

BOEING CO  
Form 11-K  
June 24, 2014  
Table of Contents

SECURITIES AND EXCHANGE COMMISSION

Washington, D. C. 20549

FORM 11-K

ANNUAL REPORT

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

For the fiscal year ended December 31, 2013

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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Table of Contents

The Boeing Company

Voluntary Investment Plan

Employer ID No: 91-0425694

Plan Number: 002

Financial Statements as of December 31, 2013 and 2012, and for the Year Ended December 31, 2013, Supplemental Schedule as of December 31, 2013, and Report of Independent Registered Public Accounting Firm

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Table of Contents

THE BOEING COMPANY VOLUNTARY INVESTMENT PLAN  
TABLE OF CONTENTS

	Page
<u>REPORT OF INDEPENDENT REGISTERED PUBLIC ACCOUNTING FIRM</u>	<u>1</u>
FINANCIAL STATEMENTS:	
<u>Statements of Net Assets Available for Benefits as of December 31, 2013 and 2012</u>	<u>2</u>
<u>Statement of Changes in Net Assets Available for Benefits for the Year Ended December 31, 2013</u>	<u>3</u>
<u>Notes to Financial Statements as of December 31, 2013 and 2012 and for the Year Ended December 31, 2013</u>	<u>4</u>
SUPPLEMENTAL SCHEDULE AS OF DECEMBER 31, 2013	
<u>Schedule of Assets (Held at End of Year)</u>	<u>26</u>
NOTE: All other schedules required by Section 2520.103-10 of the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974 have been omitted because they are not applicable or are not required.	

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Table of Contents

REPORT OF INDEPENDENT REGISTERED PUBLIC ACCOUNTING FIRM

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

We have audited the accompanying statements of net assets available for benefits of The Boeing Company Voluntary Investment Plan (the "Plan") as of December 31, 2013 and 2012, and the related statement of changes in net assets available for benefits for the year ended December 31, 2013. 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, 2013 and 2012, and the changes in net assets available for benefits for the year ended December 31, 2013, in conformity with accounting principles generally accepted in the United States of America. Our audits were conducted for the purpose of forming an opinion on the basic financial statements taken as a whole. The supplemental schedule of assets (held at end of year) as of December 31, 2013, is presented for the purpose of additional analysis and is not a required part of the basic financial statements, but is supplementary information required by the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974. This schedule is the responsibility of the Plan's management. The schedule has been subjected to the auditing procedures applied in our audit of the basic 2013 financial statements and, in our opinion, is fairly stated, in all material respects, when considered in relation to the basic financial statements taken as a whole.

/s/ DELOITTE & TOUCHE LLP  
Seattle, Washington  
June 24, 2014

Table of Contents

THE BOEING COMPANY VOLUNTARY INVESTMENT PLAN  
 STATEMENTS OF NET ASSETS AVAILABLE FOR BENEFITS  
 AS OF DECEMBER 31, 2013 AND 2012

(Dollars in millions)

## ASSETS:

Investments — at fair value — interest in Master Trust

2013

2012

\$44,404

\$36,593

Receivables:

Loans to Members

714

675

NET ASSETS REFLECTING INVESTMENTS AT FAIR VALUE

45,118

37,268

ADJUSTMENT FROM FAIR VALUE TO CONTRACT VALUE FOR

FULLY BENEFIT-RESPONSIVE INVESTMENT CONTRACTS

(245

) (656

)

NET ASSETS AVAILABLE FOR BENEFITS

\$44,873

\$36,612

See notes to financial statements.

Table of Contents

THE BOEING COMPANY VOLUNTARY INVESTMENT PLAN  
 STATEMENT OF CHANGES IN NET ASSETS AVAILABLE FOR BENEFITS  
 FOR THE YEAR ENDED DECEMBER 31, 2013

(Dollars in millions)

## ADDITIONS:

Net Master Trust activity	\$8,275
Income from loans	20
Contributions:	
Employer	717
Member	1,636
Total contributions	2,353
Total additions	10,648
DEDUCTIONS — Benefits paid	2,387
NET ADDITIONS	8,261
NET ASSETS AVAILABLE FOR BENEFITS:	
Beginning of year	36,612
End of year	\$44,873
See notes to financial statements.	

Table of Contents

THE BOEING COMPANY VOLUNTARY INVESTMENT PLAN

NOTES TO FINANCIAL STATEMENTS

AS OF DECEMBER 31, 2013 AND 2012, AND FOR THE YEAR ENDED DECEMBER 31, 2013

(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 savings plan designed to provide Members with a means of making regular savings to provide additional security for their retirement. An employee becomes eligible to participate on the first day of employment.

Effective September 30, 2011, the net assets and liabilities of a defined contribution profit-sharing plan, The Boeing Company Employee Financial Security Plan (“FSP”), were transferred into the Plan. The FSP balances provide for salary continuation during extended illness of certain bargaining units of active employees or disbursement of remaining account balance at termination.

The Plan includes an auto-enrollment provision whereby all newly eligible employees since January 1, 2010, are automatically enrolled in the Plan unless they affirmatively elect not to participate in the Plan. Automatically enrolled participants have their deferral rate set at a percentage of eligible compensation as defined in the Plan document and their contributions are invested in a designated balanced fund until changed by the participant.

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

Contributions — Members may elect to contribute to the Plan from pretax, after-tax, or a combination of both and subject to statutory limitations, between 1% and 25% of their eligible compensation. Certain eligible employees are allowed to make catch-up contributions. This provision is available to Members of age 50 or older during the plan year and who contribute either at least 8% in pretax contributions or have reached a statutory or plan limit for the plan year. Catch-up contributions are ineligible for a Company matching contribution. The Plan also accepts certain rollover contributions.

Under the terms of the Plan, The Boeing Company (the “Company” or “Boeing”) makes 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. The allocation of both their 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 contribution and Company’s contribution, 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 their contributions and any employer-matching contributions to the investment funds in the Master Trust. These investment funds consisted of common/collective trusts, separately managed U.S. equity accounts, separately managed non-U.S.

Table of Contents

equity accounts, a separately managed fixed-income account (new for 2012), custom target date funds, a stable value fund (composed of synthetic-guaranteed investment contracts (“synthetic GICs”)), and Boeing common stock, which is The Boeing Employee Stock Ownership Plan Stock Fund (the “Boeing Stock Fund”) (a dividend payout program), as of December 31, 2013 and 2012. Investment funds are valued daily and Members may elect to change their investment allocations on a daily basis.

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

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

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

Finally, in the event of illness or injury and if a Member has used all of his or her regular sick leave benefits, a Member with a FSP balance may elect to withdraw, subject to Plan requirements, all or a portion of his or her FSP account balance.

**Loans** — Members are permitted to borrow up to 50% of the total value of their total vested account balance (excluding a Member’s FSP balance and minus any current outstanding loan balance) with a minimum of one thousand dollars and a maximum of fifty thousand dollars, reduced by the highest outstanding loan balance under all the Company’s savings plans during the last 12 months. Members may have two loans outstanding within the Company’s savings plans at any time. Loans may be additionally limited in accordance with the Plan provisions. 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 10.0% at December 31, 2013, with loans maturing at various dates through December 2033.

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

**Benefit Payments** — Upon termination of service, a Member may elect to receive a lump-sum amount equal to the 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.

**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).



Table of Contents

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

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

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

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

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

- Mutual funds, which are registered investment companies, are valued using a market approach based on quoted market prices to represent the net asset value (NAV) on the last trading day of the year.

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

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

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

Table of Contents

Investments in limited partnerships are recorded based upon the NAV provided by the partnerships. There are no unfunded commitments and the Plan does not have the ability to make redemption requests from limited partnerships. Other investments include over-the-counter (OTC) priced derivatives, such as options and swap contracts. These derivatives are valued using a market approach and are based upon the expected amount that the Master Trust would receive or pay to exit the derivative at the reporting date. The valuation methodology relies on inputs, including, but not limited to, benchmark yields, swap curves, cash flow analysis, ratings updates, and interdealer broker rates. Credit risk of the derivative counterparties is offset by collateralizing the expected amount that the Master Trust would receive or pay to terminate the derivative.

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

In accordance with the Financial Accounting Standards Board (FASB) Accounting Standards Codification (ASC) 946-210-45 through 946-210-55, the synthetic GICs are included at fair value in participant-directed investments in the statements of net assets available for benefits, and an additional line item is presented representing the adjustment from fair value to contract value. 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. Dividends are recorded on the ex-dividend date. The net appreciation/depreciation in fair value of investments includes both realized and unrealized gains or losses and is calculated as the difference between the fair value of the assets as of the beginning of the plan year or the purchase date in the current year and either the sales price or the end-of-year fair value.

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

The board of directors of the Company has delegated the fiduciary oversight of Plan assets over various retirement plans held within the Master Trust structures to the Employee Benefit Investment Committee (EBIC). The EBIC has sub-delegated this responsibility to the Chief Investment Officer (CIO), who manages Trust Investments and chairs the Valuation Committee. Trust Investments is responsible for the oversight of the Plan assets including selection and monitoring of investment managers, asset strategies, and risk management. The Valuation Committee is responsible for the oversight of the valuation practices of the Master Trust and is represented by members of Trust Investments including, Risk Management and Trust Operations, Public Markets, Private 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
- 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

Table of Contents

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

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

Benefits — Benefits are recorded when paid.

Expenses — Necessary and proper expenses of the Plan are paid from the Plan assets at the Master Trust level, except for those expenses the Company is required by law or chooses to pay.

Loans Receivable from Members — Loans receivable from Members is 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 December 2011 and January 2013, the FASB issued guidance requiring expanded disclosures, including both gross and net information, for derivatives, repurchase and reverse repurchase agreements, and securities borrowing and securities lending transactions that are either offset in the reporting entity's financial statements or those that are subject to an enforceable master netting arrangement or similar agreement. The Plan adopted the new guidance in 2013 and applied it retrospectively for 2012. The new guidance affects disclosures only and therefore had no impact on the statements of net assets and changes therein.

Recent Accounting Guidance Not Yet Adopted — In June 2014, the FASB issued Accounting Standards Update (ASU) No. 2014-11, Transfers and Servicing (Topic 860): Repurchase-To-Maturity Transactions, Repurchase Financings, and Disclosures. ASU No. 2014-11 requires repurchase-to-maturity transactions to be accounted for as secured borrowings, requires separate accounting for a transfer of a financial asset executed contemporaneously with a repurchase agreement with the same counterparty, and expands disclosure requirements related to certain transfers of financial assets. Plan management is currently evaluating the impact of ASU No. 2014-11, which will be effective for the Plan beginning January 1, 2015.

### 3. SYNTHETIC GUARANTEED INVESTMENT CONTRACTS

The Master Trust includes the VIP Stable Value Fund (VIP SVF), which is managed by Dwight Asset Management Company LLP (“Dwight”). 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

Table of Contents

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 4, at fair value in participant-directed investments, and an additional line item is presented representing the adjustment from fair value to contract value. There are no reserves against contract value for credit risk of the contract issuer. 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., ING 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, Dwight oversees an allocation to a cash component, which is invested in a separately managed account, managed by JPMAM.

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

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

The average yields of the VIP SVF for the years ended December 31, 2013 and 2012, are as follows:

	2013		2012	
Average yields:				
Based on annualized earnings <sup>(1)</sup>	1.44	%	1.01	%
Based on interest rate credited to participants <sup>(2)</sup>	1.87	%	2.45	%

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

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

4. MASTER TRUST

The Master Trust assets are invested and records are maintained by each investment fund option. Funds are allocated to the participating plans in accordance with the Plan provisions and participant 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.

At December 31, 2013 and 2012, all the net assets of the Master Trust were owned by the Plan.

Table of Contents

The Plan's interest in the Master Trust was \$44,404 million and \$36,593 million representing 100% of the Master Trust's net assets at December 31, 2013 and 2012, respectively.

Although the Plan is the only participating plan in the Master Trust as of December 31, 2013, the Company intends to keep the Master Trust for potential future acquired plans and file a Form 5500 as a master trust.

The Master Trust's statements of net assets available for benefits as of December 31, 2013 and 2012, are as follows:

	2013	2012
<b>ASSETS:</b>		
Investments — at fair value:		
Common/collective trusts	\$18,455	\$14,458
Common and preferred stock	5,394	3,676
Mutual funds	—	4
Boeing common stock	7,030	4,805
Synthetic GICs	12,215	12,578
Limited partnerships	1	1
Fixed-income securities	944	617
Other investments	4	3
Total investments — at fair value	44,043	36,142
Cash and cash equivalents	287	529
Receivables:		
Receivables for securities sold	198	156
Accrued investment income	66	61
Other	16	17
Total receivables	280	234
Total assets	44,610	36,905
<b>LIABILITIES:</b>		
Payables for securities purchased	149	263
Accrued investment and administration expenses	22	18
Other	35	31
Total liabilities	206	312
NET ASSETS AVAILABLE FOR BENEFITS — At fair value	44,404	36,593
ADJUSTMENT FROM FAIR VALUE TO CONTRACT VALUE FOR FULLY BENEFIT-RESPONSIVE INVESTMENT CONTRACTS	(245	) (656
NET ASSETS AVAILABLE FOR BENEFITS	\$44,159	\$35,937

Table of Contents

Changes in net assets for the Master Trust for the year ended December 31, 2013, are as follows:

Net appreciation of investments:		
Common/collective trusts		\$3,094
Common and preferred stock		1,419
Boeing common stock		3,369
Fixed-income securities		(42
Net appreciation of investments		7,840
Interest income		327
Dividend income		184
Investment income		511
Net investment income		8,351
Amounts received from participating plans		2,695
Deductions:		
Amounts paid to participating plans		2,748
Investment and administration expenses		76
Total deductions		2,824
Increase in net assets		8,222
Beginning of year		35,937
End of year		\$44,159

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

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

**Basis of Fair Value Measurement:**

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

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

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

The following tables set forth by level within the fair value hierarchy a summary of Master Trust investments by classes of assets and liabilities on the basis of the nature and risk of the investments measured at fair value on a recurring basis as of December 31, 2013 and 2012. As required by ASC 820, assets and liabilities are classified in their entirety based on the lowest level of input that is significant to the fair value measurement. The Plan's policy is to recognize transfers between levels at the beginning of the reporting period.

Table of Contents

	Quoted Prices in Active Market for Identical Asset (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Balance as of December 31, 2013
Investment assets:				
Common/collective trusts:				
U.S. equity		\$10,725		\$10,725
Non-U.S. equity		3,938		3,938
Fixed income		3,392		3,392
Other		400		400
Total common/collective trusts	0	18,455	—	18,455
Common and preferred stocks:				
U.S. equity	4,129			4,129
Non-U.S. equity	1,031	234		1,265
Total common and preferred stocks	5,160	234	—	5,394
Fixed-income securities:				
Corporate bonds		393		393
Mortgage backed and asset backed		155	17	172
U.S. government and agency		189		189
Other		190		190
Total fixed-income securities	—	927	17	944
Boeing common stock	7,030			7,030
Synthetic GICs:				
U.S. government and agency		5,784	6	5,790
Corporate bonds		3,304		3,304
Mortgage backed and asset backed		1,819	705	2,524
Short-term investment				—
Other		263		263
Common/collective trusts — fixed-income		334		334
Total synthetic GICs	—	11,504	711	12,215
Limited partnerships			1	1
Other investments		4		4
Total investment assets	12,190	31,124	729	44,043
Receivables:				
Forward currency contracts		4		4
Futures	1			1
Total receivables	1	4	—	5
Cash equivalents		14		14
Total financial assets	\$12,191	\$31,142	\$729	\$44,062
Investment liabilities:				
TBAs		\$3		\$3
Swaps		5		\$5
Forward currency contracts		5		5
Total investment liabilities		\$13		\$13

Table of Contents

	Quoted Prices in Active Market for Identical Asset (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Balance as of December 31, 2012
Investment assets:				
Common/collective trusts:				
U.S. equity		\$7,616		\$7,616
Non-U.S. equity		3,141		3,141
Fixed income	9	3,374		3,383
Short-term investment		318		318
Total common/collective trusts	9	14,449	—	14,458
Common and preferred stocks:				
U.S. equity	\$2,980			2,980
Non-U.S. equity	566	130		696
Total common and preferred stocks	3,546	130	—	3,676
Fixed-income securities:				
Corporate bonds		185	1	186
Mortgage backed and asset backed		71	5	76
U.S. government and agency		132		132
Other		223		223
Total fixed-income securities	—	611	6	617
Mutual funds — equity	4			4
Boeing common stock	4,805			4,805
Synthetic GICs:				
U.S. government and agency		5,184	\$14	5,198
Corporate bonds		2,835		2,835
Mortgage backed and asset backed		2,734	180	2,914
Short-term investment		534		534
Other		280	9	289
Common collective trusts — fixed income		808		808
Total synthetic GICs	—	12,375	203	12,578
Limited partnerships			1	1
Other investments		3		3
Total investment assets	8,364	27,568	210	36,142
Receivables:				
Forward currency contracts		6		6
Futures	2			2
Total receivables		6	—	8
Cash equivalents		12		12
Total financial assets	\$8,364	\$27,586	\$210	\$36,162
Investment liabilities:				
TBAs		\$3		\$3
Forward currency contracts		3		\$3
Total investment liabilities		\$6		\$6



Table of Contents

Total Master Trust investment assets at fair value classified within Level 3 were \$729 and \$210 as of December 31, 2013 and 2012, respectively, which primarily consist of fixed-income securities, including those underlying the synthetic GICs, and an investment in a partnership. Such amounts were 1.65% and 0.58% of “Total investment assets” in the Master Trust’s statements of net assets available for benefits as of December 31, 2013 and 2012, respectively.

Level 3 Activities — A summary of changes in the fair value of the Master Trust’s Level 3 investment assets for the years ended December 31, 2013 and 2012, is as follows:

	January 1, 2013 Beginning Balance	Net Unrealized and Realized Gains (Losses)	Purchases	Sales	Transfers into Level 3	Transfers out of Level 3	December 31, 2013 Ending Balance
Financial assets:							
Fixed-income securities:							
Corporate bonds	\$1					\$(1)	\$—
Mortgage-backed and asset-backed	5	(1)	10	(1)	5	(1)	17
Synthetic GIC:							
U.S. government and agency	14					(8)	6
Mortgage-backed and asset-backed	180	(6)	419	(104)	224	(8)	705
Other	9		7	(16)			—
Limited partnerships	1						1
Total financial assets	\$210	(\$7)	\$436	(\$121)	\$229	(\$18)	\$729
	January 1, 2012 Beginning Balance	Net Unrealized and Realized Gains (Losses)	Purchases	Sales	Transfers into Level 3	Transfers out of Level 3	December 31, 2012 Ending Balance
Financial assets:							
Fixed-income securities:							
Corporate bonds			\$1				\$1
Mortgage-backed and asset-backed			5				5
Synthetic GIC:							
U.S. government and agency	30	1		(1)		(16)	14
Mortgage-backed and asset-backed	18	27	3	(33)	178	(13)	180
Other	1				8		9
Limited partnerships	1						1
Total financial assets	\$50	\$28	\$9	(\$34)	\$186	(\$29)	\$210

The net unrealized gain (loss) on Level 3 investment assets still held as of December 31, 2013 and 2012, were \$0 and \$1 for U.S. government and agency securities, and (\$7) and \$27 for mortgage-backed and asset-backed securities, respectively.

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

instances, the transfer is reported at the beginning of the reporting period.

14

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Table of Contents

\$229 of mortgage and asset-backed securities were transferred into Level 3 during 2013 because the pricing vendor notified Plan management that the significant valuation input was unobservable. Mortgage and asset-backed, U.S. government and agency securities, and corporate bonds in the amounts of \$9, \$8, and \$1, respectively, were reclassified from Level 3 to Level 2 as additional pricing information, including significant observable inputs, on these securities became available. There were no reclassifications between Level 1 and Level 2 during 2013. \$178 and \$8 of mortgage and asset-backed securities and other securities, respectively, were transferred into Level 3 during 2012 because the pricing vendor notified Plan management that the significant valuation input was unobservable. Mortgage and asset-backed and U.S. government and agency securities in the amounts of \$13 and \$16, respectively, were reclassified from Level 3 to Level 2 as additional pricing information, including significant observable inputs, on these securities became available. There were no reclassifications between Level 1 and Level 2 during 2012.

Table of Contents

Level 3 Quantitative Disclosure — A summary of quantitative data of the Master Trust's Level 3 investment assets for the years ended December 31, 2013 and 2012, is as follows:

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

Synthetic GIC

\$157

16

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Table of Contents

	2012 Level 3 Total	Valuation Technique	Assumptions*	Minimum	Maximum	Weighted Average	
Fixed-income securities							
Mortgage backed and asset backed	\$ 1	Matrix pricing	Yield	2.72	% 3.97	% 3.45	%
			Prepayment speed	1.00	3.00	1.84	
			Default rate	3.00	4.00	3.42	
			Severity	45.00	100.00	76.96	
Fixed-income Synthetic GIC	\$ 1						
Mortgage backed and asset backed	\$ 149	Matrix pricing	Yield	0.93	% 12.13	% 4.01	%
			Prepayment speed	1.00	32.54	4.28	
			Default rate	0.03	21.46	4.86	
			Severity	6.00	100.00	50.20	
Other (municipals)	8	Matrix pricing	Yield	3.00	3.01	3.00	
Synthetic GIC	\$ 157						

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

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

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

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

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

## 6. DERIVATIVE FINANCIAL INSTRUMENTS

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

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

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

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



Table of Contents

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.

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 TBAs are used to manage the market exposure of a security or asset class. A TBA is a contract for the purchase or sale of agency mortgage-backed securities to be delivered at a future agreed-upon date.



Table of Contents

As of December 31, 2013 and 2012, 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	Future Settlement	Total
December 31, 2013						
Assets:						
Other investments:						
Swaps	\$1	\$1	\$2			\$4
Other receivables:						
Forward contracts			4			4
Futures				1		1
Total assets	\$1	\$1	\$6	\$1	\$—	\$9
Liabilities:						
Other liabilities:						
Forward contracts			\$5			\$5
Swaps	3	2				5
Payable for securities purchased:						
TBAs					3	3
Total liabilities	\$3	\$2	\$5	\$—	\$3	\$13
December 31, 2012						
Assets:						
Synthetic GICs:						
TBAs					\$3	\$3
Other investments:						
Swaps	\$3					3
Other receivables:						
Forward contracts			\$6			6
Futures				\$2		2
Total assets	\$3	\$—	\$6	\$2	\$3	\$14
Liabilities:						
Other liabilities:						
Forward contracts			\$3			\$3
Payable for securities purchased:						
TBAs					\$3	3
Total liabilities	\$—	\$—	\$3	\$—	\$3	\$6

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, 2013, is reflected in the following table:

	Interest rate	Credit	Foreign Currency	Equity	Future Settlement	Total
December 31, 2013						
Net gains (losses):						
Forward contracts			(\$4 )			(\$4 )
Futures	\$3			\$47		50
Options						—
Swaps	(5 )		3			(2 )
TBAs					(\$5 )	(5 )

Total net gains (losses) (\$2 ) \$— (\$1 ) \$47 (\$5 ) \$39

Table of Contents

The following table summarizes the gross notional value of derivative contracts outstanding as of December 31, 2013 and 2012. 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	Future Settlement	Total
December 31, 2013						
Forward contracts			\$532			\$532
Futures	\$583		2	\$313		898
Options	138		5			143
Swaps	245	\$73	46			364
TBAs					\$727	727
Total	\$966	\$73	\$585	\$313	\$727	\$2,664
December 31, 2012						
Forward contracts			\$348			\$348
Futures	\$47		1			48
Options	39		4			43
Swaps	136	\$20				156
TBAs					\$1,580	1,580
Total	\$222	\$20	\$353	\$—	\$1,580	\$2,175

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
- 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, 2013 and 2012, the Master Trust had an insignificant amount of contracts in a net liability position with contingent features with a total of \$7 and \$2, respectively, posted in collateral against those positions.

The Master Trust enters into master netting or similar agreements and collateral agreements with counterparties that provide the Master Trust, in the event of a counterparty default (such as bankruptcy or a counterparty's failure to pay or perform), with the right to net a counterparty's rights and obligations under such agreement and liquidate and set off collateral held by the Master Trust against the net amount owed by the counterparty.



Table of Contents

The Master Trust policy is generally to transfer possession of securities sold under agreements to repurchase, and to post securities and/or cash as collateral.

In some cases, the Master Trust may agree for collateral to be posted to a third-party custodian under a tri-party arrangement that enables the Master Trust to take control of such collateral in the event of a counterparty default. The trustee of the Master Trust monitors the fair value of the underlying securities as compared with the related receivable or payable, including accrued interest, and, as necessary, requests additional collateral as provided under the applicable agreement to ensure such transactions are adequately collateralized.

The tables below present the fair value of derivative contracts by major instrument type on a gross basis.

The Master Trust reflects the recognized amounts for all financial instruments on a gross basis in the statements of net assets even if the instruments are subject to enforceable master netting arrangements. Thus, gross recognized amounts exclude the effects of counterparty netting and collateral, and are not representative of the Master Trust's credit exposure. The tables also present the amount of counterparty netting and cash collateral that have the right to offset but have not been offset in the Master Trust statements of net assets, and cash and securities collateral posted and received under enforceable credit support agreements that do not meet the criteria for netting under GAAP.

Derivatives that are not subject to a master netting or similar type arrangement or those that Master Trust management have not yet concluded if the arrangements are enforceable are included in the caption "Total derivatives, not subject to a master netting arrangement" in the tables below:

As of December 31, 2013

Descriptions	Gross Amounts Presented in the Statement of Net Assets	Gross Amount Not Offset in Statement of Net Assets		Net Amount (A)
		Instrument	Cash and Securities Collateral Received	
<b>Assets:</b>				
Other investments - swaps	2	—	—	2
Other receivables - forward contracts	4	2	1	1
Total derivatives, subject to a master netting arrangement	6	2	1	3
Total derivatives, not subject to a master netting arrangement	3			
Total derivatives recognized in the master trust statement of net assets	9			
<b>Liabilities</b>				
Other liabilities				
Forward contracts	5	2	2	1
Swaps	5	—	4	1
Payable for securities purchased - TBAs	3	—	—	3
Total derivatives, subject to a master netting arrangement	13	2	6	5
Total derivatives, not subject to a master netting arrangement	—			
Total derivatives recognized in the master trust statement of net assets	13			

Table of Contents

As of December 31, 2012

Descriptions	Gross Amounts Presented in the Statement of Net Assets	Gross Amount Not Offset in Statement of Net Assets		Net Amount (A)
		Financial Instrument	Cash and Securities Collateral Received	
<b>Assets:</b>				
Synthetic GICs - TBAs	3	3	—	—
Other investments - swaps	2	—	2	—
Other receivables - forward contracts	6	1	3	2
Total derivatives, subject to a master netting arrangement	11	4	5	2
Total derivatives, not subject to a master netting arrangement	3			
Total derivatives recognized in the master trust statement of net assets	14			
<b>Liabilities</b>				
Other liabilities				
Forward contracts	3	1	1	1
Payable for securities purchased - TBAs	3	3	—	—
Total derivatives, subject to a master netting arrangement	6	4	1	1
Total derivatives, not subject to a master netting arrangement	—			
Total derivatives recognized in the master trust statement of net assets	6			

A) Net represents the receivable/payable that would be due from/to the counterparty in the event of a default. Netting may be allowed across transactions traded under the same legal agreement with the same legal entity.

**7. PLAN AMENDMENTS**

Effective March 22, 2013, the Plan was amended to include a Company contribution and to change the matching contribution for Society of Professional Engineering Employees in Aerospace (“SPEEA”) Northwest Technical Unit Members hired on or after March 22, 2013.

Effective March 1, 2013, the Plan was amended to include a Company contribution and to change the matching contribution formula for SPEEA Northwest Engineers Members hired on or after March 1, 2013.

**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, 2013 and 2012, to Form 5500:

	2013	2012
Net assets available for benefits per the financial statements	\$44,873	\$36,612
Amounts allocated to withdrawing Members	(18	) (17
Adjustment from contract value to fair value for fully benefit-responsive investment contracts	245	656
Net assets available for benefits per Form 5500	\$45,100	\$37,251

Table of Contents

The following is a reconciliation of total additions per the financial statements for the year ended December 31, 2013, to total income per Form 5500:

Total additions per the financial statements	\$10,648
Adjustment from contract value to fair value for fully benefit-responsive investment contracts — December 31, 2013	245
Adjustment from contract value to fair value for fully benefit-responsive investment contracts — December 31, 2012	(656 )
Total income per Form 5500	\$10,237

The following is a reconciliation of benefits paid to Members per the financial statements for the year ended December 31, 2013, to Form 5500:

Benefits paid to Members per the financial statements	\$2,387
Amounts allocated to withdrawing Members — December 31, 2013	18
Amounts allocated to withdrawing Members — December 31, 2012	(17 )
Amounts deemed distributions of Member loans as reflected in the Form 5500	(16 )
Benefits paid to Members per Form 5500	\$2,372

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 or Members who failed to repay the loan in full within 30 days after the end of the repayment period for the year ended December 31, 2013.

#### 9. SIGNIFICANT INVESTMENTS

At the direction of the participating Members of the Plan, the Master Trust has invested in the following funds, representing 5% or more of net assets available for benefits as of December 31, 2013 and 2012, stated at fair value:

	2013	2012
SSBT Flagship S&P 500 Index Non-Lending Series Fund Class A	\$8,095	\$5,981
Boeing common stock	7,030	4,805
SSBT Global All Cap Equity ex-US Index Non-lending Series Fund Class A	3,419	2,726
SSBT Bond Market Index Non-Lending Series Fund Class A	3,039	3,102
NTGI Collective Russell 2000 Index Fund-Non Lending	2,630	1,637

#### 10. RELATED-PARTY TRANSACTIONS

Certain Master Trust investments are managed by SSBT. SSBT is the trustee as defined by the Plan and, therefore, these transactions qualify as party-in-interest transactions. The investment management fees for the Plan are paid at the Master Trust level and included as a reduction of the return earned on each investment.

As of December 31, 2013 and 2012, the Plan held 51,507,615 and 63,758,333 shares of common stock of the Company, with a cost basis of \$3,328 and \$4,008, respectively, and recorded dividend income of \$109 during the year ended December 31, 2013.

Evercore Trust Company, N.A. (“Evercore”) is the independent fiduciary and investment manager of the Boeing Stock Fund. The Company 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

Table of Contents

Stock Fund, Evercore would designate an alternative investment fund under the Plan for the temporary investment of any proceeds from the sale or other disposition of the Company's common stock.

11. TAX STATUS

The Internal Revenue Service (IRS) has determined and informed the Company by a letter, dated November 12, 2013, that the Plan is designed in accordance with applicable sections of the Internal Revenue Code (IRC). The Plan has been amended since receiving the determination letter. The Plan administrator believes that the Plan is designed and is currently being operated in compliance with the applicable requirements of the IRC. Therefore, the Plan administrator believes the Plan's tax-exempt status has not been affected and no provision for income taxes has been included in the Plan's financial statements.

GAAP requires Plan management to evaluate tax positions taken by the Plan and recognize a tax liability (or asset) if the Plan has taken an uncertain position that more likely than not would not be sustained upon examination by the IRS. The Plan administrator has analyzed the tax positions taken by the Plan, and has concluded that as of December 31, 2013 and 2012, there are no uncertain tax positions taken or expected to be taken that would require recognition of a liability (or asset) or disclosure in the financial statements. The Plan is subject to routine audits by taxing jurisdictions; however, there are currently no audits for any tax periods in progress. The Plan administrator believes it is no longer subject to income tax examinations for years prior to 2007.

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 Company contributions, including any income earned, will be distributed to the Members.

13. SUBSEQUENT EVENTS

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

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

Effective January 1, 2014, the maximum deferral and contribution percentages for eligible employees was increased from 25% to 30%.

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Table of Contents

SIGNATURE

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

THE BOEING COMPANY VOLUNTARY  
INVESTMENT PLAN

June 24, 2014  
Date

/s/ Rita Daily  
Rita Daily  
Vice President  
Chief Financial Officer Finance  
Shared Services Group

Table of Contents

SUPPLEMENTAL SCHEDULE

26

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Table of Contents

THE BOEING COMPANY  
VOLUNTARY INVESTMENT PLAN  
SCHEDULE OF ASSETS (HELD AT END OF YEAR)  
AS OF DECEMBER 31, 2013

Security Name	Maturity Date	Coupon Rate	Fair Value (In Dollars)
21ST CENTURY FOX AMERICA COMPANY GUAR 02/21 4.5	2/15/2021	4.5%	\$369,796
21ST CENTURY FOX AMERICA COMPANY GUAR 02/41 6.15	2/15/2041	6.15%	39,008
21ST CENTURY FOX AMERICA COMPANY GUAR 03/19 6.9	3/1/2019	6.9%	2,897,119
21ST CENTURY FOX AMERICA COMPANY GUAR 10/15 7.6	10/11/2015	7.6%	421,271
3175028J4 OTC ECAL USD VS JPY NOV14 105.0 CALL			92,696
317U383F6 IRO USD 10Y C 2.4000 MAY14 2.4 CALL			4,232
3D SYSTEMS CORP COMMON STOCK USD.001			696,975
3I GROUP PLC COMMON STOCK GBP.738636			1,050,804
3M CO COMMON STOCK USD.01			10,826,879
A10 SECURITIZATION A10 2013 1 A 144A	11/15/2025	2.4%	249,164
AAC TECHNOLOGIES HOLDINGS IN COMMON STOCK USD.01			4,397,075
AALBERTS INDUSTRIES NV COMMON STOCK EUR.25			520,524
ABB FINANCE USA INC COMPANY GUAR 05/22 2.875	5/8/2022	2.88%	146,464
ABB TREASURY CENTER USA SR UNSECURED 144A 06/16 2.5	6/15/2016	2.5%	514,221
ABBEY NATL TREASURY SERV BANK GUARANT 04/14 2.875	4/25/2014	2.88%	649,411
ABBEY NATL TREASURY SERV BANK GUARANT 04/14 VAR	4/25/2014	1.82%	401,758
ABBOTT LABORATORIES COMMON STOCK NPV			15,846,580
ABBVIE INC SR UNSECURED 11/15 1.2	11/6/2015	1.2%	10,606,722
ABBVIE INC SR UNSECURED 11/17 1.75	11/6/2017	1.75%	7,142,743
ABBVIE INC SR UNSECURED 11/18 2.	11/6/2018	2%	7,913,680
ABBVIE INC SR UNSECURED 11/22 2.9	11/6/2022	2.9%	2,364,680
ABIOMED INC COMMON STOCK USD.01			707,006
ABN AMRO BANK NV 10/18 2.5	10/30/2018	2.5%	199,568
ABN AMRO BANK NV SR UNSECURED 144A 01/14 3.	1/31/2014	3%	7,405,102
ABN AMRO BANK NV SR UNSECURED 144A 01/14 VAR	1/30/2014	2.04%	220,277
ABN AMRO BANK NV SR UNSECURED 144A 01/16 1.375	1/22/2016	1.38%	1,910,971
ABN AMRO BANK NV SUBORDINATED REGS 07/22 7.125	7/6/2022	7.13%	1,323,429
ACADIA HEALTHCARE CO INC COMMON STOCK USD.01			2,438,962
ACADIA PHARMACEUTICALS INC COMMON STOCK USD.0001			2,510,121
ACADIA REALTY TRUST REIT USD.001			2,610,999
ACCENTURE PLC CL A COMMON STOCK USD.0000225			22,394,406
ACCESS GROUP INC ACCSS 2005 1 A3	6/22/2022	0.4%	1,574,430
ACCESS GROUP INC ACCSS 2005 A A3	7/25/2034	0.64%	7,901,321
ACCESS GROUP INC ACCSS 2008 1 A	10/27/2025	1.54%	5,666,970
ACCREDITED MORTGAGE LOAN TRUST ACCR 2004 3 2A2	10/25/2034	1.37%	1,895,943
ACE INA HOLDINGS COMPANY GUAR 03/23 2.7	3/13/2023	2.7%	952,975
ACE INA HOLDINGS COMPANY GUAR 06/14 5.875	6/15/2014	5.88%	563,462
ACE INA HOLDINGS COMPANY GUAR 11/15 2.6	11/23/2015	2.6%	450,032
ACE LTD COMMON STOCK			20,683,223
ACE SECURITIES CORP. ACE 2004 HE3 M1	11/25/2034	1.1%	1,661,611
ACE SECURITIES CORP. ACE 2004 SD1 A1	11/25/2033	0.66%	960,622

ACE SECURITIES CORP. ACE 2005 ASP1 A2D

9/25/2035

0.52%

616,163

27

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Table of Contents

Security Name	Maturity Date	Coupon Rate	Fair Value (In Dollars)
ACHMEA HYPOTHEEKBANK NV GOVT LIQUID 144A 11/14 3.2	11/3/2014	3.2%	61,405
ACI WORLDWIDE INC COMMON STOCK USD.005			3,250,000
ACORDA THERAPEUTICS INC COMMON STOCK USD.001			1,007,400
ACS ACTIVIDADES CONS Y SERV COMMON STOCK EUR.5			987,263
ACTAVIS INC SR UNSECURED 08/19 6.125	8/15/2019	6.13%	945,285
ACTAVIS INC SR UNSECURED 10/17 1.875	10/1/2017	1.88%	1,474,461
ACTAVIS INC SR UNSECURED 10/22 3.25	10/1/2022	3.25%	774,157
ACTAVIS PLC COMMON STOCK USD.0033			11,786,880
ACTELION LTD REG COMMON STOCK CHF.5			3,402,887
ACTIVISION BLIZZARD INC COMMON STOCK USD.000001			8,340,552
ACTUANT CORP A COMMON STOCK USD.2			2,752,067
ACXIOM CORP COMMON STOCK USD.1			5,420,898
ADIDAS AG COMMON STOCK NPV			544,313
ADJUSTABLE RATE MORTGAGE TRUST ARMT 2004 2 7A2	2/25/2035	1.01%	304,345
ADJUSTABLE RATE MORTGAGE TRUST ARMT 2005 5 2A1	9/25/2035	2.8%	2,024,172
ADOBE SYSTEMS INC COMMON STOCK USD.0001			35,127,404
ADT CORP SR UNSECURED 06/23 4.125	6/15/2023	4.13%	31,063
ADT CORP SR UNSECURED 07/17 2.25	7/15/2017	2.25%	885,657
ADT CORP SR UNSECURED 07/42 4.875	7/15/2042	4.88%	18,813
ADT CORP/THE COMMON STOCK USD.01			7,630,321
ADTRAN INC COMMON STOCK USD.01			2,693,491
ADVANCE AUTO PARTS INC COMMON STOCK USD.0001			3,417,798
ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001			717,575
ADVANCED INFO SERVICE NVDR NVDR THB1.			205,814
ADVANTECH CO LTD COMMON STOCK TWD10.			3,984,012
ADVENT HEALTH SYSTEM UNSECURED 03/23 3.378	3/1/2023	3.38%	3,546,648
ADVISORY BOARD CO/THE COMMON STOCK USD.01			8,104,554
AEGERION PHARMACEUTICALS INC COMMON STOCK USD.001			2,158,390
AEGON NV JR SUBORDINA 07/49 VAR	12/31/2049	2.96%	3,249,101
AEON CO LTD COMMON STOCK			146,425
AEON FINANCIAL SERVICE CO LT COMMON STOCK			684,173
AEON MALL CO LTD COMMON STOCK			39,307
AERCAP HOLDINGS NV COMMON STOCK EUR.01			5,369,000
AETNA INC COMMON STOCK USD.01			2,964,803
AETNA INC SR UNSECURED 06/16 6	6/15/2016	6%	603,582
AETNA INC SR UNSECURED 09/18 6.5	9/15/2018	6.5%	995,357
AETNA INC SR UNSECURED 09/20 3.95	9/1/2020	3.95%	872,982
AETNA INC SR UNSECURED 11/17 1.5	11/15/2017	1.5%	458,161
AETNA INC SR UNSECURED 11/22 2.75	11/15/2022	2.75%	207,259
AETNA INC SR UNSECURED 12/37 6.75	12/15/2037	6.75%	73,172
AEW GLOBAL PROPERTIES AEW GLOBAL PROPERTIES FUND 4			196,922,286
AFLAC INC SR UNSECURED 02/17 2.65	2/15/2017	2.65%	1,449,832
AFRICAN RAINBOW MINERALS LTD COMMON STOCK ZAR.05			70,394
AGEAS COMMON STOCK NPV			1,372,568

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AGILENT TECHNOLOGIES INC COMMON STOCK USD.01			1,841,518
AGL CAPITAL CORP COMPANY GUAR 03/41 5.875	3/15/2041	5.88%	27,421
AGL CAPITAL CORP COMPANY GUAR 07/16 6.375	7/15/2016	6.38%	557,525

28

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Table of Contents

Security Name	Maturity Date	Coupon Rate	Fair Value (In Dollars)
AGL CAPITAL CORP COMPANY GUAR 09/21 3.5	9/15/2021	3.5%	149,235
AGL ENERGY LTD COMMON STOCK NPV			109,401
AGNICO EAGLE MINES LTD COMMON STOCK NPV			290,193
AGRICULTURAL BANK OF CHINA H COMMON STOCK CNY1.			163,628
AGRIUM INC COMMON STOCK NPV			210,344
AGRIUM INC SR UNSECURED 06/23 3.5	6/1/2023	3.5%	582,212
AIA GROUP LTD COMMON STOCK NPV			4,215,222
AIR CANADA 2013 1A PTT PASS THRU CE 144A 11/26 4.125	11/15/2026	4.13%	46,800
AIR LIQUIDE SA COMMON STOCK EUR5.5			5,726,189
AIR METHODS CORP COMMON STOCK USD.06			3,311,394
AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.			1,293,295
AIRBUS GROUP NV COMMON STOCK EUR1.0			1,824,917
AIRPORTS OF THAILAND PC NVDR NVDR			92,129
AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01			13,266,226
AKER SOLUTIONS ASA COMMON STOCK NOK1.66			653,954
AKORN INC COMMON STOCK NPV			3,653,368
AKZO NOBEL COMMON STOCK EUR2.			5,230,025
AL NOOR HOSPITALS GROUP COMMON STOCK			1,424,378
ALABAMA POWER CO SR UNSECURED 10/15 0.55	10/15/2015	0.55%	299,289
ALAMOS GOLD INC COMMON STOCK NPV			516,011
ALCATEL LUCENT SPONSORED ADR ADR EUR2.			22,277,438
ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001			9,334,026
ALFA S.A.B. A COMMON STOCK NPV			583,871
ALFRESA HOLDINGS CORP COMMON STOCK			248,323
ALGETA ASA COMMON STOCK NOK.5			3,167,418
ALIGN TECHNOLOGY INC COMMON STOCK USD.0001			1,765,364
ALIMENTATION COUCHE TARD B COMMON STOCK NPV			112,772
ALKERMES PLC COMMON STOCK USD.01			7,280,376
ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1			3,734,024
ALLEGIANT TRAVEL CO COMMON STOCK USD.001			2,530,560
ALLERGAN INC COMMON STOCK USD.01			37,419,631
ALLETE INC COMMON STOCK NPV			2,995,045
ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01			14,349,931
ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01			195,112
ALLIANCE FINANCIAL GROUP BHD COMMON STOCK MYR1.			68,592
ALLIANT ENERGY CORP SR UNSECURED 10/14 4.	10/15/2014	4%	538,766
ALLIANZ SE REG COMMON STOCK NPV			1,070,510
ALLIED WORLD ASSURANCE COMPANY GUAR 08/16 7.5	8/1/2016	7.5%	1,756,437
ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01			3,172,392
ALLSTATE CORP SR UNSECURED 05/14 6.2	5/16/2014	6.2%	204,219
ALLSTATE CORP SR UNSECURED 06/23 3.15	6/15/2023	3.15%	531,073
ALLSTATE CORP SR UNSECURED 08/14 5	8/15/2014	5%	2,815,786
ALLY AUTO RECEIVABLES TRUST ALLYA 2010 3 A4	8/17/2015	1.55%	451,944
ALLY AUTO RECEIVABLES TRUST ALLYA 2011 2 A4	4/15/2016	1.98%	861,165
ALLY AUTO RECEIVABLES TRUST ALLYA 2011 3 A3	8/17/2015	0.97%	156,915
ALLY AUTO RECEIVABLES TRUST ALLYA 2011 4 A4	6/15/2016	1.14%	2,197,409

ALLY AUTO RECEIVABLES TRUST ALLYA 2012 1 A3	2/16/2016	0.93%	1,732,133
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29

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Table of Contents

Security Name	Maturity Date	Coupon Rate	Fair Value (In Dollars)
ALLY AUTO RECEIVABLES TRUST ALLYA 2012 2 A3	4/15/2016	0.74%	1,721,678
ALLY AUTO RECEIVABLES TRUST ALLYA 2012 3 A3	8/15/2016	0.85%	236,640
ALLY AUTO RECEIVABLES TRUST ALLYA 2012 3 A4	2/15/2017	1.06%	793,482
ALLY AUTO RECEIVABLES TRUST ALLYA 2012 4 A3	1/17/2017	0.59%	445,396
ALLY AUTO RECEIVABLES TRUST ALLYA 2012 4 A4	10/16/2017	0.8%	1,044,814
ALLY AUTO RECEIVABLES TRUST ALLYA 2012 5 A3	3/15/2017	0.62%	3,088,648
ALLY AUTO RECEIVABLES TRUST ALLYA 2013 1 A3	5/15/2017	0.63%	860,233
ALLY AUTO RECEIVABLES TRUST ALLYA 2013 2 A4	11/15/2018	1.24%	3,678,544
ALLY FINANCIAL INC COMPANY GUAR 01/17 2.75	1/30/2017	2.75%	200,750
ALLY FINANCIAL INC COMPANY GUAR 02/14 4.5	2/11/2014	4.5%	702,625
ALLY FINANCIAL INC COMPANY GUAR 02/15 8.3	2/12/2015	8.3%	1,268,500
ALMIRALL SA COMMON STOCK EUR.12			1,575,499
ALNYLAM PHARMACEUTICALS INC COMMON STOCK USD.01			4,460,642
ALSEA SAB DE CV COMMON STOCK			231,146
ALTEN COMMON STOCK NPV			536,574
ALTRIA GROUP INC COMMON STOCK USD.333			2,417,418
ALTRIA GROUP INC COMPANY GUAR 01/24 4	1/31/2024	4%	3,201,031
ALTRIA GROUP INC COMPANY GUAR 05/21 4.75	5/5/2021	4.75%	1,878,032
ALTRIA GROUP INC COMPANY GUAR 08/19 9.25	8/6/2019	9.25%	108,019
ALTRIA GROUP INC COMPANY GUAR 11/18 9.7	11/10/2018	9.7%	7,910,011
AMADEUS IT HOLDING SA A SHS COMMON STOCK EUR.01			3,324,437
AMAZON.COM INC COMMON STOCK USD.01			82,355,718
AMAZON.COM INC COMMON STOCK USD.01			385,624
AMAZON.COM INC SR UNSECURED 11/15 0.65	11/27/2015	0.65%	5,128,691
AMAZON.COM INC SR UNSECURED 11/17 1.2	11/29/2017	1.2%	763,693
AMBEV SA ADR ADR NPV			286,650
AMDOCS LTD COMMON STOCK GBP.0001			7,559,292
AMER EXPRESS CREDIT CO SR UNSECURED 08/14 5.125	8/25/2014	5.13%	3,982,685
AMER EXPRESS CREDIT CO SR UNSECURED 09/15 2.75	9/15/2015	2.75%	3,673,742
AMER SPORTS OYJ COMMON STOCK NPV			571,910
AMERICA MOVIL ADR SERIES L ADR NPV			715,122
AMERICA MOVIL SAB DE CV COMPANY GUAR 01/15 5.75	1/15/2015	5.75%	7,014,900
AMERICA MOVIL SAB DE CV COMPANY GUAR 03/14 5.5	3/1/2014	5.5%	14,197,690
AMERICA MOVIL SAB DE CV COMPANY GUAR 03/20 5.	3/30/2020	5%	86,645
AMERICAN AIRLINES GROUP INC COMMON STOCK			5,297,450
AMERICAN ASSETS TRUST INC REIT USD.01			2,661,650
AMERICAN CAMPUS COMMUNITIES REIT USD.01			4,989,812
AMERICAN CREDIT ACCEPTANCE REC ACAR 2012 2 A 144A	7/15/2016	1.89%	93,922
AMERICAN CREDIT ACCEPTANCE REC ACAR 2013 2 A 144A	2/15/2017	1.32%	1,653,951
AMERICAN ELECTRIC POWER SR UNSECURED 12/17 1.65	12/15/2017	1.65%	974,914
AMERICAN EXPR CENTURION SR UNSECURED 11/15 0.875	11/13/2015	0.88%	3,808,489
AMERICAN EXPR CENTURION SR UNSECURED 11/15 VAR	11/13/2015	0.69%	6,647,900
AMERICAN EXPRESS BK FSB SR UNSECURED 09/17 6	9/13/2017	6%	161,051
AMERICAN EXPRESS CO SR UNSECURED 05/14 7.25	5/20/2014	7.25%	8,127,222
AMERICAN EXPRESS CO SR UNSECURED 12/22 2.65	12/2/2022	2.65%	4,926,877
AMERICAN EXPRESS CREDIT SR UNSECURED 03/17 2.375	3/24/2017	2.38%	10,278,780

AMERICAN EXPRESS CREDIT SR UNSECURED 06/15 1.75	6/12/2015	1.75%	3,556,480
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30

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Table of Contents

Security Name	Maturity Date	Coupon Rate	Fair Value (In Dollars)
AMERICAN EXPRESS CREDIT SR UNSECURED 06/15 VAR	6/12/2015	1.34%	765,079
AMERICAN EXPRESS CREDIT SR UNSECURED 07/16 1.3	7/29/2016	1.3%	3,904,985
AMERICAN HONDA FINANCE SR UNSECURED 10/16 1.125	10/7/2016	1.13%	14,719,915
AMERICAN HONDA FINANCE SR UNSECURED 10/16 VAR	10/7/2016	0.74%	3,920,284
AMERICAN HONDA FINANCE SR UNSECURED 144A 02/15 1.452	2/27/2015	1.45%	10,093,350
AMERICAN HONDA FINANCE SR UNSECURED 144A 05/16 VAR	5/26/2016	0.61%	4,911,270
AMERICAN HONDA FINANCE SR UNSECURED 144A 09/15 2.5	9/21/2015	2.5%	463,766
AMERICAN HONDA FINANCE SR UNSECURED 144A 09/17 1.5	9/11/2017	1.5%	295,572
AMERICAN HONDA FINANCE UNSECURED 144A 08/15 1.	8/11/2015	1%	10,160,674
AMERICAN INTL GROUP SR UNSECURED 01/18 5.85	1/16/2018	5.85%	19,804,965
AMERICAN INTL GROUP SR UNSECURED 02/24 4.125	2/15/2024	4.13%	23,861
AMERICAN INTL GROUP SR UNSECURED 03/17 3.8	3/22/2017	3.8%	15,618,023
AMERICAN INTL GROUP SR UNSECURED 05/17 5.45	5/18/2017	5.45%	1,648,637
AMERICAN INTL GROUP SR UNSECURED 08/18 8.25	8/15/2018	8.25%	17,637,408
AMERICAN INTL GROUP SR UNSECURED 09/14 4.25	9/15/2014	4.25%	958,370
AMERICAN INTL GROUP SR UNSECURED 10/15 5.05	10/1/2015	5.05%	5,462,324
AMERICAN INTL GROUP SR UNSECURED 10/16 5.6	10/18/2016	5.6%	3,788,107
AMERICAN INTL GROUP SR UNSECURED 12/20 6.4	12/15/2020	6.4%	1,737,336
AMERICAN MUNI PWR OHIO INC OH AMEPWR 02/28 FIXED 7.334	2/15/2028	7.33%	236,584
AMERICAN TOWER CORP REIT USD.01			6,939,950
AMERICAN TOWER CORP SR UNSECURED 03/22 4.7	3/15/2022	4.7%	174,921
AMERICAN TOWER TRUST I AMERICAN TOWER TRUST I 144A	3/15/2043	1.55%	48,799
AMERICAN WATER CAP CORP SR UNSECURED 12/42 4.3	12/1/2042	4.3%	6,359
AMERICAN WATER WORKS CO INC COMMON STOCK USD.01			5,062,748
AMERICREDIT AUTOMOBILE RECEIVA AMCAR 2011 3 A3	1/8/2016	1.17%	242,875
AMERICREDIT AUTOMOBILE RECEIVA AMCAR 2011 5 A3	7/8/2016	1.55%	868,625
AMERICREDIT AUTOMOBILE RECEIVA AMCAR 2012 1 A2	10/8/2015	0.91%	19,750
AMERICREDIT AUTOMOBILE RECEIVA AMCAR 2012 2 A2	10/8/2015	0.76%	1,243,571
AMERICREDIT AUTOMOBILE RECEIVA AMCAR 2012 2 A3	10/11/2016	1.05%	8,896,495
AMERICREDIT AUTOMOBILE RECEIVA AMCAR 2012 3 A3	1/9/2017	0.96%	1,304,594
AMERICREDIT AUTOMOBILE RECEIVA AMCAR 2012 4 A2	4/8/2016	0.49%	1,216,477
AMERICREDIT AUTOMOBILE RECEIVA AMCAR 2012 4 A3	6/8/2017	0.67%	1,295,540
AMERICREDIT AUTOMOBILE RECEIVA AMCAR 2013 1 A2	6/8/2016	0.49%	8,894,077
AMERICREDIT AUTOMOBILE RECEIVA AMCAR 2013 1 A3	10/10/2017	0.61%	537,052
AMERICREDIT AUTOMOBILE RECEIVA AMCAR 2013 3 A2	10/11/2016	0.68%	9,003,789
AMERIPRISE FINANCIAL INC SR UNSECURED 10/23 4	10/15/2023	4%	99,704
AMGEN INC SR UNSECURED 02/19 5.7	2/1/2019	5.7%	1,238,833
AMGEN INC SR UNSECURED 05/17 2.125	5/15/2017	2.13%	411,138
AMGEN INC SR UNSECURED 05/22 3.625	5/15/2022	3.63%	242,710
AMGEN INC SR UNSECURED 06/16 2.3	6/15/2016	2.3%	41,241
AMGEN INC SR UNSECURED 06/17 5.85	6/1/2017	5.85%	368,744
AMGEN INC SR UNSECURED 10/20 3.45	10/1/2020	3.45%	786,372
AMGEN INC SR UNSECURED 11/14 1.875	11/15/2014	1.88%	10,232,767
AMGEN INC SR UNSECURED 11/21 3.875	11/15/2021	3.88%	1,258,308

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AMMB HOLDINGS BHD COMMON STOCK MYR1.0			108,970
AMORTIZING RESIDENTIAL COLLATE ARC 2004 1 A5	10/25/2034	1.17%	1,755,236
AMP LTD COMMON STOCK NPV			75,132

31

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Table of Contents

Security Name	Maturity Date	Coupon Rate	Fair Value (In Dollars)
AMPHENOL CORP CL A COMMON STOCK USD.001			3,460,184
AMPLIFON SPA COMMON STOCK EUR.02			402,289
AMS AG COMMON STOCK NPV			129,938
ANADARKO PETROLEUM CORP COMMON STOCK USD.1			4,611,665
ANADARKO PETROLEUM CORP SR UNSECURED 03/14 7.625	3/15/2014	7.63%	309,055
ANADARKO PETROLEUM CORP SR UNSECURED 06/14 5.75	6/15/2014	5.75%	296,082
ANADARKO PETROLEUM CORP SR UNSECURED 09/16 5.95	9/15/2016	5.95%	4,627,826
ANADARKO PETROLEUM CORP SR UNSECURED 09/17 6.375	9/15/2017	6.38%	5,200,753
ANADARKO PETROLEUM CORP SR UNSECURED 09/36 6.45	9/15/2036	6.45%	202,128
ANALOG DEVICES INC COMMON STOCK USD.167			923,870
ANGLO AMERICAN PLC COMMON STOCK USD.54945			196,872
ANHEUSER BUSCH COS LLC COMPANY GUAR 10/16 5.05	10/15/2016	5.05%	278,126
ANHEUSER BUSCH INBEV FIN COMPANY GUAR 01/16 0.8	1/15/2016	0.8%	1,134,212
ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/15 4.125	1/15/2015	4.13%	207,518
ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/20 5.375	1/15/2020	5.38%	3,069,982
ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/15 3.625	4/15/2015	3.63%	2,184,279
ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/20 5	4/15/2020	5%	1,573,077
ANHEUSER BUSCH INBEV WOR COMPANY GUAR 07/14 1.5	7/14/2014	1.5%	175,997
ANHEUSER BUSCH INBEV WOR COMPANY GUAR 07/15 0.8	7/15/2015	0.8%	2,030,054
ANHEUSER BUSCH INBEV WOR COMPANY GUAR 07/17 1.375	7/15/2017	1.38%	399,160
ANHEUSER BUSCH INBEV WOR COMPANY GUAR 11/14 5.375	11/15/2014	5.38%	5,530,519
ANNIE S INC COMMON STOCK USD.001			3,309,346
ANSALDO STS SPA COMMON STOCK EUR.5			302,051
ANTA SPORTS PRODUCTS LTD COMMON STOCK HKD.1			202,232
ANZ NEW ZEALAND INTL/LDN BANK GUARANT 144A 03/16 1.125	3/24/2016	1.13%	199,615
ANZ NEW ZEALAND INTL/LDN BANK GUARANT 144A 08/15 3.125	8/10/2015	3.13%	399,026
AON CORP COMPANY GUAR 09/15 3.5	9/30/2015	3.5%	928,882
AON PLC COMMON STOCK USD.01			4,967,966
AON PLC COMPANY GUAR 12/42 4.25	12/12/2042	4.25%	38,609
AP THAILAND PCL FOREIGN FOREIGN SH. THB1.0 A			224,566
APACHE CORP COMMON STOCK USD.625			2,426,946
APACHE CORP SR UNSECURED 04/17 1.75	4/15/2017	1.75%	200,405
APACHE CORP SR UNSECURED 04/22 3.25	4/15/2022	3.25%	3,629,676
APACHE CORP SR UNSECURED 09/40 5.1	9/1/2040	5.1%	60,920
APIDOS CDO APID 2006 3A A1 144A	6/12/2020	0.5%	1,161,539
APOLLO GLOBAL MANAGEMENT A MLP			4,763,343
APPALACHIAN POWER CO SR UNSECURED 06/17 5	6/1/2017	5%	218,743
APPLE INC COMMON STOCK NPV			106,831,977
APPLE INC COMMON STOCK NPV			748,553
APPLE INC SR UNSECURED 05/16 0.45	5/3/2016	0.45%	11,624,985
APPLE INC SR UNSECURED 05/18 1.	5/3/2018	1%	96,695
APPLE INC SR UNSECURED 05/23 2.4	5/3/2023	2.4%	2,081,673
APPLIED MATERIALS INC COMMON STOCK USD.01			9,966,281
APPLIED MICRO CIRCUITS CORP COMMON STOCK USD.01			4,191,834
ARC RESOURCES LTD COMMON STOCK NPV			331,184

ARCA CONTINENTAL SAB DE CV COMMON STOCK NPV  
ARCH CAPITAL GROUP LTD COMMON STOCK USD.01

335,405  
4,811,014

32

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Table of Contents

Security Name	Maturity Date	Coupon Rate	Fair Value (In Dollars)
ARENA PHARMACEUTICALS INC COMMON STOCK USD.0001			3,393,995
ARES CAPITAL CORP COMMON STOCK USD.001			3,779,679
AREZZO INDUSTRIA E COMERCIO COMMON STOCK NPV			286,246
ARGENT SECURITIES INC. ARSI 2003 W3 M1	9/25/2033	1.3%	855,627
ARGENT SECURITIES INC. ARSI 2004 W11 M2	11/25/2034	1.22%	3,130,234
ARGENT SECURITIES INC. ARSI 2004 W5 AV3B	4/25/2034	1.07%	1,192,288
ARIZONA PUBLIC SERVICE SR UNSECURED 04/42 4.5	4/1/2042	4.5%	23,939
ARIZONA PUBLIC SERVICE SR UNSECURED 05/15 4.65	5/15/2015	4.65%	189,061
ARIZONA PUBLIC SERVICE SR UNSECURED 06/14 5.8	6/30/2014	5.8%	3,515,809
ARIZONA PUBLIC SERVICE SR UNSECURED 08/16 6.25	8/1/2016	6.25%	420,737
ARM HOLDINGS PLC COMMON STOCK GBP.0005			1,579,221
ARM HOLDINGS PLC SPONS ADR ADR NPV			5,183,331
ARRAN RESIDENTIAL MORTGAGES FU ARRMF 2010 1A A2B 144A	5/16/2047	1.62%	210,268
ARROW ELECTRONICS INC SR UNSECURED 01/27 7.5	1/15/2027	7.5%	91,873
ARROW ELECTRONICS INC SR UNSECURED 03/18 3	3/1/2018	3%	265,136
ARROW ELECTRONICS INC SR UNSECURED 11/15 3.375	11/1/2015	3.38%	604,372
ARTERIS SA COMMON STOCK			105,777
ARUBA NETWORKS INC COMMON STOCK USD.0001			9,550,456
ASAHI KASEI CORP COMMON STOCK			313,591
ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01			3,605,685
ASCENDAS REAL ESTATE INV TRT REIT NPV			29,621
ASCIANO LTD COMMON STOCK NPV			306,279
ASHMORE GROUP PLC COMMON STOCK GBP.0001			378,852
ASM INTERNATIONAL NV COMMON STOCK EUR.04			396,023
ASM PACIFIC TECHNOLOGY COMMON STOCK HKD.1			1,475,054
ASML HOLDING NV NY REG SHS NY REG SHRS EUR.09			5,292,812
ASOS PLC COMMON STOCK GBP.035			720,144
ASPEN TECHNOLOGY INC COMMON STOCK USD.1			16,208,368
ASSET BACKED SECURITIES CORP H ABSHE 2003 HE7 M1	12/15/2033	1.15%	2,356,391
ASSOCIATED BRITISH FOODS PLC COMMON STOCK GBP.0568			1,663,182
ASTELLAS PHARMA INC COMMON STOCK			2,905,911
ASTRAZENECA PLC SPONS ADR ADR			6,466,877
ASTRAZENECA PLC SR UNSECURED 09/37 6.45	9/15/2037	6.45%	53,734
ASX LTD COMMON STOCK NPV			52,916
AT+T INC COMMON STOCK USD1.			5,212,822
AT+T INC SR UNSECURED 02/17 1.6	2/15/2017	1.6%	798,879
AT+T INC SR UNSECURED 02/18 5.5	2/1/2018	5.5%	2,437,097
AT+T INC SR UNSECURED 02/22 3	2/15/2022	3%	131,902
AT+T INC SR UNSECURED 05/21 4.45	5/15/2021	4.45%	52,642
AT+T INC SR UNSECURED 06/16 5.625	6/15/2016	5.63%	137,948
AT+T INC SR UNSECURED 08/15 2.5	8/15/2015	2.5%	18,131,451
AT+T INC SR UNSECURED 08/16 2.4	8/15/2016	2.4%	359,921
AT+T INC SR UNSECURED 08/21 3.875	8/15/2021	3.88%	648,384
AT+T INC SR UNSECURED 09/14 5.1	9/15/2014	5.1%	8,385,000
AT+T INC SR UNSECURED 12/15 0.8	12/1/2015	0.8%	4,770,899

AT+T INC SR UNSECURED 12/17 1.4	12/1/2017	1.4%	547,144
ATHENAHEALTH INC COMMON STOCK USD.01			879,630



Table of Contents

Security Name	Maturity Date	Coupon Rate	Fair Value (In Dollars)
ATLAS COPCO AB B SHS COMMON STOCK NPV			88,352
ATMEL CORP COMMON STOCK USD.001			2,244,978
ATMOS ENERGY CORP SR UNSECURED 06/17 6.35	6/15/2017	6.35%	384,495
ATMOS ENERGY CORP SR UNSECURED 10/14 4.95	10/15/2014	4.95%	413,227
ATRESMEDIA CORP DE MEDIOS DE COMMON STOCK EUR.75			362,729
ATRIUM EUROPEAN REAL ESTATE COMMON STOCK NPV			337,209
AU OPTRONICS CORP COMMON STOCK TWD10.			286,525
AURIZON HOLDINGS LTD COMMON STOCK			82
AURORA OIL + GAS LTD COMMON STOCK NPV			293,255
AUST + NZ BANKING GROUP SR UNSECURED 144A 03/16 3.25	3/1/2016	3.25%	209,570
AUST + NZ BANKING GRP NY SR UNSECURED 02/16 0.9	2/12/2016	0.9%	3,446,146
AUST AND NZ BANKING GROUP COMMON STOCK NPV			882,380
AUSTRALIAN GOVERNMENT SR UNSECURED 05/21 5.75	5/15/2021	5.75%	900,808
AUSTRALIAN GOVERNMENT SR UNSECURED 06/16 4.75	6/15/2016	4.75%	28,089
AUSTRALIAN INDEX LINKED SR UNSECURED REGS 09/25 3	9/20/2025	3%	2,039,195
AUTODESK INC COMMON STOCK USD.01			6,766,365
AUTODESK INC COMMON STOCK USD.01			133,450
AUTOHOME INC ADR ADR USD.01			118,698
AUTOMATIC DATA PROCESSING COMMON STOCK USD.1			7,484,945
AUTOMATIC DATA PROCESSING COMMON STOCK USD.1			130,712
AUTOZONE INC SR UNSECURED 01/14 6.5	1/15/2014	6.5%	2,269,414
AUTOZONE INC SR UNSECURED 01/15 5.75	1/15/2015	5.75%	393,928
AUTOZONE INC SR UNSECURED 06/16 6.95	6/15/2016	6.95%	338,683
AUXILIUM PHARMACEUTICALS INC COMMON STOCK USD.01			1,433,134
AVAGO TECHNOLOGIES LTD COMMON STOCK			11,091,562
AVENTURA MALL TRUST AVMT 2013 AVM A 144A	12/5/2032	3.74%	2,573,701
AVIATION CAPITAL GROUP SR UNSECURED 144A 10/20 7.125	10/15/2020	7.13%	347,279
AVIS BUDGET GROUP INC COMMON STOCK USD.01			5,561,792
AVIS BUDGET RENTAL CAR FUNDING AESOP 2010 5A A 144A	3/20/2017	3.15%	696,432
AVIS BUDGET RENTAL CAR FUNDING AESOP 2012 2A A 144A	5/20/2018	2.8%	3,186,720
AVIS BUDGET RENTAL CAR FUNDING AESOP 2012 3A A 144A	3/20/2019	2.1%	99,852
AVIS BUDGET RENTAL CAR FUNDING AESOP 2013 1A A 144A	9/20/2019	1.92%	912,244
AXA SA COMMON STOCK EUR2.29			163,860
AXIS CAPITAL HOLDINGS SR UNSECURED 12/14 5.75	12/1/2014	5.75%	522,424
AXIS SPECIALTY FINANCE COMPANY GUAR 06/20 5.875	6/1/2020	5.88%	921,487
AYGAZ AS COMMON STOCK TRY1.			171,748
AZBIL CORP COMMON STOCK			415,088
BA COVERED BOND ISSUER COVERED REGS 08/17 4.25	8/3/2017	4.25%	1,816,345
BABCOCK INTL GROUP PLC COMMON STOCK GBP.6			749,456
BAE SYSTEMS HOLDINGS INC COMPANY GUAR 144A 06/14 4.95	6/1/2014	4.95%	2,263,421
BAE SYSTEMS HOLDINGS INC COMPANY GUAR 144A 08/15 5.2	8/15/2015	5.2%	451,257
BAE SYSTEMS PLC COMMON STOCK GBP.025			172,804
BAE SYSTEMS PLC SR UNSECURED 144A 10/16 3.5	10/11/2016	3.5%	9,930,825
BAKER HUGHES INC SR UNSECURED 11/18 7.5	11/15/2018	7.5%	3,141,756

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BALLY TECHNOLOGIES INC COMMON STOCK USD.1				2,133,840
BALOISE HOLDING AG REG COMMON STOCK CHF.1				804,339
BALTIMORE GAS + ELECTRIC SR UNSECURED 07/23 3.35	7/1/2023	3.35%		321,635

34

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Table of Contents

Security Name	Maturity Date	Coupon Rate	Fair Value (In Dollars)
BAMLL DB TRUST BMLDB 2012 OSI A1 144A	4/13/2029	2.34%	2,072,028
BANC OF AMERICA COMMERCIAL MOR BACM 2005 3 A3A	7/10/2043	4.62%	8,491,583
BANC OF AMERICA COMMERCIAL MOR BACM 2005 3 A4	7/10/2043	4.67%	1,359,961
BANC OF AMERICA COMMERCIAL MOR BACM 2006 1 AM	9/10/2045	5.42%	656,686
BANC OF AMERICA COMMERCIAL MOR BACM 2006 2 A4	5/10/2045	1%	14,698,704
BANC OF AMERICA COMMERCIAL MOR BACM 2006 3 A4	7/10/2044	5.89%	1,514,507
BANC OF AMERICA COMMERCIAL MOR BACM 2006 5 A2	9/10/2047	5.32%	193,862
BANC OF AMERICA COMMERCIAL MOR BACM 2006 5 A4	9/10/2047	5.41%	162,755
BANC OF AMERICA COMMERCIAL MOR BACM 2006 5 AM	9/10/2047	5.45%	288,946
BANC OF AMERICA COMMERCIAL MOR BACM 2006 6 A2	10/10/2045	5.31%	194,015
BANC OF AMERICA COMMERCIAL MOR BACM 2007 3 A3	6/10/2049	5.8%	2,316,773
BANC OF AMERICA COMMERCIAL MOR BACM 2007 3 A4	6/10/2049	5.65%	27,073,260
BANC OF AMERICA COMMERCIAL MOR BACM 2007 3 A5	6/10/2049	5.38%	1,776,398
BANC OF AMERICA COMMERCIAL MOR BACM 2007 4 ASB	2/10/2051	5.71%	517,240
BANC OF AMERICA COMMERCIAL MOR BACM 2007 5 A3	2/10/2051	5.62%	4,528,585
BANC OF AMERICA LARGE LOAN BALL 2010 UB5 A4A 144A	2/17/2051	5.66%	85,660
BANCA POPOL EMILIA ROMAGNA COMMON STOCK EUR3.			360,524
BANCO BILBAO VIZCAYA ARGENTA COMMON STOCK EUR.49			599,899
BANCO BRADESCO ADR ADR NPV			363,495
BANCO DO BRASIL (CAYMAN) SR UNSECURED REGS 07/14 VAR	7/2/2014	2.96%	735,188
BANCO DO BRASIL S.A. COMMON STOCK NPV			380,596
BANCO NAC DE DESEN ECONO SR UNSECURED 144A 06/18 6.369	6/16/2018	6.37%	151,900
BANCO NAC DE DESEN ECONO SR UNSECURED 144A 06/19 6.5	6/10/2019	6.5%	65,100
BANCO NAC DE DESEN ECONO SR UNSECURED 144A 09/16 3.375	9/26/2016	3.38%	2,222,000
BANCO SANTANDER BRAS CI SR UNSECURED 144A 04/15 4.5	4/6/2015	4.5%	287,700
BANCO SANTANDER BRAZ CI SR UNSECURED 144A 03/14 VAR	3/18/2014	2.34%	140,010
BANCO SANTANDER SA COMMON STOCK EUR.5			1,933,011
BANGKOK BANK PUBLIC CO NVDR NVDR THB10.			241,053
BANK NEGARA INDONESIA PERSER COMMON STOCK IDR7500.			130,314
BANK OF AMERICA AUTO TRUST BAAT 2012 1 A3	6/15/2016	0.78%	12,774,406
BANK OF AMERICA CORP COMMON STOCK USD.01			15,379,268
BANK OF AMERICA CORP SR UNSECURED 01/15 5.	1/15/2015	5%	4,271,897
BANK OF AMERICA CORP SR UNSECURED 01/16 1.25	1/11/2016	1.25%	8,211,796
BANK OF AMERICA CORP SR UNSECURED 01/18 2	1/11/2018	2%	698,758
BANK OF AMERICA CORP SR UNSECURED 01/19 2.6	1/15/2019	2.6%	2,732,006
BANK OF AMERICA CORP SR UNSECURED 01/23 3.3	1/11/2023	3.3%	3,377,227
BANK OF AMERICA CORP SR UNSECURED 03/16 3.625	3/17/2016	3.63%	210,413
BANK OF AMERICA CORP SR UNSECURED 03/17 3.875	3/22/2017	3.88%	715,103
BANK OF AMERICA CORP SR UNSECURED 04/15 4.5	4/1/2015	4.5%	6,381,674
BANK OF AMERICA CORP SR UNSECURED 04/18 6.875	4/25/2018	6.88%	27,785,648

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BANK OF AMERICA CORP SR UNSECURED 05/14 7.375	5/15/2014	7.38%	4,304,530
BANK OF AMERICA CORP SR UNSECURED 05/21 5.	5/13/2021	5%	3,966,766
BANK OF AMERICA CORP SR UNSECURED 06/19 7.625	6/1/2019	7.63%	4,508,589
BANK OF AMERICA CORP SR UNSECURED 07/16 3.75	7/12/2016	3.75%	11,183,991
BANK OF AMERICA CORP SR UNSECURED 07/20 5.625	7/1/2020	5.63%	1,856,909
BANK OF AMERICA CORP SR UNSECURED 07/23 4.1	7/24/2023	4.1%	21,089
BANK OF AMERICA CORP SR UNSECURED 08/16 6.5	8/1/2016	6.5%	4,437,316

35

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Table of Contents

Security Name	Maturity Date	Coupon Rate	Fair Value (In Dollars)
BANK OF AMERICA CORP SR UNSECURED 08/17 6.4	8/28/2017	6.4%	14,987,778
BANK OF AMERICA CORP SR UNSECURED 09/17 6	9/1/2017	6%	32,581,035
BANK OF AMERICA CORP SR UNSECURED 10/15 1.5	10/9/2015	1.5%	7,893,689
BANK OF AMERICA CORP SR UNSECURED 10/16 5.625	10/14/2016	5.63%	2,206,478
BANK OF AMERICA CORP SR UNSECURED 10/16 VAR	10/14/2016	0.5%	4,852,556
BANK OF AMERICA CORP SR UNSECURED 11/16 1.35	11/21/2016	1.35%	2,798,846
BANK OF AMERICA CORP SR UNSECURED 12/17 5.75	12/1/2017	5.75%	5,440,180
BANK OF AMERICA CORP SUBORDINATED 03/19 5.49	3/15/2019	5.49%	332,108
BANK OF AMERICA CORP SUBORDINATED 05/16 6.05	5/16/2016	6.05%	7,112,948
BANK OF CHINA LTD H COMMON STOCK CNY1.			549,284
BANK OF COMMUNICATIONS CO H COMMON STOCK CNY1.			102,105
BANK OF EAST ASIA COMMON STOCK HKD2.5			56,686
BANK OF MONTREAL COMMON STOCK NPV			853,052
BANK OF MONTREAL COVERED 144A 06/15 2.85	6/9/2015	2.85%	1,467,996
BANK OF MONTREAL COVERED 144A 10/14 1.3	10/31/2014	1.3%	504,100
BANK OF MONTREAL SR UNSECURED 09/15 VAR	9/24/2015	0.49%	10,905,723
BANK OF MONTREAL SR UNSECURED 11/15 0.8	11/6/2015	0.8%	2,905,670
BANK OF MONTREAL SR UNSECURED 11/22 2.55	11/6/2022	2.55%	137,134
BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01			7,745,849
BANK OF NEW YORK MELLON SR UNSECURED 01/16 2.5	1/15/2016	2.5%	567,414
BANK OF NEW YORK MELLON SR UNSECURED 01/18 1.3	1/25/2018	1.3%	151,107
BANK OF NEW YORK MELLON SR UNSECURED 01/19 2.1	1/15/2019	2.1%	14,868
BANK OF NEW YORK MELLON SR UNSECURED 02/15 1.2	2/20/2015	1.2%	4,551,695
BANK OF NEW YORK MELLON SR UNSECURED 03/16 0.7	3/4/2016	0.7%	3,979,040
BANK OF NEW YORK MELLON SR UNSECURED 06/15 2.95	6/18/2015	2.95%	310,560
BANK OF NEW YORK MELLON SR UNSECURED 07/16 2.3	7/28/2016	2.3%	309,833
BANK OF NEW YORK MELLON SR UNSECURED 08/18 VAR	8/1/2018	0.8%	10,383,124
BANK OF NEW YORK MELLON SR UNSECURED 10/15 0.7	10/23/2015	0.7%	5,359,716
BANK OF NEW YORK MELLON SR UNSECURED 11/14 1.7	11/24/2014	1.7%	3,436,761
BANK OF NEW YORK MELLON SR UNSECURED 11/25 3.95	11/18/2025	3.95%	13,861
BANK OF NOVA SCOTIA COMMON STOCK NPV			437,656
BANK OF NOVA SCOTIA COVERED 144A 10/15 1.65	10/29/2015	1.65%	731,053
BANK OF NOVA SCOTIA SR UNSECURED 01/15 3.4	1/22/2015	3.4%	1,109,032
BANK OF NOVA SCOTIA SR UNSECURED 03/16 2.9	3/29/2016	2.9%	1,556,214
BANK OF NOVA SCOTIA SR UNSECURED 10/15 0.75	10/9/2015	0.75%	10,046,716
BANK OF NOVA SCOTIA SR UNSECURED 10/15 2.05	10/7/2015	2.05%	10,258,260
BANK OF SCOTLAND PLC JR SUBORDINA 11/49 VAR	12/31/2049	7.29%	172,250
BANK OF THE OZARKS COMMON STOCK USD.01			5,782,083
BANK OF YOKOHAMA LTD/THE COMMON STOCK			144,960
BANK ZACHODNI WBK SA COMMON STOCK PLN10.			131,150
BANKERS PETROLEUM LTD COMMON STOCK NPV			148,888
BANNER CORPORATION COMMON STOCK USD.01			3,095,045
BANQUE CANTONALE VAUDOIS REG COMMON STOCK CHF10.			200,213
BANQUE FED FRED MUTUEL 10/16 1	10/28/2016	1%	5,015,250
BANQUE PSA FINANCE SR UNSECURED REGS 02/16 4.25	2/25/2016	4.25%	2,870,677

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BARCLAYS BANK PLC JR SUBORDINA 11/49 VAR	12/31/2049	14%	2,199,167
BARCLAYS BANK PLC SR UNSECURED 01/14 2.375	1/13/2014	2.38%	5,798,158

36

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Table of Contents

Security Name	Maturity Date	Coupon Rate	Fair Value (In Dollars)
BARCLAYS BANK PLC SR UNSECURED 01/14 VAR	1/13/2014	1.28%	8,002,192
BARCLAYS BANK PLC SR UNSECURED 02/15 2.75	2/23/2015	2.75%	12,373,327
BARCLAYS BANK PLC SR UNSECURED 07/14 5.2	7/10/2014	5.2%	10,177,932
BARCLAYS BANK PLC SR UNSECURED 09/16 5	9/22/2016	5%	12,798,474
BARCLAYS BANK PLC SUBORDINATED 11/22 7.625	11/21/2022	7.63%	213,000
BARCLAYS BANK PLC SUBORDINATED 144A 06/21 10.179	6/12/2021	10.18%	13,944,779
BARCLAYS BANK PLC SUBORDINATED 144A 12/17 6.05	12/4/2017	6.05%	972,645
BARCLAYS PLC COMMON STOCK GBP.25			4,467,496
BARNES GROUP INC COMMON STOCK USD.01			3,356,339
BARRICK GOLD CORP SR UNSECURED 04/19 6.95	4/1/2019	6.95%	1,500,563
BARRICK GOLD CORP SR UNSECURED 04/22 3.85	4/1/2022	3.85%	558,391
BARRICK GOLD CORP SR UNSECURED 05/23 4.1	5/1/2023	4.1%	2,277,805
BARRICK NA FINANCE LLC COMPANY GUAR 05/21 4.4	5/30/2021	4.4%	2,031,605
BARRICK PD AU FIN PTY LT COMPANY GUAR 01/20 4.95	1/15/2020	4.95%	248,107
BASF SE COMMON STOCK NPV			651,342
BAXTER INTERNATIONAL INC COMMON STOCK USD1.			14,438,580
BAXTER INTERNATIONAL INC SR UNSECURED 03/20 4.25	3/15/2020	4.25%	59,295
BAXTER INTERNATIONAL INC SR UNSECURED 06/16 0.95	6/1/2016	0.95%	4,478,516
BAXTER INTERNATIONAL INC SR UNSECURED 06/23 3.2	6/15/2023	3.2%	525,442
BAYER AG REG COMMON STOCK NPV			13,584,886
BAYVIEW FINANCIAL ACQUISITION BAYV 2006 A 2A4	2/28/2041	0.47%	324,713
BB UBS TRUST BBUBS 2012 TFT A 144A	6/5/2030	2.89%	433,320
BB+T CORPORATION 06/18 2.05	6/19/2018	2.05%	5,673,896
BB+T CORPORATION SR UNSECURED 01/18 1.45	1/12/2018	1.45%	6,815,690
BB+T CORPORATION SR UNSECURED 03/16 3.2	3/15/2016	3.2%	1,678,360
BB+T CORPORATION SR UNSECURED 04/14 5.7	4/30/2014	5.7%	1,881,892
BB+T CORPORATION SR UNSECURED 04/16 3.95	4/29/2016	3.95%	320,437
BB+T CORPORATION SR UNSECURED 08/17 1.6	8/15/2017	1.6%	3,972,225
BB+T CORPORATION SUBORDINATED 06/17 4.9	6/30/2017	4.9%	52,526
BB+T CORPORATION SUBORDINATED 12/15 5.2	12/23/2015	5.2%	59,428
BBVA SENIOR FINANCE SA BANK GUARANT 09/15 4.375	9/21/2015	4.38%	1,884,194
BBVA US SENIOR SA UNIPER BANK GUARANT 10/15 4.664	10/9/2015	4.66%	1,576,917
BCAP LLC TRUST BCAP 2010 RR4 5A7 144A	5/26/2037	0.49%	56,664
BCE INC COMMON STOCK NPV			9,599,558
BCE INC COMMON STOCK NPV			56,282
BEACON ROOFING SUPPLY INC COMMON STOCK USD.01			5,028,555
BEAM INC COMMON STOCK USD3.125			3,838,584
BEAM INC SR UNSECURED 01/16 5.375	1/15/2016	5.38%	75,758
BEAM INC SR UNSECURED 05/17 1.875	5/15/2017	1.88%	449,250
BEAR STEARNS ADJUSTABLE RATE M BSARM 2000 2 A1	11/25/2030	2.72%	45,339
BEAR STEARNS ADJUSTABLE RATE M BSARM 2002 11 1A1	2/25/2033	2.36%	5,220

Table of Contents

Security Name	Maturity Date	Coupon Rate	Fair Value (In Dollars)
BEAR STEARNS ADJUSTABLE RATE M BSARM 2003 9 2A1	2/25/2034	2.83%	906,819
BEAR STEARNS ADJUSTABLE RATE M BSARM 2004 10 22A1	1/25/2035	2.59%	147,886
BEAR STEARNS ADJUSTABLE RATE M BSARM 2005 2 A1	3/25/2035	2.57%	4,981,073
BEAR STEARNS ADJUSTABLE RATE M BSARM 2005 2 A2	3/25/2035	2.79%	38,282
BEAR STEARNS ALT A TRUST BALTA 2005 4 23A2	5/25/2035	2.67%	2,405,373
BEAR STEARNS ALT A TRUST BALTA 2006 8 3A1	2/25/2034	0.33%	375,507
BEAR STEARNS ASSET BACKED SECU BSABS 2003 2 A3	3/25/2043	1.67%	1,906,115
BEAR STEARNS ASSET BACKED SECU BSABS 2005 SD1 1A3	8/25/2043	0.57%	1,073,641
BEAR STEARNS ASSET BACKED SECU BSABS 2006 SD3 1A1A	8/25/2036	5.5%	1,975,318
BEAR STEARNS ASSET BACKED SECU BSABS 2007 HE7 1A1	10/25/2037	1.17%	1,076,434
BEAR STEARNS COMMERCIAL MORTGA BSCMS 2005 PW10 AAB	12/11/2040	5.38%	251,251
BEAR STEARNS COMMERCIAL MORTGA BSCMS 2005 PWR8 A4	6/11/2041	4.67%	9,773,025
BEAR STEARNS COMMERCIAL MORTGA BSCMS 2005 T20 A4A	10/12/2042	5.14%	10,618,400
BEAR STEARNS COMMERCIAL MORTGA BSCMS 2005 T20 A4B	10/12/2042	1%	1,378,811
BEAR STEARNS COMMERCIAL MORTGA BSCMS 2005 T20 AAB	10/12/2042	5.12%	904,608
BEAR STEARNS COMMERCIAL MORTGA BSCMS 2006 PW11 A4	3/11/2039	5.44%	3,764,765
BEAR STEARNS COMMERCIAL MORTGA BSCMS 2006 PW14 A1A	12/11/2038	5.19%	8,297,198
BEAR STEARNS COMMERCIAL MORTGA BSCMS 2006 PW14 A3	12/11/2038	5.21%	1,868,832
BEAR STEARNS COMMERCIAL MORTGA BSCMS 2006 T22 AM	4/12/2038	5.58%	400,899
BEAR STEARNS COMMERCIAL MORTGA BSCMS 2006 T24 A4	10/12/2041	5.54%	11,699,141
BEAR STEARNS COMMERCIAL MORTGA BSCMS 2007 PW16 AM	6/11/2040	5.71%	240,906
BEAR STEARNS COMMERCIAL MORTGA BSCMS 2007 PW17 A3	6/11/2050	5.74%	3,475,850
BEAR STEARNS COMMERCIAL MORTGA BSCMS 2007 PW17 AMFL 144A	6/11/2050	0.83%	306,757
BEAR STEARNS COMMERCIAL MORTGA BSCMS 2007 PW18 A3	6/11/2050	5.96%	2,047,408
BEAR STEARNS COMMERCIAL MORTGA BSCMS 2007 T26 A1A	1/12/2045	5.45%	5,748,242
BEAR STEARNS COMMERCIAL MORTGA BSCMS 2007 T28 A3	9/11/2042	5.79%	983,759
BEAR STEARNS COS LLC SR UNSECURED 02/18 7.25	2/1/2018	7.25%	11,680,354
BEAR STEARNS COS LLC SR UNSECURED 10/17 6.4	10/2/2017	6.4%	6,824,099
BEAR STEARNS COS LLC SR UNSECURED 11/14 5.7	11/15/2014	5.7%	313,356
BEAR STEARNS STRUCTURED PRODUC BSSP 2007 R6 1A1	1/26/2036	2.5%	116,426
BEAR STEARNS STRUCTURED PRODUC BSSP 2007 R6 2A1	12/26/2046	2.58%	2,692,652
BEC WORLD PUBLIC CO LTD NVDR NVDR THB1.			198,711
BEIERSDORF AG COMMON STOCK NPV			4,354,578



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BEIJING JINGNENG CLEAN ENE H COMMON STOCK CNY1.			400,044
BELDEN INC COMMON STOCK USD.01			2,852,521
BELLSOUTH CORP SR UNSECURED 09/14 5.2	9/15/2014	5.2%	686,688
BELLSOUTH CORP SR UNSECURED 12/16 5.2	12/15/2016	5.2%	276,330
BENDIGO AND ADELAIDE BANK COMMON STOCK NPV			501,708
BENEFITFOCUS INC COMMON STOCK USD.001			1,489,403
BERKSHIRE HATHAWAY FIN COMPANY GUAR 05/18 1.3	5/15/2018	1.3%	4,793,088
BERKSHIRE HATHAWAY FIN COMPANY GUAR 05/18 5.4	5/15/2018	5.4%	943,188

38

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Table of Contents

Security Name	Maturity Date	Coupon Rate	Fair Value (In Dollars)
BERKSHIRE HATHAWAY FIN COMPANY GUAR 07/14 5.1	7/15/2014	5.1%	1,819,265
BERKSHIRE HATHAWAY FIN COMPANY GUAR 08/16 0.95	8/15/2016	0.95%	3,013,608
BERKSHIRE HATHAWAY FIN COMPANY GUAR 12/15 2.45	12/15/2015	2.45%	3,627,148
BERKSHIRE HATHAWAY INC SR UNSECURED 01/17 1.9	1/31/2017	1.9%	240,409
BERKSHIRE HATHAWAY INC SR UNSECURED 02/15 3.2	2/11/2015	3.2%	6,627,388
BERRY PLASTICS GROUP INC COMMON STOCK USD.01			3,668,418
BG ENERGY CAPITAL PLC COMPANY GUAR 144A 10/16 2.875	10/15/2016	2.88%	208,780
BG GROUP PLC COMMON STOCK GBP.1			4,587,692
BHP BILLITON FIN USA LTD COMPANY GUAR 02/17 1.625	2/24/2017	1.63%	2,632,114
BHP BILLITON FIN USA LTD COMPANY GUAR 04/14 5.5	4/1/2014	5.5%	2,743,553
BHP BILLITON FIN USA LTD COMPANY GUAR 04/19 6.5	4/1/2019	6.5%	557,485
BHP BILLITON FIN USA LTD COMPANY GUAR 09/43 5.	9/30/2043	5%	76,256
BHP BILLITON LTD COMMON STOCK			1,338,564
BHP BILLITON PLC COMMON STOCK USD.5			591,463
BIOGEN IDEC INC COMMON STOCK USD.0005			16,787,798
BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD.001			6,811,552
BIOMED REALTY TRUST INC REIT USD.01			3,446,424
BK NEDERLANDSE GEMEENTEN SR UNSECURED 03/17 3.	3/30/2017	3%	147,456
BK NEDERLANDSE GEMEENTEN SR UNSECURED 11/19 3.875	11/4/2019	3.88%	155,154
BK TOKYO MITSUBISHI UFJ SR UNSECURED 144A 01/15 3.85	1/22/2015	3.85%	1,702,091
BK TOKYO MITSUBISHI UFJ SR UNSECURED 144A 02/16 1	2/26/2016	1%	199,093
BK TOKYO MITSUBISHI UFJ SR UNSECURED 144A 09/16 1.55	9/9/2016	1.55%	4,621,837
BLACKBERRY LTD COMMON STOCK			89,967
BLACKROCK INC COMMON STOCK USD.01			4,943,894
BLACKROCK INC SR UNSECURED 06/15 1.375	6/1/2015	1.38%	1,947,068
BLACKROCK INC SR UNSECURED 12/14 3.5	12/10/2014	3.5%	1,070,392
BLUE LABEL TELECOMS LTD COMMON STOCK ZAR.00000001			78,396
BLUESTREAM VENTURES			1,085,164
BM+FBOVESPA SA COMMON STOCK NPV			1,025,625
BMW VEHICLE LEASE TRUST BMWLT 2013 1 A2	1/20/2015	0.4%	6,662,906
BMW VEHICLE OWNER TRUST BMWOT 2013 A A2	2/25/2016	0.41%	1,999,948
BNP PARIBAS 12/16 1.25	12/12/2016	1.25%	10,007,330
BNP PARIBAS BANK GUARANT 01/21 5.	1/15/2021	5%	10,970
BNP PARIBAS BANK GUARANT 03/15 3.25	3/11/2015	3.25%	9,594,551
BNP PARIBAS HOME LOAN COVERED 144A 11/15 2.2	11/2/2015	2.2%	1,740,790
BNP PARIBAS SR UNSECURED 08/18 2.7	8/20/2018	2.7%	3,443,378
BNP PARIBAS SR UNSECURED 09/17 2.375	9/14/2017	2.38%	5,431,539
BOEING CO/THE COMMON STOCK USD5.			7,030,274,371
BOEING CO/THE COMMON STOCK USD5.			(183,989 )
BOK FINANCIAL CORPORATION COMMON STOCK USD.00006			2,718,192
BOLSA MEXICANA DE VALORES SA COMMON STOCK NPV			485,545

Table of Contents

Security Name	Maturity Date	Coupon Rate	Fair Value (In Dollars)
BOMBARDIER INC B COMMON STOCK NPV			272,044
BONANZA CREEK ENERGY INC COMMON STOCK USD.001			1,424,947
BONOS Y OBLIG DEL ESTADO BONDS 10/18 3.75	10/31/2018	3.75%	14,554,451
BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.			3,192,721
BOSTON PROPERTIES LP SR UNSECURED 06/15 5.	6/1/2015	5%	465,531
BOSTON PROPERTIES LP SR UNSECURED 09/23 3.125	9/1/2023	3.13%	73,071
BOSTON SCIENTIFIC CORP COMMON STOCK USD.01			3,598,488
BOSTON SCIENTIFIC CORP SR UNSECURED 01/20 6.	1/15/2020	6%	1,090,629
BOTTLING GROUP LLC COMPANY GUAR 01/19 5.125	1/15/2019	5.13%	345,525
BOTTLING GROUP LLC COMPANY GUAR 04/16 5.5	4/1/2016	5.5%	275,406
BOULDER BRANDS INC COMMON STOCK USD.0001			1,393,967
BP CAPITAL MARKETS PLC COMPANY GUAR 03/15 3.875	3/10/2015	3.88%	9,501,033
BP CAPITAL MARKETS PLC COMPANY GUAR 03/19 4.75	3/10/2019	4.75%	1,566,065
BP CAPITAL MARKETS PLC COMPANY GUAR 05/18 1.375	5/10/2018	1.38%	207,697
BP CAPITAL MARKETS PLC COMPANY GUAR 05/18 VAR	5/10/2018	0.75%	3,332,262
BP CAPITAL MARKETS PLC COMPANY GUAR 05/22 3.245	5/6/2022	3.25%	3,649,271
BP CAPITAL MARKETS PLC COMPANY GUAR 10/15 3.125	10/1/2015	3.13%	18,701,007
BP CAPITAL MARKETS PLC COMPANY GUAR 11/15 0.7	11/6/2015	0.7%	2,882,159
BP CAPITAL MARKETS PLC COMPANY GUAR 11/16 2.248	11/1/2016	2.25%	9,645,939
BP CAPITAL MARKETS PLC COMPANY GUAR 11/17 1.375	11/6/2017	1.38%	984,795
BP CAPITAL MARKETS PLC COMPANY GUAR 11/21 3.561	11/1/2021	3.56%	1,038,048
BP PLC COMMON STOCK USD.25			1,093,342
BPCE SA SR UNSECURED 144A 02/14 VAR	2/7/2014	1.99%	450,685
BR MALLS PARTICIPACOES SA COMMON STOCK NPV			61,428
BRAMMER PLC COMMON STOCK GBP.2			462,839
BRANDYWINE REALTY TRUST REIT USD.01			3,360,465
BRASIL BROKERS PARTICIPACOES COMMON STOCK NPV			224,652
BRASKEM SA PREF A PREFERENCE			239,441
BRIDGESTONE CORP COMMON STOCK			98,454
BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1			27,318,409
BRISTOW GROUP INC COMMON STOCK USD.01			3,512,808
BRITISH COLUMBIA PROV OF SR UNSECURED 10/22 2.	10/23/2022	2%	5,062,464
BRITISH LAND CO PLC REIT GBP.25			87,197
BRITISH SKY BROADCASTING GRO COMMON STOCK GBP.5			1,034,595
BRITISH TELECOM PLC SR UNSECURED 01/18 5.95	1/15/2018	5.95%	1,286,402
BRITISH TELECOM PLC SR UNSECURED 06/15 2.	6/22/2015	2%	1,831,653
BRITISH TELECOM PLC SR UNSECURED 06/16 1.625	6/28/2016	1.63%	1,513,218
BRITISH TELECOM PLC SR UNSECURED 12/30 9.625	12/15/2030	9.63%	149,224
BRITVIC PLC COMMON STOCK GBP.2			317,706
BROADCOM CORP CL A COMMON STOCK USD.0001			3,802,462
BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01			4,088,344

Table of Contents

Security Name	Maturity Date	Coupon Rate	Fair Value (In Dollars)
BROOKDALE SENIOR LIVING INC COMMON STOCK USD.01			2,120,040
BROOKFIELD ASSET MANAGE CL A COMMON STOCK NPV			256,049
BROOKFIELD OFFICE PROPERTIES COMMON STOCK NPV			48,118
BRUNEL INTERNATIONAL COMMON STOCK EUR.05			386,221
BRUNSWICK CORP COMMON STOCK USD.75			4,705,536
BT GROUP PLC COMMON STOCK GBP.05			1,747,734
BUCKEYE OH TOBACCO SETTLEMENT BUCGEN 06/47 FIXED OID 5.875	6/1/2047	5.88%	15,190,910
BUCKEYE PARTNERS LP SR UNSECURED 11/18 2.65	11/15/2018	2.65%	280,812
BUNDESREPUB. DEUTSCHLAND BONDS 07/17 4.25	7/4/2017	4.25%	388,857
BUNDESREPUB. DEUTSCHLAND BONDS 08/23 2.	8/15/2023	2%	19,111,923
BUNGE LIMITED FINANCE CO COMPANY GUAR 03/16 4.1	3/15/2016	4.1%	464,614
BUNGE LTD COMMON STOCK USD.01			3,744,216
BUNGE LTD FINANCE CORP COMPANY GUAR 07/15 5.1	7/15/2015	5.1%	317,562
BUONI POLIENNALI DEL TES BONDS 09/16 4.75	9/15/2016	4.75%	10,260,845
BURLINGTN NORTH SANTA FE SR UNSECURED 02/14 7.	2/1/2014	7%	703,494
BURLINGTN NORTH SANTA FE SR UNSECURED 03/18 5.75	3/15/2018	5.75%	940,567
BURLINGTN NORTH SANTA FE SR UNSECURED 03/23 3	3/15/2023	3%	79,157
BURLINGTN NORTH SANTA FE SR UNSECURED 05/17 5.65	5/1/2017	5.65%	386,921
BURLINGTN NORTH SANTA FE SR UNSECURED 09/21 3.45	9/15/2021	3.45%	123,448
BURSA MALAYSIA BHD COMMON STOCK MYR.5			266,335
BWPC00SI8 CDS EUR P F 1.00000 1 CCPITRAXX	12/20/2023	1%	(6,614,158 )
BWPC00SI8 CDS EUR R V 03MEVENT 2 CCPITRAXX	12/20/2023	1%	6,716,325
BWU004X94 IRS USD P F 3.50000 CME CCP	12/18/2043	3.5%	(2,400,000 )
BWU004X94 IRS USD R V 03MLIBOR CME CCP	12/18/2043	0.24%	2,595,650
BWU004Z50 IRS USD P F 3.00000 SWU004Z50 CCPVANILLA	12/18/2023	3%	(12,100,000 )
BWU004Z50 IRS USD R V 03MLIBOR SWUV04Z52 CCPVANILLA	12/18/2023	1%	12,194,010
BWU005NK7 IRS EUR P F 2.75000 SWU005NK7 CCPVANILLA	3/19/2044	2.75%	(8,681,082 )
BWU005NK7 IRS EUR R V 06MEURIB SWUV05NK9 CCPVANILLA	3/19/2044	1%	8,693,759
C+C GROUP PLC COMMON STOCK EUR.01			800,742
CABELA S INC COMMON STOCK USD.01			3,739,626
CADENCE DESIGN SYS INC COMMON STOCK USD.01			6,868,372
CAISSE CENTRALE DESJARDN COMPANY GUAR 144A 10/15 VAR	10/29/2015	0.52%	21,991,926
CAISSE CENTRALE DESJARDN SR UNSECURED 144A 09/15 2.65	9/16/2015	2.65%	3,736,059
CAIXABANK S.A COMMON STOCK EUR1.			319,486
CALIFORNIA REPUBLIC AUTO RECEI CRART 2012 1 A 144A	8/15/2017	1.18%	290,851
CALIFORNIA ST CAS 03/19 FIXED 6.2	3/1/2019	6.2%	580,120
CALIFORNIA ST CAS 03/36 FIXED 7.95	3/1/2036	7.95%	11,560
CALIFORNIA ST CAS 04/16 FIXED 5.95	4/1/2016	5.95%	553,605
CALIFORNIA ST CAS 04/34 FIXED 7.5	4/1/2034	7.5%	4,337,958
CALIFORNIA ST CAS 04/39 FIXED 7.55	4/1/2039	7.55%	8,924,943
CALIFORNIA ST CAS 06/37 FIXED 5	6/1/2037	5%	2,653,768



Table of Contents

Security Name	Maturity Date	Coupon Rate	Fair Value (In Dollars)
CALIFORNIA ST CAS 08/28 FIXED 4.5	8/1/2028	4.5%	4,162,238
CALIFORNIA ST CAS 09/23 FIXED 5	9/1/2023	5%	1,124,687
CALIFORNIA ST CAS 10/19 FIXED 6.2	10/1/2019	6.2%	2,097,900
CALIFORNIA ST CAS 11/37 FIXED 5	11/1/2037	5%	1,227,588
CALIFORNIA ST PUBLIC WKS BRD L CASFAC 11/26 FIXED 5	11/1/2026	5%	2,142,680
CALIFORNIA ST PUBLIC WKS BRD L CASFAC 11/30 FIXED 5	11/1/2030	5%	6,956,074
CALIX NETWORKS INC COMMON STOCK			1,879,846
CAMDEN PROPERTY TRUST REIT USD.01			1,820,160
CAMERON INTERNATIONAL CORP COMMON STOCK USD.01			6,000,624
CAMERON INTL CORP SR UNSECURED 04/15 1.6	4/30/2015	1.6%	2,980,092
CAN IMPERIAL BK OF COMMERCE COMMON STOCK NPV			264,689
CANADA GOV T REAL RETURN BONDS 12/21 4.25	12/1/2021	4.25%	1,134,158
CANADA GOV T REAL RETURN BONDS 12/36 3	12/1/2036	3%	260,411
CANADA HOUSING TRUST GOVT GUARANT 144A 12/22 2.4	12/15/2022	2.4%	7,571,600
CANADIAN IMPERIAL BANK COVERED 144A 09/14 0.9	9/19/2014	0.9%	6,799,111
CANADIAN IMPERIAL BANK SR UNSECURED 01/18 1.55	1/23/2018	1.55%	244,526
CANADIAN IMPERIAL BANK SR UNSECURED 10/15 0.9	10/1/2015	0.9%	11,229,178
CANADIAN IMPERIAL BANK SR UNSECURED 12/15 2.35	12/11/2015	2.35%	237,537
CANADIAN NATL RAILWAY CO COMMON STOCK NPV			7,140,843
CANADIAN NATL RAILWAY CO COMMON STOCK NPV			832,166
CANADIAN NATL RAILWAY SR UNSECURED 01/14 4.95	1/15/2014	4.95%	370,575
CANADIAN NATL RAILWAY SR UNSECURED 03/19 5.55	3/1/2019	5.55%	206,552
CANADIAN NATL RAILWAY SR UNSECURED 07/18 6.8	7/15/2018	6.8%	731,266
CANADIAN NATL RAILWAY SR UNSECURED 12/16 1.45	12/15/2016	1.45%	302,128
CANADIAN NATL RESOURCES SR UNSECURED 03/38 6.25	3/15/2038	6.25%	56,027
CANADIAN NATL RESOURCES SR UNSECURED 08/16 6	8/15/2016	6%	2,800,973
CANADIAN NATL RESOURCES SR UNSECURED 11/14 1.45	11/14/2014	1.45%	4,157,437
CANADIAN NATL RESOURCES SR UNSECURED 12/14 4.9	12/1/2014	4.9%	379,368
CANADIAN NATURAL RESOURCES COMMON STOCK NPV			801,673
CANADIAN OIL SANDS LTD COMPANY GUAR 144A 04/22 4.5	4/1/2022	4.5%	654,604
CANADIAN PACIFIC RAILWAY LTD COMMON STOCK NPV			6,599,368
CANADIAN PACIFIC RAILWAY LTD COMMON STOCK NPV			317,520
CANADIAN PACIFIC RR CO SR UNSECURED 05/18 6.5	5/15/2018	6.5%	279,729
CANADIAN PACIFIC RR CO SR UNSECURED 10/31 7.125	10/15/2031	7.13%	72,155
CANADIAN TIRE CORP CLASS A COMMON STOCK NPV			280,913
CANFOR CORP COMMON STOCK NPV			963,524
CANON INC COMMON STOCK			370,686
CANTEL MEDICAL CORP COMMON STOCK USD.1			1,943,653
CAP SA COMMON STOCK			99,355
CAPCOM CO LTD COMMON STOCK			229,804
CAPITACOMMERCIAL TRUST REIT NPV			20,672

Table of Contents

Security Name	Maturity Date	Coupon Rate	Fair Value (In Dollars)
CAPITAL AUTO RECEIVABLES ASSET AFIN 2013 1 A2	7/20/2016	0.62%	3,330,390
CAPITAL AUTO RECEIVABLES ASSET AFIN 2013 1 A3	6/20/2017	0.79%	4,082,083
CAPITAL AUTO RECEIVABLES ASSET AFIN 2013 2 A3	10/20/2017	1.29%	589,721
CAPITAL AUTO RECEIVABLES ASSET AFIN 2013 3 A3	12/20/2017	1.31%	6,195,120
CAPITAL AUTO RECEIVABLES ASSET AFIN 2013 4 A3	3/20/2018	1.09%	2,766,581
CAPITAL ONE BANK USA NA SR UNSECURED 11/18 2.15	11/21/2018	2.15%	661,442
CAPITAL ONE FINANCIAL CO SR UNSECURED 03/15 2.15	3/23/2015	2.15%	355,803
CAPITAL ONE FINANCIAL CO SR UNSECURED 05/14 7.375	5/23/2014	7.38%	1,333,478
CAPITAL ONE FINANCIAL CO SR UNSECURED 06/15 5.5	6/1/2015	5.5%	398,289
CAPITAL ONE FINANCIAL CO SR UNSECURED 06/23 3.5	6/15/2023	3.5%	46,935
CAPITAL ONE FINANCIAL CO SR UNSECURED 07/14 2.125	7/15/2014	2.13%	302,378
CAPITAL ONE FINANCIAL CO SR UNSECURED 07/16 3.15	7/15/2016	3.15%	7,785,794
CAPITAL ONE FINANCIAL CO SR UNSECURED 07/21 4.75	7/15/2021	4.75%	212,670
CAPITAL ONE FINANCIAL CO SR UNSECURED 09/17 6.75	9/15/2017	6.75%	233,741
CAPITAL ONE FINANCIAL CO SR UNSECURED 11/15 1.	11/6/2015	1%	9,995,640
CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01			15,892,745
CAPITAL ONE MULTI ASSET EXECUT COMET 2006 A3 A3	12/17/2018	5.05%	8,192,085
CAPITAL ONE MULTI ASSET EXECUT COMET 2013 A3 A3	9/16/2019	0.96%	9,199,293
CAPITALSOURCE INC COMMON STOCK USD.01			6,811,926
CAPITAMALL TRUST REIT NPV			31,685
CAPITAMALLS ASIA LTD COMMON STOCK NPV			17,076
CARDINAL HEALTH INC COMMON STOCK NPV			3,158,443
CARDINAL HEALTH INC SR UNSECURED 06/15 4	6/15/2015	4%	209,315
CARDINAL HEALTH INC SR UNSECURED 10/16 5.8	10/15/2016	5.8%	189,927
CARDINAL HEALTH INC SR UNSECURED 12/20 4.625	12/15/2020	4.63%	631,431
CARDTRONICS INC COMMON STOCK USD.0001			3,250,060
CARGILL INC SR UNSECURED 144A 03/17 1.9	3/1/2017	1.9%	420,816
CARMAX AUTO OWNER TRUST CARMX 2010 3 A4	2/16/2016	1.41%	676,634
CARMAX AUTO OWNER TRUST CARMX 2011 3 A3	6/15/2016	1.07%	3,289,423
CARMAX AUTO OWNER TRUST CARMX 2012 1 A3	9/15/2016	0.89%	3,258,656
CARMAX AUTO OWNER TRUST CARMX 2012 1 A4	6/15/2017	1.25%	8,163,038
CARMAX AUTO OWNER TRUST CARMX 2012 3 A4	4/16/2018	0.79%	9,949,380
CARMAX AUTO OWNER TRUST CARMX 2013 1 A2	3/15/2016	0.42%	3,401,656
CARMAX AUTO OWNER TRUST CARMX 2013 1 A3	10/16/2017	0.6%	7,351,212
CARMAX AUTO OWNER TRUST CARMX 2013 3 A2	8/15/2016	0.59%	5,007,540
CARMAX AUTO OWNER TRUST CARMX 2013 3 A3	4/16/2018	0.97%	15,857,406
CARMAX AUTO OWNER TRUST CARMX 2013 4 A3	7/16/2018	0.8%	921,616
CARNIVAL CORP COMPANY GUAR 02/16 1.2	2/5/2016	1.2%	1,346,269
CARNOW AUTO RECEIVABLES TRUST CNART 2013 1A A 144A	10/16/2017	1.16%	210,916
CARPENTER TECHNOLOGY COMMON STOCK USD5.			5,311,880
CASTELLUM AB COMMON STOCK NPV			590,694

Table of Contents

Security Name	Maturity Date	Coupon Rate	Fair Value (In Dollars)
CATAMARAN CORP COMMON STOCK NPV			104,461
CATERPILLAR FINANCIAL SE SR UNSECURED 02/16 0.7	2/26/2016	0.7%	1,697,306
CATERPILLAR FINANCIAL SE SR UNSECURED 02/19 7.15	2/15/2019	7.15%	61,461
CATERPILLAR FINANCIAL SE SR UNSECURED 05/15 1.1	5/29/2015	1.1%	2,237,887
CATERPILLAR FINANCIAL SE SR UNSECURED 06/22 2.85	6/1/2022	2.85%	75,142
CATERPILLAR FINANCIAL SE SR UNSECURED 09/16 1.35	9/6/2016	1.35%	5,030,930
CATERPILLAR FINANCIAL SE SR UNSECURED 09/17 5.85	9/1/2017	5.85%	1,253,935
CATERPILLAR FINANCIAL SE SR UNSECURED 11/15 0.7	11/6/2015	0.7%	2,374,868
CATERPILLAR FINANCIAL SE SR UNSECURED 11/16 1.	11/25/2016	1%	646,229
CATERPILLAR INC SR UNSECURED 05/21 3.9	5/27/2021	3.9%	2,347,464
CATHAY PACIFIC AIRWAYS COMMON STOCK HKD.2			84,863
CATHOLIC HEALTH INITIATI SECURED 11/17 1.6	11/1/2017	1.6%	135,695
CATHOLIC HEALTH INITIATI UNSECURED 08/23 4.2	8/1/2023	4.2%	460,855
CATLIN GROUP LTD COMMON STOCK USD.01			667,075
CAVIUM INC COMMON STOCK USD.001			1,270
CBS CORP COMPANY GUAR 02/21 4.3	2/15/2021	4.3%	325,768
CBS CORP COMPANY GUAR 06/14 8.875	6/14/2014	8.88%	6,632,774
CBS CORP COMPANY GUAR 07/17 1.95	7/1/2017	1.95%	571,033
CBS CORP COMPANY GUAR 09/23 7.875	9/1/2023	7.88%	58,985
CCSI289H7 CYS EUR R V 03MEURIB EUR003M-23.81/CCSI289H7	3/18/2016	1%	46,623,695
CCSI289H7 CYS USD P V 03MLIBOR US0003M/CCSI289I5	3/18/2016	1%	(44,850,008 )
CD COMMERCIAL MORTGAGE TRUST CD 2005 CD1 A4	7/15/2044	5.22%	1,855,464
CD COMMERCIAL MORTGAGE TRUST CD 2005 CD1 AJ	7/15/2044	5.22%	341,532
CD COMMERCIAL MORTGAGE TRUST CD 2006 CD2 AM	1/15/2046	5.53%	536,935
CD COMMERCIAL MORTGAGE TRUST CD 2006 CD3 A5	10/15/2048	5.62%	381,394
CD COMMERCIAL MORTGAGE TRUST CD 2007 CD4 A1A	12/11/2049	5.29%	3,432,393
CD COMMERCIAL MORTGAGE TRUST CD 2007 CD4 A2B	12/11/2049	5.21%	11,237
CD COMMERCIAL MORTGAGE TRUST CD 2007 CD4 A4	12/11/2049	5.32%	2,036,901
CDP FINANCIAL COMPANY GUAR 144A 11/14 3.	11/25/2014	3%	1,710,426
CDP FINANCIAL COMPANY GUAR 144A 11/19 4.4	11/25/2019	4.4%	275,214
CEBU AIR INC COMMON STOCK PHP1.			135,137
CELGENE CORP COMMON STOCK USD.01			40,879,534
CELGENE CORP SR UNSECURED 08/17 1.9	8/15/2017	1.9%	298,580
CELGENE CORP SR UNSECURED 08/22 3.25	8/15/2022	3.25%	18,935
CELGENE CORP SR UNSECURED 10/15 2.45	10/15/2015	2.45%	205,457
CELGENE CORP SR UNSECURED 10/20 3.95	10/15/2020	3.95%	51,787
CELLCO PART/VERI WIRELSS SR UNSECURED 11/18 8.5	11/15/2018	8.5%	709,034
CELDEX THERAPEUTICS INC COMMON STOCK USD.001			2,145,127
CELLULAR DYNAMICS INTERNATIO COMMON STOCK USD.0001			261,353
CEMEX SAB SPONS ADR PART CER ADR NPV			159,705
CEMIG SA SPONS ADR ADR			249,280



Table of Contents

Security Name	Maturity Date	Coupon Rate	Fair Value (In Dollars)
CENOVUS ENERGY INC SR UNSECURED 08/22 3	8/15/2022	3%	28,132
CENOVUS ENERGY INC SR UNSECURED 10/19 5.7	10/15/2019	5.7%	410,087
CENOVUS ENERGY INC SR UNSECURED 11/39 6.75	11/15/2039	6.75%	11,721
CENTENE CORP COMMON STOCK USD.001			3,279,389
CENTERPOINT ENERGY INC SR UNSECURED 05/18 6.5	5/1/2018	6.5%	385,049
CENTERPOINT ENERGY RESOU SR UNSECURED 01/21 4.5	1/15/2021	4.5%	239,991
CENTERPOINT ENERGY RESOU SR UNSECURED 01/41 5.85	1/15/2041	5.85%	56,707
CENTERPOINT ENERGY RESOU SR UNSECURED 05/16 6.15	5/1/2016	6.15%	331,318
CENTRAL JAPAN RAILWAY CO COMMON STOCK			824,509
CENTRICA PLC COMMON STOCK GBP.061728			900,178
CEPHEID INC COMMON STOCK NPV			3,984,515
CEVA INC COMMON STOCK USD.001			1,415,917
CF INDUSTRIES INC COMPANY GUAR 05/18 6.875	5/1/2018	6.88%	452,327
CF INDUSTRIES INC COMPANY GUAR 06/23 3.45	6/1/2023	3.45%	452,047
CFC LLC CFCAT 2013 1A A 144A	7/17/2017	1.65%	263,305
CFC LLC CFCAT 2013 2A A 144A	11/15/2017	1.75%	253,800
CFS RETAIL PROPERTY TRUST GR REIT NPV			46,614
CGBAM COMMERCIAL MORTGAGE TRUS CGBAM 2013 BREH A2 144A	5/15/2030	1.28%	3,071,919
CGI GROUP INC CLASS A COMMON STOCK NPV			23,415
CHALLENGER LTD COMMON STOCK NPV			478,913
CHANNELADVISOR CORP COMMON STOCK USD.001			1,401,873
CHARLES SCHWAB CORP SR UNSECURED 09/22 3.225	9/1/2022	3.23%	33,686
CHARLES SCHWAB CORP SR UNSECURED 12/15 0.85	12/4/2015	0.85%	2,089,796
CHART INDUSTRIES INC COMMON STOCK USD.01			4,227,671
CHARTER HALL RETAIL REIT REIT NPV			352,510
CHASE ISSUANCE TRUST CHAIT 2012 A4 A4	8/16/2021	1.58%	573,114
CHASE ISSUANCE TRUST CHAIT 2012 A5 A5	8/15/2017	0.59%	9,381,041
CHASE ISSUANCE TRUST CHAIT 2013 A8 A8	10/15/2018	1.01%	2,996,226
CHASE MORTGAGE FINANCE CORPORA CHASE 2007 A1 1A1	2/25/2037	2.74%	179,348
CHECK POINT SOFTWARE TECH COMMON STOCK USD.01			1,781,849
CHEMTURA CORP COMMON STOCK USD.01			1,884,795
CHENG SHIN RUBBER IND CO LTD COMMON STOCK TWD10.			1,701
CHEUNG KONG HOLDINGS LTD COMMON STOCK NPV			410,769
CHEUNG KONG INFRASTRUCTURE COMMON STOCK HKD1.			50,659
CHEVRON CORP COMMON STOCK USD.75			8,462,028
CHEVRON CORP SR UNSECURED 06/16 0.889	6/24/2016	0.89%	1,825,323
CHEVRON CORP SR UNSECURED 12/22 2.355	12/5/2022	2.36%	1,609,971
CHIBA BANK LTD/THE COMMON STOCK			40,474
CHICAGO IL CHI 01/32 FIXED 4.75	1/1/2032	4.75%	8,608,513
CHICAGO IL CHI 01/39 FIXED OID 5	1/1/2039	5%	2,498,284
CHICAGO IL TRANSIT AUTH SALES CHITRN 12/40 FIXED 6.2	12/1/2040	6.2%	10,410

Table of Contents

Security Name	Maturity Date	Coupon Rate	Fair Value (In Dollars)
CHICAGO IL TRANSIT AUTH SALES CHITRN 12/40 FIXED 6.899	12/1/2040	6.9%	445,344
CHICAGO IL TRANSIT AUTH SALES CHITRN 12/40 FIXED 6.899	12/1/2040	6.9%	561,090
CHICO S FAS INC COMMON STOCK USD.01			3,133,092
CHICONY ELECTRONICS CO LTD COMMON STOCK TWD10.			142,143
CHILDREN S PLACE COMMON STOCK USD.1			2,172,836
CHINA BLUECHEMICAL LTD H COMMON STOCK HKD1.			417,904
CHINA CITIC BANK CORP LTD H COMMON STOCK CNY1.			86,126
CHINA COMMUNICATIONS SERVI H COMMON STOCK CNY1.			87,906
CHINA CONSTRUCTION BANK H COMMON STOCK CNY1.			792,197
CHINA GAS HOLDINGS LTD COMMON STOCK HKD.01			341,099
CHINA MENGNIU DAIRY CO COMMON STOCK HKD.1			584,562
CHINA MERCHANTS BANK H COMMON STOCK CNY1.			96,941
CHINA MOBILE LTD SPON ADR ADR			606,564
CHINA OILFIELD SERVICES H COMMON STOCK CNY1.			136,476
CHINA OVERSEAS LAND + INVEST COMMON STOCK NPV			230,547
CHINA PETROLEUM + CHEMICAL H COMMON STOCK CNY1.			82,781
CHINA RAILWAY CONSTRUCTION H COMMON STOCK CNY1.			98,071
CHINA RAILWAY GROUP LTD H COMMON STOCK CNY1.			35,168
CHINA RESOURCES LAND LTD COMMON STOCK HKD.1			98,946
CHINA RESOURCES POWER HOLDIN COMMON STOCK HKD1.			104,301
CHINA SOUTHERN AIRLINES CO H COMMON STOCK CNY1.			51,583
CHINA TELECOM CORP LTD H COMMON STOCK CNY1.			197,169
CHINA UNICOM HONG KONG LTD COMMON STOCK NPV			2,004,238
CHIPBOND TECHNOLOGY CORP COMMON STOCK TWD10.			325,396
CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01			4,243,060
CHIYODA CO LTD COMMON STOCK			279,501
CHIYODA CORP COMMON STOCK			522,677
CHONGQING RURAL COMMERCIAL H COMMON STOCK CNY1.			100,811
CHRISTIAN DIOR COMMON STOCK EUR2.			282,756
CHUBB CORP COMMON STOCK USD1.			3,473,849
CHUBB CORP SR UNSECURED 05/18 5.75	5/15/2018	5.75%	22,989
CHUY S HOLDINGS INC COMMON STOCK USD.01			986,408
CI FINANCIAL CORP COMMON STOCK NPV			46,579
CIA BRASILEIRA DE DIS PREF PREFERENCE			484,696
CIA DE MINAS BUENAVENTUR ADR ADR			20,196
CIA ENERGETICA DE SP PREF B PREFERENCE			315,500
CIA PARANAENSE ENER SP ADR P ADR NPV			106,434
CIENA CORP COMMON STOCK USD.01			1,440,107
CIGNA CORP COMMON STOCK USD.25			5,980,658
CIGNA CORP SR UNSECURED 02/22 4	2/15/2022	4%	203,574
CIGNA CORP SR UNSECURED 03/17 5.375	3/15/2017	5.38%	1,069,363



Table of Contents

Security Name	Maturity Date	Coupon Rate	Fair Value (In Dollars)
CIGNA CORP SR UNSECURED 12/20 4.375	12/15/2020	4.38%	1,005,437
CIMAREX ENERGY CO COMMON STOCK USD.01			3,462,030
CIMC ENRIC HOLDINGS LTD COMMON STOCK HKD.01			344,994
CIRCOR INTERNATIONAL INC COMMON STOCK USD.01			3,786,563
CISCO SYSTEMS INC COMMON STOCK USD.001			20,781,067
CISCO SYSTEMS INC SR UNSECURED 01/20 4.45	1/15/2020	4.45%	3,015,697
CISCO SYSTEMS INC SR UNSECURED 02/16 5.5	2/22/2016	5.5%	5,016,611
CISCO SYSTEMS INC SR UNSECURED 02/19 4.95	2/15/2019	4.95%	500,550
CISCO SYSTEMS INC SR UNSECURED 03/14 1.625	3/14/2014	1.63%	2,005,084
CIT EQUIPMENT COLLATERAL CITEC 2013 VT1 A3 144A	7/20/2020	1.13%	1,592,765
CIT GROUP HOME EQUITY LOAN TRU CITHE 2002 1 AF5	2/25/2033	6.71%	438,895
CITIBANK CREDIT CARD ISSUANCE CCCIT 2003 A7 A7	7/7/2017	4.15%	1,030,662
CITIBANK CREDIT CARD ISSUANCE CCCIT 2005 A9 A9	11/20/2017	5.1%	2,436,354
CITIBANK CREDIT CARD ISSUANCE CCCIT 2007 A8 A8	9/20/2019	5.65%	31,073,210
CITIBANK CREDIT CARD ISSUANCE CCCIT 2008 A1 A1	2/7/2020	5.35%	8,984,953
CITIBANK CREDIT CARD ISSUANCE CCCIT 2013 A6 A6	9/7/2018	1.32%	15,258,463
CITIGROUP COMMERCIAL MORTGAGE CGCMT 2005 C3 A3	5/15/2043	4.74%	1,168,814
CITIGROUP COMMERCIAL MORTGAGE CGCMT 2005 C3 A4	5/15/2043	4.86%	4,075,319
CITIGROUP COMMERCIAL MORTGAGE CGCMT 2007 C6 A4	12/10/2049	5.7%	5,854,740
CITIGROUP INC COMMON STOCK USD.01			15,117,111
CITIGROUP INC NOTES 10/14 5.5	10/15/2014	5.5%	862,907
CITIGROUP INC SR UNSECURED 01/15 6.01	1/15/2015	6.01%	3,125,432
CITIGROUP INC SR UNSECURED 01/16 1.25	1/15/2016	1.25%	3,486,534
CITIGROUP INC SR UNSECURED 01/17 4.45	1/10/2017	4.45%	428,101
CITIGROUP INC SR UNSECURED 01/22 4.5	1/14/2022	4.5%	386,795
CITIGROUP INC SR UNSECURED 03/15 2.65	3/2/2015	2.65%	3,597,514
CITIGROUP INC SR UNSECURED 03/23 3.375	3/1/2023	3.38%	1,431,476
CITIGROUP INC SR UNSECURED 04/16 1.3	4/1/2016	1.3%	16,221,628
CITIGROUP INC SR UNSECURED 04/16 VAR	4/1/2016	1.04%	7,548,960
CITIGROUP INC SR UNSECURED 05/14 5.125	5/5/2014	5.13%	1,072,445
CITIGROUP INC SR UNSECURED 05/15 4.75	5/19/2015	4.75%	957,549
CITIGROUP INC SR UNSECURED 05/19 8.5	5/22/2019	8.5%	1,166,246
CITIGROUP INC SR UNSECURED 06/16 3.953	6/15/2016	3.95%	2,159,721
CITIGROUP INC SR UNSECURED 07/16 1.7	7/25/2016	1.7%	3,249,329
CITIGROUP INC SR UNSECURED 07/16 VAR	7/25/2016	1.2%	1,313,510
CITIGROUP INC SR UNSECURED 08/14 6.375	8/12/2014	6.38%	1,492,550
CITIGROUP INC SR UNSECURED 08/15 2.25	8/7/2015	2.25%	4,593,501
CITIGROUP INC SR UNSECURED 08/16 5.85	8/2/2016	5.85%	222,561
CITIGROUP INC SR UNSECURED 08/17 6	8/15/2017	6%	3,875,184
CITIGROUP INC SR UNSECURED 08/20 5.375	8/9/2020	5.38%	2,502,812
CITIGROUP INC SR UNSECURED 09/18 2.5	9/26/2018	2.5%	512,574

Table of Contents

Security Name	Maturity Date	Coupon Rate	Fair Value (In Dollars)
CITIGROUP INC SR UNSECURED 11/14 VAR	11/5/2014	0.52%	559,783
CITIGROUP INC SR UNSECURED 11/17 6.125	11/21/2017	6.13%	11,383,001
CITIGROUP INC SR UNSECURED 12/15 4.587	12/15/2015	4.59%	6,100,717
CITIGROUP INC SUBORDINATED 02/17 5.5	2/15/2017	5.5%	3,569,945
CITIGROUP INC SUBORDINATED 05/23 3.5	5/15/2023	3.5%	6,364,133
CITIGROUP INC SUBORDINATED 09/14 5	9/15/2014	5%	822,788
CITIGROUP INC SUBORDINATED 09/25 5.5	9/13/2025	5.5%	1,964,291
CITIGROUP MORTGAGE LOAN TRUST CMLTI 2005 6 A1	9/25/2035	2.2%	55,841
CITIGROUP MORTGAGE LOAN TRUST CMLTI 2008 AR4 1A1A 144A	11/25/2038	2.89%	545,183
CITY NATIONAL CORP COMMON STOCK USD1.			2,511,274
CLARCOR INC COMMON STOCK USD1.			2,065,635
CLEAN HARBORS INC COMMON STOCK USD.01			4,434,042
CLECO CORPORATION COMMON STOCK USD1.			4,922,606
CLEVELAND ELECTRIC ILLUM SR UNSECURED 04/17 5.7	4/1/2017	5.7%	56,330
CLICKS GROUP LTD COMMON STOCK ZAR.01			348,147
CLIFFS NATURAL RESOURCES SR UNSECURED 01/18 3.95	1/15/2018	3.95%	2,362,920
CLIFFS NATURAL RESOURCES SR UNSECURED 04/21 4.875	4/1/2021	4.88%	291,760
CLIFFS NATURAL RESOURCES SR UNSECURED 10/20 4.8	10/1/2020	4.8%	824,950
CLP HOLDINGS LTD COMMON STOCK HKD5.			193,883
CME GROUP INC COMMON STOCK USD.01			12,051,456
CME GROUP INC SR UNSECURED 02/14 5.75	2/15/2014	5.75%	5,035,345
CME GROUP INC SR UNSECURED 09/22 3	9/15/2022	3%	66,102
CMS ENERGY CORP COMMON STOCK USD.01			3,581,826
CNA FINANCIAL CORP SR UNSECURED 12/14 5.85	12/15/2014	5.85%	513,219
CNH EQUIPMENT TRUST CNH 2011 A A3	5/16/2016	1.2%	344,438
CNH EQUIPMENT TRUST CNH 2011 B A3	8/15/2016	0.91%	548,231
CNH EQUIPMENT TRUST CNH 2012 A A3	5/15/2017	0.94%	1,180,654
CNH EQUIPMENT TRUST CNH 2012 B A3	9/15/2017	0.86%	626,795
CNH EQUIPMENT TRUST CNH 2012 C A3	12/15/2017	0.57%	1,623,167
CNH EQUIPMENT TRUST CNH 2012 D A3	4/16/2018	0.65%	9,411,523
CNH EQUIPMENT TRUST CNH 2013 A A3	6/15/2018	0.69%	1,728,713
CNH EQUIPMENT TRUST CNH 2013 C A3	8/15/2018	1.02%	873,668
CNO FINANCIAL GROUP INC COMMON STOCK USD.01			3,749,307
CNOOC FINANCE 2013 LTD COMPANY GUAR 05/16 1.125	5/9/2016	1.13%	498,158
CNOOC LTD COMMON STOCK NPV			262,224
CNP ASSURANCES COMMON STOCK EUR1.			608,491
CNP ASSURANCES SUBORDINATED 09/41 VAR	9/30/2041	6.88%	1,235,194
COBALT CMBS COMMERCIAL MORTGAG CWCI 2006 C1 A4	8/15/2048	5.22%	161,849
COBALT CMBS COMMERCIAL MORTGAG CWCI 2007 C2 AMFX	4/15/2047	5.53%	1,757,686
COBIZ FINANCIAL INC COMMON STOCK USD.01			2,805,637
COCA COLA CO/THE COMMON STOCK USD.25			9,563,265

Table of Contents

Security Name	Maturity Date	Coupon Rate	Fair Value (In Dollars)
COCA COLA CO/THE SR UNSECURED 03/15 0.75	3/13/2015	0.75%	12,037,980
COCA COLA CO/THE SR UNSECURED 09/16 1.8	9/1/2016	1.8%	6,205,567
COCA COLA CO/THE SR UNSECURED 11/20 3.15	11/15/2020	3.15%	634,037
COCA COLA ENTERPRISES COMMON STOCK USD.01			1,880,821
COCA COLA ICECEK AS COMMON STOCK TRY1.			457,645
COCA COLA WEST CO LTD COMMON STOCK			146,200
COCHLEAR LTD COMMON STOCK NPV			31,311
COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01			14,980,652
COLRUYT SA COMMON STOCK NPV			441,746
COMCAST CABLE COMMUNICAT COMPANY GUAR 05/17 8.875	5/1/2017	8.88%	1,743,756
COMCAST CORP COMPANY GUAR 01/14 5.3	1/15/2014	5.3%	1,296,901
COMCAST CORP COMPANY GUAR 01/15 6.5	1/15/2015	6.5%	7,650,216
COMCAST CORP COMPANY GUAR 02/18 5.875	2/15/2018	5.88%	2,127,674
COMCAST CORP COMPANY GUAR 03/16 5.9	3/15/2016	5.9%	2,402,046
COMCAST CORP COMPANY GUAR 06/16 4.95	6/15/2016	4.95%	109,193
COMCAST CORP COMPANY GUAR 07/19 5.7	7/1/2019	5.7%	310,901
COMCAST CORP SPECIAL CL A COMMON STOCK USD1.			5,312,220
COMERICA INC COMMON STOCK USD5.			5,237,672
COMERICA INC SR UNSECURED 09/15 3	9/16/2015	3%	633,134
COMFORTDELGRO CORP LTD COMMON STOCK NPV			186,259
COMM MORTGAGE TRUST COMM 2006 C7 A4	6/10/2046	5.75%	10,275,996
COMM MORTGAGE TRUST COMM 2006 C8 A1A	12/10/2046	5.29%	7,251,446
COMM MORTGAGE TRUST COMM 2012 CR3 A3	10/15/2045	2.82%	601,586
COMM MORTGAGE TRUST COMM 2012 FL2 A 144A	9/17/2029	2.29%	1,434,742
COMM MORTGAGE TRUST COMM 2013 CR12 A4	10/10/2046	4.05%	3,210,841
COMM MORTGAGE TRUST COMM 2013 CR12 AM	10/10/2046	4.3%	592,752
COMM MORTGAGE TRUST COMM 2013 CR12 B	10/10/2046	4.76%	259,923
COMM MORTGAGE TRUST COMM 2013 CR12 C	10/10/2046	5.09%	118,437
COMM MORTGAGE TRUST COMM 2013 CR7 A1	3/10/2046	0.72%	3,461,551
COMM MORTGAGE TRUST COMM 2013 CR8 A4	6/10/2046	3.33%	874,521
COMM MORTGAGE TRUST COMM 2013 WWP A2 144A	3/10/2031	3.42%	247,215
COMMERCIAL MORTGAGE ASSET TRUS CMAT 1999 C1 D	1/17/2032	7.35%	367,077
COMMONWEALTH BANK OF AUSTRAL COMMON STOCK NPV			1,100,992
COMMONWEALTH BK AUSTR NY SR UNSECURED 03/15 1.95	3/16/2015	1.95%	9,851,930
COMMONWEALTH EDISON 1ST MORTGAGE 01/14 1.625	1/15/2014	1.63%	1,000,437
COMMONWEALTH EDISON 1ST MORTGAGE 04/15 4.7	4/15/2015	4.7%	52,515
COMMONWEALTH EDISON 1ST MORTGAGE 09/16 1.95	9/1/2016	1.95%	153,197
COMMONWEALTH REIT SR UNSECURED 01/18 6.65	1/15/2018	6.65%	81,781
COMMONWEALTH REIT SR UNSECURED 06/17 6.25	6/15/2017	6.25%	107,254
COMMUNITY HEALTH SYSTEMS INC COMMON STOCK USD.01			2,301,536

Table of Contents

Security Name	Maturity Date	Coupon Rate	Fair Value (In Dollars)
COMMVault SYSTEMS INC COMMON STOCK USD.01			2,441,088
COMPASS GROUP PLC COMMON STOCK GBP.1			7,605,685
COMPUTER SCIENCES CORP COMMON STOCK USD1.			5,117,490
COMPUTER SCIENCES CORP SR UNSECURED 09/15 2.5	9/15/2015	2.5%	2,104,718
COMPUTERSHARE LTD COMMON STOCK NPV			40,164
COMUNIDAD DE MADRID SR UNSECURED 09/14 4.2	9/24/2014	4.2%	490,983
CONAGRA FOODS INC SR UNSECURED 01/16 1.3	1/25/2016	1.3%	6,260,831
CONAGRA FOODS INC SR UNSECURED 01/18 1.9	1/25/2018	1.9%	201,241
CONAGRA FOODS INC SR UNSECURED 04/14 5.875	4/15/2014	5.88%	203,088
CONCHO RESOURCES INC COMMON STOCK USD.001			6,322,320
CONCUR TECHNOLOGIES INC COMMON STOCK USD.001			857,944
CONMED CORP COMMON STOCK USD.01			2,570,613
CONNECTICUT ST CTS 07/24 FIXED 5	7/15/2024	5%	364,746
CONOCOPHILLIPS CANADA COMPANY GUAR 10/16 5.625	10/15/2016	5.63%	430,763
CONOCOPHILLIPS COMPANY COMPANY GUAR 12/22 2.4	12/15/2022	2.4%	819,552
CONOCOPHILLIPS COMPANY GUAR 01/15 4.6	1/15/2015	4.6%	6,503,378
CONOCOPHILLIPS COMPANY GUAR 01/20 6	1/15/2020	6%	868,106
CONOCOPHILLIPS COMPANY GUAR 02/14 4.75	2/1/2014	4.75%	180,610
CONOCOPHILLIPS COMPANY GUAR 02/19 5.75	2/1/2019	5.75%	167,442
CONOCOPHILLIPS COMPANY GUAR 02/39 6.5	2/1/2039	6.5%	100,321
CONS EDISON CO OF NY SR UNSECURED 02/14 4.7	2/1/2014	4.7%	300,981
CONS EDISON CO OF NY SR UNSECURED 03/42 4.2	3/15/2042	4.2%	73,257
CONSOLIDATED NATURAL GAS SR UNSECURED 12/14 5	12/1/2014	5%	255,082
CONSTELLATION ENERGY GRO COMPANY GUAR 12/20 5.15	12/1/2020	5.15%	85,128
CONSTELLATION ENERGY GRP COMPANY GUAR 06/15 4.55	6/15/2015	4.55%	5,516,321
CONSTELLATION SOFTWARE INC COMMON STOCK			571,739
CONSUMERS ENERGY CO 1ST MORTGAGE 04/20 5.65	4/15/2020	5.65%	34,584
CONTINENTAL AG COMMON STOCK NPV			1,798,674
CONTINENTAL RESOURCES COMPANY GUAR 04/23 4.5	4/15/2023	4.5%	785,656
CONTL AIRLINES 2007 1 PASS THRU CE 10/23 5.983	10/19/2023	5.98%	2,029,346
CONTL AIRLINES 2012 1 A PASS THRU CE 10/25 4.15	10/11/2025	4.15%	323,488
CONTL AIRLINES 2012 2 A PASS THRU CE 04/26 4	4/29/2026	4%	318,400
COOPER US INC COMPANY GUAR 04/15 5.45	4/1/2015	5.45%	9,440,305
COPPER MOUNTAIN MINING CORP COMMON STOCK			112,896
CORE MARK HOLDING CO INC COMMON STOCK USD.01			1,958,387
CORELOGIC INC COMMON STOCK USD1.			3,943,830
CORPORATE EXECUTIVE BOARD CO COMMON STOCK USD.01			4,878,090
COSCO PACIFIC LTD COMMON STOCK HKD.1			96,057
COSTAR GROUP INC COMMON STOCK USD.01			7,140,477
COSTCO WHOLESALE CORP COMMON STOCK USD.005			10,841,811
COUNTRY GARDEN HOLDINGS CO COMMON STOCK HKD.1			43,365

Table of Contents

Security Name	Maturity Date	Coupon Rate	Fair Value (In Dollars)
COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2006 OA9 2A1A	7/20/2046	0.38%	210,241
COUNTRYWIDE ASSET BACKED CERTI CWL 2001 BC3 A	12/25/2031	0.65%	198,537
COUNTRYWIDE ASSET BACKED CERTI CWL 2004 6 1A1	12/25/2034	0.44%	2,713,777
COUNTRYWIDE ASSET BACKED CERTI CWL 2005 4 AF3	10/25/2035	4.46%	269,698
COUNTRYWIDE ASSET BACKED CERTI CWL 2007 QH1 A1 144A	2/25/2037	0.37%	342,923
COUNTRYWIDE HOME LOANS CWHL 2003 56 6A1	12/25/2033	2.77%	370,138
COUNTRYWIDE HOME LOANS CWHL 2004 R2 1AF1 144A	11/25/2034	0.59%	201,154
COUNTRYWIDE HOME LOANS CWHL 2005 11 3A1	4/25/2035	2.68%	1,353,224
COUNTRYWIDE HOME LOANS CWHL 2005 11 3A3	4/25/2035	2.71%	167,088
COUNTRYWIDE HOME LOANS CWHL 2005 3 1A2	4/25/2035	0.46%	656,126
COUNTRYWIDE HOME LOANS CWHL 2005 R1 1AF1 144A	3/25/2035	0.53%	1,010,678
COVANCE INC COMMON STOCK USD.01			2,190,052
COVENTRY HEALTH CARE INC SR UNSECURED 03/17 5.95	3/15/2017	5.95%	180,894
COVENTRY HEALTH CARE INC SR UNSECURED 06/21 5.45	6/15/2021	5.45%	967,984
COVIDIEN INTL FINANCE SA COMPANY GUAR 05/15 1.35	5/29/2015	1.35%	3,724,121
COVIDIEN INTL FINANCE SA COMPANY GUAR 06/23 2.95	6/15/2023	2.95%	180,387
COVIDIEN PLC COMMON STOCK USD.2			20,577,096
COX COMMUNICATIONS INC SR UNSECURED 12/14 5.45	12/15/2014	5.45%	1,339,755
COX COMMUNICATIONS INC SR UNSECURED 144A 01/19 9.375	1/15/2019	9.38%	81,777
COX COMMUNICATIONS INC SR UNSECURED 144A 12/16 5.875	12/1/2016	5.88%	189,228
CPS AUTO TRUST CPS 2012 C A 144A	12/16/2019	1.82%	1,678,724
CPS AUTO TRUST CPS 2012 D A 144A	3/16/2020	1.48%	556,835
CPS AUTO TRUST CPS 2013 A A 144A	6/15/2020	1.31%	632,825
CPS AUTO TRUST CPS 2013 C A 144A	4/16/2018	1.64%	506,302
CPS AUTO TRUST CPS 2013 D A 144A	7/16/2018	1.54%	1,073,109
CREDICORP LTD COMMON STOCK USD5.			79,638
CREDIT AG HOME LOAN SFH COVERED 144A 07/14 VAR	7/21/2014	0.99%	200,603
CREDIT AGRICOLE LONDON SR UNSECURED 144A 01/14 2.625	1/21/2014	2.63%	1,271,203
CREDIT AGRICOLE LONDON SR UNSECURED 144A 01/14 VAR	1/21/2014	1.72%	840,569
CREDIT AGRICOLE SA JR SUBORDINA 144A 10/49 VAR	12/31/2049	8.38%	3,348,250
CREDIT BASED ASSET SERVICING A CBASS 2006 CB2 AF4	12/25/2036	3.94%	1,020,539
CREDIT SUISSE GUERNSEY COVERED 144A 05/16 2.6	5/27/2016	2.6%	20,075,165
CREDIT SUISSE MORTGAGE TRUST CSMC 2006 C1 AM	2/15/2039	5.46%	758,665
CREDIT SUISSE MORTGAGE TRUST CSMC 2006 C2 A1A	3/15/2039	5.67%	19,227,672
CREDIT SUISSE MORTGAGE TRUST CSMC 2006 C2 A3	3/15/2039	5.67%	1,570,969
CREDIT SUISSE MORTGAGE TRUST CSMC 2006 C5 AAB	12/15/2039	5.31%	1,552,067
CREDIT SUISSE MORTGAGE TRUST CSMC 2009 RR3 A5A 144A	12/15/2043	5.34%	975,614
CREDIT SUISSE MORTGAGE TRUST CSMC 2010 RR5 2A 144A	12/16/2043	5.34%	2,743,945
CREDIT SUISSE NEW YORK SR UNSECURED 03/15 3.5	3/23/2015	3.5%	14,364,210
CREDIT SUISSE NEW YORK SR UNSECURED 05/14 5.5	5/1/2014	5.5%	904,507
CREDIT SUISSE NEW YORK SR UNSECURED 08/20 4.375	8/5/2020	4.38%	1,293,402





Table of Contents

Security Name	Maturity Date	Coupon Rate	Fair Value (In Dollars)
CREDIT SUISSE NEW YORK SUBORDINATED 02/18 6	2/15/2018	6%	1,082,623
CREDIT SUISSE USA INC BANK GUARANT 01/14 5.125	1/15/2014	5.13%	1,001,663
CREDIT SUISSE USA INC BANK GUARANT 08/15 5.125	8/15/2015	5.13%	3,536,316
CREE INC COMMON STOCK USD.00125			96,991
CRESCENT POINT ENERGY CORP COMMON STOCK NPV			163,059
CREW ENERGY INC COMMON STOCK			210,765
CRH AMERICA INC COMPANY GUAR 09/16 6.	9/30/2016	6%	2,429,740
CROWN CASTLE INTL CORP REIT USD.01			25,487,553
CROWN CASTLE TOWERS LLC SR SECURED 144A 08/35 3.214	8/15/2035	3.21%	519,974
CROWN HOLDINGS INC COMMON STOCK USD5.			1,530,980
CS FIRST BOSTON COMMERCIAL MOR CSFB 2004 8 6A1	12/25/2019	4.5%	489,321
CS FIRST BOSTON COMMERCIAL MOR CSFB 2004 AR5 7A2	6/25/2034	2.66%	411,058
CS FIRST BOSTON COMMERCIAL MOR CSFB 2005 C2 A4	4/15/2037	4.83%	3,828,714
CSL LTD COMMON STOCK NPV			87,190
CSN ISLANDS XI CORP COMPANY GUAR 144A 09/19 6.875	9/21/2019	6.88%	72,625
CSN ISLANDS XI CORP COMPANY GUAR REGS 09/19 6.875	9/21/2019	6.88%	41,500
CSN RESOURCES SA COMPANY GUAR 144A 07/20 6.5	7/21/2020	6.5%	343,825
CSN RESOURCES SA COMPANY GUAR REGS 07/20 6.5	7/21/2020	6.5%	212,363
CSR CORP LTD H COMMON STOCK CNY1.			194,093
CST BRANDS INC COMMON STOCK USD.01			2,915,568
CSX CORP SR UNSECURED 02/14 5.3	2/15/2014	5.3%	402,170
CSX CORP SR UNSECURED 02/19 7.375	2/1/2019	7.38%	2,335,431
CSX CORP SR UNSECURED 03/18 6.25	3/15/2018	6.25%	1,906,854
CSX CORP SR UNSECURED 04/15 6.25	4/1/2015	6.25%	2,943,596
CSX CORP SR UNSECURED 05/17 5.6	5/1/2017	5.6%	308,732
CSX CORP SR UNSECURED 11/23 3.7	11/1/2023	3.7%	145,110
CTBC FINANCIAL HOLDING CO LT COMMON STOCK TWD10.			139,975
CTRIP.COM INTERNATIONAL ADR ADR USD.01			1,384,398
CTS EVENTIM COMMON STOCK NPV			173,420
CUBIST PHARMACEUTICALS INC COMMON STOCK USD.001			2,120,507
CUMMINS INC SR UNSECURED 10/23 3.65	10/1/2023	3.65%	458,753
CURTISS WRIGHT CORP COMMON STOCK USD1.			3,534,975
CVENT INC COMMON STOCK USD.001			806,512
CVS CAREMARK CORP COMMON STOCK USD.01			26,212,513
CVS CAREMARK CORP SR UNSECURED 05/15 3.25	5/18/2015	3.25%	191,226
CVS CAREMARK CORP SR UNSECURED 05/21 4.125	5/15/2021	4.13%	285,057
CVS CAREMARK CORP SR UNSECURED 06/17 5.75	6/1/2017	5.75%	660,053
CVS CAREMARK CORP SR UNSECURED 09/14 4.875	9/15/2014	4.88%	205,985
CVS CAREMARK CORP SR UNSECURED 12/16 1.2	12/5/2016	1.2%	4,807,875
CVS CAREMARK CORP SR UNSECURED 12/22 2.75	12/1/2022	2.75%	3,668,818
CVS CAREMARK CORP SR UNSECURED 12/23 4	12/5/2023	4%	1,681,435

Table of Contents

Security Name	Maturity Date	Coupon Rate	Fair Value (In Dollars)
CYBERAGENT INC COMMON STOCK			4,703,297
DAELIM INDUSTRIAL CO LTD COMMON STOCK KRW5000.			191,258
DAH CHONG HONG COMMON STOCK NPV			154,093
DAH SING FINANCIAL HOLDINGS COMMON STOCK NPV			356,627
DAI NIPPON PRINTING CO LTD COMMON STOCK			307,921
DAICEL CORP COMMON STOCK			89,587
DAIHATSU MOTOR CO LTD COMMON STOCK			77,991
DAIICHI SANKYO CO LTD COMMON STOCK			3,850,391
DAIMLER FINANCE NA LLC COMPANY GUAR 144A 01/15 VAR	1/9/2015	0.87%	3,260,881
DAIMLER FINANCE NA LLC COMPANY GUAR 144A 01/16 1.25	1/11/2016	1.25%	3,502,471
DAIMLER FINANCE NA LLC COMPANY GUAR 144A 03/14 1.95	3/28/2014	1.95%	5,227,923
DAIMLER FINANCE NA LLC COMPANY GUAR 144A 03/16 3.	3/28/2016	3%	311,440
DAIMLER FINANCE NA LLC COMPANY GUAR 144A 04/15 1.65	4/10/2015	1.65%	201,549
DAIMLER FINANCE NA LLC COMPANY GUAR 144A 07/15 1.3	7/31/2015	1.3%	2,414,081
DAIMLER FINANCE NA LLC COMPANY GUAR 144A 07/19 2.25	7/31/2019	2.25%	171,516
DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/16 VAR	8/1/2016	0.92%	601,234
DAIMLER FINANCE NA LLC COMPANY GUAR 144A 09/14 1.875	9/15/2014	1.88%	3,025,956
DAIMLER FINANCE NA LLC COMPANY GUAR 144A 09/16 2.625	9/15/2016	2.63%	3,143,667
DAITO TRUST CONSTRUCT CO LTD COMMON STOCK			84,173
DAIWA HOUSE INDUSTRY CO LTD COMMON STOCK			116,170
DAIWA SECURITIES GROUP INC COMMON STOCK			179,820
DANA HOLDING CORP COMMON STOCK USD.01			2,252,278
DANAHER CORP COMMON STOCK USD.01			6,724,120
DANAHER CORP SR UNSECURED 06/14 1.3	6/23/2014	1.3%	420,909
DANONE COMMON STOCK EUR.25			6,755,814
DANONE SPONS ADR ADR			4,272,655
DANSKE BANK A/S COVERED 11/19 4.125	11/26/2019	4.13%	125,981
DARLING INTERNATIONAL INC COMMON STOCK USD.01			2,461,856
DASSAULT SYSTEMES SA COMMON STOCK EUR1.			1,486,269
DAUM COMMUNICATIONS CORP COMMON STOCK KRW500.			600,858
DBRR TRUST DBRR 2011 C32 A3A 144A	6/17/2049	1%	5,308,071
DBRR TRUST DBRR 2013 EZ3 A 144A	12/18/2049	1.64%	1,590,079
DBS GROUP HOLDINGS LTD COMMON STOCK NPV			3,927,610
DBUBS MORTGAGE TRUST DBUBS 2011 LC2A XA 144A	7/10/2044	1.42%	101,843
DCC PLC COMMON STOCK EUR.25			349,136
DDR CORP REIT USD.1			3,310,283
DE LA RUE PLC COMMON STOCK GBP.4486857			217,832
DE LONGHI SPA COMMON STOCK EUR1.5			441,619
DE MASTER BLENDERS1753 NV COMMON STOCK EUR.12			148,887
DECKERS OUTDOOR CORP COMMON STOCK USD.01			5,428,244
DEERE + COMPANY SR UNSECURED 06/22 2.6	6/8/2022	2.6%	710,650



Table of Contents

Security Name	Maturity Date	Coupon Rate	Fair Value (In Dollars)
DEL CORONADO TRUST DEL 2013 HDC A 144A	3/15/2026	0.97%	844,054
DEL FRISCO S RESTAURANT GROU COMMON STOCK USD.001			1,285,366
DELHAIZE GROUP COMMON STOCK NPV			1,119,770
DELHAIZE GROUP COMPANY GUAR 06/17 6.5	6/15/2017	6.5%	993,936
DELPHI AUTOMOTIVE PLC COMMON STOCK USD.01			6,122,918
DELTA AIR LINES 2007 1 A PASS THRU CE 02/24 6.821	2/10/2024	6.82%	1,061,935
DELTA ELECTRONICS INC COMMON STOCK TWD10.			3,034,543
DEMANDWARE INC COMMON STOCK USD.01			3,837,838
DENA CO LTD COMMON STOCK			233,606
DENBURY RESOURCES INC COMMON STOCK USD.001			1,981,458
DENSO CORP COMMON STOCK			6,468,531
DENVER ARENA TR ARENA REVENUE BKD NT 144A	11/15/2019	6.94%	428,997
DEPFA ACS BANK COVERED REGS 01/15 4.375	1/15/2015	4.38%	3,268,837
DETOUR GOLD CORP COMMON STOCK NPV			48,621
DEUTSCHE BANK AG LONDON SR UNSECURED 01/16 3.25	1/11/2016	3.25%	5,867,303
DEUTSCHE BANK AG LONDON SR UNSECURED 09/17 6	9/1/2017	6%	342,652
DEUTSCHE BK FINL LLC BANK GUARANT 03/15 5.375	3/2/2015	5.38%	418,459
DEUTSCHE BOERSE AG COMMON STOCK NPV			159,352
DEUTSCHE LUFTHANSA REG COMMON STOCK NPV			1,307,728
DEUTSCHE MORTGAGE SECURITIES, DMSI 2004 4 7AR2	6/25/2034	0.62%	440,507
DEUTSCHE POST AG REG COMMON STOCK NPV			1,277,245
DEUTSCHE TELEKOM AG REG COMMON STOCK NPV			931,313
DEUTSCHE TELEKOM INT FIN COMPANY GUAR 03/16 5.75	3/23/2016	5.75%	548,982
DEUTSCHE TELEKOM INT FIN COMPANY GUAR 07/14 4.875	7/8/2014	4.88%	1,582,933
DEUTSCHE TELEKOM INT FIN COMPANY GUAR 144A 03/17 2.25	3/6/2017	2.25%	152,137
DEUTSCHE WOHNEN AG BR COMMON STOCK NPV			133,443
DEUTSCHLAND I/L BOND BONDS 04/20 1.75	4/15/2020	1.75%	49,943
DEUTZ AG COMMON STOCK NPV			484,331
DEVON ENERGY CORPORATION SR UNSECURED 05/17 1.875	5/15/2017	1.88%	453,278
DEVON ENERGY CORPORATION SR UNSECURED 05/22 3.25	5/15/2022	3.25%	667,484
DEVON ENERGY CORPORATION SR UNSECURED 07/16 2.4	7/15/2016	2.4%	359,902
DEVON ENERGY CORPORATION SR UNSECURED 12/16 1.2	12/15/2016	1.2%	2,998,740
DEVON ENERGY CORPORATION SR UNSECURED 12/18 2.25	12/15/2018	2.25%	702,561
DEXCOM INC COMMON STOCK USD.001			5,089,656
DEXIA CREDIT LOCAL SA NY GOVT LIQUID 144A 04/14 2.75	4/29/2014	2.75%	12,997,137
DEXIA CREDIT LOCAL SA NY GOVT LIQUID 144A 11/16 VAR	11/7/2016	0.62%	1,998,862
DEXUS PROPERTY GROUP REIT NPV			54,705
DIAGEO CAPITAL PLC COMPANY GUAR 01/14 7.375	1/15/2014	7.38%	1,258,048
DIAGEO CAPITAL PLC COMPANY GUAR 04/16 0.625	4/29/2016	0.63%	3,082,962
DIAGEO CAPITAL PLC COMPANY GUAR 05/17 1.5	5/11/2017	1.5%	131,715
DIAGEO CAPITAL PLC COMPANY GUAR 07/20 4.828	7/15/2020	4.83%	3,632,118

Table of Contents

Security Name	Maturity Date	Coupon Rate	Fair Value (In Dollars)
DIAGEO CAPITAL PLC COMPANY GUAR 09/16 5.5	9/30/2016	5.5%	335,682
DIAGEO CAPITAL PLC COMPANY GUAR 10/17 5.75	10/23/2017	5.75%	171,182
DIAGEO INVESTMENT CORP COMPANY GUAR 05/22 2.875	5/11/2022	2.88%	76,258
DIAGEO PLC COMMON STOCK GBP.2893518			8,338,849
DIAGEO PLC SPONSORED ADR ADR			8,142,506
DICK S SPORTING GOODS INC COMMON STOCK USD.01			2,846,900
DIGITALGLOBE INC COMMON STOCK USD.001			4,608,800
DIRECTV HOLDINGS/FING COMPANY GUAR 01/18 1.75	1/15/2018	1.75%	426,721
DIRECTV HOLDINGS/FING COMPANY GUAR 02/16 3.125	2/15/2016	3.13%	16,077,687
DIRECTV HOLDINGS/FING COMPANY GUAR 02/21 4.6	2/15/2021	4.6%	103,269
DIRECTV HOLDINGS/FING COMPANY GUAR 03/15 3.55	3/15/2015	3.55%	4,131,864
DIRECTV HOLDINGS/FING COMPANY GUAR 03/16 3.5	3/1/2016	3.5%	3,437,731
DIRECTV HOLDINGS/FING COMPANY GUAR 03/17 2.4	3/15/2017	2.4%	3,471,581
DIRECTV HOLDINGS/FING COMPANY GUAR 03/20 5.2	3/15/2020	5.2%	669,718
DIRECTV HOLDINGS/FING COMPANY GUAR 03/22 3.8	3/15/2022	3.8%	321,813
DIRECTV HOLDINGS/FING COMPANY GUAR 03/41 6.375	3/1/2041	6.38%	51,843
DIRECTV HOLDINGS/FING COMPANY GUAR 10/14 4.75	10/1/2014	4.75%	1,415,908
DIRECTV HOLDINGS/FING COMPANY GUAR 10/19 5.875	10/1/2019	5.88%	101,951
DISCOVER BANK SUBORDINATED 11/19 8.7	11/18/2019	8.7%	460,226
DISCOVER CARD EXECUTION NOTE T DCENT 2012 A1 A1	8/15/2017	0.81%	20,590,817
DISCOVER CARD EXECUTION NOTE T DCENT 2013 A5 A5	4/15/2019	1.04%	18,182,837
DISCOVER FINANCIAL SVS SR UNSECURED 11/22 3.85	11/21/2022	3.85%	1,642,230
DISCOVERY COMMUNICATIONS A COMMON STOCK USD.01			7,524,572
DISCOVERY COMMUNICATIONS COMPANY GUAR 05/22 3.3	5/15/2022	3.3%	56,808
DISCOVERY COMMUNICATIONS COMPANY GUAR 06/15 3.7	6/1/2015	3.7%	463,045
DISCOVERY COMMUNICATIONS COMPANY GUAR 08/19 5.625	8/15/2019	5.63%	303,168
DISH DBS CORP COMPANY GUAR 10/14 6.625	10/1/2014	6.63%	312,000
DIVERSIFIED REAL ASSET FUND WELLINGTON			295,066,698
DNB BOLIGKREDITT AS COVERED 144A 03/17 2.9	3/29/2017	2.9%	962,412
DNB BOLIGKREDITT AS COVERED 144A 10/16 2.1	10/14/2016	2.1%	1,452,108
DNB BOLIGKREDITT AS COVERED REGS 10/17 2.5	10/18/2017	2.5%	1,735,104
DOCTOR REDDY S LAB ADR ADR			16,412
DOLLAR GENERAL CORP COMMON STOCK USD.875			10,372,024
DOLLARAMA INC COMMON STOCK			415,106
DOLPHIN ENERGY LTD SR SECURED 144A 06/19 5.888	6/15/2019	5.89%	203,115
DOLPHIN ENERGY LTD SR SECURED REGS 06/19 5.888	6/15/2019	5.89%	101,558
DOMINION DIAMOND CORP COMMON STOCK NPV			53,132
DOMINION DIAMOND CORP COMMON STOCK NPV			230,628
DOMINION GAS HLDGS LLC SR UNSECURED 144A 11/16 1.05	11/1/2016	1.05%	2,990,460
DOMINION GAS HLDGS LLC SR UNSECURED 144A 11/23 3.55	11/1/2023	3.55%	216,725
DOMINION RESOURCES INC SR UNSECURED 01/19 8.875	1/15/2019	8.88%	1,810,632

Table of Contents

Security Name	Maturity Date	Coupon Rate	Fair Value (In Dollars)
DOMINION RESOURCES INC SR UNSECURED 03/14 1.8	3/15/2014	1.8%	200,566
DOMINION RESOURCES INC SR UNSECURED 03/21 4.45	3/15/2021	4.45%	84,819
DOMINION RESOURCES INC SR UNSECURED 06/18 6.4	6/15/2018	6.4%	1,212,842
DOMINION RESOURCES INC SR UNSECURED 09/15 2.25	9/1/2015	2.25%	230,583
DOMINION RESOURCES INC SR UNSECURED 09/17 1.4	9/15/2017	1.4%	3,373,146
DONGBU INSURANCE CO LTD COMMON STOCK KRW500.			111,830
DONGSUNG FINETEC CO LTD COMMON STOCK KRW500.			277,793
DORMAN PRODUCTS INC COMMON STOCK USD.01			1,309,347
DOW CHEMICAL CO/THE SR UNSECURED 05/19 8.55	5/15/2019	8.55%	710,157
DOW CHEMICAL CO/THE SR UNSECURED 11/20 4.25	11/15/2020	4.25%	1,203,609
DOW CHEMICAL CO/THE SR UNSECURED 11/22 3.	11/15/2022	3%	876,682
DR PEPPER SNAPPLE GROUP COMPANY GUAR 01/16 2.9	1/15/2016	2.9%	404,761
DR PEPPER SNAPPLE GROUP COMPANY GUAR 01/20 2.	1/15/2020	2%	23,556
DR PEPPER SNAPPLE GROUP INC COMMON STOCK USD.01			2,378,998
DRYROCK ISSUANCE TRUST DROCK 2012 2 A	8/15/2018	0.64%	5,299,663
DT AUTO OWNER TRUST DTAOT 2012 2A A 144A	11/16/2015	2.25%	9,014
DTE ENERGY COMPANY SR UNSECURED 05/14 7.625	5/15/2014	7.63%	92,283
DTE ENERGY COMPANY SR UNSECURED 06/16 6.35	6/1/2016	6.35%	335,504
DUFREY AG REG COMMON STOCK CHF5.			739,551
DUKE ENERGY CAROLINAS 1ST MORTGAGE 06/20 4.3	6/15/2020	4.3%	107,233
DUKE ENERGY CORP COMMON STOCK USD.001			1,710,068
DUKE ENERGY CORP SR UNSECURED 08/17 1.625	8/15/2017	1.63%	4,657,378
DUKE ENERGY CORP SR UNSECURED 09/14 3.95	9/15/2014	3.95%	11,189,445
DUKE ENERGY CORP SR UNSECURED 09/19 5.05	9/15/2019	5.05%	88,813
DUKE ENERGY CORP SR UNSECURED 11/16 2.15	11/15/2016	2.15%	81,988
DUKE ENERGY INDIANA INC 1ST MORTGAGE 07/20 3.75	7/15/2020	3.75%	715,269
DUKE ENERGY PROGRESS INC 1ST MORTGAGE 04/15 5.15	4/1/2015	5.15%	475,669
DUKE REALTY LP COMPANY GUAR 03/16 5.5	3/1/2016	5.5%	432,869
DUNKIN BRANDS GROUP INC COMMON STOCK USD.001			7,985,969
E.I. DU PONT DE NEMOURS SR UNSECURED 01/20 4.625	1/15/2020	4.63%	998,827
E.I. DU PONT DE NEMOURS SR UNSECURED 02/23 2.8	2/15/2023	2.8%	480,818
E.I. DU PONT DE NEMOURS SR UNSECURED 04/16 2.75	4/1/2016	2.75%	119,861
E.I. DU PONT DE NEMOURS SR UNSECURED 07/18 6.	7/15/2018	6%	232,186
E.I. DU PONT DE NEMOURS SR UNSECURED 12/16 5.25	12/15/2016	5.25%	415,085
EAGLE BANCORP INC COMMON STOCK USD.01			2,819,645
EARTHLINK INC COMMON STOCK USD.01			1,891,896
EAST JAPAN RAILWAY CO COMMON STOCK			605,946
EAST WEST BANCORP INC COMMON STOCK USD.001			7,378,740
EASTERN POWER NETWORKS SR UNSECURED 03/24 5.75	3/8/2024	5.75%	1,302,566
EASTGROUP PROPERTIES INC REIT NPV			2,445,515
EASYJET PLC COMMON STOCK GBP.2728571			1,811,429

Table of Contents

Security Name	Maturity Date	Coupon Rate	Fair Value (In Dollars)
EATON CORP COMPANY GUAR 11/15 0.95	11/2/2015	0.95%	150,561
EATON CORP COMPANY GUAR 11/17 1.5	11/2/2017	1.5%	1,480,301
EATON CORP COMPANY GUAR 11/22 2.75	11/2/2022	2.75%	3,432,917
EATON CORP PLC COMMON STOCK USD.01			4,805,456
EBAY INC COMMON STOCK USD.001			37,192,425
EBAY INC SR UNSECURED 07/15 0.7	7/15/2015	0.7%	8,021,496
EBAY INC SR UNSECURED 07/17 1.35	7/15/2017	1.35%	452,408
EBAY INC SR UNSECURED 07/42 4.	7/15/2042	4%	63,514
EBAY INC SR UNSECURED 10/15 1.625	10/15/2015	1.63%	611,711
ECHO ENTERTAINMENT GROUP LTD COMMON STOCK			125,248
ECOLAB INC SR UNSECURED 08/15 1.	8/9/2015	1%	2,075,437
ECOLAB INC SR UNSECURED 12/14 2.375	12/8/2014	2.38%	1,548,878
ECOLAB INC SR UNSECURED 12/16 3.	12/8/2016	3%	754,348
ECOLAB INC SR UNSECURED 12/21 4.35	12/8/2021	4.35%	1,467,259
ECOPETROL SA SR UNSECURED 09/23 5.875	9/18/2023	5.88%	2,004,500
EDC FINANCE LTD COMPANY GUAR 144A 04/20 4.875	4/17/2020	4.88%	1,456,875
EDF COMMON STOCK EUR.5			1,242,989
EDUCATION REALTY TRUST INC REIT USD.01			2,185,605
EFS VOLUNTEER NO 3 LLC EFSV3 2012 1 A3 144A	4/25/2033	1.18%	4,281,171
EFSF GOVT GUARANT REGS 01/20 1.5	1/22/2020	1.5%	2,187,130
EFSF GOVT GUARANT REGS 07/21 3.375	7/5/2021	3.38%	4,559,990
EISAI CO LTD COMMON STOCK			3,135,585
EL PASO PIPELINE PART OP COMPANY GUAR 04/20 6.5	4/1/2020	6.5%	396,205
ELI LILLY + CO COMMON STOCK NPV			12,945,075
ELLIE MAE INC COMMON STOCK USD.0001			2,462,367
ELRINGKLINGER AG COMMON STOCK NPV			321,893
EMC CORP/MA COMMON STOCK USD.01			15,034,560
EMC CORP/MA SR UNSECURED 06/18 1.875	6/1/2018	1.88%	1,374,210
EMCOR GROUP INC COMMON STOCK USD.01			3,290,416
EMERSON ELECTRIC CO SR UNSECURED 12/14 5.	12/15/2014	5%	166,918
EMPIRE CO LTD A COMMON STOCK			375,708
EMPRESA NACIONAL DE TELECOM COMMON STOCK NPV			259,157
EMS CHEMIE HOLDING AG REG COMMON STOCK CHF.01			87,684
ENAGAS SA COMMON STOCK EUR1.5			382,431
ENCANA CORP COMMON STOCK NPV			5,635,210
ENCANA CORP COMMON STOCK NPV			265,361
ENCANA HLDINGS FIN CORP COMPANY GUAR 05/14 5.8	5/1/2014	5.8%	8,036,433
ENERGYO SOLUTIONS RUSSIA AB EOS RUSSIA			28,309
ENERPLUS CORP COMMON STOCK NPV			575,821
ENERSIS S.A. SPONS ADR ADR NPV			86,942
ENERSYS COMMON STOCK USD.01			4,479,452



Table of Contents

Security Name	Maturity Date	Coupon Rate	Fair Value (In Dollars)
ENSCO PLC SR UNSECURED 03/21 4.7	3/15/2021	4.7%	42,310
ENTERGY ARKANSAS INC 1ST MORTGAGE 06/23 3.05	6/1/2023	3.05%	31,701
ENTERGY CORP SR UNSECURED 09/15 3.625	9/15/2015	3.63%	211,463
ENTERGY CORP SR UNSECURED 09/20 5.125	9/15/2020	5.13%	818,488
ENTERGY LOUISIANA LLC 1ST MORTGAGE 12/14 1.875	12/15/2014	1.88%	3,078,466
ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/14 9.75	1/31/2014	9.75%	4,954,415
ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/19 6.5	1/31/2019	6.5%	1,109,707
ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/16 3.2	2/1/2016	3.2%	521,566
ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/43 4.45	2/15/2043	4.45%	529,990
ENTERPRISE PRODUCTS OPER COMPANY GUAR 03/23 3.35	3/15/2023	3.35%	1,700,342
ENTERPRISE PRODUCTS OPER COMPANY GUAR 06/15 3.7	6/1/2015	3.7%	312,338
ENTERPRISE PRODUCTS OPER COMPANY GUAR 08/15 1.25	8/13/2015	1.25%	2,592,108
ENTERPRISE PRODUCTS OPER COMPANY GUAR 09/17 6.3	9/15/2017	6.3%	299,309
ENVESTNET INC COMMON STOCK			2,064,972
ENVISION HEALTHCARE HOLDINGS COMMON STOCK USD.01			2,099,516
EOG RESOURCES CANADA COMPANY GUAR 144A 03/14 4.75	3/15/2014	4.75%	317,900
EOG RESOURCES INC COMMON STOCK USD.01			33,944,801
EOG RESOURCES INC SR UNSECURED 02/16 2.5	2/1/2016	2.5%	237,295
EOG RESOURCES INC SR UNSECURED 02/21 4.1	2/1/2021	4.1%	579,750
EOG RESOURCES INC SR UNSECURED 03/23 2.625	3/15/2023	2.63%	81,879
EPISTAR CORP COMMON STOCK TWD10.			63,556
EPL OIL + GAS INC COMMON STOCK USD.001			3,642,585
EQT CORP COMMON STOCK NPV			3,079,454
EQUIFAX INC COMMON STOCK USD1.25			2,384,473
ERAC USA FINANCE LLC COMPANY GUAR 144A 04/16 1.4	4/15/2016	1.4%	720,569
ERAC USA FINANCE LLC COMPANY GUAR 144A 06/34 6.7	6/1/2034	6.7%	94,351
ERICSSON LM B SHS COMMON STOCK NPV			603,606
ERP OPERATING LP SR UNSECURED 06/17 5.75	6/15/2017	5.75%	196,487
ERP OPERATING LP SR UNSECURED 09/14 5.25	9/15/2014	5.25%	190,887
ERP OPERATING LP SR UNSECURED 12/21 4.625	12/15/2021	4.63%	105,426
ERSTE ABWICKLUNGSANSTALT LOCAL GOVT G 03/16 3.125	3/29/2016	3.13%	291,220
ESSENT GROUP LTD COMMON STOCK USD.015			2,961,209
ESSILOR INTERNATIONAL COMMON STOCK EUR.18			2,778,483
ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01			5,301,172
EULER HERMES SA COMMON STOCK EUR.32			372,418
EUROCASH SA COMMON STOCK PLN1.			123,957
EUROCOMMERCIAL PROPRTIE CV DUTCH CERT EUR5.0			430,210
EUROCREDIT CDO EURO C III X A1 REGS	10/20/2016	0.82%	366,626
EUROPEAN INVESTMENT BANK SR UNSECURED 04/20 4.625	4/15/2020	4.63%	3,252,969
EUROPEAN INVESTMENT BANK SR UNSECURED REGS 01/21 3.625	1/15/2021	3.63%	2,160,679
EVEREST RE GROUP LTD COMMON STOCK USD.01			4,909,905

Table of Contents

Security Name	Maturity Date	Coupon Rate	Fair Value (In Dollars)
EVERGRANDE REAL ESTATE GROUP COMMON STOCK USD.01			38,807
EXAMWORKS GROUP INC COMMON STOCK			3,823,181
EXEDY CORP COMMON STOCK			614,386
EXELIXIS INC COMMON STOCK USD.001			2,743,022
EXELON CORP COMMON STOCK NPV			9,445,442
EXELON GENERATION CO LLC SR UNSECURED 01/14 5.35	1/15/2014	5.35%	4,194,621
EXELON GENERATION CO LLC SR UNSECURED 10/41 5.75	10/1/2041	5.75%	28,736
EXETER AUTOMOBILE RECEIVABLES EART 2013 1A A 144A	10/16/2017	1.29%	181,766
EXETER AUTOMOBILE RECEIVABLES EART 2013 2A A 144A	11/15/2017	1.49%	859,603
EXONE CO/THE COMMON STOCK USD.01			1,811,986
EXPORT IMPORT BK KOREA SR UNSECURED 01/21 4.	1/29/2021	4%	410,261
EXPORT IMPORT BK KOREA SR UNSECURED 06/20 5.125	6/29/2020	5.13%	32,962
EXPORT IMPORT BK KOREA SR UNSECURED 09/16 VAR	9/17/2016	1.1%	1,503,975
EXPRESS INC COMMON STOCK			1,830,967
EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01			15,088,254
EXPRESS SCRIPTS HOLDING COMPANY GUAR 02/15 2.1	2/12/2015	2.1%	507,247
EXPRESS SCRIPTS HOLDING COMPANY GUAR 02/17 2.65	2/15/2017	2.65%	309,203
EXPRESS SCRIPTS HOLDING COMPANY GUAR 11/16 3.5	11/15/2016	3.5%	6,227,002
EXTENDED STAY AMERICA TRUST ESA 2013 ESH7 A27 144A	12/5/2031	2.96%	553,125
EXTERRAN HOLDINGS INC COMMON STOCK USD.01			2,127,411
EXXON MOBIL CORP COMMON STOCK NPV			37,320,536
F5 NETWORKS INC COMMON STOCK NPV			2,405,394
FACEBOOK INC A COMMON STOCK USD.000006			65,528,491
FANNIE DISCOUNT NOTE DISCOUNT NOT 01/14 0.00000	1/2/2014	0.01%	2,100,000
FANNIE MAE FNR 1994 15 ZK	2/25/2024	5.5%	1,083,517
FANNIE MAE FNR 1994 29 Z	2/25/2024	6.5%	123,824
FANNIE MAE FNR 1994 43 PK	2/25/2024	6.35%	955,127
FANNIE MAE FNR 1997 89 ZA	12/20/2027	7%	421,888
FANNIE MAE FNR 1999 6 PB	3/25/2019	6%	292,685
FANNIE MAE FNR 2001 81 HE	1/25/2032	6.5%	1,369,052
FANNIE MAE FNR 2002 11 QC	3/25/2017	5.5%	63,211
FANNIE MAE FNR 2002 86 PG	12/25/2032	6%	402,907
FANNIE MAE FNR 2003 21 OU	3/25/2033	5.5%	219,984
FANNIE MAE FNR 2003 49 YD	6/25/2023	5.5%	174,637
FANNIE MAE FNR 2003 89 DC	12/25/2032	5%	317,133
FANNIE MAE FNR 2003 92 PE	9/25/2018	4.5%	691,512
FANNIE MAE FNR 2004 38 FK	5/25/2034	0.52%	694,831
FANNIE MAE FNR 2004 80 WB	11/25/2019	4%	1,174,725
FANNIE MAE FNR 2005 12 JE	9/25/2033	5%	693,036
FANNIE MAE FNR 2005 44 PE	7/25/2033	5%	587,134
FANNIE MAE FNR 2005 64 EA	6/25/2032	5.25%	314,292

Table of Contents

Security Name	Maturity Date	Coupon Rate	Fair Value (In Dollars)
FANNIE MAE FNR 2005 70 NA	8/25/2035	5.5%	123,803
FANNIE MAE FNR 2005 87 PE	12/25/2033	5%	1,476,828
FANNIE MAE FNR 2006 9 KZ	3/25/2036	6%	691,216
FANNIE MAE FNR 2007 100 YF	10/25/2037	0.71%	1,592,823
FANNIE MAE FNR 2007 106 A7	10/25/2037	5.98%	122,432
FANNIE MAE FNR 2007 59 AQ	7/25/2035	5.75%	273,002
FANNIE MAE FNR 2007 73 A1	7/25/2037	0.23%	1,215,325
FANNIE MAE FNR 2007 95 A1	8/27/2036	0.42%	527,133
FANNIE MAE FNR 2008 25 EF	4/25/2038	1.12%	7,163,576
FANNIE MAE FNR 2008 80 ME	5/25/2032	5%	113,994
FANNIE MAE FNR 2009 29 LA	5/25/2039	2.4%	1,809,983
FANNIE MAE FNR 2009 62 HJ	5/25/2039	6%	1,183,269
FANNIE MAE FNR 2009 87 NF	11/25/2039	0.91%	2,174,643
FANNIE MAE FNR 2010 110 AE	11/25/2018	9.75%	1,536,038
FANNIE MAE FNR 2010 111 AE	4/25/2038	5.5%	1,324,324
FANNIE MAE FNR 2010 19 VA	2/25/2021	5%	2,152,592
FANNIE MAE FNR 2010 54 FT	4/25/2037	0.92%	5,339,938
FANNIE MAE FNR 2010 64 DM	6/25/2040	5%	1,154,164
FANNIE MAE FNR 2010 64 EH	10/25/2035	5%	287,383
FANNIE MAE FNR 2011 15 AB	8/25/2019	9.75%	533,925
FANNIE MAE FNR 2011 59 NZ	7/25/2041	5.5%	2,932,626
FANNIE MAE FNR 2012 132 US	12/25/2042	11.73%	14,247
FANNIE MAE FNR 2012 17 FG	3/25/2042	0.66%	8,878,344
FANNIE MAE FNR 2012 28 B	6/25/2039	6.5%	684,112
FANNIE MAE FNR 2013 13 IK	3/25/2028	2.5%	162,274
FANNIE MAE FNR 2013 83 CA	10/25/2037	3.5%	2,928,149
FANNIE MAE FNR 2013 9 BC	7/25/2042	6.5%	7,804,146
FANNIE MAE FNR 2013 9 CB	4/25/2042	5.5%	11,405,819
FANNIE MAE FNR 2013 96 YA	9/25/2038	3.5%	542,195
FANNIE MAE NOTES 01/16 0.5	1/15/2016	0.5%	6,193,626
FANNIE MAE NOTES 01/17 1.25	1/30/2017	1.25%	5,060,165
FANNIE MAE NOTES 03/14 2.75	3/13/2014	2.75%	7,538,730
FANNIE MAE NOTES 03/16 0.5	3/30/2016	0.5%	9,989,250
FANNIE MAE NOTES 03/16 2	3/8/2016	2%	1,031,942
FANNIE MAE NOTES 03/16 2.25	3/15/2016	2.25%	10,370,900
FANNIE MAE NOTES 03/16 5	3/15/2016	5%	730,880
FANNIE MAE NOTES 04/15 5.	4/15/2015	5%	9,545,418
FANNIE MAE NOTES 04/16 2.375	4/11/2016	2.38%	3,166,652
FANNIE MAE NOTES 05/15 0.5	5/27/2015	0.5%	22,459,360
FANNIE MAE NOTES 05/16 0.52	5/27/2016	0.52%	5,834,556
FANNIE MAE NOTES 05/18 0.875	5/21/2018	0.88%	860,908

Table of Contents

Security Name	Maturity Date	Coupon Rate	Fair Value (In Dollars)
FANNIE MAE NOTES 06/17 5.375	6/12/2017	5.38%	634,650
FANNIE MAE NOTES 07/15 2.375	7/28/2015	2.38%	2,063,212
FANNIE MAE NOTES 07/16 0.375	7/5/2016	0.38%	25,227,925
FANNIE MAE NOTES 08/16 0.625	8/26/2016	0.63%	9,049,988
FANNIE MAE NOTES 08/18 1.25	8/22/2018	1.25%	4,846,345
FANNIE MAE NOTES 09/15 0.5	9/28/2015	0.5%	11,360,038
FANNIE MAE NOTES 09/16 1.25	9/28/2016	1.25%	4,564,251
FANNIE MAE NOTES 09/18 1.875	9/18/2018	1.88%	4,071,628
FANNIE MAE NOTES 10/15 1.625	10/26/2015	1.63%	10,116,325
FANNIE MAE NOTES 10/15 4.375	10/15/2015	4.38%	1,868,023
FANNIE MAE NOTES 10/17 0.875	10/26/2017	0.88%	2,963,715
FANNIE MAE NOTES 11/16 1.375	11/15/2016	1.38%	8,134,240
FANNIE MAE NOTES 11/18 1.625	11/27/2018	1.63%	11,012,362
FANNIE MAE NOTES 12/15 0.375	12/21/2015	0.38%	4,393,268
FANNIE MAE SUBORDINATED 10/19 0.00000	10/9/2019	0.01%	21,639,906
FANNIEMAE ACES FNA 2011 M2 A1	4/25/2021	2.02%	785,915
FANNIEMAE ACES FNA 2012 M8 ASQ1	12/25/2019	1.17%	1,618,320
FANNIEMAE ACES FNA 2012 M8 ASQ2	12/25/2019	1.52%	307,063
FANNIEMAE ACES FNA 2012 M8 ASQ3	12/25/2019	1.8%	333,614
FANNIEMAE ACES FNA 2013 M7 A2	12/27/2022	2.28%	308,529
FANNIEMAE STRIP FNS 404 F13	5/25/2040	0.76%	1,186,532
FANNIEMAE WHOLE LOAN FNW 2003 W1 1A1	12/25/2042	5.98%	233,050
FANNIEMAE WHOLE LOAN FNW 2003 W15 1A	7/25/2043	6.5%	205,282
FANNIEMAE WHOLE LOAN FNW 2004 W1 1A7	11/25/2043	5.68%	472,172
FANNIEMAE WHOLE LOAN FNW 2004 W1 2A1	12/25/2043	6.5%	257,721
FANNIEMAE WHOLE LOAN FNW 2004 W2 2A2	2/25/2044	7%	109,068
FANNIEMAE WHOLE LOAN FNW 2009 W1 A	12/25/2049	6%	286,949
FANUC CORP COMMON STOCK			3,388,278
FAR EASTERN DEPARTMENT STORE COMMON STOCK TWD10.			138,574
FAR EASTERN NEW CENTURY CORP COMMON STOCK TWD10.			94,185
FAR EASTONE TELECOMM CO LTD COMMON STOCK TWD10.			191,202
FARMER MAC GTD TR 07 1 SECURED 144A 04/17 5.125	4/19/2017	5.13%	8,152,520
FDIC STRUCTURED SALE GUARANTEE SSGN 2010 S1 1A 144A2	2/25/2048	0.72%	2,115,614
FED FARM CRD DISCOUNT NT DISCOUNT NOT 01/14 0.00000	1/7/2014	0.01%	4,999,985
FED HM LN PC POOL 1B1580	3/1/2034	2.8%	365,739
FED HM LN PC POOL 1B8062	3/1/2041	3.14%	694,892
FED HM LN PC POOL 1G1381	12/1/2036	2.86%	115,670
FED HM LN PC POOL 1G2201	9/1/2037	6.03%	5,967
FED HM LN PC POOL 1G2511	5/1/2036	2.77%	1,055,222
FED HM LN PC POOL 1J1467	12/1/2036	2.37%	328,420

Table of Contents

Security Name	Maturity Date	Coupon Rate	Fair Value (In Dollars)
FED HM LN PC POOL 1J1492	11/1/2036	2.37%	280,107
FED HM LN PC POOL 2B0646	7/1/2042	2.03%	1,468,851
FED HM LN PC POOL 360077	8/1/2019	9%	577
FED HM LN PC POOL 410792	2/1/2030	2.39%	36,367
FED HM LN PC POOL 538275	12/1/2019	9%	950
FED HM LN PC POOL 540880	10/1/2019	9%	5,068
FED HM LN PC POOL 547356	3/1/2020	9%	200
FED HM LN PC POOL 549820	9/1/2020	9%	2,201
FED HM LN PC POOL 555152 555152	7/1/2020	9%	198
FED HM LN PC POOL 555248	1/1/2020	8.5%	5,059
FED HM LN PC POOL 555294	10/1/2017	9%	563
FED HM LN PC POOL 555330	10/1/2019	10%	7,675
FED HM LN PC POOL 846004	12/1/2024	2.58%	21,118
FED HM LN PC POOL 846313	2/1/2026	2.43%	1,640
FED HM LN PC POOL 846661	2/1/2029	2.3%	2,615
FED HM LN PC POOL 847153	5/1/2033	2.39%	404,377
FED HM LN PC POOL A00936	1/1/2019	9%	269
FED HM LN PC POOL A01672	9/1/2019	9.5%	5,903
FED HM LN PC POOL A17092	12/1/2033	6%	167,385
FED HM LN PC POOL A39803	11/1/2035	5.5%	1,024,217
FED HM LN PC POOL A47038	9/1/2035	5%	456,440
FED HM LN PC POOL A53630	10/1/2036	6%	307,496
FED HM LN PC POOL A62077	6/1/2037	6%	268,150
FED HM LN PC POOL A62378	6/1/2037	6%	295,684
FED HM LN PC POOL A63809	8/1/2037	6%	255,615
FED HM LN PC POOL A69654	12/1/2037	6%	106,663
FED HM LN PC POOL A71410	1/1/2038	6%	2,827
FED HM LN PC POOL A75218	4/1/2038	6%	173,251
FED HM LN PC POOL A85726	4/1/2039	5%	459,291
FED HM LN PC POOL A87307	7/1/2039	4.5%	67,990
FED HM LN PC POOL A88872	10/1/2033	4.5%	31,266
FED HM LN PC POOL A90222	12/1/2039	4.5%	3,467,181
FED HM LN PC POOL A90826	1/1/2040	4.5%	1,058,790
FED HM LN PC POOL A91235	2/1/2040	4.5%	616,521
FED HM LN PC POOL A93318	8/1/2040	5%	1,980,196
FED HM LN PC POOL A93625	8/1/2040	5%	1,163,815
FED HM LN PC POOL A93652	9/1/2040	5%	378,400
FED HM LN PC POOL A93713	9/1/2040	5%	1,304,666
FED HM LN PC POOL A94069	9/1/2040	5%	773,483
FED HM LN PC POOL A94113	10/1/2040	5%	1,093,408
FED HM LN PC POOL A94132	9/1/2040	5%	76,820

Table of Contents

Security Name	Maturity Date	Coupon Rate	Fair Value (In Dollars)
FED HM LN PC POOL A94898	11/1/2040	4.5%	717,777
FED HM LN PC POOL A95519	12/1/2040	4.5%	366,207
FED HM LN PC POOL A95831	12/1/2040	4.5%	2,607,468
FED HM LN PC POOL A97040	2/1/2041	4%	602,020
FED HM LN PC POOL A97479	3/1/2041	4.5%	137,425
FED HM LN PC POOL A97673	3/1/2041	4.5%	60,980
FED HM LN PC POOL C00098	2/1/2022	8%	10,853
FED HM LN PC POOL C00371	9/1/2024	7%	2,428
FED HM LN PC POOL C00516	5/1/2027	8%	12,295
FED HM LN PC POOL C00522	5/1/2027	7%	15,871
FED HM LN PC POOL C00632	7/1/2028	7%	14,531
FED HM LN PC POOL C00636	7/1/2028	7.5%	30,333
FED HM LN PC POOL C00650	9/1/2028	7%	10,193
FED HM LN PC POOL C00984	5/1/2030	8%	3,049
FED HM LN PC POOL C00987	5/1/2030	7.5%	3,136
FED HM LN PC POOL C01116	1/1/2031	7.5%	84,864
FED HM LN PC POOL C03478	6/1/2040	4.5%	107,375
FED HM LN PC POOL C03517	9/1/2040	4.5%	867,264
FED HM LN PC POOL C03520	9/1/2040	4%	4,814,330
FED HM LN PC POOL C03545	8/1/2040	5%	1,405,393
FED HM LN PC POOL C03701	9/1/2041	4.5%	732,104
FED HM LN PC POOL C03744	2/1/2042	4%	34,882,511
FED HM LN PC POOL C03792	4/1/2042	3.5%	2,884,833
FED HM LN PC POOL C04272	10/1/2042	3%	2,789,389
FED HM LN PC POOL C04422	12/1/2042	3%	1,150,414
FED HM LN PC POOL C09022	1/1/2043	3%	5,393,093
FED HM LN PC POOL C10542	6/1/2028	7%	12,716
FED HM LN PC POOL C12585	7/1/2028	7%	1,067
FED HM LN PC POOL C14084	8/1/2028	7%	27,975
FED HM LN PC POOL C26742	5/1/2029	6%	873
FED HM LN PC POOL C80373	1/1/2026	7.5%	850
FED HM LN PC POOL C80379	2/1/2026	7%	18,151
FED HM LN PC POOL C80407	6/1/2026	7%	2,737
FED HM LN PC POOL C90148	9/1/2016	7.5%	2,931
FED HM LN PC POOL C91028	2/1/2027	5%	53,283
FED HM LN PC POOL C91161	2/1/2028	5%	56,821
FED HM LN PC POOL D64290	10/1/2025	7%	17,651

Table of Contents

Security Name	Maturity Date	Coupon Rate	Fair Value (In Dollars)
FED HM LN PC POOL D64990	3/1/2025	8.5%	5,024
FED HM LN PC POOL D67104	1/1/2026	7.5%	92,297
FED HM LN PC POOL D70703	4/1/2026	7%	21,142
FED HM LN PC POOL D71569	5/1/2026	7.5%	738
FED HM LN PC POOL D74278	8/1/2026	8%	1,421
FED HM LN PC POOL D75342	10/1/2026	8%	901
FED HM LN PC POOL D75558	10/1/2026	8%	1,424
FED HM LN PC POOL D75787	11/1/2026	8%	7,252
FED HM LN PC POOL D77162	1/1/2027	7.5%	7,230
FED HM LN PC POOL D77163	1/1/2027	7.5%	7,158
FED HM LN PC POOL D77260	1/1/2027	7.5%	5,800
FED HM LN PC POOL D77475	1/1/2027	7%	5,249
FED HM LN PC POOL D77487	1/1/2027	7.5%	2,236
FED HM LN PC POOL D77490	1/1/2027	7.5%	874
FED HM LN PC POOL D77541	1/1/2027	7.5%	10,465
FED HM LN PC POOL D77687	2/1/2027	7.5%	64,382
FED HM LN PC POOL D80165	5/1/2027	7%	19,462
FED HM LN PC POOL D80177	5/1/2027	7%	22,476
FED HM LN PC POOL D91280	4/1/2016	7.5%	13,124
FED HM LN PC POOL D93618	7/1/2019	6.5%	29,466
FED HM LN PC POOL D98914	1/1/2032	4%	234,683
FED HM LN PC POOL E00619	1/1/2014	6.5%	27
FED HM LN PC POOL E00626	2/1/2014	6.5%	119
FED HM LN PC POOL E00634	3/1/2014	6%	1,886
FED HM LN PC POOL E00659	4/1/2014	6%	524
FED HM LN PC POOL E00956	3/1/2016	6%	1,090
FED HM LN PC POOL E01007	8/1/2016	6%	780
FED HM LN PC POOL E01095	1/1/2017	6%	364
FED HM LN PC POOL E01495	9/1/2018	6%	7,556
FED HM LN PC POOL E04113	11/1/2027	2.5%	2,234,306
FED HM LN PC POOL E75480	3/1/2014	6%	1,033
FED HM LN PC POOL E75521	3/1/2014	6%	1,196
FED HM LN PC POOL E75946	4/1/2014	6%	10,761
FED HM LN PC POOL E77556	6/1/2014	6%	1,268
FED HM LN PC POOL E77592	7/1/2014	6%	82
FED HM LN PC POOL E83637	5/1/2016	6%	3,423
FED HM LN PC POOL E83638	5/1/2016	6%	414
FED HM LN PC POOL E83641	5/1/2016	6%	428
FED HM LN PC POOL E83651	5/1/2016	6%	3,761
FED HM LN PC POOL E84225	6/1/2016	6%	19,206
FED HM LN PC POOL E84260	7/1/2016	6%	18,748

Table of Contents

Security Name	Maturity Date	Coupon Rate	Fair Value (In Dollars)
FED HM LN PC POOL E84467	7/1/2016	6%	220
FED HM LN PC POOL E84885	8/1/2016	6%	1,828
FED HM LN PC POOL E85131	9/1/2016	6%	350
FED HM LN PC POOL E85346	9/1/2016	6%	5,973
FED HM LN PC POOL E86208	11/1/2016	6%	2,348
FED HM LN PC POOL E87156	1/1/2017	6%	6,689
FED HM LN PC POOL E87634	1/1/2017	6%	58,501
FED HM LN PC POOL E87908	2/1/2017	6%	2,529
FED HM LN PC POOL E87940	2/1/2017	6%	542
FED HM LN PC POOL E88001	2/1/2017	6%	281,277
FED HM LN PC POOL E88056	2/1/2017	6%	2,102
FED HM LN PC POOL E88063	2/1/2017	6%	5,585
FED HM LN PC POOL E88123	2/1/2017	6%	14,530
FED HM LN PC POOL E88197	2/1/2017	6%	420
FED HM LN PC POOL E88282	3/1/2017	6%	14,740
FED HM LN PC POOL E88283	3/1/2017	6%	592
FED HM LN PC POOL E88474	3/1/2017	6%	6,004
FED HM LN PC POOL E88603	4/1/2017	6%	4,517
FED HM LN PC POOL E88729	4/1/2017	6%	12,019
FED HM LN PC POOL E88749	3/1/2017	6%	3,109
FED HM LN PC POOL E88750	3/1/2017	6%	1,113
FED HM LN PC POOL E88765	3/1/2017	6%	3,471
FED HM LN PC POOL E88776	3/1/2017	6%	2,464
FED HM LN PC POOL E88791	3/1/2017	6%	1,863
FED HM LN PC POOL E88809	4/1/2017	6%	17,600
FED HM LN PC POOL E88884	4/1/2017	6%	9,716
FED HM LN PC POOL E89041	4/1/2017	6%	1,164
FED HM LN PC POOL E89080	4/1/2017	6%	7,816
FED HM LN PC POOL E89092	4/1/2017	6%	1,642
FED HM LN PC POOL E89102	4/1/2017	6%	12,521
FED HM LN PC POOL E89118	4/1/2017	6%	13,411
FED HM LN PC POOL E89149	4/1/2017	6%	7,409
FED HM LN PC POOL E89216	4/1/2017	6%	11,617
FED HM LN PC POOL E89294	4/1/2017	6%	20,613
FED HM LN PC POOL E89347	4/1/2017	6%	18,805
FED HM LN PC POOL E89369	4/1/2017	6%	4,944
FED HM LN PC POOL E89434	5/1/2017	6%	7,665
FED HM LN PC POOL E89435	5/1/2017	6%	8,336
FED HM LN PC POOL E89593	5/1/2017	6%	12,206
FED HM LN PC POOL E89601	5/1/2017	6%	452
FED HM LN PC POOL E89645	5/1/2017	6%	11,861



Table of Contents

Security Name	Maturity Date	Coupon Rate	Fair Value (In Dollars)
FED HM LN PC POOL E89686	5/1/2017	6%	11,431
FED HM LN PC POOL E89687	5/1/2017	6%	8,421
FED HM LN PC POOL E89704	5/1/2017	6%	2,362
FED HM LN PC POOL E89707	5/1/2017	6%	7,464
FED HM LN PC POOL E89746	5/1/2017	6%	453
FED HM LN PC POOL E89777	5/1/2017	6%	4,177
FED HM LN PC POOL E89856	5/1/2017	6%	4,056
FED HM LN PC POOL E89883	5/1/2017	6%	5,932
FED HM LN PC POOL E89913	5/1/2017	6%	19,652
FED HM LN PC POOL E89969	5/1/2017	6%	4,633
FED HM LN PC POOL E90103	5/1/2017	6%	5,824
FED HM LN PC POOL E90135	6/1/2017	6%	1,781
FED HM LN PC POOL E90171	6/1/2017	6%	10,855
FED HM LN PC POOL E90237	6/1/2017	6%	10,589
FED HM LN PC POOL E90295	6/1/2017	6%	3,473
FED HM LN PC POOL E90313	6/1/2017	6%	431
FED HM LN PC POOL E90315	7/1/2017	6%	9,182
FED HM LN PC POOL E90322	6/1/2017	6%	4,785
FED HM LN PC POOL E90348	6/1/2017	6%	12,949
FED HM LN PC POOL E90402	7/1/2017	6%	12,190
FED HM LN PC POOL E90472	7/1/2017	6%	9,736
FED HM LN PC POOL E90473	7/1/2017	6%	22,799
FED HM LN PC POOL E90551	7/1/2017	6%	5,776
FED HM LN PC POOL E90623	8/1/2017	6%	414
FED HM LN PC POOL E90689	8/1/2017	6%	438
FED HM LN PC POOL E90690	7/1/2017	6%	565
FED HM LN PC POOL E90781	8/1/2017	6%	9,970
FED HM LN PC POOL E90831	8/1/2017	6%	470
FED HM LN PC POOL E90985	8/1/2017	6%	153
FED HM LN PC POOL E91012	8/1/2017	6%	18,841
FED HM LN PC POOL E91278	7/1/2017	6%	265
FED HM LN PC POOL E91485	9/1/2017	6%	12,833
FED HM LN PC POOL E91879	10/1/2017	6%	1,111
FED HM LN PC POOL E93128	10/1/2017	6%	13,334
FED HM LN PC POOL E99733	9/1/2018	6%	23,928
FED HM LN PC POOL G00144	3/1/2021	10%	8,074
FED HM LN PC POOL G00280	12/1/2022	9.5%	2,796
FED HM LN PC POOL G00473	3/1/2026	7.5%	414
FED HM LN PC POOL G00529	8/1/2026	7.5%	4,575
FED HM LN PC POOL G00552	3/1/2023	8.5%	19,229
FED HM LN PC POOL G00561	6/1/2025	9.5%	25,596

Table of Contents

Security Name	Maturity Date	Coupon Rate	Fair Value (In Dollars)
FED HM LN PC POOL G00627	6/1/2025	8%	24,242
FED HM LN PC POOL G00675	3/1/2027	7.5%	19,401
FED HM LN PC POOL G00704	12/1/2026	7%	19,704
FED HM LN PC POOL G00825	12/1/2027	7%	1,305
FED HM LN PC POOL G00869	1/1/2028	7.5%	30,948
FED HM LN PC POOL G01091	12/1/2029	7%	60,242
FED HM LN PC POOL G01665	3/1/2034	5.5%	1,362,859
FED HM LN PC POOL G02031	2/1/2036	5.5%	499,401
FED HM LN PC POOL G02408	12/1/2036	5.5%	810,162
FED HM LN PC POOL G02427	12/1/2036	5.5%	1,293,027
FED HM LN PC POOL G03073	7/1/2037	5.5%	816,156
FED HM LN PC POOL G03233	8/1/2037	6%	38,663
FED HM LN PC POOL G03600	11/1/2037	7%	291,222
FED HM LN PC POOL G03695	11/1/2037	5.5%	479,326
FED HM LN PC POOL G03812	2/1/2038	5.5%	593,880
FED HM LN PC POOL G03819	1/1/2038	6%	159,058
FED HM LN PC POOL G04448	7/1/2038	5.5%	238,476
FED HM LN PC POOL G04585	2/1/2038	5.5%	452,625
FED HM LN PC POOL G04588	8/1/2038	5.5%	264,529
FED HM LN PC POOL G04636	12/1/2035	5%	123,024
FED HM LN PC POOL G04688	9/1/2038	5.5%	230,954
FED HM LN PC POOL G05179	1/1/2039	5.5%	251,087
FED HM LN PC POOL G05527	7/1/2039	4%	126,754
FED HM LN PC POOL G05645	10/1/2039	4.5%	42,029
FED HM LN PC POOL G05676	11/1/2039	4%	2,000,242
FED HM LN PC POOL G05726	8/1/2039	5%	763,278
FED HM LN PC POOL G05741	12/1/2039	4.5%	1,419,428
FED HM LN PC POOL G05927	7/1/2040	4.5%	2,456,893
FED HM LN PC POOL G06021	1/1/2040	5.5%	714,750
FED HM LN PC POOL G06087	9/1/2040	5%	158,144
FED HM LN PC POOL G06172	12/1/2038	5.5%	1,661,477
FED HM LN PC POOL G06506	12/1/2040	4%	4,112,388
FED HM LN PC POOL G06507	2/1/2041	4%	657,116
FED HM LN PC POOL G06601	12/1/2040	4.5%	4,287,197
FED HM LN PC POOL G06669	9/1/2039	6.5%	651,659
FED HM LN PC POOL G06875	12/1/2038	5.5%	4,802,419
FED HM LN PC POOL G07032	6/1/2042	3%	1,820,561
FED HM LN PC POOL G07129	9/1/2042	3.5%	1,828,944
FED HM LN PC POOL G07335	3/1/2039	7%	2,010,983
FED HM LN PC POOL G07509	9/1/2039	6.5%	1,938,159
FED HM LN PC POOL G08273	6/1/2038	5.5%	143,173

Table of Contents

Security Name	Maturity Date	Coupon Rate	Fair Value (In Dollars)
FED HM LN PC POOL G08368	10/1/2039	4.5%	1,305,323
FED HM LN PC POOL G08372	11/1/2039	4.5%	1,308,576
FED HM LN PC POOL G08464	10/1/2041	4.5%	37,377
FED HM LN PC POOL G08553	10/1/2043	3%	165,253
FED HM LN PC POOL G10907	5/1/2014	6%	38
FED HM LN PC POOL G11300	8/1/2017	6%	915
FED HM LN PC POOL G11410	7/1/2018	4%	2,213,040
FED HM LN PC POOL G11557 G1 1557	3/1/2019	6%	1,617
FED HM LN PC POOL G11634	11/1/2019	5.5%	17,421
FED HM LN PC POOL G11652	1/1/2020	6%	601,919
FED HM LN PC POOL G12467	11/1/2021	6%	684,262
FED HM LN PC POOL G12978	12/1/2022	5.5%	672,434
FED HM LN PC POOL G13300	5/1/2023	4.5%	209,489
FED HM LN PC POOL G13492	2/1/2024	5%	498,202
FED HM LN PC POOL G13868	7/1/2025	4.5%	1,004,701
FED HM LN PC POOL G14171	10/1/2024	6%	654,603
FED HM LN PC POOL G14239	9/1/2026	4%	442,535
FED HM LN PC POOL G14375	7/1/2026	4%	2,232,382
FED HM LN PC POOL G14492	10/1/2025	4%	1,238,069
FED HM LN PC POOL G18401	9/1/2026	3.5%	372,337
FED HM LN PC POOL G18475	8/1/2028	2.5%	483,717
FED HM LN PC POOL G20028 10/39 FIXED 7.5	12/1/2036	7.5%	2,480,800
FED HM LN PC POOL G30591	2/1/2028	6%	219,786
FED HM LN PC POOL J09212	1/1/2024	5%	290,552
FED HM LN PC POOL J11089	4/1/2019	4%	149,763
FED HM LN PC POOL J12398	6/1/2025	4.5%	889,820
FED HM LN PC POOL J12439	6/1/2025	4.5%	1,595,352
FED HM LN PC POOL J14494	2/1/2026	4%	2,712,646
FED HM LN PC POOL J15658	6/1/2026	4%	926,769
FED HM LN PC POOL J15719	6/1/2026	4%	2,074,418
FED HM LN PC POOL J15974	6/1/2026	4%	835,554
FED HM LN PC POOL J16059	7/1/2026	4%	343,185
FED HM LN PC POOL J18912	4/1/2027	2.5%	937,119
FED HM LN PC POOL J23935	5/1/2028	3%	974,293
FED HM LN PC POOL Q04674	12/1/2041	4%	146,745
FED HM LN PC POOL Q10241	8/1/2042	3.5%	929,496
FED HM LN PC POOL Q10448	8/1/2042	3.5%	927,118
FED HM LN PC POOL Q11288	9/1/2042	3.5%	911,932
FED HM LN PC POOL Q11788	10/1/2042	3%	434,643
FED HM LN PC POOL Q12011	10/1/2042	3%	938,870
FED HM LN PC POOL Q12520	10/1/2042	3%	202,915

Table of Contents

Security Name	Maturity Date	Coupon Rate	Fair Value (In Dollars)
FED HM LN PC POOL Q14326	1/1/2043	2.5%	985,468
FED HM LN PC POOL Q15062	2/1/2043	3%	3,551,480
FED HM LN PC POOL Q17792	5/1/2043	3.5%	4,147,209
FED HM LN PC POOL Q20402	7/1/2043	3%	316,414
FED HM LN PC POOL Q20416	7/1/2043	3%	540,177
FED HM LN PC POOL Q20983	8/1/2043	3%	401,732
FED HM LN PC POOL Q21553	9/1/2043	3.5%	1,965,161
FED HM LN PC POOL Q21694	8/1/2043	3%	473,543
FED HM LN PC POOL U62476	4/1/2043	3.5%	4,921,993
FED HM LN PC POOL U80439	7/1/2033	3.5%	822,301
FED HM LN PC POOL U90155	9/1/2042	4%	4,237,125
FED HM LN PC POOL U90291	10/1/2042	4%	548,354
FED HM LN PC POOL U90316	10/1/2042	4%	3,977,543
FED HM LN PC POOL U90690	6/1/2042	3.5%	363,535
FED HM LN PC POOL U91254	4/1/2043	4%	1,504,003
FED HM LN PC POOL U91619	6/1/2043	4%	1,358,690
FED HM LN PC POOL U95137	8/1/2043	4%	910,377
FED HOME LN DISCOUNT NT DISCOUNT NOT 01/14 0.00000	1/3/2014	0.01%	2,049,998
FED HOME LN DISCOUNT NT DISCOUNT NOT 01/14 0.00000	1/24/2014	0.01%	399,995
FED HOME LN DISCOUNT NT DISCOUNT NOT 02/14 0.00000	2/3/2014	0.01%	2,999,919
FED HOME LN DISCOUNT NT DISCOUNT NOT 02/14 0.00000	2/14/2014	0.01%	44,998,380
FED HOME LN DISCOUNT NT DISCOUNT NOT 02/14 0.00000	2/19/2014	0.01%	1,299,948
FED HOME LN DISCOUNT NT DISCOUNT NOT 03/14 0.00000	3/12/2014	0.01%	1,999,846
FED REPUBLIC OF BRAZIL SR UNSECURED 01/41 5.625	1/7/2041	5.63%	97,000
FEDERAL FARM CREDIT BANK BONDS 08/15 0.4	8/26/2015	0.4%	10,005,240
FEDERAL HOME LOAN BANK BONDS 01/14 0.375	1/29/2014	0.38%	10,001,840
FEDERAL HOME LOAN BANK BONDS 03/16 3.125	3/11/2016	3.13%	1,410,397
FEDERAL HOME LOAN BANK BONDS 05/14 1.375	5/28/2014	1.38%	3,015,138
FEDERAL HOME LOAN BANK BONDS 06/14 5.375	6/13/2014	5.38%	7,388,327
FEDERAL HOME LOAN BANK BONDS 06/14 6.625	6/30/2014	6.63%	1,382,124
FEDERAL HOME LOAN BANK BONDS 07/36 5.5	7/15/2036	5.5%	10,758,584
FEDERAL HOME LOAN BANK BONDS 08/15 0.375	8/28/2015	0.38%	6,494,011
FEDERAL HOME LOAN BANK BONDS 10/18 VAR	10/30/2018	0.75%	9,465,132
FEDERAL HOME LOAN BANK BONDS 12/15 5.	12/21/2015	5%	87,174
FEDERAL HOME LOAN BANK BONDS 12/16 0.75	12/19/2016	0.75%	7,723,481
FEDERATION CENTRES REIT			37,186
FHLMC MULTIFAMILY VRD CERTIFIC FHM M012 A1A2	8/15/2051	5.5%	5,445,000
FHLMC STRUCTURED PASS THROUGH FSPC T 21 A	10/25/2029	0.53%	356,352
FHLMC STRUCTURED PASS THROUGH FSPC T 61 1A1	7/25/2044	1.54%	1,458,625
FIBRA UNO ADMINISTRACION SA REIT NPV			59,160
FIDELITY + GUARANTY LIFE COMMON STOCK USD.01			740,554

Table of Contents

Security Name	Maturity Date	Coupon Rate	Fair Value (In Dollars)
FIDELITY NATIONAL INFORMATIO COMMON STOCK USD.01			6,249,426
FIDESSA GROUP PLC COMMON STOCK GBP.1			294,791
FIESTA RESTAURANT GROUP COMMON STOCK USD.01			1,685,785
FIFTH THIRD AUTO TRUST FITAT 2013 1 A2	3/15/2016	0.59%	3,100,980
FIFTH THIRD AUTO TRUST FITAT 2013 1 A4	2/18/2020	1.3%	2,769,213
FIFTH THIRD AUTO TRUST FITAT 2013 A A3	9/15/2017	0.61%	1,384,032
FIFTH THIRD BANCORP SR UNSECURED 01/16 3.625	1/25/2016	3.63%	5,028,119
FIFTH THIRD BANK SR UNSECURED 02/16 0.9	2/26/2016	0.9%	298,423
FINANCIAL ENGINES INC COMMON STOCK USD.0001			3,376,728
FINMECCANICA SPA COMMON STOCK EUR4.4			439,207
FIREEYE INC COMMON STOCK USD.0001			1,663,198
FIRST INVESTORS AUTO OWNER TRU FIAOT 2013 1A A2 144A	10/15/2018	0.9%	386,873
FIRST PACIFIC CO COMMON STOCK USD.01			22,750
FIRSTENERGY CORP SR UNSECURED 03/18 2.75	3/15/2018	2.75%	2,417,122
FIRSTENERGY CORP SR UNSECURED 03/23 4.25	3/15/2023	4.25%	4,483,656
FIRSTENERGY CORP SR UNSECURED 11/31 7.375	11/15/2031	7.38%	1,086,584
FIRSTMERIT CORP COMMON STOCK NPV			4,314,843
FIRSTRAND LTD COMMON STOCK ZAR.01			186,270
FISERV INC COMMON STOCK USD.01			7,606,231
FISERV INC COMPANY GUAR 06/16 3.125	6/15/2016	3.13%	5,546,234
FIVE BELOW COMMON STOCK USD.01			2,428,488
FLAGSHIP CREDIT AUTO TRUST FCAT 2013 1 A 144A	4/16/2018	1.32%	223,847
FLAGSHIP CREDIT AUTO TRUST FCAT 2013 2 A 144A	1/15/2019	1.94%	407,839
FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001			3,168,863
FLEETMatics GROUP PLC COMMON STOCK EUR.015			1,876,488
FLIGHT CENTRE TRAVEL GROUP L COMMON STOCK NPV			231,304
FLORIDA POWER + LIGHT CO 1ST MORTGAGE 12/42 3.8	12/15/2042	3.8%	69,874
FLORIDA ST TURNPIKE AUTH FLSTRN 07/39 FIXED OID 6.8	7/1/2039	6.8%	2,478,434
FLOTEK INDUSTRIES INC COMMON STOCK USD.0001			1,778,202
FLUIDIGM CORP COMMON STOCK USD.001			1,620,783
FMC TECHNOLOGIES INC COMMON STOCK USD.01			4,691,121
FMS WERTMANAGEMENT GOVT GUARANT REGS 02/17 1.625	2/22/2017	1.63%	283,584
FMS WERTMANAGEMENT GOVT GUARANT REGS 05/19 1.875	5/9/2019	1.88%	283,927
FNMA POOL 027489	6/1/2016	9.5%	397
FNMA POOL 050305	5/1/2020	9.5%	3,405
FNMA POOL 050402	2/1/2021	9%	429
FNMA POOL 050415	3/1/2021	9%	735
FNMA POOL 050795	9/1/2023	7%	3,009
FNMA POOL 050947	12/1/2023	7%	35,551
FNMA POOL 050966	1/1/2024	7%	14,230
FNMA POOL 050993	2/1/2024	7%	10,482

Table of Contents

Security Name	Maturity Date	Coupon Rate	Fair Value (In Dollars)
FNMA POOL 060680	2/1/2028	4.39%	61,802
FNMA POOL 070110	10/1/2016	10%	1,182
FNMA POOL 100168	1/1/2021	9.5%	8,452
FNMA POOL 108489	11/1/2020	9%	14,996
FNMA POOL 190353	8/1/2034	5%	23,785
FNMA POOL 190357	3/1/2035	5%	18,303
FNMA POOL 190360	8/1/2035	5%	14,977
FNMA POOL 190377	11/1/2036	5%	17,453
FNMA POOL 190533	1/1/2024	7%	5,677
FNMA POOL 242136	10/1/2023	7%	523
FNMA POOL 245442	11/1/2023	7%	4,602
FNMA POOL 252210	2/1/2019	6.5%	66,771
FNMA POOL 252869	11/1/2014	6.5%	17,686
FNMA POOL 253153	2/1/2020	7%	32,715
FNMA POOL 253799	5/1/2016	6.5%	38,917
FNMA POOL 253947	8/1/2031	8%	46,861
FNMA POOL 254223	2/1/2032	7.5%	777
FNMA POOL 254793	7/1/2033	5%	469,831
FNMA POOL 256901	9/1/2037	6.5%	43,452
FNMA POOL 256937	10/1/2037	6.5%	81,359
FNMA POOL 257239	6/1/2028	5.5%	371,197
FNMA POOL 262211	12/1/2023	7%	684
FNMA POOL 266624	1/1/2024	7%	580
FNMA POOL 267989	2/1/2024	7%	5,065
FNMA POOL 269212	1/1/2024	7%	92
FNMA POOL 274621	3/1/2024	7%	1,609
FNMA POOL 303675	10/1/2017	10%	16,017
FNMA POOL 312206	6/1/2025	2.22%	51,155
FNMA POOL 313499	10/1/2018	10%	19,063
FNMA POOL 313947	1/1/2028	7%	3,580
FNMA POOL 330089	4/1/2025	8%	37,021
FNMA POOL 330126	8/1/2025	2.3%	65,342
FNMA POOL 331427	11/1/2025	2.19%	33,417
FNMA POOL 347547	8/1/2026	2.25%	490
FNMA POOL 347633	7/1/2026	2.25%	23,948
FNMA POOL 362968	1/1/2026	2.46%	53,898
FNMA POOL 366826	1/1/2027	7%	9,654
FNMA POOL 367801	5/1/2024	9%	2,737
FNMA POOL 369996	1/1/2027	7.5%	3,932
FNMA POOL 371049	2/1/2027	7.5%	15,627
FNMA POOL 371073	2/1/2027	7.5%	8,108

Table of Contents

Security Name	Maturity Date	Coupon Rate	Fair Value (In Dollars)
FNMA POOL 371871	2/1/2027	7.5%	9,340
FNMA POOL 377038	4/1/2027	7.5%	13,411
FNMA POOL 390986	8/1/2027	2.25%	133,188
FNMA POOL 396434	11/1/2027	7.5%	577
FNMA POOL 396439	11/1/2027	7.5%	9,211
FNMA POOL 397256	10/1/2027	7.5%	860
FNMA POOL 397781	10/1/2027	7.5%	672
FNMA POOL 398754	9/1/2027	7.5%	6,720
FNMA POOL 400044	10/1/2027	7.5%	6,611
FNMA POOL 401788	10/1/2027	7.5%	2,754
FNMA POOL 468559	8/1/2021	4.01%	408,759
FNMA POOL 471834	7/1/2017	1.4%	341,486
FNMA POOL 479545	8/1/2029	7%	3,132
FNMA POOL 487594	3/1/2014	6%	2,263
FNMA POOL 489144	7/1/2014	6%	1,293
FNMA POOL 492745	5/1/2029	7%	17,822
FNMA POOL 503573	10/1/2029	7%	3,089
FNMA POOL 507521	8/1/2029	7%	14,336
FNMA POOL 509436	10/1/2029	7%	9,464
FNMA POOL 509662	8/1/2029	7%	1,341
FNMA POOL 511103	8/1/2029	7%	16,340
FNMA POOL 511384	9/1/2029	7%	2,160
FNMA POOL 514267	9/1/2029	7%	3,048
FNMA POOL 515518	10/1/2029	7%	4,220
FNMA POOL 517511	10/1/2029	7%	24,979
FNMA POOL 518108	9/1/2029	7%	8,749
FNMA POOL 522760	11/1/2029	7%	9,813
FNMA POOL 523486	8/1/2030	8%	1,207
FNMA POOL 529428	3/1/2030	8%	3,908
FNMA POOL 533757	6/1/2030	8%	15,811
FNMA POOL 534194	4/1/2030	8%	3,952
FNMA POOL 534659	5/1/2015	7%	6,544
FNMA POOL 545204	5/1/2036	3.13%	127,552
FNMA POOL 545278	11/1/2031	7.5%	132,467
FNMA POOL 554482	10/1/2030	7.5%	180,781
FNMA POOL 555743	9/1/2033	5%	562,440
FNMA POOL 569915	2/1/2016	7%	44,704
FNMA POOL 569972	3/1/2031	7.5%	61,961
FNMA POOL 569973	2/1/2031	8%	23,792
FNMA POOL 572675	4/1/2031	7.5%	91,725
FNMA POOL 589396	7/1/2016	6%	137,339

Table of Contents

Security Name	Maturity Date	Coupon Rate	Fair Value (In Dollars)
FNMA POOL 593848	7/1/2031	8%	24,022
FNMA POOL 602065	9/1/2031	7%	189,101
FNMA POOL 604576	9/1/2021	6.5%	27,558
FNMA POOL 609504	10/1/2031	7%	163,736
FNMA POOL 621101	1/1/2017	6%	93,195
FNMA POOL 641089	5/1/2032	7%	217,896
FNMA POOL 649952	6/1/2032	6.5%	46,596
FNMA POOL 725162	2/1/2034	6%	119,679
FNMA POOL 725229	3/1/2034	6%	343,134
FNMA POOL 725946	11/1/2034	5.5%	311,331
FNMA POOL 735061	11/1/2034	6%	3,700,820
FNMA POOL 735208	10/1/2019	6%	359,038
FNMA POOL 735382	4/1/2035	5%	2,405,009
FNMA POOL 735439	9/1/2019	6%	388,174
FNMA POOL 735500	5/1/2035	5.5%	3,333,725
FNMA POOL 735501	5/1/2035	6%	747,195
FNMA POOL 735503	4/1/2035	6%	876,435
FNMA POOL 735561	4/1/2034	2.49%	121,703
FNMA POOL 735580	6/1/2035	5%	1,119,905
FNMA POOL 735676	7/1/2035	5%	759,297
FNMA POOL 735809	8/1/2035	2.51%	2,550,256
FNMA POOL 735893	10/1/2035	5%	330,373
FNMA POOL 735989	2/1/2035	5.5%	4,951,963
FNMA POOL 745000	10/1/2035	6%	151,721
FNMA POOL 745140	11/1/2035	5%	4,180,378
FNMA POOL 745327	3/1/2036	6%	492,678
FNMA POOL 745412	12/1/2035	5.5%	2,468,185
FNMA POOL 745619	5/1/2036	2.57%	2,185,290
FNMA POOL 745885	10/1/2036	6%	1,990,933
FNMA POOL 745948	10/1/2036	6.5%	208,428
FNMA POOL 745959	11/1/2036	5.5%	1,257,989
FNMA POOL 758777	4/1/2028	6.5%	1,003
FNMA POOL 811569	6/1/2021	6%	86,103
FNMA POOL 813599	1/1/2036	2.31%	348,270
FNMA POOL 825480	6/1/2035	2.33%	512,085
FNMA POOL 827223	4/1/2035	2.22%	4,524,803
FNMA POOL 827601	8/1/2019	5.5%	254,673
FNMA POOL 831561	5/1/2036	6.5%	125,239
FNMA POOL 833600	11/1/2035	6.5%	31,984
FNMA POOL 836464	10/1/2035	2.15%	1,790,318
FNMA POOL 836852	10/1/2035	2.06%	1,274,297



Table of Contents

Security Name	Maturity Date	Coupon Rate	Fair Value (In Dollars)
FNMA POOL 843823	11/1/2035	2.11%	874,929
FNMA POOL 843997	11/1/2035	2.14%	412,475
FNMA POOL 844052	11/1/2035	2.13%	395,426
FNMA POOL 844148	11/1/2035	2.13%	311,015
FNMA POOL 844237	11/1/2035	2.15%	297,550
FNMA POOL 844789	11/1/2035	2.1%	339,033
FNMA POOL 866888	1/1/2036	2.44%	460,316
FNMA POOL 872021	6/1/2021	6%	98,731
FNMA POOL 872502	6/1/2036	2.52%	3,466,030
FNMA POOL 879067	4/1/2036	2.5%	2,043,869
FNMA POOL 879394	2/1/2021	5%	75,012
FNMA POOL 880870	3/1/2036	6.5%	41,092
FNMA POOL 884729	8/1/2036	2.45%	353,510
FNMA POOL 884773	10/1/2036	2.23%	380,508
FNMA POOL 888365	4/1/2022	6%	128,856
FNMA POOL 888366	4/1/2037	7%	609,695
FNMA POOL 888560	11/1/2035	6%	1,633,562
FNMA POOL 888601	6/1/2020	5.5%	560,704
FNMA POOL 888637	9/1/2037	6%	308,582
FNMA POOL 888832	11/1/2037	6.5%	88,405
FNMA POOL 888890	10/1/2037	6.5%	619,473
FNMA POOL 888893	8/1/2037	5.5%	128,086
FNMA POOL 889072	12/1/2037	6.5%	692,117
FNMA POOL 889117	10/1/2035	5%	1,579,591
FNMA POOL 889190	3/1/2038	6%	242,932
FNMA POOL 889579	5/1/2038	6%	4,528,109
FNMA POOL 890116	2/1/2023	7%	1,353,155
FNMA POOL 890236	8/1/2040	4.5%	274,714
FNMA POOL 890248	8/1/2037	6%	3,338,827
FNMA POOL 890268	10/1/2038	6.5%	987,278
FNMA POOL 891654	6/1/2036	6.5%	478,276
FNMA POOL 898736	5/1/2036	2.62%	1,094,558
FNMA POOL 902425	11/1/2036	2.48%	88,599
FNMA POOL 903261	10/1/2036	6%	281,210
FNMA POOL 906666	12/1/2036	6.5%	14,575
FNMA POOL 908172	1/1/2037	6.5%	23,031
FNMA POOL 913984	2/1/2037	1.83%	844,092
FNMA POOL 914875	4/1/2037	6.5%	277,979
FNMA POOL 918653	6/1/2037	6%	309,856
FNMA POOL 924874	10/1/2037	7%	130,128

Table of Contents

Security Name	Maturity Date	Coupon Rate	Fair Value (In Dollars)
FNMA POOL 928746	9/1/2037	6.5%	19,116
FNMA POOL 928938	12/1/2037	7%	102,092
FNMA POOL 929298	3/1/2038	5%	559,770
FNMA POOL 930719	3/1/2019	4.5%	47,426
FNMA POOL 931307	6/1/2039	4.5%	876,001
FNMA POOL 931991	9/1/2039	4.5%	1,577,067
FNMA POOL 932058	10/1/2039	4.5%	1,082,066
FNMA POOL 932426	1/1/2040	4.5%	2,899,296
FNMA POOL 932495	2/1/2040	4.5%	293,567
FNMA POOL 932669	3/1/2040	4.5%	26,112
FNMA POOL 932850	12/1/2040	4%	616,649
FNMA POOL 933409	3/1/2038	5%	601,949
FNMA POOL 933638	8/1/2038	5.06%	1,372,076
FNMA POOL 934202	11/1/2038	7%	78,364
FNMA POOL 934648	11/1/2038	7%	649,144
FNMA POOL 942798	8/1/2037	6.5%	320,419
FNMA POOL 943699	8/1/2037	6.5%	193,921
FNMA POOL 946065	9/1/2037	6.5%	58,314
FNMA POOL 948849	8/1/2037	6%	1,244,816
FNMA POOL 949563	11/1/2037	7%	29,327
FNMA POOL 955183	11/1/2037	7%	155,409
FNMA POOL 955762	10/1/2037	6.5%	4,211
FNMA POOL 962062	3/1/2038	5%	662,775
FNMA POOL 962444	4/1/2038	5%	463,540
FNMA POOL 968066	10/1/2022	6%	237,927
FNMA POOL 968252	2/1/2038	7%	79,702
FNMA POOL 971053	2/1/2039	4.5%	156,181
FNMA POOL 972242	3/1/2038	6.5%	2,676
FNMA POOL 972571	3/1/2038	5%	582,468
FNMA POOL 972572	3/1/2038	5%	333,609
FNMA POOL 973161	2/1/2038	6.5%	268,035
FNMA POOL 974156	2/1/2038	7%	161,392
FNMA POOL 975184	3/1/2038	5%	