 | | | ** | 66,684 |
| SOUTHERN MISSOURI BANCORP COMMON STOCK USD.01 | | | ** | 19,837 |
| SOUTHERN NATL BANCORP OF VA COMMON STOCK USD.01 | | | ** | 16,064 |
| SOUTHERN POWER CO SR UNSECURED 09/41 5.15 | 5/15/2022 | 5.15% | ** | 37,009 |
| SOUTHERN POWER CO SR UNSECURED 12/25 4.15 | 5/15/2022 | 4.15% | ** | 19,963 |
| SOUTHWEST BANCORP INC/OKLA COMMON STOCK USD1. | | | ** | 35,834 |
| SOUTHWEST GAS CORP COMMON STOCK USD1. | | | ** | 2,338,508 |
| SOUTHWESTERN ELEC POWER SR UNSECURED 01/19 6.45 | 5/15/2022 | 6.45% | ** | 83,317 |
| SOUTHWESTERN ELEC POWER SR UNSECURED 04/45 3.9 | 5/15/2022 | 3.9% | ** | 84,060 |
| SOVRAN SELF STORAGE INC REIT USD.01 | | | ** | 32,944 |
| SP PLUS CORP COMMON STOCK USD.001 | | | ** | 51,433 |
| SPAREBANK 1 SR BANK ASA COMMON STOCK NOK25.0 | | | ** | 227,994 |
| SPARK INFRASTRUCTURE GROUP STAPLED SECURITY | | | ** | 624,968 |
| SPARTAN MOTORS INC COMMON STOCK USD.01 | | | ** | 10,838 |
| SPARTANNASH CO COMMON STOCK | | | ** | 1,872,920 |
| SPARTON CORP COMMON STOCK USD1.25 | | | ** | 20,490 |
| SPECTRA ENERGY CAPITAL COMPANY GUAR 03/20 5.65 | 5/15/2022 | 5.65% | ** | 143,941 |
| SPECTRA ENERGY CAPITAL COMPANY GUAR 10/19 8 | 5/15/2022 | 8% | ** | 85,298 |
| SPEEDWAY MOTORSPORTS INC COMMON STOCK USD.01 | | | ** | 78,570 |
| SPIRIT ISSUER PLC SR SECURED REGS 12/27 6.582 | 3/16/2021 | 6.58% | ** | 1,126,649 |
| SPIRIT REALTY CAPITAL INC REIT USD.01 | | | ** | 263,205 |
| SPLUNK INC COMMON STOCK USD.001 | | | ** | 5,139,994 |
| SPOK HOLDINGS INC COMMON STOCK USD.0001 | | | ** | 41,312 |
| SPORTSMAN S WAREHOUSE HOLDIN COMMON STOCK USD.01 | | | ** | 154,039 |
| SPRINGLEAF MORTGAGE LOAN TRUST SLFMT 2013 2A M1 144A | 5/15/2022 | 3.52% | ** | 312,942 |
| SPRINGLEAF MORTGAGE LOAN TRUST SLFMT 2013 2A M2 144A | 5/15/2022 | 4.48% | ** | 302,119 |
| SPS COMMERCE INC COMMON STOCK USD.001 | | | ** | 1,298,183 |
| *SSGA S+P 500 INDEX SER A S+P 500 FLAGSHIP NON LENDING | | | ** | 9,336,393,780 |
| *SSGA US BND INDEX SER A MUTUAL FUND | | | ** | 4,010,641,946 |
| ST JAMES S PLACE PLC COMMON STOCK GBP.15 | | | ** | 886,958 |
| ST JUDE MEDICAL INC COMMON STOCK USD.1 | | | ** | 9,352,472 |
| STADSHYPOTEK AB COVERED 144A 10/19 1.875 | 5/15/2022 | 1.88% | ** | 246,506 |
| STAG INDUSTRIAL INC REIT USD.01 | | | ** | 62,398 |
| STAGE STORES INC COMMON STOCK USD.01 | | | ** | 26,146 |
| STANCORP FINANCIAL GROUP COMMON STOCK | | | ** | 490,253 |
| STANDARD CHARTERED PLC COMMON STOCK USD.5 | | | ** | 1,857,934 |
| STANDARD CHRTRD BNKN | 11/18/2016 | 0.8% | ** | 4,497,169 |
| STANDARD MOTOR PRODS COMMON STOCK USD2. | | | ** | 85,803 |
| STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5 | | | ** | 1,948,454 |
| STANLEY BLACK + DECKER INC COMMON STOCK USD2.5 | | | ** | 2,674,013 |
| STARBUCKS CORP COMMON STOCK USD.001 | | | ** | 8,291,464 |

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| STARBUCKS CORP SR UNSECURED 06/22 2.7 | 5/15/2022 | 2.7% | ** | 93,029 |
| STARBUCKS CORP SR UNSECURED 06/45 4.3 | 1/14/2030 | 4.3% | ** | 622,348 |
| STARRETT (L.S.) CO CL A COMMON STOCK USD1. | | | ** | 6,969 |
| STARTEK INC COMMON STOCK USD.01 | | | ** | 5,502 |
| STATE AUTO FINANCIAL CORP COMMON STOCK | | | ** | 86,519 |
| STATE BANK OF INDI GDR REG S GDR | | | ** | 305,876 |
| *STATE STR BK TR CO INVT FDS EX US INDX NL CL A (CMLH1) | | | ** | 4,037,701,876 |
| *STATE STREET CORP COMMON STOCK USD1. | | | ** | 7,891,797 |
| *STATE STREET CORP SR SUBORDINA 05/23 3.1 | 5/15/2022 | 3.1% | ** | 49,410 |
| *STATE STREET CORP SR UNSECURED 11/23 3.7 | 5/15/2022 | 3.7% | ** | 114,458 |
| STATOIL ASA COMPANY GUAR 01/23 2.45 | 5/15/2022 | 2.45% | ** | 56,877 |
| STATOIL ASA COMPANY GUAR 11/17 1.25 | 5/15/2022 | 1.25% | ** | 59,394 |
| STATOIL ASA COMPANY GUAR 11/18 VAR | 1/14/2030 | 0.8% | ** | 2,083,538 |
| STATOIL ASA COMPANY GUAR 11/21 2.75 | 5/15/2022 | 2.75% | ** | 65,582 |
| STEEL DYNAMICS INC COMMON STOCK USD.005 | | | ** | 428,612 |
| STEIN MART INC COMMON STOCK USD.01 | | | ** | 23,367 |
| STEPAN CO COMMON STOCK USD1. | | | ** | 101,865 |
| STERIS PLC COMMON STOCK | | | ** | 4,070,470 |
| STERLING BANCORP/DE COMMON STOCK USD.01 | | | ** | 134,658 |
| STERLING CONSTRUCTION CO COMMON STOCK USD.01 | | | ** | 11,218 |
| STEVEN MADDEN LTD COMMON STOCK USD.0001 | | | ** | 4,788,963 |
| STEWART INFORMATION SERVICES COMMON STOCK USD1. | | | ** | 87,987 |
| STHREE PLC COMMON STOCK GBP.01 | | | ** | 547,760 |
| STILLWATER MINING CO COMMON STOCK USD.01 | | | ** | 35,197 |
| STOCK YARDS BANCORP INC COMMON STOCK | | | ** | 54,229 |
| STOCKLAND REIT | | | ** | 95,795 |
| STONE ENERGY CORP COMMON STOCK USD.01 | | | ** | 15,830 |
| STONERIDGE INC COMMON STOCK | | | ** | 40,952 |
| STORA ENSO OYJ R SHS COMMON STOCK | | | ** | 89,290 |
| STOREBRAND ASA COMMON STOCK NOK5. | | | ** | 201,376 |
| STRATUS PROPERTIES INC COMMON STOCK USD.01 | | | ** | 17,102 |
| STRIPS 02/20 0.00000 | 5/15/2022 | 0.01% | ** | 512,173 |
| STRIPS 02/22 0.00000 | 5/15/2022 | | ** | 605,760 |
| STRIPS 02/29 0.00000 | 5/15/2022 | | ** | 1,001,369 |
| STRIPS 05/20 0.00000 | 5/15/2022 | 0.01% | ** | 7,754,410 |
| STRIPS 05/21 0.00000 | 5/15/2022 | | ** | 1,409,508 |
| STRIPS 05/22 0.00000 | 5/15/2022 | 0.01% | ** | 1,829,447 |
| STRIPS 05/23 0.00000 | 5/15/2022 | | ** | 875,984 |
| STRIPS 05/27 0.00000 | 5/15/2022 | | ** | 1,264,164 |
| STRIPS 05/30 0.00000 | 5/15/2022 | | ** | 1,327,701 |
| STRIPS 05/31 0.00000 | 5/15/2022 | | ** | 689,513 |
| STRIPS 05/33 0.00000 | 5/15/2022 | | ** | 903,371 |
| STRIPS 08/21 0.00000 | 5/15/2022 | 0.01% | ** | 6,130,163 |
| STRIPS 08/23 0.00000 | 5/15/2022 | | ** | 294,521 |
| STRIPS 08/29 0.00000 | 5/15/2022 | | ** | 689,234 |
| STRIPS 08/32 0.00000 | 5/15/2022 | | ** | 929,175 |
| STRIPS 11/30 0.00000 | 5/15/2022 | | ** | 1,644,168 |

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| STRUCTURED ADJUSTABLE RATE MOR SARM 2004 16 3A1 | 4/15/2017 | 2.69% | ** | 498,687 |
| STRUCTURED ADJUSTABLE RATE MOR SARM 2004 5 3A1 | 3/16/2021 | 2.55% | ** | 1,168,584 |
| STRUCTURED ASSET INVESTMENT LO SAIL 2004 2 A4 | 1/14/2030 | 0.93% | ** | 620,190 |
| STRUCTURED ASSET MORTGAGE INVE SAMI 2004 AR1 1A1 | 5/15/2022 | 0.9% | ** | 238,758 |
| STRUCTURED ASSET SECURITIES CO SASC 2003 22A 2A1 | 1/14/2030 | 2.39% | ** | 369,041 |
| STRYKER CORP COMMON STOCK USD.1 | | | ** | 4,585,009 |
| SUFFOLK BANCORP COMMON STOCK USD2.5 | | | ** | 31,950 |
| SUMCO CORP COMMON STOCK | | | ** | 3,365,097 |
| SUMITOMO CHEMICAL CO LTD COMMON STOCK | | | ** | 1,013,957 |
| SUMITOMO HEAVY INDUSTRIES COMMON STOCK | | | ** | 578,544 |
| SUMITOMO MITSUI FINANCIAL GR COMMON STOCK | | | ** | 869,165 |
| SUMITOMO MITSUI TR BK LT COMPANY GUAR 144A 03/18 1.8 | 1/14/2030 | 1.8% | ** | 496,097 |
| SUMITOMO REALTY + DEVELOPMEN COMMON STOCK | | | ** | 144,437 |
| SUMMIT HOTEL PROPERTIES INC REIT | | | ** | 69,812 |
| SUN HUNG KAI + CO LTD COMMON STOCK | | | ** | 311,917 |
| SUN HUNG KAI PROPERTIES COMMON STOCK | | | ** | 266,124 |
| SUNCOKE ENERGY INC COMMON STOCK USD.01 | | | ** | 22,052 |
| SUNCOR ENERGY INC COMMON STOCK | | | ** | 3,616,148 |
| SUNCOR ENERGY INC SR UNSECURED 12/34 5.95 | 5/15/2022 | 5.95% | ** | 50,097 |
| SUNDRUG CO LTD COMMON STOCK | | | ** | 968,602 |
| SUNEDISON SEMICONDUCTOR LTD COMMON STOCK | | | ** | 1,317,637 |
| SUNNY OPTICAL TECH COMMON STOCK HKD.1 | | | ** | 6,611,851 |
| SUNOCO LOGISTICS PARTNER COMPANY GUAR 02/22 4.65 | 5/15/2022 | 4.65% | ** | 46,475 |
| SUNOCO LOGISTICS PARTNER COMPANY GUAR 04/21 4.4 | 5/15/2022 | 4.4% | ** | 61,051 |
| SUNOCO LOGISTICS PARTNER COMPANY GUAR 04/24 4.25 | 5/15/2022 | 4.25% | ** | 151,354 |
| SUNSTONE HOTEL INVESTORS INC REIT USD.01 | | | ** | 1,888,213 |
| SUNTRUST BANKS INC SR UNSECURED 01/17 3.5 | 5/15/2022 | 3.5% | ** | 25,432 |
| SUNTRUST BANKS INC SR UNSECURED 11/18 2.35 | 5/15/2022 | 2.35% | ** | 68,356 |
| SUPER MICRO COMPUTER INC COMMON STOCK USD.001 | | | ** | 37,500 |
| SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001 | | | ** | 186,384 |
| SUPERIOR UNIFORM GROUP INC COMMON STOCK | | | ** | 5,892 |
| SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001 | | | ** | 1,564,900 |
| SUPPORT.COM INC COMMON STOCK USD.0001 | | | ** | 5,486 |
| SUPREME INDS INC CLASS A COMMON STOCK USD.1 | | | ** | 10,528 |
| SURGERY PARTNERS INC COMMON STOCK USD.01 | | | ** | 1,450,692 |
| SURGICAL CARE AFFILIATES INC COMMON STOCK USD.01 | | | ** | 1,632,210 |
| SURGUTNEFTGAS SP ADR ADR | | | ** | 93,570 |
| SURUGA BANK LTD COMMON STOCK | | | ** | 919,174 |
| SUZUKEN CO LTD COMMON STOCK | | | ** | 948,107 |
| SVENSKA CELLULOZA AB SCA B COMMON STOCK SEK3.33 | | | ** | 2,265,036 |
| SWAP BANK OF AMERICA COC SWAP CASH COLLATERAL USD | 4/15/2017 | | ** | 150,000 |
| SWAP BANK OF AMERICA COC SWAP CASH COLLATERAL USD | | | ** | 1,180,000 |
| SWAP BARCLAYS BANK COC SWAP CASH COLLATERAL USD | 3/16/2021 | | ** | 1,290,000 |
| SWAP BNP PARIBAS COC SWAP CASH COLLATERAL USD | 3/16/2021 | | ** | 810,000 |
| SWAP CITIBANK COC SWAP CASH COLLATERAL USD | 4/15/2017 | | ** | 120,000 |
| SWAP CREDIT SUISSE BOC SWAP CASH COLLATERAL USD | | | ** | 2,584,746 |
| SWAP CREDIT SUISSE COC SWAP CASH COLLATERAL USD | | | ** | 210,000 |

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|---|---------------|-------|------|-------------------------------|
| SWAP DEUTSCHE BANK COC SWAP CASH COLLATERAL USD | 3/16/2021 | | ** | 30,000 |
| SWAP GOLDMAN SACHS COC SWAP CASH COLLATERAL USD | 3/16/2021 | | ** | 270,000 |
| SWAP HSBC COC SWAP CASH COLLATERAL USD | 3/16/2021 | | ** | 910,000 |
| SWEDBANK AB SR UNSECURED 144A 03/20 2.2 | 3/16/2021 | 2.2% | ** | 889,269 |
| SWEDISH KRONA | 3/16/2021 | | ** | 190,440 |
| SWEDISH KRONA | | | ** | 78,878 |
| SWEDISH MATCH AB COMMON STOCK SEK1.9 | | | ** | 1,117,711 |
| SWEDISH ORPHAN BIOVITRUM AB COMMON STOCK SEK.55 | | | ** | 493,339 |
| SWIRE PACIFIC LTD CL A COMMON STOCK HKD.6 | | | ** | 107,317 |
| SWISS FRANC | 3/16/2021 | | ** | 200,631 |
| SWISS FRANC | | | ** | 165,087 |
| SWISS LIFE HOLDING AG REG COMMON STOCK CHF5.1 | | | ** | 1,049,153 |
| SWISS RE AG COMMON STOCK CHF.1 | | | ** | 1,756,601 |
| SWPC03GC8 CDS USD P V 03MEVENT 2 CCPCDX | 3/16/2021 | 1% | ** | (8,600,000) |
| SWPC03GC8 CDS USD R F 1.00000 1 CCPCDX | 3/16/2021 | 1% | ** | 8,678,670 |
| SWPC08IH4 CDS USD P V 03MEVENT FLO SOVEREIGN | 3/16/2021 | 1% | ** | (1,900,000) |
| SWPC08IH4 CDS USD R F .25000 FIX SOVEREIGN | 3/16/2021 | 0.25% | ** | 1,904,343 |
| SWPC08II2 CDS USD P V 03MEVENT FLO SOVEREIGN | 3/16/2021 | 1% | ** | (5,100,000) |
| SWPC08II2 CDS USD R F .25000 FIX SOVEREIGN | 3/16/2021 | 0.25% | ** | 5,111,658 |
| SWPC08IN1 CDS USD P V 03MEVENT FLO SOVEREIGN | 3/16/2021 | 1% | ** | (500,000) |
| SWPC08IN1 CDS USD R F .25000 FIX SOVEREIGN | 3/16/2021 | 0.25% | ** | 501,143 |
| SWPC08IO9 CDS USD P V 03MEVENT FLO SOVEREIGN | 3/16/2021 | 1% | ** | (800,000) |
| SWPC08IO9 CDS USD R F .25000 FIX SOVEREIGN | 3/16/2021 | 0.25% | ** | 801,829 |
| SWPC08IY7 CDS USD P V 03MEVENT FLO SOVEREIGN | 3/16/2021 | 1% | ** | (1,400,000) |
| SWPC08IY7 CDS USD R F .25000 FIX SOVEREIGN | 3/16/2021 | 0.25% | ** | 1,403,200 |
| SWPC08IZ4 CDS USD P V 03MEVENT FLO SOVEREIGN | 3/16/2021 | 1% | ** | (900,000) |
| SWPC08IZ4 CDS USD R F .25000 FIX SOVEREIGN | 3/16/2021 | 0.25% | ** | 902,057 |
| SWPC08MX4 CDS USD P V 03MEVENT FLO SOVEREIGN | 3/16/2021 | 1% | ** | (1,300,000) |
| SWPC08MX4 CDS USD R F .25000 FIX SOVEREIGN | 3/16/2021 | 0.25% | ** | 1,302,972 |
| SWPC09NM5 CDS USD P V 03MEVENT FLO SOVEREIGN | 3/16/2021 | 1% | ** | (200,000) |
| SWPC09NM5 CDS USD R F .25000 FIX SOVEREIGN | 3/16/2021 | 0.25% | ** | 200,335 |
| SWPC09NN3 CDS USD P V 03MEVENT FLO SOVEREIGN | 3/16/2021 | 1% | ** | (500,000) |
| SWPC09NN3 CDS USD R F .25000 FIX SOVEREIGN | 3/16/2021 | 0.25% | ** | 500,775 |
| SWPC09OH5 CDS USD P V 03MEVENT FLO SOVEREIGN | 3/16/2021 | 1% | ** | (400,000) |
| SWPC09OH5 CDS USD R F .25000 FIX SOVEREIGN | 3/16/2021 | 0.25% | ** | 400,670 |
| SWPC09OW2 CDS USD P V 03MEVENT 2 CCPCDX | 3/16/2021 | 1% | ** | (3,564,000) |
| SWPC09OW2 CDS USD R F 5.00000 1 CCPCDX | 3/16/2021 | 5% | ** | 3,696,976 |
| SWPC0B1G7 CDS USD P V 03MEVENT CCP ICE | 3/16/2021 | 1% | ** | (71,000,000) |
| SWPC0B1G7 CDS USD R F 1.00000 CCP ICE | 3/16/2021 | 1% | ** | 71,387,873 |
| SWPC0B1K8 CDS EUR P V 03MEVENT 2 CCPITRAXX | 3/16/2021 | 1% | ** | (22,160,520) |
| SWPC0B1K8 CDS EUR R F 1.00000 1 CCPITRAXX | 3/16/2021 | 1% | ** | 22,407,233 |
| SWPC0B1M4 CDS EUR P V 03MEVENT 2 CCPITRAXX | 3/16/2021 | 1% | ** | (31,719,961) |
| SWPC0B1M4 CDS EUR R F 1.00000 1 CCPITRAXX | 3/16/2021 | 1% | ** | 32,079,189 |
| SWPC0B5C2 CDS USD P V 03MEVENT CCP ICE | 4/15/2017 | 1% | ** | (900,000) |
| SWPC0B5C2 CDS USD P V 03MEVENT CCP ICE | 3/16/2021 | 1% | ** | (6,900,000) |
| SWPC0B5C2 CDS USD R F 5.00000 CCP ICE | 4/15/2017 | 5% | ** | 910,820 |
| SWPC0B5C2 CDS USD R F 5.00000 CCP ICE | 3/16/2021 | 5% | ** | 6,982,952 |

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|--|---------------|--------|------|-------------------------------|
| SWPC0B7H9 CDS USD P V 03MEVENT FLO CORPORATE | 1/14/2030 | 1% | ** | (400,000) |
| SWPC0B7H9 CDS USD R F 1.00000 FIX CORPORATE | 1/14/2030 | 1% | ** | 402,890 |
| SWPC0BBB7 CDS USD P V 03MEVENT FLO CORPORATE | 1/14/2030 | 1% | ** | (700,000) |
| SWPC0BBB7 CDS USD R F 1.00000 FIX CORPORATE | 1/14/2030 | 1% | ** | 706,048 |
| SWPC0BCZ3 CDS EUR P F 1.00000 FIX ITRAXX | 3/16/2021 | 1% | ** | (869,040) |
| SWPC0BCZ3 CDS EUR R V 03MEVENT FLO ITRAXX | 3/16/2021 | 1% | ** | 892,232 |
| SWPC0BDP4 CDS EUR P F 1.00000 FIX ITRAXX | 3/16/2021 | 1% | ** | (434,520) |
| SWPC0BDP4 CDS EUR R V 03MEVENT FLO ITRAXX | 3/16/2021 | 1% | ** | 446,116 |
| SWPC784L3 CDS USD P V 00MEVENT | 3/16/2021 | 1% | ** | (300,000) |
| SWPC784L3 CDS USD R F 1.00000 | 3/16/2021 | 1% | ** | 300,867 |
| SWU00AJD7 IRS MXN P V 01MTIIE SWUV0AJD9 CCPVANILLA | 1/14/2030 | 3.34% | ** | (851,130) |
| SWU00AJD7 IRS MXN R F 6.07450 SWU00AJD7 CCPVANILLA | 1/14/2030 | 6.07% | ** | 864,855 |
| SWU00B9P9 IRS GBP P V 06MLIBOR SWUV0B9P1 CCPVANILLA | 4/15/2017 | 0.75% | ** | (3,095,190) |
| SWU00B9P9 IRS GBP R F 2.00000 SWU00B9P9 CCPVANILLA | 4/15/2017 | 2% | ** | 3,146,201 |
| SWU00BPW6 IRS JPY P V 06MLIBOR SWUV0BPW8 CCPVANILLA | 3/16/2021 | 0.12% | ** | (2,327,611) |
| SWU00BPW6 IRS JPY R F 1.25000 SWU00BPW6 CCPVANILLA | 3/16/2021 | 1.25% | ** | 2,445,131 |
| SWU00D8E1 IRS MXN P V 01MTIIE SWUV0D8E3 CCPVANILLA | 1/14/2030 | 3.55% | ** | (1,812,271) |
| SWU00D8E1 IRS MXN R F 5.53500 SWU00D8E1 CCPVANILLA | 1/14/2030 | 5.54% | ** | 1,825,268 |
| SWU00D991 IRS USD P V 03MLIBOR CCP CME | 4/15/2017 | 0.52% | ** | (1,500,000) |
| SWU00D991 IRS USD R F 2.25000 CCP CME | 4/15/2017 | 2.25% | ** | 1,527,943 |
| SWU00DW12 IRS GBP P V 06MLIBOR SWUV0DW14 CCPVANILLA | 3/16/2021 | 1% | ** | (2,726,715) |
| SWU00DW12 IRS GBP R F 2.25000 SWU00DW12 CCPVANILLA | 3/16/2021 | 2.25% | ** | 2,780,924 |
| SWU00DZI2 IRS JPY P V 06MLIBOR SWUV0DZI4 CCPVANILLA | 3/16/2021 | 1% | ** | (70,909,015) |
| SWU00DZI2 IRS JPY R F .15000 SWU00DZI2 CCPVANILLA | 3/16/2021 | 0.15% | ** | 70,968,107 |
| SWU00E1Y2 IRS EUR P V 06MEURIB SWUV0E1Y4 CCPVANILLA | 3/16/2021 | 1% | ** | (108,630) |
| SWU00E1Y2 IRS EUR R F .15000 SWU00E1Y2 CCPVANILLA | 3/16/2021 | 0.15% | ** | 108,990 |
| SWU00EA97 IRS JPY P V 06MLIBOR SWUV0EA99 CCPVANILLA | 3/16/2021 | 0.12% | ** | (83,129) |
| SWU00EA97 IRS JPY R F 1.00000 SWU00EA97 CCPVANILLA | 3/16/2021 | 1% | ** | 87,891 |
| SWU00EGN0 IRS JPY P V 06MLIBOR SWUV0EGN2 CCPVANILLA | 3/16/2021 | 0.12% | ** | (4,405,836) |
| SWU00EGN0 IRS JPY R F 1.50000 SWU00EGN0 CCPVANILLA | 3/16/2021 | 1.5% | ** | 4,739,666 |
| SWU00EIL2 IRS MXN P V 01MTIIE SWUV0EIL4 CCPVANILLA | 3/16/2021 | 3.53% | ** | (3,392,941) |
| SWU00EIL2 IRS MXN R F 4.34000 SWU00EIL2 CCPVANILLA | 3/16/2021 | 4.34% | ** | 3,395,328 |
| SWU00EYW0 IRS USD P V 03MLIBOR SWUV0EYW2 CCPVANILLA | 3/16/2021 | 0.33% | ** | (400,000) |
| SWU00EYW0 IRS USD R F 2.75000 SWU00EYW0 CCPVANILLA | 3/16/2021 | 2.75% | ** | 407,669 |
| SWU00FGB3 IRS USD P V 03MLIBOR SWUV0FGB5 CCPVANILLA | 4/15/2017 | 1% | ** | (300,000) |
| SWU00FGB3 IRS USD R F 2.75000 SWU00FGB3 CCPVANILLA | 4/15/2017 | 2.75% | ** | 300,027 |
| SWU00FN33 IRS BRL P F 16.15000 FIX NDFPREDISWAP | 3/16/2021 | 16.15% | ** | (7,608,215) |
| SWU00FN33 IRS BRL R V 00MBRCDI FLO NDFPREDISWAP | 3/16/2021 | 1% | ** | 7,663,679 |
| SWU019E28 IRS GBP P V 12MUKRPI FLO INFLATIONZERO | 4/15/2017 | 1% | ** | (147,390) |
| SWU019E28 IRS GBP R F 3.35750 FIX INFLATIONZERO | 4/15/2017 | 3.36% | ** | 148,460 |
| SWU026YO3 TRS USD P F .00000 COM FWD CUAC 1Q16 | 4/15/2017 | | ** | (156,000) |
| SWU026YO3 TRS USD R F .00000 MATURITY DATE 3/31/2016 | 4/15/2017 | | ** | 180,439 |
| SWU026ZS3 TRS USD P F .00000 VARS GOLDLNPM | 4/15/2017 | | ** | (535,714) |
| SWU026ZS3 TRS USD R F .00000 | 4/15/2017 | | ** | 544,520 |
| SWU028W29 IRS GBP P V 12MUKRPI FLO INFLATIONZERO | 4/15/2017 | 1% | ** | (442,170) |
| SWU028W29 IRS GBP R F 3.35000 FIX INFLATIONZERO | 4/15/2017 | 3.35% | ** | 455,509 |
| SWU028W60 IRS GBP P V 12MUKRPI FLO INFLATIONZERO | 4/15/2017 | 1% | ** | (589,560) |

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|--|---------------|-------|------|-------------------------------|
| SWU028W60 IRS GBP R F 3.32000 FIX INFLATIONZERO | 4/15/2017 | 3.32% | ** | 604,151 |
| SWU028X93 IRS GBP P V 12MUKRPI FLO INFLATIONZERO | 4/15/2017 | 1% | ** | (1,031,730) |
| SWU028X93 IRS GBP R F 3.35000 FIX INFLATIONZERO | 4/15/2017 | 3.35% | ** | 1,062,854 |
| SWU0291X3 TRS USD P V 03MTBILL TBILDI3M + 14 | 4/15/2017 | 0.42% | ** | (16,206,373) |
| SWU0291X3 TRS USD R E COMM SWAP TBL-BCOMF1T | 4/15/2017 | | ** | 16,414,915 |
| SWU0291Z8 TRS USD P V 03MTBILL TBILDI3M + 14 | 4/15/2017 | 0.29% | ** | (5,674,187) |
| SWU0291Z8 TRS USD R E COMM SWAP TBL-BCOMF1T | 4/15/2017 | | ** | 5,747,202 |
| SWU029238 TRS USD P V 03MTBILL TBILDI3M + 15 | 4/15/2017 | 0.43% | ** | (4,583,106) |
| SWU029238 TRS USD R E COMM SWAP TBL-BCOMF1T | 4/15/2017 | | ** | 4,642,081 |
| SWU0292Z7 TRS USD P V 03MTBILL TBILDI3M + 14 | 4/15/2017 | 0.42% | ** | (12,135,357) |
| SWU0292Z7 TRS USD R E COMM SWAP TBL-BCOMTR | 4/15/2017 | | ** | 12,290,194 |
| SWU029378 TRS USD P V 03MTBILL TBILDI3M + 13 | 4/15/2017 | 0.41% | ** | (11,507,975) |
| SWU029378 TRS USD R E COMM SWAP TBL-BCOMTR | 4/15/2017 | | ** | 11,654,807 |
| SWU029386 TRS USD P V 03MTBILL TBILDI3M + 13 | 4/15/2017 | 0.41% | ** | (15,990,493) |
| SWU029386 TRS USD R E COMM SWAP TBL-BCOMTR | 4/15/2017 | | ** | 16,194,518 |
| SWU029477 TRS USD P V 03MTBILL TBILDI3M + 12 | 4/15/2017 | 0.40% | ** | (24,436,125) |
| SWU029477 TRS USD R E COMM SWAP TBL-BCOMTR2 | 4/15/2017 | | ** | 24,722,718 |
| SWU0295S0 TRS USD P F .35000 | 4/15/2017 | 0.35% | ** | (5,720,753) |
| SWU0295S0 TRS USD R E COMM SWAP JMABFNJ1 | 4/15/2017 | | ** | 5,764,551 |
| SWU029642 TRS CHF P E VOLS USDCHF .1045 | 3/16/2021 | | ** | (498) |
| SWU029642 TRS CHF R E | 3/16/2021 | | ** | 5,994 |
| SWU029659 TRS CHF P E VOLS EURCHF .0845 | 3/16/2021 | | ** | (5,994) |
| SWU029659 TRS CHF R E | 3/16/2021 | | ** | 10,668 |
| SWU0296X8 TRS USD P F .17000 CVICPRD2 + 17 | 4/15/2017 | 0.17% | ** | (4,203,640) |
| SWU0296X8 TRS USD R E | 4/15/2017 | | ** | 4,241,365 |
| SWU0296Y6 TRS USD P F .17000 CVICPRD3 + 17 | 4/15/2017 | 0.17% | ** | (4,206,224) |
| SWU0296Y6 TRS USD R E | 4/15/2017 | | ** | 4,239,335 |
| SWU035H13 IRS GBP P V 12MUKRPI FLO INFLATIONZERO | 4/15/2017 | 1.00% | ** | (1,768,680) |
| SWU035H13 IRS GBP R F 3.40000 FIX INFLATIONZERO | 4/15/2017 | 3.40% | ** | 1,830,325 |
| SWU050AN1 TRS USD P V 03MTBILL TBILDIM + 12 | 4/15/2017 | 0.40% | ** | (8,513,550) |
| SWU050AN1 TRS USD R E CVICBCPT | 4/15/2017 | | ** | 8,618,793 |
| SWU09HH94 IRS GBP P V 12MUKRPI INF INFLATIONZERO | 4/15/2017 | 1.00% | ** | (147,390) |
| SWU09HH94 IRS GBP R F 3.27500 FIX INFLATIONZERO | 4/15/2017 | 3.28% | ** | 148,560 |
| SWU09OBH7 IRS GBP P V 00MUKRPI UKRPI | 4/15/2017 | 1.00% | ** | (692,733) |
| SWU09OBH7 IRS GBP R F 3.55000 | 4/15/2017 | 3.55% | ** | 748,726 |
| SWU09OBP9 IRS GBP P V 00MRPI UKRPI | 1/14/2030 | 1.00% | ** | (147,390) |
| SWU09OBP9 IRS GBP R F 3.53000 | 1/14/2030 | 3.53% | ** | 157,753 |
| SWU09PX80 IRS EUR P F .29000 FIX INFLATIONZERO | 4/15/2017 | 0.29% | ** | (1,846,710) |
| SWU09PX80 IRS EUR R V 12MCPTFE INF INFLATIONZERO | 4/15/2017 | 1.00% | ** | 1,851,165 |
| SWU09RT08 IRS GBP P V 00MUKRPI UKRPI | 4/15/2017 | 1.00% | ** | (1,414,944) |
| SWU09RT08 IRS GBP P V 00MUKRPI UKRPI | 1/14/2030 | 1.00% | ** | (1,739,202) |
| SWU09RT08 IRS GBP R F 3.14000 INFLATIONZERO | 4/15/2017 | 3.14% | ** | 1,424,134 |
| SWU09RT08 IRS GBP R F 3.14000 INFLATIONZERO | 1/14/2030 | 3.14% | ** | 1,750,498 |
| SWU0AH041 TRS USD P F .00000 VARS GOLDLNPM | 4/15/2017 | | ** | (909,091) |
| SWU0AH041 TRS USD R F .00000 | 4/15/2017 | | ** | 950,056 |
| SWU0AM354 TRS USD P E COM FWD EURTOP Z5 3.40 | 4/15/2017 | | ** | (2,600) |

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|--|---------------|-------|------|-------------------------------|
| SWU0AM354 TRS USD R E | 4/15/2017 | | ** | 6,806 |
| SWU0AM719 TRS USD P E COM FWD EURMARG 2Q3Q16 | 4/15/2017 | | ** | (18,000) |
| SWU0AM719 TRS USD R E | 4/15/2017 | | ** | 23,760 |
| SWU0AN006 TRS USD P F .00000 VARS GOLDLNPM 0.09 | 4/15/2017 | | ** | (666,667) |
| SWU0AN006 TRS USD R F .00000 | 4/15/2017 | | ** | 683,502 |
| SWU0AN147 TRS USD P E COM FWD EUROBOBCO 2Q3Q16 | 4/15/2017 | | ** | (6,000) |
| SWU0AN147 TRS USD R E | 4/15/2017 | | ** | 44,504 |
| SWU0AN345 TRS USD P E COM FWD EURMARG CAL 16 | 4/15/2017 | | ** | (48,000) |
| SWU0AN345 TRS USD R E | 4/15/2017 | | ** | 52,470 |
| SWU0AN360 TRS CHF P E VOLS EURCHF .088 | 3/16/2021 | | ** | (3,996) |
| SWU0AN360 TRS CHF R E | 3/16/2021 | | ** | 8,360 |
| SWU0AN444 TRS USD P E COM FWD EURTOP 4Q15 | 4/15/2017 | | ** | (1,000) |
| SWU0AN444 TRS USD R E | 4/15/2017 | | ** | 2,088 |
| SWU0BB134 TRS CHF P E VOLS EURCHF .087 | 3/16/2021 | | ** | (4,995) |
| SWU0BB134 TRS CHF R E | 3/16/2021 | | ** | 9,886 |
| SWU0BB258 TRS USD P E COM FWD GOLDLNPM 1103 | 4/15/2017 | | ** | (700) |
| SWU0BB258 TRS USD R E | 4/15/2017 | | ** | 29,129 |
| SWU0BB282 TRS USD P F .00000 COM FWD CUAC 1Q16 | 4/15/2017 | | ** | (84,000) |
| SWU0BB282 TRS USD R F .00000 | 4/15/2017 | | ** | 90,240 |
| SWU0BN617 TRS USD P F .00000 VARS GOLDLNPM | 4/15/2017 | | ** | (1,075,269) |
| SWU0BN617 TRS USD R F .00000 | 4/15/2017 | | ** | 1,092,804 |
| SWU0BN724 TRS USD P F .00000 VARS GOLDLNPM | 4/15/2017 | | ** | (535,714) |
| SWU0BN724 TRS USD R F .00000 | 4/15/2017 | | ** | 544,587 |
| SWU0BN765 TRS USD P F .00000 COM FWD CUAC 1Q16 | 4/15/2017 | | ** | (156,000) |
| SWU0BN765 TRS USD R F .00000 | 4/15/2017 | | ** | 178,881 |
| SWU0BN799 TRS USD P E COM FWD DTDBRTCO | 4/15/2017 | | ** | (2,480) |
| SWU0BN799 TRS USD R E | 4/15/2017 | | ** | 3,000 |
| SWU0BN856 TRS USD P F .00000 VARS GOLDLNPM | 4/15/2017 | | ** | (533,808) |
| SWU0BN856 TRS USD R F .00000 | 4/15/2017 | | ** | 542,856 |
| SWU0CC040 TRS USD P E COM FWD EURTOP Z5 3.02 | 4/15/2017 | | ** | (2,000) |
| SWU0CC040 TRS USD R E | 4/15/2017 | | ** | 4,475 |
| SWU0CC057 TRS USD P E COM FWD EURTOP Z5 3.05 | 4/15/2017 | | ** | (2,000) |
| SWU0CC057 TRS USD R E | 4/15/2017 | | ** | 4,535 |
| SWU0CC065 TRS USD P E COM FWD EURTOP Z5 3.25 | 4/15/2017 | | ** | (1,300) |
| SWU0CC065 TRS USD R E | 4/15/2017 | | ** | 3,208 |
| SWU0CC453 TRS CHF P E VOLS USDCHF .108 12 | 3/16/2021 | | ** | (1,266) |
| SWU0CC453 TRS CHF R E | 3/16/2021 | | ** | 2,997 |
| SWU0CF217 TRS USD P E COM FWD NAPCO 1Q16 | 4/15/2017 | | ** | (600) |
| SWU0CF217 TRS USD R E | 4/15/2017 | | ** | 7,327 |
| SWU0CG108 TRS USD P F .00000 COM FWD CUAC 1Q16 | 4/15/2017 | 1.00% | ** | (54,000) |
| SWU0CG108 TRS USD R F .00000 | 4/15/2017 | 1.00% | ** | 57,742 |
| SWU0CG207 TRS USD P F .00000 COM FWD CUAC 1Q16 | 4/15/2017 | | ** | (45,000) |
| SWU0CG207 TRS USD R F .00000 | 4/15/2017 | | ** | 47,107 |
| SWU0CG751 IRS USD P F .41500 FIX INFLATIONZERO | 1/14/2030 | 0.42% | ** | (1,100,000) |
| SWU0CG751 IRS USD R V 12MUSCPI INF INFLATIONZERO | 1/14/2030 | 1.00% | ** | 1,103,032 |
| SWU0CG934 TRS USD P E COM FWD EURMARG 2Q3Q16 | 4/15/2017 | | ** | (36,000) |
| SWU0CG934 TRS USD R E | 4/15/2017 | | ** | 48,399 |

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|---|---------------|-------|------|-------------------------------|
| SWU0CG942 TRS USD P F .00000 COM FWD CUAC 4Q16 | 4/15/2017 | | ** | (126,000) |
| SWU0CG942 TRS USD R F .00000 MATURITY DATE 2016/12/30 | 4/15/2017 | | ** | 126,000 |
| SWU0CISB1 TRS USD P V 03MTBILL TBILDI3M + 12 | 4/15/2017 | 0.40% | ** | (393,006) |
| SWU0CISB1 TRS USD R E | 4/15/2017 | | ** | 398,035 |
| SWU0GG054 TRS USD P F .00000 VARS GOLDLNPM 0.1089 | 4/15/2017 | | ** | (757,576) |
| SWU0GG054 TRS USD R F .00000 | 4/15/2017 | | ** | 791,714 |
| SWU0GG435 TRS USD P E COM FWD EUROBOBCO 2Q3Q16 | 4/15/2017 | | ** | (6,000) |
| SWU0GG435 TRS USD R E | 4/15/2017 | | ** | 44,205 |
| SWU0KB035 TRS USD P F .00000 VARS GOLDLNPM 0.111556 | 4/15/2017 | | ** | (748,503) |
| SWU0KB035 TRS USD R F .00000 | 4/15/2017 | | ** | 783,955 |
| SWU0KB142 TRS USD P E COM FWD EUROBOBCO 2Q3Q16 | 4/15/2017 | | ** | (6,000) |
| SWU0KB142 TRS USD R E | 4/15/2017 | | ** | 43,907 |
| SWU0KB472 TRS USD P E COM FWD GOLDLNPM | 4/15/2017 | | ** | (600) |
| SWU0KB472 TRS USD R E | 4/15/2017 | | ** | 57,340 |
| SWU0NN549 TRS USD P E COM FWD EURMARG 1Q16 | 4/15/2017 | | ** | (5,043) |
| SWU0NN549 TRS USD R E | 4/15/2017 | | ** | 8,700 |
| SWU0NN614 TRS USD P F .00000 VARS COJ6 0.24255625 | 4/15/2017 | | ** | (101,523) |
| SWU0NN614 TRS USD R F .00000 | 4/15/2017 | | ** | 105,007 |
| SWU0RSAW6 TRS USD P E USCRLSS | 4/15/2017 | | ** | (3,000) |
| SWU0RSAW6 TRS USD R E MATURITY DATE 12/31/2015 | 4/15/2017 | | ** | 28,680 |
| SWU0RWPI2 TRS USD P F .00000 COM FWD CUAC 1Q16 | 4/15/2017 | | ** | (93,000) |
| SWU0RWPI2 TRS USD R F .00000 | 4/15/2017 | | ** | 109,659 |
| SWU0RWPP6 TRS USD P F .00000 VARS GOLDLNPM | 4/15/2017 | | ** | (338,983) |
| SWU0RWPP6 TRS USD R F .00000 | 4/15/2017 | | ** | 347,277 |
| SWU0RWRR0 TRS CHF P E VOLS EURCHF .0865 | 3/16/2021 | | ** | (5,994) |
| SWU0RWRR0 TRS CHF R E | 3/16/2021 | | ** | 11,859 |
| SWU0RWRT6 TRS CHF P E VOLS EURCHF .0835 | 3/16/2021 | | ** | (11,988) |
| SWU0RWRT6 TRS CHF R E | 3/16/2021 | | ** | 20,092 |
| SWU0RWRU3 TRS CHF P E VOLS USDCHF .1055 | 3/16/2021 | | ** | (2,472) |
| SWU0RWRU3 TRS CHF R E | 3/16/2021 | | ** | 11,988 |
| SWU0VOL08 TRS CHF P E VOLS USDCHF .109 | 3/16/2021 | | ** | (4,429) |
| SWU0VOL08 TRS CHF R E | 3/16/2021 | | ** | 4,995 |
| SWU0VOL73 TRS CHF P E VOLS EURCHF .09 08-16-2016 | 3/16/2021 | | ** | (5,994) |
| SWU0VOL73 TRS CHF R E | 3/16/2021 | | ** | 13,876 |
| SWU0VS044 TRS USD P F .00000 VARS GOLDLNPM | 4/15/2017 | | ** | (511,945) |
| SWU0VS044 TRS USD R F .00000 | 4/15/2017 | | ** | 523,905 |
| SYKES ENTERPRISES INC COMMON STOCK USD.01 | | | ** | 129,338 |
| SYMETRA FINANCIAL CORP COMMON STOCK USD.01 | | | ** | 367,960 |
| SYMMETRY SURGICAL INC COMMON STOCK | | | ** | 8,722 |
| SYMRISE AG SR UNSECURED 10/17 4.125 | 3/16/2021 | 4.13% | ** | 1,146,856 |
| SYNALLOY CORP COMMON STOCK USD1. | | | ** | 6,343 |
| SYNAPTICS INC COMMON STOCK USD.001 | | | ** | 2,497,610 |
| SYNERGY RESOURCES CORP COMMON STOCK USD.001 | | | ** | 69,770 |
| SYNNEX CORP COMMON STOCK USD.001 | | | ** | 341,015 |
| SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0 | | | ** | 334,583 |
| SYNTHOMER PLC COMMON STOCK GBP.1 | | | ** | 684,518 |

SYSMEX CORP COMMON STOCK

** 859,188

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|--|---------------|-------|------|-------------------------------|
| SYSTEMAX INC COMMON STOCK USD.01 | | | ** | 32,611 |
| T+D HOLDINGS INC COMMON STOCK | | | ** | 152,480 |
| T4F ENTRETENIMENTO SA COMMON STOCK | | | ** | 143,838 |
| TABLEAU SOFTWARE INC CL A COMMON STOCK USD.0001 | | | ** | 12,501,486 |
| TAHOE RESOURCES INC COMMON STOCK | | | ** | 233,523 |
| TAILORED BRANDS INC COMMON STOCK USD.01 | | | ** | 72,725 |
| TAIWAN FERTILIZER CO LTD COMMON STOCK TWD10. | | | ** | 17,038 |
| TAIWAN SEMICONDUCTOR MANUFAC COMMON STOCK TWD10. | | | ** | 5,500,953 |
| TAIWAN SEMICONDUCTOR SP ADR | | | ** | 8,104,637 |
| TAKARA LEBEN CO LTD COMMON STOCK | | | ** | 724,356 |
| TAKE TWO INTERACTIVE SOFTWARE COMMON STOCK USD.01 | | | ** | 13,936 |
| TAL INTERNATIONAL GROUP INC COMMON STOCK USD.001 | | | ** | 53,774 |
| TANGER FACTORY OUTLET CENTER REIT USD.01 | | | ** | 77,074 |
| TARGET CORP COMMON STOCK USD.0833 | | | ** | 7,617,878 |
| TARGET CORP SR UNSECURED 05/17 5.375 | 11/18/2016 | 5.38% | ** | 3,006,234 |
| TARGET CORP SR UNSECURED 06/19 2.3 | 5/15/2022 | 2.30% | ** | 80,927 |
| TATA CONSULTANCY SVCS LTD COMMON STOCK INR1. | | | ** | 1,600,872 |
| TATA MOTORS LTD SPON ADR ADR USD.1 | | | ** | 248,521 |
| TAUBMAN CENTERS INC REIT USD.01 | | | ** | 23,553 |
| TAV HAVALIMANLARI HOLDING AS COMMON STOCK TRY1. | | | ** | 96,651 |
| TAYLOR MORRISON HOME CORP A COMMON STOCK USD.00001 | | | ** | 1,728,000 |
| TAYLOR WIMPEY PLC COMMON STOCK GBP.01 | | | ** | 1,673,023 |
| TCF AUTO RECEIVABLES OWNER TRU TCFAT 2015 2A A2 144A | 5/15/2022 | 1.64% | ** | 546,231 |
| TCF FINANCIAL CORP COMMON STOCK USD.01 | | | ** | 178,110 |
| TDK CORP COMMON STOCK | | | ** | 4,326,531 |
| TEAM HEALTH HOLDINGS INC COMMON STOCK USD.01 | | | ** | 3,460,288 |
| TEAM INC COMMON STOCK USD.3 | | | ** | 65,518 |
| TECAN GROUP AG REG COMMON STOCK CHF.1 | | | ** | 1,015,806 |
| TECH DATA CORP COMMON STOCK USD.0015 | | | ** | 2,736,316 |
| TECHTRONIC INDUSTRIES CO LTD COMMON STOCK | | | ** | 1,957,123 |
| TECK RESOURCES LIMITED COMPANY GUAR 01/22 4.75 | 5/15/2022 | 4.75% | ** | 78,570 |
| TECO FINANCE INC COMPANY GUAR 03/20 5.15 | 5/15/2022 | 5.15% | ** | 161,066 |
| TEEKAY CORP COMMON STOCK USD.001 | | | ** | 2,764 |
| TEEKAY TANKERS LTD CLASS A COMMON STOCK USD.01 | | | ** | 50,066 |
| TEGMA GESTAO LOGISTICA COMMON STOCK | | | ** | 32,195 |
| TEGNA INC COMMON STOCK USD1.0 | | | ** | 265,973 |
| TEIJIN LTD COMMON STOCK | | | ** | 738,268 |
| TELECOMMUNICATION SYSTEMS A COMMON STOCK USD.01 | | | ** | 24,452 |
| TELEFONICA EMISIONES SAU COMPANY GUAR 02/16 3.992 | 11/18/2016 | 3.99% | ** | 2,460,054 |
| TELEFONICA EMISIONES SAU COMPANY GUAR 02/16 3.992 | 4/15/2017 | 3.99% | ** | 774,124 |
| TELEFONICA EMISIONES SAU COMPANY GUAR 02/21 5.462 | 5/15/2022 | 5.46% | ** | 189,994 |
| TELEFONICA EMISIONES SAU COMPANY GUAR 04/20 5.134 | 5/15/2022 | 5.13% | ** | 61,144 |
| TELEKOMUNIKASI INDONESIA PER COMMON STOCK IDR50. | | | ** | 125,214 |
| TELENAV INC COMMON STOCK USD.001 | | | ** | 12,518 |
| TELEPERFORMANCE COMMON STOCK EUR2.5 | | | ** | 68,108 |
| TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01 | | | ** | 260,065 |
| TELETECH HOLDINGS INC COMMON STOCK USD.01 | | | ** | 131,596 |

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|--|---------------|-------|------|-------------------------------|
| TELIGENT INC COMMON STOCK USD.01 | | | ** | 1,104,419 |
| TELKOM SA SOC LTD COMMON STOCK ZAR10. | | | ** | 375,726 |
| TELSTRA CORP LTD COMMON STOCK | | | ** | 260,677 |
| TELSTRA CORP LTD COMPANY GUAR 144A 04/25 3.125 | 3/16/2021 | 3.13% | ** | 95,972 |
| TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01 | | | ** | 1,831,960 |
| TENAGA NASIONAL BHD COMMON STOCK MYR1. | | | ** | 153,567 |
| TENCENT HOLDINGS LTD COMMON STOCK HKD.00002 | | | ** | 26,246,238 |
| TENCENT HOLDINGS LTD SR UNSECURED 144A 05/19 3.375 | 3/16/2021 | 3.38% | ** | 1,016,847 |
| TENN VALLEY AUTHORITY SR UNSECURED 01/48 4.875 | 5/15/2022 | 4.88% | ** | 232,245 |
| TENN VALLEY AUTHORITY SR UNSECURED 09/65 4.25 | 5/15/2022 | 4.25% | ** | 75,226 |
| TEREX CORP COMMON STOCK USD.01 | | | ** | 130,691 |
| TERRENO REALTY CORP REIT USD.01 | | | ** | 53,315 |
| TERRITORIAL BANCORP INC COMMON STOCK USD.01 | | | ** | 28,434 |
| TERUMO CORP COMMON STOCK | | | ** | 4,707,128 |
| TESCO CORP COMMON STOCK | | | ** | 19,295 |
| TESCO CORP TREASURY SERV COMPANY GUAR REGS 07/19 1.375 | 3/16/2021 | 1.38% | ** | 1,460,313 |
| TESCO PLC SR UNSECURED 04/47 5.125 | 3/16/2021 | 5.13% | ** | 181,752 |
| TESLA MOTORS INC COMMON STOCK USD.001 | | | ** | 11,994,500 |
| TESSCO TECHNOLOGIES INC COMMON STOCK USD.01 | | | ** | 15,965 |
| TETRA TECH INC COMMON STOCK USD.01 | | | ** | 168,011 |
| TETRA TECHNOLOGIES INC COMMON STOCK USD.01 | | | ** | 1,534,042 |
| TEVA PHARM FIN IV BV COMPANY GUAR 11/21 3.65 | 5/15/2022 | 3.65% | ** | 37,522 |
| TEVA PHARMACEUTICAL SP ADR ADR | | | ** | 10,578,542 |
| TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01 | | | ** | 103,436 |
| TEXAS INSTRUMENTS INC COMMON STOCK USD1. | | | ** | 12,465,164 |
| TEXAS INSTRUMENTS INC SR UNSECURED 03/21 2.75 | 5/15/2022 | 2.75% | ** | 100,653 |
| TEXAS ROADHOUSE INC COMMON STOCK USD.001 | | | ** | 1,108,655 |
| TEXTAINER GROUP HOLDINGS LTD COMMON STOCK USD.01 | | | ** | 76,646 |
| THAI UNION GROUP PCL NVDR NVDR THB.25 | | | ** | 354,324 |
| THAILAND BAHT | | | ** | 180,533 |
| THALES SA COMMON STOCK EUR3. | | | ** | 861,952 |
| THE FOSCHINI GROUP LTD COMMON STOCK ZAR.0125 | | | ** | 218,222 |
| THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1. | | | ** | 13,441,422 |
| THERMON GROUP HOLDINGS INC COMMON STOCK USD.001 | | | ** | 53,755 |
| THK CO LTD COMMON STOCK | | | ** | 583,763 |
| THOMSON REUTERS CORP COMMON STOCK | | | ** | 105,982 |
| THOMSON REUTERS CORP SR UNSECURED 05/16 0.875 | 11/18/2016 | 0.88% | ** | 2,344,143 |
| THOMSON REUTERS CORP SR UNSECURED 09/21 3.95 | 5/15/2022 | 3.95% | ** | 108,419 |
| THOR INDUSTRIES INC COMMON STOCK USD.1 | | | ** | 82,316 |
| TIDEWATER INC COMMON STOCK USD.1 | | | ** | 22,829 |
| TIFFANY + CO COMMON STOCK USD.01 | | | ** | 4,001,334 |
| TILE SHOP HLDGS INC COMMON STOCK USD.0001 | | | ** | 925,190 |
| TIMAH PERSERO TBK PT COMMON STOCK IDR50. | | | ** | 41,237 |
| TIMBERLAND BANCORP INC COMMON STOCK USD.01 | | | ** | 12,720 |
| TIME INC COMMON STOCK USD.01 | | | ** | 258,132 |
| TIME WARNER CABLE INC COMPANY GUAR 02/21 4.125 | 5/15/2022 | 4.13% | ** | 280,796 |
| TIME WARNER INC COMMON STOCK USD.01 | | | ** | 7,932,099 |

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|---|---------------|-------|------|-------------------------------|
| TIME WARNER INC COMPANY GUAR 03/21 4.75 | 5/15/2022 | 4.75% | ** | 75,242 |
| TIMKENSTEEL CORP COMMON STOCK | | | ** | 36,931 |
| TITAN INTERNATIONAL INC COMMON STOCK | | | ** | 14,133 |
| TITAN MACHINERY INC COMMON STOCK USD.00001 | | | ** | 21,281 |
| TJX COMPANIES INC COMMON STOCK USD1. | | | ** | 5,310,379 |
| TK CORPORATION COMMON STOCK KRW500. | | | ** | 76,472 |
| TOFAS TURK OTOMOBIL FABRIKA COMMON STOCK TRY1. | | | ** | 228,872 |
| TOKIO MARINE HOLDINGS INC COMMON STOCK | | | ** | 489,630 |
| TOKYO ELECTRIC POWER COMPANY COMMON STOCK | | | ** | 1,112,752 |
| TOKYO OHKA KOGYO CO LTD COMMON STOCK | | | ** | 391,978 |
| TOKYO TATEMONO CO LTD COMMON STOCK | | | ** | 185,866 |
| TOKYU FUDOSAN HOLDINGS CORP COMMON STOCK | | | ** | 42,441 |
| TOMPKINS FINANCIAL CORP COMMON STOCK USD.1 | | | ** | 80,590 |
| TOOTSIE ROLL INDS COMMON STOCK USD.694 | | | ** | 120,042 |
| TORO CO COMMON STOCK USD1. | | | ** | 2,435,788 |
| TORONTO DOMINION BANK COMMON STOCK | | | ** | 61,382 |
| TORONTO DOMINION BANK SR UNSECURED 03/18 1.625 | 5/15/2022 | 1.63% | ** | 39,890 |
| TORONTO DOMINION BANK SR UNSECURED 07/18 VAR | 11/18/2016 | 0.86% | ** | 2,181,352 |
| TORONTO DOMINION BANK SR UNSECURED 11/19 2.25 | 5/15/2022 | 2.25% | ** | 129,922 |
| TORONTO-DOMINION | 11/18/2016 | 1.00% | ** | 12,000,895 |
| TORRENT PHARMACEUTICALS LTD COMMON STOCK INR5. | | | ** | 365,288 |
| TOTAL CAPITAL CANADA LTD COMPANY GUAR 07/23 2.75 | 5/15/2022 | 2.75% | ** | 153,529 |
| TOTAL CAPITAL INTL SA COMPANY GUAR 01/24 3.7 | 5/15/2022 | 3.70% | ** | 25,339 |
| TOTAL CAPITAL INTL SA COMPANY GUAR 06/17 1.55 | 5/15/2022 | 1.55% | ** | 26,066 |
| TOTAL CAPITAL SA COMPANY GUAR 08/18 2.125 | 5/15/2022 | 2.13% | ** | 50,145 |
| TOTAL ENERGY SERVICES INC COMMON STOCK | | | ** | 169,854 |
| TOTAL SYSTEM SERVICES INC COMMON STOCK USD.1 | | | ** | 4,438,923 |
| TOUNG LOONG TEXTILE MANUF CO COMMON STOCK TWD10. | | | ** | 253,174 |
| TOWER BERSAMA INFRASTRUCTURE COMMON STOCK IDR100. | | | ** | 385,956 |
| TOWER SEMICONDUCTOR LTD COMMON STOCK ILS1. | | | ** | 741,904 |
| TOWNE BANK COMMON STOCK USD1.667 | | | ** | 74,861 |
| TOYOTA AUTO RECEIVABLES OWNER TAOT 2013 A A3 | 5/15/2022 | 0.55% | ** | 30,399 |
| TOYOTA AUTO RECEIVABLES OWNER TAOT 2014 A A3 | 11/18/2016 | 0.67% | ** | 703,833 |
| TOYOTA MOTOR CORP COMMON STOCK | | | ** | 802,986 |
| TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/18 1.45 | 5/15/2022 | 1.45% | ** | 169,677 |
| TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/19 2.1 | 5/15/2022 | 2.10% | ** | 220,462 |
| TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/16 2 | 11/18/2016 | 2.00% | ** | 6,120,054 |
| TRAFIGURA SECURITISATION FINAN TRFIG 2014 1A A 144A | 5/15/2022 | 1.15% | ** | 502,925 |
| TRANS CANADA PIPELINES SR UNSECURED 08/18 6.5 | 5/15/2022 | 6.50% | ** | 256,386 |
| TRANS CANADA PIPELINES SR UNSECURED 08/38 7.25 | 5/15/2022 | 7.25% | ** | 77,190 |
| TRANSFORCE INC COMMON STOCK | | | ** | 345,031 |
| TRANSOCEAN INC COMPANY GUAR 11/20 6.5 | 5/15/2022 | 6.50% | ** | 39,330 |
| TRANSOCEAN INC COMPANY GUAR 12/21 7.125 | 5/15/2022 | 6.38% | ** | 27,789 |
| TRANSOCEAN LTD COMMON STOCK CHF.1 | | | ** | 126,893 |
| TRANSUNION COMMON STOCK USD.01 | | | ** | 3,432,465 |
| TRAVELERS COS INC/THE COMMON STOCK | | | ** | 10,874,738 |
| TRAVIS PERKINS PLC COMMON STOCK GBP.1 | | | ** | 1,295,342 |

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| TRC COS INC COMMON STOCK USD.1 | | | ** | 27,491 |
| TREASURY BILL 03/16 0.00000 | | 0.01% | ** | 5,899,558 |
| TREASURY WINE ESTATES LTD COMMON STOCK | | | ** | 359,391 |
| TRECORA RESOURCES COMMON STOCK USD.1 | | | ** | 29,203 |
| TREDEGAR CORP COMMON STOCK | | | ** | 40,479 |
| TREEHOUSE FOODS INC COMMON STOCK USD.01 | | | ** | 1,515,063 |
| TREX COMPANY INC COMMON STOCK USD.01 | | | ** | 903,830 |
| TRI POINTE GROUP INC COMMON STOCK USD.01 | | | ** | 98,978 |
| TRIANGLE PETROLEUM CORP COMMON STOCK USD.00001 | | | ** | 4,420 |
| TRICAN WELL SERVICE LTD COMMON STOCK | | | ** | 13,407 |
| TRILOGY ENERGY CORP COMMON STOCK | | | ** | 31,354 |
| TRIMAS CORP COMMON STOCK USD.01 | | | ** | 70,721 |
| TRINET GROUP INC COMMON STOCK USD.000025 | | | ** | 967,500 |
| TRINITY INDUSTRIES INC COMMON STOCK USD.01 | | | ** | 315,142 |
| TRIPADVISOR INC COMMON STOCK USD.001 | | | ** | 22,189,723 |
| TRIPLE S MANAGEMENT CORP B COMMON STOCK USD1. | | | ** | 61,257 |
| TRISTATE CAPITAL HLDGS INC COMMON STOCK | | | ** | 27,239 |
| TRIUMPH GROUP INC COMMON STOCK USD.001 | | | ** | 203,719 |
| TRONOX LTD CL A COMMON STOCK USD.01 | | | ** | 24,848 |
| TRUEBLUE INC COMMON STOCK | | | ** | 105,616 |
| TRUSTCO BANK CORP NY COMMON STOCK USD1. | | | ** | 57,268 |
| TRUSTMARK CORP COMMON STOCK | | | ** | 155,866 |
| TRUWORTHS INTERNATIONAL LTD COMMON STOCK ZAR.00015 | | | ** | 111,371 |
| TSUTSUMI JEWELRY CO LTD COMMON STOCK | | | ** | 66,503 |
| TSY 0 1/8 2024 I/L GILT BONDS REGS 03/24 0.125 | 3/16/2021 | 0.13% | ** | 5,854,837 |
| TSY 0 1/8 2046 I/L GILT SR UNSECURED REGS 03/46 0.125 | 4/15/2017 | 0.13% | ** | 93,286 |
| TSY INFL IX N/B 01/16 2 | 4/15/2017 | 2.00% | ** | 359,443 |
| TSY INFL IX N/B 01/17 2.375 | 4/15/2017 | 2.38% | ** | 604,261 |
| TSY INFL IX N/B 01/22 0.125 | 1/14/2030 | 0.13% | ** | 2,036,631 |
| TSY INFL IX N/B 01/23 0.125 | 4/15/2017 | 0.13% | ** | 296,384 |
| TSY INFL IX N/B 01/24 0.625 | 4/15/2017 | 0.63% | ** | 705,439 |
| TSY INFL IX N/B 01/25 0.25 | 4/15/2017 | 0.25% | ** | 95,847 |
| TSY INFL IX N/B 01/25 0.25 | 3/16/2021 | 0.25% | ** | 15,239,298 |
| TSY INFL IX N/B 01/25 0.25 | 1/14/2030 | 0.25% | ** | (418) |
| TSY INFL IX N/B 01/25 2.375 | 4/15/2017 | 2.38% | ** | 1,463,142 |
| TSY INFL IX N/B 01/25 2.375 | 3/16/2021 | 2.38% | ** | 1,635,277 |
| TSY INFL IX N/B 01/25 2.375 | 1/14/2030 | 2.38% | ** | 430,336 |
| TSY INFL IX N/B 01/26 2 | 4/15/2017 | 2.00% | ** | 772,191 |
| TSY INFL IX N/B 01/27 2.375 | 4/15/2017 | 2.38% | ** | 259,048 |
| TSY INFL IX N/B 01/27 2.375 | 1/14/2030 | 2.38% | ** | (720) |
| TSY INFL IX N/B 01/28 1.75 | 1/14/2030 | 1.75% | ** | 4,961,001 |
| TSY INFL IX N/B 01/29 2.5 | 4/15/2017 | 2.50% | ** | 1,587,950 |
| TSY INFL IX N/B 01/29 2.5 | 3/16/2021 | 2.50% | ** | 3,937,067 |
| TSY INFL IX N/B 01/29 2.5 | 1/14/2030 | 2.50% | ** | 6,299,307 |
| TSY INFL IX N/B 02/42 0.75 | 4/15/2017 | 0.75% | ** | 369,883 |
| TSY INFL IX N/B 02/44 1.375 | 4/15/2017 | 1.38% | ** | 1,298,239 |
| TSY INFL IX N/B 02/45 0.75 | 4/15/2017 | 0.75% | ** | 1,215,570 |

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| TSY INFL IX N/B 02/45 0.75 | 1/14/2030 | 0.75% | ** | 1,145,102 |
| TSY INFL IX N/B 04/16 0.125 | 4/15/2017 | 0.13% | ** | 12,021,242 |
| TSY INFL IX N/B 04/17 0.125 | 4/15/2017 | 0.13% | ** | 11,077,785 |
| TSY INFL IX N/B 04/18 0.125 | 4/15/2017 | 0.13% | ** | 205,383 |
| TSY INFL IX N/B 04/19 0.125 | 4/15/2017 | 0.13% | ** | 3,128,116 |
| TSY INFL IX N/B 04/20 0.125 | 4/15/2017 | 0.13% | ** | 601,610 |
| TSY INFL IX N/B 04/20 0.125 | 1/14/2030 | 0.13% | ** | (887) |
| TSY INFL IX N/B 07/16 2.5 | 4/15/2017 | 2.50% | ** | 1,148,822 |
| TSY INFL IX N/B 07/22 0.125 | 4/15/2017 | 0.13% | ** | 300,848 |
| TSY INFL IX N/B 07/22 0.125 | 3/16/2021 | 0.13% | ** | 5,214,705 |
| TSY INFL IX N/B 07/24 0.125 | 4/15/2017 | 0.13% | ** | 570,788 |
| TSY INFL IX N/B 07/24 0.125 | 3/16/2021 | 0.13% | ** | 19,215,541 |
| TSY INFL IX N/B 07/24 0.125 | 1/14/2030 | 0.13% | ** | 13,128,120 |
| TSY INFL IX N/B 07/25 0.375 | 4/15/2017 | 0.38% | ** | 97,102 |
| TSY INFL IX N/B 07/25 0.375 | 3/16/2021 | 0.38% | ** | 679,716 |
| TSY INFL IX N/B 07/25 0.375 | 1/14/2030 | 0.38% | ** | 1,942,047 |
| TTM TECHNOLOGIES COMMON STOCK USD.001 | | | ** | 49,378 |
| TUMI HOLDINGS INC COMMON STOCK USD.01 | | | ** | 9,978 |
| TUPRAS TURKIYE PETROL RAFINE COMMON STOCK TRY1. | | | ** | 119,678 |
| TURK HAVA YOLLARI AO COMMON STOCK TRY1. | | | ** | 151,907 |
| TURK SISE VE CAM FABRIKALARI COMMON STOCK TRY1. | | | ** | 49,598 |
| TURK TELEKOMUNIKASYON AS COMMON STOCK TRY1. | | | ** | 116,336 |
| TURKISH LIRA | 3/16/2021 | | ** | 36 |
| TURKISH LIRA | | | ** | 55,830 |
| TURKIYE GARANTI BANKASI COMMON STOCK TRY1. | | | ** | 49,130 |
| TURKIYE HALK BANKASI COMMON STOCK TRY1. | | | ** | 24,401 |
| TURKIYE IS BANKASI C COMMON STOCK TRY1. | | | ** | 40,250 |
| TUTOR PERINI CORP COMMON STOCK USD1. | | | ** | 72,066 |
| TVA PRIN STRIP BONDS 06/35 0.00000 | 5/15/2022 | | ** | 141,105 |
| TWIN DISC INC COMMON STOCK | | | ** | 10,783 |
| TWITTER INC COMMON STOCK USD.000005 | | | ** | 2,588,788 |
| TYCO INTERNATIONAL FINAN COMPANY GUAR 02/26 3.9 | 5/15/2022 | 3.90% | ** | 38,085 |
| TYCO INTERNATIONAL PLC COMMON STOCK CHF.5 | | | ** | 5,662,229 |
| TYLER TECHNOLOGIES INC COMMON STOCK USD.01 | | | ** | 3,217,076 |
| TYSON FOODS INC COMPANY GUAR 08/34 4.875 | 5/15/2022 | 4.88% | ** | 67,361 |
| UBS AG JERSEY BRANCH SUBORDINATED REGS 02/22 VAR | 3/16/2021 | 7.25% | ** | 1,773,596 |
| UBS AG STAMFORD CT SR UNSECURED 06/17 VAR | 11/18/2016 | 0.97% | ** | 3,497,593 |
| UBS AG SUBORDINATED REGS 05/23 VAR | 3/16/2021 | 4.75% | ** | 1,127,002 |
| UBS AG SUBORDINATED REGS 05/24 5.125 | 1/14/2030 | 5.13% | ** | 808,000 |
| UBS BAMLL TRUST UBSBM 2012 WRM A 144A | 5/15/2022 | 3.66% | ** | 157,141 |
| UBS BARCLAYS COMMERCIAL MORTGA UBSBB 2012 C2 A4 | 5/15/2022 | 3.53% | ** | 151,621 |
| UBS BARCLAYS COMMERCIAL MORTGA UBSBB 2013 C5 XA 144A | 1/14/2030 | 1.23% | ** | 919,072 |
| UBS COMMERCIAL MORTGAGE TRUST UBSCM 2012 C1 D 144A | 5/15/2022 | 5.73% | ** | 565,699 |
| UBS COMMERCIAL MORTGAGE TRUST UBSCM 2012 C1 XA 144A | 5/15/2022 | 2.42% | ** | 105,987 |
| UBS GROUP AG REG COMMON STOCK CHF.1 | | | ** | 7,587,040 |
| UBS GROUP FUNDING COMPANY GUAR 144A 09/25 4.125 | 3/16/2021 | 4.13% | ** | 799,170 |
| UCB SA COMMON STOCK | | | ** | 4,928,851 |

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|---|---------------|-------|------|-------------------------------|
| UDG HEALTHCARE PLC COMMON STOCK EUR.05 | | | ** | 325,903 |
| UDG HEALTHCARE PLC COMMON STOCK EUR.05 | | | ** | 513,012 |
| UGI CORP COMMON STOCK | | | ** | 564,028 |
| UIL HOLDINGS CORP SR UNSECURED 10/20 4.625 | 3/16/2021 | 4.63% | ** | 115,795 |
| ULTA SALON COSMETICS + FRAGR COMMON STOCK USD.01 | | | ** | 164,650 |
| ULTIMATE SOFTWARE GROUP INC COMMON STOCK USD.01 | | | ** | 6,556,037 |
| ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001 | | | ** | 15,217 |
| ULTRAGENYX PHARMACEUTICAL IN COMMON STOCK USD.001 | | | ** | 4,776,624 |
| ULTRAPETROL (BAHAMAS) LTD COMMON STOCK USD.01 | | | ** | 495 |
| ULTRATECH INC COMMON STOCK USD.001 | | | ** | 50,779 |
| UMB FINANCIAL CORP COMMON STOCK USD1. | | | ** | 84,116 |
| UMH PROPERTIES INC REIT USD.1 | | | ** | 12,448 |
| UMPQUA HOLDINGS CORP COMMON STOCK | | | ** | 2,004,561 |
| UNDER ARMOUR INC CLASS A COMMON STOCK USD.000333 | | | ** | 6,524,412 |
| UNI PRESIDENT ENTERPRISES CO COMMON STOCK TWD10. | | | ** | 105,790 |
| UNIBAIL RODAMCO SE REIT EUR5. | | | ** | 374,813 |
| UNICREDIT SPA COMMON STOCK | | | ** | 204,467 |
| UNIFIRST CORP/MA COMMON STOCK USD.1 | | | ** | 149,527 |
| UNILEVER INDONESIA TBK PT COMMON STOCK IDR10. | | | ** | 56,902 |
| UNILEVER PLC COMMON STOCK GBP.0311 | | | ** | 797,154 |
| UNION BANKSHARES CORP COMMON STOCK USD1.33 | | | ** | 103,484 |
| UNION PACIFIC CORP COMMON STOCK USD2.5 | | | ** | 1,876,878 |
| UNION PACIFIC CORP SR UNSECURED 01/23 2.95 | 5/15/2022 | 2.95% | ** | 150,466 |
| UNIT CORP COMMON STOCK USD.2 | | | ** | 38,759 |
| UNITED COMMUNITY BANKS/GA COMMON STOCK USD1. | | | ** | 93,883 |
| UNITED COMMUNITY FINANCIAL COMMON STOCK | | | ** | 29,630 |
| UNITED FINANCIAL BANCORP INC COMMON STOCK | | | ** | 69,964 |
| UNITED INTERNET AG REG SHARE COMMON STOCK | | | ** | 139,088 |
| UNITED MEXICAN STATES SR UNSECURED 01/21 3.5 | 5/15/2022 | 3.50% | ** | 203,000 |
| UNITED MEXICAN STATES SR UNSECURED 01/45 5.55 | 5/15/2022 | 5.55% | ** | 102,500 |
| UNITED MEXICAN STATES SR UNSECURED 03/49 4 | 3/16/2021 | 4.00% | ** | 1,633,057 |
| UNITED MEXICAN STATES SR UNSECURED 10/23 4 | 5/15/2022 | 4.00% | ** | 202,600 |
| UNITED NATURAL FOODS INC COMMON STOCK USD.01 | | | ** | 2,400,960 |
| UNITED PARCEL SERVICE CL B COMMON STOCK USD.01 | | | ** | 6,860,429 |
| UNITED PARCEL SERVICE SR UNSECURED 10/22 2.45 | 5/15/2022 | 2.45% | ** | 74,188 |
| UNITED RENTALS INC COMMON STOCK USD.01 | | | ** | 427,333 |
| UNITED STATES LIME + MINERAL COMMON STOCK USD.1 | | | ** | 33,800 |
| UNITED STATES OF AMER TREAS 01/16 0.00000 | 11/18/2016 | | ** | 12,704,565 |
| UNITED STATES OF AMER TREAS 01/16 0.00000 | | 0.01% | ** | 9,499,880 |
| UNITED STATES STEEL CORP COMMON STOCK USD1. | | | ** | 116,149 |
| UNITED TECHNOLOGIES CORP COMMON STOCK USD1. | | | ** | 9,807,498 |
| UNITED TRACTORS TBK PT COMMON STOCK IDR250. | | | ** | 459,869 |
| UNITED URBAN INVESTMENT CORP REIT | | | ** | 38,173 |
| UNITEDHEALTH GROUP INC COMMON STOCK USD.01 | | | ** | 13,452,957 |
| UNITEDHEALTH GROUP INC SR UNSECURED 01/17 VAR | 11/18/2016 | 0.77% | ** | 1,941,157 |
| UNITEDHEALTH GROUP INC SR UNSECURED 07/20 2.7 | 3/16/2021 | 2.70% | ** | 707,334 |
| UNITEDHEALTH GROUP INC SR UNSECURED 07/25 3.75 | 3/16/2021 | 3.75% | ** | 309,263 |

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|---|---------------|-------|------|-------------------------------|
| UNITEDHEALTH GROUP INC SR UNSECURED 11/21 3.375 | 5/15/2022 | 3.38% | ** | 201,554 |
| UNITEDHEALTH GROUP INC SR UNSECURED 11/37 6.625 | 5/15/2022 | 6.63% | ** | 38,243 |
| UNIV OF CALIFORNIA CA REVENUES UNVHGR 05/12 FIXED 4.858 | 3/16/2021 | 4.86% | ** | 855,333 |
| UNIV OF CALIFORNIA CA REVENUES UNVHGR 05/45 FIXED 5.946 | 3/16/2021 | 5.95% | ** | 340,850 |
| UNIVERSAL AMERICAN CORP COMMON STOCK USD.01 | | | ** | 57,400 |
| UNIVERSAL CORP/VA COMMON STOCK | | | ** | 86,195 |
| UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01 | | | ** | 50,991 |
| UNIVERSAL FOREST PRODUCTS COMMON STOCK | | | ** | 140,159 |
| UNIVERSAL STAINLESS + ALLOY COMMON STOCK USD.001 | | | ** | 5,713 |
| UNIVERSAL TECHNICAL INSTITUT COMMON STOCK USD.0001 | | | ** | 11,464 |
| UNIVEST CORP OF PENNSYLVANIA COMMON STOCK USD5. | | | ** | 34,210 |
| UNUM GROUP COMMON STOCK USD.1 | | | ** | 2,982,784 |
| UOA DEVELOPMENT BHD COMMON STOCK MYR.05 | | | ** | 216,819 |
| UOL GROUP LTD COMMON STOCK | | | ** | 17,594 |
| UPM KYMMENE OYJ COMMON STOCK | | | ** | 426,728 |
| US BANCORP COMMON STOCK USD.01 | | | ** | 9,655,325 |
| US BANCORP SR UNSECURED 01/24 3.7 | 5/15/2022 | 3.70% | ** | 80,632 |
| US BANCORP SR UNSECURED 11/16 2.2 | 5/15/2022 | 2.20% | ** | 161,542 |
| US CELLULAR CORP COMMON STOCK USD1. | | | ** | 83,661 |
| US DOLLAR | 11/18/2016 | | ** | 490,972 |
| US DOLLAR | 4/15/2017 | | ** | 2,282,283 |
| US DOLLAR | 3/16/2021 | | ** | 3,661,463 |
| US DOLLAR | 1/14/2030 | | ** | 1,637,344 |
| US DOLLAR | | | ** | 682,418 |
| US ECOLOGY INC COMMON STOCK USD.01 | | | ** | 67,232 |
| US TREASURY N/B 02/36 4.5 | 5/15/2022 | 4.50% | ** | 768,937 |
| US TREASURY N/B 02/42 3.125 | 1/14/2030 | 3.13% | ** | 1,445,555 |
| US TREASURY N/B 02/45 2.5 | 4/15/2017 | 2.50% | ** | 2,296,901 |
| US TREASURY N/B 02/45 2.5 | 1/14/2030 | 2.50% | ** | 5,203,917 |
| US TREASURY N/B 04/21 2.25 | 1/14/2030 | 2.25% | ** | 3,977,392 |
| US TREASURY N/B 05/21 3.125 | 5/15/2022 | 3.13% | ** | 2,127,032 |
| US TREASURY N/B 05/30 6.25 | 5/15/2022 | 6.25% | ** | 1,884,949 |
| US TREASURY N/B 05/40 4.375 | 3/16/2021 | 4.38% | ** | 125,828 |
| US TREASURY N/B 05/42 3 | 1/14/2030 | 3.00% | ** | 201,234 |
| US TREASURY N/B 05/43 2.875 | 1/14/2030 | 2.88% | ** | 487,500 |
| US TREASURY N/B 05/45 3 | 4/15/2017 | 3.00% | ** | 398,172 |
| US TREASURY N/B 06/21 2.125 | 1/14/2030 | 2.13% | ** | 2,936,476 |
| US TREASURY N/B 08/42 2.75 | 1/14/2030 | 2.75% | ** | 286,746 |
| US TREASURY N/B 08/44 3.125 | 1/14/2030 | 3.13% | ** | 18,703,196 |
| US TREASURY N/B 08/45 2.875 | 1/14/2030 | 2.88% | ** | 3,302,117 |
| US TREASURY N/B 09/21 2.125 | 1/14/2030 | 2.13% | ** | 5,254,844 |
| US TREASURY N/B 09/22 1.75 | 1/14/2030 | 1.75% | ** | 30,286,820 |
| US TREASURY N/B 11/16 7.5 | 5/15/2022 | 7.50% | ** | 5,285,350 |
| US TREASURY N/B 11/39 4.375 | 5/15/2022 | 4.38% | ** | 377,215 |
| US TREASURY N/B 11/39 4.375 | 1/14/2030 | 4.38% | ** | 251,477 |
| US TREASURY N/B 11/40 4.25 | 5/15/2022 | 4.25% | ** | 432,701 |
| US TREASURY N/B 11/42 2.75 | 1/14/2030 | 2.75% | ** | 1,716,259 |

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| US TREASURY N/B 11/44 3 | 1/14/2030 | 3.00% | ** | 298,910 |
| US TREASURY N/B 11/45 3 | 4/15/2017 | 3.00% | ** | 797,594 |
| US TREASURY N/B 11/45 3 | 1/14/2030 | 3.00% | ** | 697,894 |
| US TREASURY N/B 12/16 0.625 | 11/18/2016 | 0.63% | ** | 24,254,158 |
| USA TRUCK INC COMMON STOCK USD.01 | | | ** | 17,886 |
| VAALCO ENERGY INC COMMON STOCK USD.1 | | | ** | 9,347 |
| VAIL RESORTS INC COMMON STOCK USD.01 | | | ** | 4,451,364 |
| VALEANT PHARMACEUTICALS INTE COMMON STOCK | | | ** | 465,464 |
| VALEANT PHARMACEUTICALS INTE COMMON STOCK NPV | | | ** | 20,730,622 |
| VALEO SA COMMON STOCK EUR3. | | | ** | 695,905 |
| VALIDUS HOLDINGS LTD COMMON STOCK USD.175 | | | ** | 422,257 |
| VALLEY NATIONAL BANCORP COMMON STOCK | | | ** | 177,172 |
| VALMONT INDUSTRIES COMMON STOCK USD1.0 | | | ** | 141,325 |
| VANTIV INC CL A COMMON STOCK USD.00001 | | | ** | 9,864,546 |
| VENTAS REALTY LP/CAP CRP COMPANY GUAR 06/21 4.75 | 5/15/2022 | 4.75% | ** | 127,801 |
| VERA BRADLEY INC COMMON STOCK | | | ** | 24,570 |
| VERICREST OPPORTUNITY LOAN TRA VOLT 2014 NP11 A1 144A | 5/15/2022 | 3.88% | ** | 337,353 |
| VERICREST OPPORTUNITY LOAN TRA VOLT 2015 NPL3 A1 144A | 5/15/2022 | 3.38% | ** | 694,904 |
| VERIFONE SYSTEMS INC COMMON STOCK USD.01 | | | ** | 7,546,543 |
| VERITIV CORP COMMON STOCK USD.01 | | | ** | 59,401 |
| VERIZON COMMUNICATIONS INC COMMON STOCK USD.1 | | | ** | 8,487,471 |
| VERIZON COMMUNICATIONS SR UNSECURED 03/24 4.15 | 5/15/2022 | 4.15% | ** | 51,383 |
| VERIZON COMMUNICATIONS SR UNSECURED 03/55 4.672 | 5/15/2022 | 4.67% | ** | 76,402 |
| VERIZON COMMUNICATIONS SR UNSECURED 03/55 4.672 | 1/14/2030 | 4.67% | ** | 113,734 |
| VERIZON COMMUNICATIONS SR UNSECURED 04/19 6.35 | 5/15/2022 | 6.35% | ** | 292,509 |
| VERIZON COMMUNICATIONS SR UNSECURED 08/46 4.862 | 5/15/2022 | 4.86% | ** | 150,529 |
| VERIZON COMMUNICATIONS SR UNSECURED 08/46 4.862 | 1/14/2030 | 4.86% | ** | 535,847 |
| VERIZON COMMUNICATIONS SR UNSECURED 08/54 5.012 | 5/15/2022 | 5.01% | ** | 24,721 |
| VERIZON COMMUNICATIONS SR UNSECURED 08/54 5.012 | 1/14/2030 | 5.01% | ** | 101,631 |
| VERIZON COMMUNICATIONS SR UNSECURED 09/16 2.5 | 11/18/2016 | 2.50% | ** | 2,649,052 |
| VERIZON COMMUNICATIONS SR UNSECURED 09/16 VAR | 11/18/2016 | 2.04% | ** | 1,322,318 |
| VERIZON COMMUNICATIONS SR UNSECURED 09/20 4.5 | 5/15/2022 | 4.50% | ** | 74,134 |
| VERIZON COMMUNICATIONS SR UNSECURED 09/23 5.15 | 5/15/2022 | 5.15% | ** | 313,308 |
| VERIZON COMMUNICATIONS SR UNSECURED 09/33 6.4 | 5/15/2022 | 6.40% | ** | 13,671 |
| VERIZON COMMUNICATIONS SR UNSECURED 09/33 6.4 | 1/14/2030 | 6.40% | ** | 45,571 |
| VERIZON COMMUNICATIONS SR UNSECURED 09/43 6.55 | 5/15/2022 | 6.55% | ** | 33,242 |
| VERIZON COMMUNICATIONS SR UNSECURED 09/43 6.55 | 1/14/2030 | 6.55% | ** | 16,621 |
| VERIZON COMMUNICATIONS SR UNSECURED 09/48 4.522 | 5/15/2022 | 4.52% | ** | 85,853 |
| VERIZON COMMUNICATIONS SR UNSECURED 09/48 4.522 | 1/14/2030 | 4.52% | ** | 585,765 |
| VERIZON COMMUNICATIONS SR UNSECURED 11/22 2.45 | 5/15/2022 | 2.45% | ** | 175,117 |
| VERIZON MARYLAND LLC COMPANY GUAR 06/33 5.125 | 5/15/2022 | 5.13% | ** | 44,527 |
| VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01 | | | ** | 9,467,072 |
| VESTAS WIND SYSTEMS A/S COMMON STOCK DKK1. | | | ** | 983,755 |
| VIACOM INC CLASS B COMMON STOCK USD.001 | | | ** | 1,831,003 |
| VIACOM INC SR UNSECURED 03/23 3.25 | 5/15/2022 | 3.25% | ** | 73,045 |
| VIACOM INC SR UNSECURED 04/16 6.25 | 11/18/2016 | 6.25% | ** | 378,118 |
| VIACOM INC SR UNSECURED 12/16 2.5 | 5/15/2022 | 2.50% | ** | 80,166 |

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| VIACOM INC SR UNSECURED 12/34 4.85 | 5/15/2022 | 4.85% | ** | 28,584 |
| VIAD CORP COMMON STOCK USD1.5 | | | ** | 57,872 |
| VIASAT INC COMMON STOCK USD.0001 | | | ** | 33,250 |
| VIAVI SOLUTIONS INC COMMON STOCK USD.001 | | | ** | 84,036 |
| VICINITY CENTRES REIT | | | ** | 81,202 |
| VILLAGE SUPER MARKET CLASS A COMMON STOCK | | | ** | 27,009 |
| VINCI SA COMMON STOCK EUR2.5 | | | ** | 941,814 |
| VIRGIN MEDIA INVESTMENT HOLDIN USD TERM LOAN F | 3/16/2021 | 1.00% | ** | 329,244 |
| VIRGINIA ELEC + POWER CO SR UNSECURED 02/24 3.45 | 5/15/2022 | 3.45% | ** | 25,523 |
| VIRGINIA ELEC + POWER CO SR UNSECURED 02/44 4.45 | 5/15/2022 | 4.45% | ** | 79,197 |
| VISA INC CLASS A SHARES COMMON STOCK USD.0001 | | | ** | 114,996,026 |
| VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1 | | | ** | 62,419 |
| VISHAY PRECISION GROUP COMMON STOCK | | | ** | 15,078 |
| VISTA OUTDOOR INC COMMON STOCK USD.01 | | | ** | 177,773 |
| VITAMIN SHOPPE INC COMMON STOCK USD.01 | | | ** | 97,184 |
| VIVENDI COMMON STOCK EUR5.5 | | | ** | 1,269,927 |
| VNO MORTGAGE TRUST VNDO 2012 6AVE A 144A | 5/15/2022 | 3.00% | ** | 233,452 |
| VODAFONE GROUP PLC COMMON STOCK USD.2095 | | | ** | 419,132 |
| VODAFONE GROUP PLC SP ADR ADR | | | ** | 17,966,207 |
| VODAFONE GROUP PLC SR UNSECURED 02/17 5.625 | 11/18/2016 | 5.63% | ** | 457,383 |
| VODAFONE GROUP PLC SR UNSECURED 02/17 5.625 | 5/15/2022 | 5.63% | ** | 167,046 |
| VODAFONE GROUP PLC SR UNSECURED 03/17 1.625 | 11/18/2016 | 1.63% | ** | 1,777,714 |
| VOLKSWAGEN AUTO LEASE TRUST VWALT 2015 A A2A | 11/18/2016 | 0.87% | ** | 1,906,415 |
| VONOVIA SE COMMON STOCK | | | ** | 221,625 |
| VOXX INTERNATIONAL CORP COMMON STOCK USD.01 | | | ** | 10,241 |
| VSE CORP COMMON STOCK USD.05 | | | ** | 31,836 |
| VULCAN MATERIALS CO COMMON STOCK USD1. | | | ** | 472,476 |
| W+T OFFSHORE INC COMMON STOCK USD.00001 | | | ** | 11,601 |
| WABASH NATIONAL CORP COMMON STOCK USD.01 | | | ** | 70,329 |
| WABCO HOLDINGS INC COMMON STOCK USD.01 | | | ** | 3,261,889 |
| WACHOVIA BANK COMMERCIAL MORTG WBCMT 2006 C27 A3 | 5/15/2022 | 5.77% | ** | 157,854 |
| WACHOVIA CORP SR UNSECURED 06/17 5.75 | 5/15/2022 | 5.75% | ** | 52,930 |
| WACHOVIA CORP SUBORDINATED 10/16 VAR | 4/15/2017 | 0.69% | ** | 998,151 |
| WAGWORKS INC COMMON STOCK USD.001 | | | ** | 9,079,444 |
| WAL MART STORES INC COMMON STOCK USD.1 | | | ** | 2,599,120 |
| WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01 | | | ** | 27,541,511 |
| WALKER + DUNLOP INC COMMON STOCK | | | ** | 97,435 |
| WALMART DE MEXICO SAB DE CV COMMON STOCK | | | ** | 615,306 |
| WALT DISNEY CO/THE COMMON STOCK USD.01 | | | ** | 8,915,618 |
| WALT DISNEY COMPANY/THE SR UNSECURED 02/22 2.55 | 5/15/2022 | 2.55% | ** | 100,642 |
| WALT DISNEY COMPANY/THE SR UNSECURED 06/44 4.125 | 5/15/2022 | 4.13% | ** | 31,616 |
| WALTER INVESTMENT MANAGEMENT COMMON STOCK USD.01 | | | ** | 36,432 |
| WAN HAI LINES LTD COMMON STOCK TWD10. | | | ** | 83,897 |
| WASHINGTON FEDERAL INC COMMON STOCK USD1. | | | ** | 236,918 |
| WASHINGTON REIT REIT USD.01 | | | ** | 124,801 |
| WASHINGTON TRUST BANCORP COMMON STOCK USD.0625 | | | ** | 64,813 |
| WASTE CONNECTIONS INC COMMON STOCK USD.01 | | | ** | 675,389 |

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| WASTE MANAGEMENT INC COMPANY GUAR 06/20 4.75 | 5/15/2022 | 4.75% | ** | 162,583 |
| WATERSTONE FINANCIAL INC COMMON STOCK USD.01 | | | ** | 49,139 |
| WATSCO INC COMMON STOCK USD.5 | | | ** | 3,631,030 |
| WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1 | | | ** | 137,437 |
| WAYFAIR INC CLASS A COMMON STOCK USD.001 | | | ** | 2,348,571 |
| WEATHERFORD BERMUDA COMPANY GUAR 04/22 4.5 | 5/15/2022 | 4.50% | ** | 50,400 |
| WEATHERFORD INTERNATIONAL PL COMMON STOCK USD.001 | | | ** | 122,058 |
| WEICHAI POWER CO LTD H COMMON STOCK CNY1. | | | ** | 385,711 |
| WEINGARTEN REALTY INVESTORS REIT USD.03 | | | ** | 283,556 |
| WEIS MARKETS INC COMMON STOCK | | | ** | 118,060 |
| WELLCARE HEALTH PLANS INC COMMON STOCK USD.01 | | | ** | 2,707,630 |
| WELLS FARGO + CO COMMON STOCK USD1.666 | | | ** | 19,830,637 |
| WELLS FARGO + COMPANY SR UNSECURED 01/19 2.15 | 5/15/2022 | 2.15% | ** | 75,419 |
| WELLS FARGO + COMPANY SR UNSECURED 01/20 2.15 | 5/15/2022 | 2.15% | ** | 14,869 |
| WELLS FARGO + COMPANY SR UNSECURED 01/20 VAR | 3/16/2021 | 1.00% | ** | 2,080,439 |
| WELLS FARGO + COMPANY SR UNSECURED 03/22 3.5 | 5/15/2022 | 3.50% | ** | 159,704 |
| WELLS FARGO + COMPANY SR UNSECURED 04/19 2.125 | 5/15/2022 | 2.13% | ** | 10,012 |
| WELLS FARGO + COMPANY SR UNSECURED 04/21 4.6 | 5/15/2022 | 4.60% | ** | 261,632 |
| WELLS FARGO + COMPANY SR UNSECURED 12/20 2.55 | 3/16/2021 | 2.55% | ** | 398,034 |
| WELLS FARGO + COMPANY SR UNSECURED 12/20 2.55 | 1/14/2030 | 2.55% | ** | 696,559 |
| WELLS FARGO + COMPANY SUBORDINATED 02/23 3.45 | 5/15/2022 | 3.45% | ** | 85,200 |
| WELLS FARGO + COMPANY SUBORDINATED 06/26 4.1 | 5/15/2022 | 4.10% | ** | 234,179 |
| WELLS FARGO + COMPANY SUBORDINATED 11/45 4.9 | 5/15/2022 | 4.90% | ** | 47,419 |
| WELLS FARGO BANK NA SUBORDINATED 11/17 6 | 5/15/2022 | 6.00% | ** | 426,018 |
| WELLS FARGO MORTGAGE BACKED SE WFMBMS 2006 AR10 3A1 | 4/15/2017 | 2.73% | ** | 379,237 |
| WELLS FARGO REREMIC TRUST WFRR 2012 IO A 144A | 5/15/2022 | 1.75% | ** | 25,345 |
| WELLTOWER INC SR UNSECURED 03/23 3.75 | 5/15/2022 | 3.75% | ** | 73,648 |
| WENDY S CO/THE COMMON STOCK USD.1 | | | ** | 394,096 |
| WERNER ENTERPRISES INC COMMON STOCK USD.01 | | | ** | 163,028 |
| WESBANCO INC COMMON STOCK USD2.0833 | | | ** | 89,219 |
| WESCO AIRCRAFT HOLDINGS INC COMMON STOCK USD.001 | | | ** | 103,062 |
| WESCO INTERNATIONAL INC COMMON STOCK USD.01 | | | ** | 1,740,997 |
| WEST CHINA CEMENT LTD COMMON STOCK GBP.002 | | | ** | 382,754 |
| WEST FRASER TIMBER CO LTD COMMON STOCK | | | ** | 146,574 |
| WEST JAPAN RAILWAY CO COMMON STOCK | | | ** | 516,361 |
| WEST MARINE INC COMMON STOCK USD.001 | | | ** | 18,270 |
| WESTERN ALLIANCE BANCORP COMMON STOCK USD.0001 | | | ** | 5,192,887 |
| WESTERN DIGITAL CORP COMMON STOCK USD.01 | | | ** | 1,188,390 |
| WESTERN ENERGY SERVICES CORP COMMON STOCK | | | ** | 210,326 |
| WESTERN GAS PARTNERS LP SR UNSECURED 06/25 3.95 | 5/15/2022 | 3.95% | ** | 67,139 |
| WESTERN GAS PARTNERS SR UNSECURED 06/21 5.375 | 5/15/2022 | 5.38% | ** | 67,816 |
| WESTERN REFINING INC COMMON STOCK USD.01 | | | ** | 219,348 |
| WESTFIELD CORP MISC. | | | ** | 200,879 |
| WESTFIELD FINANCIAL INC COMMON STOCK USD.01 | | | ** | 16,355 |
| WESTGATE RESORTS WESTR 2014 1A A 144A | 5/15/2022 | 2.15% | ** | 695,654 |
| WESTPAC BANKING CORP COMMON STOCK | | | ** | 324,106 |

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| WESTPAC BANKING CORP COVERED 144A 11/18 1.85 | 4/15/2017 | 1.85% | ** | 997,475 |
| WESTPAC BANKING CORP COVERED 144A 11/20 2.25 | 3/16/2021 | 2.25% | ** | 2,171,497 |
| WESTROCK CO COMMON STOCK | | | ** | 2,074,706 |
| WEX INC COMMON STOCK USD.01 | | | ** | 8,110,435 |
| WEYCO GROUP INC COMMON STOCK USD1. | | | ** | 30,159 |
| WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2013 C11 D 144A | 5/15/2022 | 4.32% | ** | 369,448 |
| WH GROUP LTD COMMON STOCK USD.0001 | | | ** | 150,222 |
| WHEELOCK + CO LTD COMMON STOCK | | | ** | 88,876 |
| WHIRLPOOL CORP COMMON STOCK USD1. | | | ** | 13,730,142 |
| WHITE MOUNTAINS INSURANCE GP COMMON STOCK USD1. | | | ** | 446,988 |
| WHITESTONE REIT REIT USD.001 | | | ** | 18,459 |
| WHITEWAVE FOODS CO COMMON STOCK USD.01 | | | ** | 2,669,226 |
| WHITING PETROLEUM CORP COMMON STOCK USD.001 | | | ** | 136,833 |
| WIENERBERGER AG COMMON STOCK | | | ** | 406,571 |
| WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1. | | | ** | 124,598 |
| WILLIAM HILL PLC COMMON STOCK GBP.1 | | | ** | 469,138 |
| WILLIAM LYON HOMES CL A COMMON STOCK USD.01 | | | ** | 42,273 |
| WILLIAMS SONOMA INC COMMON STOCK USD.01 | | | ** | 2,073,555 |
| WILSHIRE BANCORP INC COMMON STOCK | | | ** | 88,785 |
| WIN SEMICONDUCTORS CORP COMMON STOCK TWD10. | | | ** | 1,221,892 |
| WINCOR NIXDORF AG COMMON STOCK | | | ** | 387,904 |
| WINDSTREAM HOLDINGS INC COMMON STOCK USD.0001 | | | ** | 62,487 |
| WINNEBAGO INDUSTRIES COMMON STOCK USD.5 | | | ** | 23,402 |
| WINTRUST FINANCIAL CORP COMMON STOCK | | | ** | 223,774 |
| WIPRO LTD ADR ADR | | | ** | 373,896 |
| WISC ELEC POWER SR UNSECURED 09/21 2.95 | 5/15/2022 | 2.95% | ** | 70,741 |
| WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01 | | | ** | 2,137,858 |
| WISTRON NEWEB CORP COMMON STOCK TWD10. | | | ** | 607,254 |
| WNS HOLDINGS LTD ADR ADR USD.16 | | | ** | 4,103,980 |
| WOLTERS KLUWER COMMON STOCK EUR.12 | | | ** | 1,261,297 |
| WOLVERINE WORLD WIDE INC COMMON STOCK USD1. | | | ** | 1,371,306 |
| WOOD GROUP (JOHN) PLC COMMON STOCK GBP.042857 | | | ** | 627,421 |
| WOODWARD INC COMMON STOCK USD.00292 | | | ** | 3,154,354 |
| WOORI BANK COMMON STOCK KRW5000.0 | | | ** | 137,646 |
| WORKDAY INC CLASS A COMMON STOCK USD.001 | | | ** | 5,332,982 |
| WORLD OMNI AUTO RECEIVABLES TR WOART 2014 B A2A | 11/18/2016 | 0.60% | ** | 452,027 |
| WORLD OMNI AUTO RECEIVABLES TR WOART 2015 A A2A | 11/18/2016 | 0.79% | ** | 602,191 |
| WORLDPAY GROUP PLC COMMON STOCK GBP.03 | | | ** | 1,760,084 |
| WORTHINGTON INDUSTRIES COMMON STOCK | | | ** | 177,856 |
| WP CAREY INC REIT USD.001 | | | ** | 323,379 |
| WPP PLC COMMON STOCK GBP.1 | | | ** | 9,910,869 |
| WPX ENERGY INC COMMON STOCK | | | ** | 104,135 |
| WR BERKLEY CORP COMMON STOCK USD.2 | | | ** | 393,488 |
| WSFS FINANCIAL CORP COMMON STOCK USD.01 | | | ** | 3,058,700 |
| WYNN MACAU LTD SR UNSECURED 144A 10/21 5.25 | 1/14/2030 | 5.25% | ** | 748,000 |
| XCEL ENERGY INC COMMON STOCK USD2.5 | | | ** | 1,054,246 |
| XCEL ENERGY INC SR UNSECURED 07/36 6.5 | 5/15/2022 | 6.50% | ** | 72,466 |

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| XEBIO HOLDINGS CO LTD COMMON STOCK | | | ** | 291,386 |
| XEROX CORPORATION SR UNSECURED 05/21 4.5 | 5/15/2022 | 4.50% | ** | 75,696 |
| XEROX CORPORATION SR UNSECURED 09/20 2.75 | 5/15/2022 | 2.75% | ** | 37,678 |
| XEROX CORPORATION SR UNSECURED 12/19 5.625 | 5/15/2022 | 5.63% | ** | 106,379 |
| XPO LOGISTICS INC COMMON STOCK USD.001 | | | ** | 681,277 |
| YADKIN FINANCIAL CORP COMMON STOCK USD1.0 | | | ** | 2,240,004 |
| YAMAHA CORP COMMON STOCK | | | ** | 463,328 |
| YAMAZAKI BAKING CO LTD COMMON STOCK | | | ** | 181,886 |
| YELP INC COMMON STOCK USD.000001 | | | ** | 3,168,893 |
| YUASA TRADING CO LTD COMMON STOCK | | | ** | 454,641 |
| YUE YUEN INDUSTRIAL HLDG COMMON STOCK HKD.25 | | | ** | 571,802 |
| YUM BRANDS INC COMMON STOCK | | | ** | 5,531,151 |
| YUME INC COMMON STOCK USD.001 | | | ** | 10,432 |
| ZAGG INC COMMON STOCK USD.001 | | | ** | 33,641 |
| ZAYO GROUP HOLDINGS INC COMMON STOCK USD.001 | | | ** | 3,113,024 |
| ZEE ENTERTAINMENT ENTERPRISE COMMON STOCK INR1. | | | ** | 60,971 |
| ZELTIQ AESTHETICS INC COMMON STOCK USD.001 | | | ** | 1,185,193 |
| ZENDESK INC COMMON STOCK USD.01 | | | ** | 373,994 |
| ZHEJIANG EXPRESSWAY CO H COMMON STOCK CNY1. | | | ** | 55,318 |
| ZHEN DING TECHNOLOGY HOLDING COMMON STOCK TWD10. | | | ** | 233,075 |
| ZHUZHOU CRRC TIMES ELECTRIC COMMON STOCK CNY1.0 | | | ** | 221,131 |
| ZILLOW GROUP INC C COMMON STOCK | | | ** | 78,691 |
| ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01 | | | ** | 3,385,470 |
| ZIONS BANCORPORATION COMMON STOCK | | | ** | 554,054 |
| ZOE S KITCHEN INC COMMON STOCK USD.01 | | | ** | 254,478 |
| ZUMTOBEL GROUP AG COMMON STOCK | | | ** | 177,023 |
| ZYNGA INC CL A COMMON STOCK USD.00000625 | | | ** | 148,341 |
| Bank of Tokyo (wrap contract) | | | ** | (24,116,544) |
| Pacific Life (wrap contract) | | | ** | (32,383,476) |
| Prudential (wrap contract) | | | ** | (23,149,865) |
| Royal Bank of Canada (wrap contract) | | | ** | (33,337,118) |
| Voya (wrap contract) | | | ** | (48,326,004) |
| 21ST CENTURY FOX AMERICA COMPANY GUAR 02/21 4.5 | 2/15/2021 | 4.50% | ** | 242,575 |
| 21ST CENTURY FOX AMERICA COMPANY GUAR 03/19 6.9 | 3/1/2019 | 6.90% | ** | 2,810,809 |
| 21ST CENTURY FOX AMERICA COMPANY GUAR 05/18 7.25 | 5/18/2018 | 7.25% | ** | 114,314 |
| 21ST CENTURY FOX AMERICA COMPANY GUAR 08/20 5.65 | 8/15/2020 | 5.65% | ** | 229,209 |
| 21ST CENTURY FOX AMERICA COMPANY GUAR 09/22 3 | 9/15/2022 | 3.00% | ** | 1,171,329 |
| 321 HENDERSON RECEIVABLES LLC HENDR 2010 3A A 144A | 12/15/2048 | 3.82% | ** | 2,194,331 |
| A10 SECURITIZATION A10 2015 1 A1 144A | 4/15/2034 | 2.10% | ** | 1,116,274 |
| ABB TREASURY CENTER USA SR UNSECURED 144A 06/16 2.5 | 6/15/2016 | 2.50% | ** | 514,913 |
| ABB TREASURY CENTER USA SR UNSECURED 144A 06/16 2.5 | 11/18/2016 | 2.50% | ** | 1,875,467 |
| ABBEY NATL TREASURY SERV COMPANY GUAR 04/16 4 | 11/18/2016 | 4.00% | ** | 1,627,061 |
| ABBEY NATL TREASURY SERV COMPANY GUAR 08/18 2 | 8/24/2018 | 2.00% | ** | 10,430,607 |
| ABBEY NATL TREASURY SERV COMPANY GUAR 09/17 1.65 | 9/29/2017 | 1.65% | ** | 6,611,243 |
| ABBVIE INC SR UNSECURED 05/18 1.8 | 5/14/2018 | 1.80% | ** | 18,349,562 |
| ABBVIE INC SR UNSECURED 05/20 2.5 | 5/14/2020 | 2.50% | ** | 1,546,963 |
| ABBVIE INC SR UNSECURED 05/25 3.6 | 5/14/2025 | 3.60% | ** | 4,723,861 |

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| ABBVIE INC SR UNSECURED 11/17 1.75 | 11/6/2017 | 1.75% ** | | 6,700,832 |
| ABBVIE INC SR UNSECURED 11/22 2.9 | 11/6/2022 | 2.90% ** | | 12,599,907 |
| ABBVIE INC SR UNSECURED 11/22 3.2 | 11/6/2022 | 3.20% ** | | 1,543,235 |
| ABN AMRO BANK NV SR UNSECURED 144A 02/17 4.25 | 11/18/2016 | 4.25% ** | | 2,176,484 |
| ABN AMRO BANK NV SR UNSECURED 144A 06/20 2.45 | 6/4/2020 | 2.45% ** | | 2,153,717 |
| ABN AMRO BANK NV SR UNSECURED 144A 10/16 VAR | 11/18/2016 | 1.12% ** | | 6,274,646 |
| ACCESS GROUP INC ACCSS 2005 1 A3 | 6/22/2022 | 0.74% ** | | 1,107,785 |
| ACCESS GROUP INC ACCSS 2005 A A3 | 7/25/2034 | 0.72% ** | | 7,548,222 |
| ACCREDITED MORTGAGE LOAN TRUST ACCR 2004 3 2A2 | 10/25/2034 | 1.62% ** | | 1,492,652 |
| ACE SECURITIES CORP. ACE 2004 HE3 M1 | 11/25/2034 | 1.35% ** | | 929,536 |
| ACE SECURITIES CORP. ACE 2004 SD1 A1 | 11/25/2033 | 0.91% ** | | 425,363 |
| ACTAVIS FUNDING SCS COMPANY GUAR 03/17 1.85 | 3/1/2017 | 1.85% ** | | 307,963 |
| ACTAVIS FUNDING SCS COMPANY GUAR 03/18 2.35 | 3/12/2018 | 2.35% ** | | 4,349,274 |
| ACTAVIS FUNDING SCS COMPANY GUAR 03/20 3 | 3/12/2020 | 3.00% ** | | 3,793,512 |
| ACTAVIS FUNDING SCS COMPANY GUAR 03/22 3.45 | 3/15/2022 | 3.45% ** | | 12,356,032 |
| ACTAVIS FUNDING SCS COMPANY GUAR 03/25 3.8 | 3/15/2025 | 3.80% ** | | 1,192,781 |
| ACTAVIS FUNDING SCS COMPANY GUAR 06/19 2.45 | 6/15/2019 | 2.45% ** | | 572,699 |
| ACTAVIS INC COMPANY GUAR 08/19 6.125 | 8/15/2019 | 6.13% ** | | 936,931 |
| ACTAVIS INC COMPANY GUAR 10/17 1.875 | 10/1/2017 | 1.88% ** | | 1,478,935 |
| ACTAVIS INC COMPANY GUAR 10/22 3.25 | 10/1/2022 | 3.25% ** | | 836,173 |
| ADJUSTABLE RATE MORTGAGE TRUST ARMT 2004 2 7A2 | 2/25/2035 | 1.26% ** | | 113,854 |
| ADJUSTABLE RATE MORTGAGE TRUST ARMT 2005 5 2A1 | 9/25/2035 | 2.76% ** | | 1,511,041 |
| ADT CORP SR UNSECURED 07/17 2.25 | 7/15/2017 | 2.25% ** | | 917,623 |
| ADVENT HEALTH SYSTEM UNSECURED 03/23 3.378 | 3/1/2023 | 3.38% ** | | 4,061,961 |
| AEGON NV JR SUBORDINA 07/49 VAR | 7/29/2049 | 2.14% ** | | 3,116,613 |
| AETNA INC SR UNSECURED 03/19 2.2 | 3/15/2019 | 2.20% ** | | 474,018 |
| AETNA INC SR UNSECURED 05/17 1.75 | 5/15/2017 | 1.75% ** | | 6,668,292 |
| AETNA INC SR UNSECURED 11/22 2.75 | 11/15/2022 | 2.75% ** | | 796,355 |
| AGL CAPITAL CORP COMPANY GUAR 07/16 6.375 | 7/15/2016 | 6.38% ** | | 525,683 |
| AGRIUM INC SR UNSECURED 01/19 6.75 | 1/15/2019 | 6.75% ** | | 314,308 |
| AGRIUM INC SR UNSECURED 06/23 3.5 | 6/1/2023 | 3.50% ** | | 611,360 |
| AIG GLOBAL FUNDING SR SECURED 144A 12/17 1.65 | 12/15/2017 | 1.65% ** | | 6,117,320 |
| ALIBABA GROUP HOLDING COMPANY GUAR 11/17 1.625 | 11/28/2017 | 1.63% ** | | 4,229,574 |
| ALLERGAN INC COMPANY GUAR 03/18 1.35 | 3/15/2018 | 1.35% ** | | 271,830 |
| ALLIED WORLD ASSURANCE COMPANY GUAR 08/16 7.5 | 8/1/2016 | 7.50% ** | | 1,619,794 |
| ALLSTATE CORP SR UNSECURED 05/18 6.75 | 5/15/2018 | 6.75% ** | | 227,318 |
| ALLY AUTO RECEIVABLES TRUST ALLYA 2012 3 A4 | 2/15/2017 | 1.06% ** | | 228,379 |
| ALLY AUTO RECEIVABLES TRUST ALLYA 2012 4 A4 | 10/16/2017 | 0.80% ** | | 729,323 |
| ALLY AUTO RECEIVABLES TRUST ALLYA 2013 1 A3 | 5/15/2017 | 0.63% ** | | 117,548 |
| ALLY AUTO RECEIVABLES TRUST ALLYA 2014 1 A2 | 11/18/2016 | 0.48% ** | | 90,565 |
| ALLY AUTO RECEIVABLES TRUST ALLYA 2014 1 A4 | 4/15/2019 | 1.53% ** | | 1,839,315 |
| ALLY AUTO RECEIVABLES TRUST ALLYA 2014 2 A2 | 11/18/2016 | 0.68% ** | | 1,339,814 |
| ALLY AUTO RECEIVABLES TRUST ALLYA 2014 3 A2 | 11/18/2016 | 0.81% ** | | 1,394,413 |
| ALLY AUTO RECEIVABLES TRUST ALLYA 2015 1 A2 | 2/15/2018 | 0.92% ** | | 5,011,553 |
| ALLY AUTO RECEIVABLES TRUST ALLYA 2015 1 A2 | 11/18/2016 | 0.84% ** | | 3,045,921 |
| ALLY AUTO RECEIVABLES TRUST ALLYA 2015 1 A3 | 9/16/2019 | 1.39% ** | | 1,656,325 |
| ALLY AUTO RECEIVABLES TRUST LE ALLYL 2014 SN1 A3 | 2/21/2017 | 0.75% ** | | 1,139,273 |

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| ALLY AUTO RECEIVABLES TRUST LE ALLYL 2014 SN2 A2A | 11/18/2016 | 0.71% | ** | 499,586 |
| ALLY MASTER OWNER TRUST AMOT 2014 2 A | 1/16/2018 | 0.70% | ** | 6,281,438 |
| ALLY MASTER OWNER TRUST AMOT 2014 4 A2 | 6/17/2019 | 1.43% | ** | 1,021,029 |
| ALTERA CORP COMPANY GUAR 05/17 1.75 | 5/15/2017 | 1.75% | ** | 3,450,184 |
| ALTRIA GROUP INC COMPANY GUAR 01/24 4 | 1/31/2024 | 4.00% | ** | 2,595,560 |
| ALTRIA GROUP INC COMPANY GUAR 05/21 4.75 | 5/5/2021 | 4.75% | ** | 1,278,600 |
| ALTRIA GROUP INC COMPANY GUAR 08/19 9.25 | 8/6/2019 | 9.25% | ** | 6,307,457 |
| ALTRIA GROUP INC COMPANY GUAR 08/22 2.85 | 8/9/2022 | 2.85% | ** | 1,158,799 |
| AMAZON.COM INC SR UNSECURED 11/17 1.2 | 11/29/2017 | 1.20% | ** | 796,794 |
| AMAZON.COM INC SR UNSECURED 11/22 2.5 | 11/29/2022 | 2.50% | ** | 4,956,824 |
| AMAZON.COM INC SR UNSECURED 12/19 2.6 | 12/5/2019 | 2.60% | ** | 529,754 |
| AMAZON.COM INC SR UNSECURED 12/34 4.8 | 12/5/2034 | 4.80% | ** | 5,394,429 |
| AMAZON.COM INC SR UNSECURED 12/44 4.95 | 12/5/2044 | 4.95% | ** | 1,964,242 |
| AMER AIRLN 14 1 A PTT PASS THRU CE 04/28 3.7 | 4/1/2028 | 3.70% | ** | 246,246 |
| AMERICAN AIRLINES 2013 2 PASS THRU CE 07/24 4.95 | 7/15/2024 | 4.95% | ** | 727,089 |
| AMERICAN CAMPUS CMNTYS COMPANY GUAR 07/24 4.125 | 7/1/2024 | 4.13% | ** | 1,017,467 |
| AMERICAN CREDIT ACCEPTANCE REC ACAR 2014 4 A 144A | 7/10/2018 | 1.33% | ** | 295,836 |
| AMERICAN ELECTRIC POWER SR UNSECURED 12/17 1.65 | 12/15/2017 | 1.65% | ** | 1,418,884 |
| AMERICAN EXPR CENTURION SR UNSECURED 09/17 6 | 9/13/2017 | 6.00% | ** | 274,401 |
| AMERICAN EXPRESS CO SR UNSECURED 05/18 1.55 | 5/22/2018 | 1.55% | ** | 6,100,222 |
| AMERICAN EXPRESS CO SR UNSECURED 05/19 8.125 | 5/20/2019 | 8.13% | ** | 205,397 |
| AMERICAN EXPRESS CO SR UNSECURED 12/22 2.65 | 12/2/2022 | 2.65% | ** | 4,967,480 |
| AMERICAN EXPRESS CO SUBORDINATED 12/24 3.625 | 12/5/2024 | 3.63% | ** | 1,775,058 |
| AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2013 2 A | 5/17/2021 | 0.75% | ** | 13,834,438 |
| AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2014 3 A | 4/15/2020 | 1.49% | ** | 939,987 |
| AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2014 4 A | 6/15/2020 | 1.43% | ** | 501,230 |
| AMERICAN EXPRESS CREDIT SR UNSECURED 03/19 VAR | 3/18/2019 | 1.08% | ** | 9,215,944 |
| AMERICAN EXPRESS CREDIT SR UNSECURED 06/17 VAR | 11/18/2016 | 0.72% | ** | 2,864,016 |
| AMERICAN EXPRESS CREDIT SR UNSECURED 07/16 1.3 | 7/29/2016 | 1.30% | ** | 1,411,543 |
| AMERICAN EXPRESS CREDIT SR UNSECURED 07/18 1.8 | 7/31/2018 | 1.80% | ** | 4,746,123 |
| AMERICAN EXPRESS CREDIT SR UNSECURED 08/19 2.25 | 8/15/2019 | 2.25% | ** | 1,127,372 |
| AMERICAN EXPRESS CREDIT SR UNSECURED 09/17 1.55 | 9/22/2017 | 1.55% | ** | 7,869,640 |
| AMERICAN EXPRESS CREDIT SR UNSECURED 09/17 VAR | 11/18/2016 | 0.89% | ** | 1,429,548 |
| AMERICAN EXPRESS CREDIT SR UNSECURED 11/18 VAR | 11/18/2016 | 1.11% | ** | 4,030,738 |
| AMERICAN HONDA FINANCE SR UNSECURED 03/18 1.5 | 3/13/2018 | 1.50% | ** | 152,579 |
| AMERICAN HONDA FINANCE SR UNSECURED 07/17 1.2 | 7/14/2017 | 1.20% | ** | 1,988,336 |
| AMERICAN HONDA FINANCE SR UNSECURED 07/18 1.6 | 7/13/2018 | 1.60% | ** | 468,939 |
| AMERICAN HONDA FINANCE SR UNSECURED 08/19 2.25 | 8/15/2019 | 2.25% | ** | 318,440 |
| AMERICAN HONDA FINANCE SR UNSECURED 09/17 VAR | 11/18/2016 | 1.02% | ** | 2,778,544 |
| AMERICAN HONDA FINANCE SR UNSECURED 09/20 2.45 | 9/24/2020 | 2.45% | ** | 338,676 |
| AMERICAN HONDA FINANCE SR UNSECURED 10/16 1.125 | 10/7/2016 | 1.13% | ** | 4,778,948 |
| AMERICAN HONDA FINANCE SR UNSECURED 10/16 1.125 | 11/18/2016 | 1.13% | ** | 2,016,884 |
| AMERICAN HONDA FINANCE SR UNSECURED 12/17 VAR | 11/18/2016 | 0.80% | ** | 1,660,054 |
| AMERICAN HONDA FINANCE SR UNSECURED 144A 09/17 1.5 | 9/11/2017 | 1.50% | ** | 307,770 |
| AMERICAN INTL GROUP SR UNSECURED 01/18 5.85 | 1/16/2018 | 5.85% | ** | 309,067 |
| AMERICAN INTL GROUP SR UNSECURED 06/22 4.875 | 6/1/2022 | 4.88% | ** | 791,233 |

AMERICAN INTL GROUP SR UNSECURED 07/19 2.3 7/16/2019 2.30% ** 1,188,752

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| AMERICAN INTL GROUP SR UNSECURED 12/20 6.4 | 12/15/2020 | 6.40% ** | | 762,477 |
| AMERICOLD LLC TRUST ACRE 2010 ARTA A2FL 144A | 1/14/2029 | 2.50% ** | | 2,951,060 |
| AMERICREDIT AUTOMOBILE RECEIVA AMCAR 2013 4 B | 9/10/2018 | 1.66% ** | | 2,008,091 |
| AMERICREDIT AUTOMOBILE RECEIVA AMCAR 2013 5 B | 1/8/2019 | 1.52% ** | | 1,908,592 |
| AMERICREDIT AUTOMOBILE RECEIVA AMCAR 2014 2 A2A | 11/18/2016 | 0.54% ** | | 487,017 |
| AMERICREDIT AUTOMOBILE RECEIVA AMCAR 2014 2 A3 | 2/8/2019 | 0.94% ** | | 3,946,323 |
| AMERICREDIT AUTOMOBILE RECEIVA AMCAR 2014 4 A2B | 4/9/2018 | 0.68% ** | | 3,019,450 |
| AMERICREDIT AUTOMOBILE RECEIVA AMCAR 2015 2 A3 | 1/8/2020 | 1.27% ** | | 2,077,196 |
| AMERIQUEST MORTGAGE SECURITIES AMSI 2004 R11 A1 | 11/25/2034 | 1.03% ** | | 8,695 |
| AMERISOURCEBERGEN CORP SR UNSECURED 05/17 1.15 | 5/15/2017 | 1.15% ** | | 5,447,014 |
| AMGEN INC SR UNSECURED 02/19 5.7 | 2/1/2019 | 5.70% ** | | 13,556,632 |
| AMGEN INC SR UNSECURED 05/17 1.25 | 5/22/2017 | 1.25% ** | | 306,255 |
| AMGEN INC SR UNSECURED 05/17 2.125 | 5/15/2017 | 2.13% ** | | 274,235 |
| AMGEN INC SR UNSECURED 05/19 2.2 | 5/22/2019 | 2.20% ** | | 5,237,819 |
| AMGEN INC SR UNSECURED 05/19 VAR | 5/22/2019 | 0.98% ** | | 608,461 |
| AMGEN INC SR UNSECURED 05/20 2.125 | 5/1/2020 | 2.13% ** | | 3,427,387 |
| AMGEN INC SR UNSECURED 05/22 3.625 | 5/15/2022 | 3.63% ** | | 210,519 |
| AMGEN INC SR UNSECURED 05/24 3.625 | 5/22/2024 | 3.63% ** | | 17,428,844 |
| AMGEN INC SR UNSECURED 06/16 2.3 | 6/15/2016 | 2.30% ** | | 41,224 |
| AMGEN INC SR UNSECURED 06/17 5.85 | 6/1/2017 | 5.85% ** | | 216,716 |
| AMGEN INC SR UNSECURED 06/18 6.15 | 6/1/2018 | 6.15% ** | | 365,360 |
| AMGEN INC SR UNSECURED 06/21 4.1 | 6/15/2021 | 4.10% ** | | 178,065 |
| AMGEN INC SR UNSECURED 11/21 3.875 | 11/15/2021 | 3.88% ** | | 907,472 |
| ANADARKO PETROLEUM CORP SR UNSECURED 03/19 8.7 | 3/15/2019 | 8.70% ** | | 465,688 |
| ANADARKO PETROLEUM CORP SR UNSECURED 09/16 5.95 | 9/15/2016 | 5.95% ** | | 6,711,454 |
| ANADARKO PETROLEUM CORP SR UNSECURED 09/16 5.95 | 11/18/2016 | 5.95% ** | | 3,107,391 |
| ANADARKO PETROLEUM CORP SR UNSECURED 09/17 6.375 | 9/15/2017 | 6.38% ** | | 3,105,385 |
| ANGLO AMERICAN CAPITAL COMPANY GUAR REGS 04/21 4.125 | 4/15/2021 | 4.13% ** | | 3,509,613 |
| ANHEUSER BUSCH COS LLC COMPANY GUAR 10/16 5.05 | 10/15/2016 | 5.05% ** | | 264,080 |
| ANHEUSER BUSCH COS LLC COMPANY GUAR 10/16 5.05 | 11/18/2016 | 5.05% ** | | 680,217 |
| ANHEUSER BUSCH INBEV FIN COMPANY GUAR 01/18 1.25 | 1/17/2018 | 1.25% ** | | 1,152,152 |
| ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/19 7.75 | 1/15/2019 | 7.75% ** | | 444,184 |
| ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/20 5.375 | 1/15/2020 | 5.38% ** | | 3,033,164 |
| ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/20 5 | 4/15/2020 | 5.00% ** | | 1,362,778 |
| ANHEUSER BUSCH INBEV WOR COMPANY GUAR 11/19 6.875 | 11/15/2019 | 6.88% ** | | 503,458 |
| ANTHEM INC SR UNSECURED 01/18 1.875 | 1/15/2018 | 1.88% ** | | 306,078 |
| ANTHEM INC SR UNSECURED 06/17 5.875 | 6/15/2017 | 5.88% ** | | 4,543,894 |
| ANZ NEW ZEALAND INTL/LDN COMPANY GUAR 144A 03/16 1.125 | 3/24/2016 | 1.13% ** | | 205,066 |
| ANZ NEW ZEALAND INTL/LDN COMPANY GUAR 144A 03/18 1.75 | 3/29/2018 | 1.75% ** | | 391,822 |
| APACHE CORP SR UNSECURED 04/22 3.25 | 4/15/2022 | 3.25% ** | | 2,804,934 |
| APPALACHIAN POWER CO SR UNSECURED 06/17 5 | 6/1/2017 | 5.00% ** | | 213,492 |
| APPLE INC SR UNSECURED 05/16 0.45 | 5/3/2016 | 0.45% ** | | 11,995,090 |
| APPLE INC SR UNSECURED 05/17 0.9 | 5/12/2017 | 0.90% ** | | 5,240,480 |
| APPLE INC SR UNSECURED 05/21 2.85 | 5/6/2021 | 2.85% ** | | 30,174,444 |
| ARGENT SECURITIES INC. ARSI 2003 W3 M1 | 9/25/2033 | 1.55% ** | | 303,247 |
| ARGENT SECURITIES INC. ARSI 2004 W11 M2 | 11/25/2034 | 1.47% ** | | 3,390,008 |
| ARGENT SECURITIES INC. ARSI 2004 W5 AV3B | 4/25/2034 | 1.32% ** | | 969,254 |

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| ARIZONA PUBLIC SERVICE SR UNSECURED 01/20 2.2 | 1/15/2020 | 2.20%** | | 115,718 |
| ARIZONA PUBLIC SERVICE SR UNSECURED 08/16 6.25 | 8/1/2016 | 6.25%** | | 394,297 |
| ARROW ELECTRONICS INC SR UNSECURED 03/18 3 | 3/1/2018 | 3.00%** | | 204,776 |
| ARROW ELECTRONICS INC SR UNSECURED 06/18 6.875 | 6/1/2018 | 6.88%** | | 100,411 |
| ASSET BACKED SECURITIES CORP H ABSHE 2003 HE7 M1 | 12/15/2033 | 1.31%** | | 1,900,741 |
| ASTRAZENECA PLC SR UNSECURED 11/18 1.75 | 11/16/2018 | 1.75%** | | 3,320,922 |
| ASTRAZENECA PLC SR UNSECURED 11/25 3.375 | 11/16/2025 | 3.38%** | | 7,222,713 |
| AT+T INC SR UNSECURED 02/17 1.6 | 2/15/2017 | 1.60%** | | 822,052 |
| AT+T INC SR UNSECURED 02/18 5.5 | 2/1/2018 | 5.50%** | | 2,601,568 |
| AT+T INC SR UNSECURED 02/22 3 | 2/15/2022 | 3.00%** | | 431,933 |
| AT+T INC SR UNSECURED 03/19 2.3 | 3/11/2019 | 2.30%** | | 204,842 |
| AT+T INC SR UNSECURED 05/16 2.95 | 11/18/2016 | 2.95%** | | 1,030,570 |
| AT+T INC SR UNSECURED 05/18 5.6 | 5/15/2018 | 5.60%** | | 444,606 |
| AT+T INC SR UNSECURED 05/21 4.45 | 5/15/2021 | 4.45%** | | 54,532 |
| AT+T INC SR UNSECURED 05/25 3.4 | 5/15/2025 | 3.40%** | | 20,021,661 |
| AT+T INC SR UNSECURED 06/20 2.45 | 6/30/2020 | 2.45%** | | 8,507,164 |
| AT+T INC SR UNSECURED 08/21 3.875 | 8/15/2021 | 3.88%** | | 861,584 |
| ATMOS ENERGY CORP SR UNSECURED 06/17 6.35 | 6/15/2017 | 6.35%** | | 573,123 |
| AUST + NZ BANKING GROUP SR UNSECURED 144A 03/16 3.25 | 3/1/2016 | 3.25%** | | 205,776 |
| AUST + NZ BANKING GRP NY SR UNSECURED 01/17 1.25 | 11/18/2016 | 1.25%** | | 1,153,069 |
| AUST + NZ BANKING GRP NY SR UNSECURED 01/18 1.5 | 1/16/2018 | 1.50%** | | 5,023,144 |
| AUTOZONE INC SR UNSECURED 06/16 6.95 | 6/15/2016 | 6.95%** | | 314,993 |
| AVALONBAY COMMUNITIES IN SR UNSECURED 10/20 3.625 | 10/1/2020 | 3.63%** | | 5,318,437 |
| AVIATION CAPITAL GROUP SR UNSECURED 144A 04/21 6.75 | 4/6/2021 | 6.75%** | | 1,618,213 |
| AVIS BUDGET RENTAL CAR FUNDING AESOP 2010 5A A 144A | 3/20/2017 | 3.15%** | | 344,140 |
| AVIS BUDGET RENTAL CAR FUNDING AESOP 2012 2A A 144A | 5/20/2018 | 2.80%** | | 3,202,717 |
| AVIS BUDGET RENTAL CAR FUNDING AESOP 2013 1A A 144A | 9/20/2019 | 1.92%** | | 14,645,111 |
| AVIS BUDGET RENTAL CAR FUNDING AESOP 2015 1A A 144A | 7/20/2021 | 2.50%** | | 13,053,646 |
| AVIS BUDGET RENTAL CAR FUNDING AESOP 2015 2A A 144A | 12/20/2021 | 2.63%** | | 5,565,107 |
| AXIS SPECIALTY FINAN PLC COMPANY GUAR 04/19 2.65 | 4/1/2019 | 2.65%** | | 2,550,864 |
| AXIS SPECIALTY FINANCE COMPANY GUAR 06/20 5.875 | 6/1/2020 | 5.88%** | | 950,543 |
| BACARDI LTD COMPANY GUAR 144A 04/19 8.2 | 4/1/2019 | 8.20%** | | 194,790 |
| BAE SYSTEMS PLC SR UNSECURED 144A 10/16 3.5 | 10/11/2016 | 3.50%** | | 10,187,002 |
| BAKER HUGHES INC SR UNSECURED 11/18 7.5 | 11/15/2018 | 7.50%** | | 2,903,854 |
| BALTIMORE GAS + ELECTRIC SR UNSECURED 07/23 3.35 | 7/1/2023 | 3.35%** | | 347,461 |
| BALTIMORE GAS + ELECTRIC SR UNSECURED 10/16 5.9 | 10/1/2016 | 5.90%** | | 158,802 |
| BAMLL DB TRUST BMLDB 2012 OSI A1 144A | 4/13/2029 | 2.34%** | | 851,818 |
| BANC OF AMERICA COMMERCIAL MOR BACM 2006 2 A4 | 5/10/2045 | 5.83%** | | 7,193,855 |
| BANC OF AMERICA COMMERCIAL MOR BACM 2006 3 A4 | 7/10/2044 | 5.89%** | | 1,285,381 |
| BANC OF AMERICA COMMERCIAL MOR BACM 2006 4 A4 | 7/10/2046 | 5.63%** | | 5,144,126 |
| BANC OF AMERICA COMMERCIAL MOR BACM 2007 3 A1A | 6/10/2049 | 5.56%** | | 1,632,207 |
| BANC OF AMERICA COMMERCIAL MOR BACM 2007 3 A4 | 6/10/2049 | 5.56%** | | 22,707,514 |
| BANC OF AMERICA COMMERCIAL MOR BACM 2007 4 A1A | 2/10/2051 | 5.77%** | | 3,401,738 |
| BANC OF AMERICA LARGE LOAN BALL 2009 UB2 A4AA 144A | 2/24/2051 | 7.89%** | | 2,794,665 |
| BANC OF AMERICA MERRILL LYNCH BAMLL 2014 FL1 A 144A | 12/15/2031 | 1.73%** | | 8,692,067 |
| BANK OF AMERICA CORP SR UNSECURED 01/16 1.25 | 1/11/2016 | 1.25%** | | 5,303,249 |
| BANK OF AMERICA CORP SR UNSECURED 01/18 2 | 1/11/2018 | 2.00%** | | 11,970,686 |

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| BANK OF AMERICA CORP SR UNSECURED 01/19 2.6 | 1/15/2019 | 2.60% ** | | 9,775,671 |
| BANK OF AMERICA CORP SR UNSECURED 01/23 3.3 | 1/11/2023 | 3.30% ** | | 4,135,433 |
| BANK OF AMERICA CORP SR UNSECURED 01/24 4.125 | 1/22/2024 | 4.13% ** | | 3,455,565 |
| BANK OF AMERICA CORP SR UNSECURED 01/44 5 | 1/21/2044 | 5.00% ** | | 4,491,790 |
| BANK OF AMERICA CORP SR UNSECURED 03/16 3.625 | 3/17/2016 | 3.63% ** | | 205,995 |
| BANK OF AMERICA CORP SR UNSECURED 03/17 3.875 | 3/22/2017 | 3.88% ** | | 701,563 |
| BANK OF AMERICA CORP SR UNSECURED 04/18 6.875 | 4/25/2018 | 6.88% ** | | 27,215,955 |
| BANK OF AMERICA CORP SR UNSECURED 04/19 2.65 | 4/1/2019 | 2.65% ** | | 29,881,357 |
| BANK OF AMERICA CORP SR UNSECURED 04/20 2.25 | 4/21/2020 | 2.25% ** | | 499,987 |
| BANK OF AMERICA CORP SR UNSECURED 04/24 4 | 4/1/2024 | 4.00% ** | | 13,461,312 |
| BANK OF AMERICA CORP SR UNSECURED 05/18 1.95 | 5/12/2018 | 1.95% ** | | 3,639,553 |
| BANK OF AMERICA CORP SR UNSECURED 05/21 5 | 5/13/2021 | 5.00% ** | | 3,817,634 |
| BANK OF AMERICA CORP SR UNSECURED 06/19 7.625 | 6/1/2019 | 7.63% ** | | 997,024 |
| BANK OF AMERICA CORP SR UNSECURED 07/16 3.75 | 7/12/2016 | 3.75% ** | | 6,432,830 |
| BANK OF AMERICA CORP SR UNSECURED 07/20 5.625 | 7/1/2020 | 5.63% ** | | 1,832,518 |
| BANK OF AMERICA CORP SR UNSECURED 08/17 6.4 | 8/28/2017 | 6.40% ** | | 14,973,199 |
| BANK OF AMERICA CORP SR UNSECURED 08/25 3.875 | 8/1/2025 | 3.88% ** | | 1,664,330 |
| BANK OF AMERICA CORP SR UNSECURED 09/17 6 | 9/1/2017 | 6.00% ** | | 31,117,440 |
| BANK OF AMERICA CORP SR UNSECURED 10/16 5.625 | 10/14/2016 | 5.63% ** | | 2,648,145 |
| BANK OF AMERICA CORP SR UNSECURED 11/16 1.35 | 11/21/2016 | 1.35% ** | | 2,558,390 |
| BANK OF AMERICA CORP SR UNSECURED 12/17 5.75 | 12/1/2017 | 5.75% ** | | 4,209,322 |
| BANK OF AMERICA CORP SUBORDINATED 01/25 4 | 1/22/2025 | 4.00% ** | | 792,458 |
| BANK OF AMERICA CORP SUBORDINATED 04/25 3.95 | 4/21/2025 | 3.95% ** | | 1,895,868 |
| BANK OF AMERICA CORP SUBORDINATED 05/16 6.05 | 5/16/2016 | 6.05% ** | | 6,733,963 |
| BANK OF AMERICA CORP SUBORDINATED 08/24 4.2 | 8/26/2024 | 4.20% ** | | 6,120,470 |
| BANK OF AMERICA CORP SUBORDINATED 09/16 7.8 | 9/15/2016 | 7.80% ** | | 266,719 |
| BANK OF AMERICA CREDIT CARD TR BACCT 2014 A1 A | 6/15/2021 | 0.71% ** | | 13,139,569 |
| BANK OF AMERICA CREDIT CARD TR BACCT 2014 A2 A | 9/16/2019 | 0.60% ** | | 1,443,198 |
| BANK OF AMERICA CREDIT CARD TR BACCT 2014 A3 A | 1/15/2020 | 0.62% ** | | 17,810,370 |
| BANK OF AMERICA CREDIT CARD TR BACCT 2015 A2 A | 9/15/2020 | 1.36% ** | | 3,053,276 |
| BANK OF AMERICA NA SR UNSECURED 03/18 1.65 | 3/26/2018 | 1.65% ** | | 6,203,680 |
| BANK OF AMERICA NA SR UNSECURED 06/18 1.75 | 6/5/2018 | 1.75% ** | | 7,126,817 |
| BANK OF AMERICA NA SR UNSECURED 11/16 1.125 | 11/18/2016 | 1.13% ** | | 5,746,883 |
| BANK OF AMERICA NA SR UNSECURED 11/16 VAR | 11/18/2016 | 0.83% ** | | 4,385,061 |
| BANK OF AMERICA NA SR UNSECURED 12/18 2.05 | 12/7/2018 | 2.05% ** | | 510,877 |
| BANK OF MONTREAL CHICAGO CERT OF DEPO 09/17 VAR | 11/18/2016 | 0.89% ** | | 6,328,861 |
| BANK OF MONTREAL SR UNSECURED 01/19 2.375 | 1/25/2019 | 2.38% ** | | 10,333,284 |
| BANK OF MONTREAL SR UNSECURED 04/18 1.4 | 4/10/2018 | 1.40% ** | | 609,153 |
| BANK OF MONTREAL SR UNSECURED 04/18 1.45 | 4/9/2018 | 1.45% ** | | 688,131 |
| BANK OF MONTREAL SR UNSECURED 07/17 1.3 | 7/14/2017 | 1.30% ** | | 4,300,430 |
| BANK OF MONTREAL SR UNSECURED 07/18 1.8 | 7/31/2018 | 1.80% ** | | 3,384,276 |
| BANK OF NEW YORK MELLON SR UNSECURED 01/18 1.3 | 1/25/2018 | 1.30% ** | | 583,922 |
| BANK OF NEW YORK MELLON SR UNSECURED 03/16 0.7 | 3/4/2016 | 0.70% ** | | 409,809 |
| BANK OF NEW YORK MELLON SR UNSECURED 03/18 1.35 | 3/6/2018 | 1.35% ** | | 561,580 |
| BANK OF NEW YORK MELLON SR UNSECURED 03/19 2.2 | 3/4/2019 | 2.20% ** | | 590,990 |
| BANK OF NEW YORK MELLON SR UNSECURED 09/19 2.3 | 9/11/2019 | 2.30% ** | | 12,841,351 |
| BANK OF NOVA SCOTIA COVERED 09/19 2.125 | 9/11/2019 | 2.13% ** | | 8,199,683 |

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| BANK OF NOVA SCOTIA SR UNSECURED 01/17 2.55 | 11/18/2016 | 2.55% | ** | 7,584,694 |
| BANK OF NOVA SCOTIA SR UNSECURED 03/16 2.9 | 3/29/2016 | 2.90% | ** | 1,415,179 |
| BANK OF NOVA SCOTIA SR UNSECURED 06/19 2.05 | 6/5/2019 | 2.05% | ** | 1,993,440 |
| BANK OF NOVA SCOTIA SR UNSECURED 07/17 1.3 | 7/21/2017 | 1.30% | ** | 5,266,802 |
| BANK OF NOVA SCOTIA SR UNSECURED 10/18 2.05 | 10/30/2018 | 2.05% | ** | 205,431 |
| BANQUE FED CRED MUTUEL SR UNSECURED 144A 01/17 1.7 | 1/20/2017 | 1.70% | ** | 3,800,088 |
| BARCLAYS BANK PLC SR UNSECURED 05/24 3.75 | 5/15/2024 | 3.75% | ** | 908,675 |
| BARCLAYS BANK PLC SR UNSECURED 09/16 5 | 9/22/2016 | 5.00% | ** | 4,755,767 |
| BARCLAYS BANK PLC SR UNSECURED 09/16 5 | 11/18/2016 | 5.00% | ** | 12,093,617 |
| BARCLAYS BANK PLC SUBORDINATED 144A 06/21 10.179 | 6/12/2021 | 10.18% | ** | 14,004,050 |
| BARCLAYS BANK PLC SUBORDINATED 144A 12/17 6.05 | 12/4/2017 | 6.05% | ** | 950,925 |
| BARCLAYS PLC SR UNSECURED 03/18 2 | 3/16/2018 | 2.00% | ** | 6,824,547 |
| BARCLAYS PLC SR UNSECURED 08/45 5.25 | 8/17/2045 | 5.25% | ** | 8,050,922 |
| BARCLAYS PLC SR UNSECURED 11/19 2.75 | 11/8/2019 | 2.75% | ** | 9,556,198 |
| BARRICK GOLD CORP SR UNSECURED 04/19 6.95 | 4/1/2019 | 6.95% | ** | 590,233 |
| BARRICK GOLD CORP SR UNSECURED 05/23 4.1 | 5/1/2023 | 4.10% | ** | 433,373 |
| BARRICK NA FINANCE LLC COMPANY GUAR 05/21 4.4 | 5/30/2021 | 4.40% | ** | 1,647,004 |
| BARRICK PD AU FIN PTY LT COMPANY GUAR 01/20 4.95 | 1/15/2020 | 4.95% | ** | 248,535 |
| BAT INTL FINANCE PLC COMPANY GUAR 144A 06/22 3.5 | 6/15/2022 | 3.50% | ** | 1,260,486 |
| BAT INTL FINANCE PLC COMPANY GUAR 144A 06/25 3.95 | 6/15/2025 | 3.95% | ** | 7,168,237 |
| BAXALTA INC SR UNSECURED 144A 06/18 2 | 6/22/2018 | 2.00% | ** | 3,438,104 |
| BAXALTA INC SR UNSECURED 144A 06/25 4 | 6/23/2025 | 4.00% | ** | 3,366,662 |
| BAXTER INTERNATIONAL INC SR UNSECURED 01/17 1.85 | 1/15/2017 | 1.85% | ** | 205,769 |
| BAXTER INTERNATIONAL INC SR UNSECURED 06/16 0.95 | 6/1/2016 | 0.95% | ** | 4,586,857 |
| BAYER US FINANCE LLC COMPANY GUAR 144A 10/16 VAR | 11/18/2016 | 0.57% | ** | 2,647,195 |
| BAYER US FINANCE LLC COMPANY GUAR 144A 10/17 1.5 | 10/6/2017 | 1.50% | ** | 4,071,523 |
| BAYER US FINANCE LLC COMPANY GUAR 144A 10/19 2.375 | 10/8/2019 | 2.38% | ** | 205,070 |
| BB+T CORPORATION SR UNSECURED 01/18 1.45 | 1/12/2018 | 1.45% | ** | 7,126,279 |
| BB+T CORPORATION SR UNSECURED 01/20 2.45 | 1/15/2020 | 2.45% | ** | 12,750,217 |
| BB+T CORPORATION SR UNSECURED 04/16 3.95 | 4/29/2016 | 3.95% | ** | 311,574 |
| BB+T CORPORATION SR UNSECURED 06/18 2.05 | 6/19/2018 | 2.05% | ** | 6,936,497 |
| BB+T CORPORATION SR UNSECURED 06/20 2.625 | 6/29/2020 | 2.63% | ** | 2,380,830 |
| BB+T CORPORATION SR UNSECURED 08/17 1.6 | 8/15/2017 | 1.60% | ** | 5,758,304 |
| BB+T CORPORATION SUBORDINATED 11/19 5.25 | 11/1/2019 | 5.25% | ** | 61,611 |
| BEAM SUNTORY INC COMPANY GUAR 05/17 1.875 | 5/15/2017 | 1.88% | ** | 461,617 |
| BEAR STEARNS ADJUSTABLE RATE M BSARM 2000 2 A1 | 11/25/2030 | 2.77% | ** | 35,352 |
| BEAR STEARNS ADJUSTABLE RATE M BSARM 2002 11 1A1 | 2/25/2033 | 2.43% | ** | 3,180 |
| BEAR STEARNS ADJUSTABLE RATE M BSARM 2003 9 2A1 | 2/25/2034 | 2.89% | ** | 567,899 |
| BEAR STEARNS ADJUSTABLE RATE M BSARM 2004 10 22A1 | 1/25/2035 | 3.15% | ** | 110,698 |
| BEAR STEARNS ADJUSTABLE RATE M BSARM 2005 2 A1 | 3/25/2035 | 2.68% | ** | 3,203,490 |
| BEAR STEARNS ADJUSTABLE RATE M BSARM 2005 2 A2 | 3/25/2035 | 2.92% | ** | 25,257 |
| BEAR STEARNS ALT A TRUST BALTA 2005 4 23A2 | 5/25/2035 | 2.60% | ** | 1,854,046 |
| BEAR STEARNS ASSET BACKED SECU BSABS 2004 BO1 M4 | 10/25/2034 | 1.62% | ** | 101,625 |
| BEAR STEARNS ASSET BACKED SECU BSABS 2005 SD1 1A3 | 8/25/2043 | 0.82% | ** | 526,465 |
| BEAR STEARNS ASSET BACKED SECU BSABS 2006 SD3 1A1A | 8/25/2036 | 5.50% | ** | 1,183,971 |
| BEAR STEARNS ASSET BACKED SECU BSABS 2007 HE7 1A1 | 10/25/2037 | 1.42% | ** | 889,553 |
| BEAR STEARNS COMMERCIAL MORTGA BSCMS 2006 PW12 A4 | 9/11/2038 | 5.71% | ** | 1,285,704 |

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| BEAR STEARNS COMMERCIAL MORTGA BSCMS 2006 T22 AM | 4/12/2038 | 5.62%** | | 380,931 |
| BEAR STEARNS COMMERCIAL MORTGA BSCMS 2006 T24 A4 | 10/12/2041 | 5.54%** | | 1,250,913 |
| BEAR STEARNS COMMERCIAL MORTGA BSCMS 2007 T26 A1A | 1/12/2045 | 5.45%** | | 5,063,064 |
| BEAR STEARNS COMMERCIAL MORTGA BSCMS 2007 T26 A4 | 1/12/2045 | 5.47%** | | 6,019,683 |
| BEAR STEARNS COS LLC SR UNSECURED 02/18 7.25 | 2/1/2018 | 7.25%** | | 10,913,425 |
| BEAR STEARNS COS LLC SR UNSECURED 10/17 6.4 | 10/2/2017 | 6.40%** | | 5,495,589 |
| BEAR STEARNS STRUCTURED PRODUC BSSP 2007 R6 1A1 | 1/26/2036 | 2.69%** | | 103,012 |
| BEAR STEARNS STRUCTURED PRODUC BSSP 2007 R6 2A1 | 12/26/2046 | 2.57%** | | 3,022,791 |
| BECTON DICKINSON AND CO SR UNSECURED 05/17 1.45 | 5/15/2017 | 1.45%** | | 2,861,132 |
| BECTON DICKINSON AND CO SR UNSECURED 12/17 1.8 | 12/15/2017 | 1.80%** | | 13,113,518 |
| BECTON DICKINSON AND CO SR UNSECURED 12/19 2.675 | 12/15/2019 | 2.68%** | | 3,379,328 |
| BECTON DICKINSON AND CO SR UNSECURED 12/24 3.734 | 12/15/2024 | 3.73%** | | 568,393 |
| BECTON DICKINSON AND CO SR UNSECURED 12/44 4.685 | 12/15/2044 | 4.69%** | | 1,519,738 |
| BERKSHIRE HATHAWAY ENERG SR UNSECURED 02/20 2.4 | 2/1/2020 | 2.40%** | | 5,583,304 |
| BERKSHIRE HATHAWAY ENERG SR UNSECURED 02/25 3.5 | 2/1/2025 | 3.50%** | | 5,080,654 |
| BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/18 5.75 | 4/1/2018 | 5.75%** | | 9,215,951 |
| BERKSHIRE HATHAWAY ENERG SR UNSECURED 05/17 1.1 | 5/15/2017 | 1.10%** | | 203,068 |
| BG ENERGY CAPITAL PLC COMPANY GUAR 144A 10/16 2.875 | 10/15/2016 | 2.88%** | | 207,152 |
| BHP BILLITON FIN USA LTD COMPANY GUAR 02/17 1.625 | 2/24/2017 | 1.63%** | | 2,633,248 |
| BHP BILLITON FIN USA LTD COMPANY GUAR 04/19 6.5 | 4/1/2019 | 6.50%** | | 524,871 |
| BHP BILLITON FIN USA LTD COMPANY GUAR 09/18 2.05 | 9/30/2018 | 2.05%** | | 6,087,762 |
| BIOGEN INC SR UNSECURED 03/18 6.875 | 3/1/2018 | 6.88%** | | 392,868 |
| BK TOKYO MITSUBISHI UFJ SR UNSECURED 144A 03/18 1.7 | 3/5/2018 | 1.70%** | | 4,659,161 |
| BK TOKYO MITSUBISHI UFJ SR UNSECURED 144A 03/19 2.3 | 3/10/2019 | 2.30%** | | 408,128 |
| BK TOKYO MITSUBISHI UFJ SR UNSECURED 144A 09/16 1.55 | 11/18/2016 | 1.55%** | | 446,499 |
| BK TOKYO MITSUBISHI UFJ SR UNSECURED 144A 09/24 3.25 | 9/8/2024 | 3.25%** | | 20,300,856 |
| BLACKROCK INC SR UNSECURED 12/19 5 | 12/10/2019 | 5.00%** | | 436,210 |
| BMW VEHICLE LEASE TRUST BMWLT 2015 2 A2A | 11/18/2016 | 1.07%** | | 5,512,370 |
| BMW VEHICLE LEASE TRUST BMWLT 2015 2 A4 | 2/20/2019 | 1.55%** | | 1,271,386 |
| BNP PARIBAS COMPANY GUAR 03/17 1.375 | 11/18/2016 | 1.38%** | | 2,815,196 |
| BNP PARIBAS COMPANY GUAR 05/17 VAR | 11/18/2016 | 0.80%** | | 3,623,605 |
| BNP PARIBAS SR UNSECURED 08/18 2.7 | 8/20/2018 | 2.70%** | | 3,513,168 |
| BNP PARIBAS SR UNSECURED 09/17 2.375 | 9/14/2017 | 2.38%** | | 5,516,185 |
| BOARDWALK PIPELINES LLC COMPANY GUAR 02/17 5.5 | 2/1/2017 | 5.50%** | | 259,566 |
| BOSTON PROPERTIES LP SR UNSECURED 11/18 3.7 | 11/15/2018 | 3.70%** | | 302,533 |
| BOSTON SCIENTIFIC CORP SR UNSECURED 01/20 6 | 1/15/2020 | 6.00%** | | 5,384,274 |
| BOSTON SCIENTIFIC CORP SR UNSECURED 05/20 2.85 | 5/15/2020 | 2.85%** | | 1,055,045 |
| BOTTLING GROUP LLC COMPANY GUAR 04/16 5.5 | 4/1/2016 | 5.50%** | | 259,057 |
| BP CAPITAL MARKETS PLC COMPANY GUAR 02/18 1.674 | 2/13/2018 | 1.67%** | | 4,477,002 |
| BP CAPITAL MARKETS PLC COMPANY GUAR 03/25 3.506 | 3/17/2025 | 3.51%** | | 1,974,722 |
| BP CAPITAL MARKETS PLC COMPANY GUAR 05/18 1.375 | 5/10/2018 | 1.38%** | | 216,144 |
| BP CAPITAL MARKETS PLC COMPANY GUAR 05/22 3.245 | 5/6/2022 | 3.25%** | | 13,053,944 |
| BP CAPITAL MARKETS PLC COMPANY GUAR 10/20 4.5 | 10/1/2020 | 4.50%** | | 2,632,117 |
| BP CAPITAL MARKETS PLC COMPANY GUAR 11/16 2.248 | 11/1/2016 | 2.25%** | | 2,398,878 |
| BP CAPITAL MARKETS PLC COMPANY GUAR 11/16 2.248 | 11/18/2016 | 2.25%** | | 4,206,474 |
| BP CAPITAL MARKETS PLC COMPANY GUAR 11/16 VAR | 11/18/2016 | 0.76%** | | 3,158,963 |
| BP CAPITAL MARKETS PLC COMPANY GUAR 11/17 1.375 | 11/6/2017 | 1.38%** | | 1,018,691 |

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|--|---------------|-------|------|-------------------------------|
| BP CAPITAL MARKETS PLC COMPANY GUAR 11/21 3.561 | 11/1/2021 | 3.56% | ** | 674,168 |
| BPCE SA COMPANY GUAR 01/18 1.625 | 1/26/2018 | 1.63% | ** | 509,042 |
| BPCE SA COMPANY GUAR 02/17 1.625 | 2/10/2017 | 1.63% | ** | 3,516,911 |
| BPCE SA COMPANY GUAR 04/16 1.7 | 11/18/2016 | 1.70% | ** | 749,712 |
| BPCE SA COMPANY GUAR 04/24 4 | 4/15/2024 | 4.00% | ** | 21,055,690 |
| BPCE SA SR UNSECURED 07/17 1.6125 | 7/25/2017 | 1.61% | ** | 1,667,965 |
| BPCE SA SUBORDINATED 144A 07/24 4.625 | 7/11/2024 | 4.63% | ** | 5,782,092 |
| BRANCH BANKING + TRUST SR UNSECURED 10/16 1.45 | 11/18/2016 | 1.45% | ** | 840,268 |
| BRISTOL MYERS SQUIBB CO SR UNSECURED 08/17 0.875 | 8/1/2017 | 0.88% | ** | 2,341,688 |
| BRITISH COLUMBIA PROV OF SR UNSECURED 10/22 2 | 10/23/2022 | 2.00% | ** | 5,613,987 |
| BRITISH TELECOM PLC SR UNSECURED 01/18 5.95 | 1/15/2018 | 5.95% | ** | 4,608,384 |
| BRITISH TELECOM PLC SR UNSECURED 02/19 2.35 | 2/14/2019 | 2.35% | ** | 3,945,395 |
| BRITISH TELECOM PLC SR UNSECURED 06/16 1.625 | 6/28/2016 | 1.63% | ** | 1,538,972 |
| BRIXMOR OPERATING PART SR UNSECURED 02/25 3.85 | 2/1/2025 | 3.85% | ** | 2,190,288 |
| BUCKEYE OH TOBACCO SETTLEMENT BUCGEN 06/47 FIXED OID 5.875 | 6/1/2047 | 5.88% | ** | 17,228,654 |
| BUCKEYE PARTNERS LP SR UNSECURED 01/18 6.05 | 1/15/2018 | 6.05% | ** | 595,709 |
| BUCKEYE PARTNERS LP SR UNSECURED 11/18 2.65 | 11/15/2018 | 2.65% | ** | 192,233 |
| BUNGE LIMITED FINANCE CO COMPANY GUAR 03/16 4.1 | 3/15/2016 | 4.10% | ** | 308,989 |
| BUNGE LIMITED FINANCE CO COMPANY GUAR 06/17 3.2 | 6/15/2017 | 3.20% | ** | 103,475 |
| BURLINGTN NORTH SANTA FE SR UNSECURED 03/18 5.75 | 3/15/2018 | 5.75% | ** | 1,410,445 |
| BURLINGTN NORTH SANTA FE SR UNSECURED 03/23 3 | 3/15/2023 | 3.00% | ** | 4,544,184 |
| BURLINGTN NORTH SANTA FE SR UNSECURED 05/17 5.65 | 5/1/2017 | 5.65% | ** | 371,789 |
| BURLINGTN NORTH SANTA FE SR UNSECURED 06/21 4.1 | 6/1/2021 | 4.10% | ** | 162,004 |
| BURLINGTN NORTH SANTA FE SR UNSECURED 09/23 3.85 | 9/1/2023 | 3.85% | ** | 10,642,888 |
| BURLINGTN NORTH SANTA FE SR UNSECURED 09/24 3.4 | 9/1/2024 | 3.40% | ** | 30,770 |
| BURLINGTN NORTH SANTA FE SR UNSECURED 09/44 4.55 | 9/1/2044 | 4.55% | ** | 3,521,573 |
| CABELA S MASTER CREDIT CARD TR CABMT 2015 1A A1 | 3/15/2023 | 2.26% | ** | 5,710,455 |
| CAISSE CENTRALE DESJARDN SR UNSECURED 144A 01/18 VAR | 11/18/2016 | 0.99% | ** | 1,609,064 |
| CAISSE CENTRALE DESJARDN SR UNSECURED REGS 09/17 1.55 | 9/12/2017 | 1.55% | ** | 20,360,387 |
| CALIFORNIA REPUBLIC AUTO RECEI CRART 2012 1 A 144A | 8/15/2017 | 1.18% | ** | 13,446 |
| CALIFORNIA ST CAS 03/19 FIXED 6.2 | 3/1/2019 | 6.20% | ** | 580,408 |
| CALIFORNIA ST CAS 03/22 FIXED 6.65 | 3/1/2022 | 6.65% | ** | 13,191,305 |
| CALIFORNIA ST CAS 03/40 FIXED 7.625 | 3/1/2040 | 7.63% | ** | 746,123 |
| CALIFORNIA ST CAS 04/16 FIXED 5.95 | 4/1/2016 | 5.95% | ** | 519,192 |
| CALIFORNIA ST CAS 04/34 FIXED 7.5 | 4/1/2034 | 7.50% | ** | 1,108,127 |
| CALIFORNIA ST CAS 10/19 FIXED 6.2 | 10/1/2019 | 6.20% | ** | 2,115,347 |
| CAMERON INTERNATIONAL CO SR UNSECURED 06/24 3.7 | 6/15/2024 | 3.70% | ** | 500,470 |
| CANADIAN IMPERIAL BANK SR UNSECURED 01/18 1.55 | 1/23/2018 | 1.55% | ** | 255,057 |
| CANADIAN NAT RES LTD SR UNSECURED 03/16 VAR | 11/18/2016 | 0.98% | ** | 3,246,003 |
| CANADIAN NATL RAILWAY SR UNSECURED 03/19 5.55 | 3/1/2019 | 5.55% | ** | 3,573,441 |
| CANADIAN NATL RAILWAY SR UNSECURED 06/16 5.8 | 11/18/2016 | 5.80% | ** | 1,050,478 |
| CANADIAN NATL RAILWAY SR UNSECURED 07/18 6.8 | 7/15/2018 | 6.80% | ** | 701,452 |
| CANADIAN NATL RAILWAY SR UNSECURED 12/16 1.45 | 12/15/2016 | 1.45% | ** | 308,016 |
| CANADIAN NATL RESOURCES SR UNSECURED 01/18 1.75 | 1/15/2018 | 1.75% | ** | 3,053,749 |

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|--|-----------|----------|-----------|
| CANADIAN NATL RESOURCES SR UNSECURED 02/18 5.9 | 2/1/2018 | 5.90% ** | 416,067 |
| CANADIAN NATL RESOURCES SR UNSECURED 05/17 5.7 | 5/15/2017 | 5.70% ** | 1,412,898 |

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|--|---------------|----------|------|-------------------------------|
| CANADIAN PACIFIC RR CO SR UNSECURED 02/25 2.9 | 2/1/2025 | 2.90% ** | | 1,446,822 |
| CANADIAN PACIFIC RR CO SR UNSECURED 05/18 6.5 | 5/15/2018 | 6.50% ** | | 269,040 |
| CANADIAN PACIFIC RR CO SR UNSECURED 05/19 7.25 | 5/15/2019 | 7.25% ** | | 3,416,269 |
| CAPITAL AUTO RECEIVABLES ASSET AFIN 2013 3 A3 | 12/20/2017 | 1.31% ** | | 2,729,431 |
| CAPITAL AUTO RECEIVABLES ASSET AFIN 2013 3 A3 | 11/18/2016 | 1.31% ** | | 3,459,028 |
| CAPITAL AUTO RECEIVABLES ASSET AFIN 2013 4 A3 | 3/20/2018 | 1.09% ** | | 3,864,198 |
| CAPITAL AUTO RECEIVABLES ASSET AFIN 2014 1 A2 | 11/18/2016 | 0.96% ** | | 370,539 |
| CAPITAL AUTO RECEIVABLES ASSET AFIN 2014 1 A3 | 6/20/2018 | 1.32% ** | | 1,136,994 |
| CAPITAL AUTO RECEIVABLES ASSET AFIN 2014 1 A3 | 11/18/2016 | 1.32% ** | | 2,154,377 |
| CAPITAL AUTO RECEIVABLES ASSET AFIN 2014 2 A4 | 10/22/2018 | 1.62% ** | | 4,337,908 |
| CAPITAL AUTO RECEIVABLES ASSET AFIN 2015 1 A3 | 6/20/2019 | 1.61% ** | | 4,700,317 |
| CAPITAL AUTO RECEIVABLES ASSET AFIN 2015 4 A2 | 3/20/2019 | 1.62% ** | | 691,867 |
| CAPITAL ONE BANK USA NA SR UNSECURED 11/18 2.15 | 11/21/2018 | 2.15% ** | | 7,583,504 |
| CAPITAL ONE FINANCIAL CO SR UNSECURED 02/17 5.25 | 2/21/2017 | 5.25% ** | | 9,004,917 |
| CAPITAL ONE FINANCIAL CO SR UNSECURED 04/19 2.45 | 4/24/2019 | 2.45% ** | | 3,079,730 |
| CAPITAL ONE FINANCIAL CO SR UNSECURED 07/16 3.15 | 7/15/2016 | 3.15% ** | | 775,632 |
| CAPITAL ONE FINANCIAL CO SR UNSECURED 09/17 6.75 | 9/15/2017 | 6.75% ** | | 219,871 |
| CAPITAL ONE MULTI ASSET EXECUT COMET 2015 A1 A1 | 1/15/2021 | 1.39% ** | | 9,170,159 |
| CAPITAL ONE MULTI ASSET EXECUT COMET 2015 A5 A5 | 5/17/2021 | 1.60% ** | | 7,710,374 |
| CAPITAL ONE MULTI ASSET EXECUT COMET 2015 A7 A7 | 8/16/2021 | 1.45% ** | | 3,666,681 |
| CAPITAL ONE NA SR UNSECURED 02/18 1.65 | 2/5/2018 | 1.65% ** | | 380,462 |
| CAPITAL ONE NA SR UNSECURED 07/21 2.95 | 7/23/2021 | 2.95% ** | | 7,967,428 |
| CAPITAL ONE NA SR UNSECURED 08/18 2.35 | 8/17/2018 | 2.35% ** | | 7,638,126 |
| CARDINAL HEALTH INC SR UNSECURED 06/17 1.9 | 6/15/2017 | 1.90% ** | | 205,538 |
| CARDINAL HEALTH INC SR UNSECURED 06/18 1.95 | 6/15/2018 | 1.95% ** | | 2,338,418 |
| CARDINAL HEALTH INC SR UNSECURED 12/20 4.625 | 12/15/2020 | 4.63% ** | | 561,244 |
| CAREFREE PORTFOLIO TRUST CFREE 2014 CARE A 144A | 11/15/2019 | 1.65% ** | | 15,431,586 |
| CARGILL INC SR UNSECURED 144A 03/17 1.9 | 3/1/2017 | 1.90% ** | | 432,291 |
| CARGILL INC SR UNSECURED 144A 11/17 6 | 11/27/2017 | 6.00% ** | | 385,021 |
| CARMAX AUTO OWNER TRUST CARMX 2012 1 A4 | 6/15/2017 | 1.25% ** | | 412,062 |
| CARMAX AUTO OWNER TRUST CARMX 2013 1 A3 | 11/18/2016 | 0.60% ** | | 413,026 |
| CARMAX AUTO OWNER TRUST CARMX 2013 4 A3 | 7/16/2018 | 0.80% ** | | 639,523 |
| CARMAX AUTO OWNER TRUST CARMX 2013 4 A3 | 11/18/2016 | 0.80% ** | | 2,955,426 |
| CARMAX AUTO OWNER TRUST CARMX 2014 1 A4 | 7/15/2019 | 1.32% ** | | 4,377,313 |
| CARMAX AUTO OWNER TRUST CARMX 2014 3 A2 | 11/18/2016 | 0.55% ** | | 2,000,721 |
| CARMAX AUTO OWNER TRUST CARMX 2014 3 A3 | 6/17/2019 | 1.16% ** | | 3,062,673 |
| CARMAX AUTO OWNER TRUST CARMX 2014 4 A2A | 11/18/2016 | 0.67% ** | | 1,231,296 |
| CARMAX AUTO OWNER TRUST CARMX 2014 4 A3 | 11/15/2019 | 1.25% ** | | 1,530,171 |
| CARMAX AUTO OWNER TRUST CARMX 2015 2 A4 | 3/15/2021 | 1.80% ** | | 4,980,154 |
| CARMAX AUTO OWNER TRUST CARMX 2015 3 A3 | 5/15/2020 | 1.63% ** | | 7,007,969 |
| CARMAX AUTO OWNER TRUST CARMX 2015 4 A2A | 11/18/2016 | 1.03% ** | | 6,564,702 |
| CARMAX AUTO OWNER TRUST CARMX 2015 4 A3 | 11/16/2020 | 1.56% ** | | 3,051,565 |
| CATERPILLAR FINANCIAL SE SR UNSECURED 09/17 5.85 | 9/1/2017 | 5.85% ** | | 1,207,993 |
| CATERPILLAR FINANCIAL SE SR UNSECURED 10/18 7.05 | 10/1/2018 | 7.05% ** | | 290,524 |
| CATERPILLAR FINANCIAL SE SR UNSECURED 11/17 1.25 | 11/6/2017 | 1.25% ** | | 663,490 |
| CATERPILLAR FINANCIAL SE SR UNSECURED 12/19 2.25 | 12/1/2019 | 2.25% ** | | 4,488,847 |
| CATERPILLAR FINL SERVICE SR UNSECURED 11/18 1.8 | 11/13/2018 | 1.80% ** | | 205,093 |

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|--|---------------|-------|------|-------------------------------|
| CATERPILLAR INC SR UNSECURED 05/21 3.9 | 5/27/2021 | 3.90% | ** | 2,458,675 |
| CATHOLIC HEALTH INITIATI SECURED 11/17 1.6 | 11/1/2017 | 1.60% | ** | 143,180 |
| CATHOLIC HEALTH INITIATI UNSECURED 08/23 4.2 | 8/1/2023 | 4.20% | ** | 509,965 |
| CBS CORP COMPANY GUAR 02/21 4.3 | 2/15/2021 | 4.30% | ** | 247,509 |
| CBS CORP COMPANY GUAR 04/20 5.75 | 4/15/2020 | 5.75% | ** | 648,309 |
| CC HOLDINGS GS V LLC/CRO SR SECURED 04/23 3.849 | 4/15/2023 | 3.85% | ** | 603,396 |
| CCO SAFARI II LLC SR SECURED 144A 07/20 3.579 | 7/23/2020 | 3.58% | ** | 11,784,803 |
| CCO SAFARI II LLC SR SECURED 144A 07/22 4.464 | 7/23/2022 | 4.46% | ** | 5,845,959 |
| CCO SAFARI II LLC SR SECURED 144A 07/25 4.908 | 7/23/2025 | 4.91% | ** | 3,255,390 |
| CD COMMERCIAL MORTGAGE TRUST CD 2006 CD2 AM | 1/15/2046 | 5.42% | ** | 508,341 |
| CD COMMERCIAL MORTGAGE TRUST CD 2006 CD3 A5 | 10/15/2048 | 5.62% | ** | 1,225,828 |
| CD COMMERCIAL MORTGAGE TRUST CD 2007 CD4 A1A | 12/11/2049 | 5.29% | ** | 2,930,566 |
| CD COMMERCIAL MORTGAGE TRUST CD 2007 CD4 A4 | 12/11/2049 | 5.32% | ** | 9,080,395 |
| CDGJ COMMERCIAL MORTGAGE TRUST CDGJ 2014 BXCH A 144A | 12/15/2027 | 1.73% | ** | 15,274,151 |
| CELGENE CORP SR UNSECURED 05/19 2.25 | 5/15/2019 | 2.25% | ** | 365,653 |
| CELGENE CORP SR UNSECURED 05/24 3.625 | 5/15/2024 | 3.63% | ** | 362,807 |
| CELGENE CORP SR UNSECURED 08/17 1.9 | 8/15/2017 | 1.90% | ** | 205,706 |
| CELGENE CORP SR UNSECURED 08/18 2.125 | 8/15/2018 | 2.13% | ** | 8,353,187 |
| CELGENE CORP SR UNSECURED 08/18 2.3 | 8/15/2018 | 2.30% | ** | 309,552 |
| CELGENE CORP SR UNSECURED 08/22 3.55 | 8/15/2022 | 3.55% | ** | 807,039 |
| CELGENE CORP SR UNSECURED 08/25 3.875 | 8/15/2025 | 3.88% | ** | 3,061,663 |
| CENOVUS ENERGY INC SR UNSECURED 10/19 5.7 | 10/15/2019 | 5.70% | ** | 869,868 |
| CENTERPOINT ENERGY INC SR UNSECURED 05/18 6.5 | 5/1/2018 | 6.50% | ** | 368,928 |
| CENTERPOINT ENERGY RESOU SR UNSECURED 05/16 6.15 | 5/1/2016 | 6.15% | ** | 254,801 |
| CENTERPOINT ENERGY RESOU SR UNSECURED 05/16 6.15 | 11/18/2016 | 6.15% | ** | 876,582 |
| CENTERPOINT ENERGY RESOU SR UNSECURED 11/17 6.125 | 11/1/2017 | 6.13% | ** | 270,132 |
| CF INDUSTRIES INC COMPANY GUAR 05/18 6.875 | 5/1/2018 | 6.88% | ** | 904,886 |
| CF INDUSTRIES INC COMPANY GUAR 06/23 3.45 | 6/1/2023 | 3.45% | ** | 472,115 |
| CHARLES SCHWAB CORP SR UNSECURED 03/18 1.5 | 3/10/2018 | 1.50% | ** | 4,858,855 |
| CHASE ISSUANCE TRUST CHAIT 2007 C1 C1 | 4/15/2019 | 0.79% | ** | 3,295,962 |
| CHASE ISSUANCE TRUST CHAIT 2012 A4 A4 | 8/16/2021 | 1.58% | ** | 605,513 |
| CHASE ISSUANCE TRUST CHAIT 2015 A2 A2 | 2/18/2020 | 1.59% | ** | 9,221,056 |
| CHASE ISSUANCE TRUST CHAIT 2015 A4 A4 | 4/15/2022 | 1.84% | ** | 10,472,626 |
| CHASE ISSUANCE TRUST CHAIT 2015 A5 A5 | 4/15/2020 | 1.36% | ** | 8,354,522 |
| CHASE ISSUANCE TRUST CHAIT 2015 A7 A7 | 7/15/2020 | 1.62% | ** | 6,127,322 |
| CHASE MORTGAGE FINANCE CORPORA CHASE 2007 A1 1A1 | 2/25/2037 | 2.70% | ** | 113,424 |
| CHEVRON CORP SR UNSECURED 03/18 1.365 | 3/2/2018 | 1.37% | ** | 5,539,951 |
| CHEVRON CORP SR UNSECURED 03/19 4.95 | 3/3/2019 | 4.95% | ** | 301,436 |
| CHEVRON CORP SR UNSECURED 03/20 1.961 | 3/3/2020 | 1.96% | ** | 504,892 |
| CHEVRON CORP SR UNSECURED 06/16 0.889 | 6/24/2016 | 0.89% | ** | 1,866,448 |
| CHEVRON CORP SR UNSECURED 06/18 1.718 | 6/24/2018 | 1.72% | ** | 305,841 |
| CHEVRON CORP SR UNSECURED 11/18 1.79 | 11/16/2018 | 1.79% | ** | 3,101,126 |
| CHEVRON PHILLIPS CHEM CO SR UNSECURED 144A 05/18 1.7 | 5/1/2018 | 1.70% | ** | 1,993,489 |
| CHICAGO IL CHI 01/33 FIXED OID 7.375 | 1/1/2033 | 7.38% | ** | 1,732,521 |
| CHICAGO IL CHI 01/42 FIXED OID 7.75 | 1/1/2042 | 7.75% | ** | 2,799,875 |
| CHICAGO IL TRANSIT AUTH SALES CHITRN 12/40 FIXED 6.899 | 12/1/2040 | 6.90% | ** | 476,373 |

CHICAGO IL TRANSIT AUTH SALES CHITRN 12/40 FIXED 6.899 12/1/2040 6.90% ** 595,466

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|--|---------------|----------|------|-------------------------------|
| CHRYSLER CAPITAL AUTO RECEIVAB CCART 2015 BA A2 144A | 12/17/2018 | 1.46% ** | | 12,279,814 |
| CHUBB CORP COMPANY GUAR 05/18 5.75 | 5/15/2018 | 5.75% ** | | 630,158 |
| CHUBB INA HOLDINGS INC COMPANY GUAR 03/23 2.7 | 3/13/2023 | 2.70% ** | | 1,041,006 |
| CHUBB INA HOLDINGS INC COMPANY GUAR 05/26 3.35 | 5/3/2026 | 3.35% ** | | 490,351 |
| CHUBB INA HOLDINGS INC COMPANY GUAR 11/20 2.3 | 11/3/2020 | 2.30% ** | | 4,781,478 |
| CHUBB INA HOLDINGS INC COMPANY GUAR 11/22 2.875 | 11/3/2022 | 2.88% ** | | 3,899,923 |
| CIGNA CORP SR UNSECURED 02/22 4 | 2/15/2022 | 4.00% ** | | 3,876,391 |
| CIGNA CORP SR UNSECURED 03/17 5.375 | 3/15/2017 | 5.38% ** | | 1,030,496 |
| CIGNA CORP SR UNSECURED 12/20 4.375 | 12/15/2020 | 4.38% ** | | 1,031,264 |
| CISCO SYSTEMS INC SR UNSECURED 02/16 5.5 | 2/22/2016 | 5.50% ** | | 577,493 |
| CISCO SYSTEMS INC SR UNSECURED 02/19 4.95 | 2/15/2019 | 4.95% ** | | 195,964 |
| CISCO SYSTEMS INC SR UNSECURED 03/17 1.1 | 3/3/2017 | 1.10% ** | | 5,361,666 |
| CISCO SYSTEMS INC SR UNSECURED 03/19 2.125 | 3/1/2019 | 2.13% ** | | 542,587 |
| CISCO SYSTEMS INC SR UNSECURED 06/18 1.65 | 6/15/2018 | 1.65% ** | | 4,085,077 |
| CIT EQUIPMENT COLLATERAL CITEC 2013 VT1 A3 144A | 7/20/2020 | 1.13% ** | | 875,613 |
| CIT EQUIPMENT COLLATERAL CITEC 2014 VT1 A2 144A | 5/22/2017 | 0.86% ** | | 8,065,722 |
| CIT GROUP HOME EQUITY LOAN TRU CITHE 2002 1 AF5 | 2/25/2033 | 7.21% ** | | 444,212 |
| CITIBANK CREDIT CARD ISSUANCE CCCIT 2007 A8 A8 | 9/20/2019 | 5.65% ** | | 8,242,715 |
| CITIBANK CREDIT CARD ISSUANCE CCCIT 2008 A1 A1 | 2/7/2020 | 5.35% ** | | 8,688,532 |
| CITIBANK CREDIT CARD ISSUANCE CCCIT 2013 A6 A6 | 9/7/2018 | 1.32% ** | | 1,016,436 |
| CITIBANK CREDIT CARD ISSUANCE CCCIT 2014 A1 A1 | 1/23/2023 | 2.88% ** | | 2,406,651 |
| CITIBANK CREDIT CARD ISSUANCE CCCIT 2014 A2 A2 | 2/22/2019 | 1.02% ** | | 2,657,849 |
| CITIBANK CREDIT CARD ISSUANCE CCCIT 2014 A2 A2 | 11/18/2016 | 1.02% ** | | 3,216,708 |
| CITIBANK CREDIT CARD ISSUANCE CCCIT 2014 A6 A6 | 7/15/2021 | 2.15% ** | | 14,620,425 |
| CITIBANK CREDIT CARD ISSUANCE CCCIT 2014 A8 A8 | 4/9/2020 | 1.73% ** | | 2,259,624 |
| CITIGROUP COMMERCIAL MORTGAGE CGCMT 2006 C4 A1A | 3/15/2049 | 5.81% ** | | 961,534 |
| CITIGROUP COMMERCIAL MORTGAGE CGCMT 2006 C5 A1A | 10/15/2049 | 5.43% ** | | 614,373 |
| CITIGROUP COMMERCIAL MORTGAGE CGCMT 2007 C6 A1A | 12/10/2049 | 5.71% ** | | 8,302,968 |
| CITIGROUP COMMERCIAL MORTGAGE CGCMT 2007 C6 A4 | 12/10/2049 | 5.71% ** | | 5,543,318 |
| CITIGROUP COMMERCIAL MORTGAGE CGCMT 2015 GC27 A2 | 2/10/2048 | 2.69% ** | | 6,212,275 |
| CITIGROUP COMMERCIAL MORTGAGE CGCMT 2015 GC27 A3 | 2/10/2048 | 3.06% ** | | 1,957,200 |
| CITIGROUP INC SR UNSECURED 02/18 1.8 | 2/5/2018 | 1.80% ** | | 1,270,874 |
| CITIGROUP INC SR UNSECURED 02/20 2.4 | 2/18/2020 | 2.40% ** | | 941,825 |
| CITIGROUP INC SR UNSECURED 03/17 VAR | 3/10/2017 | 1.03% ** | | 21,773,583 |
| CITIGROUP INC SR UNSECURED 04/16 1.3 | 4/1/2016 | 1.30% ** | | 6,156,896 |
| CITIGROUP INC SR UNSECURED 04/16 VAR | 4/1/2016 | 1.12% ** | | 7,684,262 |
| CITIGROUP INC SR UNSECURED 04/18 1.7 | 4/27/2018 | 1.70% ** | | 11,692,649 |
| CITIGROUP INC SR UNSECURED 04/19 2.55 | 4/8/2019 | 2.55% ** | | 771,649 |
| CITIGROUP INC SR UNSECURED 05/18 1.75 | 5/1/2018 | 1.75% ** | | 1,320,849 |
| CITIGROUP INC SR UNSECURED 07/45 4.65 | 7/30/2045 | 4.65% ** | | 270,366 |
| CITIGROUP INC SR UNSECURED 09/18 2.5 | 9/26/2018 | 2.50% ** | | 6,325,657 |
| CITIGROUP INC SR UNSECURED 10/23 3.875 | 10/25/2023 | 3.88% ** | | 1,323,688 |
| CITIGROUP INC SR UNSECURED 11/17 1.85 | 11/24/2017 | 1.85% ** | | 16,012,956 |
| CITIGROUP INC SR UNSECURED 12/18 2.05 | 12/7/2018 | 2.05% ** | | 17,744,836 |
| CITIGROUP INC SUBORDINATED 05/23 3.5 | 5/15/2023 | 3.50% ** | | 5,762,939 |
| CITIGROUP INC SUBORDINATED 06/25 4.4 | 6/10/2025 | 4.40% ** | | 1,914,676 |
| CITIGROUP INC SUBORDINATED 09/25 5.5 | 9/13/2025 | 5.50% ** | | 1,946,544 |

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| Security Name | Maturity Date | Rate | Cost | Current Value (in dollars) |
|--|---------------|---------|------|-------------------------------|
| CITIGROUP INC SUBORDINATED 09/27 4.45 | 9/29/2027 | 4.45%** | | 1,771,181 |
| CITIGROUP INC SUBORDINATED 11/26 4.3 | 11/20/2026 | 4.30%** | | 4,353,891 |
| CITIGROUP MORTGAGE LOAN TRUST CMLTI 2005 6 A1 | 9/25/2035 | 2.43%** | | 37,006 |
| CITIGROUP MORTGAGE LOAN TRUST CMLTI 2008 AR4 1A1A 144A | 11/25/2038 | 2.74%** | | 327,466 |
| CITIGROUP TBA CASH COLLATERAL | | | ** | 271,547 |
| CITIZENS BANK NA/RI SR UNSECURED 12/17 1.6 | 12/4/2017 | 1.60%** | | 3,119,563 |
| CLEVELAND ELEC ILLUMINAT SR SECURED 11/17 7.88 | 11/1/2017 | 7.88%** | | 169,126 |
| CLEVELAND ELECTRIC ILLUM 1ST MORTGAGE 11/18 8.875 | 11/15/2018 | 8.88%** | | 390,376 |
| CLEVELAND ELECTRIC ILLUM SR UNSECURED 04/17 5.7 | 4/1/2017 | 5.70%** | | 55,191 |
| CME GROUP INC SR UNSECURED 09/22 3 | 9/15/2022 | 3.00%** | | 10,313,190 |
| CMS ENERGY CORP SR UNSECURED 02/18 5.05 | 2/15/2018 | 5.05%** | | 340,911 |
| CMS ENERGY CORP SR UNSECURED 07/17 6.55 | 7/17/2017 | 6.55%** | | 164,134 |
| CNA FINANCIAL CORP SR UNSECURED 01/18 6.95 | 1/15/2018 | 6.95%** | | 195,167 |
| CNA FINANCIAL CORP SR UNSECURED 08/16 6.5 | 8/15/2016 | 6.50%** | | 105,510 |
| CNH EQUIPMENT TRUST CNH 2012 C A3 | 12/15/2017 | 0.57%** | | 61,705 |
| CNH EQUIPMENT TRUST CNH 2012 D A3 | 4/16/2018 | 0.65%** | | 897,749 |
| CNH EQUIPMENT TRUST CNH 2013 A A3 | 6/15/2018 | 0.69%** | | 547,523 |
| CNH EQUIPMENT TRUST CNH 2013 C A3 | 8/15/2018 | 1.02%** | | 511,544 |
| CNH EQUIPMENT TRUST CNH 2014 A A3 | 5/15/2019 | 0.84%** | | 1,763,384 |
| CNH EQUIPMENT TRUST CNH 2014 B A3 | 5/15/2019 | 0.91%** | | 1,020,519 |
| COBALT CMBS COMMERCIAL MORTGAG CWCI 2007 C2 A1A | 4/15/2047 | 5.48%** | | 1,962,381 |
| COCA COLA CO/THE SR UNSECURED 09/16 1.8 | 9/1/2016 | 1.80%** | | 6,249,557 |
| COMCAST CABLE COMMUNICAT COMPANY GUAR 05/17 8.875 | 5/1/2017 | 8.88%** | | 1,595,424 |
| COMCAST CORP COMPANY GUAR 01/17 6.5 | 1/15/2017 | 6.50%** | | 4,150,515 |
| COMCAST CORP COMPANY GUAR 02/18 5.875 | 2/15/2018 | 5.88%** | | 1,791,303 |
| COMCAST CORP COMPANY GUAR 02/25 3.375 | 2/15/2025 | 3.38%** | | 2,068,309 |
| COMCAST CORP COMPANY GUAR 05/18 5.7 | 5/15/2018 | 5.70%** | | 896,066 |
| COMCAST CORP COMPANY GUAR 06/16 4.95 | 6/15/2016 | 4.95%** | | 104,318 |
| COMCAST CORP COMPANY GUAR 07/19 5.7 | 7/1/2019 | 5.70%** | | 114,891 |
| COMERICA INC SR UNSECURED 05/19 2.125 | 5/23/2019 | 2.13%** | | 4,220,726 |
| COMM MORTGAGE TRUST COMM 2012 CR3 A3 | 10/15/2045 | 2.82%** | | 101,307 |
| COMM MORTGAGE TRUST COMM 2013 CR12 AM | 10/10/2046 | 4.30%** | | 637,045 |
| COMM MORTGAGE TRUST COMM 2013 CR12 B | 10/10/2046 | 4.76%** | | 282,258 |
| COMM MORTGAGE TRUST COMM 2013 CR12 C | 10/10/2046 | 5.08%** | | 127,440 |
| COMM MORTGAGE TRUST COMM 2013 CR8 A4 | 6/10/2046 | 3.33%** | | 945,537 |
| COMM MORTGAGE TRUST COMM 2013 LC6 A3 | 1/10/2046 | 2.67%** | | 3,517,254 |
| COMM MORTGAGE TRUST COMM 2013 WWP A2 144A | 3/10/2031 | 3.42%** | | 165,365 |
| COMM MORTGAGE TRUST COMM 2014 277P A 144A | 8/10/2049 | 3.61%** | | 907,847 |
| COMM MORTGAGE TRUST COMM 2014 BBG A 144A | 3/15/2029 | 1.13%** | | 608,216 |
| COMM MORTGAGE TRUST COMM 2014 CR15 A2 | 2/10/2047 | 2.93%** | | 4,372,476 |
| COMM MORTGAGE TRUST COMM 2014 CR21 A2 | 12/10/2047 | 3.10%** | | 12,354,654 |
| COMM MORTGAGE TRUST COMM 2014 FL5 A 144A | 10/15/2031 | 1.70%** | | 25,444,554 |
| COMM MORTGAGE TRUST COMM 2014 PAT A 144A | 8/13/2027 | 1.12%** | | 599,523 |
| COMM MORTGAGE TRUST COMM 2014 UBS6 A4 | 12/10/2047 | 3.38%** | | 8,474,081 |
| COMM MORTGAGE TRUST COMM 2015 CR22 A2 | 3/10/2048 | 2.86%** | | 5,188,319 |
| COMM MORTGAGE TRUST COMM 2015 CR24 A4 | 8/10/2055 | 3.43%** | | 7,689,336 |
| COMM MORTGAGE TRUST COMM 2015 DC1 A2 | 2/10/2048 | 2.87%** | | 5,618,818 |

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| COMMONWEALTH BK AUSTR NY SR UNSECURED 03/17 1.125 | 3/13/2017 | 1.13% ** | | 3,161,941 |
| COMMONWEALTH BK AUSTR NY SR UNSECURED 09/17 1.4 | 9/8/2017 | 1.40% ** | | 3,629,778 |
| COMMONWEALTH EDISON CO 1ST MORTGAGE 03/18 5.8 | 3/15/2018 | 5.80% ** | | 111,041 |
| COMMONWEALTH EDISON CO 1ST MORTGAGE 08/20 4 | 8/1/2020 | 4.00% ** | | 200,444 |
| COMMONWEALTH EDISON CO 1ST MORTGAGE 09/16 1.95 | 9/1/2016 | 1.95% ** | | 154,022 |
| COMMONWEALTH EDISON CO 1ST MORTGAGE 09/17 6.15 | 9/15/2017 | 6.15% ** | | 291,531 |
| COMPASS BANK SR UNSECURED 09/17 1.85 | 9/29/2017 | 1.85% ** | | 6,540,649 |
| CONAGRA FOODS INC SR UNSECURED 01/16 1.3 | 1/25/2016 | 1.30% ** | | 3,586,990 |
| CONAGRA FOODS INC SR UNSECURED 01/18 1.9 | 1/25/2018 | 1.90% ** | | 208,899 |
| CONOCOPHILLIPS CANADA COMPANY GUAR 10/16 5.625 | 10/15/2016 | 5.63% ** | | 190,508 |
| CONOCOPHILLIPS COMPANY COMPANY GUAR 05/18 1.5 | 5/15/2018 | 1.50% ** | | 2,263,329 |
| CONOCOPHILLIPS COMPANY COMPANY GUAR 12/17 1.05 | 12/15/2017 | 1.05% ** | | 201,226 |
| CONOCOPHILLIPS COMPANY COMPANY GUAR 12/22 2.4 | 12/15/2022 | 2.40% ** | | 837,756 |
| CONOCOPHILLIPS COMPANY GUAR 01/20 6 | 1/15/2020 | 6.00% ** | | 296,824 |
| CONOCOPHILLIPS COMPANY GUAR 02/19 5.75 | 2/1/2019 | 5.75% ** | | 160,820 |
| CONSOLIDATED EDISON CO O SR UNSECURED 12/45 4.5 | 12/1/2045 | 4.50% ** | | 985,423 |
| CONSUMERS ENERGY CO 1ST MORTGAGE 05/22 2.85 | 5/15/2022 | 2.85% ** | | 304,347 |
| CONSUMERS ENERGY CO 1ST MORTGAGE 08/16 5.5 | 8/15/2016 | 5.50% ** | | 88,359 |
| CONTINENTAL RESOURCES COMPANY GUAR 06/24 3.8 | 6/1/2024 | 3.80% ** | | 721,830 |
| CONTINENTAL RESOURCES COMPANY GUAR 09/22 5 | 9/15/2022 | 5.00% ** | | 60,458 |
| CONTL AIRLINES 2007 1 PASS THRU CE 10/23 5.983 | 10/19/2023 | 5.98% ** | | 1,726,157 |
| CONTL AIRLINES 2012 1 A PASS THRU CE 10/25 4.15 | 10/11/2025 | 4.15% ** | | 304,254 |
| CONTL AIRLINES 2012 2 A PASS THRU CE 04/26 4 | 4/29/2026 | 4.00% ** | | 287,343 |
| COOPERATIEVE RABOBANK UA COMPANY GUAR 01/17 3.375 | 1/19/2017 | 3.38% ** | | 1,047,488 |
| CORE INDUSTRIAL TRUST CORE 2015 TEXW D 144A | 2/10/2034 | 3.85% ** | | 1,711,338 |
| CORNING INC SR UNSECURED 05/18 1.5 | 5/8/2018 | 1.50% ** | | 3,302,848 |
| COSTCO WHOLESALE CORP SR UNSECURED 12/17 1.125 | 12/15/2017 | 1.13% ** | | 4,487,327 |
| COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2004 J7 2A1 | 9/25/2034 | 1.20% ** | | 18,391 |
| COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2006 OA9 2A1A | 7/20/2046 | 0.61% ** | | 202,877 |
| COUNTRYWIDE ASSET BACKED CERTI CWL 2001 BC3 A | 12/25/2031 | 0.70% ** | | 185,215 |
| COUNTRYWIDE ASSET BACKED CERTI CWL 2004 5 2A | 10/25/2034 | 0.92% ** | | 9,226,448 |
| COUNTRYWIDE ASSET BACKED CERTI CWL 2004 6 1A1 | 12/25/2034 | 0.96% ** | | 3,345,385 |
| COUNTRYWIDE ASSET BACKED CERTI CWL 2007 13 2A2 | 10/25/2047 | 1.22% ** | | 5,374,452 |
| COUNTRYWIDE ASSET BACKED CERTI CWL 2007 4 A4W | 4/25/2047 | 5.32% ** | | 12,666,831 |
| COUNTRYWIDE ASSET BACKED CERTI CWL 2007 QH1 A1 144A | 2/25/2037 | 0.62% ** | | 339,575 |
| COUNTRYWIDE HOME LOANS CWHL 2004 R2 1AF1 144A | 11/25/2034 | 0.84% ** | | 137,882 |
| COUNTRYWIDE HOME LOANS CWHL 2005 11 3A1 | 4/25/2035 | 2.39% ** | | 1,137,867 |
| COUNTRYWIDE HOME LOANS CWHL 2005 11 3A3 | 4/25/2035 | 2.39% ** | | 144,472 |
| COVENTRY HEALTH CARE INC SR UNSECURED 03/17 5.95 | 3/15/2017 | 5.95% ** | | 172,170 |
| COVENTRY HEALTH CARE INC SR UNSECURED 06/21 5.45 | 6/15/2021 | 5.45% ** | | 5,178,053 |
| COVIDIEN INTL FINANCE SA COMPANY GUAR 06/20 4.2 | 6/15/2020 | 4.20% ** | | 219,424 |
| COVIDIEN INTL FINANCE SA COMPANY GUAR 06/23 2.95 | 6/15/2023 | 2.95% ** | | 196,648 |
| COVIDIEN INTL FINANCE SA COMPANY GUAR 10/17 6 | 10/15/2017 | 6.00% ** | | 220,759 |
| COX COMMUNICATIONS INC SR UNSECURED 144A 12/16 5.875 | 12/1/2016 | 5.88% ** | | 376,084 |
| CPS AUTO TRUST CPS 2012 C A 144A | 12/16/2019 | 1.82% ** | | 592,536 |
| CPS AUTO TRUST CPS 2012 D A 144A | 3/16/2020 | 1.48% ** | | 175,325 |
| CPS AUTO TRUST CPS 2013 A A 144A | 6/15/2020 | 1.31% ** | | 252,926 |

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| CPS AUTO TRUST CPS 2013 D A 144A | 7/16/2018 | 1.54% ** | | 101,338 |
| CPS AUTO TRUST CPS 2014 A A 144A | 8/15/2018 | 1.21% ** | | 180,173 |
| CPS AUTO TRUST CPS 2014 C A 144A | 2/15/2019 | 1.31% ** | | 1,481,531 |
| CPS AUTO TRUST CPS 2014 D A 144A | 4/15/2019 | 1.49% ** | | 1,404,450 |
| CPS AUTO TRUST CPS 2015 A A 144A | 7/15/2019 | 1.53% ** | | 398,062 |
| CREDIT ACCEPTANCE AUTO LOAN TR CAALT 2013 2A A 144A | 4/15/2021 | 1.50% ** | | 397,164 |
| CREDIT ACCEPTANCE AUTO LOAN TR CAALT 2014 2A A 144A | 3/15/2022 | 1.88% ** | | 1,472,715 |
| CREDIT ACCEPTANCE AUTO LOAN TR CAALT 2015 2A A 144A | 2/15/2023 | 2.40% ** | | 820,586 |
| CREDIT AGRICOLE LONDON SR UNSECURED 144A 06/20 VAR | 6/10/2020 | 1.46% ** | | 13,292,571 |
| CREDIT AGRICOLE SA JR SUBORDINA 144A 10/49 VAR | 10/29/2049 | 8.38% ** | | 3,385,624 |
| CREDIT AGRICOLE SA SUBORDINATED REGS 09/33 VAR | 9/19/2033 | 8.13% ** | | 225,871 |
| CREDIT BASED ASSET SERVICING A CBASS 2006 CB2 AF4 | 12/25/2036 | 3.55% ** | | 653,918 |
| CREDIT SUISSE FIRST BOSTON MOR CSFB 2004 8 6A1 | 12/25/2019 | 4.50% ** | | 193,348 |
| CREDIT SUISSE MORTGAGE TRUST CSMC 2006 C1 AJ | 2/15/2039 | 5.46% ** | | 4,030,005 |
| CREDIT SUISSE MORTGAGE TRUST CSMC 2006 C2 A1A | 3/15/2039 | 5.66% ** | | 9,828,505 |
| CREDIT SUISSE MORTGAGE TRUST CSMC 2006 C2 A3 | 3/15/2039 | 5.66% ** | | 260,909 |
| CREDIT SUISSE MORTGAGE TRUST CSMC 2006 C3 A1A | 6/15/2038 | 5.82% ** | | 2,404,090 |
| CREDIT SUISSE MORTGAGE TRUST CSMC 2009 RR3 A5A 144A | 12/15/2043 | 5.34% ** | | 940,580 |
| CREDIT SUISSE MORTGAGE TRUST CSMC 2010 RR5 2A 144A | 12/16/2043 | 5.34% ** | | 2,613,786 |
| CREDIT SUISSE MORTGAGE TRUST CSMC 2014 TIKI A 144A | 9/15/2038 | 1.28% ** | | 2,902,355 |
| CREDIT SUISSE MORTGAGE TRUST CSMC 2014 USA B 144A | 9/15/2037 | 4.18% ** | | 1,845,498 |
| CREDIT SUISSE MORTGAGE TRUST CSMC 2014 USA D 144A | 9/15/2037 | 4.37% ** | | 1,697,108 |
| CREDIT SUISSE NEW YORK SR UNSECURED 01/18 1.75 | 1/29/2018 | 1.75% ** | | 510,913 |
| CREDIT SUISSE NEW YORK SR UNSECURED 04/18 1.7 | 4/27/2018 | 1.70% ** | | 15,372,115 |
| CREDIT SUISSE NEW YORK SR UNSECURED 05/17 1.375 | 5/26/2017 | 1.38% ** | | 4,718,910 |
| CREDIT SUISSE NEW YORK SR UNSECURED 08/20 4.375 | 8/5/2020 | 4.38% ** | | 1,331,349 |
| CREDIT SUISSE NEW YORK SUBORDINATED 02/18 6 | 2/15/2018 | 6.00% ** | | 1,029,620 |
| CREDIT SUISSE SEC (USD) LLC TBA CASH COLLATERAL | | | ** | 368,894 |
| CSX CORP SR UNSECURED 02/19 7.375 | 2/1/2019 | 7.38% ** | | 2,257,835 |
| CSX CORP SR UNSECURED 03/18 6.25 | 3/15/2018 | 6.25% ** | | 167,265 |
| CSX CORP SR UNSECURED 05/17 5.6 | 5/1/2017 | 5.60% ** | | 2,128,701 |
| CSX CORP SR UNSECURED 11/23 3.7 | 11/1/2023 | 3.70% ** | | 157,134 |
| CVS HEALTH CORP SR UNSECURED 05/21 4.125 | 5/15/2021 | 4.13% ** | | 270,994 |
| CVS HEALTH CORP SR UNSECURED 06/17 5.75 | 6/1/2017 | 5.75% ** | | 390,586 |
| CVS HEALTH CORP SR UNSECURED 07/20 2.8 | 7/20/2020 | 2.80% ** | | 13,365,557 |
| CVS HEALTH CORP SR UNSECURED 07/25 3.875 | 7/20/2025 | 3.88% ** | | 8,167,643 |
| CVS HEALTH CORP SR UNSECURED 12/16 1.2 | 12/5/2016 | 1.20% ** | | 3,074,661 |
| CVS HEALTH CORP SR UNSECURED 12/18 2.25 | 12/5/2018 | 2.25% ** | | 422,156 |
| CVS HEALTH CORP SR UNSECURED 12/22 2.75 | 12/1/2022 | 2.75% ** | | 3,893,669 |
| CVS HEALTH CORP SR UNSECURED 12/23 4 | 12/5/2023 | 4.00% ** | | 3,194,677 |
| DAIMLER FINANCE NA LLC COMPANY GUAR 144A 01/18 1.875 | 1/11/2018 | 1.88% ** | | 5,577,901 |
| DAIMLER FINANCE NA LLC COMPANY GUAR 144A 03/16 3 | 3/28/2016 | 3.00% ** | | 308,647 |
| DAIMLER FINANCE NA LLC COMPANY GUAR 144A 03/18 1.65 | 3/2/2018 | 1.65% ** | | 2,070,425 |
| DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/16 1.45 | 11/18/2016 | 1.45% ** | | 3,055,909 |
| DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/17 1.375 | 8/1/2017 | 1.38% ** | | 152,316 |
| DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/17 VAR | 11/18/2016 | 0.67% ** | | 3,430,807 |
| DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/17 VAR | 11/18/2016 | 1.04% ** | | 559,591 |

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| DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/18 2 | 8/3/2018 | 2.00%** | | 305,361 |
| DAIMLER FINANCE NA LLC COMPANY GUAR 144A 09/16 2.625 | 9/15/2016 | 2.63%** | | 2,831,977 |
| DAIMLER FINANCE NA LLC COMPANY GUAR 144A 09/19 2.25 | 9/3/2019 | 2.25%** | | 201,849 |
| DBRR TRUST DBRR 2011 C32 A3A 144A | 6/17/2049 | 5.71%** | | 5,153,793 |
| DBRR TRUST DBRR 2013 EZ3 A 144A | 12/18/2049 | 1.64%** | | 808,726 |
| DBUBS MORTGAGE TRUST DBUBS 2011 LC2A A2 144A | 7/10/2044 | 3.39%** | | 21,199,523 |
| DEERE + COMPANY SR UNSECURED 06/22 2.6 | 6/8/2022 | 2.60%** | | 697,151 |
| DELMARVA PWR + LIGHT CO 1ST MORTGAGE 11/23 3.5 | 11/15/2023 | 3.50%** | | 737,135 |
| DELTA AIR LINES 2007 1 A PASS THRU CE 02/24 6.821 | 2/10/2024 | 6.82%** | | 1,196,843 |
| DEUTSCHE BANK AG LONDON SR UNSECURED 02/18 1.875 | 2/13/2018 | 1.88%** | | 14,068,434 |
| DEUTSCHE BANK AG LONDON SR UNSECURED 05/17 1.35 | 5/30/2017 | 1.35%** | | 2,433,260 |
| DEUTSCHE BANK AG LONDON SR UNSECURED 09/17 6 | 9/1/2017 | 6.00%** | | 325,604 |
| DEUTSCHE BANK AG SR UNSECURED 08/20 2.95 | 8/20/2020 | 2.95%** | | 4,720,607 |
| DEUTSCHE TELEKOM INT FIN COMPANY GUAR 03/16 5.75 | 3/23/2016 | 5.75%** | | 517,086 |
| DEUTSCHE TELEKOM INT FIN COMPANY GUAR 03/16 5.75 | 11/18/2016 | 5.75%** | | 813,556 |
| DEUTSCHE TELEKOM INT FIN COMPANY GUAR 144A 03/17 2.25 | 3/6/2017 | 2.25%** | | 154,663 |
| DEUTSCHE TELEKOM INT FIN COMPANY GUAR 144A 04/16 3.125 | 11/18/2016 | 3.13%** | | 3,126,646 |
| DEVON ENERGY CORPORATION SR UNSECURED 01/19 6.3 | 1/15/2019 | 6.30%** | | 554,270 |
| DEVON ENERGY CORPORATION SR UNSECURED 05/22 3.25 | 5/15/2022 | 3.25%** | | 609,726 |
| DEVON ENERGY CORPORATION SR UNSECURED 12/18 2.25 | 12/15/2018 | 2.25%** | | 4,199,092 |
| DIAGEO CAPITAL PLC COMPANY GUAR 05/17 1.5 | 5/11/2017 | 1.50%** | | 3,698,265 |
| DIAGEO CAPITAL PLC COMPANY GUAR 07/20 4.828 | 7/15/2020 | 4.83%** | | 3,670,222 |
| DIAGEO CAPITAL PLC COMPANY GUAR 09/16 5.5 | 9/30/2016 | 5.50%** | | 316,754 |
| DIRECTV HOLDINGS/FING COMPANY GUAR 01/18 1.75 | 1/15/2018 | 1.75%** | | 418,458 |
| DIRECTV HOLDINGS/FING COMPANY GUAR 03/17 2.4 | 3/15/2017 | 2.40%** | | 309,885 |
| DIRECTV HOLDINGS/FING COMPANY GUAR 03/22 3.8 | 3/15/2022 | 3.80%** | | 1,510,684 |
| DISCOVER BANK SR UNSECURED 02/18 2 | 2/21/2018 | 2.00%** | | 7,226,213 |
| DISCOVER BANK SR UNSECURED 08/23 4.2 | 8/8/2023 | 4.20%** | | 2,617,001 |
| DISCOVER BANK SUBORDINATED 11/19 8.7 | 11/18/2019 | 8.70%** | | 446,111 |
| DISCOVER CARD EXECUTION NOTE T DCENT 2012 A6 A6 | 1/18/2022 | 1.67%** | | 4,568,460 |
| DISCOVER CARD EXECUTION NOTE T DCENT 2015 A3 A | 3/15/2021 | 1.45%** | | 4,700,702 |
| DISCOVER CARD EXECUTION NOTE T DCENT 2015 A4 A4 | 4/17/2023 | 2.19%** | | 17,362,942 |
| DISCOVER FINANCIAL SVS SR UNSECURED 03/25 3.75 | 3/4/2025 | 3.75%** | | 969,269 |
| DISCOVER FINANCIAL SVS SR UNSECURED 11/22 3.85 | 11/21/2022 | 3.85%** | | 1,758,597 |
| DISCOVERY COMMUNICATIONS COMPANY GUAR 05/22 3.3 | 5/15/2022 | 3.30%** | | 4,830,288 |
| DNB BOLIGKREDITT AS COVERED 144A 03/18 1.45 | 3/21/2018 | 1.45%** | | 20,320,935 |
| DOMINION GAS HLDGS LLC SR UNSECURED 11/16 1.05 | 11/1/2016 | 1.05%** | | 3,070,861 |
| DOMINION GAS HLDGS LLC SR UNSECURED 11/20 2.8 | 11/15/2020 | 2.80%** | | 90,469 |
| DOMINION GAS HLDGS LLC SR UNSECURED 12/19 2.5 | 12/15/2019 | 2.50%** | | 204,720 |
| DOMINION RESOURCES INC SR UNSECURED 03/17 1.25 | 3/15/2017 | 1.25%** | | 173,121 |
| DOMINION RESOURCES INC SR UNSECURED 05/16 VAR | 11/18/2016 | 1.11%** | | 2,217,239 |
| DOMINION RESOURCES INC SR UNSECURED 06/18 1.9 | 6/15/2018 | 1.90%** | | 862,595 |
| DOMINION RESOURCES INC SR UNSECURED 06/18 6.4 | 6/15/2018 | 6.40%** | | 1,077,064 |
| DOMINION RESOURCES INC SR UNSECURED 09/17 1.4 | 9/15/2017 | 1.40%** | | 202,836 |
| DOW CHEMICAL CO/THE SR UNSECURED 05/19 8.55 | 5/15/2019 | 8.55%** | | 652,194 |
| DOW CHEMICAL CO/THE SR UNSECURED 11/20 4.25 | 11/15/2020 | 4.25%** | | 750,838 |
| DOW CHEMICAL CO/THE SR UNSECURED 11/21 4.125 | 11/15/2021 | 4.13%** | | 150,401 |

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| DOW CHEMICAL CO/THE SR UNSECURED 11/22 3 | 11/15/2022 | 3.00%** | | 671,962 |
| DR PEPPER SNAPPLE GROUP COMPANY GUAR 01/16 2.9 | 1/15/2016 | 2.90%** | | 399,783 |
| DRIVE AUTO RECEIVABLES TRUST DRIVE 2015 AA A3 144A | 7/16/2018 | 1.43%** | | 2,560,731 |
| DT AUTO OWNER TRUST DTAOT 2015 3A A 144A | 3/15/2019 | 1.66%** | | 1,938,450 |
| DTE ENERGY COMPANY SR UNSECURED 06/16 6.35 | 6/1/2016 | 6.35%** | | 313,950 |
| DTE ENERGY COMPANY SR UNSECURED 12/19 2.4 | 12/1/2019 | 2.40%** | | 6,846,587 |
| DUKE ENERGY CORP SR UNSECURED 06/18 2.1 | 6/15/2018 | 2.10%** | | 410,443 |
| DUKE ENERGY CORP SR UNSECURED 10/23 3.95 | 10/15/2023 | 3.95%** | | 12,654,822 |
| DUKE ENERGY INDIANA INC 1ST MORTGAGE 07/20 3.75 | 7/15/2020 | 3.75%** | | 744,356 |
| E.I. DU PONT DE NEMOURS SR UNSECURED 01/20 4.625 | 1/15/2020 | 4.63%** | | 986,473 |
| E.I. DU PONT DE NEMOURS SR UNSECURED 02/23 2.8 | 2/15/2023 | 2.80%** | | 511,191 |
| EASTMAN CHEMICAL CO SR UNSECURED 01/20 2.7 | 1/15/2020 | 2.70%** | | 5,326,558 |
| EASTMAN CHEMICAL CO SR UNSECURED 03/25 3.8 | 3/15/2025 | 3.80%** | | 4,589,659 |
| EATON CORP COMPANY GUAR 11/17 1.5 | 11/2/2017 | 1.50%** | | 1,282,977 |
| EATON CORP COMPANY GUAR 11/22 2.75 | 11/2/2022 | 2.75%** | | 4,045,512 |
| EBAY INC SR UNSECURED 07/17 1.35 | 7/15/2017 | 1.35%** | | 462,551 |
| ECOLAB INC SR UNSECURED 01/18 1.55 | 1/12/2018 | 1.55%** | | 5,087,299 |
| ECOLAB INC SR UNSECURED 12/16 3 | 12/8/2016 | 3.00%** | | 748,377 |
| ECOLAB INC SR UNSECURED 12/16 3 | 11/18/2016 | 3.00%** | | 2,687,828 |
| ECOLAB INC SR UNSECURED 12/17 1.45 | 12/8/2017 | 1.45%** | | 304,499 |
| ECOLAB INC SR UNSECURED 12/21 4.35 | 12/8/2021 | 4.35%** | | 1,340,331 |
| EDISON INTERNATIONAL SR UNSECURED 09/17 3.75 | 9/15/2017 | 3.75%** | | 190,276 |
| ELI LILLY + CO SR UNSECURED 03/18 1.25 | 3/1/2018 | 1.25%** | | 2,509,454 |
| EMERSON ELECTRIC CO SR UNSECURED 04/19 5 | 4/15/2019 | 5.00%** | | 301,802 |
| ENABLE MIDSTREAM PARTNER LIMITD GUARA 05/19 2.4 | 5/15/2019 | 2.40%** | | 500,733 |
| ENABLE MIDSTREAM PARTNER LIMITD GUARA 05/24 3.9 | 5/15/2024 | 3.90%** | | 783,323 |
| ENCANA CORP SR UNSECURED 05/19 6.5 | 5/15/2019 | 6.50%** | | 74,930 |
| ENERGY TRANSFER PARTNERS SR UNSECURED 06/18 2.5 | 6/15/2018 | 2.50%** | | 3,332,223 |
| ENERGY TRANSFER PARTNERS SR UNSECURED 06/21 4.65 | 6/1/2021 | 4.65%** | | 3,009,260 |
| ENERGY TRANSFER PARTNERS SR UNSECURED 07/18 6.7 | 7/1/2018 | 6.70%** | | 646,510 |
| ENLINK MIDSTREAM PARTNER SR UNSECURED 04/19 2.7 | 4/1/2019 | 2.70%** | | 373,981 |
| ENLINK MIDSTREAM PARTNER SR UNSECURED 06/25 4.15 | 6/1/2025 | 4.15%** | | 780,233 |
| ENSCO PLC SR UNSECURED 03/21 4.7 | 3/15/2021 | 4.70%** | | 1,089,093 |
| ENERGY CORP SR UNSECURED 01/17 4.7 | 1/15/2017 | 4.70%** | | 5,923,150 |
| ENERGY CORP SR UNSECURED 09/20 5.125 | 9/15/2020 | 5.13%** | | 853,358 |
| ENERGY GULF STATES LA 1ST MORTGAGE 05/18 6 | 5/1/2018 | 6.00%** | | 223,966 |
| ENERGY GULF STATES LA 1ST MORTGAGE 10/24 5.59 | 10/1/2024 | 5.59%** | | 466,916 |
| ENERGY LOUISIANA LLC 1ST MORTGAGE 11/24 5.4 | 11/1/2024 | 5.40%** | | 1,398,153 |
| ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/19 6.5 | 1/31/2019 | 6.50%** | | 2,596,085 |
| ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/25 3.75 | 2/15/2025 | 3.75%** | | 332,743 |
| ENTERPRISE PRODUCTS OPER COMPANY GUAR 03/23 3.35 | 3/15/2023 | 3.35%** | | 1,565,951 |
| ENTERPRISE PRODUCTS OPER COMPANY GUAR 05/18 1.65 | 5/7/2018 | 1.65%** | | 4,868,293 |
| ENTERPRISE PRODUCTS OPER COMPANY GUAR 09/17 6.3 | 9/15/2017 | 6.30%** | | 2,694,622 |
| EOG RESOURCES INC SR UNSECURED 02/16 2.5 | 2/1/2016 | 2.50%** | | 235,902 |
| EOG RESOURCES INC SR UNSECURED 02/21 4.1 | 2/1/2021 | 4.10%** | | 599,952 |
| EOG RESOURCES INC SR UNSECURED 04/25 3.15 | 4/1/2025 | 3.15%** | | 1,453,796 |
| EOG RESOURCES INC SR UNSECURED 06/19 5.625 | 6/1/2019 | 5.63%** | | 297,973 |

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| EQUITY COMMONWEALTH SR UNSECURED 06/17 6.25 | 6/15/2017 | 6.25% ** | | 105,830 |
| EQUITY ONE INC COMPANY GUAR 01/17 6.25 | 1/15/2017 | 6.25% ** | | 3,499,882 |
| ERAC USA FINANCE LLC COMPANY GUAR 144A 03/17 2.75 | 3/15/2017 | 2.75% ** | | 4,086,458 |
| ERAC USA FINANCE LLC COMPANY GUAR 144A 04/16 1.4 | 4/15/2016 | 1.40% ** | | 737,435 |
| ERAC USA FINANCE LLC COMPANY GUAR 144A 04/16 1.4 | 11/18/2016 | 1.40% ** | | 978,378 |
| ERAC USA FINANCE LLC COMPANY GUAR 144A 11/16 6.2 | 11/1/2016 | 6.20% ** | | 191,201 |
| ERAC USA FINANCE LLC COMPANY GUAR 144A 11/24 3.85 | 11/15/2024 | 3.85% ** | | 4,100,359 |
| ERP OPERATING LP SR UNSECURED 06/17 5.75 | 6/15/2017 | 5.75% ** | | 395,218 |
| ERP OPERATING LP SR UNSECURED 07/19 2.375 | 7/1/2019 | 2.38% ** | | 124,317 |
| EUROPEAN BK RECON + DEV SR UNSECURED 06/18 1 | 6/15/2018 | 1.00% ** | | 15,221,058 |
| EUROPEAN INVESTMENT BANK SR UNSECURED 03/19 1.875 | 3/15/2019 | 1.88% ** | | 9,053,277 |
| EUROPEAN INVESTMENT BANK SR UNSECURED 12/20 1.625 | 12/15/2020 | 1.63% ** | | 13,070,761 |
| EXELON GENERATION CO LLC SR UNSECURED 01/20 2.95 | 1/15/2020 | 2.95% ** | | 530,930 |
| EXETER AUTOMOBILE RECEIVABLES EART 2014 2A A 144A | 8/15/2018 | 1.06% ** | | 129,460 |
| EXETER AUTOMOBILE RECEIVABLES EART 2014 3A A 144A | 1/15/2019 | 1.32% ** | | 1,156,095 |
| EXPRESS SCRIPTS COMPANY GUAR 05/16 3.125 | 11/18/2016 | 3.13% ** | | 1,484,442 |
| EXPRESS SCRIPTS COMPANY GUAR 06/19 7.25 | 6/15/2019 | 7.25% ** | | 471,532 |
| EXPRESS SCRIPTS HOLDING COMPANY GUAR 02/17 2.65 | 11/18/2016 | 2.65% ** | | 2,209,496 |
| EXPRESS SCRIPTS HOLDING COMPANY GUAR 06/17 1.25 | 6/2/2017 | 1.25% ** | | 2,010,301 |
| EXTENDED STAY AMERICA TRUST ESA 2013 ESH7 A27 144A | 12/5/2031 | 2.96% ** | | 328,195 |
| EXXON MOBIL CORPORATION SR UNSECURED 03/18 VAR | 11/18/2016 | 0.46% ** | | 5,035,950 |
| FANNIE MAE 01/25 2.829 | 1/25/2025 | 2.83% ** | | 6,300,452 |
| FANNIE MAE FNR 1994 15 ZK | 2/25/2024 | 5.50% ** | | 681,032 |
| FANNIE MAE FNR 1994 43 PK | 2/25/2024 | 6.35% ** | | 477,260 |
| FANNIE MAE FNR 1997 89 ZA | 12/20/2027 | 7.00% ** | | 298,773 |
| FANNIE MAE FNR 1999 6 PB | 3/25/2019 | 6.00% ** | | 129,388 |
| FANNIE MAE FNR 2001 81 HE | 1/25/2032 | 6.50% ** | | 943,883 |
| FANNIE MAE FNR 2003 21 OU | 3/25/2033 | 5.50% ** | | 140,042 |
| FANNIE MAE FNR 2003 89 DC | 12/25/2032 | 5.00% ** | | 77,813 |
| FANNIE MAE FNR 2003 92 PE | 9/25/2018 | 4.50% ** | | 258,417 |
| FANNIE MAE FNR 2004 38 FK | 5/25/2034 | 0.77% ** | | 439,758 |
| FANNIE MAE FNR 2004 80 WB | 11/25/2019 | 4.00% ** | | 572,031 |
| FANNIE MAE FNR 2005 64 PL | 7/25/2035 | 5.50% ** | | 1,888,120 |
| FANNIE MAE FNR 2007 100 YF | 10/25/2037 | 0.97% ** | | 955,541 |
| FANNIE MAE FNR 2007 114 A6 | 10/27/2037 | 0.40% ** | | 4,072,825 |
| FANNIE MAE FNR 2007 73 A1 | 7/25/2037 | 0.48% ** | | 915,813 |
| FANNIE MAE FNR 2008 25 EF | 4/25/2038 | 1.37% ** | | 4,100,779 |
| FANNIE MAE FNR 2009 29 LA | 5/25/2039 | 1.65% ** | | 1,536,255 |
| FANNIE MAE FNR 2009 62 HJ | 5/25/2039 | 6.00% ** | | 686,510 |
| FANNIE MAE FNR 2009 87 NF | 11/25/2039 | 1.17% ** | | 1,477,069 |
| FANNIE MAE FNR 2010 110 AE | 11/25/2018 | 9.75% ** | | 560,035 |
| FANNIE MAE FNR 2010 111 AE | 4/25/2038 | 5.50% ** | | 591,389 |
| FANNIE MAE FNR 2010 54 FT | 4/25/2037 | 1.18% ** | | 4,105,911 |
| FANNIE MAE FNR 2010 64 DM | 6/25/2040 | 5.00% ** | | 694,116 |
| FANNIE MAE FNR 2010 64 EH | 10/25/2035 | 5.00% ** | | 39,114 |
| FANNIE MAE FNR 2011 15 AB | 8/25/2019 | 9.75% ** | | 190,146 |
| FANNIE MAE FNR 2011 59 NZ | 7/25/2041 | 5.50% ** | | 3,531,898 |

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| FANNIE MAE FNR 2012 17 FG | 3/25/2042 | 0.92% ** | | 6,079,559 |
| FANNIE MAE FNR 2012 28 B | 6/25/2039 | 6.50% ** | | 359,865 |
| FANNIE MAE FNR 2013 23 NH | 3/25/2028 | 2.00% ** | | 1,652,522 |
| FANNIE MAE FNR 2013 83 CA | 10/25/2037 | 3.50% ** | | 1,952,902 |
| FANNIE MAE FNR 2013 9 BC | 7/25/2042 | 6.50% ** | | 4,333,180 |
| FANNIE MAE FNR 2013 9 CB | 4/25/2042 | 5.50% ** | | 7,083,453 |
| FANNIE MAE FNR 2013 90 A | 11/25/2038 | 4.00% ** | | 2,588,123 |
| FANNIE MAE FNR 2014 23 PA | 8/25/2036 | 3.50% ** | | 2,705,745 |
| FANNIE MAE NOTES 02/19 1.875 | 2/19/2019 | 1.88% ** | | 119,422 |
| FANNIE MAE NOTES 03/16 0.5 | 3/30/2016 | 0.50% ** | | 16,396,534 |
| FANNIE MAE NOTES 03/16 2 | 3/8/2016 | 2.00% ** | | 1,028,003 |
| FANNIE MAE NOTES 03/16 2.25 | 3/15/2016 | 2.25% ** | | 10,283,647 |
| FANNIE MAE NOTES 03/16 5 | 3/15/2016 | 5.00% ** | | 687,778 |
| FANNIE MAE NOTES 04/16 2.375 | 4/11/2016 | 2.38% ** | | 3,131,232 |
| FANNIE MAE NOTES 05/18 0.875 | 5/21/2018 | 0.88% ** | | 903,438 |
| FANNIE MAE NOTES 06/17 5.375 | 6/12/2017 | 5.38% ** | | 3,868,960 |
| FANNIE MAE NOTES 06/20 1.5 | 6/22/2020 | 1.50% ** | | 4,280,527 |
| FANNIE MAE NOTES 07/16 0.375 | 7/5/2016 | 0.38% ** | | 23,441,527 |
| FANNIE MAE NOTES 07/18 1.125 | 7/20/2018 | 1.13% ** | | 5,296,523 |
| FANNIE MAE NOTES 08/17 0.875 | 8/28/2017 | 0.88% ** | | 19,254,978 |
| FANNIE MAE NOTES 08/18 1.25 | 8/22/2018 | 1.25% ** | | 5,093,540 |
| FANNIE MAE NOTES 09/16 1.25 | 9/28/2016 | 1.25% ** | | 4,627,881 |
| FANNIE MAE NOTES 09/16 5.25 | 9/15/2016 | 5.25% ** | | 2,235,336 |
| FANNIE MAE NOTES 09/24 2.625 | 9/6/2024 | 2.63% ** | | 8,284,195 |
| FANNIE MAE NOTES 10/17 0.875 | 10/26/2017 | 0.88% ** | | 3,076,725 |
| FANNIE MAE NOTES 10/18 1.125 | 10/19/2018 | 1.13% ** | | 1,140,353 |
| FANNIE MAE NOTES 11/18 1.625 | 11/27/2018 | 1.63% ** | | 2,023,038 |
| FANNIE MAE NOTES 12/18 1.125 | 12/14/2018 | 1.13% ** | | 7,321,488 |
| FANNIE MAE SUBORDINATED 10/19 0.00000 | 10/9/2019 | 0.01% ** | | 28,988,674 |
| FANNIEMAE ACES FNA 2002 M3 C | 7/25/2020 | 4.92% ** | | 200,437 |
| FANNIEMAE ACES FNA 2011 M2 A1 | 4/25/2021 | 2.02% ** | | 466,017 |
| FANNIEMAE ACES FNA 2014 M13 AB1 | 8/25/2024 | 2.40% ** | | 5,959,526 |
| FANNIEMAE ACES FNA 2014 M13 AB2 | 8/25/2024 | 2.95% ** | | 13,727,491 |
| FANNIEMAE ACES FNA 2014 M5 FA | 1/25/2017 | 0.54% ** | | 80,170 |
| FANNIEMAE ACES FNA 2015 M1 AB1 | 9/25/2024 | 2.04% ** | | 5,980,279 |
| FANNIEMAE ACES FNA 2015 M1 AB2 | 9/25/2024 | 2.47% ** | | 6,025,185 |
| FANNIEMAE ACES FNA 2015 M12 A1 | 4/25/2025 | 2.33% ** | | 6,417,916 |
| FANNIEMAE ACES FNA 2015 M15 AB1 | 10/25/2025 | 2.38% ** | | 2,427,714 |
| FANNIEMAE ACES FNA 2015 M4 ABV2 | 7/25/2022 | 2.37% ** | | 5,247,066 |

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| FANNIEMAE ACES FNA 2015 M8 AB1 | 1/25/2025 | 2.10% | ** | 1,987,934 |
| FANNIEMAE STRIP FNS 404 F13 | 5/25/2040 | 1.02% | ** | 793,046 |
| FANNIEMAE WHOLE LOAN FNW 2003 W1 1A1 | 12/25/2042 | 5.74% | ** | 182,890 |
| FANNIEMAE WHOLE LOAN FNW 2003 W15 1A | 7/25/2043 | 6.50% | ** | 149,144 |
| FANNIEMAE WHOLE LOAN FNW 2004 W1 2A1 | 12/25/2043 | 6.50% | ** | 219,252 |
| FARMER MAC GTD TR 07 1 SECURED 144A 04/17 5.125 | 4/19/2017 | 5.13% | ** | 7,764,721 |
| FBR SECURITIZATION TRUST FBRSI 2005 5 AV24 | 11/25/2035 | 1.16% | ** | 66,273 |
| FED HM LN PC POOL 1B1580 FH 03/34 FLOATING VAR | 3/1/2034 | 2.59% | ** | 172,002 |
| FED HM LN PC POOL 1B8062 FH 03/41 FLOATING VAR | 3/1/2041 | 3.10% | ** | 369,171 |
| FED HM LN PC POOL 1G1381 FH 12/36 FLOATING VAR | 12/1/2036 | 2.73% | ** | 88,801 |
| FED HM LN PC POOL 1G2201 FH 09/37 FLOATING VAR | 9/1/2037 | 2.54% | ** | 4,378 |
| FED HM LN PC POOL 1G2511 FH 05/36 FLOATING VAR | 5/1/2036 | 2.62% | ** | 782,068 |
| FED HM LN PC POOL 1J1467 FH 12/36 FLOATING VAR | 12/1/2036 | 2.62% | ** | 304,084 |
| FED HM LN PC POOL 1J1492 FH 11/36 FLOATING VAR | 11/1/2036 | 2.62% | ** | 205,403 |
| FED HM LN PC POOL 2B0646 FH 07/42 FLOATING VAR | 7/1/2042 | 2.04% | ** | 894,960 |
| FED HM LN PC POOL 2B4296 FH 06/45 FLOATING VAR | 6/1/2045 | 2.84% | ** | 5,938,712 |
| FED HM LN PC POOL 360077 FH 08/19 FIXED 9 | 8/1/2019 | 9.00% | ** | 306 |
| FED HM LN PC POOL 410792 FH 02/30 FLOATING VAR | 2/1/2030 | 2.50% | ** | 29,642 |
| FED HM LN PC POOL 538275 FH 12/19 FIXED 9 | 12/1/2019 | 9.00% | ** | 506 |
| FED HM LN PC POOL 540880 FH 10/19 FIXED 9 | 10/1/2019 | 9.00% | ** | 2,831 |
| FED HM LN PC POOL 547356 FH 03/20 FIXED 9 | 3/1/2020 | 9.00% | ** | 152 |
| FED HM LN PC POOL 549820 FH 09/20 FIXED 9 | 9/1/2020 | 9.00% | ** | 1,236 |
| FED HM LN PC POOL 555152 FH 07/20 FIXED 9 | 7/1/2020 | 9.00% | ** | 116 |
| FED HM LN PC POOL 555248 FH 01/20 FIXED 8.5 | 1/1/2020 | 8.50% | ** | 1,881 |
| FED HM LN PC POOL 555294 FH 10/17 FIXED 9 | 10/1/2017 | 9.00% | ** | 34 |
| FED HM LN PC POOL 555330 FH 10/19 FIXED 10 | 10/1/2019 | 10.00% | ** | 1,859 |
| FED HM LN PC POOL 846004 FH 12/24 FLOATING VAR | 12/1/2024 | 2.70% | ** | 17,473 |
| FED HM LN PC POOL 846313 FH 02/26 FLOATING VAR | 2/1/2026 | 2.57% | ** | 1,184 |
| FED HM LN PC POOL 846661 FH 02/29 FLOATING VAR | 2/1/2029 | 2.45% | ** | 2,200 |
| FED HM LN PC POOL 847153 FH 05/33 FLOATING VAR | 5/1/2033 | 2.48% | ** | 281,915 |
| FED HM LN PC POOL A00936 FG 01/19 FIXED 9 | 1/1/2019 | 9.00% | ** | 86 |
| FED HM LN PC POOL A01672 FG 09/19 FIXED 9.5 | 9/1/2019 | 9.50% | ** | 3,543 |
| FED HM LN PC POOL A17092 FG 12/33 FIXED 6 | 12/1/2033 | 6.00% | ** | 29,109 |
| FED HM LN PC POOL A39803 FG 11/35 FIXED 5.5 | 11/1/2035 | 5.50% | ** | 530,286 |
| FED HM LN PC POOL A47038 FG 09/35 FIXED 5 | 9/1/2035 | 5.00% | ** | 234,143 |
| FED HM LN PC POOL A53630 FG 10/36 FIXED 6 | 10/1/2036 | 6.00% | ** | 115,254 |
| FED HM LN PC POOL A62077 FG 06/37 FIXED 6 | 6/1/2037 | 6.00% | ** | 110,102 |
| FED HM LN PC POOL A62378 FG 06/37 FIXED 6 | 6/1/2037 | 6.00% | ** | 94,567 |
| FED HM LN PC POOL A63809 FG 08/37 FIXED 6 | 8/1/2037 | 6.00% | ** | 99,430 |
| FED HM LN PC POOL A69654 FG 12/37 FIXED 6 | 12/1/2037 | 6.00% | ** | 58,826 |
| FED HM LN PC POOL A71410 FG 01/38 FIXED 6 | 1/1/2038 | 6.00% | ** | 1,453 |

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| FED HM LN PC POOL A75218 FG 04/38 FIXED 6 | 4/1/2038 | 6.00% ** | | 88,472 |
| FED HM LN PC POOL A85726 FG 04/39 FIXED 5 | 4/1/2039 | 5.00% ** | | 257,468 |
| FED HM LN PC POOL A90826 FG 01/40 FIXED 4.5 | 1/1/2040 | 4.50% ** | | 884,058 |
| FED HM LN PC POOL A91235 FG 02/40 FIXED 4.5 | 2/1/2040 | 4.50% ** | | 484,366 |
| FED HM LN PC POOL A93318 FG 08/40 FIXED 5 | 8/1/2040 | 5.00% ** | | 1,271,238 |
| FED HM LN PC POOL A93625 FG 08/40 FIXED 5 | 8/1/2040 | 5.00% ** | | 731,318 |
| FED HM LN PC POOL A93652 FG 09/40 FIXED 5 | 9/1/2040 | 5.00% ** | | 356,124 |
| FED HM LN PC POOL A93713 FG 09/40 FIXED 5 | 9/1/2040 | 5.00% ** | | 945,889 |
| FED HM LN PC POOL A94069 FG 09/40 FIXED 5 | 9/1/2040 | 5.00% ** | | 436,816 |
| FED HM LN PC POOL A94113 FG 10/40 FIXED 5 | 10/1/2040 | 5.00% ** | | 595,003 |
| FED HM LN PC POOL A94132 FG 09/40 FIXED 5 | 9/1/2040 | 5.00% ** | | 69,026 |
| FED HM LN PC POOL A94898 FG 11/40 FIXED 4.5 | 11/1/2040 | 4.50% ** | | 483,686 |
| FED HM LN PC POOL A95085 FG 11/40 FIXED 4 | 11/1/2040 | 4.00% ** | | 807,926 |
| FED HM LN PC POOL A95519 FG 12/40 FIXED 4.5 | 12/1/2040 | 4.50% ** | | 218,766 |
| FED HM LN PC POOL A95561 FG 12/40 FIXED 4 | 12/1/2040 | 4.00% ** | | 1,003,652 |
| FED HM LN PC POOL A95575 FG 12/40 FIXED 4 | 12/1/2040 | 4.00% ** | | 855,587 |
| FED HM LN PC POOL A95825 FG 12/40 FIXED 4 | 12/1/2040 | 4.00% ** | | 1,014,708 |
| FED HM LN PC POOL A95831 FG 12/40 FIXED 4.5 | 12/1/2040 | 4.50% ** | | 1,812,180 |
| FED HM LN PC POOL A97040 FG 02/41 FIXED 4 | 2/1/2041 | 4.00% ** | | 451,654 |
| FED HM LN PC POOL C00098 FG 02/22 FIXED 8 | 2/1/2022 | 8.00% ** | | 5,640 |
| FED HM LN PC POOL C00371 FG 09/24 FIXED 7 | 9/1/2024 | 7.00% ** | | 1,471 |
| FED HM LN PC POOL C00516 FG 05/27 FIXED 8 | 5/1/2027 | 8.00% ** | | 8,954 |
| FED HM LN PC POOL C00522 FG 05/27 FIXED 7 | 5/1/2027 | 7.00% ** | | 10,356 |
| FED HM LN PC POOL C00632 FG 07/28 FIXED 7 | 7/1/2028 | 7.00% ** | | 11,364 |
| FED HM LN PC POOL C00636 FG 07/28 FIXED 7.5 | 7/1/2028 | 7.50% ** | | 22,708 |
| FED HM LN PC POOL C00650 FG 09/28 FIXED 7 | 9/1/2028 | 7.00% ** | | 5,672 |
| FED HM LN PC POOL C00984 FG 05/30 FIXED 8 | 5/1/2030 | 8.00% ** | | 2,175 |
| FED HM LN PC POOL C00987 FG 05/30 FIXED 7.5 | 5/1/2030 | 7.50% ** | | 2,286 |
| FED HM LN PC POOL C01116 FG 01/31 FIXED 7.5 | 1/1/2031 | 7.50% ** | | 58,151 |
| FED HM LN PC POOL C03517 FG 09/40 FIXED 4.5 | 9/1/2040 | 4.50% ** | | 597,858 |
| FED HM LN PC POOL C03520 FG 09/40 FIXED 4 | 9/1/2040 | 4.00% ** | | 1,575,914 |
| FED HM LN PC POOL C03545 FG 08/40 FIXED 5 | 8/1/2040 | 5.00% ** | | 998,123 |
| FED HM LN PC POOL C03613 FG 11/40 FIXED 4 | 11/1/2040 | 4.00% ** | | 831,516 |
| FED HM LN PC POOL C03792 FG 04/42 FIXED 3.5 | 4/1/2042 | 3.50% ** | | 2,455,678 |
| FED HM LN PC POOL C04240 FG 09/42 FIXED 3.5 | 9/1/2042 | 3.50% ** | | 898,267 |
| FED HM LN PC POOL C04272 FG 10/42 FIXED 3 | 10/1/2042 | 3.00% ** | | 2,554,500 |
| FED HM LN PC POOL C04422 FG 12/42 FIXED 3 | 12/1/2042 | 3.00% ** | | 1,019,836 |
| FED HM LN PC POOL C09022 FG 01/43 FIXED 3 | 1/1/2043 | 3.00% ** | | 4,937,595 |
| FED HM LN PC POOL C09055 FG 12/43 FIXED 4 | 12/1/2043 | 4.00% ** | | 1,438,507 |
| FED HM LN PC POOL C10542 FG 06/28 FIXED 7 | 6/1/2028 | 7.00% ** | | 11,580 |
| FED HM LN PC POOL C12585 FG 07/28 FIXED 7 | 7/1/2028 | 7.00% ** | | 980 |

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|---|---------------|----------|------|-------------------------------|
| FED HM LN PC POOL C14084 FG 08/28 FIXED 7 | 8/1/2028 | 7.00% ** | | 18,637 |
| FED HM LN PC POOL C26742 FG 05/29 FIXED 6 | 5/1/2029 | 6.00% ** | | 839 |
| FED HM LN PC POOL C80373 FG 01/26 FIXED 7.5 | 1/1/2026 | 7.50% ** | | 512 |
| FED HM LN PC POOL C80379 FG 02/26 FIXED 7 | 2/1/2026 | 7.00% ** | | 13,098 |
| FED HM LN PC POOL C80407 FG 06/26 FIXED 7 | 6/1/2026 | 7.00% ** | | 1,414 |
| FED HM LN PC POOL C90148 FG 09/16 FIXED 7.5 | 9/1/2016 | 7.50% ** | | 385 |
| FED HM LN PC POOL C91028 FG 02/27 FIXED 5 | 2/1/2027 | 5.00% ** | | 25,254 |
| FED HM LN PC POOL C91161 FG 02/28 FIXED 5 | 2/1/2028 | 5.00% ** | | 32,381 |
| FED HM LN PC POOL C91589 FG 11/32 FIXED 3.5 | 11/1/2032 | 3.50% ** | | 767,008 |
| FED HM LN PC POOL D64290 FG 10/25 FIXED 7 | 10/1/2025 | 7.00% ** | | 15,879 |
| FED HM LN PC POOL D64990 FG 03/25 FIXED 8.5 | 3/1/2025 | 8.50% ** | | 4,517 |
| FED HM LN PC POOL D67104 FG 01/26 FIXED 7.5 | 1/1/2026 | 7.50% ** | | 83,154 |
| FED HM LN PC POOL D70703 FG 04/26 FIXED 7 | 4/1/2026 | 7.00% ** | | 17,419 |
| FED HM LN PC POOL D71569 FG 05/26 FIXED 7.5 | 5/1/2026 | 7.50% ** | | 673 |
| FED HM LN PC POOL D74278 FG 08/26 FIXED 8 | 8/1/2026 | 8.00% ** | | 1,317 |
| FED HM LN PC POOL D75342 FG 10/26 FIXED 8 | 10/1/2026 | 8.00% ** | | 835 |
| FED HM LN PC POOL D75558 FG 10/26 FIXED 8 | 10/1/2026 | 8.00% ** | | 1,299 |
| FED HM LN PC POOL D75787 FG 11/26 FIXED 8 | 11/1/2026 | 8.00% ** | | 4,109 |
| FED HM LN PC POOL D77163 FG 01/27 FIXED 7.5 | 1/1/2027 | 7.50% ** | | 6,568 |
| FED HM LN PC POOL D77260 FG 01/27 FIXED 7.5 | 1/1/2027 | 7.50% ** | | 5,301 |
| FED HM LN PC POOL D77475 FG 01/27 FIXED 7 | 1/1/2027 | 7.00% ** | | 3,937 |
| FED HM LN PC POOL D77487 FG 01/27 FIXED 7.5 | 1/1/2027 | 7.50% ** | | 1,753 |
| FED HM LN PC POOL D77490 FG 01/27 FIXED 7.5 | 1/1/2027 | 7.50% ** | | 687 |
| FED HM LN PC POOL D77541 FG 01/27 FIXED 7.5 | 1/1/2027 | 7.50% ** | | 9,480 |
| FED HM LN PC POOL D80165 FG 05/27 FIXED 7 | 5/1/2027 | 7.00% ** | | 16,150 |
| FED HM LN PC POOL D80177 FG 05/27 FIXED 7 | 5/1/2027 | 7.00% ** | | 13,871 |
| FED HM LN PC POOL D91280 FG 04/16 FIXED 7.5 | 4/1/2016 | 7.50% ** | | 2,417 |
| FED HM LN PC POOL D93618 FG 07/19 FIXED 6.5 | 7/1/2019 | 6.50% ** | | 17,329 |
| FED HM LN PC POOL E00956 FG 03/16 FIXED 6 | 3/1/2016 | 6.00% ** | | 49 |
| FED HM LN PC POOL E01007 FG 08/16 FIXED 6 | 8/1/2016 | 6.00% ** | | 109 |
| FED HM LN PC POOL E01095 FG 01/17 FIXED 6 | 1/1/2017 | 6.00% ** | | 74 |
| FED HM LN PC POOL E01495 FG 09/18 FIXED 6 | 9/1/2018 | 6.00% ** | | 1,208 |
| FED HM LN PC POOL E04113 FG 11/27 FIXED 2.5 | 11/1/2027 | 2.50% ** | | 1,804,686 |
| FED HM LN PC POOL E83637 FG 05/16 FIXED 6 | 5/1/2016 | 6.00% ** | | 162 |
| FED HM LN PC POOL E83638 FG 05/16 FIXED 6 | 5/1/2016 | 6.00% ** | | 35 |
| FED HM LN PC POOL E83641 FG 05/16 FIXED 6 | 5/1/2016 | 6.00% ** | | 13 |
| FED HM LN PC POOL E83651 FG 05/16 FIXED 6 | 5/1/2016 | 6.00% ** | | 260 |
| FED HM LN PC POOL E84225 FG 06/16 FIXED 6 | 6/1/2016 | 6.00% ** | | 2,682 |
| FED HM LN PC POOL E84260 FG 07/16 FIXED 6 | 7/1/2016 | 6.00% ** | | 1,297 |
| FED HM LN PC POOL E84467 FG 07/16 FIXED 6 | 7/1/2016 | 6.00% ** | | 26 |
| FED HM LN PC POOL E84885 FG 08/16 FIXED 6 | 8/1/2016 | 6.00% ** | | 238 |

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|---|---------------|---------|--------|-------------------------------|
| FED HM LN PC POOL E85131 FG 09/16 FIXED 6 | 9/1/2016 | 6.00%** | 43 | |
| FED HM LN PC POOL E85346 FG 09/16 FIXED 6 | 9/1/2016 | 6.00%** | 1,763 | |
| FED HM LN PC POOL E86208 FG 11/16 FIXED 6 | 11/1/2016 | 6.00%** | 485 | |
| FED HM LN PC POOL E87156 FG 01/17 FIXED 6 | 1/1/2017 | 6.00%** | 2,530 | |
| FED HM LN PC POOL E87634 FG 01/17 FIXED 6 | 1/1/2017 | 6.00%** | 12,244 | |
| FED HM LN PC POOL E87908 FG 02/17 FIXED 6 | 2/1/2017 | 6.00%** | 849 | |
| FED HM LN PC POOL E87940 FG 02/17 FIXED 6 | 2/1/2017 | 6.00%** | 104 | |
| FED HM LN PC POOL E88001 FG 02/17 FIXED 6 | 2/1/2017 | 6.00%** | 65,193 | |
| FED HM LN PC POOL E88056 FG 02/17 FIXED 6 | 2/1/2017 | 6.00%** | 440 | |
| FED HM LN PC POOL E88063 FG 02/17 FIXED 6 | 2/1/2017 | 6.00%** | 1,351 | |
| FED HM LN PC POOL E88123 FG 02/17 FIXED 6 | 2/1/2017 | 6.00%** | 4,609 | |
| FED HM LN PC POOL E88197 FG 02/17 FIXED 6 | 2/1/2017 | 6.00%** | 59 | |
| FED HM LN PC POOL E88282 FG 03/17 FIXED 6 | 3/1/2017 | 6.00%** | 2,821 | |
| FED HM LN PC POOL E88283 FG 03/17 FIXED 6 | 3/1/2017 | 6.00%** | 157 | |
| FED HM LN PC POOL E88474 FG 03/17 FIXED 6 | 3/1/2017 | 6.00%** | 1,127 | |
| FED HM LN PC POOL E88603 FG 04/17 FIXED 6 | 4/1/2017 | 6.00%** | 729 | |
| FED HM LN PC POOL E88729 FG 04/17 FIXED 6 | 4/1/2017 | 6.00%** | 3,712 | |
| FED HM LN PC POOL E88749 FG 03/17 FIXED 6 | 3/1/2017 | 6.00%** | 733 | |
| FED HM LN PC POOL E88765 FG 03/17 FIXED 6 | 3/1/2017 | 6.00%** | 1,317 | |
| FED HM LN PC POOL E88776 FG 03/17 FIXED 6 | 3/1/2017 | 6.00%** | 143 | |
| FED HM LN PC POOL E88809 FG 04/17 FIXED 6 | 4/1/2017 | 6.00%** | 4,839 | |
| FED HM LN PC POOL E88884 FG 04/17 FIXED 6 | 4/1/2017 | 6.00%** | 2,419 | |
| FED HM LN PC POOL E89041 FG 04/17 FIXED 6 | 4/1/2017 | 6.00%** | 133 | |
| FED HM LN PC POOL E89080 FG 04/17 FIXED 6 | 4/1/2017 | 6.00%** | 1,575 | |
| FED HM LN PC POOL E89092 FG 04/17 FIXED 6 | 4/1/2017 | 6.00%** | 449 | |
| FED HM LN PC POOL E89102 FG 04/17 FIXED 6 | 4/1/2017 | 6.00%** | 3,006 | |
| FED HM LN PC POOL E89118 FG 04/17 FIXED 6 | 4/1/2017 | 6.00%** | 3,219 | |
| FED HM LN PC POOL E89149 FG 04/17 FIXED 6 | 4/1/2017 | 6.00%** | 1,504 | |
| FED HM LN PC POOL E89216 FG 04/17 FIXED 6 | 4/1/2017 | 6.00%** | 1,427 | |
| FED HM LN PC POOL E89294 FG 04/17 FIXED 6 | 4/1/2017 | 6.00%** | 3,264 | |
| FED HM LN PC POOL E89347 FG 04/17 FIXED 6 | 4/1/2017 | 6.00%** | 3,122 | |
| FED HM LN PC POOL E89369 FG 04/17 FIXED 6 | 4/1/2017 | 6.00%** | 942 | |
| FED HM LN PC POOL E89434 FG 05/17 FIXED 6 | 5/1/2017 | 6.00%** | 2,109 | |
| FED HM LN PC POOL E89435 FG 05/17 FIXED 6 | 5/1/2017 | 6.00%** | 1,953 | |
| FED HM LN PC POOL E89593 FG 05/17 FIXED 6 | 5/1/2017 | 6.00%** | 3,878 | |
| FED HM LN PC POOL E89601 FG 05/17 FIXED 6 | 5/1/2017 | 6.00%** | 203 | |
| FED HM LN PC POOL E89645 FG 05/17 FIXED 6 | 5/1/2017 | 6.00%** | 2,974 | |
| FED HM LN PC POOL E89686 FG 05/17 FIXED 6 | 5/1/2017 | 6.00%** | 3,520 | |
| FED HM LN PC POOL E89687 FG 05/17 FIXED 6 | 5/1/2017 | 6.00%** | 2,968 | |
| FED HM LN PC POOL E89704 FG 05/17 FIXED 6 | 5/1/2017 | 6.00%** | 725 | |
| FED HM LN PC POOL E89707 FG 05/17 FIXED 6 | 5/1/2017 | 6.00%** | 1,599 | |

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| Security Name | Maturity Date | Rate | Cost | Current Value (in dollars) |
|---|---------------|--------|------|-------------------------------|
| FED HM LN PC POOL E89746 FG 05/17 FIXED 6 | 5/1/2017 | 6.00% | ** | 98 |
| FED HM LN PC POOL E89777 FG 05/17 FIXED 6 | 5/1/2017 | 6.00% | ** | 927 |
| FED HM LN PC POOL E89856 FG 05/17 FIXED 6 | 5/1/2017 | 6.00% | ** | 1,408 |
| FED HM LN PC POOL E89883 FG 05/17 FIXED 6 | 5/1/2017 | 6.00% | ** | 1,296 |
| FED HM LN PC POOL E89913 FG 05/17 FIXED 6 | 5/1/2017 | 6.00% | ** | 5,960 |
| FED HM LN PC POOL E89969 FG 05/17 FIXED 6 | 5/1/2017 | 6.00% | ** | 1,267 |
| FED HM LN PC POOL E90103 FG 05/17 FIXED 6 | 5/1/2017 | 6.00% | ** | 968 |
| FED HM LN PC POOL E90135 FG 06/17 FIXED 6 | 6/1/2017 | 6.00% | ** | 165 |
| FED HM LN PC POOL E90171 FG 06/17 FIXED 6 | 6/1/2017 | 6.00% | ** | 2,833 |
| FED HM LN PC POOL E90237 FG 06/17 FIXED 6 | 6/1/2017 | 6.00% | ** | 2,489 |
| FED HM LN PC POOL E90295 FG 06/17 FIXED 6 | 6/1/2017 | 6.00% | ** | 1,219 |
| FED HM LN PC POOL E90313 FG 06/17 FIXED 6 | 6/1/2017 | 6.00% | ** | 134 |
| FED HM LN PC POOL E90315 FG 07/17 FIXED 6 | 7/1/2017 | 6.00% | ** | 2,108 |
| FED HM LN PC POOL E90322 FG 06/17 FIXED 6 | 6/1/2017 | 6.00% | ** | 150 |
| FED HM LN PC POOL E90348 FG 06/17 FIXED 6 | 6/1/2017 | 6.00% | ** | 4,165 |
| FED HM LN PC POOL E90402 FG 07/17 FIXED 6 | 7/1/2017 | 6.00% | ** | 3,299 |
| FED HM LN PC POOL E90472 FG 07/17 FIXED 6 | 7/1/2017 | 6.00% | ** | 2,668 |
| FED HM LN PC POOL E90473 FG 07/17 FIXED 6 | 7/1/2017 | 6.00% | ** | 8,354 |
| FED HM LN PC POOL E90551 FG 07/17 FIXED 6 | 7/1/2017 | 6.00% | ** | 1,224 |
| FED HM LN PC POOL E90623 FG 08/17 FIXED 6 | 8/1/2017 | 6.00% | ** | 92 |
| FED HM LN PC POOL E90689 FG 08/17 FIXED 6 | 8/1/2017 | 6.00% | ** | 114 |
| FED HM LN PC POOL E90690 FG 07/17 FIXED 6 | 7/1/2017 | 6.00% | ** | 172 |
| FED HM LN PC POOL E90781 FG 08/17 FIXED 6 | 8/1/2017 | 6.00% | ** | 2,438 |
| FED HM LN PC POOL E90831 FG 08/17 FIXED 6 | 8/1/2017 | 6.00% | ** | 164 |
| FED HM LN PC POOL E90985 FG 08/17 FIXED 6 | 8/1/2017 | 6.00% | ** | 33 |
| FED HM LN PC POOL E91012 FG 08/17 FIXED 6 | 8/1/2017 | 6.00% | ** | 5,524 |
| FED HM LN PC POOL E91278 FG 07/17 FIXED 6 | 7/1/2017 | 6.00% | ** | 89 |
| FED HM LN PC POOL E91485 FG 09/17 FIXED 6 | 9/1/2017 | 6.00% | ** | 6,309 |
| FED HM LN PC POOL E91879 FG 10/17 FIXED 6 | 10/1/2017 | 6.00% | ** | 68 |
| FED HM LN PC POOL E93128 FG 10/17 FIXED 6 | 10/1/2017 | 6.00% | ** | 3,313 |
| FED HM LN PC POOL E99733 FG 09/18 FIXED 6 | 9/1/2018 | 6.00% | ** | 5,615 |
| FED HM LN PC POOL G00144 FG 03/21 FIXED 10 | 3/1/2021 | 10.00% | ** | 4,409 |
| FED HM LN PC POOL G00280 FG 12/22 FIXED 9.5 | 12/1/2022 | 9.50% | ** | 1,380 |
| FED HM LN PC POOL G00473 FG 03/26 FIXED 7.5 | 3/1/2026 | 7.50% | ** | 314 |
| FED HM LN PC POOL G00529 FG 08/26 FIXED 7.5 | 8/1/2026 | 7.50% | ** | 2,879 |
| FED HM LN PC POOL G00552 FG 03/23 FIXED 8.5 | 3/1/2023 | 8.50% | ** | 11,912 |
| FED HM LN PC POOL G00561 FG 06/25 FIXED 9.5 | 6/1/2025 | 9.50% | ** | 22,255 |
| FED HM LN PC POOL G00627 FG 06/25 FIXED 8 | 6/1/2025 | 8.00% | ** | 10,358 |
| FED HM LN PC POOL G00675 FG 03/27 FIXED 7.5 | 3/1/2027 | 7.50% | ** | 15,259 |
| FED HM LN PC POOL G00704 FG 12/26 FIXED 7 | 12/1/2026 | 7.00% | ** | 13,977 |
| FED HM LN PC POOL G00825 FG 12/27 FIXED 7 | 12/1/2027 | 7.00% | ** | 934 |

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|---|---------------|----------|------|-------------------------------|
| FED HM LN PC POOL G00869 FG 01/28 FIXED 7.5 | 1/1/2028 | 7.50% ** | | 20,240 |
| FED HM LN PC POOL G01091 FG 12/29 FIXED 7 | 12/1/2029 | 7.00% ** | | 42,312 |
| FED HM LN PC POOL G01665 FG 03/34 FIXED 5.5 | 3/1/2034 | 5.50% ** | | 812,764 |
| FED HM LN PC POOL G02031 FG 02/36 FIXED 5.5 | 2/1/2036 | 5.50% ** | | 268,990 |
| FED HM LN PC POOL G02408 FG 12/36 FIXED 5.5 | 12/1/2036 | 5.50% ** | | 390,981 |
| FED HM LN PC POOL G02427 FG 12/36 FIXED 5.5 | 12/1/2036 | 5.50% ** | | 733,452 |
| FED HM LN PC POOL G03073 FG 07/37 FIXED 5.5 | 7/1/2037 | 5.50% ** | | 440,580 |
| FED HM LN PC POOL G03233 FG 08/37 FIXED 6 | 8/1/2037 | 6.00% ** | | 16,514 |
| FED HM LN PC POOL G03695 FG 11/37 FIXED 5.5 | 11/1/2037 | 5.50% ** | | 242,243 |
| FED HM LN PC POOL G03812 FG 02/38 FIXED 5.5 | 2/1/2038 | 5.50% ** | | 304,793 |
| FED HM LN PC POOL G03819 FG 01/38 FIXED 6 | 1/1/2038 | 6.00% ** | | 94,581 |
| FED HM LN PC POOL G04448 FG 07/38 FIXED 5.5 | 7/1/2038 | 5.50% ** | | 126,984 |
| FED HM LN PC POOL G04585 FG 02/38 FIXED 5.5 | 2/1/2038 | 5.50% ** | | 228,157 |
| FED HM LN PC POOL G04588 FG 08/38 FIXED 5.5 | 8/1/2038 | 5.50% ** | | 134,902 |
| FED HM LN PC POOL G04636 FG 12/35 FIXED 5 | 12/1/2035 | 5.00% ** | | 81,928 |
| FED HM LN PC POOL G04688 FG 09/38 FIXED 5.5 | 9/1/2038 | 5.50% ** | | 119,935 |
| FED HM LN PC POOL G05179 FG 01/39 FIXED 5.5 | 1/1/2039 | 5.50% ** | | 138,496 |
| FED HM LN PC POOL G05527 FG 07/39 FIXED 4 | 7/1/2039 | 4.00% ** | | 95,373 |
| FED HM LN PC POOL G05676 FG 11/39 FIXED 4 | 11/1/2039 | 4.00% ** | | 1,556,337 |
| FED HM LN PC POOL G05726 FG 08/39 FIXED 5 | 8/1/2039 | 5.00% ** | | 426,127 |
| FED HM LN PC POOL G05741 FG 12/39 FIXED 4.5 | 12/1/2039 | 4.50% ** | | 966,100 |
| FED HM LN PC POOL G05927 FG 07/40 FIXED 4.5 | 7/1/2040 | 4.50% ** | | 1,819,787 |
| FED HM LN PC POOL G06021 FG 01/40 FIXED 5.5 | 1/1/2040 | 5.50% ** | | 365,678 |
| FED HM LN PC POOL G06087 FG 09/40 FIXED 5 | 9/1/2040 | 5.00% ** | | 92,158 |
| FED HM LN PC POOL G06172 FG 12/38 FIXED 5.5 | 12/1/2038 | 5.50% ** | | 835,875 |
| FED HM LN PC POOL G06506 FG 12/40 FIXED 4 | 12/1/2040 | 4.00% ** | | 3,084,976 |
| FED HM LN PC POOL G06507 FG 02/41 FIXED 4 | 2/1/2041 | 4.00% ** | | 510,951 |
| FED HM LN PC POOL G06601 FG 12/40 FIXED 4.5 | 12/1/2040 | 4.50% ** | | 3,263,230 |
| FED HM LN PC POOL G06669 FG 09/39 FIXED 6.5 | 9/1/2039 | 6.50% ** | | 379,085 |
| FED HM LN PC POOL G06875 FG 12/38 FIXED 5.5 | 12/1/2038 | 5.50% ** | | 2,862,348 |
| FED HM LN PC POOL G07032 FG 06/42 FIXED 3 | 6/1/2042 | 3.00% ** | | 1,664,379 |
| FED HM LN PC POOL G07129 FG 09/42 FIXED 3.5 | 9/1/2042 | 3.50% ** | | 1,571,362 |
| FED HM LN PC POOL G07335 FG 03/39 FIXED 7 | 3/1/2039 | 7.00% ** | | 1,169,298 |
| FED HM LN PC POOL G07388 FG 05/43 FIXED 3.5 | 5/1/2043 | 3.50% ** | | 3,056,613 |
| FED HM LN PC POOL G07509 FG 09/39 FIXED 6.5 | 9/1/2039 | 6.50% ** | | 943,944 |
| FED HM LN PC POOL G08273 FG 06/38 FIXED 5.5 | 6/1/2038 | 5.50% ** | | 81,821 |
| FED HM LN PC POOL G08368 FG 10/39 FIXED 4.5 | 10/1/2039 | 4.50% ** | | 881,351 |
| FED HM LN PC POOL G08372 FG 11/39 FIXED 4.5 | 11/1/2039 | 4.50% ** | | 879,133 |
| FED HM LN PC POOL G08521 FG 01/43 FIXED 3 | 1/1/2043 | 3.00% ** | | 852,452 |
| FED HM LN PC POOL G08540 FG 08/43 FIXED 3 | 8/1/2043 | 3.00% ** | | 1,342,844 |
| FED HM LN PC POOL G08553 FG 10/43 FIXED 3 | 10/1/2043 | 3.00% ** | | 155,604 |

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|---|---------------|----------|------|-------------------------------|
| FED HM LN PC POOL G08567 FG 01/44 FIXED 4 | 1/1/2044 | 4.00% ** | | 3,013,785 |
| FED HM LN PC POOL G08681 FG 12/45 FIXED 3.5 | 12/1/2045 | 3.50% ** | | 7,917,580 |
| FED HM LN PC POOL G11300 FG 08/17 FIXED 6 | 8/1/2017 | 6.00% ** | | 253 |
| FED HM LN PC POOL G11410 FG 07/18 FIXED 4 | 7/1/2018 | 4.00% ** | | 762,866 |
| FED HM LN PC POOL G11557 FG 03/19 FIXED 6 | 3/1/2019 | 6.00% ** | | 391 |
| FED HM LN PC POOL G11634 FG 11/19 FIXED 5.5 | 11/1/2019 | 5.50% ** | | 7,081 |
| FED HM LN PC POOL G11652 FG 01/20 FIXED 6 | 1/1/2020 | 6.00% ** | | 209,248 |
| FED HM LN PC POOL G12467 FG 11/21 FIXED 6 | 11/1/2021 | 6.00% ** | | 356,324 |
| FED HM LN PC POOL G12978 FG 12/22 FIXED 5.5 | 12/1/2022 | 5.50% ** | | 359,055 |
| FED HM LN PC POOL G13300 FG 05/23 FIXED 4.5 | 5/1/2023 | 4.50% ** | | 110,156 |
| FED HM LN PC POOL G13492 FG 02/24 FIXED 5 | 2/1/2024 | 5.00% ** | | 259,908 |
| FED HM LN PC POOL G13868 FG 07/25 FIXED 4.5 | 7/1/2025 | 4.50% ** | | 598,392 |
| FED HM LN PC POOL G14171 FG 10/24 FIXED 6 | 10/1/2024 | 6.00% ** | | 311,358 |
| FED HM LN PC POOL G14239 FG 09/26 FIXED 4 | 9/1/2026 | 4.00% ** | | 271,270 |
| FED HM LN PC POOL G14375 FG 07/26 FIXED 4 | 7/1/2026 | 4.00% ** | | 1,332,529 |
| FED HM LN PC POOL G14492 FG 10/25 FIXED 4 | 10/1/2025 | 4.00% ** | | 728,163 |
| FED HM LN PC POOL G18401 FG 09/26 FIXED 3.5 | 9/1/2026 | 3.50% ** | | 261,086 |
| FED HM LN PC POOL G18475 FG 08/28 FIXED 2.5 | 8/1/2028 | 2.50% ** | | 400,837 |
| FED HM LN PC POOL G20028 FG 12/36 FIXED 7.5 | 12/1/2036 | 7.50% ** | | 1,824,243 |
| FED HM LN PC POOL J06009 FG 10/20 FIXED 5 | 10/1/2020 | 5.00% ** | | 462,205 |
| FED HM LN PC POOL J09212 FG 01/24 FIXED 5 | 1/1/2024 | 5.00% ** | | 136,071 |
| FED HM LN PC POOL J11089 FG 04/19 FIXED 4 | 4/1/2019 | 4.00% ** | | 54,307 |
| FED HM LN PC POOL J12398 FG 06/25 FIXED 4.5 | 6/1/2025 | 4.50% ** | | 539,532 |
| FED HM LN PC POOL J12439 FG 06/25 FIXED 4.5 | 6/1/2025 | 4.50% ** | | 886,232 |
| FED HM LN PC POOL J14494 FG 02/26 FIXED 4 | 2/1/2026 | 4.00% ** | | 1,462,720 |
| FED HM LN PC POOL J15658 FG 06/26 FIXED 4 | 6/1/2026 | 4.00% ** | | 558,870 |
| FED HM LN PC POOL J15719 FG 06/26 FIXED 4 | 6/1/2026 | 4.00% ** | | 1,334,713 |
| FED HM LN PC POOL J15974 FG 06/26 FIXED 4 | 6/1/2026 | 4.00% ** | | 482,357 |
| FED HM LN PC POOL J16059 FG 07/26 FIXED 4 | 7/1/2026 | 4.00% ** | | 236,035 |
| FED HM LN PC POOL J16432 FG 08/26 FIXED 3.5 | 8/1/2026 | 3.50% ** | | 429,627 |
| FED HM LN PC POOL J18912 FG 04/27 FIXED 2.5 | 4/1/2027 | 2.50% ** | | 728,319 |
| FED HM LN PC POOL J23935 FG 05/28 FIXED 3 | 5/1/2028 | 3.00% ** | | 816,743 |
| FED HM LN PC POOL J25735 FG 09/28 FIXED 3 | 9/1/2028 | 3.00% ** | | 954,877 |
| FED HM LN PC POOL J27464 FG 02/29 FIXED 3.5 | 2/1/2029 | 3.50% ** | | 1,758,346 |
| FED HM LN PC POOL J27964 FG 04/29 FIXED 3 | 4/1/2029 | 3.00% ** | | 876,310 |
| FED HM LN PC POOL J28196 FG 05/29 FIXED 3 | 5/1/2029 | 3.00% ** | | 5,339,470 |
| FED HM LN PC POOL J29007 FG 08/29 FIXED 3 | 8/1/2029 | 3.00% ** | | 909,132 |
| FED HM LN PC POOL Q04673 FG 11/41 FIXED 4 | 11/1/2041 | 4.00% ** | | 1,402,204 |
| FED HM LN PC POOL Q04674 FG 12/41 FIXED 4 | 12/1/2041 | 4.00% ** | | 111,746 |
| FED HM LN PC POOL Q08998 FG 06/42 FIXED 3.5 | 6/1/2042 | 3.50% ** | | 1,745,373 |
| FED HM LN PC POOL Q10241 FG 08/42 FIXED 3.5 | 8/1/2042 | 3.50% ** | | 724,533 |

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| FED HM LN PC POOL Q10448 FG 08/42 FIXED 3.5 | 8/1/2042 | 3.50% ** | | 846,301 |
| FED HM LN PC POOL Q11288 FG 09/42 FIXED 3.5 | 9/1/2042 | 3.50% ** | | 834,051 |
| FED HM LN PC POOL Q11788 FG 10/42 FIXED 3 | 10/1/2042 | 3.00% ** | | 413,055 |
| FED HM LN PC POOL Q12052 FG 10/42 FIXED 3.5 | 10/1/2042 | 3.50% ** | | 893,297 |
| FED HM LN PC POOL Q12520 FG 10/42 FIXED 3 | 10/1/2042 | 3.00% ** | | 181,009 |
| FED HM LN PC POOL Q14326 FG 01/43 FIXED 2.5 | 1/1/2043 | 2.50% ** | | 953,121 |
| FED HM LN PC POOL Q15062 FG 02/43 FIXED 3 | 2/1/2043 | 3.00% ** | | 3,173,599 |
| FED HM LN PC POOL Q17792 FG 05/43 FIXED 3.5 | 5/1/2043 | 3.50% ** | | 3,705,748 |
| FED HM LN PC POOL Q20402 FG 07/43 FIXED 3 | 7/1/2043 | 3.00% ** | | 294,920 |
| FED HM LN PC POOL Q20416 FG 07/43 FIXED 3 | 7/1/2043 | 3.00% ** | | 525,507 |
| FED HM LN PC POOL Q20983 FG 08/43 FIXED 3 | 8/1/2043 | 3.00% ** | | 397,074 |
| FED HM LN PC POOL Q21694 FG 08/43 FIXED 3 | 8/1/2043 | 3.00% ** | | 490,932 |
| FED HM LN PC POOL Q24332 FG 01/44 FIXED 4 | 1/1/2044 | 4.00% ** | | 863,538 |
| FED HM LN PC POOL Q25702 FG 04/44 FIXED 4.5 | 4/1/2044 | 4.50% ** | | 1,040,779 |
| FED HM LN PC POOL Q25703 FG 04/44 FIXED 4.5 | 4/1/2044 | 4.50% ** | | 1,250,258 |
| FED HM LN PC POOL Q25705 FG 04/44 FIXED 4.5 | 4/1/2044 | 4.50% ** | | 736,949 |
| FED HM LN PC POOL Q25712 FG 04/44 FIXED 4.5 | 4/1/2044 | 4.50% ** | | 709,110 |
| FED HM LN PC POOL Q25818 FG 04/44 FIXED 4.5 | 4/1/2044 | 4.50% ** | | 4,527,081 |
| FED HM LN PC POOL Q25819 FG 04/44 FIXED 4.5 | 4/1/2044 | 4.50% ** | | 4,707,642 |
| FED HM LN PC POOL Q25850 FG 04/44 FIXED 4.5 | 4/1/2044 | 4.50% ** | | 673,957 |
| FED HM LN PC POOL Q25851 FG 04/44 FIXED 4.5 | 4/1/2044 | 4.50% ** | | 279,837 |
| FED HM LN PC POOL Q25852 FG 04/44 FIXED 4.5 | 4/1/2044 | 4.50% ** | | 816,835 |
| FED HM LN PC POOL Q25853 FG 04/44 FIXED 4.5 | 4/1/2044 | 4.50% ** | | 903,698 |
| FED HM LN PC POOL Q29920 FG 11/44 FIXED 4.5 | 11/1/2044 | 4.50% ** | | 98,893 |
| FED HM LN PC POOL U90245 FG 10/42 FIXED 3.5 | 10/1/2042 | 3.50% ** | | 896,825 |
| FED HM LN PC POOL U90316 FG 10/42 FIXED 4 | 10/1/2042 | 4.00% ** | | 3,630,230 |
| FED HM LN PC POOL U91254 FG 04/43 FIXED 4 | 4/1/2043 | 4.00% ** | | 1,425,897 |
| FED HM LN PC POOL U92272 FG 12/43 FIXED 4.5 | 12/1/2043 | 4.50% ** | | 926,645 |
| FED HM LN PC POOL U95137 FG 08/43 FIXED 4 | 8/1/2043 | 4.00% ** | | 892,172 |
| FED HM LN PC POOL U99076 FG 12/43 FIXED 4.5 | 12/1/2043 | 4.50% ** | | 7,471,620 |
| FED HM LN PC POOL U99084 FG 02/44 FIXED 4.5 | 2/1/2044 | 4.50% ** | | 6,126,918 |
| FED HM LN PC POOL U99091 FG 03/44 FIXED 4.5 | 3/1/2044 | 4.50% ** | | 1,788,940 |
| FED HM LN PC POOL U99114 FG 02/44 FIXED 3.5 | 2/1/2044 | 3.50% ** | | 390,830 |
| FED HM LN PC POOL V60298 FG 10/28 FIXED 3 | 10/1/2028 | 3.00% ** | | 870,731 |
| FED HM LN PC POOL V60564 FG 06/29 FIXED 3 | 6/1/2029 | 3.00% ** | | 1,778,656 |
| FED HOME LN DISCOUNT NT DISCOUNT NOT 01/16 0.00000 | 1/22/2016 | ** | | 3,996,048 |
| FED HOME LN DISCOUNT NT DISCOUNT NOT 11/15 0.00000 | 11/30/2015 | ** | | 60,139,757 |
| FEDERAL FARM CREDIT BANK BONDS 09/17 1.125 | 9/22/2017 | 1.13% ** | | 10,654,833 |
| FEDERAL HOME LOAN BANK BONDS 03/16 3.125 | 3/11/2016 | 3.13% ** | | 1,375,049 |
| FEDERAL HOME LOAN BANK BONDS 03/18 1.375 | 3/9/2018 | 1.38% ** | | 10,279,231 |
| FEDERAL HOME LOAN BANK BONDS 04/18 1.125 | 4/25/2018 | 1.13% ** | | 8,769,044 |

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| FEDERAL HOME LOAN BANK BONDS 05/17 0.625 | 5/30/2017 | 0.63% ** | | 688,438 |
| FEDERAL HOME LOAN BANK BONDS 05/17 0.875 | 5/24/2017 | 0.88% ** | | 122,791 |
| FEDERAL HOME LOAN BANK BONDS 06/19 1.625 | 6/14/2019 | 1.63% ** | | 20,559,651 |
| FEDERAL HOME LOAN BANK BONDS 07/36 5.5 | 7/15/2036 | 5.50% ** | | 12,378,976 |
| FEDERAL HOME LOAN BANK BONDS 08/17 0.75 | 8/28/2017 | 0.75% ** | | 9,176,100 |
| FEDERAL HOME LOAN BANK BONDS 09/16 0.5 | 9/28/2016 | 0.50% ** | | 4,787,201 |
| FEDERAL HOME LOAN BANK BONDS 09/17 2.25 | 9/8/2017 | 2.25% ** | | 93,549,553 |
| FEDERAL HOME LOAN BANK BONDS 11/16 0.625 | 11/23/2016 | 0.63% ** | | 16,475,651 |
| FEDERAL HOME LOAN BANK BONDS 12/16 4.75 | 12/16/2016 | 4.75% ** | | 4,675,612 |
| FEDERAL HOME LOAN BANK BONDS 12/17 1 | 12/19/2017 | 1.00% ** | | 21,807,612 |
| FHLMC MULTIFAMILY STRUCTURED P FHMS K041 A2 | 10/25/2024 | 3.17% ** | | 15,620,528 |
| FHLMC MULTIFAMILY STRUCTURED P FHMS K043 A2 | 12/25/2024 | 3.06% ** | | 9,788,587 |
| FHLMC MULTIFAMILY STRUCTURED P FHMS KJ02 A2 | 9/25/2020 | 2.60% ** | | 6,539,309 |
| FHLMC MULTIFAMILY VRD CERTIFIC FHM M012 A1A2 | 8/15/2051 | 5.50% ** | | 5,238,802 |
| FHLMC STRUCTURED PASS THROUGH FSPC T 21 A | 10/25/2029 | 0.78% ** | | 268,520 |
| FHLMC STRUCTURED PASS THROUGH FSPC T 61 1A1 | 7/25/2044 | 1.62% ** | | 1,158,893 |
| FHLMC TBA 30 YR 4 GOLD SINGLE FAMILY | 1/14/2046 | 4.00% ** | | 5,412,421 |
| FHLMC TBA 30 YR 4 GOLD SINGLE FAMILY | 2/11/2046 | 4.00% ** | | 1,080,323 |
| FHLMC TBA 30 YR 4.5 GOLD SINGLE FAMILY | 1/14/2046 | 4.50% ** | | 1,655,794 |
| FIDELITY NATIONAL INFORM SR UNSECURED 10/18 2.85 | 10/15/2018 | 2.85% ** | | 1,568,192 |
| FIDELITY NATIONAL INFORM SR UNSECURED 10/20 3.625 | 10/15/2020 | 3.63% ** | | 2,117,629 |
| FIDELITY NATL FINANCIAL SR UNSECURED 09/22 5.5 | 9/1/2022 | 5.50% ** | | 2,501,336 |
| FIFTH THIRD AUTO TRUST FITAT 2013 A A3 | 9/15/2017 | 0.61% ** | | 488,403 |
| FIFTH THIRD AUTO TRUST FITAT 2014 2 A4 | 12/15/2020 | 1.38% ** | | 3,180,020 |
| FIFTH THIRD AUTO TRUST FITAT 2014 3 A3 | 3/15/2019 | 0.96% ** | | 1,053,969 |
| FIFTH THIRD AUTO TRUST FITAT 2015 1 A2A | 11/18/2016 | 0.91% ** | | 1,716,902 |
| FIFTH THIRD AUTO TRUST FITAT 2015 1 A3 | 3/16/2020 | 1.42% ** | | 2,506,523 |
| FIFTH THIRD BANCORP SR UNSECURED 01/16 3.625 | 1/25/2016 | 3.63% ** | | 816,080 |
| FIFTH THIRD BANCORP SR UNSECURED 02/16 0.9 | 2/26/2016 | 0.90% ** | | 307,411 |
| FIFTH THIRD BANCORP SR UNSECURED 02/16 0.9 | 11/18/2016 | 0.90% ** | | 403,053 |
| FIFTH THIRD BANK SR UNSECURED 02/18 1.45 | 2/28/2018 | 1.45% ** | | 3,536,692 |
| FIFTH THIRD BANK SR UNSECURED 04/19 2.375 | 4/25/2019 | 2.38% ** | | 308,428 |
| FIFTH THIRD BANK SR UNSECURED 08/18 2.15 | 8/20/2018 | 2.15% ** | | 5,292,258 |
| FIFTH THIRD BANK SR UNSECURED 11/16 1.15 | 11/18/2016 | 1.15% ** | | 2,298,270 |
| FIFTH THIRD BANK SR UNSECURED 11/16 VAR | 11/18/2016 | 0.87% ** | | 1,842,267 |
| FIRST INVESTORS AUTO OWNER TRU FIAOT 2013 1A A2 144A | 10/15/2018 | 0.90% ** | | 23,741 |
| FIRST INVESTORS AUTO OWNER TRU FIAOT 2014 3A A2 144A | 11/15/2018 | 1.06% ** | | 346,626 |
| FIRST INVESTORS AUTO OWNER TRU FIAOT 2015 1A A2 144A | 4/15/2019 | 1.21% ** | | 1,093,716 |
| FIRSTENERGY CORP SR UNSECURED 03/18 2.75 | 3/15/2018 | 2.75% ** | | 2,532,245 |
| FIRSTENERGY CORP SR UNSECURED 03/23 4.25 | 3/15/2023 | 4.25% ** | | 5,014,546 |
| FIRSTENERGY CORP SR UNSECURED 11/31 7.375 | 11/15/2031 | 7.38% ** | | 1,248,073 |

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| FLORIDA POWER + LIGHT CO 1ST MORTGAGE 12/25 3.125 | 12/1/2025 | 3.13% | ** | 7,699,286 |
| FLORIDA ST TURNPIKE AUTH FLSTRN 07/39 FIXED OID 6.8 | 7/1/2039 | 6.80% | ** | 2,643,763 |
| FNMA POOL 050305 FN 05/20 FIXED 9.5 | 5/1/2020 | 9.50% | ** | 1,527 |
| FNMA POOL 050402 FN 02/21 FIXED 9 | 2/1/2021 | 9.00% | ** | 318 |
| FNMA POOL 050415 FN 03/21 FIXED 9 | 3/1/2021 | 9.00% | ** | 412 |
| FNMA POOL 050795 FN 09/23 FIXED 7 | 9/1/2023 | 7.00% | ** | 1,869 |
| FNMA POOL 050947 FN 12/23 FIXED 7 | 12/1/2023 | 7.00% | ** | 21,628 |
| FNMA POOL 050966 FN 01/24 FIXED 7 | 1/1/2024 | 7.00% | ** | 9,215 |
| FNMA POOL 050993 FN 02/24 FIXED 7 | 2/1/2024 | 7.00% | ** | 6,912 |
| FNMA POOL 060680 FN 02/28 FLOATING VAR | 2/1/2028 | 4.42% | ** | 33,893 |
| FNMA POOL 070110 FN 10/16 FIXED VAR | 10/1/2016 | 10.00% | ** | 72 |
| FNMA POOL 100168 FN 01/21 FIXED VAR | 1/15/2021 | 9.50% | ** | 2,046 |
| FNMA POOL 108489 FN 11/20 FIXED 9 | 11/1/2020 | 9.00% | ** | 11,514 |
| FNMA POOL 190353 FN 08/34 FIXED VAR | 8/1/2034 | 5.00% | ** | 14,745 |
| FNMA POOL 190357 FN 03/35 FIXED VAR | 3/1/2035 | 5.00% | ** | 11,299 |
| FNMA POOL 190360 FN 08/35 FIXED VAR | 8/1/2035 | 5.00% | ** | 9,061 |
| FNMA POOL 190377 FN 11/36 FIXED VAR | 11/1/2036 | 5.00% | ** | 10,468 |
| FNMA POOL 190533 FN 01/24 FIXED VAR | 1/1/2024 | 7.00% | ** | 3,944 |
| FNMA POOL 242136 FN 10/23 FIXED 7 | 10/1/2023 | 7.00% | ** | 449 |
| FNMA POOL 245442 FN 11/23 FIXED 7 | 11/1/2023 | 7.00% | ** | 3,724 |
| FNMA POOL 252210 FN 02/19 FIXED 6.5 | 2/1/2019 | 6.50% | ** | 30,416 |
| FNMA POOL 253153 FN 02/20 FIXED 7 | 2/1/2020 | 7.00% | ** | 12,758 |
| FNMA POOL 253947 FN 08/31 FIXED 8 | 8/1/2031 | 8.00% | ** | 42,501 |
| FNMA POOL 254223 FN 02/32 FIXED 7.5 | 2/1/2032 | 7.50% | ** | 574 |
| FNMA POOL 254793 FN 07/33 FIXED 5 | 7/1/2033 | 5.00% | ** | 291,353 |
| FNMA POOL 262211 FN 12/23 FIXED 7 | 12/1/2023 | 7.00% | ** | 594 |
| FNMA POOL 267989 FN 02/24 FIXED 7 | 2/1/2024 | 7.00% | ** | 3,491 |
| FNMA POOL 274621 FN 03/24 FIXED 7 | 3/1/2024 | 7.00% | ** | 1,370 |
| FNMA POOL 303675 FN 10/17 FIXED VAR | 10/1/2017 | 10.00% | ** | 6,615 |
| FNMA POOL 312206 FN 06/25 FLOATING VAR | 6/1/2025 | 2.35% | ** | 44,348 |
| FNMA POOL 313499 FN 10/18 FIXED VAR | 10/1/2018 | 10.00% | ** | 6,470 |
| FNMA POOL 313947 FN 01/28 FIXED VAR | 1/1/2028 | 7.00% | ** | 2,343 |
| FNMA POOL 330089 FN 04/25 FIXED 8 | 4/1/2025 | 8.00% | ** | 31,112 |
| FNMA POOL 330126 FN 08/25 FLOATING VAR | 8/1/2025 | 2.39% | ** | 54,146 |
| FNMA POOL 331427 FN 11/25 FLOATING VAR | 11/1/2025 | 2.34% | ** | 27,227 |
| FNMA POOL 347547 FN 08/26 FLOATING VAR | 8/1/2026 | 2.38% | ** | 327 |
| FNMA POOL 347633 FN 07/26 FLOATING VAR | 7/1/2026 | 2.38% | ** | 20,692 |
| FNMA POOL 362968 FN 01/26 FLOATING VAR | 1/1/2026 | 2.57% | ** | 46,921 |
| FNMA POOL 367801 FN 05/24 FIXED 9 | 5/1/2024 | 9.00% | ** | 676 |
| FNMA POOL 369996 FN 01/27 FIXED 7.5 | 1/1/2027 | 7.50% | ** | 3,616 |
| FNMA POOL 371049 FN 02/27 FIXED 7.5 | 2/1/2027 | 7.50% | ** | 14,261 |

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| FNMA POOL 371073 FN 02/27 FIXED 7.5 | 2/1/2027 | 7.50% ** | | 7,467 |
| FNMA POOL 371871 FN 02/27 FIXED 7.5 | 2/1/2027 | 7.50% ** | | 8,196 |
| FNMA POOL 377038 FN 04/27 FIXED 7.5 | 4/1/2027 | 7.50% ** | | 12,317 |
| FNMA POOL 390986 FN 08/27 FLOATING VAR | 8/1/2027 | 2.38% ** | | 62,980 |
| FNMA POOL 396434 FN 11/27 FIXED 7.5 | 11/1/2027 | 7.50% ** | | 538 |
| FNMA POOL 396439 FN 11/27 FIXED 7.5 | 11/1/2027 | 7.50% ** | | 8,549 |
| FNMA POOL 397256 FN 10/27 FIXED 7.5 | 10/1/2027 | 7.50% ** | | 785 |
| FNMA POOL 398754 FN 09/27 FIXED 7.5 | 9/1/2027 | 7.50% ** | | 6,172 |
| FNMA POOL 401788 FN 10/27 FIXED 7.5 | 10/1/2027 | 7.50% ** | | 1,380 |
| FNMA POOL 479545 FN 08/29 FIXED 7 | 8/1/2029 | 7.00% ** | | 632 |
| FNMA POOL 492745 FN 05/29 FIXED 7 | 5/1/2029 | 7.00% ** | | 12,860 |
| FNMA POOL 503573 FN 10/29 FIXED 7 | 10/1/2029 | 7.00% ** | | 2,888 |
| FNMA POOL 507521 FN 08/29 FIXED 7 | 8/1/2029 | 7.00% ** | | 6,001 |
| FNMA POOL 509436 FN 10/29 FIXED 7 | 10/1/2029 | 7.00% ** | | 8,818 |
| FNMA POOL 509662 FN 08/29 FIXED 7 | 8/1/2029 | 7.00% ** | | 521 |
| FNMA POOL 511103 FN 08/29 FIXED 7 | 8/1/2029 | 7.00% ** | | 13,496 |
| FNMA POOL 511384 FN 09/29 FIXED 7 | 9/1/2029 | 7.00% ** | | 2,014 |
| FNMA POOL 514267 FN 09/29 FIXED 7 | 9/1/2029 | 7.00% ** | | 2,824 |
| FNMA POOL 515518 FN 10/29 FIXED 7 | 10/1/2029 | 7.00% ** | | 3,980 |
| FNMA POOL 517511 FN 10/29 FIXED 7 | 10/1/2029 | 7.00% ** | | 9,769 |
| FNMA POOL 518108 FN 09/29 FIXED 7 | 9/1/2029 | 7.00% ** | | 7,262 |
| FNMA POOL 523486 FN 08/30 FIXED 8 | 8/1/2030 | 8.00% ** | | 1,132 |
| FNMA POOL 529428 FN 03/30 FIXED 8 | 3/1/2030 | 8.00% ** | | 3,541 |
| FNMA POOL 533757 FN 06/30 FIXED 8 | 6/1/2030 | 8.00% ** | | 13,972 |
| FNMA POOL 534194 FN 04/30 FIXED 8 | 4/1/2030 | 8.00% ** | | 3,636 |
| FNMA POOL 545204 FN 05/36 FLOATING VAR | 5/1/2036 | 3.00% ** | | 69,077 |
| FNMA POOL 545278 FN 11/31 FIXED VAR | 11/1/2031 | 7.50% ** | | 97,223 |
| FNMA POOL 554482 FN 10/30 FIXED 7.5 | 10/1/2030 | 7.50% ** | | 106,487 |
| FNMA POOL 555743 FN 09/33 FIXED VAR | 9/1/2033 | 5.00% ** | | 348,889 |
| FNMA POOL 569915 FN 02/16 FIXED 7 | 2/1/2016 | 7.00% ** | | 175 |
| FNMA POOL 569972 FN 03/31 FIXED 7.5 | 3/1/2031 | 7.50% ** | | 42,415 |
| FNMA POOL 569973 FN 02/31 FIXED 8 | 2/1/2031 | 8.00% ** | | 22,190 |
| FNMA POOL 572675 FN 04/31 FIXED 7.5 | 4/1/2031 | 7.50% ** | | 51,582 |
| FNMA POOL 589396 FN 07/16 FIXED 6 | 7/1/2016 | 6.00% ** | | 14,723 |
| FNMA POOL 593848 FN 07/31 FIXED 8 | 7/1/2031 | 8.00% ** | | 22,894 |
| FNMA POOL 602065 FN 09/31 FIXED 7 | 9/1/2031 | 7.00% ** | | 86,635 |
| FNMA POOL 604576 FN 09/21 FIXED 6.5 | 9/1/2021 | 6.50% ** | | 8,944 |
| FNMA POOL 609504 FN 10/31 FIXED 7 | 10/1/2031 | 7.00% ** | | 105,602 |
| FNMA POOL 621101 FN 01/17 FIXED 6 | 1/1/2017 | 6.00% ** | | 23,429 |
| FNMA POOL 649952 FN 06/32 FIXED 6.5 | 6/1/2032 | 6.50% ** | | 3,431 |
| FNMA POOL 725162 FN 02/34 FIXED VAR | 2/1/2034 | 6.00% ** | | 77,576 |

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| FNMA POOL 725946 FN 11/34 FIXED VAR | 11/1/2034 | 5.50%** | | 190,814 |
| FNMA POOL 735061 FN 11/34 FIXED VAR | 11/1/2034 | 6.00%** | | 2,200,859 |
| FNMA POOL 735208 FN 10/19 FIXED VAR | 10/1/2019 | 6.00%** | | 105,293 |
| FNMA POOL 735382 FN 04/35 FIXED VAR | 4/1/2035 | 5.00%** | | 1,482,914 |
| FNMA POOL 735439 FN 09/19 FIXED VAR | 9/1/2019 | 6.00%** | | 111,446 |
| FNMA POOL 735500 FN 05/35 FIXED VAR | 5/1/2035 | 5.50%** | | 2,063,455 |
| FNMA POOL 735501 FN 05/35 FIXED VAR | 5/1/2035 | 6.00%** | | 464,322 |
| FNMA POOL 735503 FN 04/35 FIXED VAR | 4/1/2035 | 6.00%** | | 557,058 |
| FNMA POOL 735561 FN 04/34 FLOATING VAR | 4/1/2034 | 2.19%** | | 105,576 |
| FNMA POOL 735580 FN 06/35 FIXED VAR | 6/1/2035 | 5.00%** | | 697,565 |
| FNMA POOL 735676 FN 07/35 FIXED VAR | 7/1/2035 | 5.00%** | | 466,182 |
| FNMA POOL 735809 FN 08/35 FLOATING VAR | 8/1/2035 | 2.45%** | | 1,683,643 |
| FNMA POOL 735893 FN 10/35 FIXED VAR | 10/1/2035 | 5.00%** | | 199,862 |
| FNMA POOL 735989 FN 02/35 FIXED VAR | 2/1/2035 | 5.50%** | | 3,001,070 |
| FNMA POOL 745000 FN 10/35 FIXED VAR | 10/1/2035 | 6.00%** | | 88,374 |
| FNMA POOL 745140 FN 11/35 FIXED VAR | 11/1/2035 | 5.00%** | | 2,663,964 |
| FNMA POOL 745327 FN 03/36 FIXED VAR | 3/1/2036 | 6.00%** | | 293,170 |
| FNMA POOL 745412 FN 12/35 FIXED VAR | 12/1/2035 | 5.50%** | | 1,533,518 |
| FNMA POOL 745619 FN 05/36 FLOATING VAR | 5/1/2036 | 2.38%** | | 1,769,536 |
| FNMA POOL 745885 FN 10/36 FIXED VAR | 10/1/2036 | 6.00%** | | 1,072,874 |
| FNMA POOL 745948 FN 10/36 FIXED VAR | 10/1/2036 | 6.50%** | | 115,286 |
| FNMA POOL 745959 FN 11/36 FIXED VAR | 11/1/2036 | 5.50%** | | 723,533 |
| FNMA POOL 758777 FN 04/28 FIXED 6.5 | 4/1/2028 | 6.50%** | | 931 |
| FNMA POOL 811569 FN 06/21 FIXED 6 | 6/1/2021 | 6.00%** | | 42,156 |
| FNMA POOL 813599 FN 01/36 FLOATING VAR | 1/1/2036 | 2.38%** | | 295,526 |
| FNMA POOL 825480 FN 06/35 FLOATING VAR | 6/1/2035 | 2.46%** | | 490,727 |
| FNMA POOL 827223 FN 04/35 FLOATING VAR | 4/1/2035 | 2.09%** | | 3,094,452 |
| FNMA POOL 827601 FN 08/19 FIXED 5.5 | 8/1/2019 | 5.50%** | | 84,533 |
| FNMA POOL 831561 FN 05/36 FIXED 6.5 | 5/1/2036 | 6.50%** | | 108,400 |
| FNMA POOL 833600 FN 11/35 FIXED 6.5 | 11/1/2035 | 6.50%** | | 17,538 |
| FNMA POOL 836464 FN 10/35 FLOATING VAR | 10/1/2035 | 2.27%** | | 1,315,771 |
| FNMA POOL 836852 FN 10/35 FLOATING VAR | 10/1/2035 | 2.18%** | | 855,140 |
| FNMA POOL 843823 FN 11/35 FLOATING VAR | 11/1/2035 | 2.22%** | | 664,282 |
| FNMA POOL 843997 FN 11/35 FLOATING VAR | 11/1/2035 | 2.23%** | | 266,811 |
| FNMA POOL 844052 FN 11/35 FLOATING VAR | 11/1/2035 | 2.25%** | | 274,450 |
| FNMA POOL 844148 FN 11/35 FLOATING VAR | 11/1/2035 | 2.26%** | | 247,638 |
| FNMA POOL 844237 FN 11/35 FLOATING VAR | 11/1/2035 | 2.23%** | | 218,755 |
| FNMA POOL 844789 FN 11/35 FLOATING VAR | 11/1/2035 | 2.20%** | | 224,338 |
| FNMA POOL 866888 FN 01/36 FLOATING VAR | 1/1/2036 | 2.28%** | | 399,401 |
| FNMA POOL 872021 FN 06/21 FIXED 6 | 6/1/2021 | 6.00%** | | 66,905 |
| FNMA POOL 872502 FN 06/36 FLOATING VAR | 6/1/2036 | 2.49%** | | 2,458,056 |

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|--|---------------|---------|------|-------------------------------|
| FNMA POOL 879067 FN 04/36 FLOATING VAR | 4/1/2036 | 2.29%** | | 1,780,693 |
| FNMA POOL 879394 FN 02/21 FIXED 5 | 2/1/2021 | 5.00%** | | 44,413 |
| FNMA POOL 880870 FN 03/36 FIXED 6.5 | 3/1/2036 | 6.50%** | | 15,087 |
| FNMA POOL 884729 FN 08/36 FLOATING VAR | 8/1/2036 | 2.35%** | | 260,600 |
| FNMA POOL 884773 FN 10/36 FLOATING VAR | 10/1/2036 | 2.39%** | | 221,608 |
| FNMA POOL 888366 FN 04/37 FIXED VAR | 4/1/2037 | 7.00%** | | 350,035 |
| FNMA POOL 888560 FN 11/35 FIXED VAR | 11/1/2035 | 6.00%** | | 1,045,797 |
| FNMA POOL 888601 FN 06/20 FIXED VAR | 6/1/2020 | 5.50%** | | 205,581 |
| FNMA POOL 888637 FN 09/37 FIXED VAR | 9/1/2037 | 6.00%** | | 169,429 |
| FNMA POOL 888832 FN 11/37 FIXED VAR | 11/1/2037 | 6.50%** | | 46,870 |
| FNMA POOL 888890 FN 10/37 FIXED VAR | 10/1/2037 | 6.50%** | | 344,416 |
| FNMA POOL 888893 FN 08/37 FIXED VAR | 8/1/2037 | 5.50%** | | 77,206 |
| FNMA POOL 889072 FN 12/37 FIXED VAR | 12/1/2037 | 6.50%** | | 370,461 |
| FNMA POOL 889117 FN 10/35 FIXED VAR | 10/1/2035 | 5.00%** | | 978,638 |
| FNMA POOL 889190 FN 03/38 FIXED VAR | 3/1/2038 | 6.00%** | | 142,817 |
| FNMA POOL 889579 FN 05/38 FIXED VAR | 5/1/2038 | 6.00%** | | 2,284,650 |
| FNMA POOL 890116 FN 02/23 FIXED VAR | 2/1/2023 | 7.00%** | | 588,239 |
| FNMA POOL 890236 FN 08/40 FIXED VAR | 8/1/2040 | 4.50%** | | 174,132 |
| FNMA POOL 890248 FN 08/37 FIXED VAR | 8/1/2037 | 6.00%** | | 2,137,921 |
| FNMA POOL 890268 FN 10/38 FIXED VAR | 10/1/2038 | 6.50%** | | 537,151 |
| FNMA POOL 890604 FN 10/44 FIXED VAR | 10/1/2044 | 4.50%** | | 5,023,191 |
| FNMA POOL 891654 FN 06/36 FIXED 6.5 | 6/1/2036 | 6.50%** | | 201,362 |
| FNMA POOL 898736 FN 05/36 FLOATING VAR | 5/1/2036 | 2.42%** | | 1,108,868 |
| FNMA POOL 902425 FN 11/36 FLOATING VAR | 11/1/2036 | 2.70%** | | 61,204 |
| FNMA POOL 903261 FN 10/36 FIXED 6 | 10/1/2036 | 6.00%** | | 232,396 |
| FNMA POOL 906666 FN 12/36 FIXED 6.5 | 12/1/2036 | 6.50%** | | 8,990 |
| FNMA POOL 908172 FN 01/37 FIXED 6.5 | 1/1/2037 | 6.50%** | | 10,576 |
| FNMA POOL 913984 FN 02/37 FLOATING VAR | 2/1/2037 | 1.85%** | | 661,481 |
| FNMA POOL 914875 FN 04/37 FIXED 6.5 | 4/1/2037 | 6.50%** | | 225,810 |
| FNMA POOL 918653 FN 06/37 FIXED 6 | 6/1/2037 | 6.00%** | | 170,949 |
| FNMA POOL 924874 FN 10/37 FIXED 7 | 10/1/2037 | 7.00%** | | 96,919 |
| FNMA POOL 928746 FN 09/37 FIXED 6.5 | 9/1/2037 | 6.50%** | | 16,095 |
| FNMA POOL 928938 FN 12/37 FIXED 7 | 12/1/2037 | 7.00%** | | 66,796 |
| FNMA POOL 929298 FN 03/38 FIXED 5 | 3/1/2038 | 5.00%** | | 334,772 |
| FNMA POOL 930719 FN 03/19 FIXED 4.5 | 3/1/2019 | 4.50%** | | 20,754 |
| FNMA POOL 931307 FN 06/39 FIXED 4.5 | 6/1/2039 | 4.50%** | | 639,162 |
| FNMA POOL 931991 FN 09/39 FIXED 4.5 | 9/1/2039 | 4.50%** | | 957,026 |
| FNMA POOL 932058 FN 10/39 FIXED 4.5 | 10/1/2039 | 4.50%** | | 968,111 |
| FNMA POOL 932426 FN 01/40 FIXED 4.5 | 1/1/2040 | 4.50%** | | 2,314,698 |
| FNMA POOL 932495 FN 02/40 FIXED 4.5 | 2/1/2040 | 4.50%** | | 211,234 |
| FNMA POOL 932669 FN 03/40 FIXED 4.5 | 3/1/2040 | 4.50%** | | 18,365 |

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| FNMA POOL 933409 FN 03/38 FIXED 5 | 3/1/2038 | 5.00% ** | | 386,274 |
| FNMA POOL 933638 FN 08/38 FLOATING VAR | 8/1/2038 | 2.50% ** | | 827,201 |
| FNMA POOL 934648 FN 11/38 FIXED 7 | 11/1/2038 | 7.00% ** | | 372,009 |
| FNMA POOL 942798 FN 08/37 FIXED 6.5 | 8/1/2037 | 6.50% ** | | 136,486 |
| FNMA POOL 943699 FN 08/37 FIXED 6.5 | 8/1/2037 | 6.50% ** | | 145,612 |
| FNMA POOL 946065 FN 09/37 FIXED 6.5 | 9/1/2037 | 6.50% ** | | 36,383 |
| FNMA POOL 948849 FN 08/37 FIXED 6 | 8/1/2037 | 6.00% ** | | 644,200 |
| FNMA POOL 955183 FN 11/37 FIXED 7 | 11/1/2037 | 7.00% ** | | 122,093 |
| FNMA POOL 955762 FN 10/37 FIXED 6.5 | 10/1/2037 | 6.50% ** | | 4,281 |
| FNMA POOL 962062 FN 03/38 FIXED 5 | 3/1/2038 | 5.00% ** | | 376,327 |
| FNMA POOL 962444 FN 04/38 FIXED 5 | 4/1/2038 | 5.00% ** | | 237,907 |
| FNMA POOL 968252 FN 02/38 FIXED 7 | 2/1/2038 | 7.00% ** | | 15,909 |
| FNMA POOL 971053 FN 02/39 FIXED 4.5 | 2/1/2039 | 4.50% ** | | 93,294 |
| FNMA POOL 972242 FN 03/38 FIXED 6.5 | 3/1/2038 | 6.50% ** | | 2,728 |
| FNMA POOL 972571 FN 03/38 FIXED 5 | 3/1/2038 | 5.00% ** | | 412,352 |
| FNMA POOL 972572 FN 03/38 FIXED 5 | 3/1/2038 | 5.00% ** | | 157,730 |
| FNMA POOL 973161 FN 02/38 FIXED 6.5 | 2/1/2038 | 6.50% ** | | 169,940 |
| FNMA POOL 974156 FN 02/38 FIXED 7 | 2/1/2038 | 7.00% ** | | 62,967 |
| FNMA POOL 975184 FN 03/38 FIXED 5 | 3/1/2038 | 5.00% ** | | 118,879 |
| FNMA POOL 975185 FN 03/38 FIXED 5 | 3/1/2038 | 5.00% ** | | 132,263 |
| FNMA POOL 975441 FN 03/38 FIXED 5 | 3/1/2038 | 5.00% ** | | 138,617 |
| FNMA POOL 975453 FN 03/38 FIXED 5 | 3/1/2038 | 5.00% ** | | 14,555 |
| FNMA POOL 975454 FN 03/38 FIXED 5 | 3/1/2038 | 5.00% ** | | 74,158 |
| FNMA POOL 979973 FN 09/36 FIXED 5 | 9/1/2036 | 5.00% ** | | 32,179 |
| FNMA POOL 984632 FN 06/38 FLOATING VAR | 6/1/2038 | 2.46% ** | | 2,977,712 |
| FNMA POOL 985626 FN 04/33 FIXED 6 | 4/1/2033 | 6.00% ** | | 453,363 |
| FNMA POOL 985867 FN 08/38 FIXED 7 | 8/1/2038 | 7.00% ** | | 55,325 |
| FNMA POOL 987325 FN 09/38 FLOATING VAR | 9/1/2038 | 2.62% ** | | 1,444,813 |
| FNMA POOL 987560 FN 08/38 FIXED 6.5 | 8/1/2038 | 6.50% ** | | 24,220 |
| FNMA POOL 987891 FN 09/38 FIXED 7 | 9/1/2038 | 7.00% ** | | 1,917 |
| FNMA POOL 991549 FN 11/38 FIXED 7 | 11/1/2038 | 7.00% ** | | 60,652 |
| FNMA POOL 992249 FN 11/38 FIXED 7 | 11/1/2038 | 7.00% ** | | 19,786 |
| FNMA POOL 992262 FN 01/39 FIXED 5 | 1/1/2039 | 5.00% ** | | 38,297 |
| FNMA POOL 995072 FN 08/38 FIXED VAR | 8/1/2038 | 5.50% ** | | 596,255 |
| FNMA POOL 995149 FN 10/38 FIXED VAR | 10/1/2038 | 6.50% ** | | 349,039 |
| FNMA POOL 995381 FN 01/24 FIXED VAR | 1/1/2024 | 6.00% ** | | 221,365 |
| FNMA POOL 995899 FN 02/38 FIXED VAR | 2/1/2038 | 6.00% ** | | 261,901 |
| FNMA POOL AA0472 FN 03/39 FIXED 4 | 3/1/2039 | 4.00% ** | | 261,448 |
| FNMA POOL AA2700 FN 01/39 FIXED 5 | 1/1/2039 | 5.00% ** | | 15,691 |
| FNMA POOL AB1228 FN 07/40 FIXED 5 | 7/1/2040 | 5.00% ** | | 67,803 |
| FNMA POOL AB2801 FN 04/26 FIXED 3.5 | 4/1/2026 | 3.50% ** | | 987,341 |

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|--|---------------|----------|------|-------------------------------|
| FNMA POOL AB3701 FN 10/41 FIXED 4.5 | 10/1/2041 | 4.50% ** | | 2,009,523 |
| FNMA POOL AB4058 FN 12/41 FIXED 4 | 12/1/2041 | 4.00% ** | | 1,084,925 |
| FNMA POOL AB4590 FN 03/42 FIXED 3.5 | 3/1/2042 | 3.50% ** | | 963,653 |
| FNMA POOL AB4689 FN 03/42 FIXED 3.5 | 3/1/2042 | 3.50% ** | | 1,387,828 |
| FNMA POOL AB4941 FN 04/42 FIXED 3.5 | 4/1/2042 | 3.50% ** | | 4,592,600 |
| FNMA POOL AB5236 FN 05/27 FIXED 3 | 5/1/2027 | 3.00% ** | | 771,104 |
| FNMA POOL AB5425 FN 06/42 FIXED 3.5 | 6/1/2042 | 3.50% ** | | 481,087 |
| FNMA POOL AB5546 FN 06/42 FIXED 3.5 | 6/1/2042 | 3.50% ** | | 912,531 |
| FNMA POOL AB5593 FN 07/42 FIXED 3.5 | 7/1/2042 | 3.50% ** | | 587,582 |
| FNMA POOL AB6136 FN 09/27 FIXED 2.5 | 9/1/2027 | 2.50% ** | | 4,191,283 |
| FNMA POOL AB6229 FN 09/42 FIXED 3.5 | 9/1/2042 | 3.50% ** | | 3,007,929 |
| FNMA POOL AB6238 FN 09/42 FIXED 3.5 | 9/1/2042 | 3.50% ** | | 769,303 |
| FNMA POOL AB6390 FN 10/42 FIXED 3 | 10/1/2042 | 3.00% ** | | 412,975 |
| FNMA POOL AB6694 FN 10/42 FIXED 3 | 10/1/2042 | 3.00% ** | | 856,077 |
| FNMA POOL AB6832 FN 11/42 FIXED 3.5 | 11/1/2042 | 3.50% ** | | 2,320,477 |
| FNMA POOL AB7059 FN 11/42 FIXED 2.5 | 11/1/2042 | 2.50% ** | | 4,556,298 |
| FNMA POOL AB7272 FN 12/42 FIXED 3 | 12/1/2042 | 3.00% ** | | 1,604,229 |
| FNMA POOL AB7410 FN 12/42 FIXED 3 | 12/1/2042 | 3.00% ** | | 4,463,405 |
| FNMA POOL AB7426 FN 12/42 FIXED 3 | 12/1/2042 | 3.00% ** | | 1,236,562 |
| FNMA POOL AB7568 FN 01/43 FIXED 3 | 1/1/2043 | 3.00% ** | | 1,800,711 |
| FNMA POOL AB7570 FN 01/43 FIXED 3 | 1/1/2043 | 3.00% ** | | 3,048,171 |
| FNMA POOL AB7716 FN 01/28 FIXED 2.5 | 1/1/2028 | 2.50% ** | | 387,509 |
| FNMA POOL AB7728 FN 01/43 FIXED 2.5 | 1/1/2043 | 2.50% ** | | 455,994 |
| FNMA POOL AB7741 FN 01/43 FIXED 3 | 1/1/2043 | 3.00% ** | | 2,571,461 |
| FNMA POOL AB8464 FN 02/43 FIXED 2.5 | 2/1/2043 | 2.50% ** | | 404,872 |
| FNMA POOL AB8465 FN 02/43 FIXED 2.5 | 2/1/2043 | 2.50% ** | | 702,311 |
| FNMA POOL AB9136 FN 04/43 FIXED 2.5 | 4/1/2043 | 2.50% ** | | 1,849,482 |
| FNMA POOL AB9347 FN 05/43 FIXED 3 | 5/1/2043 | 3.00% ** | | 2,576,510 |
| FNMA POOL AB9361 FN 05/43 FIXED 3.5 | 5/1/2043 | 3.50% ** | | 856,220 |
| FNMA POOL AB9461 FN 05/43 FIXED 3 | 5/1/2043 | 3.00% ** | | 3,470,601 |
| FNMA POOL AB9516 FN 05/28 FIXED 2.5 | 5/1/2028 | 2.50% ** | | 404,809 |
| FNMA POOL AB9663 FN 06/43 FIXED 3 | 6/1/2043 | 3.00% ** | | 266,008 |
| FNMA POOL AB9825 FN 07/28 FIXED 2.5 | 7/1/2028 | 2.50% ** | | 160,349 |
| FNMA POOL AB9980 FN 07/43 FIXED 3.5 | 7/1/2043 | 3.50% ** | | 962,208 |
| FNMA POOL AC0728 FN 08/39 FIXED 5 | 8/1/2039 | 5.00% ** | | 22,981 |
| FNMA POOL AC1889 FN 09/39 FIXED 4 | 9/1/2039 | 4.00% ** | | 483,988 |
| FNMA POOL AC2953 FN 09/39 FIXED 4.5 | 9/1/2039 | 4.50% ** | | 259,563 |
| FNMA POOL AC3237 FN 10/39 FIXED 5 | 10/1/2039 | 5.00% ** | | 1,869,126 |
| FNMA POOL AD0217 FN 08/37 FIXED VAR | 8/1/2037 | 6.00% ** | | 140,163 |
| FNMA POOL AD0249 FN 04/37 FIXED VAR | 4/1/2037 | 5.50% ** | | 896,034 |
| FNMA POOL AD0296 FN 12/36 FLOATING VAR | 12/1/2036 | 2.44% ** | | 416,760 |
| FNMA POOL AD0452 FN 04/21 FIXED VAR | 4/1/2021 | 6.00% ** | | 970,117 |
| FNMA POOL AD0471 FN 01/24 FIXED VAR | 1/1/2024 | 5.50% ** | | 488,396 |
| FNMA POOL AD0834 FN 07/29 FIXED VAR | 7/1/2029 | 5.00% ** | | 217,969 |
| FNMA POOL AD4178 FN 06/40 FIXED 4.5 | 6/1/2040 | 4.50% ** | | 1,301,708 |
| FNMA POOL AD6510 FN 05/40 FIXED 5 | 5/1/2040 | 5.00% ** | | 34,652 |

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| FNMA POOL AD9143 FN 08/40 FIXED 4.5 | 8/1/2040 | 4.50% | ** | 76,725 |
| FNMA POOL AD9153 FN 08/40 FIXED 4.5 | 8/1/2040 | 4.50% | ** | 538,313 |
| FNMA POOL AD9713 FN 08/40 FIXED 5 | 8/1/2040 | 5.00% | ** | 210,641 |
| FNMA POOL AE0081 FN 07/24 FIXED VAR | 7/1/2024 | 6.00% | ** | 344,214 |
| FNMA POOL AE0113 FN 07/40 FIXED VAR | 7/1/2040 | 4.00% | ** | 726,244 |
| FNMA POOL AE0654 FN 12/40 FLOATING VAR | 12/1/2040 | 3.80% | ** | 6,229,462 |
| FNMA POOL AE0758 FN 02/39 FIXED VAR | 2/1/2039 | 7.00% | ** | 1,596,538 |
| FNMA POOL AE0967 FN 06/39 FIXED VAR | 6/1/2039 | 3.50% | ** | 1,272,001 |
| FNMA POOL AE1840 FN 08/40 FIXED 5 | 8/1/2040 | 5.00% | ** | 62,163 |
| FNMA POOL AE1862 FN 08/40 FIXED 5 | 8/1/2040 | 5.00% | ** | 678,447 |
| FNMA POOL AE3505 FN 01/26 FIXED 3.5 | 1/1/2026 | 3.50% | ** | 293,545 |
| FNMA POOL AE6090 FN 10/40 FIXED 4 | 10/1/2040 | 4.00% | ** | 519,659 |
| FNMA POOL AE7283 FN 10/40 FIXED 4 | 10/1/2040 | 4.00% | ** | 23,967 |
| FNMA POOL AH0210 FN 12/40 FIXED 4.5 | 12/1/2040 | 4.50% | ** | 1,844,131 |
| FNMA POOL AH0943 FN 12/40 FIXED 4 | 12/1/2040 | 4.00% | ** | 1,322,992 |
| FNMA POOL AH1115 FN 01/41 FIXED 4.5 | 1/1/2041 | 4.50% | ** | 3,614,531 |
| FNMA POOL AH1508 FN 12/40 FIXED 4.5 | 12/1/2040 | 4.50% | ** | 1,961,342 |
| FNMA POOL AH1559 FN 12/40 FIXED 4 | 12/1/2040 | 4.00% | ** | 1,598,559 |
| FNMA POOL AH1560 FN 01/41 FIXED 4 | 1/1/2041 | 4.00% | ** | 2,076,632 |
| FNMA POOL AH1565 FN 12/40 FIXED 4.5 | 12/1/2040 | 4.50% | ** | 952,819 |
| FNMA POOL AH2683 FN 01/41 FIXED 4 | 1/1/2041 | 4.00% | ** | 2,452,854 |
| FNMA POOL AH3203 FN 01/41 FIXED 4 | 1/1/2041 | 4.00% | ** | 496,387 |
| FNMA POOL AH4404 FN 01/41 FIXED 4 | 1/1/2041 | 4.00% | ** | 2,567,408 |
| FNMA POOL AH6958 FN 02/41 FLOATING VAR | 2/1/2041 | 2.89% | ** | 539,734 |
| FNMA POOL AI0511 FN 04/41 FIXED 5 | 4/1/2041 | 5.00% | ** | 147,729 |
| FNMA POOL AI1051 FN 06/26 FIXED 4 | 6/1/2026 | 4.00% | ** | 666,980 |
| FNMA POOL AI1863 FN 05/41 FIXED 5 | 5/1/2041 | 5.00% | ** | 314,275 |
| FNMA POOL AI1892 FN 05/41 FIXED 5 | 5/1/2041 | 5.00% | ** | 1,479,599 |
| FNMA POOL AI2433 FN 05/41 FIXED 5 | 5/1/2041 | 5.00% | ** | 399,868 |
| FNMA POOL AI2443 FN 05/41 FIXED 5 | 5/1/2041 | 5.00% | ** | 243,793 |
| FNMA POOL AI2462 FN 05/41 FIXED 5 | 5/1/2041 | 5.00% | ** | 260,361 |
| FNMA POOL AI2737 FN 05/41 FIXED 5 | 5/1/2041 | 5.00% | ** | 49,528 |
| FNMA POOL AI4261 FN 06/41 FIXED 5 | 6/1/2041 | 5.00% | ** | 210,599 |
| FNMA POOL AI8382 FN 09/26 FIXED 3.5 | 9/1/2026 | 3.50% | ** | 553,427 |
| FNMA POOL AI8630 FN 07/42 FIXED 4 | 7/1/2042 | 4.00% | ** | 125,058 |
| FNMA POOL AI9940 FN 09/41 FIXED 5 | 9/1/2041 | 5.00% | ** | 945,641 |
| FNMA POOL AJ1884 FN 02/42 FIXED 3.5 | 2/1/2042 | 3.50% | ** | 853,773 |
| FNMA POOL AJ2288 FN 09/41 FIXED 4 | 9/1/2041 | 4.00% | ** | 870,912 |
| FNMA POOL AJ7688 FN 12/41 FIXED 4 | 12/1/2041 | 4.00% | ** | 2,191,916 |
| FNMA POOL AJ9317 FN 01/42 FIXED 4 | 1/1/2042 | 4.00% | ** | 3,209,095 |
| FNMA POOL AJ9982 FN 08/42 FIXED 3.5 | 8/1/2042 | 3.50% | ** | 4,631,571 |
| FNMA POOL AK0968 FN 02/27 FIXED 3 | 2/1/2027 | 3.00% | ** | 921,304 |
| FNMA POOL AK1140 FN 02/27 FIXED 3 | 2/1/2027 | 3.00% | ** | 630,469 |
| FNMA POOL AK1608 FN 01/27 FIXED 3 | 1/1/2027 | 3.00% | ** | 640,787 |
| FNMA POOL AK6966 FN 03/27 FIXED 3 | 3/1/2027 | 3.00% | ** | 929,520 |
| FNMA POOL AL0007 FN 12/34 FIXED VAR | 12/1/2034 | 5.00% | ** | 1,354,993 |
| FNMA POOL AL0009 FN 12/34 FIXED VAR | 12/1/2034 | 5.50% | ** | 1,382,461 |

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|--|---------------|----------|------|-------------------------------|
| FNMA POOL AL0215 FN 04/41 FIXED VAR | 4/1/2041 | 4.50% ** | | 2,230,512 |
| FNMA POOL AL0476 FN 11/40 FIXED VAR | 11/1/2040 | 5.00% ** | | 1,162,239 |
| FNMA POOL AL0484 FN 05/40 FIXED VAR | 5/1/2040 | 5.50% ** | | 518,712 |
| FNMA POOL AL0533 FN 07/41 FLOATING VAR | 7/1/2041 | 3.22% ** | | 1,728,585 |
| FNMA POOL AL0998 FN 10/41 FIXED VAR | 10/1/2041 | 4.50% ** | | 1,191,859 |
| FNMA POOL AL1051 FN 09/41 FIXED VAR | 9/1/2041 | 4.50% ** | | 798,284 |
| FNMA POOL AL1469 FN 02/39 FIXED VAR | 2/1/2039 | 7.00% ** | | 1,534,018 |
| FNMA POOL AL1470 FN 04/37 FIXED VAR | 4/1/2037 | 7.00% ** | | 633,699 |
| FNMA POOL AL1938 FN 12/26 FIXED VAR | 12/1/2026 | 4.00% ** | | 2,055,792 |
| FNMA POOL AL1945 FN 06/42 FIXED VAR | 6/1/2042 | 3.50% ** | | 713,791 |
| FNMA POOL AL2151 FN 03/42 FIXED VAR | 3/1/2042 | 3.50% ** | | 1,462,876 |
| FNMA POOL AL2389 FN 09/42 FIXED VAR | 9/1/2042 | 3.50% ** | | 1,635,892 |
| FNMA POOL AL2683 FN 09/26 FIXED VAR | 9/1/2026 | 4.00% ** | | 2,854,139 |
| FNMA POOL AL4324 FN 05/40 FIXED VAR | 5/1/2040 | 6.50% ** | | 5,486,700 |
| FNMA POOL AL4465 FN 07/28 FIXED VAR | 7/1/2028 | 3.00% ** | | 2,803,539 |
| FNMA POOL AL4741 FN 01/44 FIXED VAR | 1/1/2044 | 4.50% ** | | 1,086,265 |
| FNMA POOL AL5540 FN 07/44 FIXED VAR | 7/1/2044 | 4.50% ** | | 795,174 |
| FNMA POOL AL6308 FN 08/38 FIXED VAR | 8/1/2038 | 5.00% ** | | 4,675,754 |
| FNMA POOL AL6851 FN 10/43 FIXED VAR | 10/1/2043 | 2.50% ** | | 944,562 |
| FNMA POOL AL7204 FN 10/43 FIXED VAR | 10/1/2043 | 5.00% ** | | 219,757 |
| FNMA POOL AM8674 FN 04/25 FIXED 2.81 | 4/1/2025 | 2.81% ** | | 1,154,194 |
| FNMA POOL AO0454 FN 08/42 FIXED 3.5 | 8/1/2042 | 3.50% ** | | 835,778 |
| FNMA POOL AO0527 FN 05/27 FIXED 3 | 5/1/2027 | 3.00% ** | | 645,225 |
| FNMA POOL AO4135 FN 06/42 FIXED 3.5 | 6/1/2042 | 3.50% ** | | 2,683,168 |
| FNMA POOL AO4688 FN 07/43 FIXED 3 | 7/1/2043 | 3.00% ** | | 3,629,567 |
| FNMA POOL AO6482 FN 07/42 FLOATING VAR | 7/1/2042 | 2.25% ** | | 267,723 |
| FNMA POOL AO7348 FN 08/42 FIXED 4 | 8/1/2042 | 4.00% ** | | 873,340 |
| FNMA POOL AO8156 FN 08/27 FIXED 3 | 8/1/2027 | 3.00% ** | | 5,635,274 |
| FNMA POOL AP0006 FN 07/42 FLOATING VAR | 7/1/2042 | 2.01% ** | | 1,197,712 |
| FNMA POOL AP2611 FN 09/42 FIXED 3.5 | 9/1/2042 | 3.50% ** | | 808,946 |
| FNMA POOL AP3308 FN 09/42 FIXED 3.5 | 9/1/2042 | 3.50% ** | | 733,800 |
| FNMA POOL AP3902 FN 10/42 FIXED 3 | 10/1/2042 | 3.00% ** | | 718,134 |
| FNMA POOL AP4710 FN 08/42 FIXED 3.5 | 8/1/2042 | 3.50% ** | | 1,641,374 |
| FNMA POOL AP5143 FN 09/42 FIXED 3 | 9/1/2042 | 3.00% ** | | 843,570 |
| FNMA POOL AP6027 FN 04/43 FIXED 3 | 4/1/2043 | 3.00% ** | | 858,609 |
| FNMA POOL AP6032 FN 04/43 FIXED 3 | 4/1/2043 | 3.00% ** | | 857,606 |
| FNMA POOL AP6053 FN 07/28 FIXED 2.5 | 7/1/2028 | 2.50% ** | | 265,017 |
| FNMA POOL AP6054 FN 07/43 FIXED 3 | 7/1/2043 | 3.00% ** | | 82,614 |
| FNMA POOL AP8057 FN 09/42 FIXED 3.5 | 9/1/2042 | 3.50% ** | | 834,098 |
| FNMA POOL AP8903 FN 10/42 FIXED 3.5 | 10/1/2042 | 3.50% ** | | 842,321 |
| FNMA POOL AP9539 FN 10/42 FIXED 3 | 10/1/2042 | 3.00% ** | | 426,041 |
| FNMA POOL AP9766 FN 10/42 FIXED 4 | 10/1/2042 | 4.00% ** | | 2,490,664 |
| FNMA POOL AQ1802 FN 10/42 FIXED 3.5 | 10/1/2042 | 3.50% ** | | 694,766 |
| FNMA POOL AQ5971 FN 12/42 FIXED 3 | 12/1/2042 | 3.00% ** | | 848,755 |
| FNMA POOL AQ7192 FN 07/43 FIXED 3 | 7/1/2043 | 3.00% ** | | 152,828 |
| FNMA POOL AQ8359 FN 01/43 FIXED 3 | 1/1/2043 | 3.00% ** | | 842,130 |
| FNMA POOL AQ8653 FN 12/42 FIXED 2.5 | 12/1/2042 | 2.50% ** | | 677,791 |

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|-------------------------------------|---------------|-------|------|-------------------------------|
| FNMA POOL AQ9990 FN 02/43 FIXED 2.5 | 2/1/2043 | 2.50% | ** | 1,762,318 |
| FNMA POOL AR2602 FN 02/43 FIXED 2.5 | 2/1/2043 | 2.50% | ** | 577,425 |
| FNMA POOL AR2638 FN 02/43 FIXED 3.5 | 2/1/2043 | 3.50% | ** | 833,500 |
| FNMA POOL AR3368 FN 02/28 FIXED 2.5 | 2/1/2028 | 2.50% | ** | 329,155 |
| FNMA POOL AR4343 FN 06/43 FIXED 3 | 6/1/2043 | 3.00% | ** | 523,553 |
| FNMA POOL AR4473 FN 03/28 FIXED 2.5 | 3/1/2028 | 2.50% | ** | 2,515,792 |
| FNMA POOL AR7182 FN 03/43 FIXED 2.5 | 3/1/2043 | 2.50% | ** | 693,716 |
| FNMA POOL AR7213 FN 05/43 FIXED 2.5 | 5/1/2043 | 2.50% | ** | 680,953 |
| FNMA POOL AR7214 FN 06/43 FIXED 3 | 6/1/2043 | 3.00% | ** | 3,518,618 |
| FNMA POOL AR7399 FN 06/43 FIXED 3 | 6/1/2043 | 3.00% | ** | 227,046 |
| FNMA POOL AR7970 FN 03/43 FIXED 2.5 | 3/1/2043 | 2.50% | ** | 633,669 |
| FNMA POOL AR8600 FN 07/43 FIXED 2.5 | 7/1/2043 | 2.50% | ** | 862,147 |
| FNMA POOL AR8749 FN 03/43 FIXED 3 | 3/1/2043 | 3.00% | ** | 3,383,334 |
| FNMA POOL AR9203 FN 03/43 FIXED 3.5 | 3/1/2043 | 3.50% | ** | 2,125,288 |
| FNMA POOL AS0047 FN 07/28 FIXED 2.5 | 7/1/2028 | 2.50% | ** | 1,040,181 |
| FNMA POOL AS0070 FN 08/43 FIXED 4 | 8/1/2043 | 4.00% | ** | 878,546 |
| FNMA POOL AS0302 FN 08/43 FIXED 3 | 8/1/2043 | 3.00% | ** | 168,705 |
| FNMA POOL AS0522 FN 09/43 FIXED 3.5 | 9/1/2043 | 3.50% | ** | 419,514 |
| FNMA POOL AS0838 FN 10/43 FIXED 5 | 10/1/2043 | 5.00% | ** | 563,514 |
| FNMA POOL AS1364 FN 12/43 FIXED 3 | 12/1/2043 | 3.00% | ** | 157,987 |
| FNMA POOL AS2369 FN 05/29 FIXED 3.5 | 5/1/2029 | 3.50% | ** | 2,593,135 |
| FNMA POOL AS3282 FN 10/43 FIXED 3 | 10/1/2043 | 3.00% | ** | 343,534 |
| FNMA POOL AS3293 FN 09/44 FIXED 4 | 9/1/2044 | 4.00% | ** | 2,338,210 |
| FNMA POOL AS4271 FN 01/45 FIXED 4.5 | 1/1/2045 | 4.50% | ** | 414,486 |
| FNMA POOL AS4354 FN 01/45 FIXED 4.5 | 1/1/2045 | 4.50% | ** | 3,328,339 |
| FNMA POOL AS4427 FN 02/45 FIXED 4.5 | 2/1/2045 | 4.50% | ** | 2,800,240 |
| FNMA POOL AS4431 FN 02/45 FIXED 4.5 | 2/1/2045 | 4.50% | ** | 1,499,921 |
| FNMA POOL AT0162 FN 03/43 FIXED 2.5 | 3/1/2043 | 2.50% | ** | 709,562 |
| FNMA POOL AT0238 FN 03/43 FIXED 2.5 | 3/1/2043 | 2.50% | ** | 1,148,446 |
| FNMA POOL AT0333 FN 04/43 FIXED 2.5 | 4/1/2043 | 2.50% | ** | 851,251 |
| FNMA POOL AT0874 FN 07/43 FIXED 3 | 7/1/2043 | 3.00% | ** | 160,880 |
| FNMA POOL AT1572 FN 05/43 FIXED 3 | 5/1/2043 | 3.00% | ** | 3,565,133 |
| FNMA POOL AT2008 FN 04/43 FIXED 2.5 | 4/1/2043 | 2.50% | ** | 760,714 |
| FNMA POOL AT2043 FN 04/43 FIXED 3 | 4/1/2043 | 3.00% | ** | 87,883 |
| FNMA POOL AT2722 FN 05/43 FIXED 3 | 5/1/2043 | 3.00% | ** | 1,644,266 |
| FNMA POOL AT2725 FN 05/43 FIXED 3 | 5/1/2043 | 3.00% | ** | 17,971,848 |
| FNMA POOL AT2894 FN 05/28 FIXED 2.5 | 5/1/2028 | 2.50% | ** | 412,039 |
| FNMA POOL AT3389 FN 08/43 FIXED 3 | 8/1/2043 | 3.00% | ** | 920,925 |
| FNMA POOL AT5198 FN 05/43 FIXED 2.5 | 5/1/2043 | 2.50% | ** | 506,194 |
| FNMA POOL AT5612 FN 04/43 FIXED 2.5 | 4/1/2043 | 2.50% | ** | 727,968 |
| FNMA POOL AT5690 FN 06/43 FIXED 3 | 6/1/2043 | 3.00% | ** | 157,414 |
| FNMA POOL AT5803 FN 06/43 FIXED 3 | 6/1/2043 | 3.00% | ** | 169,416 |
| FNMA POOL AT5994 FN 05/43 FIXED 3 | 5/1/2043 | 3.00% | ** | 320,271 |
| FNMA POOL AT5995 FN 05/43 FIXED 3 | 5/1/2043 | 3.00% | ** | 185,561 |
| FNMA POOL AT6656 FN 05/43 FIXED 2.5 | 5/1/2043 | 2.50% | ** | 791,812 |
| FNMA POOL AT6764 FN 07/43 FIXED 3 | 7/1/2043 | 3.00% | ** | 95,461 |
| FNMA POOL AT7213 FN 06/28 FIXED 2.5 | 6/1/2028 | 2.50% | ** | 156,263 |

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|-------------------------------------|---------------|-------|------|-------------------------------|
| FNMA POOL AT7620 FN 06/43 FIXED 3 | 6/1/2043 | 3.00% | ** | 2,555,082 |
| FNMA POOL AT8000 FN 06/43 FIXED 3 | 6/1/2043 | 3.00% | ** | 178,875 |
| FNMA POOL AT8326 FN 06/43 FIXED 3 | 6/1/2043 | 3.00% | ** | 3,445,839 |
| FNMA POOL AT8419 FN 06/43 FIXED 3 | 6/1/2043 | 3.00% | ** | 457,581 |
| FNMA POOL AT8489 FN 08/43 FIXED 3 | 8/1/2043 | 3.00% | ** | 3,654,853 |
| FNMA POOL AT8968 FN 07/28 FIXED 2.5 | 7/1/2028 | 2.50% | ** | 355,048 |
| FNMA POOL AT9250 FN 07/43 FIXED 3 | 7/1/2043 | 3.00% | ** | 3,330,928 |
| FNMA POOL AT9311 FN 07/28 FIXED 2.5 | 7/1/2028 | 2.50% | ** | 204,150 |
| FNMA POOL AT9521 FN 07/28 FIXED 2.5 | 7/1/2028 | 2.50% | ** | 479,470 |
| FNMA POOL AU1130 FN 09/43 FIXED 2.5 | 9/1/2043 | 2.50% | ** | 568,886 |
| FNMA POOL AU1629 FN 07/43 FIXED 3 | 7/1/2043 | 3.00% | ** | 246,458 |
| FNMA POOL AU1811 FN 08/28 FIXED 2.5 | 8/1/2028 | 2.50% | ** | 205,672 |
| FNMA POOL AU1888 FN 06/28 FIXED 2.5 | 6/1/2028 | 2.50% | ** | 1,360,268 |
| FNMA POOL AU2032 FN 07/43 FIXED 3 | 7/1/2043 | 3.00% | ** | 248,028 |
| FNMA POOL AU3034 FN 08/28 FIXED 2.5 | 8/1/2028 | 2.50% | ** | 108,692 |
| FNMA POOL AU3176 FN 08/43 FIXED 3 | 8/1/2043 | 3.00% | ** | 253,807 |
| FNMA POOL AU3191 FN 08/28 FIXED 2.5 | 8/1/2028 | 2.50% | ** | 516,727 |
| FNMA POOL AU3195 FN 08/43 FIXED 3 | 8/1/2043 | 3.00% | ** | 225,340 |
| FNMA POOL AU3334 FN 07/28 FIXED 2.5 | 7/1/2028 | 2.50% | ** | 535,305 |
| FNMA POOL AU3732 FN 08/43 FIXED 2.5 | 8/1/2043 | 2.50% | ** | 1,840,712 |
| FNMA POOL AU3736 FN 08/43 FIXED 3 | 8/1/2043 | 3.00% | ** | 3,770,785 |
| FNMA POOL AU3789 FN 08/28 FIXED 2.5 | 8/1/2028 | 2.50% | ** | 325,045 |
| FNMA POOL AU3811 FN 08/43 FIXED 3 | 8/1/2043 | 3.00% | ** | 210,676 |
| FNMA POOL AU4278 FN 09/43 FIXED 2.5 | 9/1/2043 | 2.50% | ** | 698,830 |
| FNMA POOL AU4585 FN 08/43 FIXED 3 | 8/1/2043 | 3.00% | ** | 191,285 |
| FNMA POOL AU5161 FN 08/43 FIXED 3 | 8/1/2043 | 3.00% | ** | 4,730,183 |
| FNMA POOL AU5190 FN 08/28 FIXED 2.5 | 8/1/2028 | 2.50% | ** | 445,629 |
| FNMA POOL AU5202 FN 08/43 FIXED 3 | 8/1/2043 | 3.00% | ** | 184,797 |
| FNMA POOL AU5904 FN 09/33 FIXED 3.5 | 9/1/2033 | 3.50% | ** | 881,743 |
| FNMA POOL AU8066 FN 09/43 FIXED 3 | 9/1/2043 | 3.00% | ** | 231,013 |
| FNMA POOL AV0702 FN 12/43 FIXED 4 | 12/1/2043 | 4.00% | ** | 739,918 |
| FNMA POOL AV0802 FN 08/28 FIXED 2.5 | 8/1/2028 | 2.50% | ** | 52,955 |
| FNMA POOL AV4486 FN 01/44 FIXED 4.5 | 1/1/2044 | 4.50% | ** | 364,839 |
| FNMA POOL AV4502 FN 01/44 FIXED 4.5 | 1/1/2044 | 4.50% | ** | 372,124 |
| FNMA POOL AV4736 FN 12/43 FIXED 4 | 12/1/2043 | 4.00% | ** | 746,054 |
| FNMA POOL AV5425 FN 01/44 FIXED 4.5 | 1/1/2044 | 4.50% | ** | 2,689,205 |
| FNMA POOL AV5667 FN 01/44 FIXED 4 | 1/1/2044 | 4.00% | ** | 412,750 |
| FNMA POOL AV5730 FN 04/44 FIXED 4.5 | 4/1/2044 | 4.50% | ** | 905,581 |
| FNMA POOL AV5731 FN 04/44 FIXED 4.5 | 4/1/2044 | 4.50% | ** | 584,004 |
| FNMA POOL AV5732 FN 04/44 FIXED 4.5 | 4/1/2044 | 4.50% | ** | 363,186 |
| FNMA POOL AV5733 FN 04/44 FIXED 4.5 | 4/1/2044 | 4.50% | ** | 458,686 |
| FNMA POOL AV5734 FN 04/44 FIXED 4.5 | 4/1/2044 | 4.50% | ** | 585,798 |
| FNMA POOL AV7116 FN 03/44 FIXED 4.5 | 3/1/2044 | 4.50% | ** | 412,071 |
| FNMA POOL AV8492 FN 02/44 FIXED 4.5 | 2/1/2044 | 4.50% | ** | 801,684 |
| FNMA POOL AV9290 FN 02/44 FIXED 4.5 | 2/1/2044 | 4.50% | ** | 1,480,680 |
| FNMA POOL AW9504 FN 01/45 FIXED 3 | 1/1/2045 | 3.00% | ** | 182,299 |
| FNMA POOL AX3719 FN 07/27 FIXED 3.5 | 7/1/2027 | 3.50% | ** | 1,382,860 |

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| FNMA POOL AX4277 FN 01/45 FIXED 3 | 1/1/2045 | 3.00% ** | | 1,675,440 |
| FNMA POOL AX4883 FN 12/44 FIXED 3 | 12/1/2044 | 3.00% ** | | 4,814,581 |
| FNMA POOL AX4927 FN 12/44 FIXED 3 | 12/1/2044 | 3.00% ** | | 504,864 |
| FNMA POOL AX6579 FN 01/45 FIXED 3 | 1/1/2045 | 3.00% ** | | 201,544 |
| FNMA POOL AX7578 FN 01/45 FIXED 3 | 1/1/2045 | 3.00% ** | | 240,650 |
| FNMA POOL AX9603 FN 03/45 FIXED 3 | 3/1/2045 | 3.00% ** | | 494,145 |
| FNMA POOL AY4156 FN 03/45 FIXED 3 | 3/1/2045 | 3.00% ** | | 505,559 |
| FNMA POOL AZ3743 FN 11/45 FIXED 3.5 | 11/1/2045 | 3.50% ** | | 2,637,305 |
| FNMA POOL MA0214 FN 10/29 FIXED 5 | 10/1/2029 | 5.00% ** | | 989,575 |
| FNMA POOL MA0243 FN 11/29 FIXED 5 | 11/1/2029 | 5.00% ** | | 699,514 |
| FNMA POOL MA0295 FN 01/30 FIXED 5 | 1/1/2030 | 5.00% ** | | 468,998 |
| FNMA POOL MA0583 FN 12/40 FIXED 4 | 12/1/2040 | 4.00% ** | | 10,764 |
| FNMA POOL MA0670 FN 03/21 FIXED 3.5 | 3/1/2021 | 3.50% ** | | 344,298 |
| FNMA POOL MA0706 FN 04/31 FIXED 4.5 | 4/1/2031 | 4.50% ** | | 404,904 |
| FNMA POOL MA0734 FN 05/31 FIXED 4.5 | 5/1/2031 | 4.50% ** | | 1,242,697 |
| FNMA POOL MA0776 FN 06/31 FIXED 4.5 | 6/1/2031 | 4.50% ** | | 1,225,049 |
| FNMA POOL MA0816 FN 08/31 FIXED 4.5 | 8/1/2031 | 4.50% ** | | 925,102 |
| FNMA POOL MA0833 FN 08/21 FIXED 3 | 8/1/2021 | 3.00% ** | | 194,414 |
| FNMA POOL MA0913 FN 11/31 FIXED 4.5 | 11/1/2031 | 4.50% ** | | 804,197 |
| FNMA POOL MA0939 FN 12/31 FIXED 4.5 | 12/1/2031 | 4.50% ** | | 944,600 |
| FNMA POOL MA0968 FN 12/31 FIXED 4.5 | 12/1/2031 | 4.50% ** | | 164,273 |
| FNMA POOL MA1044 FN 04/42 FIXED 3 | 4/1/2042 | 3.00% ** | | 254,333 |
| FNMA POOL MA1146 FN 08/42 FIXED 4 | 8/1/2042 | 4.00% ** | | 7,271,815 |
| FNMA POOL MA1177 FN 09/42 FIXED 3.5 | 9/1/2042 | 3.50% ** | | 516,920 |
| FNMA POOL MA1221 FN 09/42 FIXED 4.5 | 9/1/2042 | 4.50% ** | | 170,791 |
| FNMA POOL MA1253 FN 11/42 FIXED 4 | 11/1/2042 | 4.00% ** | | 1,980,499 |
| FNMA POOL MA1272 FN 12/42 FIXED 3 | 12/1/2042 | 3.00% ** | | 1,837,579 |
| FNMA POOL MA1372 FN 03/43 FIXED 3.5 | 3/1/2043 | 3.50% ** | | 8,145,986 |
| FNMA POOL MA1403 FN 04/43 FIXED 3.5 | 4/1/2043 | 3.50% ** | | 6,453,384 |
| FNMA POOL MA1412 FN 04/43 FIXED 2.5 | 4/1/2043 | 2.50% ** | | 729,091 |
| FNMA POOL MA1436 FN 05/43 FIXED 3.5 | 5/1/2043 | 3.50% ** | | 3,727,876 |
| FNMA POOL MA1458 FN 06/43 FIXED 3 | 6/1/2043 | 3.00% ** | | 1,686,147 |
| FNMA POOL MA1493 FN 06/43 FIXED 2.5 | 6/1/2043 | 2.50% ** | | 463,349 |
| FNMA POOL MA1510 FN 07/43 FIXED 4 | 7/1/2043 | 4.00% ** | | 94,862 |
| FNMA POOL MA1547 FN 08/43 FIXED 4 | 8/1/2043 | 4.00% ** | | 583,465 |
| FNMA POOL MA1582 FN 09/43 FIXED 3.5 | 9/1/2043 | 3.50% ** | | 3,972,484 |
| FNMA POOL MA1591 FN 09/43 FIXED 4.5 | 9/1/2043 | 4.50% ** | | 1,988,585 |
| FNMA POOL MA1629 FN 10/43 FIXED 4.5 | 10/1/2043 | 4.50% ** | | 1,819,109 |
| FNMA POOL MA1664 FN 11/43 FIXED 4.5 | 11/1/2043 | 4.50% ** | | 1,198,232 |
| FNMA POOL MA1711 FN 12/43 FIXED 4.5 | 12/1/2043 | 4.50% ** | | 1,489,752 |
| FNMA POOL MA1728 FN 11/33 FIXED 5 | 11/1/2033 | 5.00% ** | | 358,453 |
| FNMA POOL MA2189 FN 02/45 FIXED 3 | 2/1/2045 | 3.00% ** | | 106,531 |
| FNMA TBA 15 YR 2.5 SINGLE FAMILY MORTGAGE | 1/20/2031 | 2.50% ** | | 8,262,439 |
| FNMA TBA 15 YR 3 SINGLE FAMILY MORTGAGE | 1/20/2031 | 3.00% ** | | 63,652,208 |
| FNMA TBA 15 YR 3.5 SINGLE FAMILY MORTGAGE | 1/20/2031 | 3.50% ** | | 82,735,873 |
| FNMA TBA 30 YR 3 SINGLE FAMILY MORTGAGE | 1/14/2046 | 3.00% ** | | 19,469,563 |
| FNMA TBA 30 YR 3 SINGLE FAMILY MORTGAGE | 2/11/2046 | 3.00% ** | | 26,589,483 |

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| FNMA TBA 30 YR 3.5 SINGLE FAMILY MORTGAGE | 1/14/2046 | 3.50% ** | | 52,331,964 |
| FNMA TBA 30 YR 3.5 SINGLE FAMILY MORTGAGE | 2/11/2046 | 3.50% ** | | 77,226,724 |
| FNMA TBA 30 YR 4 SINGLE FAMILY MORTGAGE | 1/14/2046 | 4.00% ** | | (4,879,411) |
| FNMA TBA 30 YR 4 SINGLE FAMILY MORTGAGE | 2/11/2046 | 4.00% ** | | 84,309,005 |
| FNMA TBA 30 YR 4.5 SINGLE FAMILY MORTGAGE | 1/14/2046 | 4.50% ** | | 4,426,218 |
| FNMA TBA 30 YR 4.5 SINGLE FAMILY MORTGAGE | 2/11/2046 | 4.50% ** | | (12,485,047) |
| FNMA TBA 30 YR 5 SINGLE FAMILY MORTGAGE | 1/14/2046 | 5.00% ** | | 3,496,401 |
| FNMA TBA 30 YR 5.5 SINGLE FAMILY MORTGAGE | 1/14/2046 | 5.50% ** | | 3,426,784 |
| FORD CREDIT AUTO LEASE TRUST FORDL 2014 A A3 | 4/15/2017 | 0.68% ** | | 708,699 |
| FORD CREDIT AUTO LEASE TRUST FORDL 2014 B A3 | 9/15/2017 | 0.89% ** | | 1,764,879 |
| FORD CREDIT AUTO LEASE TRUST FORDL 2015 A A2A | 11/18/2016 | 0.79% ** | | 2,173,599 |
| FORD CREDIT AUTO OWNER TRUST FORDO 2012 A A4 | 6/15/2017 | 1.15% ** | | 252,933 |
| FORD CREDIT AUTO OWNER TRUST FORDO 2012 A B | 8/15/2017 | 1.88% ** | | 411,140 |
| FORD CREDIT AUTO OWNER TRUST FORDO 2012 D A3 | 4/15/2017 | 0.51% ** | | 2,565 |
| FORD CREDIT AUTO OWNER TRUST FORDO 2013 A A3 | 7/15/2017 | 0.55% ** | | 187,706 |
| FORD CREDIT AUTO OWNER TRUST FORDO 2013 B B | 10/15/2018 | 1.11% ** | | 4,929,360 |
| FORD CREDIT AUTO OWNER TRUST FORDO 2013 C A4 | 10/15/2018 | 1.25% ** | | 3,071,665 |
| FORD CREDIT AUTO OWNER TRUST FORDO 2013 D A3 | 4/15/2018 | 0.67% ** | | 1,099,282 |
| FORD CREDIT AUTO OWNER TRUST FORDO 2014 B A3 | 10/15/2018 | 0.90% ** | | 1,941,566 |
| FORD CREDIT AUTO OWNER TRUST FORDO 2014 B A3 | 11/18/2016 | 0.90% ** | | 5,417,562 |
| FORD CREDIT AUTO OWNER TRUST FORDO 2015 B A3 | 11/15/2019 | 1.16% ** | | 2,075,052 |
| FORD CREDIT AUTO OWNER TRUST/F FORDR 2014 2 A 144A | 4/15/2026 | 2.31% ** | | 1,964,203 |
| FORD CREDIT AUTO OWNER TRUST/F FORDR 2015 1 A 144A | 7/15/2026 | 2.12% ** | | 4,350,656 |
| FORD CREDIT FLOORPLAN MASTER O FORDF 2014 2 A | 2/15/2021 | 0.83% ** | | 24,311,082 |
| FORD MOTOR COMPANY SR UNSECURED 01/43 4.75 | 1/15/2043 | 4.75% ** | | 734,098 |
| FORD MOTOR CREDIT CO LLC SR UNSECURED 01/18 2.145 | 1/9/2018 | 2.15% ** | | 959,659 |
| FORD MOTOR CREDIT CO LLC SR UNSECURED 01/18 2.375 | 1/16/2018 | 2.38% ** | | 1,251,244 |
| FORD MOTOR CREDIT CO LLC SR UNSECURED 01/20 8.125 | 1/15/2020 | 8.13% ** | | 25,815,132 |
| FORD MOTOR CREDIT CO LLC SR UNSECURED 01/21 3.2 | 1/15/2021 | 3.20% ** | | 5,068,517 |
| FORD MOTOR CREDIT CO LLC SR UNSECURED 02/17 4.25 | 2/3/2017 | 4.25% ** | | 1,046,950 |
| FORD MOTOR CREDIT CO LLC SR UNSECURED 02/21 5.75 | 2/1/2021 | 5.75% ** | | 2,439,609 |
| FORD MOTOR CREDIT CO LLC SR UNSECURED 03/17 1.461 | 3/27/2017 | 1.46% ** | | 4,618,169 |
| FORD MOTOR CREDIT CO LLC SR UNSECURED 03/19 2.375 | 3/12/2019 | 2.38% ** | | 606,095 |
| FORD MOTOR CREDIT CO LLC SR UNSECURED 05/16 1.7 | 5/9/2016 | 1.70% ** | | 6,154,252 |
| FORD MOTOR CREDIT CO LLC SR UNSECURED 05/18 5 | 5/15/2018 | 5.00% ** | | 22,291,094 |
| FORD MOTOR CREDIT CO LLC SR UNSECURED 06/17 3 | 6/12/2017 | 3.00% ** | | 941,547 |
| FORD MOTOR CREDIT CO LLC SR UNSECURED 08/17 6.625 | 8/15/2017 | 6.63% ** | | 760,178 |
| FORD MOTOR CREDIT CO LLC SR UNSECURED 08/21 5.875 | 8/2/2021 | 5.88% ** | | 2,376,785 |
| FORD MOTOR CREDIT CO LLC SR UNSECURED 08/25 4.134 | 8/4/2025 | 4.13% ** | | 5,161,311 |
| FORD MOTOR CREDIT CO LLC SR UNSECURED 09/17 1.684 | 9/8/2017 | 1.68% ** | | 4,551,294 |
| FORD MOTOR CREDIT CO LLC SR UNSECURED 09/22 4.25 | 9/20/2022 | 4.25% ** | | 3,669,087 |
| FORD MOTOR CREDIT CO LLC SR UNSECURED 09/24 3.664 | 9/8/2024 | 3.66% ** | | 876,862 |
| FORD MOTOR CREDIT CO LLC SR UNSECURED 10/18 2.551 | 10/5/2018 | 2.55% ** | | 242,148 |
| FORD MOTOR CREDIT CO LLC SR UNSECURED 10/18 2.875 | 10/1/2018 | 2.88% ** | | 513,083 |
| FORD MOTOR CREDIT CO LLC SR UNSECURED 11/19 2.597 | 11/4/2019 | 2.60% ** | | 1,001,063 |
| FOREST LABORATORIES LLC COMPANY GUAR 144A 02/19 4.375 | 2/1/2019 | 4.38% ** | | 509,892 |
| FOUR TIMES SQUARE TRUST FTST 2006 4TS A 144A | 12/13/2028 | 5.40% ** | | 2,261,119 |

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| Security Name | Maturity Date | Rate | Cost | Current Value (in dollars) |
|--|---------------|----------|------|-------------------------------|
| FREDDIE MAC DISCOUNT NT DISCOUNT NOT 03/16 0.00000 | 3/16/2016 | 0.01% ** | | 30,730,888 |
| FREDDIE MAC FHR 2135 OH | 3/15/2029 | 6.50% ** | | 230,184 |
| FREDDIE MAC FHR 2248 FB | 9/15/2030 | 0.83% ** | | 7,464 |
| FREDDIE MAC FHR 2319 PZ | 5/15/2031 | 6.50% ** | | 614,592 |
| FREDDIE MAC FHR 2410 PF | 2/15/2032 | 1.31% ** | | 1,796,349 |
| FREDDIE MAC FHR 2541 EQ | 12/15/2017 | 5.00% ** | | 298,797 |
| FREDDIE MAC FHR 2564 HJ | 2/15/2018 | 5.00% ** | | 101,197 |
| FREDDIE MAC FHR 2638 JG | 2/15/2033 | 5.00% ** | | 626,814 |
| FREDDIE MAC FHR 2649 KA | 7/15/2018 | 4.50% ** | | 269,334 |
| FREDDIE MAC FHR 2684 PE | 1/15/2033 | 5.00% ** | | 35,802 |
| FREDDIE MAC FHR 2707 QE | 11/15/2018 | 4.50% ** | | 415,028 |
| FREDDIE MAC FHR 2764 UE | 10/15/2032 | 5.00% ** | | 285,165 |
| FREDDIE MAC FHR 2780 YD | 4/15/2019 | 5.00% ** | | 85,354 |
| FREDDIE MAC FHR 2812 FL | 2/15/2023 | 0.53% ** | | 452,448 |
| FREDDIE MAC FHR 3055 CF | 10/15/2035 | 0.74% ** | | 750,647 |
| FREDDIE MAC FHR 3150 FA | 5/15/2036 | 0.68% ** | | 3,979,684 |
| FREDDIE MAC FHR 3209 EG | 8/15/2020 | 4.50% ** | | 648,238 |
| FREDDIE MAC FHR 3221 FW | 9/15/2036 | 0.75% ** | | 2,026,771 |
| FREDDIE MAC FHR 3231 FA | 10/15/2036 | 0.73% ** | | 1,398,877 |
| FREDDIE MAC FHR 3404 FB | 1/15/2038 | 1.33% ** | | 3,511,556 |
| FREDDIE MAC FHR 3439 CY | 4/15/2023 | 4.50% ** | | 1,862,535 |
| FREDDIE MAC FHR 3571 FL | 8/15/2036 | 1.27% ** | | 1,120,492 |
| FREDDIE MAC FHR 3578 VZ | 8/15/2036 | 5.50% ** | | 1,343,428 |
| FREDDIE MAC FHR 3613 HJ | 12/15/2039 | 5.50% ** | | 1,165,745 |
| FREDDIE MAC FHR 3616 FG | 3/15/2032 | 0.98% ** | | 1,243,910 |
| FREDDIE MAC FHR 3649 BW | 3/15/2025 | 4.00% ** | | 404,758 |
| FREDDIE MAC FHR 3653 HJ | 4/15/2040 | 5.00% ** | | 417,672 |
| FREDDIE MAC FHR 3680 MA | 7/15/2039 | 4.50% ** | | 549,652 |
| FREDDIE MAC FHR 3786 NA | 7/15/2040 | 4.50% ** | | 2,663,535 |
| FREDDIE MAC FHR 3786 P | 1/15/2041 | 4.00% ** | | 18,623,511 |
| FREDDIE MAC FHR 3843 GH | 10/15/2039 | 3.75% ** | | 1,712,459 |
| FREDDIE MAC FHR 3877 FA | 11/15/2040 | 0.68% ** | | 4,102,909 |
| FREDDIE MAC FHR 4042 EB | 8/15/2039 | 6.50% ** | | 2,690,646 |
| FREDDIE MAC FHR 4102 CE | 11/15/2040 | 1.50% ** | | 1,657,858 |
| FREDDIE MAC FHR 4118 PD | 5/15/2042 | 1.50% ** | | 821,157 |
| FREDDIE MAC FHR 4227 VA | 10/15/2037 | 3.50% ** | | 1,684,171 |
| FREDDIE MAC FHR 4229 MA | 5/15/2041 | 3.50% ** | | 2,883,794 |
| FREDDIE MAC FHR 4239 AB | 12/15/2039 | 4.00% ** | | 12,760,538 |
| FREDDIE MAC FHR 4305 A | 6/15/2048 | 3.50% ** | | 3,224,657 |
| FREDDIE MAC FHR 4305 KA | 3/15/2038 | 3.00% ** | | 2,158,927 |
| FREDDIE MAC FHR 4384 LA | 9/15/2040 | 3.50% ** | | 13,422,088 |
| FREDDIE MAC FHR 4462 KA | 1/15/2045 | 3.50% ** | | 17,715,637 |
| FREDDIE MAC NOTES 01/18 0.75 | 1/12/2018 | 0.75% ** | | 3,333,981 |
| FREDDIE MAC NOTES 01/22 2.375 | 1/13/2022 | 2.38% ** | | 5,864,815 |
| FREDDIE MAC NOTES 02/17 0.875 | 2/22/2017 | 0.88% ** | | 5,120,853 |
| FREDDIE MAC NOTES 03/17 1 | 3/8/2017 | 1.00% ** | | 3,691,994 |
| FREDDIE MAC NOTES 03/18 0.875 | 3/7/2018 | 0.88% ** | | 2,589,574 |

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|---|---------------|-------|------|-------------------------------|
| FREDDIE MAC NOTES 04/16 5.25 | 4/18/2016 | 5.25% | ** | 6,233,903 |
| FREDDIE MAC NOTES 05/16 2.5 | 5/27/2016 | 2.50% | ** | 5,162,933 |
| FREDDIE MAC NOTES 07/17 0.75 | 7/14/2017 | 0.75% | ** | 3,566,991 |
| FREDDIE MAC NOTES 08/16 2 | 8/25/2016 | 2.00% | ** | 3,873,567 |
| FREDDIE MAC NOTES 08/19 1.25 | 8/1/2019 | 1.25% | ** | 673,850 |
| FREDDIE MAC NOTES 09/17 1 | 9/29/2017 | 1.00% | ** | 22,328,132 |
| FREDDIE MAC NOTES 10/16 0.875 | 10/14/2016 | 0.88% | ** | 55,026,278 |
| FREDDIE MAC NOTES 10/18 1.2 | 10/29/2018 | 1.20% | ** | 13,178,099 |
| FREDDIE MAC SENIOR NOTES 11/16 0.625 | 11/1/2016 | 0.63% | ** | 1,719,202 |
| FREDDIE MAC WHOLE LOAN FHW 2005 S001 2A2 | 9/25/2045 | 0.57% | ** | 850,369 |
| FREEMPORT MCMORAN INC COMPANY GUAR 03/17 2.15 | 3/1/2017 | 2.15% | ** | 242,840 |
| FREEMPORT MCMORAN INC COMPANY GUAR 03/18 2.375 | 3/15/2018 | 2.38% | ** | 319,708 |
| FREEMPORT MCMORAN INC COMPANY GUAR 11/17 2.3 | 11/14/2017 | 2.30% | ** | 2,792,773 |
| FREEMPORT MCMORAN INC COMPANY GUAR 11/21 4 | 11/14/2021 | 4.00% | ** | 682,453 |
| FREEMPORT MCMORAN OIL+GAS COMPANY GUAR 02/23 6.875 | 2/15/2023 | 6.88% | ** | 233,049 |
| FREEMPORT MCMORAN OIL+GAS COMPANY GUAR 11/20 6.5 | 11/15/2020 | 6.50% | ** | 189,027 |
| FREMF MORTGAGE TRUST FREMF 2013 KF02 C 144A | 12/25/2045 | 4.42% | ** | 314,196 |
| FREMF MORTGAGE TRUST FREMF 2014 K36 C 144A | 12/25/2046 | 4.36% | ** | 627,208 |
| FREMF MORTGAGE TRUST FREMF 2014 K503 C 144A | 10/25/2047 | 3.01% | ** | 374,273 |
| GATX CORP SR UNSECURED 03/19 2.5 | 3/15/2019 | 2.50% | ** | 9,805,658 |
| GCCFC COMMERCIAL MORTGAGE TRUS GCCFC 2006 GG7 A4 | 7/10/2038 | 5.83% | ** | 1,225,751 |
| GE CAPITAL CREDIT CARD MASTER GEMNT 2010 2 A | 3/15/2020 | 4.47% | ** | 1,326,665 |
| GE CAPITAL CREDIT CARD MASTER GEMNT 2012 6 A | 8/17/2020 | 1.36% | ** | 2,141,241 |
| GE CAPITAL CREDIT CARD MASTER GEMNT 2012 7 A | 9/15/2022 | 1.76% | ** | 12,426,725 |
| GE CAPITAL INTL FUNDING COMPANY GUAR 144A 04/16 0.964 | 4/15/2016 | 0.96% | ** | 30,499,732 |
| GE CAPITAL INTL FUNDING COMPANY GUAR 144A 11/20 2.342 | 11/15/2020 | 2.34% | ** | 6,008,544 |
| GE CAPITAL INTL FUNDING COMPANY GUAR 144A 11/25 3.373 | 11/15/2025 | 3.37% | ** | 1,846,528 |
| GE COMMERCIAL MORTGAGE CORPORA GECMC 2007 C1 A1A | 12/10/2049 | 5.48% | ** | 3,428,221 |
| GE DEALER FLOORPLAN MASTER NOT GEDFT 2015 1 A | 1/20/2020 | 0.90% | ** | 6,526,019 |
| GENERAL DYNAMICS CORP COMPANY GUAR 11/22 2.25 | 11/15/2022 | 2.25% | ** | 881,727 |
| GENERAL ELEC CAP CORP COMPANY GUAR 01/16 5 | 1/8/2016 | 5.00% | ** | 415,105 |
| GENERAL ELECTRIC CAPITAL CORP COMPANY GUAR 01/16 1 | 1/8/2016 | 1.00% | ** | 204,944 |
| GENERAL ELECTRIC CO SR UNSECURED 01/17 2.9 | 1/9/2017 | 2.90% | ** | 833,421 |
| GENERAL ELECTRIC CO SR UNSECURED 01/20 2.2 | 1/9/2020 | 2.20% | ** | 1,519,095 |
| GENERAL ELECTRIC CO SR UNSECURED 01/20 5.5 | 1/8/2020 | 5.50% | ** | 1,034,351 |
| GENERAL ELECTRIC CO SR UNSECURED 01/23 3.1 | 1/9/2023 | 3.10% | ** | 9,943,235 |
| GENERAL ELECTRIC CO SR UNSECURED 02/17 5.4 | 11/18/2016 | 5.40% | ** | 3,026,638 |
| GENERAL ELECTRIC CO SR UNSECURED 03/44 4.5 | 3/11/2044 | 4.50% | ** | 1,065,102 |
| GENERAL ELECTRIC CO SR UNSECURED 05/20 5.55 | 5/4/2020 | 5.55% | ** | 492,561 |
| GENERAL ELECTRIC CO SR UNSECURED 09/17 5.625 | 9/15/2017 | 5.63% | ** | 295,006 |
| GENERAL ELECTRIC CO SR UNSECURED 09/20 4.375 | 9/16/2020 | 4.38% | ** | 77,868 |
| GENERAL ELECTRIC CO SR UNSECURED 10/21 4.65 | 10/17/2021 | 4.65% | ** | 187,196 |
| GENERAL ELECTRIC CO SR UNSECURED 10/22 2.7 | 10/9/2022 | 2.70% | ** | 714,286 |
| GENERAL ELECTRIC CO SUBORDINATED 02/21 5.3 | 2/11/2021 | 5.30% | ** | 596,226 |
| GENERAL ELECTRIC CO SUBORDINATED 11/67 VAR | 11/15/2067 | 6.38% | ** | 5,350,495 |
| GENERAL MILLS INC SR UNSECURED 01/16 0.875 | 1/29/2016 | 0.88% | ** | 3,076,827 |

GENERAL MILLS INC SR UNSECURED 02/17 5.7

2/15/2017

5.70% **

1,366,700

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|--|---------------|----------|------|-------------------------------|
| GENERAL MILLS INC SR UNSECURED 02/19 5.65 | 2/15/2019 | 5.65% ** | | 224,924 |
| GENERAL MOTORS CO SR UNSECURED 10/18 3.5 | 10/2/2018 | 3.50% ** | | 4,936,914 |
| GENERAL MOTORS FINL CO COMPANY GUAR 01/19 3.1 | 1/15/2019 | 3.10% ** | | 4,036,586 |
| GENERAL MOTORS FINL CO COMPANY GUAR 11/20 3.7 | 11/24/2020 | 3.70% ** | | 10,017,895 |
| GEORGIA POWER COMPANY SR UNSECURED 05/22 2.85 | 5/15/2022 | 2.85% ** | | 704,390 |
| GILEAD SCIENCES INC SR UNSECURED 02/20 2.35 | 2/1/2020 | 2.35% ** | | 6,470,230 |
| GILEAD SCIENCES INC SR UNSECURED 02/25 3.5 | 2/1/2025 | 3.50% ** | | 4,603,131 |
| GILEAD SCIENCES INC SR UNSECURED 04/19 2.05 | 4/1/2019 | 2.05% ** | | 4,773,677 |
| GILEAD SCIENCES INC SR UNSECURED 04/21 4.5 | 4/1/2021 | 4.50% ** | | 1,092,038 |
| GILEAD SCIENCES INC SR UNSECURED 04/24 3.7 | 4/1/2024 | 3.70% ** | | 524,812 |
| GILEAD SCIENCES INC SR UNSECURED 09/18 1.85 | 9/4/2018 | 1.85% ** | | 2,665,535 |
| GLAXOSMITHKLINE CAP INC COMPANY GUAR 03/23 2.8 | 3/18/2023 | 2.80% ** | | 1,828,883 |
| GLAXOSMITHKLINE CAPITAL COMPANY GUAR 05/17 1.5 | 5/8/2017 | 1.50% ** | | 329,287 |
| GLAXOSMITHKLINE CAPITAL COMPANY GUAR 05/22 2.85 | 5/8/2022 | 2.85% ** | | 11,576,168 |
| GLENCORE FINANCE CANADA COMPANY GUAR 144A 10/17 VAR | 10/25/2017 | 2.70% ** | | 2,128,362 |
| GLENCORE FINANCE CANADA COMPANY GUAR 144A 11/16 5.8 | 11/15/2016 | 5.80% ** | | 428,762 |
| GM FINANCIAL AUTOMOBILE LEASIN GMALT 2014 2A A3 144A | 1/22/2018 | 1.22% ** | | 2,148,239 |
| GM FINANCIAL AUTOMOBILE LEASIN GMALT 2015 3 A4 | 11/20/2019 | 1.81% ** | | 2,639,336 |
| GMAC MORTGAGE CORPORATION LOAN GMACM 2005 AR4 3A1 | 7/19/2035 | 3.20% ** | | 2,793,549 |
| GMF FLOORPLAN OWNER REVOLVING GFORT 2015 1 A2 144A | 5/15/2020 | 0.83% ** | | 8,676,067 |
| GNMA I TBA 30 YR 3 SINGLE FAMILY MORTGAGE | 1/21/2046 | 3.00% ** | | 11,412,110 |
| GNMA II POOL 002958 G2 08/30 FIXED 8 | 8/20/2030 | 8.00% ** | | 21,874 |
| GNMA II POOL 003529 G2 03/34 FIXED 5 | 3/20/2034 | 5.00% ** | | 5,801 |
| GNMA II POOL 003879 G2 07/36 FIXED 6 | 7/20/2036 | 6.00% ** | | 3,732 |
| GNMA II POOL 004028 G2 09/37 FIXED 6 | 9/20/2037 | 6.00% ** | | 100,910 |
| GNMA II POOL 004040 G2 10/37 FIXED 6.5 | 10/20/2037 | 6.50% ** | | 26,950 |
| GNMA II POOL 004041 G2 10/37 FIXED 7 | 10/20/2037 | 7.00% ** | | 467,687 |
| GNMA II POOL 004060 G2 12/37 FIXED 6 | 12/20/2037 | 6.00% ** | | 98,309 |
| GNMA II POOL 004073 G2 01/38 FIXED 6 | 1/20/2038 | 6.00% ** | | 199,983 |
| GNMA II POOL 004099 G2 03/38 FIXED 6 | 3/20/2038 | 6.00% ** | | 40,971 |
| GNMA II POOL 004195 G2 07/38 FIXED 6 | 7/20/2038 | 6.00% ** | | 14,943 |
| GNMA II POOL 004222 G2 08/38 FIXED 6 | 8/20/2038 | 6.00% ** | | 99,183 |
| GNMA II POOL 004224 G2 08/38 FIXED 7 | 8/20/2038 | 7.00% ** | | 511,134 |
| GNMA II POOL 004245 G2 09/38 FIXED 6 | 9/20/2038 | 6.00% ** | | 1,205,508 |
| GNMA II POOL 004247 G2 09/38 FIXED 7 | 9/20/2038 | 7.00% ** | | 431,332 |
| GNMA II POOL 004268 G2 10/38 FIXED 6 | 10/20/2038 | 6.00% ** | | 11,698 |
| GNMA II POOL 004291 G2 11/38 FIXED 6 | 11/20/2038 | 6.00% ** | | 580,480 |
| GNMA II POOL 004371 G2 02/39 FIXED 6 | 2/20/2039 | 6.00% ** | | 19,465 |
| GNMA II POOL 004423 G2 04/39 FIXED 4.5 | 4/20/2039 | 4.50% ** | | 11,808 |
| GNMA II POOL 004447 G2 05/39 FIXED 5 | 5/20/2039 | 5.00% ** | | 206,173 |
| GNMA II POOL 004520 G2 08/39 FIXED 5 | 8/20/2039 | 5.00% ** | | 1,090,932 |
| GNMA II POOL 004543 G2 09/39 FIXED 6 | 9/20/2039 | 6.00% ** | | 73,457 |
| GNMA II POOL 004602 G2 12/39 FIXED 6 | 12/20/2039 | 6.00% ** | | 16,626 |
| GNMA II POOL 004617 G2 01/40 FIXED 4.5 | 1/20/2040 | 4.50% ** | | 867,930 |
| GNMA II POOL 004696 G2 05/40 FIXED 4.5 | 5/20/2040 | 4.50% ** | | 1,954,182 |
| GNMA II POOL 004697 G2 05/40 FIXED 5 | 5/20/2040 | 5.00% ** | | 407,541 |
| GNMA II POOL 004717 G2 06/40 FIXED 6 | 6/20/2040 | 6.00% ** | | 42,105 |

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|---|---------------|----------|------|-------------------------------|
| GNMA II POOL 004746 G2 07/40 FIXED 4.5 | 7/20/2040 | 4.50% ** | | 444,932 |
| GNMA II POOL 004747 G2 07/40 FIXED 5 | 7/20/2040 | 5.00% ** | | 2,451,614 |
| GNMA II POOL 004772 G2 08/40 FIXED 5 | 8/20/2040 | 5.00% ** | | 673,306 |
| GNMA II POOL 004774 G2 08/40 FIXED 6 | 8/20/2040 | 6.00% ** | | 583,038 |
| GNMA II POOL 004800 G2 09/40 FIXED 4 | 9/20/2040 | 4.00% ** | | 1,010,341 |
| GNMA II POOL 004801 G2 09/40 FIXED 4.5 | 9/20/2040 | 4.50% ** | | 37,648 |
| GNMA II POOL 004802 G2 09/40 FIXED 5 | 9/20/2040 | 5.00% ** | | 530,114 |
| GNMA II POOL 004833 G2 10/40 FIXED 4 | 10/20/2040 | 4.00% ** | | 3,315,911 |
| GNMA II POOL 004834 G2 10/40 FIXED 4.5 | 10/20/2040 | 4.50% ** | | 126,251 |
| GNMA II POOL 004837 G2 10/40 FIXED 6 | 10/20/2040 | 6.00% ** | | 151,908 |
| GNMA II POOL 004855 G2 11/40 FIXED 5 | 11/20/2040 | 5.00% ** | | 2,405,268 |
| GNMA II POOL 004883 G2 12/40 FIXED 4.5 | 12/20/2040 | 4.50% ** | | 629,890 |
| GNMA II POOL 004905 G2 12/40 FIXED 6 | 12/20/2040 | 6.00% ** | | 884,194 |
| GNMA II POOL 004922 G2 01/41 FIXED 4 | 1/20/2041 | 4.00% ** | | 689,649 |
| GNMA II POOL 004923 G2 01/41 FIXED 4.5 | 1/20/2041 | 4.50% ** | | 837,178 |
| GNMA II POOL 004945 G2 02/41 FIXED 4 | 2/20/2041 | 4.00% ** | | 525,018 |
| GNMA II POOL 004978 G2 03/41 FIXED 4.5 | 3/20/2041 | 4.50% ** | | 13,891,843 |
| GNMA II POOL 004979 G2 03/41 FIXED 5 | 3/20/2041 | 5.00% ** | | 1,277,423 |
| GNMA II POOL 004984 G2 03/41 FIXED 5.5 | 3/20/2041 | 5.50% ** | | 1,137,447 |
| GNMA II POOL 004991 G2 03/41 FIXED 6 | 3/20/2041 | 6.00% ** | | 302,205 |
| GNMA II POOL 005016 G2 04/41 FIXED 4 | 4/20/2041 | 4.00% ** | | 434,964 |
| GNMA II POOL 005017 G2 04/41 FIXED 4.5 | 4/20/2041 | 4.50% ** | | 1,284,661 |
| GNMA II POOL 005018 G2 04/41 FIXED 5 | 4/20/2041 | 5.00% ** | | 877,368 |
| GNMA II POOL 005019 G2 04/41 FIXED 6 | 4/20/2041 | 6.00% ** | | 175,464 |
| GNMA II POOL 005063 G2 05/41 FIXED 6 | 5/20/2041 | 6.00% ** | | 231,440 |
| GNMA II POOL 005082 G2 06/41 FIXED 4.5 | 6/20/2041 | 4.50% ** | | 820,085 |
| GNMA II POOL 005115 G2 07/41 FIXED 4.5 | 7/20/2041 | 4.50% ** | | 193,719 |
| GNMA II POOL 005140 G2 08/41 FIXED 4.5 | 8/20/2041 | 4.50% ** | | 1,783,004 |
| GNMA II POOL 005189 G2 09/41 FIXED 6 | 9/20/2041 | 6.00% ** | | 418,387 |
| GNMA II POOL 005240 G2 11/41 FIXED 6 | 11/20/2041 | 6.00% ** | | 442,788 |
| GNMA II POOL 005259 G2 12/41 FIXED 4 | 12/20/2041 | 4.00% ** | | 253,762 |
| GNMA II POOL 005269 G2 12/41 FIXED 6 | 12/20/2041 | 6.00% ** | | 41,810 |
| GNMA II POOL 005280 G2 01/42 FIXED 4 | 1/20/2042 | 4.00% ** | | 381,648 |
| GNMA II POOL 005305 G2 02/42 FIXED 4 | 2/20/2042 | 4.00% ** | | 2,388,775 |
| GNMA II POOL 005326 G2 03/27 FIXED 3 | 3/20/2027 | 3.00% ** | | 516,721 |
| GNMA II POOL 008358 G2 01/24 FLOATING VAR | 1/20/2024 | 1.75% ** | | 19,466 |
| GNMA II POOL 008399 G2 04/24 FLOATING VAR | 4/20/2024 | 1.75% ** | | 18,059 |
| GNMA II POOL 008744 G2 11/25 FLOATING VAR | 11/20/2025 | 1.63% ** | | 47,127 |
| GNMA II POOL 008770 G2 12/25 FLOATING VAR | 12/20/2025 | 1.63% ** | | 52,712 |
| GNMA II POOL 008781 G2 01/26 FLOATING VAR | 1/20/2026 | 1.75% ** | | 1,135 |
| GNMA II POOL 008788 G2 01/26 FLOATING VAR | 1/20/2026 | 1.75% ** | | 12,777 |
| GNMA II POOL 080012 G2 11/26 FLOATING VAR | 11/20/2026 | 1.63% ** | | 21,790 |
| GNMA II POOL 080106 G2 08/27 FLOATING VAR | 8/20/2027 | 1.88% ** | | 25,522 |
| GNMA II POOL 080397 G2 04/30 FLOATING VAR | 4/20/2030 | 2.00% ** | | 4,090 |
| GNMA II POOL 783368 G2 07/41 FIXED 4.5 | 7/20/2041 | 4.50% ** | | 2,673,313 |
| GNMA II POOL MA0023 G2 04/42 FIXED 4 | 4/20/2042 | 4.00% ** | | 749,083 |
| GNMA II POOL MA0317 G2 08/42 FIXED 3 | 8/20/2042 | 3.00% ** | | 2,299,091 |

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|--|---------------|----------|------|-------------------------------|
| GNMA II POOL MA0318 G2 08/42 FIXED 3.5 | 8/20/2042 | 3.50% ** | | 4,709,945 |
| GNMA II POOL MA0391 G2 09/42 FIXED 3 | 9/20/2042 | 3.00% ** | | 2,669,903 |
| GNMA II POOL MA0392 G2 09/42 FIXED 3.5 | 9/20/2042 | 3.50% ** | | 3,396,580 |
| GNMA II POOL MA0462 G2 10/42 FIXED 3.5 | 10/20/2042 | 3.50% ** | | 4,730,101 |
| GNMA II POOL MA0624 G2 12/42 FIXED 3 | 12/20/2042 | 3.00% ** | | 777,610 |
| GNMA II POOL MA0698 G2 01/43 FIXED 3 | 1/20/2043 | 3.00% ** | | 792,893 |
| GNMA II POOL MA1012 G2 05/43 FIXED 3.5 | 5/20/2043 | 3.50% ** | | 3,639,127 |
| GNMA II POOL MA1448 G2 11/43 FIXED 3.5 | 11/20/2043 | 3.50% ** | | 35,029 |
| GNMA II POOL MA2961 G2 07/45 FIXED 3.5 | 7/20/2045 | 3.50% ** | | 1,976,269 |
| GNMA II POOL MA3033 G2 08/45 FIXED 3 | 8/20/2045 | 3.00% ** | | 2,050,590 |
| GNMA II POOL MA3035 G2 08/45 FIXED 4 | 8/20/2045 | 4.00% ** | | 2,084,549 |
| GNMA II POOL MA3104 G2 09/45 FIXED 3 | 9/20/2045 | 3.00% ** | | 8,256,432 |
| GNMA II TBA 30 YR 3 JUMBOS | 1/21/2046 | 3.00% ** | | 2,596,486 |
| GNMA II TBA 30 YR 3.5 JUMBOS | 1/21/2046 | 3.50% ** | | 56,081,260 |
| GNMA II TBA 30 YR 3.5 JUMBOS | 2/22/2046 | 3.50% ** | | 17,903,638 |
| GNMA II TBA 30 YR 4 JUMBOS | 1/21/2046 | 4.00% ** | | 33,842,647 |
| GNMA II TBA 30 YR 4.5 JUMBOS | 1/21/2046 | 4.50% ** | | 2,201,834 |
| GNMA POOL 146412 GN 04/16 FIXED 9.5 | 4/15/2016 | 9.50% ** | | 47 |
| GNMA POOL 300672 GN 04/22 FIXED 8.5 | 4/15/2022 | 8.50% ** | | 7,599 |
| GNMA POOL 315855 GN 01/22 FIXED 8.5 | 1/15/2022 | 8.50% ** | | 2,173 |
| GNMA POOL 322562 GN 04/22 FIXED 8.5 | 4/15/2022 | 8.50% ** | | 11,771 |
| GNMA POOL 389023 GN 11/22 FIXED 8.5 | 11/15/2022 | 8.50% ** | | 351 |
| GNMA POOL 438506 GN 01/27 FIXED 7 | 1/15/2027 | 7.00% ** | | 10,019 |
| GNMA POOL 476784 GN 08/28 FIXED 7 | 8/15/2028 | 7.00% ** | | 19,441 |
| GNMA POOL 497630 GN 02/29 FIXED 6 | 2/15/2029 | 6.00% ** | | 7,381 |
| GNMA POOL 498387 GN 02/29 FIXED 6 | 2/15/2029 | 6.00% ** | | 5,005 |
| GNMA POOL 521330 GN 05/35 FIXED 5 | 5/15/2035 | 5.00% ** | | 334,278 |
| GNMA POOL 523278 GN 07/31 FIXED 6 | 7/15/2031 | 6.00% ** | | 48,504 |
| GNMA POOL 543812 GN 02/31 FIXED 6 | 2/15/2031 | 6.00% ** | | 14,579 |
| GNMA POOL 586373 GN 02/35 FIXED 5 | 2/15/2035 | 5.00% ** | | 13,032 |
| GNMA POOL 594106 GN 09/33 FIXED 4.5 | 9/15/2033 | 4.50% ** | | 151,365 |
| GNMA POOL 595611 GN 01/35 FIXED 5 | 1/15/2035 | 5.00% ** | | 12,160 |
| GNMA POOL 603692 GN 06/34 FIXED 5 | 6/15/2034 | 5.00% ** | | 16,071 |
| GNMA POOL 604497 GN 07/33 FIXED 5 | 7/15/2033 | 5.00% ** | | 14,982 |
| GNMA POOL 607451 GN 01/34 FIXED 5 | 1/15/2034 | 5.00% ** | | 36,535 |
| GNMA POOL 607465 GN 02/34 FIXED 5 | 2/15/2034 | 5.00% ** | | 60,969 |
| GNMA POOL 610410 GN 08/33 FIXED 5 | 8/15/2033 | 5.00% ** | | 20,323 |
| GNMA POOL 615656 GN 10/33 FIXED 5 | 10/15/2033 | 5.00% ** | | 10,296 |
| GNMA POOL 623871 GN 06/34 FIXED 5 | 6/15/2034 | 5.00% ** | | 18,209 |
| GNMA POOL 633701 GN 09/33 FIXED 5 | 9/15/2033 | 5.00% ** | | 22,365 |
| GNMA POOL 636484 GN 03/35 FIXED 5 | 3/15/2035 | 5.00% ** | | 21,110 |
| GNMA POOL 637746 GN 12/34 FIXED 5 | 12/15/2034 | 5.00% ** | | 17,868 |
| GNMA POOL 638222 GN 12/34 FIXED 5 | 12/15/2034 | 5.00% ** | | 11,869 |
| GNMA POOL 643362 GN 10/35 FIXED 5 | 10/15/2035 | 5.00% ** | | 17,849 |
| GNMA POOL 646853 GN 08/35 FIXED 5.5 | 8/15/2035 | 5.50% ** | | 11,377 |
| GNMA POOL 668014 GN 11/44 FIXED 3 | 11/15/2044 | 3.00% ** | | 4,856,912 |
| GNMA POOL 672676 GN 04/38 FIXED 5.5 | 4/15/2038 | 5.50% ** | | 228,635 |

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|-------------------------------------|---------------|----------|------|-------------------------------|
| GNMA POOL 676754 GN 03/38 FIXED 5.5 | 3/15/2038 | 5.50% ** | | 407,077 |
| GNMA POOL 687179 GN 04/38 FIXED 5.5 | 4/15/2038 | 5.50% ** | | 318,137 |
| GNMA POOL 687835 GN 08/38 FIXED 6 | 8/15/2038 | 6.00% ** | | 170,141 |
| GNMA POOL 688043 GN 11/38 FIXED 6 | 11/15/2038 | 6.00% ** | | 237,337 |
| GNMA POOL 689805 GN 08/23 FIXED 7 | 8/15/2023 | 7.00% ** | | 35,798 |
| GNMA POOL 690922 GN 06/38 FIXED 5.5 | 6/15/2038 | 5.50% ** | | 271,892 |
| GNMA POOL 697586 GN 11/38 FIXED 5.5 | 11/15/2038 | 5.50% ** | | 9,204 |
| GNMA POOL 711379 GN 07/38 FIXED 5.5 | 7/15/2038 | 5.50% ** | | 5,141 |
| GNMA POOL 723344 GN 09/39 FIXED 4 | 9/15/2039 | 4.00% ** | | 888,926 |
| GNMA POOL 723430 GN 11/39 FIXED 4.5 | 11/15/2039 | 4.50% ** | | 375,151 |
| GNMA POOL 733600 GN 04/40 FIXED 5 | 4/15/2040 | 5.00% ** | | 287,114 |
| GNMA POOL 733627 GN 05/40 FIXED 5 | 5/15/2040 | 5.00% ** | | 624,889 |
| GNMA POOL 736520 GN 04/40 FIXED 4.5 | 4/15/2040 | 4.50% ** | | 1,767,764 |
| GNMA POOL 737111 GN 04/40 FIXED 4.5 | 4/15/2040 | 4.50% ** | | 897,024 |
| GNMA POOL 738108 GN 03/41 FIXED 4.5 | 3/15/2041 | 4.50% ** | | 955,667 |
| GNMA POOL 745243 GN 07/40 FIXED 4 | 7/15/2040 | 4.00% ** | | 1,290,739 |
| GNMA POOL 771561 GN 08/41 FIXED 4 | 8/15/2041 | 4.00% ** | | 518,894 |
| GNMA POOL 780049 GN 11/21 FIXED 9.5 | 11/15/2021 | 9.50% ** | | 4,241 |
| GNMA POOL 780151 GN 12/21 FIXED 9 | 12/15/2021 | 9.00% ** | | 25,814 |
| GNMA POOL 780345 GN 12/21 FIXED 9.5 | 12/15/2021 | 9.50% ** | | 5,964 |
| GNMA POOL 781213 GN 12/17 FIXED 8 | 12/15/2017 | 8.00% ** | | 2,189 |
| GNMA POOL 781804 GN 09/34 FIXED 6 | 9/15/2034 | 6.00% ** | | 418,085 |
| GNMA POOL 781847 GN 12/34 FIXED 6 | 12/15/2034 | 6.00% ** | | 359,111 |
| GNMA POOL 781885 GN 03/35 FIXED 5 | 3/15/2035 | 5.00% ** | | 25,960 |
| GNMA POOL 781902 GN 02/35 FIXED 6 | 2/15/2035 | 6.00% ** | | 342,337 |
| GNMA POOL 781958 GN 07/35 FIXED 5 | 7/15/2035 | 5.00% ** | | 32,381 |
| GNMA POOL 782382 GN 08/38 FIXED 5.5 | 8/15/2038 | 5.50% ** | | 87,030 |
| GNMA POOL 782436 GN 10/38 FIXED 6 | 10/15/2038 | 6.00% ** | | 214,514 |
| GNMA POOL 782716 GN 07/39 FIXED 5 | 7/15/2039 | 5.00% ** | | 324,693 |
| GNMA POOL 782838 GN 07/19 FIXED 4.5 | 7/15/2019 | 4.50% ** | | 188,252 |
| GNMA POOL 799706 GN 09/42 FIXED 3.5 | 9/15/2042 | 3.50% ** | | 213,929 |
| GNMA POOL AA5821 GN 11/42 FIXED 3 | 11/15/2042 | 3.00% ** | | 1,653,882 |
| GNMA POOL AB3031 GN 10/42 FIXED 3 | 10/15/2042 | 3.00% ** | | 401,836 |
| GNMA POOL AB9323 GN 09/42 FIXED 3.5 | 9/15/2042 | 3.50% ** | | 186,546 |
| GNMA POOL AC3752 GN 12/42 FIXED 3 | 12/15/2042 | 3.00% ** | | 774,768 |
| GNMA POOL AD1034 GN 07/43 FIXED 3 | 7/15/2043 | 3.00% ** | | 896,867 |
| GNMA POOL AD2413 GN 05/43 FIXED 3.5 | 5/15/2043 | 3.50% ** | | 407,450 |
| GNMA POOL AD2414 GN 05/43 FIXED 3.5 | 5/15/2043 | 3.50% ** | | 405,909 |
| GNMA POOL AD4102 GN 07/43 FIXED 3 | 7/15/2043 | 3.00% ** | | 2,104,584 |
| GNMA POOL AE7613 GN 07/43 FIXED 3 | 7/15/2043 | 3.00% ** | | 495,884 |
| GNMA POOL AE7691 GN 08/43 FIXED 3 | 8/15/2043 | 3.00% ** | | 3,562,642 |
| GNMA POOL AE8109 GN 01/44 FIXED 3.5 | 1/15/2044 | 3.50% ** | | 744,303 |
| GNMA POOL AF5807 GN 01/44 FIXED 3.5 | 1/15/2044 | 3.50% ** | | 143,122 |
| GNMA POOL AI6888 GN 05/45 FIXED 3 | 5/15/2045 | 3.00% ** | | 3,089,762 |
| GNMA POOL AK6718 GN 01/45 FIXED 3 | 1/15/2045 | 3.00% ** | | 285,269 |
| GNMA POOL AK7285 GN 03/45 FIXED 3 | 3/15/2045 | 3.00% ** | | 718,836 |

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|--|---------------|---------|------|-------------------------------|
| GNMA POOL AK7286 GN 03/45 FIXED 3 | 3/15/2045 | 3.00%** | | 3,090,715 |
| GNMA POOL AK7329 GN 04/45 FIXED 3 | 4/15/2045 | 3.00%** | | 6,175,611 |
| GNMA POOL AK8997 GN 07/45 FIXED 3 | 7/15/2045 | 3.00%** | | 4,565,773 |
| GNMA POOL AL1539 GN 05/45 FIXED 3 | 5/15/2045 | 3.00%** | | 3,089,665 |
| GNMA POOL AL4608 GN 03/45 FIXED 3 | 3/15/2045 | 3.00%** | | 4,117,460 |
| GNMA POOL AL8635 GN 03/45 FIXED 3 | 3/15/2045 | 3.00%** | | 2,060,645 |
| GNMA POOL AM4099 GN 04/45 FIXED 3 | 4/15/2045 | 3.00%** | | 3,741,241 |
| GNMA POOL AM8643 GN 05/45 FIXED 3 | 5/15/2045 | 3.00%** | | 3,789,814 |
| GNMA POOL AM8646 GN 05/45 FIXED 3 | 5/15/2045 | 3.00%** | | 3,091,397 |
| GNMA POOL AN5715 GN 06/45 FIXED 3 | 6/15/2045 | 3.00%** | | 1,041,471 |
| GNMA POOL AN5721 GN 06/45 FIXED 3 | 6/15/2045 | 3.00%** | | 466,798 |
| GNMA POOL AN5726 GN 06/45 FIXED 3 | 6/15/2045 | 3.00%** | | 11,450,758 |
| GNMA POOL AN5734 GN 06/45 FIXED 3 | 6/15/2045 | 3.00%** | | 4,909,416 |
| GOLDCORP INC SR UNSECURED 06/21 3.625 | 6/9/2021 | 3.63%** | | 17,353,861 |
| GOLDEN CREDIT CARD TRUST GCCT 2015 3A A 144A | 11/18/2016 | 0.62%** | | 5,282,673 |
| GOLDMAN SACHS CAP IV LIMITD GUARA 12/49 VAR | 12/31/2049 | 4.00%** | | 86,690 |
| GOLDMAN SACHS GROUP INC SR UNSECURED 01/16 5.35 | 1/15/2016 | 5.35%** | | 123,093 |
| GOLDMAN SACHS GROUP INC SR UNSECURED 01/18 2.375 | 1/22/2018 | 2.38%** | | 7,481,926 |
| GOLDMAN SACHS GROUP INC SR UNSECURED 01/18 5.95 | 1/18/2018 | 5.95%** | | 11,880,073 |
| GOLDMAN SACHS GROUP INC SR UNSECURED 01/19 2.625 | 1/31/2019 | 2.63%** | | 309,609 |
| GOLDMAN SACHS GROUP INC SR UNSECURED 01/22 5.75 | 1/24/2022 | 5.75%** | | 7,137,557 |
| GOLDMAN SACHS GROUP INC SR UNSECURED 01/23 3.625 | 1/22/2023 | 3.63%** | | 621,804 |
| GOLDMAN SACHS GROUP INC SR UNSECURED 02/16 3.625 | 2/7/2016 | 3.63%** | | 1,412,540 |
| GOLDMAN SACHS GROUP INC SR UNSECURED 02/19 7.5 | 2/15/2019 | 7.50%** | | 4,109,716 |
| GOLDMAN SACHS GROUP INC SR UNSECURED 03/20 5.375 | 3/15/2020 | 5.38%** | | 4,373,274 |
| GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 4 | 3/3/2024 | 4.00%** | | 29,048,954 |
| GOLDMAN SACHS GROUP INC SR UNSECURED 04/18 6.15 | 4/1/2018 | 6.15%** | | 41,399,604 |
| GOLDMAN SACHS GROUP INC SR UNSECURED 04/18 VAR | 4/30/2018 | 1.52%** | | 5,146,794 |
| GOLDMAN SACHS GROUP INC SR UNSECURED 04/20 2.6 | 4/23/2020 | 2.60%** | | 1,016,923 |
| GOLDMAN SACHS GROUP INC SR UNSECURED 06/20 6 | 6/15/2020 | 6.00%** | | 10,978,113 |
| GOLDMAN SACHS GROUP INC SR UNSECURED 07/18 2.9 | 7/19/2018 | 2.90%** | | 28,603,755 |
| GOLDMAN SACHS GROUP INC SR UNSECURED 07/21 5.25 | 7/27/2021 | 5.25%** | | 7,737,938 |
| GOLDMAN SACHS GROUP INC SR UNSECURED 07/24 3.85 | 7/8/2024 | 3.85%** | | 8,407,186 |
| GOLDMAN SACHS GROUP INC SR UNSECURED 09/20 2.75 | 9/15/2020 | 2.75%** | | 711,702 |
| GOLDMAN SACHS GROUP INC SR UNSECURED 10/19 2.55 | 10/23/2019 | 2.55%** | | 243,784 |
| GOLDMAN SACHS GROUP INC SR UNSECURED 10/45 4.75 | 10/21/2045 | 4.75%** | | 539,496 |
| GOLDMAN SACHS GROUP INC SR UNSECURED 11/18 VAR | 11/15/2018 | 1.46%** | | 1,851,958 |
| GOLDMAN SACHS GROUP INC SUBORDINATED 05/45 5.15 | 5/22/2045 | 5.15%** | | 258,800 |
| GOLDMAN SACHS GROUP INC SUBORDINATED 10/25 4.25 | 10/21/2025 | 4.25%** | | 1,169,404 |
| GOLDMAN SACHS GROUP INC SUBORDINATED 10/37 6.75 | 10/1/2037 | 6.75%** | | 5,030,819 |
| GOVERNMENT NATIONAL MORTGAGE A GNR 1999 11 ZB | 4/20/2029 | 6.50%** | | 262,919 |
| GOVERNMENT NATIONAL MORTGAGE A GNR 2002 31 FW | 6/16/2031 | 0.74%** | | 22,357 |
| GOVERNMENT NATIONAL MORTGAGE A GNR 2006 38 FZ | 9/16/2035 | 0.44%** | | 1,108,368 |
| GOVERNMENT NATIONAL MORTGAGE A GNR 2009 76 CF | 9/16/2039 | 1.14%** | | 1,752,097 |
| GOVERNMENT NATIONAL MORTGAGE A GNR 2009 96 FT | 10/20/2039 | 1.15%** | | 1,588,986 |
| GOVERNMENT NATIONAL MORTGAGE A GNR 2010 109 CH | 12/20/2037 | 3.00%** | | 3,043,332 |
| GOVERNMENT NATIONAL MORTGAGE A GNR 2010 14 QP | 12/20/2039 | 6.00%** | | 178,912 |

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| GOVERNMENT NATIONAL MORTGAGE A GNR 2010 H10 FC | 5/20/2060 | 1.23% ** | | 4,300,418 |
| GOVERNMENT NATIONAL MORTGAGE A GNR 2010 H20 AF | 10/20/2060 | 0.52% ** | | 6,771,311 |
| GOVERNMENT NATIONAL MORTGAGE A GNR 2010 H22 FE | 5/20/2059 | 0.54% ** | | 3,612,808 |
| GOVERNMENT NATIONAL MORTGAGE A GNR 2011 48 QA | 8/16/2039 | 5.00% ** | | 625,359 |
| GOVERNMENT NATIONAL MORTGAGE A GNR 2011 52 NA | 4/16/2041 | 4.00% ** | | 852,569 |
| GOVERNMENT NATIONAL MORTGAGE A GNR 2011 H09 AF | 3/20/2061 | 0.69% ** | | 1,485,505 |
| GOVERNMENT NATIONAL MORTGAGE A GNR 2011 H11 FB | 4/20/2061 | 0.69% ** | | 8,602,269 |
| GOVERNMENT NATIONAL MORTGAGE A GNR 2012 33 A | 3/16/2040 | 1.90% ** | | 1,537,375 |
| GOVERNMENT NATIONAL MORTGAGE A GNR 2012 59 F | 5/20/2042 | 0.85% ** | | 1,121,184 |
| GOVERNMENT NATIONAL MORTGAGE A GNR 2012 84 AB | 7/16/2033 | 5.00% ** | | 814,696 |
| GOVERNMENT NATIONAL MORTGAGE A GNR 2012 96 WP | 8/16/2042 | 6.50% ** | | 1,223,004 |
| GOVERNMENT NATIONAL MORTGAGE A GNR 2013 88 WA | 6/20/2030 | 5.00% ** | | 1,857,164 |
| GOVERNMENT NATIONAL MORTGAGE A GNR 2015 47 AC | 5/16/2055 | 2.50% ** | | 2,134,373 |
| GOVERNMENT PROPERTIES IN SR UNSECURED 08/19 3.75 | 8/15/2019 | 3.75% ** | | 298,522 |
| GREEN TREE AGENCY ADVANCE FUND GAAFT 2015 T1 AT1 144A | 10/15/2046 | 2.30% ** | | 972,781 |
| GREENPOINT MORTGAGE FUNDING TR GPMF 2005 AR1 A2 | 6/25/2045 | 0.86% ** | | 1,068,140 |
| GREENPOINT MORTGAGE FUNDING TR GPMF 2006 OH1 A1 | 1/25/2037 | 0.60% ** | | 2,283,333 |
| GS MORTGAGE SECURITIES TRUST GSMS 2006 GG8 A4 | 11/10/2039 | 5.56% ** | | 2,574,413 |
| GS MORTGAGE SECURITIES TRUST GSMS 2013 GC16 A2 | 11/10/2046 | 3.03% ** | | 5,330,596 |
| GS MORTGAGE SECURITIES TRUST GSMS 2013 GC16 B | 11/10/2046 | 5.16% ** | | 564,809 |
| GS MORTGAGE SECURITIES TRUST GSMS 2013 NYC5 A 144A | 1/10/2030 | 2.32% ** | | 150,602 |
| GS MORTGAGE SECURITIES TRUST GSMS 2014 GC18 A2 | 1/10/2047 | 2.92% ** | | 1,564,351 |
| GS MORTGAGE SECURITIES TRUST GSMS 2014 GC22 AAB | 6/10/2047 | 3.47% ** | | 1,677,395 |
| GS MORTGAGE SECURITIES TRUST GSMS 2014 GC26 A4 | 11/10/2047 | 3.36% ** | | 8,478,201 |
| GSAMP TRUST GSAMP 2004 AR1 A2B | 6/25/2034 | 1.62% ** | | 2,275,903 |
| GSMPS MORTGAGE LOAN TRUST GSMPS 2005 RP2 1AF 144A | 3/25/2035 | 0.77% ** | | 2,035,700 |
| GSR MORTGAGE LOAN TRUST GSR 2003 2F 3A1 | 3/25/2032 | 6.00% ** | | 4,230 |
| GSR MORTGAGE LOAN TRUST GSR 2005 AR3 2A1 | 5/25/2035 | 0.66% ** | | 39,221 |
| HALLIBURTON CO SR UNSECURED 08/16 1 | 8/1/2016 | 1.00% ** | | 2,148,552 |
| HALLIBURTON CO SR UNSECURED 08/18 2 | 8/1/2018 | 2.00% ** | | 1,628,233 |
| HALLIBURTON CO SR UNSECURED 09/19 6.15 | 9/15/2019 | 6.15% ** | | 405,958 |
| HALLIBURTON CO SR UNSECURED 11/20 2.7 | 11/15/2020 | 2.70% ** | | 2,025,734 |
| HALLIBURTON CO SR UNSECURED 11/22 3.375 | 11/15/2022 | 3.38% ** | | 2,521,116 |
| HALLIBURTON CO SR UNSECURED 11/25 3.8 | 11/15/2025 | 3.80% ** | | 6,894,641 |
| HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2003 1 A | 5/19/2033 | 2.57% ** | | 19,254 |
| HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2005 4 4A | 7/19/2035 | 2.79% ** | | 788,850 |
| HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2005 9 2A1A | 6/20/2035 | 0.74% ** | | 2,110,455 |
| HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 11/17 1.55 | 11/17/2017 | 1.55% ** | | 1,150,504 |
| HARLEY DAVIDSON MOTORCYCLE TRU HDMOT 2015 1 A4 | 8/15/2022 | 1.67% ** | | 6,131,165 |
| HARLEY DAVIDSON MOTORCYCLE TRU HDMOT 2015 2 A3 | 3/16/2020 | 1.30% ** | | 2,038,146 |
| HARRIS CORPORATION SR UNSECURED 04/18 1.999 | 4/27/2018 | 2.00% ** | | 886,544 |
| HARTFORD FINL SVCS GRP SR UNSECURED 03/18 6.3 | 3/15/2018 | 6.30% ** | | 5,701,527 |
| HARTFORD FINL SVCS GRP SR UNSECURED 03/20 5.5 | 3/30/2020 | 5.50% ** | | 2,064,500 |
| HASHEMITE KINGDOM OF JOR US GOVT GUAR 06/22 2.578 | 6/30/2022 | 2.58% ** | | 3,262,825 |
| HCP INC SR UNSECURED 01/17 6 | 1/30/2017 | 6.00% ** | | 213,487 |
| HCP INC SR UNSECURED 01/18 6.7 | 1/30/2018 | 6.70% ** | | 6,122,704 |
| HCP INC SR UNSECURED 02/19 3.75 | 2/1/2019 | 3.75% ** | | 105,714 |

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|---|---------------|---------|------|-------------------------------|
| HERTZ VEHICLE FINANCING LLC HERTZ 2013 1A A2 144A | 8/25/2019 | 1.83%** | | 1,314,440 |
| HERTZ VEHICLE FINANCING LLC HERTZ 2015 3A A 144A | 9/25/2021 | 2.67%** | | 7,184,219 |
| HESS CORP SR UNSECURED 02/19 8.125 | 2/15/2019 | 8.13%** | | 1,265,899 |
| HESS CORP SR UNSECURED 06/17 1.3 | 6/15/2017 | 1.30%** | | 3,265,700 |
| HILTON USA TRUST HILT 2013 HLT AFX 144A | 11/5/2030 | 2.66%** | | 16,105,038 |
| HOME DEPOT INC SR UNSECURED 02/24 3.75 | 2/15/2024 | 3.75%** | | 616,343 |
| HOME DEPOT INC SR UNSECURED 03/16 5.4 | 3/1/2016 | 5.40%** | | 227,020 |
| HOME DEPOT INC SR UNSECURED 09/17 VAR | 11/18/2016 | 0.88%** | | 1,615,744 |
| HONDA AUTO RECEIVABLES OWNER T HAROT 2013 1 A3 | 11/21/2016 | 0.48%** | | 101,517 |
| HONDA AUTO RECEIVABLES OWNER T HAROT 2013 2 A4 | 6/17/2019 | 0.66%** | | 1,564,123 |
| HONDA AUTO RECEIVABLES OWNER T HAROT 2013 4 A3 | 9/18/2017 | 0.69%** | | 1,157,849 |
| HONDA AUTO RECEIVABLES OWNER T HAROT 2014 2 A3 | 3/19/2018 | 0.77%** | | 2,252,208 |
| HONDA AUTO RECEIVABLES OWNER T HAROT 2015 3 A2 | 11/18/2016 | 1.03%** | | 3,652,992 |
| HONEYWELL INTERNATIONAL SR UNSECURED 03/18 5.3 | 3/1/2018 | 5.30%** | | 276,453 |
| HONOLULU CITY CNTY HI HON 11/21 FIXED 2.412 | 11/1/2021 | 2.41%** | | 2,857,294 |
| HONOLULU CITY CNTY HI HON 11/21 FIXED 2.412 | 11/1/2021 | 2.41%** | | 3,049,828 |
| HONOLULU CITY CNTY HI HON 11/22 FIXED 2.512 | 11/1/2022 | 2.51%** | | 4,010,891 |
| HONOLULU CITY CNTY HI HON 11/23 FIXED 2.812 | 11/1/2023 | 2.81%** | | 5,575,403 |
| HP ENTERPRISE CO SR UNSECURED 144A 10/17 2.45 | 10/5/2017 | 2.45%** | | 10,130,853 |
| HP ENTERPRISE CO SR UNSECURED 144A 10/18 2.85 | 10/5/2018 | 2.85%** | | 16,418,896 |
| HP INC SR UNSECURED 06/21 4.3 | 6/1/2021 | 4.30%** | | 827,016 |
| HSBC BANK PLC SR UNSECURED 144A 05/18 1.5 | 5/15/2018 | 1.50%** | | 19,255,436 |
| HSBC BANK USA NA SUBORDINATED 08/20 4.875 | 8/24/2020 | 4.88%** | | 408,332 |
| HSBC BANK USA SUBORDINATED 08/17 6 | 8/9/2017 | 6.00%** | | 16,350,334 |
| HSBC FINANCE CORP SUBORDINATED 01/21 6.676 | 1/15/2021 | 6.68%** | | 3,616,288 |
| HSBC HOLDINGS PLC SR UNSECURED 01/22 4.875 | 1/14/2022 | 4.88%** | | 3,141,584 |
| HSBC HOLDINGS PLC SR UNSECURED 03/22 4 | 3/30/2022 | 4.00%** | | 2,151,402 |
| HSBC HOLDINGS PLC SR UNSECURED 04/21 5.1 | 4/5/2021 | 5.10%** | | 444,298 |
| HSBC HOLDINGS PLC SUBORDINATED 03/24 4.25 | 3/14/2024 | 4.25%** | | 1,491,209 |
| HSBC HOLDINGS PLC SUBORDINATED 05/32 7.625 | 5/17/2032 | 7.63%** | | 1,299,314 |
| HSBC HOLDINGS PLC SUBORDINATED 08/25 4.25 | 8/18/2025 | 4.25%** | | 5,908,328 |
| HSBC REPO | 1/4/2016 | 0.56%** | | 95,707,400 |
| HSBC REPO | 1/6/2016 | 0.43%** | | 169,178,713 |
| HSBC USA INC SR UNSECURED 08/18 2 | 8/7/2018 | 2.00%** | | 1,710,830 |
| HSBC USA INC SR UNSECURED 08/20 2.75 | 8/7/2020 | 2.75%** | | 506,255 |
| HSBC USA INC SR UNSECURED 11/17 1.5 | 11/13/2017 | 1.50%** | | 3,160,246 |
| HSBC USA INC SR UNSECURED 11/19 2.375 | 11/13/2019 | 2.38%** | | 1,530,613 |
| HUMANA INC SR UNSECURED 06/18 7.2 | 6/15/2018 | 7.20%** | | 11,466 |
| HUMANA INC SR UNSECURED 12/22 3.15 | 12/1/2022 | 3.15%** | | 2,649,617 |
| HUMANA INC. SR UNSECURED 08/18 6.3 | 8/1/2018 | 6.30%** | | 774,813 |
| HUNTINGTON AUTO TRUST HUNT 2012 2 A3 | 4/17/2017 | 0.51%** | | 1,037 |
| HUNTINGTON AUTO TRUST HUNT 2012 2 B | 2/15/2018 | 1.07%** | | 1,273,212 |
| HUNTINGTON AUTO TRUST HUNT 2015 1 A4 | 6/15/2021 | 1.64%** | | 3,548,492 |
| HUNTINGTON BANCSHARES SR UNSECURED 08/18 2.6 | 8/2/2018 | 2.60%** | | 205,178 |
| HUNTINGTON NATIONAL BANK SR UNSECURED 02/18 1.7 | 2/26/2018 | 1.70%** | | 4,726,034 |
| HUNTINGTON NATIONAL BANK SR UNSECURED 04/17 1.375 | 4/24/2017 | 1.38%** | | 254,630 |
| HUNTINGTON NATIONAL BANK SR UNSECURED 04/19 2.2 | 4/1/2019 | 2.20%** | | 305,133 |

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| HUNTINGTON NATIONAL BANK SR UNSECURED 06/18 2 | 6/30/2018 | 2.00%** | | 4,897,787 |
| HUNTINGTON NATIONAL BANK SR UNSECURED 11/18 2.2 | 11/6/2018 | 2.20%** | | 7,552,658 |
| HUTCH WHAMPOA INT 11 LTD COMPANY GUAR 144A 01/17 3.5 | 11/18/2016 | 3.50%** | | 1,418,760 |
| HYUNDAI AUTO LEASE SECURITIZAT HALST 2014 B A2 144A | 11/18/2016 | 0.61%** | | 1,838,925 |
| HYUNDAI AUTO LEASE SECURITIZAT HALST 2015 A A2 144A | 11/18/2016 | 1.00%** | | 4,138,835 |
| HYUNDAI AUTO RECEIVABLES TRUST HART 2013 A A3 | 7/17/2017 | 0.56%** | | 222,080 |
| HYUNDAI AUTO RECEIVABLES TRUST HART 2013 A A4 | 9/17/2018 | 0.75%** | | 1,022,838 |
| HYUNDAI AUTO RECEIVABLES TRUST HART 2013 A B | 9/17/2018 | 1.13%** | | 4,375,582 |
| HYUNDAI AUTO RECEIVABLES TRUST HART 2013 B A3 | 9/15/2017 | 0.71%** | | 265,661 |
| HYUNDAI AUTO RECEIVABLES TRUST HART 2013 C B | 3/15/2019 | 2.10%** | | 546,725 |
| HYUNDAI AUTO RECEIVABLES TRUST HART 2014 A A4 | 8/15/2019 | 1.32%** | | 11,637,829 |
| HYUNDAI AUTO RECEIVABLES TRUST HART 2014 B A4 | 11/15/2019 | 1.46%** | | 1,839,855 |
| HYUNDAI AUTO RECEIVABLES TRUST HART 2015 A A3 | 4/15/2019 | 1.05%** | | 1,504,297 |
| HYUNDAI AUTO RECEIVABLES TRUST HART 2015 C A2A | 11/18/2016 | 0.99%** | | 1,321,828 |
| HYUNDAI CAPITAL AMERICA SR UNSECURED 144A 08/16 1.875 | 11/18/2016 | 1.88%** | | 2,140,277 |
| HYUNDAI CAPITAL AMERICA SR UNSECURED 144A 10/18 2.4 | 10/30/2018 | 2.40%** | | 4,734,773 |
| IBM CORP SR UNSECURED 02/18 1.25 | 2/8/2018 | 1.25%** | | 1,459,444 |
| IBM CORP SR UNSECURED 07/16 1.95 | 7/22/2016 | 1.95%** | | 1,869,932 |
| IBM CORP SR UNSECURED 11/19 8.375 | 11/1/2019 | 8.38%** | | 1,526,841 |
| ILLINOIS TOOL WORKS INC SR UNSECURED 03/19 1.95 | 3/1/2019 | 1.95%** | | 205,156 |
| IMPAC CMB TRUST IMM 2004 6 1A2 | 10/25/2034 | 1.20%** | | 1,638,205 |
| IMPAC CMB TRUST IMM 2004 9 1A1 | 1/25/2035 | 1.18%** | | 367,555 |
| IMPAC CMB TRUST IMM 2007 A M1 144A | 5/25/2037 | 0.82%** | | 4,387,340 |
| IMPAC SECURED ASSETS CORP. IMSA 2006 2 2A1 | 8/25/2036 | 0.77%** | | 154,294 |
| IMPERIAL BRANDS FINANCE COMPANY GUAR 144A 02/18 2.05 | 2/11/2018 | 2.05%** | | 1,050,668 |
| IMPERIAL BRANDS FINANCE COMPANY GUAR REGS 02/23 3.5 | 2/11/2023 | 3.50%** | | 9,331,762 |
| ING BANK NV SR UNSECURED 144A 03/16 4 | 11/18/2016 | 4.00%** | | 869,111 |
| ING BANK NV SR UNSECURED 144A 03/17 3.75 | 3/7/2017 | 3.75%** | | 314,941 |
| ING BANK NV SR UNSECURED 144A 03/20 2.45 | 3/16/2020 | 2.45%** | | 204,305 |
| ING BANK NV SR UNSECURED 144A 08/18 2.05 | 8/17/2018 | 2.05%** | | 4,760,430 |
| INGERSOLL RAND GL HLD CO COMPANY GUAR 06/23 4.25 | 6/15/2023 | 4.25%** | | 569,858 |
| INGERSOLL RAND GL HLD CO COMPANY GUAR 08/18 6.875 | 8/15/2018 | 6.88%** | | 1,255,488 |
| INTEL CORP SR UNSECURED 07/20 2.45 | 7/29/2020 | 2.45%** | | 244,596 |
| INTEL CORP SR UNSECURED 07/25 3.7 | 7/29/2025 | 3.70%** | | 3,359,909 |
| INTEL CORP SR UNSECURED 07/45 4.9 | 7/29/2045 | 4.90%** | | 4,332,295 |
| INTEL CORP SR UNSECURED 10/16 1.95 | 10/1/2016 | 1.95%** | | 515,549 |
| INTEL CORP SR UNSECURED 12/17 1.35 | 12/15/2017 | 1.35%** | | 5,708,013 |
| INTERCONTINENTALEXCHANGE COMPANY GUAR 10/18 2.5 | 10/15/2018 | 2.50%** | | 234,645 |
| INTERCONTINENTALEXCHANGE COMPANY GUAR 10/23 4 | 10/15/2023 | 4.00%** | | 5,276,844 |
| INTERNATIONAL PAPER CO SR UNSECURED 02/22 4.75 | 2/15/2022 | 4.75%** | | 1,294,670 |
| INTERNATIONAL PAPER CO SR UNSECURED 06/18 7.95 | 6/15/2018 | 7.95%** | | 1,214,253 |
| INTESA SANPAOLO NEW YORK CERT OF DEPO 04/16 VAR | 4/11/2016 | 1.70%** | | 5,024,873 |
| INTESA SANPAOLO SPA COMPANY GUAR 01/16 3.125 | 1/15/2016 | 3.13%** | | 963,703 |
| INTESA SANPAOLO SPA COMPANY GUAR 01/17 2.375 | 1/13/2017 | 2.38%** | | 13,926,815 |
| INTESA SANPAOLO SPA SUBORDINATED 144A 06/24 5.017 | 6/26/2024 | 5.02%** | | 6,563,086 |
| INTL BK RECON + DEVELOP SR UNSECURED 06/18 1 | 6/15/2018 | 1.00%** | | 7,316,474 |
| INTL LEASE FINANCE CORP SR SECURED 144A 09/16 6.75 | 9/1/2016 | 6.75%** | | 1,284,518 |

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| INTUIT INC SR UNSECURED 03/17 5.75 | 3/15/2017 | 5.75% ** | | 1,132,662 |
| JACKSON NATL LIFE GLOBAL SR SECURED 144A 10/17 VAR | 11/18/2016 | 0.90% ** | | 6,673,169 |
| JEFFERIES GROUP LLC SR UNSECURED 01/23 5.125 | 1/20/2023 | 5.13% ** | | 2,033,268 |
| JEFFERIES GROUP LLC SR UNSECURED 04/18 5.125 | 4/13/2018 | 5.13% ** | | 133,221 |
| JM SMUCKER CO COMPANY GUAR 03/18 1.75 | 3/15/2018 | 1.75% ** | | 4,941,340 |
| JOHN DEERE CAPITAL CORP SR UNSECURED 01/20 1.7 | 1/15/2020 | 1.70% ** | | 728,823 |
| JOHN DEERE CAPITAL CORP SR UNSECURED 03/19 1.95 | 3/4/2019 | 1.95% ** | | 306,527 |
| JOHN DEERE CAPITAL CORP SR UNSECURED 04/19 2.25 | 4/17/2019 | 2.25% ** | | 905,647 |
| JOHN DEERE CAPITAL CORP SR UNSECURED 06/16 2.25 | 6/7/2016 | 2.25% ** | | 3,580,657 |
| JOHN DEERE CAPITAL CORP SR UNSECURED 07/17 VAR | 11/18/2016 | 0.77% ** | | 3,227,634 |
| JOHN DEERE CAPITAL CORP SR UNSECURED 10/16 1.05 | 10/11/2016 | 1.05% ** | | 2,835,594 |
| JOHN DEERE CAPITAL CORP SR UNSECURED 12/17 1.55 | 12/15/2017 | 1.55% ** | | 225,556 |
| JOHN DEERE OWNER TRUST 11/18 1.07 | 11/15/2018 | 1.07% ** | | 2,260,167 |
| JOHN DEERE OWNER TRUST JDOT 2013 B A3 | 8/15/2017 | 0.87% ** | | 511,261 |
| JOHN DEERE OWNER TRUST JDOT 2014 A A3 | 4/16/2018 | 0.92% ** | | 2,533,671 |
| JOHNSON + JOHNSON SR UNSECURED 11/17 1.125 | 11/21/2017 | 1.13% ** | | 3,887,859 |
| JOHNSON CONTROLS INC SR UNSECURED 01/16 5.5 | 1/15/2016 | 5.50% ** | | 194,905 |
| JOHNSON CONTROLS INC SR UNSECURED 03/20 5 | 3/30/2020 | 5.00% ** | | 164,437 |
| JOHNSON CONTROLS INC SR UNSECURED 11/17 1.4 | 11/2/2017 | 1.40% ** | | 2,001,744 |
| JOHNSON CONTROLS INC SR UNSECURED 12/16 2.6 | 12/1/2016 | 2.60% ** | | 103,475 |
| JOHNSON CONTROLS INC SR UNSECURED 12/16 2.6 | 11/18/2016 | 2.60% ** | | 1,744,313 |
| JP MORGAN CHASE COMMERCIAL MOR JPMCC 2006 CB16 AM | 5/12/2045 | 5.59% ** | | 166,034 |
| JP MORGAN CHASE COMMERCIAL MOR JPMCC 2006 LDP6 A1A | 4/15/2043 | 5.47% ** | | 5,218,703 |
| JP MORGAN CHASE COMMERCIAL MOR JPMCC 2006 LDP6 A4 | 4/15/2043 | 5.48% ** | | 1,284,205 |
| JP MORGAN CHASE COMMERCIAL MOR JPMCC 2006 LDP7 A4 | 4/17/2045 | 5.91% ** | | 8,958,357 |
| JP MORGAN CHASE COMMERCIAL MOR JPMCC 2007 LD12 A1A | 2/15/2051 | 5.85% ** | | 2,327,731 |
| JP MORGAN CHASE COMMERCIAL MOR JPMCC 2011 C5 A2 | 8/15/2046 | 3.15% ** | | 2,553,437 |
| JP MORGAN CHASE COMMERCIAL MOR JPMCC 2012 C6 A2 | 5/15/2045 | 2.21% ** | | 4,956,722 |
| JP MORGAN CHASE COMMERCIAL MOR JPMCC 2013 C10 A4 | 12/15/2047 | 2.88% ** | | 5,769,968 |
| JP MORGAN CHASE COMMERCIAL MOR JPMCC 2013 C13 A2 | 1/15/2046 | 2.67% ** | | 2,071,175 |
| JP MORGAN CHASE COMMERCIAL MOR JPMCC 2013 LC11 A4 | 4/15/2046 | 2.69% ** | | 8,463,168 |
| JP MORGAN CHASE COMMERCIAL MOR JPMCC 2014 FL6 A 144A | 11/15/2031 | 1.73% ** | | 15,283,825 |
| JP MORGAN CHASE COMMERCIAL MOR JPMCC 2014 PHH C 144A | 8/15/2027 | 2.43% ** | | 2,097,217 |
| JP MORGAN MORTGAGE TRUST JPMMT 2004 A3 1A1 | 7/25/2034 | 2.50% ** | | 536,272 |
| JP MORGAN MORTGAGE TRUST JPMMT 2005 A1 6T1 | 2/25/2035 | 2.71% ** | | 506,093 |
| JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2013 C15 B | 11/15/2045 | 4.93% ** | | 2,616,349 |
| JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2013 C15 C | 11/15/2045 | 5.08% ** | | 575,335 |
| JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2013 C17 A2 | 1/15/2047 | 3.00% ** | | 2,088,525 |
| JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2013 C17 B | 1/15/2047 | 4.89% ** | | 328,825 |
| JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2014 C22 C | 9/15/2047 | 4.56% ** | | 963,861 |
| JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2014 C23 AS | 9/15/2047 | 4.20% ** | | 6,635,871 |
| JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2015 C28 A2 | 10/15/2048 | 2.77% ** | | 7,643,229 |
| JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2015 C30 A3 | 7/15/2048 | 3.32% ** | | 7,317,647 |
| JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2015 C30 A5 | 7/15/2048 | 3.82% ** | | 5,857,813 |
| JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2015 C30 B | 7/15/2048 | 4.31% ** | | 3,086,466 |
| JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2015 C31 A3 | 8/15/2048 | 3.80% ** | | 8,823,326 |
| JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2015 C31 B | 8/15/2048 | 4.62% ** | | 1,922,538 |

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| JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2015 C32 A2 | 11/15/2048 | 2.82% ** | | 3,619,669 |
| JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2015 C32 A4 | 11/15/2048 | 3.33% ** | | 5,069,978 |
| JPMCB LIQUIDITY FUND JP MORGAN SHORT TERM EQUITY IN | 11/18/2016 | | ** | 257,818,561 |
| JPMORGAN CHASE + CO SR UNSECURED 01/18 6 | 1/15/2018 | 6.00% ** | | 6,015,150 |
| JPMORGAN CHASE + CO SR UNSECURED 01/20 2.25 | 1/23/2020 | 2.25% ** | | 12,399,443 |
| JPMORGAN CHASE + CO SR UNSECURED 01/23 3.2 | 1/25/2023 | 3.20% ** | | 1,613,747 |
| JPMORGAN CHASE + CO SR UNSECURED 02/16 VAR | 2/26/2016 | 1.03% ** | | 3,484,271 |
| JPMORGAN CHASE + CO SR UNSECURED 02/17 1.35 | 2/15/2017 | 1.35% ** | | 8,020,563 |
| JPMORGAN CHASE + CO SR UNSECURED 02/17 VAR | 2/15/2017 | 0.88% ** | | 23,347,983 |
| JPMORGAN CHASE + CO SR UNSECURED 03/16 3.45 | 3/1/2016 | 3.45% ** | | 23,460,734 |
| JPMORGAN CHASE + CO SR UNSECURED 03/18 1.7 | 3/1/2018 | 1.70% ** | | 13,547,189 |
| JPMORGAN CHASE + CO SR UNSECURED 04/18 VAR | 4/25/2018 | 0.87% ** | | 6,715,823 |
| JPMORGAN CHASE + CO SR UNSECURED 04/19 6.3 | 4/23/2019 | 6.30% ** | | 229,800 |
| JPMORGAN CHASE + CO SR UNSECURED 05/24 3.625 | 5/13/2024 | 3.63% ** | | 1,554,635 |
| JPMORGAN CHASE + CO SR UNSECURED 06/20 2.75 | 6/23/2020 | 2.75% ** | | 16,468,329 |
| JPMORGAN CHASE + CO SR UNSECURED 07/16 3.15 | 7/5/2016 | 3.15% ** | | 1,408,004 |
| JPMORGAN CHASE + CO SR UNSECURED 07/20 4.4 | 7/22/2020 | 4.40% ** | | 924,218 |
| JPMORGAN CHASE + CO SR UNSECURED 09/22 3.25 | 9/23/2022 | 3.25% ** | | 1,020,313 |
| JPMORGAN CHASE + CO SR UNSECURED 10/19 2.2 | 10/22/2019 | 2.20% ** | | 5,285,308 |
| JPMORGAN CHASE + CO SR UNSECURED 10/20 4.25 | 10/15/2020 | 4.25% ** | | 5,652,668 |
| JPMORGAN CHASE + CO SUBORDINATED 05/23 3.375 | 5/1/2023 | 3.38% ** | | 312,200 |
| JPMORGAN CHASE + CO SUBORDINATED 06/17 6.125 | 6/27/2017 | 6.13% ** | | 5,534,196 |
| JPMORGAN CHASE + CO SUBORDINATED 09/24 3.875 | 9/10/2024 | 3.88% ** | | 8,470,538 |
| JPMORGAN CHASE + CO SUBORDINATED 10/27 4.25 | 10/1/2027 | 4.25% ** | | 1,339,155 |
| JPN BANK FOR INT L COOP GOVT GUARANT 03/16 5.25 | 3/23/2016 | 5.25% ** | | 12,616,433 |
| KANSAS CITY POWER + LT SR UNSECURED 06/17 5.85 | 6/15/2017 | 5.85% ** | | 297,774 |
| KELLOGG CO SR UNSECURED 05/16 4.45 | 5/30/2016 | 4.45% ** | | 207,633 |
| KELLOGG CO SR UNSECURED 05/17 1.75 | 5/17/2017 | 1.75% ** | | 492,076 |
| KELLOGG CO SR UNSECURED 11/16 1.875 | 11/17/2016 | 1.88% ** | | 618,845 |
| KENTUCKY UTILITIES CO 1ST MORTGAGE 11/20 3.25 | 11/1/2020 | 3.25% ** | | 313,371 |
| KERR MCGEE CORP COMPANY GUAR 07/24 6.95 | 7/1/2024 | 6.95% ** | | 2,080,595 |
| KEY BANK NA SR UNSECURED 02/18 1.65 | 2/1/2018 | 1.65% ** | | 1,833,069 |
| KEY BANK NA SR UNSECURED 03/20 2.25 | 3/16/2020 | 2.25% ** | | 1,980,886 |
| KEY BANK NA SR UNSECURED 06/18 1.7 | 6/1/2018 | 1.70% ** | | 6,120,446 |
| KEY BANK NA SR UNSECURED 12/19 2.5 | 12/15/2019 | 2.50% ** | | 4,745,842 |
| KEYCORP SR UNSECURED 03/21 5.1 | 3/24/2021 | 5.10% ** | | 352,784 |
| KEYCORP SR UNSECURED 12/18 2.3 | 12/13/2018 | 2.30% ** | | 3,633,874 |
| KEYCORP STUDENT LOAN TRUST KSLT 2006 A 1B | 12/27/2039 | 1.05% ** | | 4,081,079 |
| KFW GOVT GUARANT 06/18 1 | 6/11/2018 | 1.00% ** | | 15,838,468 |
| KFW GOVT GUARANT 08/18 1.125 | 8/6/2018 | 1.13% ** | | 9,043,310 |
| KILROY REALTY LP COMPANY GUAR 07/18 4.8 | 7/15/2018 | 4.80% ** | | 1,380,957 |
| KILROY REALTY LP COMPANY GUAR 10/25 4.375 | 10/1/2025 | 4.38% ** | | 2,075,797 |
| KINDER MORGAN ENER PART COMPANY GUAR 02/17 6 | 2/1/2017 | 6.00% ** | | 362,839 |
| KINDER MORGAN ENER PART COMPANY GUAR 02/19 2.65 | 2/1/2019 | 2.65% ** | | 3,315,594 |
| KINDER MORGAN ENER PART COMPANY GUAR 04/20 6.5 | 4/1/2020 | 6.50% ** | | 329,335 |
| KINDER MORGAN INC/DELAWA COMPANY GUAR 12/17 2 | 12/1/2017 | 2.00% ** | | 3,672,740 |
| KLA TENCOR CORP SR UNSECURED 11/17 2.375 | 11/1/2017 | 2.38% ** | | 3,312,542 |

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| KLA TENCOR CORP SR UNSECURED 11/21 4.125 | 11/1/2021 | 4.13% ** | | 3,263,292 |
| KONINKLIJKE PHILIPS NV SR UNSECURED 03/18 5.75 | 3/11/2018 | 5.75% ** | | 1,140,415 |
| KOREA NATIONAL OIL CORP SR UNSECURED 144A 04/17 3.125 | 4/3/2017 | 3.13% ** | | 208,087 |
| KRAFT HEINZ FOODS CO COMPANY GUAR 02/20 5.375 | 2/10/2020 | 5.38% ** | | 11,019,073 |
| KRAFT HEINZ FOODS CO COMPANY GUAR 06/17 2.25 | 6/5/2017 | 2.25% ** | | 381,880 |
| KRAFT HEINZ FOODS CO COMPANY GUAR 08/18 6.125 | 8/23/2018 | 6.13% ** | | 443,276 |
| KRAFT HEINZ FOODS CO COMPANY GUAR 144A 07/18 2 | 7/2/2018 | 2.00% ** | | 2,628,200 |
| KRAFT HEINZ FOODS CO COMPANY GUAR 144A 07/20 2.8 | 7/2/2020 | 2.80% ** | | 5,258,471 |
| KRAFT HEINZ FOODS CO COMPANY GUAR 144A 07/25 3.95 | 7/15/2025 | 3.95% ** | | 8,186,045 |
| KRAFT HEINZ FOODS CO SECURED 144A 02/25 4.875 | 2/15/2025 | 4.88% ** | | 4,041,063 |
| KROGER CO/THE SR UNSECURED 01/17 2.2 | 1/15/2017 | 2.20% ** | | 527,337 |
| KROGER CO/THE SR UNSECURED 01/19 2.3 | 1/15/2019 | 2.30% ** | | 991,428 |
| KROGER CO/THE SR UNSECURED 02/24 4 | 2/1/2024 | 4.00% ** | | 3,079,814 |
| L 3 COMMUNICATIONS CORP COMPANY GUAR 05/17 1.5 | 5/28/2017 | 1.50% ** | | 2,634,261 |
| LAB CORP OF AMER HLDGS SR UNSECURED 05/16 3.125 | 5/15/2016 | 3.13% ** | | 515,600 |
| LAB CORP OF AMER HLDGS SR UNSECURED 08/17 2.2 | 8/23/2017 | 2.20% ** | | 231,370 |
| LAB CORP OF AMER HLDGS SR UNSECURED 11/18 2.5 | 11/1/2018 | 2.50% ** | | 195,181 |
| LABORATORY CORP OF AMER SR UNSECURED 02/20 2.625 | 2/1/2020 | 2.63% ** | | 303,493 |
| LB UBS COMMERCIAL MORTGAGE TRU LBUBS 2006 C1 AM | 2/15/2031 | 5.22% ** | | 282,795 |
| LB UBS COMMERCIAL MORTGAGE TRU LBUBS 2006 C3 A1A | 3/15/2039 | 5.64% ** | | 9,158,359 |
| LB UBS COMMERCIAL MORTGAGE TRU LBUBS 2006 C6 A1A | 9/15/2039 | 5.34% ** | | 4,733,689 |
| LB UBS COMMERCIAL MORTGAGE TRU LBUBS 2006 C7 A1A | 11/15/2038 | 5.34% ** | | 2,098,250 |
| LB UBS COMMERCIAL MORTGAGE TRU LBUBS 2006 C7 A2 | 11/15/2038 | 5.30% ** | | 756,957 |
| LB UBS COMMERCIAL MORTGAGE TRU LBUBS 2006 C7 A3 | 11/15/2038 | 5.35% ** | | 6,330,736 |
| LB UBS COMMERCIAL MORTGAGE TRU LBUBS 2007 C7 A3 | 9/15/2045 | 5.87% ** | | 2,455,314 |
| LEHMAN XS TRUST LXS 2005 5N 1A1 | 11/25/2035 | 0.72% ** | | 1,347,946 |
| LG+E AND KU ENERGY LLC SR UNSECURED 11/20 3.75 | 11/15/2020 | 3.75% ** | | 529,016 |
| LIBERTY MUTUAL GROUP INC COMPANY GUAR 144A 06/23 4.25 | 6/15/2023 | 4.25% ** | | 6,247,017 |
| LIBERTY MUTUAL GROUP INC SR UNSECURED 144A 08/16 6.7 | 8/15/2016 | 6.70% ** | | 544,945 |
| LINCOLN NATIONAL CORP SR UNSECURED 02/20 6.25 | 2/15/2020 | 6.25% ** | | 2,815,238 |
| LINCOLN NATIONAL CORP SR UNSECURED 03/22 4.2 | 3/15/2022 | 4.20% ** | | 5,356,771 |
| LINCOLN NATIONAL CORP SR UNSECURED 07/19 8.75 | 7/1/2019 | 8.75% ** | | 387,666 |
| LLOYDS BANK PLC COMPANY GUAR 01/16 4.875 | 1/21/2016 | 4.88% ** | | 985,244 |
| LLOYDS BANK PLC COMPANY GUAR 03/17 4.2 | 11/18/2016 | 4.20% ** | | 2,077,199 |
| LLOYDS BANK PLC COMPANY GUAR 05/18 1.75 | 5/14/2018 | 1.75% ** | | 11,186,065 |
| LLOYDS BANK PLC COMPANY GUAR 08/18 2 | 8/17/2018 | 2.00% ** | | 4,665,949 |
| LLOYDS BANK PLC COMPANY GUAR 11/18 2.3 | 11/27/2018 | 2.30% ** | | 3,430,957 |
| LLOYDS BANK PLC COMPANY GUAR 144A 01/20 5.8 | 1/13/2020 | 5.80% ** | | 4,366,060 |
| LLOYDS BANKING GROUP PLC SUBORDINATED 144A 12/45 5.3 | 12/1/2045 | 5.30% ** | | 3,431,477 |
| LOCKHEED MARTIN CORP COMPANY GUAR 05/16 7.65 | 5/1/2016 | 7.65% ** | | 115,220 |
| LOCKHEED MARTIN CORP SR UNSECURED 01/26 3.55 | 1/15/2026 | 3.55% ** | | 329,059 |
| LOCKHEED MARTIN CORP SR UNSECURED 09/16 2.125 | 9/15/2016 | 2.13% ** | | 515,850 |
| LONG BEACH MORTGAGE LOAN TRUST LBMLT 2003 4 AV1 | 8/25/2033 | 1.04% ** | | 3,486,053 |
| LYONDELLBASELL IND NV SR UNSECURED 04/19 5 | 4/15/2019 | 5.00% ** | | 4,360,318 |
| LYONDELLBASELL IND NV SR UNSECURED 11/21 6 | 11/15/2021 | 6.00% ** | | 2,041,629 |
| MACQUARIE BANK LTD SR UNSECURED 144A 02/17 5 | 2/22/2017 | 5.00% ** | | 741,864 |
| MACQUARIE BANK LTD SR UNSECURED 144A 06/16 VAR | 11/18/2016 | 0.96% ** | | 491,939 |

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| MACQUARIE BANK LTD SR UNSECURED 144A 08/16 2 | 11/18/2016 | 2.00% ** | | 4,274,180 |
| MACQUARIE BANK LTD SR UNSECURED 144A 10/17 1.6 | 10/27/2017 | 1.60% ** | | 3,871,578 |
| MACYS RETAIL HLDGS INC COMPANY GUAR 07/17 7.45 | 7/15/2017 | 7.45% ** | | 6,233,371 |
| MAGELLAN MIDSTREAM PARTN SR UNSECURED 07/19 6.55 | 7/15/2019 | 6.55% ** | | 296,462 |
| MAGNA INTERNATIONAL INC SR UNSECURED 06/24 3.625 | 6/15/2024 | 3.63% ** | | 1,501,784 |
| MANUF + TRADERS TRUST CO SR UNSECURED 02/20 2.1 | 2/6/2020 | 2.10% ** | | 3,975,216 |
| MANUF + TRADERS TRUST CO SR UNSECURED 03/18 1.45 | 3/7/2018 | 1.45% ** | | 253,452 |
| MANUF + TRADERS TRUST CO SR UNSECURED 07/17 1.4 | 7/25/2017 | 1.40% ** | | 6,028,213 |
| MANUF + TRADERS TRUST CO SUBORDINATED 12/17 6.625 | 12/4/2017 | 6.63% ** | | 278,396 |
| MARATHON OIL CORP SR UNSECURED 03/18 5.9 | 3/15/2018 | 5.90% ** | | 207,262 |
| MARATHON OIL CORP SR UNSECURED 06/20 2.7 | 6/1/2020 | 2.70% ** | | 930,632 |
| MARATHON PETROLEUM CORP SR UNSECURED 03/16 3.5 | 3/1/2016 | 3.50% ** | | 184,967 |
| MARKEL CORPORATION SR UNSECURED 07/22 4.9 | 7/1/2022 | 4.90% ** | | 4,395,454 |
| MARRIOTT INTERNATIONAL SR UNSECURED 10/20 3.375 | 10/15/2020 | 3.38% ** | | 5,163,091 |
| MARSH + MCLENNAN COS INC SR UNSECURED 06/24 3.5 | 6/3/2024 | 3.50% ** | | 594,006 |
| MARSH + MCLENNAN COS INC SR UNSECURED 09/19 2.35 | 9/10/2019 | 2.35% ** | | 511,155 |
| MASS INSTITUTE OF TECH UNSECURED 07/38 3.959 | 7/1/2038 | 3.96% ** | | 8,404,946 |
| MASSMUTUAL GLOBAL FUNDIN SR SECURED 144A 04/17 2 | 4/5/2017 | 2.00% ** | | 918,309 |
| MASSMUTUAL GLOBAL FUNDIN SR SECURED 144A 07/18 5.25 | 7/31/2018 | 5.25% ** | | 2,531,402 |
| MASSMUTUAL GLOBAL FUNDIN SR SECURED 144A 11/20 2.45 | 11/23/2020 | 2.45% ** | | 4,332,618 |
| MASTERCARD INC SR UNSECURED 04/24 3.375 | 4/1/2024 | 3.38% ** | | 2,953,069 |
| MASTR ADJUSTABLE RATE MORTGAGE MARM 2003 6 3A1 | 12/25/2033 | 2.74% ** | | 810,246 |
| MASTR ALTERNATIVE LOANS TRUST MALT 2004 8 7A1 | 9/25/2019 | 5.00% ** | | 128,109 |
| MASTR ASSET BACKED SECURITIES MABS 2006 HE4 A2 | 11/25/2036 | 0.53% ** | | 2,754,704 |
| MAXIM INTEGRATED PRODUCT SR UNSECURED 11/18 2.5 | 11/15/2018 | 2.50% ** | | 11,273,767 |
| MCDONALD S CORP SR UNSECURED 03/18 5.35 | 3/1/2018 | 5.35% ** | | 614,444 |
| MCDONALD S CORP SR UNSECURED 10/17 5.8 | 10/15/2017 | 5.80% ** | | 235,214 |
| MCDONALD S CORP SR UNSECURED 12/18 2.1 | 12/7/2018 | 2.10% ** | | 4,778,193 |
| MCDONALD S CORP SR UNSECURED 12/20 2.75 | 12/9/2020 | 2.75% ** | | 8,913,907 |
| MCDONALD S CORP SR UNSECURED 12/45 4.875 | 12/9/2045 | 4.88% ** | | 1,340,230 |
| MCKESSON CORP SR UNSECURED 03/17 1.292 | 3/10/2017 | 1.29% ** | | 3,140,065 |
| MCKESSON CORP SR UNSECURED 03/17 5.7 | 3/1/2017 | 5.70% ** | | 1,395,632 |
| MCKESSON CORP SR UNSECURED 03/19 2.284 | 3/15/2019 | 2.28% ** | | 426,627 |
| MCKESSON CORP SR UNSECURED 03/21 4.75 | 3/1/2021 | 4.75% ** | | 320,986 |
| MEAD JOHNSON NUTRITION C SR UNSECURED 11/19 4.9 | 11/1/2019 | 4.90% ** | | 424,259 |
| MEDCO HEALTH SOLUTIONS COMPANY GUAR 03/18 7.125 | 3/15/2018 | 7.13% ** | | 339,824 |
| MEDCO HEALTH SOLUTIONS COMPANY GUAR 09/20 4.125 | 9/15/2020 | 4.13% ** | | 107,502 |
| MEDTRONIC INC COMPANY GUAR 02/17 0.875 | 2/27/2017 | 0.88% ** | | 3,918,862 |
| MEDTRONIC INC COMPANY GUAR 03/18 1.5 | 3/15/2018 | 1.50% ** | | 10,094,654 |
| MEDTRONIC INC COMPANY GUAR 03/20 2.5 | 3/15/2020 | 2.50% ** | | 206,395 |
| MEDTRONIC INC COMPANY GUAR 03/20 4.45 | 3/15/2020 | 4.45% ** | | 1,246,842 |
| MEDTRONIC INC COMPANY GUAR 03/22 3.125 | 3/15/2022 | 3.13% ** | | 5,444,492 |
| MEDTRONIC INC COMPANY GUAR 03/22 3.15 | 3/15/2022 | 3.15% ** | | 3,211,263 |
| MEDTRONIC INC COMPANY GUAR 03/25 3.5 | 3/15/2025 | 3.50% ** | | 13,275,030 |
| MEDTRONIC INC COMPANY GUAR 04/23 2.75 | 4/1/2023 | 2.75% ** | | 429,472 |
| MEIJI YASUDA LIFE INSURA SUBORDINATED 144A 10/45 VAR | 10/20/2045 | 5.20% ** | | 8,001,917 |
| MERCEDES BENZ AUTO LEASE TRUST MBALT 2014 A A3 | 12/15/2016 | 0.68% ** | | 613,101 |

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| MERCEDES BENZ AUTO LEASE TRUST MBALT 2015 A A3 | 8/15/2017 | 1.10%** | | 1,433,067 |
| MERCEDES BENZ AUTO LEASE TRUST MBALT 2015 B A2A | 11/18/2016 | 1.21%** | | 3,516,478 |
| MERCEDES BENZ AUTO LEASE TRUST MBALT 2015 B A3 | 7/16/2018 | 1.34%** | | 2,397,903 |
| MERCEDES BENZ AUTO RECEIVABLES MBART 2013 1 A4 | 11/15/2019 | 1.13%** | | 1,515,242 |
| MERCEDES BENZ AUTO RECEIVABLES MBART 2014 1 A3 | 10/15/2018 | 0.87%** | | 2,768,898 |
| MERCEDES BENZ AUTO RECEIVABLES MBART 2014 1 A4 | 11/16/2020 | 1.31%** | | 1,827,036 |
| MERCEDES BENZ AUTO RECEIVABLES MBART 2015 1 A3 | 12/16/2019 | 0.01%** | | 5,095,134 |
| MERCEDES BENZ AUTO RECEIVABLES MBART 2015 1 A3 | 12/16/2019 | 1.34%** | | 3,057,080 |
| MERCK + CO INC SR UNSECURED 01/21 3.875 | 1/15/2021 | 3.88%** | | 2,669,451 |
| MERCK + CO INC SR UNSECURED 02/20 1.85 | 2/10/2020 | 1.85%** | | 2,916,972 |
| MERCK + CO INC SR UNSECURED 02/25 2.75 | 2/10/2025 | 2.75%** | | 13,347,327 |
| MERCK + CO INC SR UNSECURED 05/16 0.7 | 5/18/2016 | 0.70%** | | 7,641,955 |
| MERRILL LYNCH MORTGAGE INVESTO MLMI 1998 C1 A3 | 11/15/2026 | 6.72%** | | 1,407,202 |
| MERRILL LYNCH MORTGAGE INVESTO MLMI 2005 A5 A3 | 6/25/2035 | 2.57%** | | 11,069,461 |
| MERRILL LYNCH MORTGAGE TRUST MLMT 2006 C1 A4 | 5/12/2039 | 5.67%** | | 5,069,877 |
| MERRILL LYNCH MORTGAGE TRUST MLMT 2006 C1 AM | 5/12/2039 | 5.67%** | | 1,388,691 |
| MERRILL LYNCH MORTGAGE TRUST MLMT 2007 C1 A3 | 6/12/2050 | 5.84%** | | 26,562 |
| MET LIFE GLOB FUNDING I SECURED 144A 04/17 1.3 | 11/18/2016 | 1.30%** | | 3,851,729 |
| MET LIFE GLOB FUNDING I SECURED 144A 04/19 2.3 | 4/10/2019 | 2.30%** | | 9,685,763 |
| METLIFE INC JR SUBORDINA 12/66 6.4 | 12/15/2066 | 6.40%** | | 4,920,157 |
| METLIFE INC SR UNSECURED 02/19 7.717 | 2/15/2019 | 7.72%** | | 809,549 |
| METLIFE INC SR UNSECURED 09/23 4.368 | 9/15/2023 | 4.37%** | | 1,870,374 |
| METLIFE INC SR UNSECURED 12/17 VAR | 12/15/2017 | 1.90%** | | 3,987,905 |
| MICROSOFT CORP SR UNSECURED 02/16 2.5 | 2/8/2016 | 2.50%** | | 503,033 |
| MICROSOFT CORP SR UNSECURED 02/20 1.85 | 2/12/2020 | 1.85%** | | 569,809 |
| MICROSOFT CORP SR UNSECURED 02/55 4 | 2/12/2055 | 4.00%** | | 5,983,012 |
| MICROSOFT CORP SR UNSECURED 11/18 1.3 | 11/3/2018 | 1.30%** | | 4,920,031 |
| MIDAMERICAN ENERGY CO 1ST MORTGAGE 10/24 3.5 | 10/15/2024 | 3.50%** | | 1,570,807 |
| MITSUBISHI UFJ TR + BANK SR UNSECURED 144A 10/19 2.45 | 10/16/2019 | 2.45%** | | 2,348,333 |
| MIZUHO BANK LTD COMPANY GUAR 144A 04/17 1.3 | 4/16/2017 | 1.30%** | | 1,577,428 |
| MIZUHO BANK LTD COMPANY GUAR 144A 04/19 2.45 | 4/16/2019 | 2.45%** | | 615,096 |
| MIZUHO FIN GRP CAYMAN 3 COMPANY GUAR REGS 03/24 4.6 | 3/27/2024 | 4.60%** | | 5,274,144 |
| ML CFC COMMERCIAL MORTGAGE TRU MLCFC 2006 1 AM | 2/12/2039 | 5.52%** | | 2,078,598 |
| ML CFC COMMERCIAL MORTGAGE TRU MLCFC 2006 2 A4 | 6/12/2046 | 5.88%** | | 1,497,858 |
| ML CFC COMMERCIAL MORTGAGE TRU MLCFC 2006 2 AM | 6/12/2046 | 5.89%** | | 331,271 |
| ML CFC COMMERCIAL MORTGAGE TRU MLCFC 2006 3 AM | 7/12/2046 | 5.46%** | | 3,749,454 |
| ML CFC COMMERCIAL MORTGAGE TRU MLCFC 2006 4 A3 | 12/12/2049 | 5.17%** | | 3,397,906 |
| ML CFC COMMERCIAL MORTGAGE TRU MLCFC 2007 9 AMA | 9/12/2049 | 5.85%** | | 1,534,860 |
| MLCC MORTGAGE INVESTORS INC MLCC 2003 C A1 | 6/25/2028 | 1.08%** | | 309,544 |
| MLCC MORTGAGE INVESTORS INC MLCC 2004 A A1 | 4/25/2029 | 0.88%** | | 17,884 |
| MLCC MORTGAGE INVESTORS INC MLCC 2005 2 3A | 10/25/2035 | 1.24%** | | 515,781 |
| MOLSON COORS BREWING CO COMPANY GUAR 05/17 2 | 5/1/2017 | 2.00%** | | 312,607 |
| MOLSON COORS BREWING CO COMPANY GUAR 05/22 3.5 | 5/1/2022 | 3.50%** | | 247,281 |
| MONDELEZ INTERNATIONAL SR UNSECURED 02/16 4.125 | 2/9/2016 | 4.13%** | | 739,690 |
| MONDELEZ INTERNATIONAL SR UNSECURED 02/19 2.25 | 2/1/2019 | 2.25%** | | 9,971,827 |
| MONDELEZ INTERNATIONAL SR UNSECURED 02/24 4 | 2/1/2024 | 4.00%** | | 992,885 |
| MONSANTO CO SR UNSECURED 06/17 1.15 | 6/30/2017 | 1.15%** | | 9,180,818 |

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| MONSANTO CO SR UNSECURED 07/24 3.375 | 7/15/2024 | 3.38% ** | | 459,169 |
| MOODY S CORPORATION SR UNSECURED 07/19 2.75 | 7/15/2019 | 2.75% ** | | 516,690 |
| MOODY S CORPORATION SR UNSECURED 07/44 5.25 | 7/15/2044 | 5.25% ** | | 523,271 |
| MORGAN STANLEY BAML TRUST MSBAM 2013 C7 A3 | 2/15/2046 | 2.66% ** | | 5,039,249 |
| MORGAN STANLEY BAML TRUST MSBAM 2013 C7 A4 | 2/15/2046 | 2.92% ** | | 456,075 |
| MORGAN STANLEY BAML TRUST MSBAM 2013 C7 AS | 2/15/2046 | 3.21% ** | | 220,571 |
| MORGAN STANLEY BAML TRUST MSBAM 2013 C9 AS | 5/15/2046 | 3.46% ** | | 318,617 |
| MORGAN STANLEY BAML TRUST MSBAM 2014 C14 A2 | 2/15/2047 | 2.92% ** | | 5,114,819 |
| MORGAN STANLEY BAML TRUST MSBAM 2014 C15 A4 | 4/15/2047 | 4.05% ** | | 1,187,538 |
| MORGAN STANLEY BAML TRUST MSBAM 2014 C16 ASB | 6/15/2047 | 3.48% ** | | 5,403,495 |
| MORGAN STANLEY BAML TRUST MSBAM 2014 C18 AS | 10/15/2047 | 4.11% ** | | 2,331,443 |
| MORGAN STANLEY BAML TRUST MSBAM 2014 C19 A2 | 12/15/2047 | 3.10% ** | | 17,845,820 |
| MORGAN STANLEY BAML TRUST MSBAM 2015 C21 A3 | 3/15/2048 | 3.08% ** | | 1,992,758 |
| MORGAN STANLEY BAML TRUST MSBAM 2015 C23 A2 | 7/15/2050 | 2.98% ** | | 3,129,262 |
| MORGAN STANLEY BAML TRUST MSBAM 2015 C27 A3 | 12/15/2047 | 3.47% ** | | 5,920,678 |
| MORGAN STANLEY CAPITAL I TRUST MSC 2006 HQ9 A1A | 7/12/2044 | 5.73% ** | | 1,793,160 |
| MORGAN STANLEY CAPITAL I TRUST MSC 2006 HQ9 A4FL | 7/12/2044 | 0.46% ** | | 2,202,835 |
| MORGAN STANLEY CAPITAL I TRUST MSC 2006 HQ9 AM | 7/12/2044 | 5.77% ** | | 383,801 |
| MORGAN STANLEY CAPITAL I TRUST MSC 2006 IQ11 A4 | 10/15/2042 | 5.78% ** | | 539,032 |
| MORGAN STANLEY CAPITAL I TRUST MSC 2006 IQ11 AM | 10/15/2042 | 5.78% ** | | 185,715 |
| MORGAN STANLEY CAPITAL I TRUST MSC 2007 HQ11 A31 | 2/12/2044 | 5.44% ** | | 97,261 |
| MORGAN STANLEY CAPITAL I TRUST MSC 2007 HQ11 A4 | 2/12/2044 | 5.45% ** | | 838,381 |
| MORGAN STANLEY CAPITAL I TRUST MSC 2007 IQ13 A4 | 3/15/2044 | 5.36% ** | | 3,066,093 |
| MORGAN STANLEY CAPITAL I TRUST MSC 2007 IQ14 A2 | 4/15/2049 | 5.61% ** | | 1,185,379 |
| MORGAN STANLEY CAPITAL I TRUST MSC 2007 T25 A3 | 11/12/2049 | 5.51% ** | | 2,254,811 |
| MORGAN STANLEY CAPITAL I TRUST MSC 2007 T27 A1A | 6/11/2042 | 5.64% ** | | 9,793,834 |
| MORGAN STANLEY CAPITAL I TRUST MSC 2015 MS1 A2 | 5/15/2048 | 3.26% ** | | 8,574,231 |
| MORGAN STANLEY CAPITAL INC MSAC 2005 HE1 M1 | 12/25/2034 | 1.10% ** | | 9,230,978 |
| MORGAN STANLEY MORTGAGE LOAN T MSM 2004 11AR 1A1 | 1/25/2035 | 0.74% ** | | 219,537 |
| MORGAN STANLEY MORTGAGE LOAN T MSM 2005 6AR 1A1 | 11/25/2035 | 0.70% ** | | 32,753 |
| MORGAN STANLEY REREMIC TRUST MSRR 2009 GG10 A4A 144A | 8/12/2045 | 5.79% ** | | 1,612,521 |
| MORGAN STANLEY REREMIC TRUST MSRR 2010 GG10 A4A 144A | 8/15/2045 | 5.79% ** | | 31,999,663 |
| MORGAN STANLEY SR UNSECURED 01/17 5.45 | 1/9/2017 | 5.45% ** | | 8,255,317 |
| MORGAN STANLEY SR UNSECURED 01/18 1.875 | 1/5/2018 | 1.88% ** | | 16,059,778 |
| MORGAN STANLEY SR UNSECURED 01/20 2.65 | 1/27/2020 | 2.65% ** | | 1,604,412 |
| MORGAN STANLEY SR UNSECURED 01/20 5.5 | 1/26/2020 | 5.50% ** | | 1,257,842 |
| MORGAN STANLEY SR UNSECURED 01/21 5.75 | 1/25/2021 | 5.75% ** | | 2,991,269 |
| MORGAN STANLEY SR UNSECURED 02/16 1.75 | 2/25/2016 | 1.75% ** | | 2,821,192 |
| MORGAN STANLEY SR UNSECURED 02/23 3.75 | 2/25/2023 | 3.75% ** | | 1,883,978 |
| MORGAN STANLEY SR UNSECURED 03/17 4.75 | 3/22/2017 | 4.75% ** | | 1,937,071 |
| MORGAN STANLEY SR UNSECURED 04/16 3.8 | 4/29/2016 | 3.80% ** | | 3,425,650 |
| MORGAN STANLEY SR UNSECURED 04/17 5.55 | 4/27/2017 | 5.55% ** | | 860,130 |
| MORGAN STANLEY SR UNSECURED 04/18 2.125 | 4/25/2018 | 2.13% ** | | 3,611,775 |
| MORGAN STANLEY SR UNSECURED 04/18 6.625 | 4/1/2018 | 6.63% ** | | 6,691,153 |
| MORGAN STANLEY SR UNSECURED 04/24 3.875 | 4/29/2024 | 3.88% ** | | 1,984,668 |
| MORGAN STANLEY SR UNSECURED 05/19 7.3 | 5/13/2019 | 7.30% ** | | 4,472,932 |
| MORGAN STANLEY SR UNSECURED 06/20 2.8 | 6/16/2020 | 2.80% ** | | 10,279,631 |

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| MORGAN STANLEY SR UNSECURED 08/17 6.25 | 8/28/2017 | 6.25% | ** | 2,852,654 |
| MORGAN STANLEY SR UNSECURED 09/19 5.625 | 9/23/2019 | 5.63% | ** | 1,752,837 |
| MORGAN STANLEY SR UNSECURED 10/16 5.75 | 10/18/2016 | 5.75% | ** | 2,225,633 |
| MORGAN STANLEY SR UNSECURED 10/16 VAR | 10/18/2016 | 0.77% | ** | 807,852 |
| MORGAN STANLEY SR UNSECURED 12/17 5.95 | 12/28/2017 | 5.95% | ** | 18,467,716 |
| MORGAN STANLEY SR UNSECURED 12/18 2.2 | 12/7/2018 | 2.20% | ** | 2,916,794 |
| MORGAN STANLEY SUBORDINATED 05/23 4.1 | 5/22/2023 | 4.10% | ** | 238,086 |
| MORGAN STANLEY SUBORDINATED 09/26 4.35 | 9/8/2026 | 4.35% | ** | 2,827,149 |
| MORGAN STANLEY SUBORDINATED 11/22 4.875 | 11/1/2022 | 4.88% | ** | 184,870 |
| MOTOR PLC MOTOR 2015 1A A1 144A | 6/25/2022 | 1.02% | ** | 6,363,870 |
| MUFG AMERICAS HLDGS CORP SR UNSECURED 02/20 2.25 | 2/10/2020 | 2.25% | ** | 4,428,213 |
| MURPHY OIL CORP SR UNSECURED 12/17 2.5 | 12/1/2017 | 2.50% | ** | 3,053,465 |
| MURRAY ST INV TRUST I COMPANY GUAR 03/17 VAR | 3/9/2017 | 4.65% | ** | 4,960,969 |
| MYLAN INC COMPANY GUAR 03/19 2.55 | 3/28/2019 | 2.55% | ** | 232,598 |
| MYLAN INC COMPANY GUAR 06/16 1.8 | 6/24/2016 | 1.80% | ** | 793,635 |
| MYLAN INC COMPANY GUAR 06/18 2.6 | 6/24/2018 | 2.60% | ** | 5,084,123 |
| MYLAN INC COMPANY GUAR 11/16 1.35 | 11/29/2016 | 1.35% | ** | 6,215,559 |
| MYLAN INC COMPANY GUAR 144A 01/23 3.125 | 1/15/2023 | 3.13% | ** | 2,124,971 |
| N STAR REAL ESTATE CDO LTD NSTAR 2013 1A A 144A | 8/25/2029 | 2.27% | ** | 1,153,459 |
| NABORS INDUSTRIES INC COMPANY GUAR 02/18 6.15 | 2/15/2018 | 6.15% | ** | 5,052,146 |
| NABORS INDUSTRIES INC COMPANY GUAR 09/16 2.35 | 9/15/2016 | 2.35% | ** | 183,530 |
| NABORS INDUSTRIES INC COMPANY GUAR 09/21 4.625 | 9/15/2021 | 4.63% | ** | 559,971 |
| NATIONAL AUSTRALIA BANK SR UNSECURED 144A 06/17 VAR | 11/18/2016 | 0.88% | ** | 2,871,763 |
| NATIONAL AUSTRALIA BANK SR UNSECURED 144A 07/16 3 | 7/27/2016 | 3.00% | ** | 621,401 |
| NATIONAL CITY CORP SUBORDINATED 05/19 6.875 | 5/15/2019 | 6.88% | ** | 1,504,919 |
| NATIONAL OILWELL VARCO I SR UNSECURED 12/17 1.35 | 12/1/2017 | 1.35% | ** | 426,137 |
| NATIONAL RURAL UTIL COOP COLLATERAL T 01/17 1.1 | 1/27/2017 | 1.10% | ** | 4,273,756 |
| NBCUNIVERSAL ENTERPRISE COMPANY GUAR 144A 04/18 VAR | 4/15/2018 | 1.01% | ** | 4,322,155 |
| NBCUNIVERSAL MEDIA LLC COMPANY GUAR 01/23 2.875 | 1/15/2023 | 2.88% | ** | 432,428 |
| NBCUNIVERSAL MEDIA LLC COMPANY GUAR 04/16 2.875 | 4/1/2016 | 2.88% | ** | 3,136,491 |
| NBCUNIVERSAL MEDIA LLC COMPANY GUAR 04/20 5.15 | 4/30/2020 | 5.15% | ** | 1,802,051 |
| NBCUNIVERSAL MEDIA LLC COMPANY GUAR 04/21 4.375 | 4/1/2021 | 4.38% | ** | 2,504,396 |
| NCUA GUARANTEED NOTES NGN 2010 C1 A2 | 10/29/2020 | 2.90% | ** | 1,477,717 |
| NCUA GUARANTEED NOTES NGN 2010 R3 3A | 12/8/2020 | 2.40% | ** | 406,024 |
| NELNET STUDENT LOAN TRUST NSLT 2004 4 B | 1/25/2041 | 0.62% | ** | 4,758,672 |
| NELNET STUDENT LOAN TRUST NSLT 2007 1 B2 | 8/25/2037 | 5.37% | ** | 6,630,983 |
| NETAPP INC SR UNSECURED 06/21 3.375 | 6/15/2021 | 3.38% | ** | 100,058 |
| NEW YORK LIFE GLOBAL FDG SECURED 144A 01/19 2.1 | 1/2/2019 | 2.10% | ** | 1,026,043 |
| NEW YORK LIFE GLOBAL FDG SECURED 144A 05/17 1.65 | 5/15/2017 | 1.65% | ** | 617,227 |
| NEW YORK LIFE GLOBAL FDG SECURED 144A 11/18 1.55 | 11/2/2018 | 1.55% | ** | 2,124,189 |
| NEW YORK LIFE GLOBAL FDG SECURED 144A 12/17 1.45 | 12/15/2017 | 1.45% | ** | 6,339,312 |
| NEWELL RUBBERMAID INC SR UNSECURED 12/19 2.875 | 12/1/2019 | 2.88% | ** | 5,441,741 |
| NEXTERA ENERGY CAPITAL COMPANY GUAR 06/17 1.586 | 6/1/2017 | 1.59% | ** | 4,262,825 |
| NEXTERA ENERGY CAPITAL COMPANY GUAR 09/17 2.056 | 9/1/2017 | 2.06% | ** | 5,410,354 |
| NIAGARA MOHAWK POWER SR UNSECURED 144A 08/19 4.881 | 8/15/2019 | 4.88% | ** | 448,330 |
| NIPPON LIFE INSURANCE SUBORDINATED 144A 10/44 VAR | 10/16/2044 | 5.10% | ** | 10,708,162 |

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| Security Name | Maturity Date | Rate | Cost | Current Value (in dollars) |
|--|---------------|--------|------|-------------------------------|
| NISOURCE FINANCE CORP COMPANY GUAR 01/19 6.8 | 1/15/2019 | 6.80% | ** | 752,959 |
| NISOURCE FINANCE CORP COMPANY GUAR 03/16 10.75 | 3/15/2016 | 10.75% | ** | 177,045 |
| NISOURCE FINANCE CORP COMPANY GUAR 03/18 6.4 | 3/15/2018 | 6.40% | ** | 80,387 |
| NISSAN AUTO LEASE TRUST NALT 2014 A A3 | 2/15/2017 | 0.80% | ** | 1,132,302 |
| NISSAN AUTO LEASE TRUST NALT 2015 A A2A | 11/18/2016 | 1.03% | ** | 4,516,643 |
| NISSAN AUTO LEASE TRUST NALT 2015 B A2A | 12/15/2017 | 1.18% | ** | 8,389,048 |
| NISSAN AUTO LEASE TRUST NALT 2015 B A2A | 11/18/2016 | 1.18% | ** | 7,167,409 |
| NISSAN AUTO LEASE TRUST NALT 2015 B A3 | 4/16/2018 | 1.54% | ** | 2,043,837 |
| NISSAN AUTO RECEIVABLES OWNER NAROT 2012 B A4 | 12/17/2018 | 0.66% | ** | 713,557 |
| NISSAN AUTO RECEIVABLES OWNER NAROT 2012 B A4 | 11/18/2016 | 0.66% | ** | 1,934,956 |
| NISSAN AUTO RECEIVABLES OWNER NAROT 2013 A A3 | 5/15/2017 | 0.50% | ** | 85,289 |
| NISSAN AUTO RECEIVABLES OWNER NAROT 2013 C A3 | 8/15/2018 | 0.67% | ** | 1,371,993 |
| NISSAN AUTO RECEIVABLES OWNER NAROT 2014 A A3 | 8/15/2018 | 0.72% | ** | 1,276,054 |
| NISSAN AUTO RECEIVABLES OWNER NAROT 2014 B A3 | 5/15/2019 | 1.11% | ** | 816,240 |
| NISSAN AUTO RECEIVABLES OWNER NAROT 2015 B A2B | 11/18/2016 | 0.61% | ** | 2,647,630 |
| NISSAN MASTER OWNER TRUST RECE NMOTR 2013 A A | 2/15/2018 | 0.63% | ** | 8,197,637 |
| NISSAN MASTER OWNER TRUST RECE NMOTR 2015 A A1 | 1/15/2020 | 0.73% | ** | 12,244,285 |
| NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/16 1 | 3/15/2016 | 1.00% | ** | 707,124 |
| NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/18 1.8 | 3/15/2018 | 1.80% | ** | 224,379 |
| NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/19 2.35 | 3/4/2019 | 2.35% | ** | 204,181 |
| NOBLE ENERGY INC SR UNSECURED 03/19 8.25 | 3/1/2019 | 8.25% | ** | 991,311 |
| NOBLE ENERGY INC SR UNSECURED 11/24 3.9 | 11/15/2024 | 3.90% | ** | 1,824,019 |
| NOBLE ENERGY INC SR UNSECURED 12/21 4.15 | 12/15/2021 | 4.15% | ** | 3,843,232 |
| NOBLE HOLDING INTL LTD COMPANY GUAR 03/17 2.5 | 3/15/2017 | 2.50% | ** | 723,114 |
| NOMURA ASSET ACCEPTANCE CORPOR NAA 2007 1 1A5 | 3/25/2047 | 6.35% | ** | 4,631,369 |
| NOMURA HOLDINGS INC SR UNSECURED 01/16 4.125 | 1/19/2016 | 4.13% | ** | 2,272,140 |
| NOMURA HOLDINGS INC SR UNSECURED 03/19 2.75 | 3/19/2019 | 2.75% | ** | 2,189,245 |
| NOMURA HOLDINGS INC SR UNSECURED 09/16 2 | 9/13/2016 | 2.00% | ** | 1,851,883 |
| NORDEA BANK AB 04/17 1 | 11/18/2016 | 0.68% | ** | 4,027,058 |
| NORDEA BANK AB SR UNSECURED 144A 03/17 3.125 | 3/20/2017 | 3.13% | ** | 417,969 |
| NORDEA BANK AB SR UNSECURED 144A 05/18 1.625 | 5/15/2018 | 1.63% | ** | 213,934 |
| NORFOLK SOUTHERN CORP SR UNSECURED 04/18 5.75 | 4/1/2018 | 5.75% | ** | 906,773 |
| NORFOLK SOUTHERN CORP SR UNSECURED 05/17 7.7 | 5/15/2017 | 7.70% | ** | 719,901 |
| NORFOLK SOUTHERN CORP SR UNSECURED 06/19 5.9 | 6/15/2019 | 5.90% | ** | 2,369,035 |
| NORTHERN TRUST COMPANY SUBORDINATED 08/18 6.5 | 8/15/2018 | 6.50% | ** | 284,984 |
| NORTHROP GRUMMAN CORP SR UNSECURED 08/19 5.05 | 8/1/2019 | 5.05% | ** | 1,305,750 |
| NOVARTIS CAPITAL CORP COMPANY GUAR 05/24 3.4 | 5/6/2024 | 3.40% | ** | 433,736 |
| NOVARTIS CAPITAL CORP COMPANY GUAR 09/22 2.4 | 9/21/2022 | 2.40% | ** | 892,845 |
| NSTAR ELECTRIC CO SR UNSECURED 11/17 5.625 | 11/15/2017 | 5.63% | ** | 184,862 |
| NUCOR CORP SR UNSECURED 06/18 5.85 | 6/1/2018 | 5.85% | ** | 625,218 |
| OCCIDENTAL PETROLEUM COR SR UNSECURED 02/17 1.75 | 2/15/2017 | 1.75% | ** | 446,638 |

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|--|---------------|---------|------|-------------------------------|
| OCCIDENTAL PETROLEUM COR SR UNSECURED 02/22 3.125 | 2/15/2022 | 3.13%** | | 490,945 |
| OCCIDENTAL PETROLEUM COR SR UNSECURED 02/23 2.7 | 2/15/2023 | 2.70%** | | 212,166 |
| OHIO ST OHS 05/21 FIXED 4.534 | 5/1/2021 | 4.53%** | | 11,371,043 |
| OHIO ST OHS 05/22 FIXED 4.654 | 5/1/2022 | 4.65%** | | 11,500,156 |
| OMNICOM GROUP INC COMPANY GUAR 04/16 5.9 | 11/18/2016 | 5.90%** | | 1,688,205 |
| ONEMAIN FINANCIAL ISSUANCE TRU OMFIT 2014 1A A 144A | 6/18/2024 | 2.43%** | | 2,144,455 |
| ONEMAIN FINANCIAL ISSUANCE TRU OMFIT 2015 2A A 144A | 7/18/2025 | 2.57%** | | 10,937,117 |
| ONEOK PARTNERS LP COMPANY GUAR 02/16 3.25 | 11/18/2016 | 3.25%** | | 2,364,834 |
| ONEOK PARTNERS LP COMPANY GUAR 09/18 3.2 | 9/15/2018 | 3.20%** | | 12,014,778 |
| ONEOK PARTNERS LP COMPANY GUAR 10/16 6.15 | 10/1/2016 | 6.15%** | | 315,574 |
| ONEOK PARTNERS LP COMPANY GUAR 10/17 2 | 10/1/2017 | 2.00%** | | 587,274 |
| ONEOK PARTNERS LP COMPANY GUAR 10/22 3.375 | 10/1/2022 | 3.38%** | | 195,323 |
| ONTARIO (PROVINCE OF) SR UNSECURED 10/17 1.1 | 10/25/2017 | 1.10%** | | 3,906,208 |
| ORACLE CORP SR UNSECURED 01/16 5.25 | 1/15/2016 | 5.25%** | | 5,841,174 |
| ORACLE CORP SR UNSECURED 05/22 2.5 | 5/15/2022 | 2.50%** | | 4,525,924 |
| ORACLE CORP SR UNSECURED 05/25 2.95 | 5/15/2025 | 2.95%** | | 4,292,505 |
| ORACLE CORP SR UNSECURED 05/45 4.125 | 5/15/2045 | 4.13%** | | 2,429,024 |
| ORACLE CORP SR UNSECURED 07/19 5 | 7/8/2019 | 5.00%** | | 1,848,202 |
| ORACLE CORP SR UNSECURED 07/21 2.8 | 7/8/2021 | 2.80%** | | 2,288,632 |
| ORACLE CORP SR UNSECURED 10/17 1.2 | 10/15/2017 | 1.20%** | | 7,558,126 |
| ORACLE CORP SR UNSECURED 10/22 2.5 | 10/15/2022 | 2.50%** | | 505,350 |
| OSCAR US FUNDING TRUST OSCAR 2015 1A A4 144A | 6/15/2022 | 2.44%** | | 2,046,128 |
| OVERSEAS PRIVATE INV COR US GOVT GUAR 04/17 0.00000 | 4/23/2017 | 3.56%** | | 8,993,063 |
| OVERSEAS PRIVATE INV COR US GOVT GUAR 05/30 3.43 | 5/15/2030 | 3.43%** | | 8,716,224 |
| OVERSEAS PRIVATE INV COR US GOVT GUAR 11/17 0.00000 | 11/17/2017 | 1.50%** | | 8,718,251 |
| PACCAR FINANCIAL CORP SR UNSECURED 03/17 1.6 | 3/15/2017 | 1.60%** | | 270,030 |
| PACCAR FINANCIAL CORP SR UNSECURED 03/18 1.45 | 3/9/2018 | 1.45%** | | 2,660,593 |
| PACCAR FINANCIAL CORP SR UNSECURED 08/18 1.75 | 8/14/2018 | 1.75%** | | 3,421,082 |
| PACCAR FINANCIAL CORP SR UNSECURED 11/17 1.4 | 11/17/2017 | 1.40%** | | 306,472 |
| PACIFIC GAS + ELECTRIC SR UNSECURED 03/34 6.05 | 3/1/2034 | 6.05%** | | 362,204 |
| PACIFIC GAS + ELECTRIC SR UNSECURED 06/23 3.25 | 6/15/2023 | 3.25%** | | 1,776,938 |
| PACIFIC GAS + ELECTRIC SR UNSECURED 10/18 8.25 | 10/15/2018 | 8.25%** | | 1,726,920 |
| PACIFIC GAS + ELECTRIC SR UNSECURED 11/17 5.625 | 11/30/2017 | 5.63%** | | 892,692 |
| PACIFIC GAS + ELECTRIC SR UNSECURED 11/23 3.85 | 11/15/2023 | 3.85%** | | 1,346,797 |
| PACIFICORP 1ST MORTGAGE 07/18 5.65 | 7/15/2018 | 5.65%** | | 156,373 |
| PENNSYLVANIA ELECTRIC CO SR UNSECURED 09/17 6.05 | 9/1/2017 | 6.05%** | | 207,231 |
| PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 03/16 2.5 | 3/15/2016 | 2.50%** | | 1,037,768 |
| PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 03/18 3.375 | 3/15/2018 | 3.38%** | | 13,099,636 |
| PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 05/17 3.75 | 5/11/2017 | 3.75%** | | 2,352,123 |
| PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 07/20 3.2 | 7/15/2020 | 3.20%** | | 4,128,696 |
| PENTAIR FINANCE SA COMPANY GUAR 09/18 2.9 | 9/15/2018 | 2.90%** | | 3,125,641 |

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|---|---------------|----------|------|-------------------------------|
| PEOPLES UNITED BANK SUBORDINATED 07/24 4 | 7/15/2024 | 4.00% ** | | 461,024 |
| PEPSICO INC SR UNSECURED 04/18 1.25 | 4/30/2018 | 1.25% ** | | 3,369,189 |
| PEPSICO INC SR UNSECURED 06/18 5 | 6/1/2018 | 5.00% ** | | 1,480,320 |
| PEPSICO INC SR UNSECURED 08/21 3 | 8/25/2021 | 3.00% ** | | 3,590,337 |
| PEPSICO INC SR UNSECURED 11/18 7.9 | 11/1/2018 | 7.90% ** | | 593,149 |
| PERNOD RICARD SA SR UNSECURED 144A 01/22 4.45 | 1/15/2022 | 4.45% ** | | 3,633,045 |
| PERRIGO CO PLC SR UNSECURED 11/16 1.3 | 11/8/2016 | 1.30% ** | | 7,195,462 |
| PERRIGO CO PLC SR UNSECURED 11/18 2.3 | 11/8/2018 | 2.30% ** | | 4,394,191 |
| PERRIGO FINANCE UNLIMITD COMPANY GUAR 12/21 3.5 | 12/15/2021 | 3.50% ** | | 2,629,444 |
| PETRO CANADA SR UNSECURED 05/18 6.05 | 5/15/2018 | 6.05% ** | | 900,696 |
| PETROBRAS GLOBAL FINANCE COMPANY GUAR 03/17 3.25 | 3/17/2017 | 3.25% ** | | 947,852 |
| PETROLEOS MEXICANOS COMPANY GUAR 144A 07/20 3.5 | 7/23/2020 | 3.50% ** | | 2,880,552 |
| PFIZER INC SR UNSECURED 01/17 0.9 | 1/15/2017 | 0.90% ** | | 899,969 |
| PFIZER INC SR UNSECURED 03/17 6.05 | 3/30/2017 | 6.05% ** | | 190,097 |
| PFIZER INC SR UNSECURED 03/19 6.2 | 3/15/2019 | 6.20% ** | | 1,556,264 |
| PFIZER INC SR UNSECURED 05/17 1.1 | 5/15/2017 | 1.10% ** | | 4,473,312 |
| PHILIP MORRIS INTL INC SR UNSECURED 03/20 4.5 | 3/26/2020 | 4.50% ** | | 1,606,827 |
| PHILIP MORRIS INTL INC SR UNSECURED 03/23 2.625 | 3/6/2023 | 2.63% ** | | 276,299 |
| PHILIP MORRIS INTL INC SR UNSECURED 05/16 2.5 | 5/16/2016 | 2.50% ** | | 5,845,766 |
| PHILIP MORRIS INTL INC SR UNSECURED 05/18 5.65 | 5/16/2018 | 5.65% ** | | 251,545 |
| PHILIP MORRIS INTL INC SR UNSECURED 08/25 3.375 | 8/11/2025 | 3.38% ** | | 5,599,562 |
| PHILIP MORRIS INTL INC SR UNSECURED 11/17 1.25 | 11/9/2017 | 1.25% ** | | 4,717,742 |
| PHILIP MORRIS INTL INC SR UNSECURED 11/21 2.9 | 11/15/2021 | 2.90% ** | | 11,823,336 |
| PHILLIPS 66 COMPANY GUAR 05/17 2.95 | 11/18/2016 | 2.95% ** | | 3,086,170 |
| PIONEER NATURAL RESOURCE SR UNSECURED 05/18 6.875 | 5/1/2018 | 6.88% ** | | 2,095,553 |
| PLAINS ALL AMER PIPELINE SR UNSECURED 01/17 6.125 | 1/15/2017 | 6.13% ** | | 2,511,009 |
| PLAINS ALL AMER PIPELINE SR UNSECURED 01/20 5.75 | 1/15/2020 | 5.75% ** | | 2,565,167 |
| PLAINS ALL AMER PIPELINE SR UNSECURED 05/18 6.5 | 5/1/2018 | 6.50% ** | | 455,041 |
| PLAINS ALL AMER PIPELINE SR UNSECURED 10/23 3.85 | 10/15/2023 | 3.85% ** | | 12,333,051 |
| PNC BANK NA SR UNSECURED 02/18 1.5 | 2/23/2018 | 1.50% ** | | 3,671,082 |
| PNC BANK NA SR UNSECURED 06/18 1.6 | 6/1/2018 | 1.60% ** | | 3,051,184 |
| PNC BANK NA SR UNSECURED 07/20 2.6 | 7/21/2020 | 2.60% ** | | 512,228 |
| PNC BANK NA SR UNSECURED 11/16 1.15 | 11/1/2016 | 1.15% ** | | 3,036,531 |
| PNC BANK NA SUBORDINATED 07/23 3.8 | 7/25/2023 | 3.80% ** | | 3,698,826 |
| PNC BANK NA SUBORDINATED 09/17 4.875 | 9/21/2017 | 4.88% ** | | 2,901,394 |
| PNC FUNDING CORP COMPANY GUAR 02/17 5.625 | 2/1/2017 | 5.63% ** | | 649,839 |
| PNC FUNDING CORP COMPANY GUAR 06/19 6.7 | 6/10/2019 | 6.70% ** | | 1,423,036 |
| PNC FUNDING CORP COMPANY GUAR 08/20 4.375 | 8/11/2020 | 4.38% ** | | 1,692,265 |
| PNC FUNDING CORP COMPANY GUAR 09/16 2.7 | 9/19/2016 | 2.70% ** | | 517,385 |
| PORSCHE INNOVATIVE LEASE OWNER PILOT 2014 1 A2 144A | 11/18/2016 | 0.65% ** | | 513,999 |
| PORSCHE INNOVATIVE LEASE OWNER PILOT 2015 1 A4 144A | 5/21/2021 | 1.43% ** | | 2,336,073 |

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|---|---------------|----------|------|-------------------------------|
| PORT AUTH OF NEW YORK NEW JE PORTRN 12/24 FIXED 5.859 | 12/1/2024 | 5.86% ** | | 22,647,927 |
| POTASH CORP SASKATCHEWAN SR UNSECURED 12/17 3.25 | 12/1/2017 | 3.25% ** | | 549,656 |
| PPG INDUSTRIES INC SR UNSECURED 01/16 1.9 | 1/15/2016 | 1.90% ** | | 205,015 |
| PPG INDUSTRIES INC SR UNSECURED 03/18 6.65 | 3/15/2018 | 6.65% ** | | 512,939 |
| PPG INDUSTRIES INC SR UNSECURED 11/19 2.3 | 11/15/2019 | 2.30% ** | | 278,881 |
| PPL CAPITAL FUNDING INC COMPANY GUAR 06/18 1.9 | 6/1/2018 | 1.90% ** | | 101,510 |
| PRAXAIR INC SR UNSECURED 08/19 4.5 | 8/15/2019 | 4.50% ** | | 204,131 |
| PRAXAIR INC SR UNSECURED 11/17 1.05 | 11/7/2017 | 1.05% ** | | 203,120 |
| PRAXAIR INC SR UNSECURED 11/18 1.25 | 11/7/2018 | 1.25% ** | | 202,199 |
| PRICOA GLOBAL FUNDING 1 SECURED 144A 11/20 2.55 | 11/24/2020 | 2.55% ** | | 339,604 |
| PRICOA GLOBAL FUNDING 1 SR SECURED 144A 05/18 1.6 | 5/29/2018 | 1.60% ** | | 152,011 |
| PRIME MORTGAGE TRUST PRIME 2004 CL1 2A1 | 2/25/2019 | 5.00% ** | | 2,632 |
| PRIME MORTGAGE TRUST PRIME 2005 2 1A1 | 7/25/2020 | 4.75% ** | | 171,379 |
| PRINCIPAL FINANCIAL GROU COMPANY GUAR 05/23 3.125 | 5/15/2023 | 3.13% ** | | 3,011,814 |
| PRINCIPAL FINANCIAL GROU COMPANY GUAR 11/17 1.85 | 11/15/2017 | 1.85% ** | | 333,305 |
| PRINCIPAL LFE GLB FND II SR SECURED 144A 02/17 1.125 | 2/24/2017 | 1.13% ** | | 572,454 |
| PRINCIPAL LFE GLB FND II SR SECURED 144A 09/17 1.5 | 9/11/2017 | 1.50% ** | | 291,137 |
| PRINCIPAL LFE GLB FND II SR SECURED 144A 10/18 2.25 | 10/15/2018 | 2.25% ** | | 962,744 |
| PRINCIPAL LFE GLB FND II SR SECURED 144A 12/17 VAR | 11/18/2016 | 0.98% ** | | 7,481,247 |
| PROCTER + GAMBLE CO/THE SR UNSECURED 08/16 1.45 | 8/15/2016 | 1.45% ** | | 2,232,454 |
| PROGRESS ENERGY INC SR UNSECURED 03/19 7.05 | 3/15/2019 | 7.05% ** | | 3,922,952 |
| PROGRESS ENERGY INC SR UNSECURED 04/22 3.15 | 4/1/2022 | 3.15% ** | | 784,417 |
| PROGRESS ENERGY INC SR UNSECURED 12/19 4.875 | 12/1/2019 | 4.88% ** | | 6,707,303 |
| PROGRESS RESIDENTIAL TRUST PROG 2015 SFR2 A 144A | 6/12/2032 | 2.74% ** | | 1,135,943 |
| PROVINCE OF QUEBEC UNSECURED 02/23 2.625 | 2/13/2023 | 2.63% ** | | 5,089,393 |
| PRUDENTIAL FINANCIAL INC SR UNSECURED 05/16 3 | 5/12/2016 | 3.00% ** | | 283,354 |
| PRUDENTIAL FINANCIAL INC SR UNSECURED 06/17 6.1 | 6/15/2017 | 6.10% ** | | 1,796,639 |
| PRUDENTIAL FINANCIAL INC SR UNSECURED 06/19 7.375 | 6/15/2019 | 7.38% ** | | 178,378 |
| PSEG POWER LLC COMPANY GUAR 09/16 2.75 | 9/15/2016 | 2.75% ** | | 3,099,020 |
| PSEG POWER LLC COMPANY GUAR 11/18 2.45 | 11/15/2018 | 2.45% ** | | 680,372 |
| PUBLIC SERVICE CO OF NEW SR UNSECURED 05/18 7.95 | 5/15/2018 | 7.95% ** | | 401,345 |
| QUALCOMM INC SR UNSECURED 05/18 1.4 | 5/18/2018 | 1.40% ** | | 2,356,984 |
| QUALCOMM INC SR UNSECURED 05/22 3 | 5/20/2022 | 3.00% ** | | 3,753,409 |
| QUALCOMM INC SR UNSECURED 05/25 3.45 | 5/20/2025 | 3.45% ** | | 13,071,965 |
| QUEST DIAGNOSTICS INC COMPANY GUAR 04/16 3.2 | 4/1/2016 | 3.20% ** | | 154,400 |
| QVC INC SR SECURED 04/24 4.85 | 4/1/2024 | 4.85% ** | | 10,787,977 |
| RABOBANK NEDERLAND NY SR UNSECURED 04/17 VAR | 11/18/2016 | 0.65% ** | | 8,626,992 |
| RABOBANK NEDERLAND NY SR UNSECURED 11/16 VAR | 11/18/2016 | 0.66% ** | | 6,911,198 |
| RAYTHEON COMPANY SR UNSECURED 02/20 4.4 | 2/15/2020 | 4.40% ** | | 205,190 |
| RAYTHEON COMPANY SR UNSECURED 10/20 3.125 | 10/15/2020 | 3.13% ** | | 1,449,890 |
| RAYTHEON COMPANY SR UNSECURED 12/24 3.15 | 12/15/2024 | 3.15% ** | | 1,268,018 |

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|--|---------------|----------|------|-------------------------------|
| RBC CAPITAL MARKETS REPO REPO | 1/4/2016 | 0.54% ** | | 96,424,694 |
| RBSGC MORTGAGE PASS THROUGH CE RBSGC 2007 B 1A4 | 1/25/2037 | 0.87% ** | | 987,603 |
| REALTY INCOME CORP SR UNSECURED 01/18 2 | 1/31/2018 | 2.00% ** | | 256,322 |
| REALTY INCOME CORP SR UNSECURED 09/17 5.375 | 9/15/2017 | 5.38% ** | | 205,327 |
| REGENCY CENTERS LP COMPANY GUAR 06/17 5.875 | 6/15/2017 | 5.88% ** | | 1,417,720 |
| REGIONS BANK SR UNSECURED 09/18 2.25 | 9/14/2018 | 2.25% ** | | 5,363,808 |
| REGIONS FINANCIAL CORP SR UNSECURED 05/18 2 | 5/15/2018 | 2.00% ** | | 6,366,266 |
| REPO BANK AMERICA REPO | 1/4/2016 | 0.42% ** | | 140,794,398 |
| REPO FIRST UNION NATL BK CHARL 02/15 VAR | 1/4/2016 | 0.48% ** | | 101,958,098 |
| REPUBLIC OF KOREA SR UNSECURED 04/19 7.125 | 4/16/2019 | 7.13% ** | | 6,025,365 |
| REPUBLIC SERVICES INC COMPANY GUAR 05/18 3.8 | 5/15/2018 | 3.80% ** | | 520,107 |
| REPUBLIC SERVICES INC COMPANY GUAR 11/21 5.25 | 11/15/2021 | 5.25% ** | | 1,359,417 |
| RESIDENTIAL ACCREDIT LOANS, IN RALI 2006 QO7 3A2 | 9/25/2046 | 0.63% ** | | 123,022 |
| RESIDENTIAL FUNDING MTG SEC I RFMSI 2003 S9 A1 | 3/25/2032 | 6.50% ** | | 4,268 |
| REYNOLDS AMERICAN INC COMPANY GUAR 06/17 6.75 | 6/15/2017 | 6.75% ** | | 6,546,861 |
| REYNOLDS AMERICAN INC COMPANY GUAR 06/18 2.3 | 6/12/2018 | 2.30% ** | | 8,042,898 |
| REYNOLDS AMERICAN INC COMPANY GUAR 06/18 7.75 | 6/1/2018 | 7.75% ** | | 392,851 |
| REYNOLDS AMERICAN INC COMPANY GUAR 06/19 8.125 | 6/23/2019 | 8.13% ** | | 3,846,461 |
| REYNOLDS AMERICAN INC COMPANY GUAR 06/20 3.25 | 6/12/2020 | 3.25% ** | | 13,965,312 |
| REYNOLDS AMERICAN INC COMPANY GUAR 06/25 4.45 | 6/12/2025 | 4.45% ** | | 2,657,736 |
| REYNOLDS AMERICAN INC COMPANY GUAR 08/16 3.5 | 8/4/2016 | 3.50% ** | | 2,697,859 |
| REYNOLDS AMERICAN INC COMPANY GUAR 11/22 3.25 | 11/1/2022 | 3.25% ** | | 5,906,944 |
| RIALTO REAL ESTATE FUND LP RIAL 2014 LT6 A 144A | 9/15/2024 | 2.75% ** | | 1,231,791 |
| RIO TINTO FIN USA PLC COMPANY GUAR 03/22 3.5 | 3/22/2022 | 3.50% ** | | 125,561 |
| RIO TINTO FIN USA PLC COMPANY GUAR 06/16 1.375 | 6/17/2016 | 1.38% ** | | 1,751,223 |
| RIO TINTO FIN USA PLC COMPANY GUAR 12/18 2.25 | 12/14/2018 | 2.25% ** | | 299,745 |
| ROCHE HLDGS INC COMPANY GUAR 144A 03/19 6 | 3/1/2019 | 6.00% ** | | 229,016 |
| ROCHE HOLDING INC COMPANY GUAR 144A 09/17 1.35 | 9/29/2017 | 1.35% ** | | 205,072 |
| ROCHE HOLDING INC COMPANY GUAR 144A 09/17 VAR | 11/18/2016 | 0.69% ** | | 5,527,406 |
| ROGERS COMMUNICATIONS IN COMPANY GUAR 08/18 6.8 | 8/15/2018 | 6.80% ** | | 5,092,839 |
| ROHM + HAAS CO COMPANY GUAR 09/17 6 | 9/15/2017 | 6.00% ** | | 4,831,658 |
| ROLLS ROYCE PLC COMPANY GUAR 144A 10/20 2.375 | 10/14/2020 | 2.38% ** | | 601,160 |
| ROLLS ROYCE PLC COMPANY GUAR 144A 10/25 3.625 | 10/14/2025 | 3.63% ** | | 1,304,505 |
| ROYAL BANK OF CANADA COVERED 02/20 1.875 | 2/5/2020 | 1.88% ** | | 804,816 |
| ROYAL BANK OF CANADA COVERED 09/17 1.2 | 9/19/2017 | 1.20% ** | | 14,987,874 |
| ROYAL BANK OF CANADA COVERED 09/19 2.2 | 9/23/2019 | 2.20% ** | | 10,255,591 |
| ROYAL BANK OF CANADA SR UNSECURED 01/17 1.2 | 1/23/2017 | 1.20% ** | | 3,585,368 |
| ROYAL BANK OF CANADA SR UNSECURED 01/17 1.2 | 11/18/2016 | 1.20% ** | | 3,453,692 |
| ROYAL BANK OF CANADA SR UNSECURED 01/18 1.5 | 1/16/2018 | 1.50% ** | | 407,667 |
| ROYAL BANK OF CANADA SR UNSECURED 07/18 1.8 | 7/30/2018 | 1.80% ** | | 7,140,724 |
| ROYAL BANK OF CANADA SR UNSECURED 07/18 2.2 | 7/27/2018 | 2.20% ** | | 9,059,225 |

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| ROYAL BK OF SCOTLAND PLC SUBORDINATED REGS 03/22 VAR | 3/16/2022 | 9.50% ** | | 5,537,155 |
| ROYAL BK SCOTLND GRP PLC SR UNSECURED 10/19 6.4 | 10/21/2019 | 6.40% ** | | 1,796,283 |
| RYDER SYSTEM INC SR UNSECURED 02/19 2.35 | 2/26/2019 | 2.35% ** | | 223,429 |
| RYDER SYSTEM INC SR UNSECURED 03/17 2.5 | 3/1/2017 | 2.50% ** | | 515,778 |
| RYDER SYSTEM INC SR UNSECURED 05/20 2.5 | 5/11/2020 | 2.50% ** | | 2,899,246 |
| RYDER SYSTEM INC SR UNSECURED 06/17 3.5 | 6/1/2017 | 3.50% ** | | 327,669 |
| SABMILLER HOLDINGS INC COMPANY GUAR 144A 01/17 2.45 | 1/15/2017 | 2.45% ** | | 619,559 |
| SANOFI SR UNSECURED 03/16 2.625 | 3/29/2016 | 2.63% ** | | 715,201 |
| SANOFI SR UNSECURED 04/18 1.25 | 4/10/2018 | 1.25% ** | | 3,264,722 |
| SANTANDER BANK NA SR UNSECURED 01/18 2 | 1/12/2018 | 2.00% ** | | 6,562,774 |
| SANTANDER DRIVE AUTO RECEIVABL SDART 2014 2 A3 | 4/16/2018 | 0.80% ** | | 988,917 |
| SANTANDER DRIVE AUTO RECEIVABL SDART 2014 3 A3 | 11/18/2016 | 0.81% ** | | 2,016,446 |
| SANTANDER DRIVE AUTO RECEIVABL SDART 2014 5 A2B | 4/16/2018 | 0.73% ** | | 2,185,337 |
| SANTANDER HOLDINGS USA SR UNSECURED 08/18 3.45 | 8/27/2018 | 3.45% ** | | 2,093,941 |
| SANTANDER UK GROUP HLDGS SR UNSECURED 10/20 2.875 | 10/16/2020 | 2.88% ** | | 8,813,696 |
| SCHLUMBERGER INVESTMENT COMPANY GUAR 12/23 3.65 | 12/1/2023 | 3.65% ** | | 332,669 |
| SCHLUMBERGER INVESTMENT COMPANY GUAR 144A 08/17 1.25 | 8/1/2017 | 1.25% ** | | 152,009 |
| SCHLUMBERGER INVESTMENT COMPANY GUAR 144A 09/16 1.95 | 9/14/2016 | 1.95% ** | | 257,423 |
| SCHLUMBERGER NORGE AS COMPANY GUAR 144A 08/17 1.25 | 8/1/2017 | 1.25% ** | | 106,576 |
| SEAGATE HDD CAYMAN COMPANY GUAR 11/18 3.75 | 11/15/2018 | 3.75% ** | | 1,525,529 |
| SECURITY NATIONAL MORTGAGE LOA SNMLT 2007 1A 2A 144A | 4/25/2037 | 0.77% ** | | 386,306 |
| SELECT INCOME REIT SR UNSECURED 02/18 2.85 | 2/1/2018 | 2.85% ** | | 3,110,815 |
| SEMPRA ENERGY SR UNSECURED 02/19 9.8 | 2/15/2019 | 9.80% ** | | 260,396 |
| SEMPRA ENERGY SR UNSECURED 04/17 2.3 | 4/1/2017 | 2.30% ** | | 190,673 |
| SHELL INTERNATIONAL FIN COMPANY GUAR 05/17 VAR | 11/18/2016 | 0.66% ** | | 5,368,278 |
| SHELL INTERNATIONAL FIN COMPANY GUAR 05/20 2.125 | 5/11/2020 | 2.13% ** | | 504,034 |
| SHELL INTERNATIONAL FIN COMPANY GUAR 08/18 1.9 | 8/10/2018 | 1.90% ** | | 153,735 |
| SHELL INTERNATIONAL FIN COMPANY GUAR 09/19 4.3 | 9/22/2019 | 4.30% ** | | 999,299 |
| SHELL INTERNATIONAL FIN COMPANY GUAR 11/18 1.625 | 11/10/2018 | 1.63% ** | | 2,496,680 |
| SHELL INTERNATIONAL FIN COMPANY GUAR 11/18 2 | 11/15/2018 | 2.00% ** | | 6,252,850 |
| SIEMENS FINANCIERINGSMAT COMPANY GUAR 144A 10/16 5.75 | 10/17/2016 | 5.75% ** | | 424,488 |
| SIERRA PACIFIC POWER CO GENL REF MOR 05/16 6 | 5/15/2016 | 6.00% ** | | 490,090 |
| SIERRA RECEIVABLES FUNDING CO SRFC 2013 3A A 144A | 10/20/2030 | 2.20% ** | | 5,049,796 |
| SIMON PROPERTY GROUP LP SR UNSECURED 02/19 2.2 | 2/1/2019 | 2.20% ** | | 205,987 |
| SIMON PROPERTY GROUP LP SR UNSECURED 09/17 2.15 | 9/15/2017 | 2.15% ** | | 206,843 |
| SIMON PROPERTY GROUP LP SR UNSECURED 09/20 2.5 | 9/1/2020 | 2.50% ** | | 461,473 |
| SKANDINAVISKA ENSKILDA SR UNSECURED 144A 03/18 1.75 | 3/19/2018 | 1.75% ** | | 204,876 |
| SKY PLC COMPANY GUAR 144A 02/18 6.1 | 2/15/2018 | 6.10% ** | | 894,898 |
| SKY PLC COMPANY GUAR 144A 09/19 2.625 | 9/16/2019 | 2.63% ** | | 11,382,869 |
| SLM STUDENT LOAN TRUST SLMA 2002 A A2 | 12/16/2030 | 1.06% ** | | 5,950,760 |
| SLM STUDENT LOAN TRUST SLMA 2003 11 A6 144A | 12/15/2025 | 1.26% ** | | 2,175,448 |

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| SLM STUDENT LOAN TRUST SLMA 2003 4 B | 6/15/2038 | 1.16% ** | | 1,051,485 |
| SLM STUDENT LOAN TRUST SLMA 2004 A A3 | 6/15/2033 | 0.91% ** | | 12,912,353 |
| SLM STUDENT LOAN TRUST SLMA 2004 B A2 | 6/15/2021 | 0.71% ** | | 3,776,986 |
| SLM STUDENT LOAN TRUST SLMA 2005 5 B | 10/25/2040 | 0.57% ** | | 4,015,265 |
| SLM STUDENT LOAN TRUST SLMA 2005 6 B | 1/25/2044 | 0.61% ** | | 8,919,045 |
| SLM STUDENT LOAN TRUST SLMA 2005 A A4 | 12/15/2038 | 0.82% ** | | 1,744,194 |
| SLM STUDENT LOAN TRUST SLMA 2006 9 B | 1/25/2041 | 0.55% ** | | 2,219,049 |
| SLM STUDENT LOAN TRUST SLMA 2006 BW A5 | 12/15/2039 | 0.71% ** | | 8,207,153 |
| SLM STUDENT LOAN TRUST SLMA 2008 9 A | 4/25/2023 | 1.82% ** | | 23,518,106 |
| SMALL BUSINESS ADMINISTRATION SBAP 1999 20L 1 | 12/1/2019 | 7.19% ** | | 53,003 |
| SMALL BUSINESS ADMINISTRATION SBAP 2005 20B 1 | 2/1/2025 | 4.63% ** | | 1,159,581 |
| SMALL BUSINESS ADMINISTRATION SBAP 2008 20F 1 | 6/1/2028 | 5.68% ** | | 446,158 |
| SMALL BUSINESS ADMINISTRATION SBAP 2013 20I 1 | 9/1/2033 | 3.62% ** | | 2,060,379 |
| SMALL BUSINESS ADMINISTRATION SBAP 2015 20B 1 | 2/1/2035 | 2.46% ** | | 2,065,992 |
| SMALL BUSINESS ADMINISTRATION SBIC 2008 10A 1 | 3/10/2018 | 5.47% ** | | 1,294,213 |
| SMB PRIVATE EDUCATION LOAN TRU SMB 2014 A A1 144A | 9/15/2021 | 0.83% ** | | 3,016,289 |
| SOCIAL PROFESSIONAL LOAN PROGR SOFI 2015 D A2 144A | 10/27/2036 | 2.72% ** | | 7,575,623 |
| SOUTHERN CAL EDISON 1ST REF MORT 05/17 1.125 | 5/1/2017 | 1.13% ** | | 3,139,588 |
| SOUTHERN CAL EDISON 1ST REF MORT 06/21 3.875 | 6/1/2021 | 3.88% ** | | 7,215,930 |
| SOUTHERN CAL EDISON 1ST REF MORT 10/23 3.5 | 10/1/2023 | 3.50% ** | | 946,192 |
| SOUTHERN CO SR UNSECURED 08/17 1.3 | 8/15/2017 | 1.30% ** | | 5,954,685 |
| SOUTHERN NATURAL GAS COMPANY GUAR 144A 04/17 5.9 | 4/1/2017 | 5.90% ** | | 281,333 |
| SOUTHERN POWER CO SR UNSECURED 06/18 1.5 | 6/1/2018 | 1.50% ** | | 3,290,073 |
| SOUTHERN POWER CO SR UNSECURED 12/17 1.85 | 12/1/2017 | 1.85% ** | | 2,044,424 |
| SOUTHWESTERN ENERGY CO SR UNSECURED 03/22 4.1 | 3/15/2022 | 4.10% ** | | 3,560,852 |
| SPECTRA ENERGY CAPITAL COMPANY GUAR 04/18 6.2 | 4/15/2018 | 6.20% ** | | 281,988 |
| SPRINGLEAF MORTGAGE LOAN TRUST SLFMT 2013 1A A 144A | 6/25/2058 | 1.27% ** | | 91,260 |
| ST JUDE MEDICAL INC SR UNSECURED 09/18 2 | 9/15/2018 | 2.00% ** | | 8,499,499 |
| STANDARD CHARTERED PLC SR UNSECURED 144A 09/17 1.5 | 9/8/2017 | 1.50% ** | | 10,486,380 |
| STANLEY BLACK + DECKER I SUBORDINATED 11/18 2.451 | 11/17/2018 | 2.45% ** | | 6,815,156 |
| STARBUCKS CORP SR UNSECURED 12/16 0.875 | 12/5/2016 | 0.88% ** | | 5,143,007 |
| STARWOOD HOTELS + RESORT SR UNSECURED 05/18 6.75 | 5/15/2018 | 6.75% ** | | 2,998,969 |
| *STATE STREET CORP JR SUBORDINA 03/18 4.956 | 3/15/2018 | 4.96% ** | | 2,666,305 |
| *STATE STREET CORP SR UNSECURED 05/18 1.35 | 5/15/2018 | 1.35% ** | | 508,414 |
| *STATE STREET CORP SR UNSECURED 08/20 2.55 | 8/18/2020 | 2.55% ** | | 3,501,424 |
| *STATE STREET CORP SR UNSECURED 12/24 3.3 | 12/16/2024 | 3.30% ** | | 2,854,894 |
| STATOIL ASA COMPANY GUAR 04/19 5.25 | 4/15/2019 | 5.25% ** | | 195,636 |
| STATOIL ASA COMPANY GUAR 11/17 1.25 | 11/9/2017 | 1.25% ** | | 3,684,130 |
| STATOIL ASA COMPANY GUAR 11/18 1.95 | 11/8/2018 | 1.95% ** | | 2,666,404 |
| STRIPS 08/25 0.00000 | 8/15/2025 | ** | | 2,113,957 |
| STRIPS 08/30 0.00000 | 8/15/2030 | ** | | 2,898,153 |

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| STRIPS 11/34 0.00000 | 11/15/2034 | | ** | 1,128,493 |
| STRUCTURED ADJUSTABLE RATE MOR SARM 2004 1 4A1 | 2/25/2034 | 2.59% | ** | 15,844 |
| STRUCTURED ADJUSTABLE RATE MOR SARM 2004 4 3A2 | 4/25/2034 | 2.58% | ** | 28,559 |
| STRUCTURED AGENCY CREDIT RISK STACR 2014 DN1 M2 | 2/25/2024 | 2.62% | ** | 959,992 |
| STRUCTURED AGENCY CREDIT RISK STACR 2014 DN2 M2 | 4/25/2024 | 2.07% | ** | 4,531,947 |
| STRUCTURED AGENCY CREDIT RISK STACR 2014 HQ1 M2 | 8/25/2024 | 2.92% | ** | 4,448,885 |
| STRUCTURED ASSET MORTGAGE INVE SAMI 2003 AR4 A1 | 1/19/2034 | 1.10% | ** | 1,072,976 |
| STRUCTURED ASSET MORTGAGE INVE SAMI 2005 AR5 A3 | 7/19/2035 | 0.65% | ** | 1,917,824 |
| STRUCTURED ASSET MORTGAGE INVE SAMI 2006 AR5 2A1 | 5/25/2046 | 0.63% | ** | 1,876,478 |
| STRUCTURED ASSET SECURITIES CO SASC 2003 22A 3A | 6/25/2033 | 2.59% | ** | 525,243 |
| STRUCTURED ASSET SECURITIES CO SASC 2003 26A 3A5 | 9/25/2033 | 2.44% | ** | 1,463,488 |
| STRUCTURED ASSET SECURITIES CO SASC 2003 31A 2A7 | 10/25/2033 | 2.53% | ** | 3,407,996 |
| STRUCTURED ASSET SECURITIES CO SASC 2003 34A 3A3 | 11/25/2033 | 2.61% | ** | 1,203,693 |
| STRUCTURED ASSET SECURITIES CO SASC 2005 GEL2 A | 4/25/2035 | 0.70% | ** | 61,458 |
| STRUCTURED ASSET SECURITIES CO SASC 2005 GEL4 M1 | 8/25/2035 | 0.94% | ** | 136,373 |
| STRUCTURED ASSET SECURITIES CO SASC 2005 RF3 1A 144A | 6/25/2035 | 0.77% | ** | 857,234 |
| SUMITOMO MITSUI BANKING COMPANY GUAR 07/17 1.35 | 7/11/2017 | 1.35% | ** | 3,600,296 |
| SUMITOMO MITSUI BANKING COMPANY GUAR 07/24 3.4 | 7/11/2024 | 3.40% | ** | 5,998,485 |
| SUMITOMO MITSUI FINANCIA SUBORDINATED 144A 04/24 4.436 | 4/2/2024 | 4.44% | ** | 2,631,848 |
| SUNCOR ENERGY INC SR UNSECURED 06/18 6.1 | 6/1/2018 | 6.10% | ** | 330,639 |
| SUNTORY HOLDINGS LTD SR UNSECURED 144A 09/17 1.65 | 9/29/2017 | 1.65% | ** | 2,035,213 |
| SUNTRUST BANKS INC SR UNSECURED 01/17 3.5 | 1/20/2017 | 3.50% | ** | 3,617,097 |
| SUNTRUST BANKS INC SR UNSECURED 05/19 2.5 | 5/1/2019 | 2.50% | ** | 2,355,092 |
| SUNTRUST BANKS INC SR UNSECURED 11/18 2.35 | 11/1/2018 | 2.35% | ** | 1,129,978 |
| SVENSKA HANDELSBANKEN AB SR UNSECURED 01/19 2.5 | 1/25/2019 | 2.50% | ** | 1,054,887 |
| SWEDBANK HYPOTEK AB COVERED 144A 03/18 1.375 | 3/28/2018 | 1.38% | ** | 10,145,210 |
| SYNCHRONY CREDIT CARD MASTER N SYNCT 2015 1 A | 3/15/2023 | 2.37% | ** | 10,049,576 |
| SYNCHRONY CREDIT CARD MASTER N SYNCT 2015 2 A | 4/15/2021 | 1.60% | ** | 7,752,544 |
| SYNCHRONY FINANCIAL SR UNSECURED 01/19 2.6 | 1/15/2019 | 2.60% | ** | 2,986,492 |
| SYNCHRONY FINANCIAL SR UNSECURED 02/20 2.7 | 2/3/2020 | 2.70% | ** | 1,040,233 |
| SYNCHRONY FINANCIAL SR UNSECURED 07/25 4.5 | 7/23/2025 | 4.50% | ** | 1,635,645 |
| SYNCHRONY FINANCIAL SR UNSECURED 08/17 1.875 | 8/15/2017 | 1.88% | ** | 3,524,125 |
| SYNCHRONY FINANCIAL SR UNSECURED 08/19 3 | 8/15/2019 | 3.00% | ** | 1,422,362 |
| SYNCHRONY FINANCIAL SR UNSECURED 08/24 4.25 | 8/15/2024 | 4.25% | ** | 515,524 |
| TARGET CORP SR UNSECURED 05/17 5.375 | 11/18/2016 | 5.38% | ** | 3,951,159 |
| TARGET CORP SR UNSECURED 06/19 2.3 | 6/26/2019 | 2.30% | ** | 310,975 |
| TD AMERITRADE HOLDING CO COMPANY GUAR 12/19 5.6 | 12/1/2019 | 5.60% | ** | 171,267 |
| TECK RESOURCES LIMITED COMPANY GUAR 01/17 3.15 | 1/15/2017 | 3.15% | ** | 368,894 |
| TECK RESOURCES LIMITED COMPANY GUAR 02/18 2.5 | 2/1/2018 | 2.50% | ** | 459,477 |
| TECO FINANCE INC COMPANY GUAR 11/17 6.572 | 11/1/2017 | 6.57% | ** | 618,316 |
| TELEFONICA EMISIONES SAU COMPANY GUAR 02/16 3.992 | 2/16/2016 | 3.99% | ** | 211,670 |

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| TELEFONICA EMISIONES SAU COMPANY GUAR 02/16 3.992 | 11/18/2016 | 3.99% | ** | 3,233,303 |
| TELEFONICA EMISIONES SAU COMPANY GUAR 04/18 3.192 | 4/27/2018 | 3.19% | ** | 470,064 |
| TENN VALLEY AUTHORITY SR UNSECURED 02/21 3.875 | 2/15/2021 | 3.88% | ** | 1,202,397 |
| TENN VALLEY AUTHORITY SR UNSECURED 07/17 5.5 | 7/18/2017 | 5.50% | ** | 579,210 |
| TENN VALLEY AUTHORITY SR UNSECURED 09/24 2.875 | 9/15/2024 | 2.88% | ** | 16,309,444 |
| TENN VALLEY AUTHORITY SR UNSECURED 09/39 5.25 | 9/15/2039 | 5.25% | ** | 1,034,533 |
| TEVA PHARMACEUT FIN BV COMPANY GUAR 11/16 2.4 | 11/10/2016 | 2.40% | ** | 793,909 |
| TEXAS EASTERN TRANSMISSI SR UNSECURED 144A 09/17 6 | 9/15/2017 | 6.00% | ** | 756,432 |
| TEXAS INSTRUMENTS INC SR UNSECURED 05/16 2.375 | 5/16/2016 | 2.38% | ** | 154,556 |
| TEXAS INSTRUMENTS INC SR UNSECURED 05/18 1 | 5/1/2018 | 1.00% | ** | 166,734 |
| TEXAS ST TXS 06/18 FLOATING VAR | 6/1/2018 | 0.64% | ** | 3,656,213 |
| TEXTRON INC SR UNSECURED 12/17 5.6 | 12/1/2017 | 5.60% | ** | 206,935 |
| THERMO FISHER SCIENTIFIC SR UNSECURED 01/18 1.85 | 1/15/2018 | 1.85% | ** | 209,391 |
| THERMO FISHER SCIENTIFIC SR UNSECURED 02/19 2.4 | 2/1/2019 | 2.40% | ** | 1,751,475 |
| THERMO FISHER SCIENTIFIC SR UNSECURED 08/16 2.25 | 8/15/2016 | 2.25% | ** | 103,031 |
| THERMO FISHER SCIENTIFIC SR UNSECURED 08/21 3.6 | 8/15/2021 | 3.60% | ** | 832,423 |
| THERMO FISHER SCIENTIFIC SR UNSECURED 12/18 2.15 | 12/14/2018 | 2.15% | ** | 2,496,351 |
| THOMSON REUTERS CORP SR UNSECURED 02/17 1.3 | 2/23/2017 | 1.30% | ** | 2,973,747 |
| THOMSON REUTERS CORP SR UNSECURED 05/16 0.875 | 5/23/2016 | 0.88% | ** | 204,781 |
| THOMSON REUTERS CORP SR UNSECURED 05/16 0.875 | 11/18/2016 | 0.88% | ** | 3,080,958 |
| THOMSON REUTERS CORP SR UNSECURED 09/17 1.65 | 9/29/2017 | 1.65% | ** | 2,628,120 |
| TIAA ASSET MGMT FIN LLC SR UNSECURED 144A 11/19 2.95 | 11/1/2019 | 2.95% | ** | 2,895,426 |
| TIME WARNER CABLE INC COMPANY GUAR 02/19 8.75 | 2/14/2019 | 8.75% | ** | 219,912 |
| TIME WARNER CABLE INC COMPANY GUAR 02/21 4.125 | 2/15/2021 | 4.13% | ** | 1,946,120 |
| TIME WARNER CABLE INC COMPANY GUAR 04/19 8.25 | 4/1/2019 | 8.25% | ** | 3,494,704 |
| TIME WARNER CABLE INC COMPANY GUAR 05/17 5.85 | 5/1/2017 | 5.85% | ** | 3,660,774 |
| TIME WARNER CABLE INC COMPANY GUAR 06/39 6.75 | 6/15/2039 | 6.75% | ** | 565,618 |
| TIME WARNER CABLE INC COMPANY GUAR 09/41 5.5 | 9/1/2041 | 5.50% | ** | 148,155 |
| TIME WARNER CABLE INC COMPANY GUAR 11/40 5.875 | 11/15/2040 | 5.88% | ** | 650,622 |
| TIME WARNER INC COMPANY GUAR 01/22 4 | 1/15/2022 | 4.00% | ** | 424,647 |
| TIME WARNER INC COMPANY GUAR 03/20 4.875 | 3/15/2020 | 4.88% | ** | 332,368 |
| TIME WARNER INC COMPANY GUAR 03/21 4.75 | 3/29/2021 | 4.75% | ** | 7,974,466 |
| TORONTO DOMINION BANK COVERED 144A 03/17 1.5 | 3/13/2017 | 1.50% | ** | 615,813 |
| TORONTO DOMINION BANK SR UNSECURED 05/17 1.125 | 5/2/2017 | 1.13% | ** | 1,991,712 |
| TORONTO DOMINION BANK SR UNSECURED 07/18 1.75 | 7/23/2018 | 1.75% | ** | 511,597 |
| TORONTO DOMINION BANK SR UNSECURED 07/18 VAR | 11/18/2016 | 0.86% | ** | 2,866,998 |
| TORONTO DOMINION BANK SR UNSECURED 07/19 2.125 | 7/2/2019 | 2.13% | ** | 818,670 |
| TORONTO DOMINION BANK SR UNSECURED 09/16 1.5 | 9/9/2016 | 1.50% | ** | 3,085,097 |
| TORONTO DOMINION BANK SR UNSECURED 11/19 2.25 | 11/5/2019 | 2.25% | ** | 7,168,642 |
| TORONTO DOMINION BANK SR UNSECURED 12/20 2.5 | 12/14/2020 | 2.50% | ** | 8,245,522 |
| TORONTO DOMINION BANK SR UNSECURED 12/20 VAR | 12/14/2020 | 1.43% | ** | 6,761,467 |

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| TOTAL CAPITAL CANADA LTD COMPANY GUAR 01/18 1.45 | 1/15/2018 | 1.45%** | | 239,317 |
| TOTAL CAPITAL INTL SA COMPANY GUAR 01/16 0.75 | 1/25/2016 | 0.75%** | | 118,865 |
| TOTAL CAPITAL INTL SA COMPANY GUAR 02/17 1.5 | 2/17/2017 | 1.50%** | | 294,615 |
| TOTAL CAPITAL INTL SA COMPANY GUAR 06/17 1.55 | 6/28/2017 | 1.55%** | | 2,812,813 |
| TOTAL CAPITAL INTL SA COMPANY GUAR 08/16 1 | 8/12/2016 | 1.00%** | | 76,869 |
| TOYOTA AUTO RECEIVABLES OWNER TAOT 2013 A A3 | 1/17/2017 | 0.55%** | | 35,517 |
| TOYOTA AUTO RECEIVABLES OWNER TAOT 2014 A A3 | 11/18/2016 | 0.67%** | | 925,063 |
| TOYOTA AUTO RECEIVABLES OWNER TAOT 2015 B A4 | 9/15/2020 | 1.74%** | | 2,019,232 |
| TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/18 1.375 | 1/10/2018 | 1.38%** | | 3,306,253 |
| TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/18 1.45 | 1/12/2018 | 1.45%** | | 10,366,650 |
| TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/19 2.1 | 1/17/2019 | 2.10%** | | 564,772 |
| TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/23 2.625 | 1/10/2023 | 2.63%** | | 950,052 |
| TOYOTA MOTOR CREDIT CORP SR UNSECURED 07/18 1.55 | 7/13/2018 | 1.55%** | | 5,632,786 |
| TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/16 2 | 9/15/2016 | 2.00%** | | 826,380 |
| TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/16 2 | 11/18/2016 | 2.00%** | | 8,043,719 |
| TRAFIGURA SECURITISATION FINAN TRFIG 2014 1A A 144A | 10/15/2021 | 1.28%** | | 1,084,786 |
| TRANS ALLEGHENY INTERSTA SR UNSECURED 144A 06/25 3.85 | 6/1/2025 | 3.85%** | | 2,049,561 |
| TRANS CANADA PIPELINES SR UNSECURED 01/16 0.75 | 1/15/2016 | 0.75%** | | 409,873 |
| TRANS CANADA PIPELINES SR UNSECURED 01/18 1.875 | 1/12/2018 | 1.88%** | | 6,334,204 |
| TRANSOCEAN INC COMPANY GUAR 04/18 7.375 | 4/15/2018 | 7.38%** | | 90,174 |
| TRANSOCEAN INC COMPANY GUAR 10/17 3 | 10/15/2017 | 3.00%** | | 90,878 |
| TRANSOCEAN INC COMPANY GUAR 12/16 5.8 | 12/15/2016 | 5.80%** | | 735,533 |
| TRAVELERS COS INC SR UNSECURED 05/18 5.8 | 5/15/2018 | 5.80%** | | 1,499,426 |
| TRAVELERS COS INC SR UNSECURED 06/16 6.25 | 6/20/2016 | 6.25%** | | 734,584 |
| TRAVELERS COS INC SR UNSECURED 12/17 5.75 | 12/15/2017 | 5.75%** | | 276,279 |
| TSY INFL IX N/B 01/21 1.125 | 1/15/2021 | 1.13%** | | 55,132,961 |
| TSY INFL IX N/B 01/22 0.125 | 1/15/2022 | 0.13%** | | 37,251,966 |
| TSY INFL IX N/B 01/23 0.125 | 1/15/2023 | 0.13%** | | 72,585,673 |
| TSY INFL IX N/B 01/24 0.625 | 1/15/2024 | 0.63%** | | 8,065,123 |
| TSY INFL IX N/B 01/25 0.25 | 1/15/2025 | 0.25%** | | 33,393,128 |
| TSY INFL IX N/B 01/25 2.375 | 1/15/2025 | 2.38%** | | 13,082,028 |
| TSY INFL IX N/B 02/43 0.625 | 2/15/2043 | 0.63%** | | 4,458,410 |
| TSY INFL IX N/B 02/44 1.375 | 2/15/2044 | 1.38%** | | 2,511,628 |
| TSY INFL IX N/B 02/45 0.75 | 2/15/2045 | 0.75%** | | 21,951,438 |
| TSY INFL IX N/B 04/16 0.125 | 4/15/2016 | 0.13%** | | 42,673,838 |
| TSY INFL IX N/B 04/20 0.125 | 4/15/2020 | 0.13%** | | 83,028,604 |
| TSY INFL IX N/B 07/23 0.375 | 7/15/2023 | 0.38%** | | 25,628,095 |
| TSY INFL IX N/B 07/24 0.125 | 7/15/2024 | 0.13%** | | 3,821,274 |
| TSY INFL IX N/B 07/25 0.375 | 7/15/2025 | 0.38%** | | 36,387,592 |
| TYCO ELECTRONICS GROUP S COMPANY GUAR 10/17 6.55 | 10/1/2017 | 6.55%** | | 408,594 |
| TYSON FOODS INC COMPANY GUAR 04/16 6.6 | 4/1/2016 | 6.60%** | | 259,566 |

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| Security Name | Maturity Date | Rate | Cost | Current Value (in dollars) |
|---|---------------|----------|------|-------------------------------|
| TYSON FOODS INC COMPANY GUAR 08/24 3.95 | 8/15/2024 | 3.95% ** | | 1,551,809 |
| TYSON FOODS INC COMPANY GUAR 08/34 4.875 | 8/15/2034 | 4.88% ** | | 1,809,289 |
| UAL 2009 2A PASS THRU TR PASS THRU CE 07/18 9.75 | 7/15/2018 | 9.75% ** | | 221,696 |
| UBS AG STAMFORD CT SR UNSECURED 03/18 1.8 | 3/26/2018 | 1.80% ** | | 6,465,291 |
| UBS AG STAMFORD CT SR UNSECURED 03/20 2.35 | 3/26/2020 | 2.35% ** | | 511,752 |
| UBS AG STAMFORD CT SR UNSECURED 06/17 1.375 | 6/1/2017 | 1.38% ** | | 8,398,232 |
| UBS AG STAMFORD CT SR UNSECURED 06/17 VAR | 11/18/2016 | 0.97% ** | | 4,596,963 |
| UBS AG STAMFORD CT SR UNSECURED 08/17 1.375 | 8/14/2017 | 1.38% ** | | 4,888,234 |
| UBS AG STAMFORD CT SR UNSECURED 08/19 2.375 | 8/14/2019 | 2.38% ** | | 8,342,594 |
| UBS GROUP FUNDING COMPANY GUAR 144A 09/20 2.95 | 9/24/2020 | 2.95% ** | | 203,028 |
| UDR INC COMPANY GUAR 07/24 3.75 | 7/1/2024 | 3.75% ** | | 1,536,135 |
| UKRAINE AID US GOVT GUAR 05/19 1.844 | 5/16/2019 | 1.84% ** | | 13,286,244 |
| UNILEVER CAPITAL CORP COMPANY GUAR 02/21 4.25 | 2/10/2021 | 4.25% ** | | 1,124,527 |
| UNION PACIFIC CORP SR UNSECURED 02/16 7 | 2/1/2016 | 7.00% ** | | 452,954 |
| UNION PACIFIC CORP SR UNSECURED 02/21 4 | 2/1/2021 | 4.00% ** | | 563,958 |
| UNION PACIFIC CORP SR UNSECURED 07/22 4.163 | 7/15/2022 | 4.16% ** | | 753,411 |
| UNITED PARCEL SERVICE SR UNSECURED 01/21 3.125 | 1/15/2021 | 3.13% ** | | 3,488,872 |
| UNITED PARCEL SERVICE SR UNSECURED 04/19 5.125 | 4/1/2019 | 5.13% ** | | 1,679,131 |
| UNITED STATES OF AMER TREAS 01/16 0.00000 | 11/18/2016 | ** | | 16,697,886 |
| UNITED TECHNOLOGIES CORP JR SUBORDINA 05/18 VAR | 5/4/2018 | 1.78% ** | | 7,232,388 |
| UNITED TECHNOLOGIES CORP SR UNSECURED 06/22 3.1 | 6/1/2022 | 3.10% ** | | 276,367 |
| UNITED TECHNOLOGIES CORP SR UNSECURED 12/17 5.375 | 12/15/2017 | 5.38% ** | | 424,094 |
| UNITEDHEALTH GROUP INC SR UNSECURED 01/17 VAR | 11/18/2016 | 0.77% ** | | 2,551,305 |
| UNITEDHEALTH GROUP INC SR UNSECURED 02/18 6 | 2/15/2018 | 6.00% ** | | 573,958 |
| UNITEDHEALTH GROUP INC SR UNSECURED 02/21 4.7 | 2/15/2021 | 4.70% ** | | 577,511 |
| UNITEDHEALTH GROUP INC SR UNSECURED 03/16 5.375 | 3/15/2016 | 5.38% ** | | 180,871 |
| UNITEDHEALTH GROUP INC SR UNSECURED 03/19 1.625 | 3/15/2019 | 1.63% ** | | 5,381,050 |
| UNITEDHEALTH GROUP INC SR UNSECURED 07/18 1.9 | 7/16/2018 | 1.90% ** | | 2,004,184 |
| UNITEDHEALTH GROUP INC SR UNSECURED 07/25 3.75 | 7/15/2025 | 3.75% ** | | 4,658,474 |
| UNITEDHEALTH GROUP INC SR UNSECURED 07/35 4.625 | 7/15/2035 | 4.63% ** | | 319,129 |
| UNITEDHEALTH GROUP INC SR UNSECURED 07/45 4.75 | 7/15/2045 | 4.75% ** | | 4,748,968 |
| UNITEDHEALTH GROUP INC SR UNSECURED 10/17 1.4 | 10/15/2017 | 1.40% ** | | 802,851 |
| UNITEDHEALTH GROUP INC SR UNSECURED 11/17 6 | 11/15/2017 | 6.00% ** | | 330,720 |
| UNITEDHEALTH GROUP INC SR UNSECURED 11/21 3.375 | 11/15/2021 | 3.38% ** | | 1,059,145 |
| UNITEDHEALTH GROUP INC SR UNSECURED 12/17 1.4 | 12/15/2017 | 1.40% ** | | 6,215,955 |
| UNITEDHEALTH GROUP INC SR UNSECURED 12/21 2.875 | 12/15/2021 | 2.88% ** | | 8,103,562 |
| UNIV OF CALIFORNIA CA REVENUES UNVHGR 05/12 FIXED 4.858 | 5/15/2112 | 4.86% ** | | 5,311,369 |
| UNIV OF CALIFORNIA CA REVENUES UNVHGR 05/45 FIXED 3.931 | 5/15/2045 | 3.93% ** | | 7,743,563 |
| UNIV OF NORTH CAROLINA NC AT C UNCHGR 12/34 FIXED 3.847 | 12/1/2034 | 3.85% ** | | 10,687,770 |
| US BANCORP SR UNSECURED 04/19 2.2 | 4/25/2019 | 2.20% ** | | 1,486,383 |
| US BANCORP SR UNSECURED 11/16 2.2 | 11/15/2016 | 2.20% ** | | 3,480,333 |

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|--|---------------|-------|------|-------------------------------|
| US BANK NA CINCINNATI SR UNSECURED 09/17 1.375 | 9/11/2017 | 1.38% | ** | 1,788,007 |
| US DOLLAR | | | ** | (60,888,570) |
| US TREASURY FRN 07/17 VAR | 7/31/2017 | 0.34% | ** | 16,368,777 |
| US TREASURY FRN 10/17 VAR | 10/31/2017 | 0.43% | ** | 30,713,099 |
| US TREASURY N/B 01/16 2 | 1/31/2016 | 2.00% | ** | 2,462,291 |
| US TREASURY N/B 01/17 0.875 | 1/31/2017 | 0.88% | ** | 68,030,314 |
| US TREASURY N/B 01/17 3.125 | 1/31/2017 | 3.13% | ** | 4,344,023 |
| US TREASURY N/B 01/18 0.875 | 1/15/2018 | 0.88% | ** | 24,634,487 |
| US TREASURY N/B 01/18 0.875 | 1/31/2018 | 0.88% | ** | 11,674,202 |
| US TREASURY N/B 01/19 1.25 | 1/31/2019 | 1.25% | ** | 15,421,064 |
| US TREASURY N/B 01/19 1.5 | 1/31/2019 | 1.50% | ** | 5,141,537 |
| US TREASURY N/B 01/22 1.5 | 1/31/2022 | 1.50% | ** | 10,369,656 |
| US TREASURY N/B 02/16 2.125 | 2/29/2016 | 2.13% | ** | 12,330,552 |
| US TREASURY N/B 02/17 0.625 | 2/15/2017 | 0.63% | ** | 15,520,631 |
| US TREASURY N/B 02/18 0.75 | 2/28/2018 | 0.75% | ** | 44,235,688 |
| US TREASURY N/B 02/19 1.375 | 2/28/2019 | 1.38% | ** | 19,661,263 |
| US TREASURY N/B 02/19 1.5 | 2/28/2019 | 1.50% | ** | 3,083,840 |
| US TREASURY N/B 02/22 1.75 | 2/28/2022 | 1.75% | ** | 1,055,590 |
| US TREASURY N/B 02/45 2.5 | 2/15/2045 | 2.50% | ** | 14,227,599 |
| US TREASURY N/B 03/16 2.375 | 3/31/2016 | 2.38% | ** | 4,118,353 |
| US TREASURY N/B 03/17 1 | 3/31/2017 | 1.00% | ** | 34,473,588 |
| US TREASURY N/B 03/18 0.75 | 3/31/2018 | 0.75% | ** | 2,538,846 |
| US TREASURY N/B 03/19 1.625 | 3/31/2019 | 1.63% | ** | 8,248,871 |
| US TREASURY N/B 03/20 1.125 | 3/31/2020 | 1.13% | ** | 15,365,290 |
| US TREASURY N/B 03/20 1.375 | 3/31/2020 | 1.38% | ** | 77,597,363 |
| US TREASURY N/B 03/22 1.75 | 3/31/2022 | 1.75% | ** | 13,010,195 |
| US TREASURY N/B 04/16 0.375 | 4/30/2016 | 0.38% | ** | 2,049,169 |
| US TREASURY N/B 04/16 2 | 4/30/2016 | 2.00% | ** | 10,298,280 |
| US TREASURY N/B 04/16 2.625 | 4/30/2016 | 2.63% | ** | 515,955 |
| US TREASURY N/B 04/17 0.875 | 4/30/2017 | 0.88% | ** | 6,862,568 |
| US TREASURY N/B 04/18 0.625 | 4/30/2018 | 0.63% | ** | 25,242,855 |
| US TREASURY N/B 04/18 0.75 | 4/15/2018 | 0.75% | ** | 53,996,293 |
| US TREASURY N/B 04/20 1.375 | 4/30/2020 | 1.38% | ** | 3,034,365 |
| US TREASURY N/B 05/16 1.75 | 5/31/2016 | 1.75% | ** | 2,060,056 |
| US TREASURY N/B 05/17 0.625 | 5/31/2017 | 0.63% | ** | 32,951,861 |
| US TREASURY N/B 05/17 2.75 | 5/31/2017 | 2.75% | ** | 1,155,706 |
| US TREASURY N/B 05/18 1 | 5/31/2018 | 1.00% | ** | 15,327,597 |
| US TREASURY N/B 05/18 1 | 5/15/2018 | 1.00% | ** | 92,484,718 |
| US TREASURY N/B 05/19 1.5 | 5/31/2019 | 1.50% | ** | 19,026,098 |
| US TREASURY N/B 05/19 3.125 | 5/15/2019 | 3.13% | ** | 1,978,273 |
| US TREASURY N/B 05/20 1.375 | 5/31/2020 | 1.38% | ** | 9,337,213 |

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|-----------------------------|---------------|-------|------|-------------------------------|
| US TREASURY N/B 05/20 3.5 | 5/15/2020 | 3.50% | ** | 70,003,540 |
| US TREASURY N/B 05/21 8.125 | 5/15/2021 | 8.13% | ** | 2,897,741 |
| US TREASURY N/B 05/22 1.875 | 5/31/2022 | 1.88% | ** | 27,500,461 |
| US TREASURY N/B 05/23 1.75 | 5/15/2023 | 1.75% | ** | 119,799 |
| US TREASURY N/B 05/43 2.875 | 5/15/2043 | 2.88% | ** | 1,573,562 |
| US TREASURY N/B 05/44 3.375 | 5/15/2044 | 3.38% | ** | 197,949 |
| US TREASURY N/B 05/45 3 | 5/15/2045 | 3.00% | ** | 7,619,562 |
| US TREASURY N/B 06/16 1.5 | 6/30/2016 | 1.50% | ** | 11,735,472 |
| US TREASURY N/B 06/17 0.75 | 6/30/2017 | 0.75% | ** | 8,248,631 |
| US TREASURY N/B 06/18 1.125 | 6/15/2018 | 1.13% | ** | 3,066,908 |
| US TREASURY N/B 06/18 1.375 | 6/30/2018 | 1.38% | ** | 9,258,723 |
| US TREASURY N/B 06/18 2.375 | 6/30/2018 | 2.38% | ** | 1,582,088 |
| US TREASURY N/B 06/19 1 | 6/30/2019 | 1.00% | ** | 2,332,995 |
| US TREASURY N/B 06/20 1.625 | 6/30/2020 | 1.63% | ** | 32,727,472 |
| US TREASURY N/B 06/22 2.125 | 6/30/2022 | 2.13% | ** | 8,239,903 |
| US TREASURY N/B 07/16 1.5 | 7/31/2016 | 1.50% | ** | 14,304,866 |
| US TREASURY N/B 07/17 0.5 | 7/31/2017 | 0.50% | ** | 12,406,659 |
| US TREASURY N/B 07/18 1.375 | 7/31/2018 | 1.38% | ** | 58,652,315 |
| US TREASURY N/B 07/18 2.25 | 7/31/2018 | 2.25% | ** | 3,154,329 |
| US TREASURY N/B 07/19 0.875 | 7/31/2019 | 0.88% | ** | 4,892,663 |
| US TREASURY N/B 08/16 0.5 | 8/31/2016 | 0.50% | ** | 54,759,578 |
| US TREASURY N/B 08/16 0.625 | 8/15/2016 | 0.63% | ** | 3,227,064 |
| US TREASURY N/B 08/16 1 | 8/31/2016 | 1.00% | ** | 11,808,035 |
| US TREASURY N/B 08/17 0.625 | 8/31/2017 | 0.63% | ** | 7,025,168 |
| US TREASURY N/B 08/17 0.875 | 8/15/2017 | 0.88% | ** | 96,245,741 |
| US TREASURY N/B 08/18 1 | 8/15/2018 | 1.00% | ** | 9,101,459 |
| US TREASURY N/B 08/18 1.5 | 8/31/2018 | 1.50% | ** | 24,947,059 |
| US TREASURY N/B 08/19 1 | 8/31/2019 | 1.00% | ** | 2,109,429 |
| US TREASURY N/B 08/20 2.125 | 8/31/2020 | 2.13% | ** | 2,915,461 |
| US TREASURY N/B 08/24 2.375 | 8/15/2024 | 2.38% | ** | 2,495,295 |
| US TREASURY N/B 08/44 3.125 | 8/15/2044 | 3.13% | ** | 87,863,419 |
| US TREASURY N/B 08/45 2.875 | 8/15/2045 | 2.88% | ** | 7,886,993 |
| US TREASURY N/B 09/16 3 | 9/30/2016 | 3.00% | ** | 2,083,112 |
| US TREASURY N/B 09/17 0.625 | 9/30/2017 | 0.63% | ** | 11,193,817 |
| US TREASURY N/B 09/17 1.875 | 9/30/2017 | 1.88% | ** | 10,235,675 |
| US TREASURY N/B 09/18 1 | 9/15/2018 | 1.00% | ** | 2,034,840 |
| US TREASURY N/B 09/18 1.375 | 9/30/2018 | 1.38% | ** | 9,251,160 |
| US TREASURY N/B 09/19 1 | 9/30/2019 | 1.00% | ** | 3,109,825 |
| US TREASURY N/B 09/21 2.125 | 9/30/2021 | 2.13% | ** | 9,324,786 |
| US TREASURY N/B 09/22 1.75 | 9/30/2022 | 1.75% | ** | 7,171,204 |
| US TREASURY N/B 10/16 1 | 10/31/2016 | 1.00% | ** | 166,413,601 |

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| US TREASURY N/B 10/16 3.125 | 10/31/2016 | 3.13% ** | 2,610,594 |
| US TREASURY N/B 10/17 0.75 | 10/31/2017 | 0.75% ** | 22,546,060 |
| US TREASURY N/B 10/17 0.875 | 10/15/2017 | 0.88% ** | 2,033,028 |
| US TREASURY N/B 10/17 1.875 | 10/31/2017 | 1.88% ** | 1,871,198 |
| US TREASURY N/B 10/18 0.875 | 10/15/2018 | 0.88% ** | 84,295,972 |
| US TREASURY N/B 10/18 1.25 | 10/31/2018 | 1.25% ** | 23,535,067 |
| US TREASURY N/B 10/19 1.5 | 10/31/2019 | 1.50% ** | 77,955,948 |
| US TREASURY N/B 10/20 1.375 | 10/31/2020 | 1.38% ** | 905,951 |
| US TREASURY N/B 10/22 1.875 | 10/31/2022 | 1.88% ** | 12,150,947 |
| US TREASURY N/B 11/16 0.5 | 11/30/2016 | 0.50% ** | 61,318,973 |
| US TREASURY N/B 11/16 0.875 | 11/30/2016 | 0.88% ** | 30,661,745 |
| US TREASURY N/B 11/16 2.75 | 11/30/2016 | 2.75% ** | 4,169,428 |
| US TREASURY N/B 11/17 0.625 | 11/30/2017 | 0.63% ** | 13,058,413 |
| US TREASURY N/B 11/17 0.875 | 11/30/2017 | 0.88% ** | 684,060,512 |
| US TREASURY N/B 11/18 1.25 | 11/30/2018 | 1.25% ** | 66,534,814 |
| US TREASURY N/B 11/18 1.25 | 11/15/2018 | 1.25% ** | 1,289,111 |
| US TREASURY N/B 11/20 1.625 | 11/30/2020 | 1.63% ** | 44,259,031 |
| US TREASURY N/B 11/20 2 | 11/30/2020 | 2.00% ** | 66,591,321 |
| US TREASURY N/B 11/20 2.625 | 11/15/2020 | 2.63% ** | 79,513,503 |
| US TREASURY N/B 11/21 8 | 11/15/2021 | 8.00% ** | 8,407,959 |
| US TREASURY N/B 11/22 2 | 11/30/2022 | 2.00% ** | 16,458,472 |
| US TREASURY N/B 11/42 2.75 | 11/15/2042 | 2.75% ** | 11,401,966 |
| US TREASURY N/B 11/45 3 | 11/15/2045 | 3.00% ** | 29,289,908 |
| US TREASURY N/B 12/16 0.625 | 12/31/2016 | 0.63% ** | 35,804,405 |
| US TREASURY N/B 12/16 0.625 | 11/18/2016 | 0.63% ** | 31,877,767 |
| US TREASURY N/B 12/16 0.875 | 12/31/2016 | 0.88% ** | 18,825,333 |
| US TREASURY N/B 12/16 3.25 | 12/31/2016 | 3.25% ** | 6,923,145 |
| US TREASURY N/B 12/17 0.75 | 12/31/2017 | 0.75% ** | 10,279,573 |
| US TREASURY N/B 12/18 1.25 | 12/15/2018 | 1.25% ** | 135,190,463 |
| US TREASURY N/B 12/18 1.375 | 12/31/2018 | 1.38% ** | 6,152,789 |
| US TREASURY N/B 12/18 1.5 | 12/31/2018 | 1.50% ** | 14,832,897 |
| US TREASURY N/B 12/20 1.75 | 12/31/2020 | 1.63% ** | 11,438,545 |
| US TREASURY N/B 12/21 2.125 | 12/31/2021 | 2.13% ** | 5,959,572 |
| USAA AUTO OWNER TRUST USAOT 2015 1 A4 | 11/16/2020 | 1.54% ** | 1,262,410 |
| VALERO ENERGY CORP SR UNSECURED 03/19 9.375 | 3/15/2019 | 9.38% ** | 211,858 |
| VALERO ENERGY CORP SR UNSECURED 06/17 6.125 | 6/15/2017 | 6.13% ** | 507,069 |
| VALSPAR CORP SR UNSECURED 05/17 6.05 | 5/1/2017 | 6.05% ** | 2,549,170 |
| VENTAS REALTY LP COMPANY GUAR 04/17 1.25 | 4/17/2017 | 1.25% ** | 3,676,991 |
| VENTAS REALTY LP COMPANY GUAR 09/16 1.55 | 9/26/2016 | 1.55% ** | 6,757,463 |
| VENTAS REALTY LP/CAP CRP COMPANY GUAR 02/18 2 | 2/15/2018 | 2.00% ** | 7,263,329 |
| VENTAS REALTY LP/CAP CRP COMPANY GUAR 04/19 4 | 4/30/2019 | 4.00% ** | 3,195,722 |
| VERIZON COMMUNICATIONS SR UNSECURED 02/20 2.625 | 2/21/2020 | 2.63% ** | 18,918,063 |
| VERIZON COMMUNICATIONS SR UNSECURED 04/21 4.6 | 4/1/2021 | 4.60% ** | 3,337,206 |
| VERIZON COMMUNICATIONS SR UNSECURED 06/17 1.35 | 6/9/2017 | 1.35% ** | 8,209,731 |
| VERIZON COMMUNICATIONS SR UNSECURED 09/16 2.5 | 9/15/2016 | 2.50% ** | 212,736 |

VERIZON COMMUNICATIONS SR UNSECURED 09/16 2.5 11/18/2016 2.50%** 3,481,706

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|---|---------------|---------|------|----------------------------|
| VERIZON COMMUNICATIONS SR UNSECURED 09/16 VAR | 11/18/2016 | 2.04%** | | 1,737,951 |
| VERIZON COMMUNICATIONS SR UNSECURED 09/20 4.5 | 9/15/2020 | 4.50%** | | 6,385,508 |
| VERIZON COMMUNICATIONS SR UNSECURED 09/23 5.15 | 9/15/2023 | 5.15%** | | 45,960,560 |
| VERIZON COMMUNICATIONS SR UNSECURED 11/16 2 | 11/1/2016 | 2.00%** | | 1,402,277 |
| VERIZON COMMUNICATIONS SR UNSECURED 11/22 2.45 | 11/1/2022 | 2.45%** | | 2,366,714 |
| VF CORP SR UNSECURED 11/17 5.95 | 11/1/2017 | 5.95%** | | 275,706 |
| VIACOM INC SR UNSECURED 04/16 6.25 | 4/30/2016 | 6.25%** | | 272,612 |
| VIACOM INC SR UNSECURED 04/16 6.25 | 11/18/2016 | 6.25%** | | 496,969 |
| VIACOM INC SR UNSECURED 04/17 3.5 | 4/1/2017 | 3.50%** | | 297,218 |
| VIACOM INC SR UNSECURED 04/24 3.875 | 4/1/2024 | 3.88%** | | 307,261 |
| VIACOM INC SR UNSECURED 06/22 3.125 | 6/15/2022 | 3.13%** | | 374,993 |
| VIACOM INC SR UNSECURED 09/19 5.625 | 9/15/2019 | 5.63%** | | 890,797 |
| VIRGINIA ELEC + POWER CO SR UNSECURED 01/18 1.2 | 1/15/2018 | 1.20%** | | 291,166 |
| VISA INC SR UNSECURED 12/17 1.2 | 12/14/2017 | 1.20%** | | 8,042,078 |
| VISA INC SR UNSECURED 12/20 2.2 | 12/14/2020 | 2.20%** | | 3,641,159 |
| VISA INC SR UNSECURED 12/25 3.15 | 12/14/2025 | 3.15%** | | 1,857,008 |
| VNO MORTGAGE TRUST VNDO 2012 6AVE A 144A | 11/15/2030 | 3.00%** | | 504,752 |
| VODAFONE GROUP PLC SR UNSECURED 02/17 5.625 | 2/27/2017 | 5.63%** | | 3,223,399 |
| VODAFONE GROUP PLC SR UNSECURED 02/17 5.625 | 11/18/2016 | 5.63%** | | 601,148 |
| VODAFONE GROUP PLC SR UNSECURED 02/18 1.5 | 2/19/2018 | 1.50%** | | 405,328 |
| VODAFONE GROUP PLC SR UNSECURED 03/17 1.625 | 11/18/2016 | 1.63%** | | 2,336,488 |
| VODAFONE GROUP PLC SR UNSECURED 07/18 4.625 | 7/15/2018 | 4.63%** | | 433,418 |
| VODAFONE GROUP PLC SR UNSECURED 09/17 1.25 | 9/26/2017 | 1.25%** | | 355,198 |
| VOLKSWAGEN AUTO LEASE TRUST VWALT 2014 A A4 | 7/20/2018 | 0.99%** | | 1,820,578 |
| VOLKSWAGEN AUTO LEASE TRUST VWALT 2015 A A2A | 11/18/2016 | 0.87%** | | 2,505,642 |
| VOLKSWAGEN AUTO LEASE TRUST VWALT 2015 A A3 | 12/20/2017 | 1.25%** | | 1,406,127 |
| VOLKSWAGEN AUTO LOAN ENHANCED VALET 2013 1 A4 | 7/22/2019 | 0.78%** | | 1,428,518 |
| VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 05/18 1.65 | 5/22/2018 | 1.65%** | | 630,666 |
| VOLKSWAGEN INTL FIN NV COMPANY GUAR 144A 03/17 2.375 | 3/22/2017 | 2.38%** | | 509,772 |
| VOLKSWAGEN INTL FIN NV COMPANY GUAR 144A 11/17 1.6 | 11/20/2017 | 1.60%** | | 198,724 |
| WACHOVIA BANK COMMERCIAL MORTG WBCMT 2004 C11 A5 | 1/15/2041 | 5.17%** | | 83,339 |
| WACHOVIA BANK COMMERCIAL MORTG WBCMT 2006 C24 A1A | 3/15/2045 | 5.56%** | | 960,782 |
| WACHOVIA BANK COMMERCIAL MORTG WBCMT 2006 C25 A5 | 5/15/2043 | 5.77%** | | 10,168,523 |
| WACHOVIA BANK COMMERCIAL MORTG WBCMT 2006 C27 A3 | 7/15/2045 | 5.77%** | | 3,271,027 |
| WACHOVIA BANK COMMERCIAL MORTG WBCMT 2006 C28 A1A | 10/15/2048 | 5.56%** | | 12,228,220 |
| WACHOVIA BANK COMMERCIAL MORTG WBCMT 2006 C28 A4 | 10/15/2048 | 5.57%** | | 3,833,986 |
| WACHOVIA BANK COMMERCIAL MORTG WBCMT 2006 C29 A4 | 11/15/2048 | 5.31%** | | 6,489,560 |
| WACHOVIA BANK COMMERCIAL MORTG WBCMT 2007 C30 A3 | 12/15/2043 | 5.25%** | | 734,498 |
| WACHOVIA BANK COMMERCIAL MORTG WBCMT 2007 C30 A4 | 12/15/2043 | 5.31%** | | 2,397,342 |
| WACHOVIA BANK COMMERCIAL MORTG WBCMT 2007 C30 AMFL 144A | 12/15/2043 | 0.55%** | | 612,227 |
| WACHOVIA BANK COMMERCIAL MORTG WBCMT 2007 C31 APB | 4/15/2047 | 5.45%** | | 224,603 |
| WACHOVIA CAP TRUST III LIMITD GUARA 03/49 VAR | 3/29/2049 | 5.57%** | | 2,516,969 |
| WACHOVIA CORP SUBORDINATED 10/16 5.625 | 10/15/2016 | 5.63%** | | 9,637,495 |
| WAL MART STORES INC SR UNSECURED 02/18 5.8 | 2/15/2018 | 5.80%** | | 4,243,429 |

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|--|------------|---------|-----------|
| WAL MART STORES INC SR UNSECURED 04/16 0.6 | 4/11/2016 | 0.60%** | 2,115,934 |
| WAL MART STORES INC SR UNSECURED 04/17 5.375 | 4/5/2017 | 5.38%** | 512,594 |
| WALGREENS BOOTS ALLIANCE SR UNSECURED 11/17 1.75 | 11/17/2017 | 1.75%** | 1,702,804 |
| WALGREENS BOOTS ALLIANCE SR UNSECURED 11/19 2.7 | 11/18/2019 | 2.70%** | 613,666 |
| WALT DISNEY COMPANY/THE SR UNSECURED 05/17 0.875 | 5/30/2017 | 0.88%** | 310,898 |
| WALT DISNEY COMPANY/THE SR UNSECURED 08/21 2.75 | 8/16/2021 | 2.75%** | 645,832 |
| WALT DISNEY COMPANY/THE SR UNSECURED 12/17 1.1 | 12/1/2017 | 1.10%** | 6,591,510 |

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| Security Name | Maturity Date | Rate | Current Cost Value (in dollars) |
|---|---------------|----------|------------------------------------|
| WALT DISNEY COMPANY/THE SR UNSECURED 12/17 5.875 | 12/15/2017 | 5.88% ** | 189,399 |
| WAMU MORTGAGE PASS THROUGH CER WAMU 2002 AR2 A | 2/27/2034 | 1.90% ** | 2,807,755 |
| WAMU MORTGAGE PASS THROUGH CER WAMU 2005 AR2 2A1A | 1/25/2045 | 0.73% ** | 3,058,310 |
| WAMU MORTGAGE PASS THROUGH CER WAMU 2006 AR13 2A | 10/25/2046 | 2.15% ** | 464,112 |
| WASHINGTON MUTUAL MSC MORTGAGE WAMMS 2003 AR1 2A | 2/25/2033 | 2.19% ** | 26,630 |
| WASHINGTON MUTUAL MSC MORTGAGE WAMMS 2003 MS2 3A1 | 3/25/2018 | 5.00% ** | 105,568 |
| WASTE MANAGEMENT INC COMPANY GUAR 03/18 6.1 | 3/15/2018 | 6.10% ** | 4,216,488 |
| WASTE MANAGEMENT INC COMPANY GUAR 03/21 4.6 | 3/1/2021 | 4.60% ** | 364,725 |
| WASTE MANAGEMENT INC COMPANY GUAR 05/24 3.5 | 5/15/2024 | 3.50% ** | 1,125,882 |
| WASTE MANAGEMENT INC COMPANY GUAR 09/16 2.6 | 9/1/2016 | 2.60% ** | 309,538 |
| WEA FINANCE LLC/WESTFIEL COMPANY GUAR 144A 09/17 1.75 | 9/15/2017 | 1.75% ** | 4,727,041 |
| WEA FINANCE LLC/WESTFIEL COMPANY GUAR 144A 09/19 2.7 | 9/17/2019 | 2.70% ** | 2,799,805 |
| WEATHERFORD BERMUDA COMPANY GUAR 03/18 6 | 3/15/2018 | 6.00% ** | 188,976 |
| WEATHERFORD BERMUDA COMPANY GUAR 03/19 9.625 | 3/1/2019 | 9.63% ** | 159,649 |
| WEATHERFORD INTL LLC COMPANY GUAR 06/17 6.35 | 6/15/2017 | 6.35% ** | 199,817 |
| WELL FARGO REPO | 1/4/2016 | 0.60% ** | 102,470,450 |
| WELLS FARGO + COMPANY SR UNSECURED 01/18 1.5 | 1/16/2018 | 1.50% ** | 989,729 |
| WELLS FARGO + COMPANY SR UNSECURED 01/20 2.15 | 1/30/2020 | 2.15% ** | 9,344,689 |
| WELLS FARGO + COMPANY SR UNSECURED 04/19 2.125 | 4/22/2019 | 2.13% ** | 5,129,722 |
| WELLS FARGO + COMPANY SR UNSECURED 04/21 4.6 | 4/1/2021 | 4.60% ** | 5,585,316 |
| WELLS FARGO + COMPANY SR UNSECURED 05/17 2.1 | 5/8/2017 | 2.10% ** | 8,782,929 |
| WELLS FARGO + COMPANY SR UNSECURED 06/16 VAR | 6/15/2016 | 3.68% ** | 1,525,143 |
| WELLS FARGO + COMPANY SR UNSECURED 12/17 5.625 | 12/11/2017 | 5.63% ** | 2,693,393 |
| WELLS FARGO + COMPANY SUBORDINATED 01/24 4.48 | 1/16/2024 | 4.48% ** | 11,180,561 |
| WELLS FARGO + COMPANY SUBORDINATED 02/23 3.45 | 2/13/2023 | 3.45% ** | 2,670,509 |
| WELLS FARGO + COMPANY SUBORDINATED 07/27 4.3 | 7/22/2027 | 4.30% ** | 2,993,764 |
| WELLS FARGO + COMPANY SUBORDINATED 08/23 4.125 | 8/15/2023 | 4.13% ** | 4,123,885 |
| WELLS FARGO + COMPANY SUBORDINATED 11/44 4.65 | 11/4/2044 | 4.65% ** | 3,190,120 |
| WELLS FARGO BANK NA SUBORDINATED 05/16 VAR | 5/16/2016 | 0.57% ** | 1,536,064 |
| WELLS FARGO BANK NA SUBORDINATED 11/17 6 | 11/15/2017 | 6.00% ** | 751,516 |
| WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C29 A2 | 6/15/2048 | 2.55% ** | 6,468,341 |
| WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C30 A2 | 9/15/2058 | 2.57% ** | 1,026,103 |
| WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 NXS2 A3 | 7/15/2058 | 3.25% ** | 5,352,122 |
| WELLS FARGO MORTGAGE BACKED SE WFMBS 2004 AA A1 | 12/25/2034 | 2.85% ** | 849,219 |
| WELLS FARGO MORTGAGE BACKED SE WFMBS 2004 EE 2A1 | 12/25/2034 | 2.74% ** | 928,468 |
| WELLS FARGO REREMIC TRUST WFRR 2012 IO A 144A | 8/20/2021 | 1.75% ** | 145,022 |
| WELLTOWER INC SR UNSECURED 03/16 3.625 | 3/15/2016 | 3.63% ** | 2,831,214 |
| WELLTOWER INC SR UNSECURED 03/18 2.25 | 3/15/2018 | 2.25% ** | 7,371,254 |
| WESTERN GAS PARTNERS SR UNSECURED 07/22 4 | 7/1/2022 | 4.00% ** | 339,887 |
| WESTERN GAS PARTNERS SR UNSECURED 08/18 2.6 | 8/15/2018 | 2.60% ** | 277,240 |
| WESTPAC BANKING CORP COVERED 144A 11/18 1.85 | 11/26/2018 | 1.85% ** | 10,614,686 |
| WESTPAC BANKING CORP SR UNSECURED 01/16 0.95 | 1/12/2016 | 0.95% ** | 184,458 |
| WESTPAC BANKING CORP SR UNSECURED 07/18 2.25 | 7/30/2018 | 2.25% ** | 1,586,804 |
| WESTPAC BANKING CORP SR UNSECURED 11/19 4.875 | 11/19/2019 | 4.88% ** | 334,854 |
| WESTPAC BANKING CORP SR UNSECURED 12/17 1.5 | 12/1/2017 | 1.50% ** | 3,570,954 |
| WESTROCK RKT CO COMPANY GUAR 03/22 4.9 | 3/1/2022 | 4.90% ** | 353,206 |

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|--|-----------|---------|-----------|
| WEYERHAEUSER CO SR UNSECURED 10/19 7.375 | 10/1/2019 | 7.38%** | 5,884,658 |
| WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2013 C11 A5 | 3/15/2045 | 3.07%** | 408,652 |
| WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2013 C11 AS | 3/15/2045 | 3.31%** | 584,719 |
| WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C19 B | 3/15/2047 | 4.72%** | 322,085 |
| WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C22 AS | 9/15/2057 | 4.07%** | 4,901,334 |

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| Security Name | Maturity Date | Rate | Cost | Current Value (in dollars) |
|--|---------------|----------|------|----------------------------|
| WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C23 AS | 10/15/2057 | 4.21% ** | | 4,635,542 |
| WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C23 B | 10/15/2057 | 4.38% ** | | 5,128,378 |
| WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C23 C | 10/15/2057 | 3.85% ** | | 1,540,634 |
| WHIRLPOOL CORP SR UNSECURED 11/17 1.65 | 11/1/2017 | 1.65% ** | | 3,293,717 |
| WI TREASURY SEC. 03/16 0.375 | 3/31/2016 | 0.38% ** | | 1,024,744 |
| WILLIAMS PARTNERS LP SR UNSECURED 03/20 5.25 | 3/15/2020 | 5.25% ** | | 2,298,339 |
| WILLIAMS PARTNERS LP SR UNSECURED 03/24 4.3 | 3/4/2024 | 4.30% ** | | 17,425,903 |
| WILLIAMS PARTNERS LP SR UNSECURED 11/23 4.5 | 11/15/2023 | 4.50% ** | | 4,146,974 |
| WISCONSIN POWER + LIGHT SR UNSECURED 07/19 5 | 7/15/2019 | 5.00% ** | | 149,349 |
| WM WRIGLEY JR CO SR UNSECURED 144A 10/16 1.4 | 10/21/2016 | 1.40% ** | | 3,682,069 |
| WM WRIGLEY JR CO SR UNSECURED 144A 10/18 2.4 | 10/21/2018 | 2.40% ** | | 1,715,824 |
| WM WRIGLEY JR CO SR UNSECURED 144A 10/19 2.9 | 10/21/2019 | 2.90% ** | | 5,419,140 |
| WORLD OMNI AUTO RECEIVABLES TR WOART 2012 A A4 | 8/15/2018 | 0.85% ** | | 1,629,358 |
| WORLD OMNI AUTO RECEIVABLES TR WOART 2014 B A2A | 11/18/2016 | 0.60% ** | | 594,109 |
| WORLD OMNI AUTO RECEIVABLES TR WOART 2015 A A2A | 11/18/2016 | 0.79% ** | | 791,473 |
| WORLD OMNI AUTO RECEIVABLES TR WOART 2015 B A4 | 1/17/2022 | 1.84% ** | | 1,560,245 |
| WORLD OMNI AUTOMOBILE LEASE SE WOLS 2014 A A3 | 9/15/2017 | 1.16% ** | | 924,494 |
| WORLD OMNI AUTOMOBILE LEASE SE WOLS 2015 A A3 | 10/15/2018 | 1.54% ** | | 1,852,662 |
| WYETH LLC COMPANY GUAR 04/17 5.45 | 4/1/2017 | 5.45% ** | | 1,319,020 |
| XCEL ENERGY INC SR UNSECURED 05/16 0.75 | 5/9/2016 | 0.75% ** | | 2,442,772 |
| XEROX CORPORATION SR UNSECURED 03/16 6.4 | 3/15/2016 | 6.40% ** | | 186,146 |
| XEROX CORPORATION SR UNSECURED 03/17 2.95 | 3/15/2017 | 2.95% ** | | 4,604,143 |
| XEROX CORPORATION SR UNSECURED 09/20 2.75 | 9/1/2020 | 2.75% ** | | 1,718,098 |
| XYLEM INC SR UNSECURED 10/21 4.875 | 10/1/2021 | 4.88% ** | | 876,810 |
| ZIMMER BIOMET HOLDINGS SR UNSECURED 04/18 2 | 4/1/2018 | 2.00% ** | | 6,354,762 |
| ZOETIS INC SR UNSECURED 02/16 1.15 | 2/1/2016 | 1.15% ** | | 1,255,040 |
| ZOETIS INC SR UNSECURED 02/18 1.875 | 2/1/2018 | 1.88% ** | | 3,902,496 |
| ZOETIS INC SR UNSECURED 11/20 3.45 | 11/13/2020 | 3.45% ** | | 1,025,898 |
| ZOETIS INC SR UNSECURED 11/25 4.5 | 11/13/2025 | 4.50% ** | | 2,076,980 |
| TOTAL | | | | \$46,760,978,585 |

*PARTICIPANT LOANS (Interest from 2.0% to 9.8% maturing through January 2036) ** \$706,047,971

*Party-in-interest

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

(Concluded)

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THE BOEING COMPANY
 VOLUNTARY INVESTMENT PLAN
 FORM 5500, SCHEDULE G, PART III - SCHEDULE OF NONEXEMPT TRANSACTIONS
 FOR THE YEAR ENDED DECEMBER 31, 2015

| Party Involved | Relationship to Plan | Description of Transaction | Cost of Asset | Current Value of Asset | Net Gain on Each Transaction |
|--------------------|----------------------|--|---------------|------------------------|------------------------------|
| BlackRock | Service provider | An investment advisory firm was in control of plan assets held outside of the Plan and Master Trust. | \$15,752 | \$16,650 | \$898 |
| The Boeing Company | Plan sponsor | Plan assets were inadvertently used to pay plan sponsor expenses. | \$245,035 | \$257,326 | \$12,291 |