

BOEING CO
Form 11-K
June 14, 2018

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, 2017

Commission File No. 1-442

THE BOEING COMPANY VOLUNTARY INVESTMENT PLAN

THE BOEING COMPANY

100 N. Riverside Plaza

Chicago, Illinois 60606-1596

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The Boeing Company

Voluntary Investment Plan

Employer ID No: 91-0425694

Plan Number: 002

Financial Statements as of December 31, 2017 and 2016 and for the Year Ended December 31, 2017, Supplemental Schedules as of and for the year ended December 31, 2017, and Report of Independent Registered Public Accounting Firm

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

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REPORT OF INDEPENDENT REGISTERED PUBLIC ACCOUNTING FIRM

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

Opinion on the Financial Statements

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, 2017 and 2016, the related statement of changes in net assets available for benefits for the year ended December 31, 2017, and the related notes (collectively referred to as the "financial statements"). In our opinion, the financial statements present fairly, in all material respects, the net assets available for benefits of the Plan as of December 31, 2017 and 2016, and the changes in net assets available for benefits for the year ended December 31, 2017, in conformity with accounting principles generally accepted in the United States of America.

Basis for Opinion

These financial statements are the responsibility of the Plan's management. Our responsibility is to express an opinion on the Plan's financial statements based on our audits. We are a public accounting firm registered with the Public Company Accounting Oversight Board (United States) (PCAOB) and are required to be independent with respect to the Plan in accordance with the U.S. federal securities laws and the applicable rules and regulations of the Securities and Exchange Commission and the PCAOB.

We conducted our audits in accordance with the standards of the PCAOB. Those standards require that we plan and perform the audit to obtain reasonable assurance about whether the financial statements are free of material misstatement, whether due to error or fraud. Our audits included performing procedures to assess the risks of material misstatement of the financial statements, whether due to error or fraud, and performing procedures that respond to those risks. Such procedures included examining, on a test basis, evidence regarding the amounts and disclosures in the financial statements. Our audits also included evaluating the accounting principles used and significant estimates made by management, as well as evaluating the overall presentation of the financial statements. We believe that our audits provide a reasonable basis for our opinion.

Report on Supplemental Schedules

The supplemental schedules listed in the table of contents have been subjected to audit procedures performed in conjunction with the audit of the Plan's financial statements. The supplemental schedules are the responsibility of the Plan's management. Our audit procedures included determining whether the supplemental schedules reconcile to the 2017 financial statements or the underlying accounting and other records, as applicable, and performing procedures to test the completeness and accuracy of the information presented in the supplemental schedules. In forming our opinion on the supplemental schedules, we evaluated whether the supplemental schedules, including their form and content, are presented in compliance with the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974. In our opinion, such supplemental schedules are fairly stated, in all material respects, in relation to the financial statements as a whole.

/s/ DELOITTE & TOUCHE LLP

Chicago, Illinois
June 14, 2018

We have served as the auditor of the Plan since at least 1990; however, an earlier year cannot be reliably determined.

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THE BOEING COMPANY VOLUNTARY INVESTMENT PLAN
STATEMENTS OF NET ASSETS AVAILABLE FOR BENEFITS
AS OF DECEMBER 31, 2017 AND 2016

| (Dollars in millions) | 2017 | 2016 |
|--|----------|----------|
| ASSETS: | | |
| Investments — interest in Master Trust | \$59,573 | \$49,689 |
| Receivables: | | |
| Notes receivable from participants | 732 | 713 |
| NET ASSETS AVAILABLE FOR BENEFITS | \$60,305 | \$50,402 |
| See notes to financial statements. | | |

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THE BOEING COMPANY VOLUNTARY INVESTMENT PLAN
 STATEMENT OF CHANGES IN NET ASSETS AVAILABLE FOR BENEFITS
 FOR THE YEAR ENDED DECEMBER 31, 2017

(Dollars in millions)

ADDITIONS:

| | |
|---|----------|
| Net Master Trust activity | \$10,270 |
| Interest income from notes receivable from participants | 25 |
| Contributions: | |
| Employer | 1,494 |
| Participant | 1,842 |
| Total contributions | 3,336 |
| Total additions | 13,631 |
| DEDUCTIONS — Benefits paid | 3,850 |
| NET ADDITIONS BEFORE ASSET TRANSFER | 9,781 |

ASSETS TRANSFERRED FROM ANOTHER PLAN 122

NET ASSETS AVAILABLE FOR BENEFITS:

| | |
|-------------------|----------|
| Beginning of year | 50,402 |
| End of year | \$60,305 |

See notes to financial statements.

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THE BOEING COMPANY VOLUNTARY INVESTMENT PLAN

NOTES TO FINANCIAL STATEMENTS

AS OF DECEMBER 31, 2017 AND 2016 AND FOR THE YEAR ENDED DECEMBER 31, 2017

(Dollars in millions)

1. DESCRIPTION OF PLAN

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

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

The Plan includes an auto-enrollment provision for newly-eligible employees unless they affirmatively elect not to participate in the Plan. Automatically enrolled Members have their deferral rate set at a percentage of eligible compensation as defined in the plan document and their contributions are invested in a qualified default investment alternative (“QDIA”) until changed by the Members. The current QDIA for the Plan is the custom target date funds.

The assets of the Plan, excluding notes receivable from participants, are held in The Boeing Company Employee Savings Plans Master Trust (the “Master Trust”). Effective July 1, 2017, The Northern Trust Company (“NT”) serves as trustee for the Master Trust. Prior to this change, State Street Bank and Trust Company (“SSBT”) served as trustee for the Master Trust. The Employee Benefit Plans Committee oversees the operation and administration of the Plan. The Plan is subject to the provisions of the Employee Retirement Income Security Act of 1974 (“ERISA”), as amended.

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

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

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

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

Investment Funds — Upon enrollment in the Plan, Members may direct the investment of their contributions and any employer contributions to the investment funds offered under the Plan. These investment funds consisted of common/collective trusts, separately managed U.S. equity accounts, separately managed non-U.S. equity accounts, a separately managed fixed-income account, custom target date funds, a stable value fund (composed of synthetic-guaranteed investment contracts (“synthetic GICs”)), and Boeing common stock, which is The Boeing

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Employee Stock Ownership Plan Stock Fund (the “Boeing Stock Fund”), as of December 31, 2017 and 2016. Members may elect that dividends received with respect to their investments in the Boeing Stock Fund be distributed to them in cash or reinvested in the Boeing Stock Fund (a dividend payout program). Investment funds are valued daily and Members may elect to change their investment allocations on a daily basis.

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

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

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

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

Notes Receivable from Participants — Members may borrow from their fund accounts a minimum of one thousand dollars up to a maximum equal to the lesser of fifty thousand dollars or 50% of their account balance (subject to restrictions for certain accounts and minus any current outstanding loan balance), reduced by the highest outstanding loan balance under all of the Company’s savings plans during the last 12 months. Members may have a maximum of two loans outstanding under the Plan at any time. Loans may be additionally limited in accordance with the Plan provisions and/or loan policies and procedures. The interest rate on new loans is set every month and is equal to the prime rate published in the Wall Street Journal as of the last business day of the calendar month immediately preceding the date of the loan. Interest rates on outstanding loans ranged from 3.25% to 9.50% at December 31, 2017, with loans maturing at various dates through January 2038.

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

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

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

Assets Transferred from Another Plan — Effective January 1, 2017, the Aviall, Inc. Employee Savings Plan (“Aviall Plan”) was merged into the Plan. All assets and liabilities of the Aviall Plan were transferred to the Plan. The net assets transferred totaled \$122, including \$5 of notes receivable from participants.

Table of Contents**2. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES**

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

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

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

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

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

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

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

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

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

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Mutual funds, which are registered investment companies, are valued using quoted market prices to represent the NAV at year end.

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

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

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

Cash and cash equivalents include certificates of deposits, commercial paper, treasury bills, discounted notes with original maturities of three months or less, cash and cash collateral. Cash collateral is related to the collateral posted on derivatives. In the event that an instrument with an original maturity of less than three months does not have a market price, then those investments are valued at amortized cost, which approximates fair value.

In accordance with the Financial Accounting Standards Board (“FASB”) Accounting Standards Codification (“ASC”) 946, Financial Services - Investment Companies, the synthetic GICs are included at contract value in participant-directed investments in the statements of net assets available for benefits. Contract value is the amount Members would receive if they were to initiate permitted transactions under the terms of the Plan and the terms of the synthetic GICs. The statement of changes in net assets available for benefits is presented on a contract-value basis.

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

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

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

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

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

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

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

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

Benefits — Benefits are recorded when paid.

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

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

3. SYNTHETIC GUARANTEED INVESTMENT CONTRACTS

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

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

The synthetic GICs are included in the Master Trust's statements of net assets available for benefits, as discussed in Note 2, at contract value in participant-directed investments. There are no reserves against contract value for

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credit risk of the contract issuers. The fixed-income securities underlying the contracts are valued 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; NT and SSBT were the custodian for the Master Trust assets as of December 31, 2017 and 2016, respectively. The underlying assets of the synthetic GICs are invested in diversified bond portfolios managed by BlackRock Financial Management, Voya Investment Management Co., J.P. Morgan Investment Management (“JPM”), Pacific Investment Management Company, PGIM, and Western Asset Management Co. In addition to the diversified bond portfolios, GSAM oversees an allocation to a cash component, which is invested in a separately managed account, managed by JPM.

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.

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

4. MASTER TRUST

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

The Plan’s interest in the Master Trust represented 100% of the Master Trust’s net assets at December 31, 2017 and 2016.

Although the Plan is the only participating plan in the Master Trust as of December 31, 2017, the Company intends to keep the Master Trust for potential future acquired plans and file a Form 5500 as a master trust.

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The Master Trust's statements of net assets as of December 31, 2017 and 2016, are as follows:

| | 2017 | 2016 |
|--|----------|----------|
| ASSETS: | | |
| Investments — at fair value: | | |
| Common/collective trusts | \$30,351 | \$23,522 |
| Common and preferred stock | 5,080 | 5,310 |
| Government and agency securities | 695 | 487 |
| Corporate bonds | 599 | 381 |
| Mortgage and asset-backed securities | 224 | 167 |
| Boeing common stock | 10,031 | 5,575 |
| Mutual funds | 135 | — |
| Short-term investments | 83 | 112 |
| Other investments | 13 | 18 |
| Total investments — at fair value | 47,211 | 35,572 |
| Investments — at contract value: | | |
| Synthetic GICs/VIP SVF | 12,510 | 14,239 |
| Total Master Trust investments | 59,721 | 49,811 |
| Cash and cash equivalents | 32 | 57 |
| Receivables: | | |
| Receivables for securities sold | 13 | 392 |
| Accrued investment income | 44 | 73 |
| Other | 11 | 21 |
| Total receivables | 68 | 486 |
| Total assets | 59,821 | 50,354 |
| LIABILITIES: | | |
| Payables for securities purchased | 195 | 559 |
| Accrued investment and administration expenses | 25 | 25 |
| Other | 28 | 81 |
| Total liabilities | 248 | 665 |
| NET ASSETS | \$59,573 | \$49,689 |

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Changes in net assets for the Master Trust for the year ended December 31, 2017 are as follows:

| | |
|---|----------|
| Net appreciation of investments | \$9,710 |
| Interest income | 333 |
| Dividend income | 310 |
| Investment income | 643 |
| Net investment income | 10,353 |
| Amounts received from participating plans | 3,680 |
| Deductions: | |
| Amounts paid to participating plans | 4,183 |
| Investment and administration expenses | 83 |
| Total deductions | 4,266 |
| | |
| Assets transferred from another plan | 117 |
| | |
| Increase in net assets | 9,884 |
| Beginning of year | 49,689 |
| End of year | \$59,573 |

5. FAIR VALUE OF FINANCIAL ASSETS AND FINANCIAL LIABILITIES

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

Basis of Fair Value Measurement:

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

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

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

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The following tables set forth by level within the fair value hierarchy a summary of Master Trust investments by general types of assets and liabilities measured at fair value on a recurring basis as of December 31, 2017 and 2016. As required by ASC 820, assets and liabilities are classified in their entirety based on the lowest level of input that is significant to the fair value measurement.

| | Quoted Prices in Active Market for Identical Asset (Level 1) | Significant Other Observable Inputs (Level 2) | Significant Unobservable Inputs (Level 3) | Not Leveled* | Balance as of December 31, 2017 |
|--|---|---|--|-----------------|---------------------------------------|
| Investments: | | | | | |
| Investments in the fair value hierarchy: | | | | | |
| Common and preferred stock | \$ 4,001 | \$ 1,079 | \$ — | \$ — | \$ 5,080 |
| Government and agency securities | — | 695 | — | — | 695 |
| Corporate bonds | — | 599 | — | — | 599 |
| Mortgage and asset-backed securities | — | 198 | 26 | — | 224 |
| Boeing common stock | 10,031 | — | — | — | 10,031 |
| Mutual funds | 135 | — | — | — | 135 |
| Short-term investments | — | 83 | — | — | 83 |
| Other investments | — | 13 | — | — | 13 |
| Total investments in the fair value hierarchy | 14,167 | 2,667 | 26 | — | 16,860 |
| Investments measured at net asset value: | | | | | |
| Common/collective trusts | — | — | — | 30,351 | 30,351 |
| Total investments measured at net asset value | — | — | — | 30,351 | 30,351 |
| Total investments — at fair value | 14,167 | 2,667 | 26 | 30,351 | 47,211 |
| Investments measured at contract value: | | | | | |
| Synthetic GICs/VIP SVF | — | — | — | 12,510 | 12,510 |
| Cash and cash equivalents | — | 1 | — | 31 | 32 |
| Receivables: | | | | | |
| Receivables for securities sold | — | — | — | 13 | 13 |
| Accrued investment income | — | — | — | 44 | 44 |
| Other | 1 | 10 | — | — | 11 |
| Total receivables | 1 | 10 | — | 57 | 68 |
| Total assets | 14,168 | 2,678 | 26 | 42,949 | 59,821 |
| Investment liabilities: | | | | | |
| Payables for securities purchased | — | — | — | 195 | 195 |
| Accrued investment and administration expenses | — | — | — | 25 | 25 |
| Other | 2 | 15 | — | 11 | 28 |
| Total liabilities | 2 | 15 | — | 231 | 248 |
| NET ASSETS | \$ 14,166 | \$ 2,663 | \$ 26 | \$ 42,718 | \$ 59,573 |

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| | Quoted Prices in Active Market for Identical Asset (Level 1) | Significant Other Observable Inputs (Level 2) | Significant Unobservable Inputs (Level 3) | Not Leveled* | Balance as of December 31, 2016 |
|--|---|---|--|-----------------|---------------------------------------|
| Investments: | | | | | |
| Investments in the fair value hierarchy: | | | | | |
| Common and preferred stock | \$ 5,150 | \$ 160 | \$ — | \$ — | \$ 5,310 |
| Government and agency securities | — | 487 | — | — | 487 |
| Corporate bonds | — | 381 | — | — | 381 |
| Mortgage and asset-backed securities | — | 135 | 32 | — | 167 |
| Boeing common stock | 5,575 | — | — | — | 5,575 |
| Short-term investments | — | 112 | — | — | 112 |
| Other investments | 3 | 15 | — | — | 18 |
| Total investments in the fair value hierarchy | 10,728 | 1,290 | 32 | — | 12,050 |
| Investments measured at net asset value: | | | | | |
| Common/collective trusts | — | — | — | 23,522 | 23,522 |
| Total investments measured at net asset value | — | — | — | 23,522 | 23,522 |
| Total investments — at fair value | 10,728 | 1,290 | 32 | 23,522 | 35,572 |
| Investments measured at contract value: | | | | | |
| Synthetic GICs/VIP SVF | — | — | — | 14,239 | 14,239 |
| Cash and cash equivalents | — | 24 | — | 33 | 57 |
| Receivables: | | | | | |
| Receivables for securities sold | — | — | — | 392 | 392 |
| Accrued investment income | — | — | — | 73 | 73 |
| Other | 1 | 14 | — | 6 | 21 |
| Total receivables | 1 | 14 | — | 471 | 486 |
| Total assets | 10,729 | 1,328 | 32 | 38,265 | 50,354 |
| Investment liabilities: | | | | | |
| Payables for securities purchased | — | — | — | 559 | 559 |
| Accrued investment and administration expenses | — | — | — | 25 | 25 |
| Other | 4 | 32 | — | 45 | 81 |
| Total liabilities | 4 | 32 | — | 629 | 665 |
| NET ASSETS | \$ 10,725 | \$ 1,296 | \$ 32 | \$ 37,636 | \$ 49,689 |

*The not leveled items are related to investments using NAV as a practical expedient to estimate fair value, investments measured at contract value, and non-investment assets and liabilities. The amounts presented in this table are intended to permit reconciliation of the fair value hierarchy to the amounts presented in the Master Trust's statements of net assets.

Total Master Trust investment assets at fair value classified within Level 3 were \$26 and \$32 as of December 31, 2017 and 2016, respectively, which consists of mortgage and asset-backed securities. Such amounts were 0.04% and 0.06% of net assets in the Master Trust's statements of net assets available for benefits as of December 31, 2017 and 2016, respectively.

Transfers Between Levels — The availability of observable market data is monitored to assess the appropriate classification of financial instruments within the fair value hierarchy. Changes in economic conditions or model-based valuation techniques may require the transfer of financial instruments from one fair value level to another. In such instances, the transfer is reported at the beginning of the reporting period. The significance of transfers between levels is evaluated based upon the nature of the financial instrument and size of the transfer relative to net assets available for benefits. During 2017, \$924 of common and preferred stock were reclassified from Level 1 to Level 2 because the closing prices of these securities were adjusted to reflect the fair value. There were no significant transfers between levels for the year ended December 31, 2016.

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6. DERIVATIVE FINANCIAL INSTRUMENTS

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

Interest Rate Risk — Interest rate risk is the risk of change in the market value of the assets due to a change in interest rates. Bond futures, interest rate swaps, and interest rate swaptions are generally used to manage interest rate risk or adjust portfolio duration. A futures contract is an agreement between two parties to buy and sell a financial instrument at a set price on a future date. Interest rate swap agreements involve the exchange by the Master Trust, with a counterparty, of respective commitments to pay or receive interest, e.g., an exchange of floating rate payments for fixed rate payments, with respect to the notional amount of principal. Interest rate swaptions are options to enter into an interest rate swap based on predetermined conditions.

Credit Risk — Credit risk is the risk of change in the market value of assets due to the change in creditworthiness of the underlying issuer. Credit default swaps are used to manage the credit exposure of a security or basket of securities. Credit default swap agreements involve one party (referred to as the buyer of protection) making a stream of payments to another party (the seller of protection) in exchange for the right to receive a specified return in the event of a default or other credit event for the referenced entity, obligation, or index.

Foreign Currency Risk — Currency risk is the risk of a change in market value due to the change in foreign currency exchange rates. Generally, currency futures and forward contracts are used to achieve the desired currency exposure, or generate value-added performance. Foreign currency futures and forwards are agreements between two parties to buy and sell a set of currencies at a set exchange rate on a specified future date. A currency option gives the buyer the right, but not the obligation, to buy one currency or sell another currency at a set exchange rate on or before a given date.

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

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

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

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As of December 31, 2017 and 2016, the Master Trust has invested in derivative contracts which are reflected on the Master Trust's statements of net assets available for benefits, as discussed in Note 4, as follows:

| | Interest Rate | Credit | Foreign Currency | Equity | Commodity | Future Settlement | Total |
|--------------------------------------|------------------|--------|---------------------|--------|-----------|----------------------|-------|
| December 31, 2017 | | | | | | | |
| Assets: | | | | | | | |
| Synthetic GICs/VIP SVF* | | | | | | | |
| TBAs | \$ — | \$ — | \$ — | \$ — | \$ — | \$ 1 | \$ 1 |
| Futures | 1 | — | — | — | — | — | 1 |
| Other investments: | | | | | | | |
| Options | 1 | — | — | — | — | — | 1 |
| Swaps | 5 | — | — | 1 | 6 | — | 12 |
| Other receivables: | | | | | | | |
| Forward contracts | — | — | 9 | — | 1 | — | 10 |
| Futures | — | — | — | — | 1 | — | 1 |
| Total assets | \$ 7 | \$ — | \$ 9 | \$ 1 | \$ 8 | \$ 1 | \$ 26 |
| Liabilities: | | | | | | | |
| Synthetic GICs/VIP SVF - Futures* | | | | | | | |
| | \$ 2 | \$ — | \$ — | \$ — | \$ — | \$ — | \$ 2 |
| Other liabilities: | | | | | | | |
| Forward contracts | — | — | 9 | — | 1 | — | 10 |
| Futures | — | — | — | 1 | 1 | — | 2 |
| Options | 1 | — | — | — | — | — | 1 |
| Swaps | 3 | — | — | 1 | — | — | 4 |
| TBAs | — | — | — | — | — | — | — |
| Total liabilities | \$ 6 | \$ — | \$ 9 | \$ 2 | \$ 2 | \$ — | \$ 19 |
| December 31, 2016 | | | | | | | |
| Assets: | | | | | | | |
| Synthetic GICs/VIP SVF - TBAs* | | | | | | | |
| | \$ — | \$ — | \$ — | \$ — | \$ — | \$ 4 | \$ 4 |
| Other investments: | | | | | | | |
| Options | 3 | — | 1 | — | — | — | 4 |
| Swaps | 9 | 1 | 1 | 3 | — | — | 14 |
| Other receivables: | | | | | | | |
| Forward contracts | — | — | 14 | — | — | — | 14 |
| Futures | — | — | — | — | 1 | — | 1 |
| Total assets | \$ 12 | \$ 1 | \$ 16 | \$ 3 | \$ 1 | \$ 4 | \$ 37 |
| Liabilities: | | | | | | | |
| Other liabilities: | | | | | | | |
| Forward contracts | \$ — | \$ — | \$ 15 | \$ — | \$ — | \$ — | \$ 15 |
| Futures | — | — | — | 1 | — | — | 1 |
| Options | 3 | — | 1 | — | — | — | 4 |
| Swaps | 6 | 2 | 8 | — | — | — | 16 |
| Payable for securities purchased: | | | | | | | |
| TBAs | — | — | — | — | — | 8 | 8 |
| Total liabilities | \$ 9 | \$ 2 | \$ 24 | \$ 1 | \$ — | \$ 8 | \$ 44 |

*Synthetic GICs/VIP SVF are stated at contract value on the Master Trust's statements of net assets available for benefits.

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Realized gains and losses and the change in unrealized gains and losses are reflected in the Master Trust's statement of changes in net assets available for benefits as net appreciation or depreciation in the fair value of investments. The effect of derivative contracts realized gains and losses and the change in unrealized gains and losses for the year ended December 31, 2017, is reflected in the following table:

| | Interest Rate | Credit | Foreign Currency | Equity | Commodity | Future Settlement | Total |
|--------------------------|------------------|--------|---------------------|--------|-----------|----------------------|-------|
| Net gains (losses): | | | | | | | |
| Forward contracts | \$ — | \$ — | \$ 8 | \$ — | \$ — | \$ — | \$ 8 |
| Futures | (5) | — | — | 51 | 2 | — | 48 |
| Options | — | — | — | — | — | — | — |
| Swaps | 2 | 3 | 6 | (8) | 7 | — | 10 |
| TBAs | — | — | — | — | — | 17 | 17 |
| Total net gains (losses) | \$ (3) | \$ 3 | \$ 14 | \$ 43 | \$ 9 | \$ 17 | \$ 83 |

The following table summarizes the gross notional value of derivative contracts outstanding as of December 31, 2017 and 2016. The gross notional amounts give an indication of the volume of the Master Trust's derivative activity and significantly exceed the fair value of the derivative investments, which is more representative of the economic exposure associated with derivatives in the Master Trust.

| | Interest Rate | Credit | Foreign Currency | Equity | Commodity | Future Settlement | Total |
|-------------------|------------------|--------|---------------------|--------|-----------|----------------------|----------|
| December 31, 2017 | | | | | | | |
| Forward contracts | \$— | \$— | \$ 959 | \$— | \$ 1 | \$— | \$960 |
| Futures | 5,631 | — | 2 | 371 | 229 | — | 6,233 |
| Options | 423 | — | 13 | 8 | 3 | — | 447 |
| Swaps | 1,169 | 35 | 18 | 24 | 1 | — | 1,247 |
| TBAs | — | — | — | — | — | 1,529 | 1,529 |
| Total | \$7,223 | \$ 35 | \$ 992 | \$ 403 | \$ 234 | \$ 1,529 | \$10,416 |
| December 31, 2016 | | | | | | | |
| Forward contracts | \$— | \$— | \$ 806 | \$— | \$— | \$— | \$806 |
| Futures | 1,738 | — | 1 | 274 | 181 | — | 2,194 |
| Options | 685 | — | 31 | — | — | — | 716 |
| Swaps | 765 | 150 | 119 | 3 | — | — | 1,037 |
| TBAs | — | — | — | — | — | 1,980 | 1,980 |
| Total | \$3,188 | \$ 150 | \$ 957 | \$ 277 | \$ 181 | \$ 1,980 | \$6,733 |

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

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

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

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

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

counterparty.

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

The Master Trust has liquidity risk if its assets decline by various, pre-specified rates over predetermined time periods. If this occurs, the Master Trust is required to post more collateral or may be required to pay off the open liability contracts given the counterparty's right to terminate the contract. At December 31, 2017 and 2016, the Master Trust had an insignificant amount of contracts in a net liability position with contingent features with an insignificant amount posted in collateral against those positions.

7. PLAN AMENDMENTS

Effective during 2017 as specified in the Plan provisions, the Plan added an enhanced defined contribution benefit contributed by the Company for certain union Members as specified or permitted in the applicable collective bargaining agreement for each group.

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, 2017 and 2016, to Form 5500:

| | 2017 | 2016 |
|--|----------|----------|
| Net assets available for benefits per the financial statements | \$60,305 | \$50,402 |
| Amounts allocated to withdrawing Members | (12) | (11) |
| Net assets available for benefits per Form 5500 | \$60,293 | \$50,391 |

The following is a reconciliation of benefits paid per the financial statements for the year ended December 31, 2017, to total benefit payments per Form 5500:

| | |
|--|---------|
| Benefits paid per the financial statements | \$3,850 |
| Amounts allocated to withdrawing Members — December 31, 2017 | 12 |
| Amounts allocated to withdrawing Members — December 31, 2016 | (11) |
| Amounts deemed distributions of Member loans as reflected in the Form 5500 | (8) |
| Total benefit payments per Form 5500 | \$3,843 |

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

Amounts deemed distributions of Member loans as reflected in the Form 5500 are for loans that Members failed to make a payment within 90 days of receipt of the last loan payment made, Members failed to repay the loan in full within 30 days after the end of the repayment period, or Members took a full distribution of their net account balance before the loan was paid off for the year ended December 31, 2017.

9. RELATED-PARTY TRANSACTIONS

Certain Master Trust investments are managed by NT and SSBT. During 2017, NT and SSBT served as the trustees as defined by the Plan and, therefore, these transactions qualify as party-in-interest transactions.

As of December 31, 2017 and 2016, the Plan held approximately 34 million and 36 million shares of common stock of the Company, respectively, with a cost basis of \$3,142 and \$2,987, respectively, and recorded dividend income of \$196 during the year ended December 31, 2017.

Newport Trust Company ("Newport", formerly Evercore Trust Company, N.A.), is the independent fiduciary and investment manager of the Boeing Stock Fund. The Plan has authorized Newport 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 Newport determined to sell or dispose of stock in the Boeing Stock Fund, Newport 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.

Table of Contents**10. NONEXEMPT PARTY-IN-INTEREST TRANSACTIONS**

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

On February 15, 2017, a reportable nonexempt party-in-interest transaction occurred. Employee contributions were not deposited into the Plan in a timely manner. This was corrected according to the guiding principles of the DOL's VFCP, which involved remitting the total principal amount of one hundred thirty-four thousand five hundred and thirty-seven dollars on February 23, 2017 and associated earnings in the amount of one hundred and nineteen dollars on April 13, 2017 and April 20, 2017.

On January 31, 2017, a reportable nonexempt party-in-interest transaction occurred. Plan assets in excess of expenses were paid to a third-party provider. This was corrected according to the guiding principles of the DOL's VFCP, which involved remitting the total principal amount of seven dollars and earnings in the amount of less than one dollar on November 17, 2017.

On March 28, 2017, a reportable nonexempt party-in-interest transaction occurred. Employee contributions were not deposited into the Plan in a timely manner. This was corrected according to the guiding principles of the DOL's VFCP, which involved remitting the total principal amount of two hundred and twelve dollars on April 7, 2017 and associated earnings in the amount of less than one dollar on April 5, 2018.

Between July 27, 2009 and August 16, 2013, reportable nonexempt party-in-interest transactions occurred. Plan assets were inadvertently received by a third-party provider. This was corrected according to the guiding principles of the DOL's VFCP, which involved remitting the total principal amount of thirteen thousand two hundred and twenty-nine dollars and associated earnings in the amount of one thousand eight hundred and thirteen dollars on September 28, 2016, August 15, 2017, and April 27, 2018.

On July 28, 2010, a reportable nonexempt party-in-interest transaction occurred. Plan assets in excess of expenses were paid to a third-party provider. This was corrected according to the guiding principles of the DOL's VFCP, which involved remitting the total principal amount of two hundred dollars on February 1, 2018, and associated earnings in the amount of one hundred and eighty-five dollars on May 15, 2018.

On October 16, 2016, a reportable nonexempt party-in-interest transaction occurred. Plan assets were inadvertently received by a third-party provider. This was corrected according to the guiding principles of the DOL's VFCP, which involved remitting the total principal amount of three hundred and three dollars on November 17, 2017 and associated earnings in the amount of thirty-three dollars to the Plan on May 15, 2018.

11. TAX STATUS

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

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

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12. PLAN TERMINATION

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

* * * * *

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SUPPLEMENTAL SCHEDULES

THE BOEING COMPANY VOLUNTARY INVESTMENT PLAN
FORM 5500, SCHEDULE H, LINE 4(i) - SCHEDULE OF ASSETS (HELD AT END OF YEAR)
AS OF DECEMBER 31, 2017

| Security Name, Maturity Date, and Rate | Current Cost Value (in dollars) |
|--|---------------------------------------|
| 1 800 FLOWERS COM INC CL A COM STK | ** \$ 39,312 |
| 1166 AVE OF THE 5.6896% DUE 10-13-2037 | ** 2,743,048 |
| 1ST CMNTY BANCSHARES INC NEV COM | ** 53,007 |
| 1ST COMWLTH FNCL CORP COM LM | ** 133,563 |
| 1ST CONSTITUTION BANCORP COM | ** 20,867 |
| 1ST CTZNS BANCSHARES INC N C CL A | ** 299,429 |
| 1ST HORIZON NATL CORP COM | ** 4,328,534 |
| 1ST INDL RLTY TR INC COM | ** 171,323 |
| 1ST INVS AUTO 3.6% DUE 04-17-2023 | ** 142,285 |
| 1ST SOURCE CORP COM | ** 133,812 |
| 21ST CENY FOX 3% DUE 09-15-2022 | ** 1,329,148 |
| 21ST CENY FOX 3.7% DUE 10-15-2025 | ** 156,535 |
| 21ST CENY FOX 4.5% DUE 02-15-2021 | ** 428,053 |
| 21ST CENY FOX 6.15% DUE 02-15-2041 | ** 73,015 |
| 21ST CENY FOX 6.9% DUE 03-01-2019 | ** 2,541,862 |
| 21ST CENY FOX 7.25% DUE 05-18-2018 | ** 101,989 |
| 21ST CENY FOX FIXED 5.65% DUE 08-15-2020 | ** 216,273 |
| 2U INC COM | ** 2,301,910 |
| 3I GROUP ORD GBP0.738636 | ** 212,175 |
| 3M CO COM | ** 12,354,336 |
| 5TH 3RD AUTO TR 1.42% DUE 03-16-2020 | ** 2,357,150 |
| 5TH 3RD AUTO TR 1.59% DUE 04-15-2020 | ** 967,900 |
| 5TH 3RD BK CIN OH 1.45% DUE 02-28-2018 | ** 3,481,043 |
| 5TH 3RD BK CIN OH 1.625% DUE 09-27-2019 | ** 3,311,324 |
| 5TH 3RD BK CIN OH 2.25% DUE 06-14-2021 | ** 594,264 |
| 5TH 3RD BK CIN OH 2.3% DUE 03-15-2019 | ** 588,445 |
| A H BELO CORP COM SER A STK | ** 9,346 |
| AAC TECHNOLOGIES HOLDINGS INC | ** 684,314 |
| AALBERTS INDS EUR0.25 | ** 818,118 |
| AAR CORP COM | ** 55,006 |
| AAREAL BANK AG NPV | ** 1,024,160 |
| AARON'S INC CLASS A | ** 294,053 |
| ABB LTD CHF0.12 (REGD) | ** 1,674,497 |
| ABBOTT LAB COM | ** 21,031,608 |
| ABBOTT LABS 2.35% DUE 11-22-2019 | ** 7,608,269 |
| ABBOTT LABS 2.55% DUE 03-15-2022 | ** 197,936 |
| ABBOTT LABS 2.9% DUE 11-30-2021 | ** 10,641,790 |
| ABBOTT LABS 3.4% DUE 11-30-2023 | ** 3,346,924 |
| ABBVIE INC 2.3% DUE 05-14-2021 | ** 4,963,465 |
| ABBVIE INC 2.5% 05-14-2020 | ** 852,620 |
| ABBVIE INC 2.85% DUE 05-14-2023 | ** 117,741 |

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| Security Name, Maturity Date, and Rate | Current Cost Value (in dollars) |
|--|---------------------------------------|
| ABBVIE INC 2.9% DUE 11-06-2022 | ** 24,580,272 |
| ABBVIE INC 3.2% 11-06-2022 | ** 5,983,026 |
| ABBVIE INC 3.6% 05-14-2025 | ** 1,763,150 |
| ABBVIE INC COM USD0.01 | ** 6,916,216 |
| ABBVIE INC FIXED 1.8% DUE 05-14-2018 | ** 7,375,107 |
| ABBVIE INC FIXED 1.8% DUE 05-14-2018 | ** 9,945,134 |
| ABERCROMBIE & FITCH CO CL A | ** 150,037 |
| ABIOMED INC COM | ** 404,993 |
| ABLYNX N.V. NPV | ** 989,207 |
| ABM INDS INC COM | ** 228,395 |
| ABN AMRO BK N V 2.45% DUE 06-04-2020 | ** 2,718,441 |
| ABN AMRO BK N V 4.75% DUE 07-28-2025 | ** 424,600 |
| ABN AMRO GROUP NV DR EACH REP SHS | ** 1,589,957 |
| ACACIA RESH CORP COM | ** 18,095 |
| ACADIA HEALTHCARE CO INC COM | ** 2,114,489 |
| ACADIA RLTY TR COM | ** 3,133,869 |
| ACCENTURE PLC SHS CL A NEW | ** 27,999,549 |
| ACCESS GROUP INC DEL 2005-A ASSET BKD CTF CL A-3 FLTG 07-25-2034 REG | ** 5,800,923 |
| ACCESS NATL CORP COM STK | ** 11,470 |
| ACCO BRANDS CORP COM | ** 136,298 |
| ACCREDITED MTG LN TR 2004-3 MTG PASSTRUCTF CL 2A2 10-25-2034 REG | ** 1,150,670 |
| ACE INA HLDGS INC 2.3% DUE 11-03-2020 | ** 3,793,950 |
| ACE INA HLDGS INC 2.7% DUE 03-13-2023 | ** 1,152,381 |
| ACE INA HLDGS INC 2.875% DUE 11-03-2022 | ** 3,887,221 |
| ACE INA HLDGS INC 3.35% DUE 05-03-2026 | ** 40,822 |
| ACE SECS CORP HOME FLTG RT 1.08 DUE 11-25-2034 | ** 732,865 |
| ACETO CORP COM | ** 29,647 |
| ACHAOGEN INC COM | ** 487,596 |
| ACHILLION PHARMACEUTICALS INC COM | ** 38,399 |
| ACI WORLDWIDE INC COM STK | ** 2,761,206 |
| ACORDA THERAPEUTICS INC COM | ** 110,274 |
| ACTAVIS FDG SCS 2.45% DUE 06-15-2019 | ** 264,996 |
| ACTAVIS FDG SCS 3% DUE 03-12-2020 | ** 7,269,816 |
| ACTAVIS FDG SCS 3.45% DUE 03-15-2022 | ** 5,801,668 |
| ACTAVIS FDG SCS 3.85% DUE 06-15-2024 | ** 3,074,229 |
| ACTAVIS FDG SCS FIXED 2.35% DUE 03-12-2018 | ** 300,238 |
| ACTAVIS FDG SCS GTD NT FLTG RATE DUE 03-12-2020/02-12-2020 REG | ** 101,448 |
| ACTAVIS FUNDING SCS FIXED 3.8% DUE 03-15-2025 | ** 6,098,102 |
| ACTAVIS INC 3.25% DUE 10-01-2022 | ** 1,484,560 |
| ACTIVISION BLIZZARD INC COM STK | ** 5,789,917 |
| ACTUA CORPORATION COM USD0.001 | ** 97,422 |
| ACTUANT CORP CL A NEW | ** 141,123 |
| ACUSHNET HLDGS CORP COM | ** 11,109 |
| ACXIOM CORP COM | ** 6,623,329 |
| ADAMS RES & ENERGY INC COM NEW COM NEW | ** 13,355 |
| ADARO ENERGY TBK IDR100 | ** 317,297 |

ADDUS HOMECARE CORP COM STK

** 63,336

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| Security Name, Maturity Date, and Rate | Current Value (in dollars) |
|---|-------------------------------------|
| ADECCO GROUP AG CHF0.1 (REGD) | ** 3,673,479 |
| ADIDAS AG | ** 1,575,431 |
| ADIENT PLC ADIENT PLC LTD COM | ** 1,885,652 |
| ADOBE SYS INC COM | ** 14,736,282 |
| ADR 58 COM INC SPONSORED ADR REPSTG CL A | ** 134,194 |
| ADR ALIBABA GROUP HOLDING LTD SPONSORED ADS | ** 25,607,407 |
| ADR AMBEV SA SPONSORED ADR | ** 4,915,156 |
| ADR ASML HLDG NV NY REG 2012 (POST REV SPLIT) | ** 13,892,737 |
| ADR BAIDU INC SPONS REPR 0.10 ORD CLS'A' | ** 4,516,740 |
| ADR BANCO BRADESCO S A SPONSORED ADR REPSTG PFD SHS NEW 2004 | ** 995,062 |
| ADR BANCO SANTANDER BRASIL S A ADS REPSTG 1 UNIT | ** 241,402 |
| ADR BANCO SANTANDER CHILE NEW SPONSORED ADR REPSTG COM | ** 834,659 |
| ADR COMPANHIA DE SANEAMENTO BASICO DO ESTADO DE SAO PAULO SABESP SPONSORED ADR | ** 372,469 |
| ADR COMPANIA CERVECERIAS UNIDAS S A SPONSORED ADR | ** 59,900 |
| ADR CTRIP COM INTL LTD ADS | ** 327,398 |
| ADR DANONE SPONSORED ADR | ** 4,470,412 |
| ADR EMBRAER S A SPONSORED ADR REPSTG 4 COM SHS | ** 95,648 |
| ADR ENEL AMERICAS S A SPONSORED ADR ENERSIS AMERICAS S.A | ** 198,848 |
| ADR GLAXOSMITHKLINE PLC SPONSORED ADR | ** 8,764,637 |
| ADR GRUPO FINANCIERO SANTANDER MEX S A BDE C V SPONSORED ADR REPSTG SHS SER B | ** 98,897 |
| ADR ITAU UNIBANCO HLDG SA SPONSORED ADR REPSTG 500 PFD PFD ADR | ** 1,158,651 |
| ADR JD COM INC SPONSORED ADR REPSTG COM CL A | ** 579,797 |
| ADR KERING S A ADR | ** 6,794,084 |
| ADR KT CORP SPONSORED ADR | ** 57,148 |
| ADR LATAM AIRLS GROUP S A SPONSORED ADR | ** 122,862 |
| ADR MATERIALISE NV SPONSORED ADS REPSTG SHS | ** 593,404 |
| ADR NESTLE S A SPONSORED ADR REPSTG REG SH | ** 15,170,008 |
| ADR NETEASE INC SPONSORED ADR ADR EACH REPR 25 COM STK USD0.0001 | ** 599,387 |
| ADR NEW ORIENTAL ED & TECHNOLOGY GROUP INC SPONSORED ADR REPSTG COM | ** 187,812 |
| ADR NICE LTD SPONSORED ADR | ** 2,996,266 |
| ADR NOVARTIS AG | ** 2,071,629 |
| ADR RECKITT BENCKISER GROUP PLC SPONSORED ADR | ** 5,022,556 |
| ADR ROCHE HLDG LTD SPONSORED ADR ISIN #US771195104 | ** 1,783,133 |
| ADR ROYAL DUTCH SHELL PLC SPONSORED ADR REPSTG A SHS | ** 5,250,544 |
| ADR SOCIEDAD QUIMICA Y MINERA DE CHILE SA SPONSORED ADR REPSTG SER B SHS | ** 150,028 |
| ADR SPONSORED ADR | ** 120,934 |
| ADR TAL ED GROUP ADS REPSTG COM SHS ADR | ** 129,595 |
| ADR TATA MTRS LTD SPONSORED ADR | ** 122,359 |
| ADR VALE S A ADR | ** 822,186 |
| ADR VIPSHOP HLDGS LTD SPONSORED ADR | ** 72,254 |
| ADR VODAFONE GROUP PLC NEW SPONSORED ADRNO PAR | ** 16,785,780 |
| ADR WEIBO CORP SPONSORED ADR | ** 111,633 |
| ADR WNS HLDGS LTD SPONSORED ADR | ** 6,597,131 |

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|--------------------------------------|--------------|
| ADTALEM GLOBAL ED INC COM | ** 3,959,386 |
| ADTRAN INC COM | ** 2,770,881 |
| ADVANCE AUTO PTS 4.5% DUE 12-01-2023 | ** 26,284 |
| ADVANCE AUTO PTS INC COM | ** 1,358,276 |

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| Security Name, Maturity Date, and Rate | Current Cost Value (in dollars) |
|---|---------------------------------------|
| ADVANCED DISP SVCS INC DEL COM | ** 444,255 |
| ADVANTECH CO LTD TWD10 | ** 680,540 |
| ADVENTIST HLTH 3.378% DUE 03-01-2023 | ** 3,914,384 |
| ADVERUM BIOTECHNOLOGIES INC COM | ** 14,700 |
| AECOM | ** 3,396,662 |
| AEGION CORP 10 | ** 86,004 |
| AEGON NV COM STK EUR0.12 | ** 1,082,056 |
| AEON FINANCIAL SERVICE CO LTD NPV | ** 750,275 |
| AEON MALL CO LTD NPV | ** 31,312 |
| AEP TRANSM CO LLC 3.1% DUE 12-01-2026 | ** 761,509 |
| AERCAP HOLDINGS N.V. EUR0.01 | ** 2,972,465 |
| AERCAP IRELAND CAP 3.5% 01-15-2025 | ** 495,622 |
| AERCAP IRELAND CAP 3.65% DUE 07-21-2027 | ** 200,902 |
| AERCAP IRELAND CAP 3.95% DUE 02-01-2022 | ** 1,030,646 |
| AERCAP IRELAND CAP 4.25% DUE 07-01-2020 | ** 1,660,264 |
| AERCAP IRELAND CAP 4.5% DUE 05-15-2021 | ** 210,044 |
| AERCAP IRELAND CAP 4.625% DUE 10-30-2020 | ** 733,797 |
| AEROVIRONMENT INC COM | ** 78,736 |
| AETNA INC 2.75% DUE 11-15-2022 | ** 792,253 |
| AETNA INC NEW 2.2% DUE 03-15-2019 | ** 964,372 |
| AETNA INC NEW 2.8% DUE 06-15-2023 | ** 296,238 |
| AETNA INC NEW 6.75% DUE 12-15-2037 | ** 123,433 |
| AFLAC INC 2.4% DUE 03-16-2020 | ** 1,000,830 |
| AFRICAN DEV BK GLOBAL MEDIUM TERM SR 02/12/2015 1.375% 02-12-2020 REG | ** 14,789,295 |
| AGCO CORP COM | ** 613,869 |
| AGEAS NPV | ** 1,356,403 |
| AGILYSYS INC COM STK | ** 24,904 |
| AGL CAP CORP 3.5% DUE 09-15-2021 | ** 235,232 |
| AGL CAP CORP 5.875% DUE 03-15-2041 | ** 31,023 |
| AGL ENERGY NPV | ** 572,088 |
| AGREE RLTY CORP COM | ** 3,062,943 |
| AGRICULTURAL BANK OF CHINA CMN STK | ** 87,439 |
| AGRIUM INC RT 4.125% DUE 03-15-2035 | ** 10,331 |
| AGRIUM INC 3.5% DUE 06-01-2023 | ** 641,184 |
| AGRIUM INC 5.25% DUE 01-15-2045 | ** 244,328 |
| AGRIUM INC 6.75% DUE 01-15-2019 | ** 287,423 |
| AGRIUM INC COM NPV | ** 230,783 |
| AGROFRESH SOLUTIONS INC COM | ** 27,558 |
| AIA GROUP LTD NPV | ** 14,379,083 |
| AIG GLOBAL FDG SR 2.15% DUE 07-02-2020 | ** 5,218,373 |
| AIG GLOBAL FDG SR 2.7% DUE 12-15-2021 | ** 599,693 |
| AIR INDS GROUP INC COM NEW COM NEW | ** 1,727 |
| AIR LEASE CORP 2.125% DUE 01-15-2020 | ** 5,000,033 |
| AIR LEASE CORP 2.625% DUE 07-01-2022 | ** 7,763,865 |
| AIR LEASE CORP 3% DUE 09-15-2023 | ** 53,582 |
| AIR LEASE CORP 3.375% DUE 01-15-2019 | ** 302,906 |

AIR LEASE CORP 3.625% 12-01-2027

** 74,923

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| Security Name, Maturity Date, and Rate | Current Cost Value (in dollars) |
|--|---------------------------------------|
| AIR LEASE CORP CL A CL A | ** 700,527 |
| AIR LIQUIDE(L') EUR5.50 | ** 13,218,450 |
| AIR TRANS SVCS GROUP INC COM STK | ** 69,999 |
| AIRASIA BHD MYR0.1 | ** 457,078 |
| AISIN SEIKI CO NPV | ** 1,163,370 |
| AKELIUS RESDNTL 3.375% 23/09/2020 | ** 389,595 |
| AKER SOLUTIONS ASA | ** 327,392 |
| AKSA TRY1 | ** 625,972 |
| AKZO NOBEL NV EUR2 | ** 8,646,907 |
| AL ECON SETTLEMENT AUTH BP SETTLEMENT REV 3.163 09-15-2025 BEO TAXABLE | ** 808,912 |
| ALABAMA PWR CO 2.45% DUE 03-30-2022 | ** 79,498 |
| ALABAMA PWR CO 3.375% DUE 10-01-2020 | ** 307,427 |
| ALABAMA PWR CO 5.125% DUE 02-15-2019 | ** 25,732 |
| ALAMO GROUP INC COM | ** 138,830 |
| ALAMOS GOLD INC COM NPV | ** 466,934 |
| ALAMOS GOLD INC NEW COM CL A COM CL A | ** 53,382 |
| ALASKA AIR GROUP INC COM | ** 2,942,973 |
| ALBA PLC FLT 15/12/2038 | ** 523,732 |
| ALBANY INTL CORP NEW CL A | ** 200,020 |
| ALBEMARLE CORP COM | ** 7,201,614 |
| ALBERTA PROV CDA PROVINCIAL 1.25% 01/06/2020 | ** 392,905 |
| ALEXANDER & BALDWIN INC | ** 126,328 |
| ALEXANDRIA REAL 2.75 DUE 01-15-2020 | ** 401,685 |
| ALEXANDRIA REAL ESTATE EQUITIES INC COM | ** 3,026,031 |
| ALEXION PHARMACEUTICALS INC COM | ** 5,244,619 |
| ALFA LAVAL AB NPV | ** 159,341 |
| ALFRESA HOLDINGS NPV | ** 107,989 |
| ALIBABA GROUP HLDG 2.8% DUE 06-06-2023 | ** 3,280,633 |
| ALICO INC COM | ** 21,152 |
| ALLEGHENY TECHNOLOGIES INC COM | ** 159,879 |
| ALLEGIANCE BANCSHARES INC COM | ** 32,831 |
| ALLEGIANT TRAVEL CO COM | ** 3,559,250 |
| ALLEGION US HLDG CO INC 3.2% 10-01-2024 | ** 988,250 |
| ALLERGAN INC 2.8% DUE 03-15-2023 | ** 133,540 |
| ALLERGAN PLC. COM STK | ** 18,061,849 |
| ALLIANCE ONE INTL INC COM NEW COM NEW | ** 18,378 |
| ALLIANZ SE NPV(REGD)(VINKULIERT) | ** 2,665,539 |
| ALLIED PROPS REAL TRUST UNITS | ** 375,343 |
| ALLSCRIPTS HEALTHCARE SOLUTIONS INC | ** 1,943,487 |
| ALLSTATE CORP 6.75% DUE 05-15-2018 | ** 203,212 |
| ALLY AUTO 1.35% DUE 05-15-2020 | ** 1,653,939 |
| ALLY AUTO 1.53% DUE 04-15-2019 | ** 666,349 |
| ALLY AUTO 1.59% DUE 04-15-2020 | ** 9,148,114 |
| ALLY AUTO 1.81% DUE 06-15-2020 | ** 8,035,135 |
| ALLY AUTO RECEIVABLES SER 15-1 A3 1.39% 09-16-2019 | ** 525,796 |
| ALLY AUTO RECEIVABLES TR 2017-2 CL A3 1.78% DUE 08-16-2021 | ** 2,524,700 |

ALLY AUTO RECEIVABLES TR 2017-2 CL A4 2.1% 03-15-2022 REG

** 1,294,618

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| Security Name, Maturity Date, and Rate | Current Cost Value (in dollars) |
|---|---------------------------------------|
| ALLY AUTO RECEIVABLES TR 2017-4 CL A-3 1.75% 12-15-2021 REG | ** 743,999 |
| ALLY AUTO RECEIVABLES TR SER 17-3 CL A4 2.01%03-15-2022 | ** 3,029,071 |
| ALLY AUTO RECEIVABLES TRUST SER 2017-2 CLS C 2.46% DUE 09-15-2022 | ** 149,039 |
| ALLY AUTO RECEIVABLES TRUST SER 2017-2 CLS D 2.93% DUE 11-15-2023 | ** 139,840 |
| ALLY AUTO RECEIVABLES TRUST SR 2017-2 CL B 2.33% DUE 06-15-2022 | ** 199,076 |
| ALLY FINL INC 3.25% DUE 02-13-2018 | ** 300,150 |
| ALLY FINL INC 3.5 DUE 01-27-2019 REG | ** 201,000 |
| ALLY FINL INC 3.6% DUE 05-21-2018 | ** 3,911,700 |
| ALLY FINL INC 3.75% DUE 11-18-2019 | ** 101,260 |
| ALLY FINL INC 4.75% DUE 09-10-2018 | ** 405,000 |
| ALMOST FAMILY INC COM | ** 87,951 |
| ALPHA & OMEGA SEMICONDUCTOR LTD COM STK | ** 43,599 |
| ALPHABET INC CAP STK USD0.001 CL C | ** 27,543,341 |
| ALPHABET INC CAPITAL STOCK USD0.001 CL A | ** 41,048,891 |
| ALTEN NPV | ** 1,340,887 |
| ALTERRA FIN LLC 6.25% DUE 09-30-2020 | ** 744,670 |
| ALTRIA GROUP INC 2.85 DUE 08-09-2022 REG | ** 432,822 |
| ALTRIA GROUP INC 4 DUE 01-31-2024 REG | ** 2,593,854 |
| ALTRIA GROUP INC 4.75% DUE 05-05-2021 | ** 3,769,419 |
| ALTRIA GROUP INC 9.25% DUE 08-06-2019 | ** 4,306,000 |
| ALTRIA GROUP INC COM | ** 4,152,920 |
| ALUMINUM CORP CHN 'H'CN1 | ** 266,339 |
| ALVIVA HOLDINGS ZAR0.01 | ** 164,363 |
| AMADA HOLDINGS CO LTD NPV | ** 189,033 |
| AMADEUS IT GROUP EUR0.01 | ** 10,686,921 |
| AMAG PHARMACEUTICALS INC COM STK | ** 6,453 |
| AMAZON COM INC 4.8% DUE 12-05-2034 | ** 6,044,710 |
| AMAZON COM INC COM | ** 24,805,628 |
| AMBAC FINL GROUP INC COM | ** 63,872 |
| AMC ENTMT HLDGS INC CL A COM CL A COM | ** 76,451 |
| AMDOCS ORD GBP0.01 | ** 5,376,628 |
| AMER MOVIL SAB DE 5% DUE 03-30-2020 | ** 84,315 |
| AMER MOVIL SAB DE C V SPONSORED ADR REPSTG SER L SHS | ** 801,917 |
| AMER NATL INS CO COM | ** 341,786 |
| AMER SPORTS CORP SER'A'NPV | ** 1,876,655 |
| AMERCO COM | ** 473,521 |
| AMEREN CORP 2.7% DUE 11-15-2020 | ** 381,254 |
| AMERESCO INC | ** 24,682 |
| AMERICAN AIRLS INC 3% DUE 04-15-2030 | ** 104,555 |
| AMERICAN ASSETS TR INC COM | ** 3,161,186 |
| AMERICAN AXLE & MFG HLDGS INC COM | ** 188,233 |
| AMERICAN CAMPUS CMNTYS INC COM | ** 328,855 |
| AMERICAN EAGLE OUTFITTERS INC NEW COM | ** 266,885 |
| AMERICAN EQUITY INVT LIFE HLDG CO COM | ** 256,841 |
| AMERICAN EXPRESS CO | ** 9,921,069 |
| AMERICAN EXPRESS CO 1.55 BDS DUE 05-22-2018 USD1000 REG | ** 5,992,980 |

AMERICAN EXPRESS CR A/C MASTER SER 2017-1 CL B 2.1% 09-15-2022 REG ** 4,126,789

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| Security Name, Maturity Date, and Rate | Current Value (in dollars) |
|---|-------------------------------------|
| AMERICAN EXPRESS CR A/C MASTER SER 2017-1 CLS A 1.93% 09-15-2022 | ** 24,037,770 |
| AMERICAN EXPRESS CR ACCOUNT MASTER TR SER 2017-6 CL A 0.0% 05-15-2023 | ** 5,769,082 |
| AMERICAN EXPRESS CR CORP FLTG RT DUE 11-05-2018 | ** 7,115,245 |
| AMERICAN EXPRESS CR CORP MEDIUM TERM NTS 2.25% DUE 05-05-2021 | ** 848,253 |
| AMERICAN EXPRESS CR CORP MEDIUM TERM NTSTRANCHE # TR 00102 VAR RT DUE 03-03-2020 | ** 5,486,870 |
| AMERICAN EXPRESS CR CORP MEDIUM TERM NTSTRANCHE # TR 00103 2.7% DUE 03-03-2022 | ** 195,633 |
| AMERICAN EXPRESS CR CORP TRANCHE # TR 00106 1.875% 05-03-2019 | ** 4,143,281 |
| AMERICAN EXPRESS CREDIT MTN 2.2% DUE 03-03-2020 | ** 10,119,276 |
| AMERICAN EXPRESS CREDIT 2.25 DUE 08-15-2019 REG | ** 551,149 |
| AMERICAN HOMES 4 RENT COMMON STOCK | ** 300,802 |
| AMERICAN HONDA FIN CORP MED TERM NTS BOO FLTG RT DUE 11-05-2021 | ** 500,368 |
| AMERICAN HONDA FIN CORP MED TERM NTS BOOK ENTRY FLTG RT 02-22-2019 | ** 1,870,293 |
| AMERICAN HONDA FINANCE MEDTERM NTS 2.0% 02-14-2020 | ** 3,123,914 |
| AMERICAN INTERNATIONAL GROUP INC COM | ** 29,932,992 |
| AMERICAN INTL GROUP INC 4.125 DUE 02-15-2024 | ** 379,320 |
| AMERICAN MUN PWR OHIO INC REV 7.334% 02-15-2028 BEO TAXABLE | ** 255,772 |
| AMERICAN NATL BANKSHARES INC COM | ** 31,406 |
| AMERICAN PUB ED INC COM STK | ** 45,040 |
| AMERICAN RAILCAR INDS INC COM STK | ** 85,362 |
| AMERICAN TOWER CORP 3.6% 01-15-2028 | ** 397,648 |
| AMERICAN VANGUARD CORP COM | ** 64,157 |
| AMERICAN WTR WKS CO INC NEW COM | ** 3,284,491 |
| AMERICAS CAR-MART INC COM | ** 49,338 |
| AMERICREDIT 1.27% DUE 01-08-2020 | ** 337,765 |
| AMERICREDIT 1.34% DUE 04-08-2020 | ** 1,836,383 |
| AMERICREDIT 1.6% DUE 07-08-2019 | ** 77,235 |
| AMERICREDIT 1.81% DUE 10-08-2020 | ** 878,939 |
| AMERICREDIT 1.83% DUE 05-18-2021 | ** 3,587,963 |
| AMERICREDIT 1.9% DUE 03-18-2022 | ** 1,451,419 |
| AMERICREDIT 1.9800001907% DUE 12-20-2021 | ** 5,478,264 |
| AMERICREDIT 2.69% DUE 06-19-2023 | ** 625,597 |
| AMERICREDIT AUTOMOBILE RECEIVABLES SER 17-1 CLS B 2.3% DUE 02-18-2022 | ** 64,885 |
| AMERICREDIT AUTOMOBILE RECEIVABLES SER 17-1 CLS C 2.71% DUE 08-18-2022 | ** 54,952 |
| AMERICREDIT AUTOMOBILE RECEIVABLES TRUST SER 17-1 CL A2A 1.51% 05-18-2020 | ** 1,315,722 |
| AMERICREDIT CDA AUTOMOBILE SER 17-1 CLS D 3.13% DUE 01-18-2023 | ** 78,139 |
| AMERICREDIT FLTG RT 2.115% DUE 11-08-2019 | ** 1,371,534 |
| AMERIPRISE FINL 4% DUE 10-15-2023 | ** 159,628 |
| AMERIPRISE FINL 5.3% DUE 03-15-2020 | ** 297,016 |
| AMERIPRISE FINL INC COM | ** 454,010 |
| AMERIS BANCORP COM | ** 89,266 |
| AMERN AIRLINES INC 3.7% DUE 10-01-2026 | ** 216,595 |
| AMERN AIRLS 2013-2 FIXED 4.95% DUE 07-15-2024 | ** 2,930,651 |
| AMERN AIRLS 2017-1 3.65% DUE 08-15-2030 | ** 61,308 |

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|--|--------------|
| AMERN CAMPUS 4.125% DUE 07-01-2024 | ** 1,041,583 |
| AMERN CR ACCEP 2.8599998951% DUE 06-12-2023 | ** 313,843 |
| AMERN CR ACCEP 3.69000005722% DUE 06-12-2023 | ** 192,253 |
| AMERN ELEC PWR CO 2.15% DUE 11-13-2020 | ** 447,903 |

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| Security Name, Maturity Date, and Rate | Cost | Current Value (in dollars) |
|--|------|----------------------------|
| AMERN EXPRESS CO 2.2% DUE 10-30-2020 | ** | 2,499,326 |
| AMERN EXPRESS CO 2.65 DUE 12-02-2022 | ** | 3,263,136 |
| AMERN EXPRESS CO 3.625% DUE 12-05-2024 | ** | 28,810 |
| AMERN EXPRESS CO 8.125% DUE 05-20-2019 | ** | 183,462 |
| AMERN EXPRESS CO FIXED 2.5% DUE 08-01-2022 | ** | 7,631,759 |
| AMERN EXPRESS CR 3.3% DUE 05-03-2027 | ** | 81,182 |
| AMERN EXPRESS CR A/C MASTER TR 2013-2 AST BACKED CTF CL A FLTG RATE 5-17-21REG | ** | 6,517,368 |
| AMERN EXPRESS CR FLTG RT 2.25947% DUE 05-17-2021 | ** | 3,011,319 |
| AMERN HONDA FIN 2% MTN 11-13-2019 | ** | 5,352,929 |
| AMERN HONDA FIN 2.125% DUE 10-10-2018 | ** | 300,473 |
| AMERN HONDA FIN 2.25% DUE 08-15-2019 | ** | 1,607,399 |
| AMERN HONDA FIN 2.3% DUE 09-09-2026 | ** | 27,449 |
| AMERN HONDA FIN 2.45% DUE 09-24-2020 | ** | 712,313 |
| AMERN HONDA FIN FLTG RT 1.464283% DUE 01-22-2019 | ** | 10,678,966 |
| AMERN INTL GROUP 2.3% DUE 07-16-2019 | ** | 869,348 |
| AMERN INTL GROUP 3.3% DUE 03-01-2021 | ** | 8,330,741 |
| AMERN INTL GROUP 4.875% DUE 06-01-2022 | ** | 777,477 |
| AMERN INTL GROUP INC MEDIUM TERM NTS TRANCHE # TR 00079 5.85 DUE 01-16-2018 | ** | 280,350 |
| AMERN TOWER CORP 2.25% DUE 01-15-2022 | ** | 5,488,276 |
| AMERN TOWER CORP 3.125% DUE 01-15-2027 | ** | 2,984,513 |
| AMERN TOWER CORP 4.4% DUE 02-15-2026 | ** | 841,268 |
| AMERN TOWER CORP 5% DUE 02-15-2024 | ** | 14,981,334 |
| AMERN TOWER CORP 5.05% DUE 09-01-2020 | ** | 848,229 |
| AMERN TOWER CORP FIXED 2.8% DUE 06-01-2020 | ** | 4,139,630 |
| AMERN TOWER CORP FIXED 4% DUE 06-01-2025 | ** | 93,260 |
| AMERN WTR CAP CORP 2.95% DUE 09-01-2027 | ** | 6,333,830 |
| AMERN WTR CAP CORP 3% DUE 12-01-2026 | ** | 152,975 |
| AMERN WTR CAP CORP 4.3% DUE 12-01-2042 | ** | 7,722 |
| AMERN WTR CAP CORP FIXED 3.4% DUE 03-01-2025 | ** | 11,336 |
| AMGEN INC 1.85% DUE 08-19-2021 | ** | 4,874,190 |
| AMGEN INC 2.2 DUE 05-22-2019 | ** | 200,041 |
| AMGEN INC 2.6% DUE 08-19-2026 | ** | 6,774,525 |
| AMGEN INC 2.65% DUE 05-11-2022 | ** | 3,989,236 |
| AMGEN INC 3.45% DUE 10-01-2020 | ** | 3,391,219 |
| AMGEN INC 3.625 BDS DUE 05-15-2022 USD1000 | ** | 496,944 |
| AMGEN INC 3.625% DUE 05-22-2024 | ** | 1,002,624 |
| AMGEN INC 3.875 DUE 11-15-2021 | ** | 2,247,152 |
| AMGEN INC 4.1% DUE 06-15-2021 | ** | 172,348 |
| AMGEN INC 6.15% DUE 06-01-2018 | ** | 330,438 |
| AMGEN INC FLTG RT 1.72981% DUE 05-10-2019 | ** | 2,333,800 |
| AMGEN INC SR NT 5.7 DUE 02-01-2019 BEO | ** | 25,949 |
| AMKOR TECHNOLOGY INC COM | ** | 236,436 |
| AMOREPACIFIC GROUP KRW500 | ** | 65,605 |
| AMPCO-PITTSBURG CORP COM | ** | 12,710 |

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|---------------------------------------|--------------|
| AMPHASTAR PHARMACEUTICALS INC DEL COM | ** 64,781 |
| AMPHENOL CORP NEW 2.2% DUE 04-01-2020 | ** 3,612,061 |
| AMPHENOL CORP NEW CL A | ** 2,144,164 |

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| Security Name, Maturity Date, and Rate | Current Cost Value (in dollars) |
|---|---------------------------------------|
| AMTECH SYS INC COM PAR \$0.01 NEW STK | ** 15,105 |
| AMTRUST FINL SVCS INC COM | ** 128,654 |
| ANA HOLDINGS INC NPV | ** 638,680 |
| ANADARKO PETE CORP 3.45% DUE 07-15-2024 | ** 129,462 |
| ANADARKO PETE CORP 5.55% DUE 03-15-2026 | ** 1,492,239 |
| ANADARKO PETE CORP 6.45% DUE 09-15-2036 | ** 220,466 |
| ANADARKO PETE CORP 8.7% DUE 03-15-2019 | ** 8,427,343 |
| ANALOG DEVICES INC 3.125% DUE 12-05-2023 | ** 25,051 |
| ANALOG DEVICES INC COM | ** 2,634,754 |
| ANALOGIC CORP COM PAR \$0.05 | ** 1,728,851 |
| ANAPTYSBIO INC COM | ** 811,400 |
| ANDEAVOR COM USD0.1666 | ** 7,054,778 |
| ANDEAVOR LOGISTICS LP & TESORO LOGISTICS3.5% DUE 12-01-2022 | ** 788,501 |
| ANDERSONS INC COM | ** 86,192 |
| ANGIODYNAMICS INC COM STK | ** 71,792 |
| ANGLO AMERN CAP 4% DUE 09-11-2027 | ** 387,394 |
| ANHEUSER BUSCH 5% DUE 04-15-2020 | ** 1,289,209 |
| ANHEUSER BUSCH 7.75% DUE 01-15-2019 | ** 396,042 |
| ANHEUSER BUSCH COS 5% DUE 03-01-2019 | ** 618,818 |
| ANHEUSER BUSCH GTD NT 5.375 DUE 01-15-2020 | ** 2,837,664 |
| ANHEUSER-BUSCH 1.9% DUE 02-01-2019 | ** 10,666,959 |
| ANHEUSER-BUSCH 2.2% DUE 08-01-2018 | ** 600,632 |
| ANHEUSER-BUSCH 2.65% DUE 02-01-2021 | ** 24,180,733 |
| ANHEUSER-BUSCH 3.3% DUE 02-01-2023 | ** 3,208,024 |
| ANHEUSER-BUSCH 3.65% DUE 02-01-2026 | ** 933,940 |
| ANHEUSER-BUSCH 4.7% DUE 02-01-2036 | ** 167,722 |
| ANHEUSER-BUSCH INBEV FIN INC 2.15 DUE 02-01-2019 REG | ** 2,002,296 |
| ANI PHARMACEUTICALS INC COM | ** 47,886 |
| ANIKA THERAPEUTICS INC COM STK | ** 58,169 |
| ANIXTER INTL INC COM | ** 255,740 |
| ANTA SPORTS PRODUC HKD0.10 | ** 748,036 |
| ANTERO RES CORP COM | ** 512,658 |
| ANTHEM INC 2.95% 12-01-2022 | ** 740,310 |
| ANTHEM INC 3.35% DUE 12-01-2024 | ** 836,981 |
| ANTHEM INC 3.65% 12-01-2027 | ** 764,496 |
| ANTHEM INC COM | ** 10,417,963 |
| ANTHEM INC FIXED 2.5% 11-21-2020 | ** 5,680,115 |
| ANTOFAGASTA ORD GBP0.05 | ** 192,497 |
| AON CORP 5% DUE 09-30-2020 | ** 5,430,995 |
| AON PLC 3.875% DUE 12-15-2025 | ** 67,961 |
| AON PLC 4.25% DUE 12-12-2042 | ** 65,793 |
| AON PLC COM | ** 15,723,962 |
| AOZORA BANK NPV | ** 171,326 |
| APACHE CORP 3.25 DUE 04-15-2022 REG | ** 10,391,902 |
| APACHE CORP 5.1% DUE 09-01-2040 | ** 95,885 |
| APACHE CORP COM | ** 14,405,464 |

APOGEE ENTERPRISES INC COM

** 83,457

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| Security Name, Maturity Date, and Rate | Current Cost Value (in dollars) |
|---|---------------------------------------|
| APPLE HOSPITALITY REIT INC COM NEW COM NEW | ** 256,871 |
| APPLE INC 1.55% DUE 08-04-2021 | ** 485,761 |
| APPLE INC 1.8% 11-13-2019 | ** 17,779,958 |
| APPLE INC 1.8% DUE 05-11-2020 | ** 5,711,219 |
| APPLE INC 1.9% DUE 02-07-2020 | ** 5,639,984 |
| APPLE INC 2% 11-13-2020 | ** 6,111,138 |
| APPLE INC 2.1% DUE 05-06-2019 | ** 696,596 |
| APPLE INC 2.15% DUE 02-09-2022 | ** 178,646 |
| APPLE INC 2.3% DUE 05-11-2022 | ** 273,077 |
| APPLE INC 2.4% DUE 05-03-2023 | ** 148,456 |
| APPLE INC 2.45% DUE 08-04-2026 | ** 5,674,006 |
| APPLE INC 2.85% DUE 05-06-2021 | ** 6,055,616 |
| APPLE INC 2.85% DUE 05-11-2024 | ** 266,187 |
| APPLE INC 2.9% DUE 09-12-2027 | ** 4,347,882 |
| APPLE INC 3% DUE 02-09-2024 | ** 179,247 |
| APPLE INC 3.35% DUE 02-09-2027 | ** 3,892,621 |
| APPLE INC 3.45% DUE 05-06-2024 | ** 388,883 |
| APPLE INC 3.75% DUE 09-12-2047 | ** 3,074,397 |
| APPLE INC 3.85% DUE 08-04-2046 | ** 95,880 |
| APPLE INC BNDS 2.75% DUE 01-13-2025 REG | ** 99,130 |
| APPLE INC COM STK | ** 21,650,440 |
| APPLIED INDL TECHNOLOGIES INC COM | ** 29,079 |
| APPLIED MATERIALS INC COM | ** 13,845,801 |
| APPLIED OPTOELECTRONICS INC COM | ** 12,859 |
| APT PIPELINES LTD 4.25% DUE 07-15-2027 | ** 135,565 |
| APTARGROUP INC COM | ** 4,831,680 |
| APTEVO THERAPEUTICS INC COM | ** 7,602 |
| APTIV PLC COM USD | ** 7,822,174 |
| ARC DOCUMENT SOLUTIONS INC COM | ** 15,155 |
| ARCA CONTINENTAL SAB DE CV | ** 101,433 |
| ARCADIS NV COMSTK | ** 612,020 |
| ARCBEST CORP COM USD0.01 | ** 91,592 |
| ARCH CAP FIN LLC 4.011% DUE 12-15-2026 | ** 713,170 |
| ARCH CAPITAL GROUP COM STK | ** 4,335,448 |
| ARCH COAL INC CL A COM STK | ** 175,793 |
| ARCHER-DANIELS-MIDLAND CO COM | ** 3,740,426 |
| ARCHROCK INC COM | ** 2,347,128 |
| ARCOS DORADOS HOLDINGS INC COM NPV CL 'A' | ** 902,768 |
| ARDMORE SHIPPING CORP | ** 17,600 |
| ARGAN INC COM | ** 52,110 |
| ARGENT SECS INC 2003-W3 ASSET BKD CTF M-1 FLTG 09-25-2033 REG | ** 289,127 |
| ARGENT SECS INC FLTG RT 2.46135% DUE 04-25-2034 | ** 678,288 |
| ARGENT SECS INC FLTG RT 2.61135% DUE 11-25-2034 | ** 2,599,572 |
| ARGENTINA(REP OF) FRN 04/2022 ARS1 | ** 51,437 |
| ARGENTINA(REP OF) FRN 22/06/20 ARS1 | ** 156,673 |
| ARGO GROUP INTERNATIONAL HOLDINGS COM STK | ** 189,574 |

ARI FLEET LEASE TR 2.27999997139% DUE 04-15-2026

** 1,988,626

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| Security Name, Maturity Date, and Rate | Current Cost Value (in dollars) |
|---|---------------------------------------|
| ARISTA NETWORKS INC COM | ** 15,247,916 |
| ARISTOCRAT LEISURE NPV | ** 946,754 |
| ARIZONA PUB SVC CO 2.2% DUE 01-15-2020 | ** 136,596 |
| ARIZONA PUB SVC CO 4.5% DUE 04-01-2042 | ** 28,209 |
| ARKEMA EUR10 | ** 164,790 |
| ARMSTRONG FLOORING INC COM | ** 44,669 |
| AROTECH CORP COM NEW STK | ** 10,075 |
| ARRIS INTERNATIONAL LTD COM USD0.01 | ** 5,677,490 |
| ARROW ELECTR INC COM | ** 821,308 |
| ARROW ELECTRS INC 3% DUE 03-01-2018 | ** 265,336 |
| ARROW ELECTRS INC FIXED 3.25% DUE 09-08-2024 | ** 1,175,862 |
| ARROW ELECTRS INC FIXED 3.875% DUE 01-12-2028 | ** 17,946 |
| ARROW FINL CORP COM | ** 45,120 |
| ARTISAN PARTNERS ASSET MGMT INC CL A CL A | ** 1,012,504 |
| ARVIND LTD INR10 | ** 977,494 |
| ASAHI GROUP HOLDINGS LTD NPV | ** 679,383 |
| ASAHI KASEI CORP NPV | ** 353,046 |
| ASCENA RETAIL GROUP INC COM | ** 38,855 |
| ASCENDAS R/EST INV NPV (REIT) | ** 164,609 |
| ASCENT CAP GROUP INC COM SER A STK | ** 20,762 |
| ASHFORD HOSPITALITY PRIME INC COM | ** 16,210 |
| ASHFORD HOSPITALITY TR INC COM SHS | ** 50,589 |
| ASHLAND GLOBAL HLDGS INC COM | ** 333,430 |
| ASHMORE GROUP ORD GBP0.0001 | ** 494,846 |
| ASHOK LEYLAND INR1 | ** 35,667 |
| ASHTREAD GROUP ORD GBP0.10 | ** 2,056,653 |
| ASIAN DEV BK GLOBAL NT 1.5% DUE 01-22-2020 REG | ** 15,867,891 |
| ASM PACIFIC TECH HKD0.10 | ** 27,802 |
| ASML HOLDING NV EUR0.09 | ** 1,382,579 |
| ASPEN INSURANCE HLDGS COM | ** 266,336 |
| ASR NEDERLAND NV 10.0% DUE 29/08/2049 | ** 425,233 |
| ASSOCD BRIT FOODS ORD GBP0.0568 | ** 692,089 |
| ASSOCTD BANC-CORP COM | ** 406,832 |
| ASSURANT INC COM | ** 734,418 |
| ASSURED GUARANTY LTD COMMON STK | ** 2,560,707 |
| AST BACKED SECS FLTG RT 2.45203% DUE 12-15-2033 | ** 1,466,482 |
| ASTA FDG INC COM | ** 1,154 |
| ASTEC INDS INC COM | ** 140,634 |
| ASTELLAS PHARMA NPV | ** 2,096,147 |
| ASTRA INTL IDR50 | ** 41,200 |
| ASTRAZENECA ORD USD0.25 | ** 974,741 |
| ASTRAZENECA PLC 1.95% DUE 09-18-2019 | ** 4,392,088 |
| ASTRAZENECA PLC 3.375% DUE 11-16-2025 | ** 7,218,343 |
| ASTRONICS CORP COM | ** 46,115 |
| ASTRONOVA INC COMMON STOCK | ** 11,494 |
| ASURE SOFTWARE INC COM | ** 13,343 |

ASX LTD NPV

** 129,509

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| Security Name, Maturity Date, and Rate | Cost | Current Value (in dollars) |
|---|------|-------------------------------|
| AT HOME GROUP INC COM | ** | 36,650 |
| AT&T INC 1.75% DUE 01-15-2018 | ** | 409,884 |
| AT&T INC 1.8% DUE 09-04-2026 | ** | 729,486 |
| AT&T INC 2.3% DUE 03-11-2019 | ** | 10,811,545 |
| AT&T INC 2.375 DUE 11-27-2018 | ** | 3,911,954 |
| AT&T INC 2.45% DUE 06-30-2020 | ** | 16,661,752 |
| AT&T INC 2.85% DUE 02-14-2023 | ** | 2,284,020 |
| AT&T INC 3% DUE 06-30-2022 | ** | 1,116,980 |
| AT&T INC 3.15% DUE 09-04-2036 | ** | 614,795 |
| AT&T INC 3.4% DUE 05-15-2025 | ** | 16,158,070 |
| AT&T INC 3.4% DUE 08-14-2024 | ** | 8,041,072 |
| AT&T INC 3.8% DUE 03-15-2022 | ** | 2,221,993 |
| AT&T INC 3.875% DUE 08-15-2021 | ** | 41,441 |
| AT&T INC 3.9% DUE 08-14-2027 | ** | 704,677 |
| AT&T INC 3.95% DUE 01-15-2025 | ** | 532,409 |
| AT&T INC 4.125% DUE 02-17-2026 | ** | 3,682,282 |
| AT&T INC 4.25% DUE 03-01-2027 | ** | 1,121,359 |
| AT&T INC 4.45% DUE 04-01-2024 | ** | 740,468 |
| AT&T INC 4.9% DUE 08-14-2037 | ** | 1,974,560 |
| AT&T INC 5.25% DUE 03-01-2037 | ** | 7,720,655 |
| AT&T INC 5.45% DUE 03-01-2047 | ** | 4,339,214 |
| AT&T INC 5.5% DUE 02-01-2018 | ** | 2,029,797 |
| AT&T INC 5.8% DUE 02-15-2019 | ** | 13,055,731 |
| AT&T INC 6.375% DUE 03-01-2041 | ** | 94,368 |
| AT&T INC FLTG RT 2.37152% DUE 01-15-2020 | ** | 402,384 |
| AT&T INC FLTG RT 2.67152% DUE 07-15-2021 | ** | 1,621,926 |
| ATCO LTD CLASS I NON-VOTING COM NPV | ** | 115,934 |
| ATHENE GLOBAL FDG 2.75% DUE 04-20-2020 | ** | 4,522,278 |
| ATHENE GLOBAL FDG 3% DUE 07-01-2022 | ** | 643,352 |
| ATLANTIC CAP BANCSHARES INC COM MON STOCK | ** | 41,008 |
| ATLAS AIR WORLDWIDE HLDGS INC COM NEW STK | ** | 162,930 |
| ATLAS COPCO AB SER'B'NPV (POST SPLIT) | ** | 148,452 |
| ATLAS FINANCIAL HLDGS INC COM | ** | 16,440 |
| ATLASSIAN CORPORATION PLC COM USD0.1 CL A | ** | 3,414,000 |
| ATMOS ENERGY CORP 4.125% DUE 10-15-2044 | ** | 105,925 |
| ATMOS ENERGY CORP 8.5% DUE 03-15-2019 | ** | 204,244 |
| ATN INTL INC COM | ** | 113,228 |
| ATOS SE | ** | 3,030,646 |
| ATRESMEDIA CORP EUR0.75 | ** | 812,533 |
| ATRIUM EURP R/EST NPV (REGD) | ** | 463,088 |
| AU OPTRONICS CORP TWD10 | ** | 198,400 |
| AUBURN SECS 4 FRN M/BKD 10/2041 GBP 'A2' | ** | 24,365 |
| AUBURN SECS 5 FRN M/BKD 12/2041 GBP 'A2' | ** | 556,098 |
| AURIZON HOLDINGS NPV | ** | 638,465 |
| AUST & NZ BANK GRP NPV | ** | 2,482,514 |
| AUST & NZ BKG GRP NY MTN 1.5% 01-16-2018 | ** | 249,957 |

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| Security Name, Maturity Date, and Rate | Cost | Current Value (in dollars) |
|--|------|-------------------------------|
| AUSTRALIA & NEW 2.05% DUE 09-23-2019 | ** | 9,964,550 |
| AUSTRALIA & NEW 2.125% DUE 08-19-2020 | ** | 2,773,023 |
| AUSTRALIA & NEW 2.25% DUE 06-13-2019 | ** | 5,201,353 |
| AUTOCANADA INC COM STK | ** | 722,792 |
| AUTONATION INC 3.35% DUE 01-15-2021 | ** | 304,369 |
| AUTONATION INC 3.5% 11-15-2024 | ** | 49,455 |
| AUTONATION INC COM | ** | 488,713 |
| AUTOZONE INC 2.5% DUE 04-15-2021 | ** | 1,077,436 |
| AUTOZONE INC 4% DUE 11-15-2020 | ** | 2,667,323 |
| AV HOMES INC COM | ** | 34,466 |
| AVALONBAY 2.9% DUE 10-15-2026 | ** | 65,212 |
| AVALONBAY CMNTYS 3.35% DUE 05-15-2027 | ** | 60,464 |
| AVALONBAY CMNTYS 3.45% DUE 06-01-2025 | ** | 819,867 |
| AVALONBAY COMMUNITIES INC 3.625 DUE 10-01-2020 REG | ** | 5,147,060 |
| AVANGRID INC 3.15% 12-01-2024 | ** | 303,404 |
| AVEXIS INC COM | ** | 979,651 |
| AVIATION CAP GROUP 7.125% DUE 10-15-2020 | ** | 345,527 |
| AVIS BUDGET RENT 2.5% DUE 07-20-2021 | ** | 3,396,461 |
| AVIS BUDGET RENT 2.63% DUE 12-20-2021 | ** | 4,092,300 |
| AVNET INC COM | ** | 549,133 |
| AVX CORP COM | ** | 271,921 |
| AXALTA COATING SYSTEMS LTD COM USD1.00 | ** | 3,019,188 |
| AXCELIS TECHNOLOGIES INC COM NEW COM NEW | ** | 80,159 |
| AXIS CAPITAL HOLDINGS LTD COM USD0.0125 | ** | 343,728 |
| AXIS SPECIALTY FIN 2.65% DUE 04-01-2019 | ** | 2,491,648 |
| AXIS SPECIALTY FIN 5.875% DUE 06-01-2020 | ** | 899,031 |
| AXT INC COM | ** | 40,507 |
| AYALA LAND INC PHP1 | ** | 119,087 |
| AYGAZ TRY1 | ** | 309,177 |
| AZBIL CORP NPV | ** | 1,874,467 |
| AZZ INC COM | ** | 84,571 |
| B & G FOODS INC COMMON STOCK | ** | 142,463 |
| B & M EUROPEAN VALUE RETAIL SA ORD GBP0.1 | ** | 822,240 |
| B A T CAP CORP 2.297% DUE 08-14-2020 | ** | 8,244,397 |
| B A T CAP CORP 2.764% DUE 08-15-2022 | ** | 30,502,971 |
| B A T CAP CORP NT FLTG 144A DUE 08-14-2020 BEO | ** | 502,692 |
| B2R MTG TR 2015-2 3.336% DUE 11-15-2048 | ** | 210,439 |
| BA CR CARD TR 1.36% DUE 09-15-2020 | ** | 4,340,307 |
| BABCOCK & WILCOX ENTERPRISES INC COM | ** | 37,397 |
| BAE SYSTEMS ORD GBP0.025 | ** | 178,573 |
| BAJAJ AUTO LTD INR10 | ** | 439,540 |
| BAKER HUGHES A GE 2.773% DUE 12-15-2022 | ** | 3,315,833 |
| BAKER HUGHES INC 3.2 DUE 08-15-2021 | ** | 444,296 |
| BALDWIN & LYONS INC CL B | ** | 29,459 |
| BALFOUR BEATTY GBP0.50 | ** | 546,251 |
| BALT GAS & ELEC CO 2.4% DUE 08-15-2026 | ** | 5,571,730 |
| BALT GAS & ELEC CO 3.35% DUE 07-01-2023 | ** | 343,423 |

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| Security Name, Maturity Date, and Rate | Cost | Current Value (in dollars) |
|--|------|-------------------------------|
| BALT GAS & ELEC CO 3.5% DUE 08-15-2046 | ** | 25,474 |
| BAMLL COML MTG FLTG RT 2.95945% DUE 12-15-2031 | ** | 8,159,211 |
| BANC AMERICA COML MTG TR SER 2016-UB10 CLS A3 2.903% 06-15-2049 | ** | 9,896,990 |
| BANC CALIF INC COM | ** | 4,527,513 |
| BANCA CARIGE SPA 3.875% 24/10/2018 | ** | 618,440 |
| BANCFIRST CORP COM | ** | 104,960 |
| BANCO DE CHILE COM NPV | ** | 398,965 |
| BANCO NACIONAL DE DESENVOLVIMENTO ECONOMICO E SOCIAL ADJ RT 06-16-2018 BEO | ** | 142,320 |
| BANCO SANTANDER 2.5% DUE 12-15-2020 | ** | 2,804,380 |
| BANCO SANTANDER EUR0.50(REGD) | ** | 2,902,590 |
| BANCO SANTANDER SA 3.125% 02-23-2023 | ** | 2,586,769 |
| BANCO SANTANDER SA 3.5% DUE 04-11-2022 | ** | 2,243,226 |
| BANCORP INC DEL COM STK | ** | 89,483 |
| BANCORPSOUTH BK TUPELO MISS COM | ** | 102,653 |
| BANDAI NAMCO HOLDINGS INC | ** | 1,020,864 |
| BANGKOK BANK THB10 (NVDR) | ** | 96,676 |
| BANK 2017-BNK9 3.47% DUE 11-15-2054 | ** | 3,504,832 |
| BANK AMER CORP 1.95% DUE 05-12-2018 | ** | 292,023 |
| BANK AMER CORP 2.151% DUE 11-09-2020 | ** | 2,695,597 |
| BANK AMER CORP 2.625% DUE 10-19-2020 | ** | 9,176,404 |
| BANK AMER CORP 2.65% DUE 04-01-2019 | ** | 7,677,338 |
| BANK AMER CORP 2.816% DUE 07-21-2023 | ** | 898,242 |
| BANK AMER CORP 3.248% DUE 10-21-2027 | ** | 793,855 |
| BANK AMER CORP 3.3% DUE 01-11-2023 | ** | 4,910,400 |
| BANK AMER CORP 3.419% DUE 12-20-2028 | ** | 8,884,910 |
| BANK AMER CORP 3.5% DUE 04-19-2026 | ** | 4,258,309 |
| BANK AMER CORP 3.593% DUE 07-21-2028 | ** | 8,578,872 |
| BANK AMER CORP 3.705% BNDS 04-24-2028 | ** | 513,197 |
| BANK AMER CORP 3.95% DUE 04-21-2025 | ** | 1,964,824 |
| BANK AMER CORP 4% DUE 01-22-2025 | ** | 5,174,761 |
| BANK AMER CORP 4.45% DUE 03-03-2026 | ** | 1,531,725 |
| BANK AMER CORP 5% DUE 01-21-2044 | ** | 881,825 |
| BANK AMER CORP 5.49% DUE 03-15-2019 | ** | 310,594 |
| BANK AMER CORP 7.625% DUE 06-01-2019 | ** | 371,139 |
| BANK AMER CORP BDS 4 04-01-2024 | ** | 10,380,977 |
| BANK AMER CORP CORP BD 4.125 DUE 01-22-2024 REG | ** | 4,052,145 |
| BANK AMER CORP FLTG RT 2.328% DUE 10-01-2021 | ** | 428,788 |
| BANK AMER CORP FLTG RT 2.881% DUE 04-24-2023 | ** | 14,110,726 |
| BANK AMER CORP FLTG RT 3.093% DUE 10-01-2025 | ** | 1,197,248 |
| BANK AMER CORP SR NT 2.625% DUE 04-19-2021/04-20-2017 | ** | 6,171,326 |
| BANK AMER MERRILL LYNCH COML MTG TR SER 2016-UB10 CLS ASB 3.019% 06-15-2049 | ** | 2,004,456 |
| BANK CHINA LTD HONG KONG BRH DISC COML PAPER 3/A3 YRS 3&4 03-07-2018 | ** | 25,314,637 |
| BANK MARIN BANCORP COM STK | ** | 42,432 |
| BANK MONTREAL CHICAGO BRH IAM INSTL CTF DTD 08-17-2017 1.57% 08-16-2018 | ** | 9,636,075 |
| BANK MONTREAL MEDIUM TERM SR NTS BOOK ENTRY 2.1% DUE 12-12-2019 | ** | 3,091,410 |

| | |
|--|--------------|
| BANK MONTREAL MEDIUM TERM SR NTS BOOK EN1.75% DUE 09-11-2019 | ** 8,723,095 |
| BANK MONTREAL QUE 1.75% DUE 06-15-2021 | ** 8,010,119 |

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| Security Name, Maturity Date, and Rate | Cost | Current Value (in dollars) |
|---|------|-------------------------------|
| BANK MONTREAL QUE SR NT 2.375% DUE 01-25-2019/09-30-2013 | ** | 1,504,442 |
| BANK NEW YORK INC 3.95 DUE 11-18-2025 | ** | 14,936 |
| BANK NEW YORK INC MEDIUM TERM SR NTS BOO 2.6% DUE 08-17-2020 | ** | 15,115 |
| BANK NEW YORK MELLON CORP 3.3% 08-23-2029 | ** | 9,838,850 |
| BANK NEW YORK MELLON CORP COM STK | ** | 10,688,355 |
| BANK NEW YORK MELLON CORP MEDIUM TERM 2.2% 08-16-2023 | ** | 6,212,630 |
| BANK NOVA SCOTIA 2.45% 09-19-2022 | ** | 395,260 |
| BANK NOVA SCOTIA HOUSTON TEX INSTL DTD 09-22-2017 1.66% C/D DUE 09-21-2018 | ** | 5,082,318 |
| BANK OF AMER CORP 5.00 DUE 05-13-2021 | ** | 522,761 |
| BANK OF AMER CORP MTN 2 DUE 01-11-2018 | ** | 10,500,210 |
| BANK OF AMERICA CORP | ** | 17,402,040 |
| BANK OF AMERICA CORP 1.75% DUE 06-05-2018 | ** | 699,702 |
| BANK OF AMERICA CORP 2.25% DUE 04-21-2020 | ** | 2,796,954 |
| BANK OF AMERICA CORP 2.6 DUE 01-15-2019 | ** | 1,967,713 |
| BANK OF AMERICA CORP BNDS 4.2 DUE 08-26-2024 | ** | 2,390,471 |
| BANK OF CHINA LTD 'H' CNY1 | ** | 593,909 |
| BANK OF MONTREAL 2.35% 09-11-2022 | ** | 226,248 |
| BANK OF MONTREAL BA 17/01/2018 | ** | 79,760 |
| BANK OF MONTREAL COM NPV | ** | 1,001,444 |
| BANK OF MONTREAL MEDIUM TERM NTS 1.9% 08-27-2021 | ** | 9,789,340 |
| BANK OF NY MELLON CORP 2.45% DUE 11-27-2020/10-27-2020 | ** | 200,744 |
| BANK OF QUEENSLAND NPV | ** | 155,952 |
| BANK RAKYAT INDONESIA PERSER | ** | 478,025 |
| BANK TOKYO MITSUBISHI UFJ LTD N Y BRH 02-23-2017 FLTG RT DUE 02-22-2019 | ** | 6,119,647 |
| BANKUNITED INC | ** | 241,673 |
| BANNER CORP COM NEW COM NEW | ** | 2,868,831 |
| BAR HBR BANKSHARES COM | ** | 41,406 |
| BARCLAYS AFRICA GR ZAR2 | ** | 379,019 |
| BARCLAYS BANK PLC 7% BDS PERP GBP1000 | ** | 284,896 |
| BARCLAYS BK PLC 2.5 02-20-2019 | ** | 4,939,386 |
| BARCLAYS BK PLC 5.14% DUE 10-14-2020 | ** | 1,069,546 |
| BARCLAYS BK PLC 7.625 DUE 11-21-2022 | ** | 6,795,000 |
| BARCLAYS BK PLC MED TERM NTS BOOK ENTRY TRANCHE FLTG RT 08-07-2020 | ** | 2,511,355 |
| BARCLAYS BK PLC NEW YORK BRH INSTL CTF DDTD 12-07-2017 2.0% C/D 12-05-2018 | ** | 11,181,099 |
| BARCLAYS BK PLC NEW YORK BRH INSTL CTF DEP 00027 DTD 08-28-2017 1.94% 09-04-2018 | ** | 3,700,311 |
| BARCLAYS BK PLC NEW YORK BRH INSTL CTF DEP 06-16-2017 FLTG 03-16-2018 | ** | 4,905,003 |
| BARCLAYS BK PLC NEW YORK BRH INSTL CTF DEP 07-17-2017 FLTG 05-17-2018 | ** | 500,563 |
| BARCLAYS BK PLC STEP CPN 7.75% DUE 04-10-2023 | ** | 406,000 |
| BARCLAYS PLC 2.75% DUE 11-08-2019 | ** | 4,078,751 |
| BARCLAYS PLC 2.875% DUE 06-08-2020 | ** | 10,030,390 |
| BARCLAYS PLC 3.2% DUE 08-10-2021 | ** | 1,090,836 |
| BARCLAYS PLC 3.25% DUE 01-12-2021 | ** | 504,802 |
| BARCLAYS PLC 3.65% DUE 03-16-2025 | ** | 2,046,345 |
| BARCLAYS PLC 3.684% DUE 01-10-2023 | ** | 3,876,452 |
| BARCLAYS PLC 4.337% DUE 01-10-2028 | ** | 3,487,832 |
| BARCLAYS PLC 4.375% DUE 01-12-2026 | ** | 13,262,805 |

BARCLAYS PLC 8.25 DUE 12-31-2049

** 524,125

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| Security Name, Maturity Date, and Rate | Cost | Current Value (in dollars) |
|--|------|-------------------------------|
| BARCLAYS PLC BARCLAYS VAR RT DUE 01-10-2023/01-10-2022 | ** | 7,089,026 |
| BARCLAYS PLC ORD GBP0.25 | ** | 8,615,749 |
| BARNES & NOBLE ED INC COM | ** | 41,068 |
| BARNES & NOBLE INC COM | ** | 49,191 |
| BARNES GROUP INC COM | ** | 343,683 |
| BARRATT DEVELOPMENTS ORD GBP0.10 | ** | 1,589,602 |
| BARRETT BILL CORP COM STK | ** | 57,856 |
| BARRICK GOLD CORP COM NPV | ** | 380,330 |
| BARRICK NA FINANCE LLC 4.4% 05-30-2021 | ** | 478,447 |
| BASF - ORD SHS COMSTK | ** | 2,847,947 |
| BASIC ENERGY SVCS INC NEW COM NEW COM NEW | ** | 58,182 |
| BASSETT FURNITURE INDS INC COM STK | ** | 10,152 |
| BAT CAPITAL CORP 144A FRN 08-15-2022 | ** | 8,399,168 |
| BAXALTA INC 2.875% DUE 06-23-2020 | ** | 1,710,980 |
| BAYER AG NPV (REGD) | ** | 19,134,205 |
| BAYERISCHE MOTOREN WERKE A G COM | ** | 618,843 |
| BB&T BRH BKG & TR CO GLOBAL BK FLTG RT DUE 05-01-2019 REG | ** | 6,607,013 |
| BB&T CORP 5.25% DUE 11-01-2019 | ** | 129,338 |
| BB&T CORP SR 2.05 DUE 06-19-2018 | ** | 3,232,677 |
| BB&T CORP SR 2.15% DUE 02-01-2021 | ** | 520,034 |
| BB&T CORP SR 2.45% DUE 01-15-2020 | ** | 7,384,362 |
| BB&T CORP SR MEDIUM TERM NTS BOOK ENTRY 2.625% DUE 06-29-2020 | ** | 2,663,028 |
| BB&T CORP SR MEDIUM TERM NTS BOOK ENTRY TRANCHE # TR 00015 2.25 02-01-2019 | ** | 601,033 |
| BBA AVIATION PLC ORD GBP0.2976 (POST CONS) | ** | 1,530,364 |
| BBVA(BILB-VIZ-ARG) 6.75%-FRN PERP EUR200000'3' | ** | 260,406 |
| BBVA(BILB-VIZ-ARG) EUR0.49 | ** | 1,238,864 |
| BCO CREDITO INVERS COM NPV | ** | 106,038 |
| BCO DE SABADELL EUR0.125 | ** | 106,686 |
| BCO DO BRASIL SA COM NPV | ** | 812,208 |
| BDO UNIBANK INC PHP10 | ** | 258,177 |
| BEACON ROOFING SUPPLY INC COM | ** | 8,564,243 |
| BEAR STEARNS ARM FLTG RT 3.242544% DUE 05-25-2034 | ** | 9,554 |
| BEAR STEARNS ASSET BACKED SECS I LLC ASSASSET BKD CTF CL I-A-1A 5.5 25 AUG 2036 | ** | 666,594 |
| BEAR STEARNS AST BACKED SECS I TR 2007 AST BACKED CTF CL I-A-1 08-25-2037 REG | ** | 661,099 |
| BEAR STEARNS COS 7.25% DUE 02-01-2018 | ** | 9,693,601 |
| BEAR STEARNS SECS I TR 2004-BO1 AST BACKED CTF M-4 FLTG 10-25-34 | ** | 91,791 |
| BECTON DICKINSON & 2.404% DUE 06-05-2020 | ** | 9,702,089 |
| BECTON DICKINSON & 2.675% DUE 12-15-2019 | ** | 2,868,329 |
| BECTON DICKINSON & 3.363% DUE 06-06-2024 | ** | 2,767,711 |
| BECTON DICKINSON & 3.734% DUE 12-15-2024 | ** | 261,170 |
| BECTON DICKINSON & 4.685% DUE 12-15-2044 | ** | 710,772 |
| BECTON DICKINSON & 4.9% DUE 04-15-2018 | ** | 201,589 |
| BED BATH & BEYOND INC COM | ** | 3,733,572 |
| BEFIMMO SA NPV | ** | 1,114,384 |

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|---|---------------|
| BEIERSDORF AG EUR1 | ** 10,397,552 |
| BEIJING CAPITAL INTERNATIONAL AIRPORTS 'H' CNY1 | ** 411,914 |
| BEIJING ENTERPRISE NPV | ** 815,655 |

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|--|------|-------------------------------|
| BEIJING JINGNENG CLEAN ENRGY CO LTD REGISTEREDSHARES | ** | 503,911 |
| BEIJING URBAN CONSTRUCTION COMSTK | ** | 852,579 |
| BEL FUSE INC CL B CL B | ** | 49,645 |
| BELDEN INC COM | ** | 7,681,965 |
| BELMOND LTD COM STOCK | ** | 113,006 |
| BEMIS CO INC COM | ** | 24,038 |
| BENCHMARK ELECTRS INC COM | ** | 148,876 |
| BENDIGO AND ADELAIDE BANK LTD NPV | ** | 234,533 |
| BENEFICIAL BANCORP INC COM | ** | 119,641 |
| BERKLEY GP HOLDINGS | ** | 1,444,476 |
| BERKSHIRE HATHAWAY 1.7% DUE 03-15-2019 | ** | 1,983,564 |
| BERKSHIRE HATHAWAY 2.4% DUE 02-01-2020 | ** | 5,827,086 |
| BERKSHIRE HATHAWAY 3.5% DUE 02-01-2025 | ** | 5,155,140 |
| BERKSHIRE HILLS BANCORP INC COM | ** | 157,380 |
| BERRY GLOBAL GROUP INC COM USD0.01 | ** | 3,859,841 |
| BEST PACIFIC INTL HKD0.01 | ** | 959,562 |
| BHARAT HEAVY ELECT INR2 | ** | 433,965 |
| BHARAT PETROL CORP INR10 | ** | 568,908 |
| BHARTI INFRATEL LT INR10 | ** | 44,530 |
| BHP BILLITON FIN 5% DUE 09-30-2043 | ** | 140,995 |
| BHP BILLITON LTD NPV | ** | 1,541,179 |
| BHP BILLITON PLC USD0.50 | ** | 2,404,186 |
| BID CORP LTD NPV | ** | 205,824 |
| BIG 5 SPORTING GOODS CORP COM | ** | 17,138 |
| BIG LOTS INC COM | ** | 497,208 |
| BIGLARI HLDGS INC CL A COM | ** | 45,998 |
| BIM BIRLESIK MAGAZ TRY1 | ** | 292,802 |
| BIO RAD LABS INC CL A | ** | 3,938,055 |
| BIOGEN INC 2.9% DUE 09-15-2020 | ** | 202,724 |
| BIOGEN INC 3.625% DUE 09-15-2022 | ** | 140,944 |
| BIOGEN INC COMMON STOCK | ** | 26,246,027 |
| BIOMARIN PHARMACEUTICAL INC COM ISIN CH0008107010 | ** | 6,483,818 |
| BIO-TECHNE CORP COM | ** | 2,143,923 |
| BJS RESTAURANTS INC COM | ** | 59,186 |
| BK AMER N A TRANCHE # 2.05% 12-07-2018 | ** | 499,857 |
| BK CENTRAL ASIA IDR62.50 | ** | 303,040 |
| BK HAW CORP COM | ** | 2,425,310 |
| BK MANDIRI IDR250 | ** | 151,009 |
| BK MONTREAL MEDIUM 1.8% DUE 07-31-2018 | ** | 3,308,087 |
| BK MUT CORP NEW COM STK | ** | 50,215 |
| BK NEW YORK INC 2.2% DUE 05-15-2019 | ** | 111,148 |
| BK NEW YORK INC MEDIUM TERM SR NTS 2.2 03-04-2019 | ** | 6,440,834 |
| BK NEW YORK INC MEDIUM TERM SR NTS 2.2 03-04-2019 | ** | 1,388,921 |
| BK NEW YORK MELLON 2.5% DUE 04-15-2021 | ** | 2,019,538 |
| BK NEW YORK MELLON CORP 3.442% DUE 02-07-2028/02-07-2027 REG | ** | 511,073 |
| BK NOVA SCOTIA B C 1.65% DUE 06-14-2019 | ** | 3,899,232 |
| BK NOVA SCOTIA B C 2.05% DUE 06-05-2019 | ** | 2,952,751 |

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| Security Name, Maturity Date, and Rate | Cost | Current Value (in dollars) |
|--|------|-------------------------------|
| BK NOVA SCOTIA B C 2.05% DUE 10-30-2018 | ** | 14,258,221 |
| BK NOVA SCOTIA B C 2.45% DUE 03-22-2021 | ** | 11,537,460 |
| BK NOVA SCOTIA B C FIXED 2.15% DUE 07-14-2020 | ** | 74,629 |
| BK NOVA SCOTIA B C FLTG RT 2.55152% DUE 01-15-2019 | ** | 5,239,870 |
| BK NOVA SCOTIA GTD 1.875% DUE 04-26-2021 | ** | 25,297,855 |
| BK NOVA SCOTIA GTD 2.125% DUE 09-11-2019 | ** | 8,001,373 |
| BK NY INC MEDIUM TERM SR NTS BEO TRANCHE# TR 00043 4.15 DUE 02-01-2021 | ** | 577,441 |
| BK OF NOVA SCOTIA COM NPV | ** | 1,613,142 |
| BK OF PHILIP ISLAN PHP10 | ** | 49,647 |
| BK OF TOKYO 3.25% DUE 09-08-2024 | ** | 20,387,832 |
| BLACK BOX CORP DEL COM | ** | 6,880 |
| BLACK HILLS CORP 2.5% DUE 01-11-2019 | ** | 6,597,937 |
| BLACKBERRY LTD NPV | ** | 593,312 |
| BLACKHAWK NETWORK HLDGS INC COMMON STOCK | ** | 153,152 |
| BLACKLINE INC COM | ** | 1,131,075 |
| BLACKROCK INC 3.375 DUE 06-01-2022 | ** | 77,751 |
| BLACKROCK INC 3.5% DUE 03-18-2024 | ** | 90,426 |
| BLACKROCK INC 5% DUE 12-10-2019 | ** | 615,182 |
| BLACKROCK INC COM STK | ** | 9,987,036 |
| BLUCORA INC COM | ** | 83,803 |
| BLUE BUFFALO PET PRODS INC COM | ** | 367,248 |
| BLUE HILLS BANCORP INC COM | ** | 57,848 |
| BLUEBIRD BIO INC COM | ** | 1,280,539 |
| BLUEPRINT MEDICINES CORP COM | ** | 3,790,936 |
| BLUESCOPE STEEL NPV | ** | 553,447 |
| BMC STK HLDGS INC COM | ** | 66,843 |
| BMW US CAP LLC 2.15% DUE 04-06-2020 | ** | 1,993,140 |
| BMW US CAP LLC NT FLTG RATE 144A DUE 09-13-2019 BEO | ** | 3,557,623 |
| BMW VEH LEASE TR 1.23% DUE 01-22-2019 | ** | 2,046,409 |
| BMW VEH LEASE TR 1.34% DUE 01-22-2019 | ** | 636,834 |
| BMW VEH LEASE TR 1.43% DUE 09-20-2019 | ** | 1,090,356 |
| BMW VEH LEASE TR 1.64% DUE 07-22-2019 | ** | 13,870,233 |
| BMW VEH LEASE TR 1.98% DUE 05-20-2020 | ** | 4,980,003 |
| BMW VEH OWNER TR 1.37% DUE 12-27-2022 | ** | 5,776,790 |
| BNK FINANCIAL GROUP INC | ** | 149,183 |
| BNP PARIBAS EUR2 | ** | 2,549,835 |
| BNP PARIBAS MEDIUM FIXED 3.8% DUE 01-10-2024 | ** | 3,300,451 |
| BNP PARIBAS SR NON PFD 144A MED 2.95% 05-23-2022 | ** | 4,474,716 |
| BNP PARIBAS US MEDIUM TERMTRANCHE # TR 330 2.7 DUE 08-20-2018 | ** | 3,394,973 |
| BNP PARIBAS US MEDIUM TERM NT PROGRAM LLC MEDIUM TERM SR NTS 2.4 12-12-2018 | ** | 4,605,191 |
| BNZ INTL FDG LTD 2.35% DUE 03-04-2019 | ** | 4,083,933 |
| BNZ INTL FUNDING/LONDON FLTG 144A DUE 02-21-2020 | ** | 2,877,253 |
| BOARDWALK 5.95% DUE 06-01-2026 | ** | 66,927 |
| BOC AVIATION PTE 2.75% DUE 09-18-2022 | ** | 391,511 |
| BOC AVIATION PTE 3.5% DUE 09-18-2027 | ** | 485,146 |
| BOEING CO COM | ** | 10,031,303,488 |

BOINGO WIRELESS INC COM STK

** 1,390,995

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|---|------|-------------------------------|
| BOISE CASCADE CO COM | ** | 96,199 |
| BOJANGLES INC COM | ** | 37,949 |
| BOK FINL CORP COM NEW | ** | 43,298 |
| BOLIDEN AB NPV | ** | 1,316,548 |
| BOLSA MEXICANA DE COMSTK | ** | 872,064 |
| BONANZA CREEK ENERGY INC COM NEW COM NEW | ** | 9,932 |
| BONOS DE TESORERIA 144A BNDS 6.15% 12/08/2032 | ** | 1,978,895 |
| BOOT BARN HLDGS INC COM | ** | 48,169 |
| BOOZ ALLEN HAMILTON HLDG CORP CL A COM STK | ** | 10,327,587 |
| BORAL FIN PTY LTD 3.75% 05-01-2028 | ** | 503,706 |
| BOSTON PRIVATE FINL HLDGS INC COM | ** | 2,822,406 |
| BOUYGUES EUR1 | ** | 371,467 |
| BOX INC CL A CL A | ** | 2,653,453 |
| BP CAP MKTS AMER 4.2% DUE 06-15-2018 | ** | 303,278 |
| BP CAP MKTS P L C 1.375% DUE 05-10-2018 | ** | 213,673 |
| BP CAP MKTS P L C 1.674% DUE 02-13-2018 | ** | 4,372,920 |
| BP CAP MKTS P L C 1.768% DUE 09-19-2019 | ** | 1,150,637 |
| BP CAP MKTS P L C 2.237% DUE 05-10-2019 | ** | 2,100,700 |
| BP CAP MKTS P L C 3.119% DUE 05-04-2026 | ** | 252,681 |
| BP CAP MKTS P L C 3.216% DUE 11-28-2023 | ** | 1,859,157 |
| BP CAP MKTS P L C 3.245 DUE 05-06-2022 | ** | 2,049,960 |
| BP CAP MKTS P L C 3.506% DUE 03-17-2025 | ** | 2,058,502 |
| BP CAP MKTS P L C 3.814% DUE 02-10-2024 | ** | 215,509 |
| BP CAP MKTS P L C 4.75% DUE 03-10-2019 | ** | 196,928 |
| BP CAPITAL MARKETS PLC 2.315% DUE 02-13-2020 | ** | 5,175,551 |
| BP ORD USD0.25 | ** | 1,222,702 |
| BPCE S A MEDIUM 2.65% DUE 02-03-2021 | ** | 401,128 |
| BPCE S A MEDIUM 2.75% DUE 12-02-2021 | ** | 501,304 |
| BPCE SR NON PFD 3% DUE 05-22-2022 | ** | 11,728,499 |
| BPCE US REG S 2.5 DUE 12-10-2018 REG | ** | 752,108 |
| BPER BANCA EUR3 | ** | 506,692 |
| BQE CANT VAUDOISE CHF30.00(REGD) | ** | 422,032 |
| BR MALLS PARTICIPA COM NPV | ** | 119,274 |
| BRADY CORP CL A | ** | 4,453,894 |
| BRANCH BANKING & TRUST 2.1% 01-15-2020 | ** | 4,400,073 |
| BRANCH BANKING & TRUST 2.25% 06-01-2020 | ** | 848,584 |
| BRANCH BANKING & TRUST 2.85 DUE 04-01-2021 REG | ** | 304,117 |
| BRANDYWINE RLTY TR SH BEN INT NEW REIT | ** | 182,464 |
| BRASKEM S.A. PRF'A' NPV | ** | 48,331 |
| BRAZIL FEDERATIVE REP GLOBAL BD 5.625% DUE 02-21-2047 REG | ** | 306,450 |
| BRAZIL(FED REP OF) 10% T-NTS 1/1/2021 BRL1000 | ** | 1,040,403 |
| BRENNTAG AG NPV | ** | 153,725 |
| BRFKREDIT A/S 2% 01/10/2047 | ** | 790,863 |
| BRIDGE BANCORP INC COM STK | ** | 65,240 |
| BRIDGEPOINT ED INC COM | ** | 30,635 |
| BRIGGS & STRATTON CORP CAP | ** | 117,006 |
| BRIGHT HORIZONS FA COM USD0.001 | ** | 6,768,000 |

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| Security Name, Maturity Date, and Rate | Cost | Current Value (in dollars) |
|--|------|-------------------------------|
| BRIGHOUSE FINL 3.7% DUE 06-22-2027 | ** | 12,588,403 |
| BRINKS CO COM | ** | 3,935 |
| BRISTOL MYERS SQUIBB CO COM | ** | 10,782,706 |
| BRISTOW GROUP INC COM | ** | 61,315 |
| BRIT 5.95% DUE 01-15-2018 | ** | 1,126,505 |
| BRIT SKY 2.625% DUE 09-16-2019 | ** | 15,801,706 |
| BRIT TELECOM 2.35 DUE 02-14-2019 | ** | 3,073,251 |
| BRITISH AMERICAN TOBACCO ORD GBP0.25 | ** | 1,116,007 |
| BRITISH LAND CO ORD GBP0.25 | ** | 150,024 |
| BRITISH TELECOMMUNICATIONS P L C NT STEPUP 12-15-2030 12-12-2000 | ** | 224,110 |
| BRIXMOR OPERATING PARTNERSHIP LP 3.85% NTS 02-01-2025 USD1000 | ** | 2,311,919 |
| BRIXMOR PPTY GROUP INC COM | ** | 334,555 |
| BROADCOM CORP / 2.375% DUE 01-15-2020 | ** | 6,903,990 |
| BROADCOM CORP / 3% DUE 01-15-2022 | ** | 9,993,631 |
| BROADCOM CORP / 3.125% DUE 01-15-2025 | ** | 955,965 |
| BROADCOM CORP / 3.625% DUE 01-15-2024 | ** | 4,022,287 |
| BROADCOM CORP / 3.875% 144A 01-15-2027 | ** | 492,023 |
| BROADCOM LIMITED COM NPV | ** | 5,142,367 |
| BROADRIDGE FINL SOLUTIONS INC COM STK | ** | 4,710,160 |
| BROADSOFT INC COM | ** | 2,149,939 |
| BROADWIND ENERGY INC COM NEW COM NEW | ** | 3,884 |
| BROOKDALE SR LIVING INC COM STK | ** | 174,367 |
| BROOKFIELD ASSET LIMITED VTG SHARES CLASS A | ** | 568,534 |
| BROOKFIELD FIN INC FIXED 4.7% 09-20-2047 | ** | 45,063 |
| BROOKLINE BANCORP INC DEL COM BROOKLINE BANCORP INC + | ** | 112,648 |
| BROOKS AUTOMATION INC COM | ** | 161,345 |
| BROTHER INDUSTRIES NPV | ** | 1,251,711 |
| BROWN & BROWN INC COM | ** | 1,167,216 |
| BRUNEL INTERNATIONAL NV COMMON STOCK | ** | 204,104 |
| BRUNSWICK CORP COM | ** | 3,641,483 |
| BRYN MAWR BK CORP COM STK | ** | 81,770 |
| BSB BANCORP INC MD COM USD0.01 | ** | 11,583 |
| BSTN PPTYS LTD 3.125% DUE 09-01-2023 | ** | 120,945 |
| BSTN PPTYS LTD 3.2% DUE 01-15-2025 | ** | 265,153 |
| BSTN PPTYS LTD 4.125% DUE 05-15-2021 | ** | 731,609 |
| BSTN SCIENTIFIC 2.85% DUE 05-15-2020 | ** | 1,481,654 |
| BSTN SCIENTIFIC 4.125% DUE 10-01-2023 | ** | 3,035,740 |
| BSTN SCIENTIFIC 6% DUE 01-15-2020 | ** | 5,317,747 |
| BT GROUP ORD GBP0.05 | ** | 3,059,690 |
| BUCKEYE PARTNERS L 2.65 DUE 11-15-2018 | ** | 285,824 |
| BUCKEYE PARTNERS L 4.35% DUE 10-15-2024 | ** | 137,759 |
| BUCKEYE PARTNERS L 6.05% DUE 01-15-2018 | ** | 560,687 |
| BUILD-A-BEAR WORKSHOP INC COM STK | ** | 18,915 |
| BUMRUNGRAD HOPTL THB1(NVDR) | ** | 55,081 |
| BUNGE LTD FIN CORP FIXED 3% DUE 09-25-2022 | ** | 469,477 |
| BUONI POLIENNALI DEL TES 2.8% 01/03/2067 | ** | 103,934 |
| BUONI POLOENNALI DEL TES 3.45% 01/03/2048 | ** | 811,351 |

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|---|------|-------------------------------|
| BURBERRY GROUP ORD GBP0.0005 | ** | 1,335,167 |
| BURL NORTHN SANTA 3% DUE 03-15-2023 | ** | 4,721,990 |
| BURL NORTHN SANTA 3.45% DUE 09-15-2021 | ** | 237,641 |
| BURL NORTHN SANTA 4.1% DUE 06-01-2021 | ** | 157,917 |
| BURL NORTHN SANTA 5.75% DUE 03-15-2018 | ** | 1,284,578 |
| BURL NORTHN SANTA 5.75% DUE 05-01-2040 | ** | 104,243 |
| BURL NORTHN SANTA FIXED 3.25% DUE 06-15-2027 | ** | 153,442 |
| BURLINGTON NORTHERN SANTA FE LLC 4.125% DEB SNR 06-15-2047 USD | ** | 5,478,610 |
| BURLINGTON NORTHN SANTA 4.55 09-01-2044 | ** | 1,007,554 |
| BURSA MALAYSIA BHD MYR0.50 | ** | 421,063 |
| BUY TO OPEN REPO W/BANK OF A 1.8% FROM 12-29-2017 TO 01-02-2018 | ** | 79,600,000 |
| BUY TO OPEN REPO W/JPMORGAN 1.57% FROM 12-27-2017 TO 01-03-2018 | ** | 75,000,000 |
| BUY TO OPEN REPO W/JPMORGAN 1.7% FROM 12-29-2017 TO 01-05-2018 | ** | 75,000,000 |
| BUY TO OPEN REPO W/MERRILL L 1.5% FROM 01-02-2018 TO 01-03-2018 | ** | 25,000,000 |
| BUY TO OPEN REPO W/MERRILL L 1.67% FROM 12-29-2017 TO 01-02-2018 | ** | 25,000,000 |
| BUY TO OPEN REPO W/RBC CAPIT 1.58% FROM 12-28-2017 TO 01-04-2018 | ** | 75,000,000 |
| BUZZI UNICEM SPA EUR0.60 | ** | 857,922 |
| BWX TECHNOLOGIES INC COM | ** | 4,294,790 |
| C & F FINL CORP CMT-COM | ** | 23,780 |
| CA INC 3.6% DUE 08-15-2022 | ** | 1,840,143 |
| CA ST TAXABLE-VAR PURP 6.2 DUE 03-01-2019 BEO TAXABLE | ** | 524,210 |
| CABELAS CR CARD 1.78% DUE 06-15-2022 | ** | 9,747,827 |
| CABOT CORP COM | ** | 269,456 |
| CABOT MICROELECTRONICS CORP COM | ** | 1,824,682 |
| CABOT OIL & GAS CORP COM | ** | 285,113 |
| CACI INTL INC CL A CL A | ** | 265,097 |
| CADILA HEALTHCARE INR1 | ** | 52,723 |
| CAI INTL INC COM | ** | 60,945 |
| CAIRN HOMES PLC ORD EUR0.001 | ** | 1,019,567 |
| CAIXABANK SA 5%-FR SUB EMTN 14/11/23 EUR | ** | 1,373,101 |
| CALATLANTIC GROUP INC COM | ** | 553,693 |
| CALAVO GROWERS INC COM | ** | 4,332,843 |
| CALERES INC COM | ** | 140,683 |
| CALGON CARBON CORP COM | ** | 109,163 |
| CALIFORNIA ST 2.367% 04-01-2022 BEO TAXABLE | ** | 7,805,257 |
| CALIFORNIA ST 6.2% 10-01-2019 BEO TAXABLE | ** | 1,929,150 |
| CALIFORNIA ST 6.65 03-01-2022 BEO TAXABLE | ** | 12,146,212 |
| CALIFORNIA ST 7.95 03-01-2036 BEO TAXABLE | ** | 11,167 |
| CALIFORNIA ST UNIV REV 3.199% 11-01-2027BEO TAXABLE | ** | 1,451,030 |
| CALIFORNIA ST UNIV REV 3.299% 11-01-2028BEO TAXABLE | ** | 1,494,519 |
| CALIX NETWORKS INC COMMON STOCK | ** | 23,883 |
| CALL SWAPTION USD CITIUS33 3MLIBOR/6M 2.0% European 317U302P2 12-19-2018 | ** | 110,254 |
| CALL SWAPTION USD CSFPGB2L 3MLIBOR/6M 1.85% European 317U245P2 11-30-2018 | ** | 88,424 |
| CALL SWAPTION USD DEUTGB2L 3MLIBOR/6M 2.15% European 317U799L1 06-15-2018 | ** | 2,179 |
| CALL SWAPTION USD MSCSUS33 3MLIBOR/6M 1.65% European 317U540M1 11-15-2018 | ** | 4,402 |
| CALL SWAPTION USD MSCSUS33 3MLIBOR/6M 2.54% European 317U899N6 03-21-2018 | ** | 6,653 |
| CALL SWAPTION USD NGFPUS33 3MLIBOR/6M 2.15% European 317U796L4 06-15-2018 | ** | 726 |

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|---|------|-------------------------------|
| CALLAWAY GOLF CO COM | ** | 1,903,353 |
| CALLON PETE CO DEL COM | ** | 1,901,439 |
| CALPINE CORP COM NEW STK | ** | 3,443,467 |
| CALTEX AUSTRALIA NPV | ** | 501,727 |
| CAMBREX CORP COM | ** | 2,985,840 |
| CAMDEN NATL CORP COM | ** | 73,728 |
| CANADA HOUSING TRUST 2.9% DUE 15/06/2024 | ** | 663,343 |
| CANADA HSG TR NO 1 CDA HSG TR SER 48 2.4% 144A 15/12/2022 | ** | 1,938,963 |
| CANADA(GOVT OF) 3% DEB 01/12/2036 CAD1000 | ** | 102,295 |
| CANADA(GOVT OF) I/L 1.5% BDS 01/12/44 CAD1000 | ** | 555,680 |
| CANADIAN IMP BANK COM NPV | ** | 1,892,257 |
| CANADIAN IMPERIAL BK COMM N Y BRH C/D 09-22-2017 1.66% DUE 10-15-2018 | ** | 7,420,184 |
| CANADIAN NATL RY CO COM | ** | 13,602,353 |
| CANADIAN TIRE LTD CLASS'A'CUM NON-VTG COM NPV | ** | 549,669 |
| CANFOR CORP COM NPV | ** | 1,295,375 |
| CANON INC NPV | ** | 160,173 |
| CANTEL MEDICAL CORP COM | ** | 2,467,851 |
| CAP 1 BK USA NATL 8.8% DUE 07-15-2019 | ** | 600,570 |
| CAP 1 FINL CORP 3.2% DUE 02-05-2025 | ** | 366,381 |
| CAP 1 FINL CORP 4.2% DUE 10-29-2025 | ** | 138,891 |
| CAP 1 FINL CORP FIXED 3.05% DUE 03-09-2022 | ** | 3,091,511 |
| CAP 1 MULTI-ASSET 1.33% DUE 06-15-2022 | ** | 3,950,332 |
| CAP 1 MULTI-ASSET 1.66% DUE 06-17-2024 | ** | 9,748,380 |
| CAP 1 MULTI-ASSET 1.82% DUE 09-15-2022 | ** | 3,779,560 |
| CAP 1 MULTI-ASSET 2% DUE 01-17-2023 | ** | 15,409,427 |
| CAP 1 MULTI-ASSET 2.08% DUE 03-15-2023 | ** | 21,195,090 |
| CAP 1 MULTI-ASSET FLTG RT 2.00945% DUE 02-15-2022 | ** | 401,894 |
| CAP 1 NATL ASSN 1.85% DUE 09-13-2019 | ** | 990,357 |
| CAP 1 NATL ASSN 2.25% DUE 09-13-2021 | ** | 2,525,933 |
| CAP 1 NATL ASSN 2.35% DUE 01-31-2020 | ** | 672,968 |
| CAP 1 NATL ASSN 2.35% DUE 08-17-2018 | ** | 500,781 |
| CAP AUTO 1.54% DUE 08-20-2020 | ** | 1,166,958 |
| CAP AUTO 1.62% DUE 03-20-2019 | ** | 63,876 |
| CAP AUTO 1.73% DUE 04-20-2020 | ** | 1,686,756 |
| CAP AUTO 1.94% DUE 01-21-2020 | ** | 2,620,264 |
| CAP AUTO 2.02% DUE 08-20-2021 | ** | 766,918 |
| CAP CY BK GROUP INC COM | ** | 42,324 |
| CAPCOM CO LTD NPV | ** | 627,764 |
| CAPGEMINI EUR8 | ** | 1,665,212 |
| CAPITAL ONE BK USA NATL ASSN GLEN ALLEN 2.15 DUE 11-21-2018 | ** | 665,017 |
| CAPITAL ONE FINL CORP COM | ** | 17,974,190 |
| CAPITAL ONE NA 2.95 DUE 07-23-2021 | ** | 7,901,792 |
| CAPITALAND MALL TRUST | ** | 174,111 |
| CAPITOL FED FINL INC COM . | ** | 210,282 |
| CARA OPERATIONS LT SUB-VTG NPV | ** | 818,405 |
| CARBO CERAMICS INC COM | ** | 15,647 |
| CARDINAL HLTH INC 1.948% DUE 06-14-2019 | ** | 496,926 |

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| Security Name, Maturity Date, and Rate | Cost | Current Value (in dollars) |
|---|------|-------------------------------|
| CARDINAL HLTH INC 1.95% DUE 06-15-2018 | ** | 117,933 |
| CARDINAL HLTH INC 2.616% DUE 06-15-2022 | ** | 4,090,478 |
| CARDINAL HLTH INC 3.75% DUE 09-15-2025 | ** | 52,944 |
| CARDINAL HLTH INC 4.625% DUE 12-15-2020 | ** | 532,440 |
| CARDTRONICS PLC CARDTRONICS PLC | ** | 48,448 |
| CARE COM INC COM | ** | 502,991 |
| CAREER EDUCATION C COM USD0.01 | ** | 19,098 |
| CARLISLE COMPANIES INC COM | ** | 170,475 |
| CARLISLE COS INC 3.5% 12-01-2024 | ** | 125,988 |
| CARLSBERG SER'B'DKK20 | ** | 4,382,299 |
| CARMAX AUTO OWNER 1.16% DUE 06-17-2019 | ** | 195,540 |
| CARMAX AUTO OWNER 1.25% DUE 11-15-2019 | ** | 288,257 |
| CARMAX AUTO OWNER 1.39% DUE 05-17-2021 | ** | 2,096,974 |
| CARMAX AUTO OWNER 1.5399996185% DUE 02-18-2020 | ** | 7,841,100 |
| CARMAX AUTO OWNER 1.56% DUE 11-16-2020 | ** | 3,922,113 |
| CARMAX AUTO OWNER 1.61% DUE 11-16-2020 | ** | 1,228,545 |
| CARMAX AUTO OWNER 1.63% DUE 05-15-2020 | ** | 2,777,437 |
| CARMAX AUTO OWNER 1.68% DUE 09-15-2021 | ** | 4,803,143 |
| CARMAX AUTO OWNER 2.2699998093% DUE 09-15-2022 | ** | 2,389,846 |
| CARMAX AUTO OWNER 2.41% DUE 12-15-2022 | ** | 868,008 |
| CARMAX AUTO OWNER 2.6% DUE 02-15-2023 | ** | 327,261 |
| CARMAX AUTO OWNER 3.39% DUE 10-16-2023 | ** | 668,614 |
| CARMAX AUTO OWNER FIXED 1.97% DUE 04-15-2022 | ** | 915,024 |
| CARMAX AUTO OWNER TR 2017-3 ASSET NT CL A-2A 1.64% DUE 09-15-2020 | ** | 3,629,743 |
| CARMAX AUTO OWNER TR 2017-3 CL A4 2.22% 11-15-2022 | ** | 2,684,810 |
| CARMAX AUTO OWNER TR 2017-4 CL A-3 2.11% 10-17-2022 REG | ** | 452,765 |
| CARMAX AUTO OWNER TRUST SER 16-4 CL A3 1.4% 08-15-2021 | ** | 1,518,536 |
| CARMAX AUTO OWNER TRUST SER 17-1 CL A3 2.06% 11-15-2021 | ** | 2,025,331 |
| CAROLINA FINANCIAL CORP COM USD0.001 | ** | 69,136 |
| CARPENTER TECHNOLOGY CORP COM | ** | 2,468,681 |
| CARRIAGE SERVICES INC COM | ** | 47,435 |
| CARRIZO OIL & GAS INC COM | ** | 67,330 |
| CARROLS RESTAURANT GROUP INC COM | ** | 42,343 |
| CARS COM INC COM | ** | 211,397 |
| CARTER INC FORMERLY CARTER HLDGS INC TO 09/13/2003 COM | ** | 3,127,349 |
| CASCADIAN THERAPEUTICS INC COM NEW COM NEW | ** | 21,142 |
| CASTELLUM AB NPV | ** | 2,054,899 |
| CATCHER TECHNOLOGY TWD10 | ** | 219,490 |
| CATERPILLAR FINANCIAL SERVICES LTD 2.1% DUE 01-10-2020 | ** | 24,948 |
| CATERPILLAR FINL 2.55% DUE 11-29-2022 | ** | 249,200 |
| CATERPILLAR FINL FLTG RT 1.77738% DUE 09-04-2020 | ** | 5,082,318 |

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| Security Name, Maturity Date, and Rate | Current Cost Value (in dollars) |
|--|---------------------------------------|
| CATERPILLAR FINL SVCS CORP 7.05 10-01-2018 | ** 259,650 |
| CATERPILLAR FINL SVCS CORP MEDIUM TERM N7.15 DUE 02-15-2019 | ** 73,918 |
| CATERPILLAR FINL SVCS CORP MEDIUM TERM NTS-BOOK ENTRY 2.1% DUE 06-09-2019 | ** 650,315 |
| CATERPILLAR FINL SVCS CORP MEDIUM TERM N2.25% DUE 12-01-2019 | ** 4,375,868 |
| CATERPILLAR FINL SVCS CORP MEDIUM TERM N2.85 DUE 06-01-2022 REG | ** 120,504 |
| CATERPILLAR FINL SVCS CORP MEDIUM TERM NTRANCHE # TR 00880 1.35% DUE 05-18-2019 | ** 524,813 |
| CATERPILLAR INC 3.9% DUE 05-27-2021 | ** 2,376,684 |
| CATHAY FINL HLDG TWD10 | ** 84,273 |
| CATO CORP NEW CL A CL A | ** 40,787 |
| CAVCO INDS INC DEL COM STK | ** 3,634,779 |
| C-BASS SER 2006-CB2 TR MTG LN ASSET-BKD CTF CL AF-4 12-25-2036 REG | ** 497,434 |
| CBIZ INC COM | ** 95,512 |
| CBL & ASSOC PPTYS INC COM | ** 63,817 |
| CBOE GLOBAL MKTS 1.95% DUE 06-28-2019 | ** 695,575 |
| CBS CORP 4% DUE 01-15-2026 | ** 29,638 |
| CBS CORP NEW 3.7% DUE 08-15-2024 | ** 160,521 |
| CBS CORP NEW 4.3% DUE 02-15-2021 | ** 240,317 |
| CBS CORP NEW CL B | ** 7,015,100 |
| CBS CORP NEW FIXED 4.9% DUE 08-15-2044 | ** 11,561 |
| CC HLDGS GS V LLC 3.849% DUE 04-15-2023 | ** 619,013 |
| CCL INDUSTRIES INC CLASS'B'NON VTG COM NPV | ** 149,447 |
| CCY SWP AUD 3MLIBOR/ BBSW BNPAFRPP 05/10/2027 CCS092719 | ** 421 |
| CCY SWP AUD 3MLIBOR/ BBSW MSCSUS33 06/10/2027 CCS280918 | ** 349 |
| CD 2016-CD2 MTG TR 3.348% DUE 11-10-2049 | ** 3,082,923 |
| CD 2016-CD2 MTG TR FLTG RT 3.526% DUE 11-10-2049 | ** 1,930,437 |
| CD MTG TR SR 2017-CD5 CL AAB 3.22% 08-10-2050 | ** 6,003,136 |
| CDN IMPERIAL BK 1.6% DUE 09-06-2019 | ** 624,497 |
| CDN IMPERIAL BK 2.55% DUE 06-16-2022 | ** 297,965 |
| CDN IMPERIAL BK FIXED 2.1% DUE 10-05-2020 | ** 496,148 |
| CDN NAT RES LTD 3.8% DUE 04-15-2024 | ** 25,746 |
| CDN NAT RES LTD 6.45% DUE 06-30-2033 | ** 97,836 |
| CDN NATL RAILWAYS COM NPV | ** 224,598 |
| CDN NATL RY CO 5.55% DUE 03-01-2019 | ** 3,301,101 |
| CDN NATL RY CO 6.8% DUE 07-15-2018 | ** 630,847 |
| CDN PAC RY CO NEW 4.5% DUE 01-15-2022 | ** 85,195 |
| CDN PAC RY CO NEW 6.5% DUE 05-15-2018 | ** 243,931 |
| CDN PAC RY CO NEW 7.125% DUE 10-15-2031 | ** 123,144 |
| CDN PAC RY CO NEW 7.25% DUE 05-15-2019 | ** 3,112,302 |
| CDP FINL INC 4.4% DUE 11-25-2019 | ** 2,598,175 |
| CDS / STS CSFPGB2L 01-17-2047 SWPC02TU6 | ** 9,628 |
| CDS / STS DEUTGB2L 01-17-2047 SWPC03XW5 | ** 5,349 |

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| Security Name, Maturity Date, and Rate | Cost | Current Value (in dollars) |
|---|------|-------------------------------|
| CDS / STS GSILGB2X 10-17-2057 SWPC0ATK0 | ** | 3,908 |
| CDS BARCGB33 09-20-2019 SWPC05DU6 | ** | 9,594 |
| CDS BARCGB33 12-20-2021 SWPC0DZO9 | ** | 3,522 |
| CDS BNPAFRPP 12-20-2019 SWPC07UE9 | ** | 38,490 |
| CDS BOFAUS6NGFX 06-20-2022 SWPC0FSQ7 | ** | 1,543 |
| CDS CHASUS33 06-20-2023 SWPC0G4U2 | ** | 1,352 |
| CDS GSILGB2X 12-20-2021 SWPC0E270 | ** | 1,521 |
| CDS ICE_CSFBUS 12-20-2020 SWPC0FIV7 | ** | 14,979 |
| CDS ICE_CSFBUS 12-20-2020 SWPC0FJI5 | ** | 5,732 |
| CDS ICE_CSFBUS 12-20-2022 SWPC0GCR0 | ** | 6,724 |
| CDS ICE_CSFBUS 12-20-2023 SWPC0E7Z3 | ** | 37,067 |
| CDS ICE_CSFBUS 12-20-2023 SWPC0EOD3 | ** | 85,570 |
| CDS ICE_CSFBUS 20/06/2022 SWPC0F0Z7 | ** | 2,983 |
| CDS ICE_CSFBUS 20/12/2026 SWPC0EM03 | ** | 3,212 |
| CDS MRMDUS33 03-20-2018 SWPC0GA19 | ** | 1,123 |
| CDS MRMDUS33 03-20-2020 SWPC08PD5 | ** | 11,345 |
| CECO ENVIRONMENTAL CORP COM | ** | 22,695 |
| CEDAR REALTY TRUST INC | ** | 33,653 |
| CELADON GROUP INC COM | ** | 15,744 |
| CELGENE CORP 2.25% DUE 05-15-2019 | ** | 359,510 |
| CELGENE CORP 2.875% DUE 08-15-2020 | ** | 1,152,643 |
| CELGENE CORP 3.25% DUE 08-15-2022 | ** | 66,029 |
| CELGENE CORP 3.55% DUE 08-15-2022 | ** | 267,808 |
| CELGENE CORP 3.625% DUE 05-15-2024 | ** | 424,747 |
| CELGENE CORP 3.875% DUE 08-15-2025 | ** | 1,842,455 |
| CELGENE CORP 3.95% DUE 10-15-2020 | ** | 82,841 |
| CELGENE CORP COM | ** | 32,421,626 |
| CELLDEX THERAPEUTICS INC NEW COM STK | ** | 27,326 |
| CELLTRION INC KRW1000 | ** | 397,019 |
| CENOVUS ENERGY INC 5.7% DUE 10-15-2019 | ** | 851,958 |
| CENOVUS ENERGY INC 6.75% DUE 11-15-2039 | ** | 11,975 |
| CENT EUROPEAN MEDIA ENTERPRISES LTD NEW COM STK | ** | 46,500 |
| CENT GARDEN & PET CO CL A | ** | 139,150 |
| CENTENE CORP DEL COM | ** | 377,594 |
| CENTERPOINT ENERGY 2.4% DUE 09-01-2026 | ** | 2,239,282 |
| CENTERPOINT ENERGY 2.5% DUE 09-01-2022 | ** | 1,482,354 |
| CENTERPOINT ENERGY 5.85 DUE 01-15-2041 | ** | 102,068 |
| CENTERPOINT ENERGY RES CORP DEL SR NT 4.5 1-15-2021 | ** | 360,831 |
| CENTERSTATE BANK CORP | ** | 3,243,524 |
| CENTRAL GARDEN & PET CO COM | ** | 44,408 |
| CENTRAL PAC FINL CORP COM NEW | ** | 110,073 |

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| Security Name, Maturity Date, and Rate | Cost | Current Value (in dollars) |
|--|------|-------------------------------|
| CENTRAL VY CMNTY BANCORP COM STK | ** | 30,270 |
| CENTURY ALUM CO COM | ** | 125,185 |
| CENTURY CMNTYS INC COM | ** | 98,338 |
| CENTY BANCORP INC MASS CL A NON VTG | ** | 32,083 |
| CEVA INC COM | ** | 3,596,331 |
| CF INDS INC 3.45% DUE 06-01-2023 | ** | 488,194 |
| CF JPMCB LIQUIDITY FD | ** | 439,346,946 |
| CGI GROUP INC 'A'SUB-VTG NPV | ** | 329,576 |
| CHAILEASE HOLDING TWD10 | ** | 37,789 |
| CHALLENGER LTD NPV | ** | 1,851,285 |
| CHARLES RIV LABORATORIES INTL INC COM | ** | 6,561,746 |
| CHARLES SCHWAB CORP 1.5% DUE 03-10-2018 | ** | 4,761,722 |
| CHARLES SCHWAB CORP 5.0% 12-31-2049 | ** | 702,660 |
| CHART INDS INC COM PAR \$0.01 COM PAR \$0.01 | ** | 1,552,331 |
| CHARTER 3.579% DUE 07-23-2020 | ** | 9,096,464 |
| CHARTER 4.464% DUE 07-23-2022 | ** | 12,608,873 |
| CHARTER 4.908% DUE 07-23-2025 | ** | 1,562,882 |
| CHARTER 6.384% DUE 10-23-2035 | ** | 1,401,150 |
| CHARTER COMMUNICATIONS INC NEW CL A CL A | ** | 6,323,103 |
| CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.2% DUE 03-15-2028 BEO | ** | 1,816,403 |
| CHARTER FINL CORP MD COM | ** | 18,733 |
| CHARTER HALL RETAIL REIT NPV | ** | 684,867 |
| CHASE ISSUANCE TR SER 2016-A2 CLS A 1.37% 06-15-2021 | ** | 3,614,975 |
| CHASE ISSUANCE TR 1.27% DUE 07-15-2021 | ** | 2,668,232 |
| CHASE ISSUANCE TR 1.49% DUE 07-15-2022 | ** | 21,621,226 |
| CHASE ISSUANCE TR 1.58% DUE 08-16-2021 | ** | 1,239,673 |
| CHASE ISSUANCE TR CHASESERIES 2016-3 NT CL A FLTG 06-15-2023 REG | ** | 10,517,822 |
| CHASE ISSUANCE TR FIXED 1.84% DUE 04-15-2022 | ** | 10,272,592 |
| CHATHAM LODGING TR COM | ** | 36,871 |
| CHECK PT SOFTWARE TECHNOLOGIES ORDILS.01 | ** | 6,296,366 |
| CHEESECAKE FACTORY INC COM | ** | 25,535 |
| CHEFS' WAREHOUSE HOLDINGS IN | ** | 44,116 |
| CHEGG INC COM | ** | 2,272,070 |
| CHEMICAL FINL CORP COM | ** | 1,928,770 |
| CHEMUNG FINL CORP COM | ** | 24,579 |
| CHES LODGING TR SH BEN INT | ** | 102,725 |
| CHES UTILS CORP COM | ** | 3,342,695 |
| CHEVRON CORP 1.991% 03-03-2020 | ** | 14,663,915 |
| CHEVRON CORP 4.95% DUE 03-03-2019 | ** | 511,572 |
| CHEVRON CORP COM | ** | 7,907,000 |
| CHEVRON CORP NEW 1.365% DUE 03-02-2018 | ** | 4,946,684 |

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| Security Name, Maturity Date, and Rate | Current Cost Value (in dollars) |
|--|---------------------------------------|
| CHEVRON CORP NEW 1.686% DUE 02-28-2019 | ** 5,171,767 |
| CHEVRON CORP NEW 1.718% DUE 06-24-2018 | ** 299,999 |
| CHEVRON CORP NEW 1.79% DUE 11-16-2018 | ** 3,049,193 |
| CHEVRON CORP NEW 1.961% DUE 03-03-2020 | ** 498,242 |
| CHEVRON CORP NEW 2.1% DUE 05-16-2021 | ** 4,840,052 |
| CHEVRON CORP NEW 2.419% DUE 11-17-2020 | ** 189,136 |
| CHEVRON CORP NEW 2.895% DUE 03-03-2024 | ** 410,616 |
| CHEVRON CORP NEW 2.954% DUE 05-16-2026 | ** 2,259,268 |
| CHGO ILL TRAN AUTH SALES & TRANSFER T 6.899 DUE 12-01-2040 REG | ** 542,356 |
| CHGO ILL TRAN AUTH SALES & TRANSFER T 6.899 DUE 12-01-2040 REG TAXABLE | ** 677,945 |
| CHICAGO BRDG & IRON CO N V COM NV | ** 99,035 |
| CHICAGO ILL 7.375% 01-01-2033 BEO TAXABLE | ** 2,082,564 |
| CHICAGO ILL 7.75% 01-01-2042 BEO TAXABLE | ** 3,443,139 |
| CHICAGO ILL TRAN AUTH SALES TAX RCPTS REV 6.2% 12-01-2040 BEO TAXABLE | ** 13,019 |
| CHICOS FAS INC COM | ** 120,367 |
| CHILDRENS PL INC NEW COM | ** 5,023,005 |
| CHIMERIX INC COM | ** 19,918 |
| CHINA AIRLINES TWD10 | ** 306,306 |
| CHINA BLUECHEMICAL LTD H SHS | ** 223,537 |
| CHINA COMM SERVICE 'H' CNY1 | ** 241,988 |
| CHINA CONSTRUCTION BANK 'H' CNY1 | ** 1,490,187 |
| CHINA DEV FIN HLDG TWD10 | ** 57,176 |
| CHINA EVERBRIGHT INTERNATIONAL LTD | ** 64,235 |
| CHINA EVERGRANDE GROUP (LOCAL 3333) | ** 386,791 |
| CHINA LIFE INS TWD10 | ** 227,476 |
| CHINA MEDICAL SYS USD0.005 | ** 41,927 |
| CHINA MENGNIU DAIR HKD0.1 | ** 210,974 |
| CHINA MERCHANTS BK COM STK | ** 37,783 |
| CHINA MOBILE LTD NPV | ** 2,326,791 |
| CHINA OVERSEAS LAND & INVESTMNT HKD0.10 | ** 360,274 |
| CHINA RES PWR HLDG NPV | ** 70,710 |
| CHINA RESOURCES LAND HKD0.10 | ** 287,652 |
| CHINA TRAD CHINESE NPV | ** 440,390 |
| CHINA TRAVEL INTL NPV | ** 890,719 |
| CHINA VANKE CO COM STK | ** 177,101 |
| CHIPBOND TECHNOLO TWD10 | ** 308,436 |
| CHIYODA CORP NPV | ** 931,858 |
| CHONGQING RURAL CO CNY1 H SHARE | ** 298,642 |
| CHRISTOPHER & BANKS CORP COM | ** 4,555 |
| CHUBB CORP 5.75% DUE 05-15-2018 | ** 669,051 |
| CHUBB LTD ORD CHF24.15 | ** 17,378,218 |
| CHUGOKU ELEC PWR 2.701% 16/03/2020 | ** 803,980 |
| CHURCH & DWIGHT INC SR NT FLTG RATE DUE 01-25-2019 REG | ** 3,049,391 |
| CHUYS HOLDINGS INC COM USD0.01 | ** 56,128 |
| CIE DE ST-GOBAIN EUR4 | ** 2,295,597 |

CIELO SA COM NPV

** 45,191

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| Security Name, Maturity Date, and Rate | Current Cost Value (in dollars) |
|---|---------------------------------------|
| CIENA CORP COM NEW | ** 178,993 |
| CIGNA CORP 4 DUE 02-15-2022 | ** 3,822,354 |
| CIGNA CORP 4.375% DUE 12-15-2020 | ** 989,996 |
| CIGNA CORPORATION | ** 6,082,139 |
| CIMAREX ENERGY CO COM | ** 4,374,303 |
| CIMB GROUP HOLDINGS BERHAD MYR1 | ** 84,034 |
| CIMC ENRIC HLDG LT HKD0.01 | ** 199,771 |
| CIMIC GROUP LIMITED NPV | ** 2,931,459 |
| CIN FINL CORP 6.92% DUE 05-15-2028 | ** 103,293 |
| CINCINNATI BELL INC NEW COM NEW COM NEW | ** 1,990,028 |
| CINEMARK HLDGS INC COM | ** 170,096 |
| CINTAS CORP NO 2 2.9% DUE 04-01-2022 | ** 1,533,610 |
| CINTAS CORP NO 2 3.7% DUE 04-01-2027 | ** 1,623,219 |
| CIRCOR INTL INC COM | ** 74,821 |
| CIRRUS LOGIC INC COM | ** 163,411 |
| CISCO SYS INC 2.2% DUE 02-28-2021 | ** 1,345,718 |
| CISCO SYS INC 2.45% DUE 06-15-2020 | ** 251,636 |
| CISCO SYS INC 3.625% DUE 03-04-2024 | ** 379,253 |
| CISCO SYS INC 4.45% DUE 01-15-2020 | ** 26,144 |
| CISCO SYS INC SR NT 4.95 DUE 02-15-2019 REG | ** 740,256 |
| CIT GROUP INC NEW 5.375 DUE 05-15-2020 | ** 105,625 |
| CIT GROUP INC NEW COM NEW COM NEW | ** 466,848 |
| CIT HOME EQUITY LN TR 2002-1 ASSET BKD CTF CL AF-5 02-25-2033 BEO | ** 396,193 |
| CITI TRENDS INC COM ORD USD1 | ** 56,519 |
| CITIBANK CR CARD 1.73% DUE 04-09-2020 | ** 2,200,000 |
| CITIBANK CR CARD 1.75% DUE 11-19-2021 | ** 28,287,874 |
| CITIBANK CR CARD 1.8% DUE 09-20-2021 | ** 2,536,957 |
| CITIBANK CR CARD 2.15% DUE 07-15-2021 | ** 20,562,280 |
| CITIBANK CR CARD ISSUANCE TR 2.88 01-23-2023 REG | ** 8,698,443 |
| CITIBANK CR CARD ISSUANCE TR SR 2017-A3 CL-A3 0.0% DUE 04-07-2022 | ** 3,875,672 |
| CITIBANK N A 1.85% 09-18-2019 | ** 8,131,569 |
| CITIBANK N A 1.85% 09-18-2019 | ** 596,310 |
| CITIBANK N A FLTG RT 2.04878% DUE 06-12-2020 | ** 4,873,943 |
| CITIBANK NA FIXED 2% DUE 03-20-2019 | ** 7,111,688 |
| CITIBANK NA FIXED 2% DUE 03-20-2019 | ** 4,461,373 |
| CITIC TEL INT HLDGS HKD0.10 | ** 351,074 |
| CITIGROUP COML MTG 2.29200005531% DUE 02-10-2049 | ** 6,540,138 |
| CITIGROUP COML MTG 2.687% DUE 02-10-2048 | ** 6,021,060 |
| CITIGROUP COML MTG 2.71000003815% DUE 08-10-2049 | ** 8,908,947 |
| CITIGROUP COML MTG 3.061% DUE 02-10-2048 | ** 1,913,139 |
| CITIGROUP COML MTG 3.65400004387% DUE 12-10-2049 | ** 3,827,069 |
| CITIGROUP COML MTG FLTG RT 0% DUE 07-15-2017 | ** 1,300,823 |
| CITIGROUP COML MTG FLTG RT 3.72% DUE 12-10-2049 | ** 1,950,967 |
| CITIGROUP INC 1.7% DUE 04-27-2018 | ** 4,520,498 |
| CITIGROUP INC 1.75% DUE 05-01-2018 | ** 1,298,916 |
| CITIGROUP INC 1.8% DUE 02-05-2018 | ** 1,244,869 |

CITIGROUP INC 2.05% DUE 12-07-2018

** 7,076,590

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| Security Name, Maturity Date, and Rate | Current Cost Value (in dollars) |
|--|---------------------------------------|
| CITIGROUP INC 2.4% DUE 02-18-2020 | ** 928,912 |
| CITIGROUP INC 2.45% DUE 01-10-2020 | ** 6,943,199 |
| CITIGROUP INC 2.5% DUE 09-26-2018 | ** 4,763,618 |
| CITIGROUP INC 2.7% DUE 10-27-2022 | ** 4,699,251 |
| CITIGROUP INC 2.75% DUE 04-25-2022 | ** 3,991,908 |
| CITIGROUP INC 2.876% DUE 07-24-2023 | ** 4,149,104 |
| CITIGROUP INC 2.9% DUE 12-08-2021 | ** 4,746,029 |
| CITIGROUP INC 3.2% DUE 10-21-2026 | ** 327,422 |
| CITIGROUP INC 3.4% DUE 05-01-2026 | ** 10,472,179 |
| CITIGROUP INC 3.5% DUE 05-15-2023 | ** 5,822,319 |
| CITIGROUP INC 3.668% DUE 07-24-2028 | ** 5,904,675 |
| CITIGROUP INC 3.7% DUE 01-12-2026 | ** 6,763,881 |
| CITIGROUP INC 4.125% DUE 07-25-2028 | ** 190,671 |
| CITIGROUP INC 4.3% DUE 11-20-2026 | ** 1,286,237 |
| CITIGROUP INC 4.4% DUE 06-10-2025 | ** 1,952,738 |
| CITIGROUP INC 4.45% DUE 09-29-2027 | ** 7,490,324 |
| CITIGROUP INC 4.5% DUE 01-14-2022 | ** 542,519 |
| CITIGROUP INC 4.6% DUE 03-09-2026 | ** 436,331 |
| CITIGROUP INC 4.65% DUE 07-30-2045 | ** 390,392 |
| CITIGROUP INC 5.5% DUE 09-13-2025 | ** 2,647,376 |
| CITIGROUP INC 8.5% DUE 05-22-2019 | ** 920,824 |
| CITIGROUP INC COM NEW COM NEW | ** 44,921,912 |
| CITIGROUP INC FLTG RT 2.44532% DUE 06-07-2019 | ** 1,209,456 |
| CITIGROUP INC FLTG RT 2.57122% DUE 08-02-2021 | ** 611,182 |
| CITIGROUP INC FRN 04-27-2018 | ** 1,802,387 |
| CITIGROUP MTG LN FLTG RT 2.53635% DUE 11-25-2034 | ** 751,658 |
| CITIZENS & NORTHN CORP COM | ** 22,896 |
| CITIZENS BK MEDIUM 2.55% DUE 05-13-2021 | ** 1,270,281 |
| CITIZENS BK MEDIUM TERM NTS BOOK ENTRY NT 2.5% DUE 03-14-2019/02-14-2019 | ** 300,710 |
| CITIZENS FINL FLTG RT 5.158% DUE 06-29-2023 | ** 4,163,134 |
| CITIZENS FINL GROUP INC COM | ** 10,280,902 |
| CITIZENS HLDG CO MISS COM US1747151025 ISIN | ** 14,237 |
| CITIZENS INC CL A | ** 36,912 |
| CITY HLDG CO COM | ** 80,694 |
| CIVEO CORP CDA COM | ** 31,305 |
| CK ASSET HOLDINGS LTD | ** 1,576,836 |
| CK HUTCHISON INTL 2.25% DUE 09-29-2020 | ** 230,733 |
| CK INFRASTRUCTURE HKD1 | ** 77,218 |
| CLEAN ENERGY FUELS CORP COM | ** 24,455 |
| CLEAN HBRS INC COM | ** 3,158,776 |
| CLEARFIELD INC COM | ** 13,475 |
| CLEARWATER PAPER CORP COM STK | ** 88,394 |
| CLEV ELEC ILLUM CO 8.875% DUE 11-15-2018 | ** 343,365 |
| CLICKS GROUP LTD ZAR0.01 | ** 1,026,400 |
| CLIFTON BANCORP INC COM | ** 47,316 |
| CLOUD PEAK ENERGY INC COM | ** 51,406 |

CLOUDERA INC COM

** 1,328,208

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| Security Name, Maturity Date, and Rate | Current Cost Value (in dollars) |
|--|---------------------------------------|
| CLP HOLDINGS LTD NPV | ** 132,958 |
| CMD SWP BNPAFRPP 02-15-2018 SWU0398Z0 | ** 3,815 |
| CMD SWP BNPAFRPP 02-15-2018 SWU0398Z0 | ** 1,369 |
| CMD SWP BNPAFRPP 02-15-2018 SWU0H9588 | ** 281,927 |
| CMD SWP BNPAFRPP 02-15-2018 SWU0H9596 | ** 522,024 |
| CMD SWP BNPAFRPP 02-15-2018 SWU0H9604 | ** 231,346 |
| CMD SWP CHASUS33 02-15-2018 SWU0H9398 | ** 6,077 |
| CMD SWP CHASUS33 02-15-2018 SWU0H9448 | ** 347,941 |
| CMD SWP CHASUS33 02-15-2018 SWU0H9455 | ** 733,283 |
| CMD SWP CHASUS33 02-15-2018 SWU0H9489 | ** 94,197 |
| CMD SWP CHASUS33 02-15-2018 SWU0H9513 | ** 714 |
| CMD SWP CHASUS33 02-15-2018 SWU0H9513 | ** 26 |
| CMD SWP CIBCUS33 02-15-2018 SWU0H9190 | ** 31,016 |
| CMD SWP CITIUS33 02-15-2018 SWU0H9646 | ** 641,799 |
| CMD SWP CITIUS33 02-15-2018 SWU0H9661 | ** 47,935 |
| CMD SWP GSILGB2X 02-15-2018 SWU0H9059 | ** 307,885 |
| CMD SWP GSILGB2X 02-15-2018 SWU0H9083 | ** 5,244 |
| CMD SWP GSILGB2X 02-15-2018 SWU0H9083 | ** 3,815 |
| CMD SWP GSILGB2X 02-15-2018 SWU0H9083 | ** 1,369 |
| CMD SWP GSILGB2X 02-15-2018 SWU0H9125 | ** 1,159,532 |
| CMD SWP GSILGB2X 02-15-2018 SWU0H9125 | ** 51,278 |
| CMD SWP GSILGB2X 02-15-2018 SWU0H9125 | ** 15,754 |
| CMD SWP GSILGB2X 02-15-2018 SWU0H9125 | ** 53,166 |
| CMD SWP GSILGB2X 02-15-2018 SWU0H9125 | ** 12,704 |
| CMD SWP GSILGB2X 02-15-2018 SWU0H9125 | ** 27,773 |
| CMD SWP GSILGB2X 02-15-2018 SWU0H9737 | ** 119,224 |
| CMD SWP GSILGB2X 02-15-2018 SWU0H9737 | ** 17,234 |
| CMD SWP MACQAU2S 02-15-2018 SWU0H9075 | ** 95,150 |
| CMD SWP MACQAU2S 02-15-2018 SWU0H9349 | ** 1,033,352 |
| CMD SWP MLILGB3L 02-15-2018 SWU0H9018 | ** 134,893 |
| CMD SWP MLILGB3L 02-15-2018 SWU0H9026 | ** 199,980 |
| CME GROUP INC 3% DUE 09-15-2022 | ** 112,176 |
| CME GROUP INC COM STK | ** 15,065,496 |
| CME_IRS CME_CSFBUS CAD P 1.85%/R 3M CDOR 15/09/2027 SWU00LO05 | ** 192,406 |
| CME_IRS CME_CSFBUS CAD P 2.2%/R 3M CDOR 16/06/2026 SWU00FMI1 | ** 17,040 |
| CME_IRS CME_CSFBUS CAD P 2.3%/R 3M CDOR 15/12/2025 SWU00CZV5 | ** 6,778 |
| CME_IRS CME_CSFBUS JPY P .3%/R 6M LIBOR 20/09/2027 SWU00LCI9 | ** 37,985 |
| CME_IRS CME_CSFBUS JPY P 6M LIBOR/R .15% 22/03/2018 SWU00DZI2 | ** 2,316 |
| CME_IRS CME_CSFBUS JPY P 6M LIBOR/R .25% 18/09/2020 SWU00DZH4 | ** 7,969 |
| CME_IRS CME_CSFBUS JPY P 6M LIBOR/R 1.25% 17/06/2035 SWU00BPW6 | ** 68,259 |
| CME_IRS CME_CSFBUS NZD P 3M NFIX3/R 2.5% 11/07/2019 SWU00MA99 | ** 54,571 |
| CME_IRS CME_CSFBUS PLN P 6M WIBOR/R 3.0% 21/03/2028 SWU00ML63 | ** 35 |
| CME_IRS CME_CSFBUS USD P 1.25%/R 3M LIBOR 06/21/2019 SWU00JR72 | ** 218,981 |
| CME_IRS CME_CSFBUS USD P 1.45%/R 3M LIBOR 06/28/2021 SWU00ISZ1 | ** 91,759 |
| CME_IRS CME_CSFBUS USD P 1.5%/R 3M LIBOR 06/15/2019 SWU00H8N2 | ** 158,171 |
| CME_IRS CME_CSFBUS USD P 1.5%/R 3M LIBOR 06/21/2027 SWU00KLL4 | ** 933,093 |

CME_IRS CME_CSFBUS USD P 1.68%/R 3M LIBOR 12/21/2026 SWU00INA1 ** 203,965

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| Security Name, Maturity Date, and Rate | Current Value (in dollars) |
|---|----------------------------|
| CME_IRS CME_CSFBUS USD P 1.72%/R 1D FEDL 09/19/2018 SWU00NOK7 | ** 315 |
| CME_IRS CME_CSFBUS USD P 1.75%/R 3M LIBOR 06/21/2047 SWU00KLP5 | ** 538,145 |
| CME_IRS CME_CSFBUS USD P 1.75%/R 3M LIBOR 12/21/2026 SWU00INA1 | ** 88,908 |
| CME_IRS CME_CSFBUS USD P 1.85%/R 3M LIBOR 03/14/2020 SWU00M439 | ** 352,611 |
| CME_IRS CME_CSFBUS USD P 1.85%/R 3M LIBOR 07/27/2026 SWU00JC37 | ** 19,117 |
| CME_IRS CME_CSFBUS USD P 2.0%/R 3M LIBOR 04/01/2020 SWU00MZ27 | ** 153,059 |
| CME_IRS CME_CSFBUS USD P 2.0%/R 3M LIBOR 12/16/2020 SWU00D7N2 | ** 12,300 |
| CME_IRS CME_CSFBUS USD P 2.1%/R 3M LIBOR 07/01/2041 SWU00IUR6 | ** 133,723 |
| CME_IRS CME_CSFBUS USD P 2.22%/R 3M LIBOR 09/16/2025 SWU00E7V2 | ** 2,627 |
| CME_IRS CME_CSFBUS USD P 2.25%/R 3M LIBOR 12/20/2022 SWU00LT67 | ** 417 |
| CME_IRS CME_CSFBUS USD P 2.25%/R 3M LIBOR 12/21/2046 SWU00INI4 | ** 62,690 |
| CME_IRS CME_CSFBUS USD P 2.25%/R 3M LIBOR 12/21/2046 SWU00INI4 | ** 20,897 |
| CME_IRS CME_CSFBUS USD P 2.3%/R 3M LIBOR 04/27/2026 SWU00I172 | ** 15,362 |
| CME_IRS CME_CSFBUS USD P 2.4%/R 3M LIBOR 03/16/2026 SWU00HB08 | ** 13,002 |
| CME_IRS CME_CSFBUS USD P 2.5%/R 3M LIBOR 06/15/2046 SWU00FLJ0 | ** 80,925 |
| CME_IRS CME_CSFBUS USD P 3M LIBOR/R 1.94% 09/19/2018 FRA001838 | ** 1,359 |
| CME_IRS CME_CSFBUS USD P 3M LIBOR/R 2.68% 10/25/2023 SWU00L7Y0 | ** 14,647 |
| CME_IRS CME_CSFBUS ZAR P 3M JIBAR/R 7.5% 15/03/2019 SWU00JQX6 | ** 3,772 |
| CME_IRS CME_CSFBUS ZAR P 3M JIBAR/R 7.75% 15/03/2022 SWU00JTL9 | ** 72,827 |
| CME_IRS CME_CSFBUS ZAR P 3M JIBAR/R 8.25% 15/03/2022 SWU00K8T2 | ** 19,280 |
| CME_IRS CME_CSFBUS ZAR P 7.75%/R 3M JIBAR 22/03/2028 SWU00MM62 | ** 8,814 |
| CME_ZCS CME_CSFBUS BRL P 1D BZDIO/R 8.35% 02/01/2020 SWU00NES1 | ** 56,216 |
| CME_ZCS CME_CSFBUS BRL P 1D BZDIO/R 8.35% 02/01/2020 SWU00NES1 | ** 13,883 |
| CMNTY HLTH SYS INC NEW COM | ** 59,857 |
| CMO ADJBL RATE MTG TR DUE 09-25-2035 BEO | ** 1,008,892 |
| CMO ALTERNATIVE LN TR 2006-OA9 MTG CL 2A-1A 0 DUE 07-25-2036 REG | ** 133,623 |
| CMO AMERN HOME MTG INVT TR 2005-2 MTG BKD NT CL IV-A-1 VAR 09-25-45 | ** 134,626 |
| CMO BANK 2017-BNK7 COML MTG PASS THRU CTF CL A-5 3.435% 09-15-2060 | ** 2,075,961 |
| CMO BANK OF AMER MERRILL LYNCH COML MTG TR 2 3.366% DUE 02-15-2050 BEO | ** 3,073,110 |
| CMO BANK SER 2017-BNK9 CL A-2 2.766% 11-15-2054 REG | ** 8,897,099 |
| CMO BANK SR 2017-BNK6 A-SB 3.289% 07-15-2060 | ** 1,984,720 |
| CMO BEAR STEARNS ALT-A TR 2006-8 MTG PASSTHRU CTF CL III-A-1 01-25-2037 REG | ** 195,244 |
| CMO BEAR STEARNS ALT-A TR SER 2005-4 CL II-3A-2 DUE 05-25-2035 REG | ** 1,226,118 |
| CMO BEAR STEARNS ARM TR 2000-2 MTG PASS THRU CTF CL A-1 VAR RATE 11-25-2030 BEO | ** 20,581 |
| CMO BEAR STEARNS ARM TR 2002-11 CL I-A-1DUE 02-25-2033/04-25-2006 BEO | ** 2,851 |
| CMO BEAR STEARNS ARM TR 2004-10 MTG DUE 01-25-2035 | ** 65,172 |
| CMO BEAR STEARNS ARM TR DUE 02-25-2034 REG | ** 367,909 |
| CMO BEAR STEARNS ARM TR SER 2005-2 CL A-1 FLT RT DUE 03-25-2035 BEO | ** 1,817,787 |
| CMO BEAR STEARNS ARM TR SER 2005-2 CL A-2 FLT RT DUE 03-25-2035 BEO | ** 15,345 |
| CMO BEAR STEARNS STRUCTURED PRODS INC TR200 DUE 12-25-2046 REG | ** 2,529,174 |
| CMO BEAR STEARNS STRUCTURED PRODS INC TR200 MTG PASSTHRU CTF CL I-A-1 VAR DUE | ** 75,572 |
| CMO CHASE MTG FIN TR SER 2007-A1 PASSTHRU CTF CL 1-A1 4.366 03-25-37 REG | ** 66,381 |
| CMO CITIGROUP COML MTG TR 2015-GC33 COML CTF CL A-4 3.778 DUE 09-10-2058 REG | ** 1,908,272 |

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|--|----|-----------|
| CMO CITIGROUP COML MTG TR 2016-C3 COML MTG CTF CL A-3 2.86% 11-15-2049 | ** | 6,899,837 |
| CMO CITIGROUP COML MTG TR 2017-B1 COML MTG CTF CL A-AB 3.243% 08-15-2050 | ** | 2,030,516 |
| CMO CITIGROUP COML MTG TR 2017-P7 COML MTG CTF CL B VAR RT 04-15-2050 | ** | 1,189,887 |
| CMO CITIGROUP COML MTG TR 2017-P8 CL A-4 3.465% 09-15-2050 | ** | 1,920,073 |

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| Security Name, Maturity Date, and Rate | Current Cost Value (in dollars) |
|--|---------------------------------------|
| CMO CITIGROUP COML MTG TR SR 2012-GC8 CL AAB 2.608% DUE 09-10-2045 | ** 8,827,815 |
| CMO CITIGROUP COMMERCIAL MORTGAGE TRUST SR 17-C4 CL A2 3.19% 10-12-2050 | ** 5,820,504 |
| CMO CITIGROUP MTG LN TR SER 2005-6 CL A1FLT RT DUE 09-25-2035 BEO | ** 22,068 |
| CMO CITIGRP COMMERCIAL MTG CITIGROUP COML MTG TR 3.127 DUE 04-15-2049 REG | ** 10,956,920 |
| CMO COMM 2012-CCRE1 MTG TR CTF CL A-3 3.391% DUE 05-15-2045 REG | ** 4,849,161 |
| CMO COMM 2013-CCRE12 MTG TR MTG PASS THRU CTF CL A-4 4.046 DUE 10-10-2046 REG | ** 10,726,947 |
| CMO COMM 2013-CCRE12 MTG TR MTG PASS THRU CTF CL B 4.762% DUE 10-10-2046 REG | ** 274,237 |
| CMO COMM 2013-CCRE8 MTG TR COML MTG PASSTHRU CTF CL A-4 3.334 6-10-2046 | ** 933,113 |
| CMO COMM 2013-LC13 MTG TR CL A-2 3.009 DUE 08-10-2046 | ** 4,854,773 |
| CMO COMM 2014-CCRE18 MTG TR SER 2014-CR18 CL A-SB 3.452 DUE 7-15-47 | ** 4,112,108 |
| CMO COMM 2014-UBS6 MTG TR MTG PASS THRU CTF CL A-4 3.378% DUE 12-10-2047 REG | ** 8,498,237 |
| CMO COMM 2015-LC23 MTG TR CL A-SB 3.598% DUE 10-10-2053 REG | ** 16,147,534 |
| CMO COMM MORTGAGE TRUST SER 2015-DC1 CL A2 2.87% 02-10-2048 | ** 5,465,350 |
| CMO COMM MTG TR SER 2014-CR15 CL A-2 2.928 02-10-2047 | ** 3,980,502 |
| CMO CREDIT SUISSE 1ST BSTN MTG SECS CORP SER 2004-8 CL 6A1 4.5 DUE 12-25-2019 REG | ** 56,353 |
| CMO CSAIL 2015-C4 COML MTG TRUST SR 2015-C4 CL-ASB 3.6167% DUE 11-11-2048 | ** 2,591,543 |
| CMO CSAIL 2016-C5 COML MTG TR CL A-SB 3.5325% DUE 11-15-2048 REG | ** 10,312,650 |
| CMO CSAIL COML MTG TR SER 2016-C7 CL A3 2.6082% 11-15-2049 | ** 4,341,836 |
| CMO CWALT INC 2004-J7 MTG PASSTHRU CTF CL 2-A-1 FLT RT DUE 09-25-2034 | ** 2,920 |
| CMO CWMBBS INC SER 2005-11 CL 3-A-1 FLT RT DUE 04-25-2035 REG | ** 849,931 |
| CMO CWMBBS INC SER 2005-11 CL 3-A-3 FLT RT DUE 04-25-2035 REG | ** 106,956 |
| CMO DBJPM 2016-C1 MTG TR CL A-SB 3.038% DUE 05-10-2049 REG | ** 3,424,827 |
| CMO GS MORTGAGE SECURITIES TRUST SER 15-GC28 FLTG RT 02-10-2048 REG | ** 1,309,930 |
| CMO GS MTG SECS CORP 2003-2F CL IIIA-1 6% DUE 03-25-2032 BEO | ** 2,524 |
| CMO GS MTG SECS TR 2010-C2 3.849 DUE 12-10-2043 BEO | ** 8,854 |
| CMO GS MTG SECS TR 2011-GC5 MTG PASS THRU CTF CL D 144A DUE 08-10-2044 BEO | ** 548,400 |
| CMO GS MTG SECS TR 2013-GCJ12 CL AAB VARRT DUE 06-10-2046 BEO | ** 8,162,361 |
| CMO GS MTG SECS TR 2013-GCJ16 COML MTG PASSTHRU CTF CL B 5.161 DUE 11-01-2046 | ** 547,798 |
| CMO GS MTG SECS TR 2014-GC18 COML MTG PASS THRU CTF CL A-2 0 DUE 1-10-47 REG | ** 1,296,253 |
| CMO GS MTG SECS TR 2015-GS1 CL A-AB 3.553% DUE 11-10-2048 REG | ** 12,934,088 |
| CMO GS MTG SECS TR 2017-GS7 COML MTG PASSTHRU CTF CL A-4 0 DUE 08-10-2050 REG | ** 8,301,859 |
| CMO HARBORVIEW MTG LN TR 2003-1 CL A FLTG RT 05-19-2033 | ** 12,522 |
| CMO HARBORVIEW MTG LN TR 2005-4 MTG PASSTHRU CTF CL 4-A DUE 07-19-2035 REG | ** 386,255 |
| CMO HARBORVIEW MTG LN TR 2005-9 CL 2-A-1A DUE 06-20-2035 REG | ** 763,403 |
| CMO HOMESTAR MTG ACCEP CORP SER 2004-4 CL A3 FLT RT DUE 09-25-2034 BEO | ** 73,205 |
| CMO J P MORGAN MTG TR 2004-A3 CL 1-A-1 DUE 07-25-2034 REG | ** 346,628 |
| CMO J P MORGAN MTG TR 2005-A1 MTG PASSTHRU CTF CL 6-T-1 DUE 02-25-2035 REG | ** 260,614 |
| CMO J P MORGAN CHASE COML MTG SECS TR 2013-C CL A-4 2.8754 DUE 12-15-2047 REG | ** 3,568,183 |
| CMO JOHN DEERE OWNER TR 2014 ASSET BACKED NT CL A-3 .92% DUE 04-16-2018 REG | ** — |
| CMO JPMBB COML MTG SECS TR 2013-C15 COM MTG PASSTH CTF CL B 4.9267 11-15-2045 | ** 2,506,138 |

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|---|--------------|
| CMO JPMBB COML MTG SECS TR 2013-C17 COMLMTG PASSTHRU CTF CL B DUE 01-15-2047 REG | ** 317,160 |
| CMO JPMBB COML MTG SECS TR 2015-C28 COML CTF A-2 2.7733 DUE 10-15-2048 REG | ** 7,449,994 |
| CMO JPMBB COML MTG SECS TR 2015-C30 COMLMTG PASSTHRU CTF CL B DUE 07-15-2048 REG | ** 3,133,329 |
| CMO JPMBB COML MTG SECS TR 2015-C31 FLTG RT 08-15-2048 | ** 347,232 |
| CMO JPMBB COML MTG SECS TR SER 2013-C17 CL A-2 3.0032 DUE 01-15-2047 | ** 1,167,028 |
| CMO JPMBB COML MTG SER 15-C32 CL A4 3.3293% DUE 11-15-2048 REG | ** 5,101,010 |
| CMO JPMBB COMM MTG SECS TST SER 2015-C31 CL A3 3.8014% 08-15-2048 | ** 7,095,014 |

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|--|---------------------------------------|
| CMO JPMCC COML MTG SECS TR 2017 CL A-3 3.3422% DUE 03-15-2050 REG | ** 4,058,372 |
| CMO JPMCC COML MTG SECS TR 2017-JP7 CL A-3 3.3785% 09-15-2050 | ** 1,843,150 |
| CMO JPMCC COML MTG SECS TR SER 2016-JP3 CL A5 2.8704% 08-15-2049 | ** 2,249,497 |
| CMO JPMDB COML MTG SECS SR 2017-C7 CL A-5 3.4092% DUE 10-15-2050 | ** 4,830,096 |
| CMO JPMDB COML MTG SECS TR 2017-C7 CL A-3 10-15-2050 | ** 9,540,119 |
| CMO LB-UBS COML MTG TR 2008-C1 MTG PASSTHRU CTF CL A-2 DUE 04-15-2041 REG | ** 637,914 |
| CMO MASTR ADJ RATE MTGS TR 2003-6 MTG PASSTHRU CTF CL 3-A-1 DUE 12-25-2033 REG | ** 578,350 |
| CMO MASTR ALTERNATIVE LN TR 2004-8 MTG PASSTHRU CTF CL 7-A-1 5 DUE 09-25-2019 | ** 31,694 |
| CMO MELLON RESDNTL FDG CORP 2000-TBC2 MTG PASSTHRU CTF CL A-1 VAR 05-25-30 | ** 336,894 |
| CMO MERRILL LYNCH MTG INVS INC 2004-A CLA-1 FLTG DUE 04-25-2029 REG | ** 10,761 |
| CMO MERRILL LYNCH MTG INVS INC DUE 10-25-2035 REG | ** 293,042 |
| CMO MERRILL LYNCH MTG INVS INC SER 2003-C CL A1 6-25-28 | ** 195,839 |
| CMO MERRILL LYNCH MTG INVS INC SER 2005-A5 CL A3 DUE 06-25-2035 REG | ** 6,830,918 |
| CMO MORGAN STANLEY BK AMER MERRILL LYNCHTR DUE 05-15-2046 REG | ** 313,349 |
| CMO MORGAN STANLEY BK AMER MERRILL SER 2015-C26 CL ASB 3.323% 11-15-2048 | ** 10,256,330 |
| CMO MORGAN STANLEY BK AMER MERRILL LYN TR COML MTG CTF CL A-SB 3.654 04-15-47 | ** 3,107,973 |
| CMO MORGAN STANLEY BK AMER MERRILL SER 2014-C14 CL A2 2.916 DUE 01-15-2047 REG | ** 10,988,989 |
| CMO MORGAN STANLEY BK AMER MERRILL TR 2017-C33 CL A-3 3.295% 05-15-2050 | ** 7,838,571 |
| CMO MORGAN STANLEY CAP I TR 2011-C3 COMLMTG CTF CL A-3 4.054 DUE 7-15-49 | ** 140,420 |
| CMO MORGAN STANLEY CAP I TR SER 2016-UBS12 CL A4 3.596% 12-15-2049 | ** 1,927,903 |
| CMO MORGAN STANLEY MTG LN TR 2004-2AR DUE 01-25-2035 REG | ** 119,247 |
| CMO MORGAN STANLEY MTG LN TR 2005-6AR MTG CL 1-A-1 FLTG RT 11-25-2035 | ** 11,029 |
| CMO MORTGAGEIT TR 2005-2 MTG BKD NT CL 1-A-1 ADJ RATE DUE 05-25-2035 REG | ** 1,254,479 |
| CMO PRIME MTG TR 2005-2 MTG PASSTHRU CTFI-A-1 4.75% DUE 07-25-2020 REG | ** 57,723 |
| CMO RALI SER 2006-QO7 TR MTG AST BKD PASSTHRU CTF CL III-A-2 DUE 9-25-46 REG | ** 107,063 |
| CMO RBSGC MTG LN TR 2007-B MTG PASSTHRU CTF CL 1A4 DUE 01-25-2037 REG | ** 718,138 |
| CMO RESDNTL AST MTG PRODS GMACM 2005-AR43-A-1 5.11453 DUE 07-19-2035 REG | ** 1,629,298 |
| CMO RESDNTL FDG MTG SECS I INC MTG PASS 2003-S9 CL A-1 6.5 03-25-2032 REG | ** 2,932 |
| CMO SEQUOIA MTG TR 2004-1 2004-3 MTG PASSTHRU CTF CL A-1 VAR RT 04-20-34 REG | ** 11,411 |
| CMO SEQUOIA MTG TR 2004-1 2005-2 MTG PASSTHRU CTF A-2 DUE 03-20-2035 REG | ** 438,959 |
| CMO SMALL BUSINESS ADMIN GTD DEV PARTN CTF SER 2005-20B CL 1 DUE 02-01-2025 REG | ** 623,761 |
| CMO STRUCTU ASST MTG INVTS II INC 2004-AR1 FLT MTG PASS CTF CL IA1 3-19-34 | ** 163,756 |
| CMO STRUCTURED ASSET MTG INVTS II INC 2003-AR4 CL A-1 DUE 01-19-2034 REG | ** 702,214 |
| CMO STRUCTURED ASSET SECS CORP 2004-4 MTG PASSTHRU CTF 2-A1 DUE 04-25-2034 REG | ** 460,721 |
| CMO STRUCTURED ASSET SECS CORP 2004-4 MTG PASSTHRU CTF 3-A2 DUE 04-25-2034 REG | ** 15,599 |
| CMO STRUCTURED AST MTG INVTS II INC DUE 05-19-2035 REG | ** 6,660,031 |
| CMO STRUCTURED AST MTG INVTS II INC DUE 07-19-2035 REG | ** 1,239,333 |
| CMO STRUCTURED AST MTG INVTS II TR 2006-AR5 CL 2-A-1 DUE 06-25-2036 REG | ** 1,750,565 |

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|---|----|-----------|
| CMO STRUCTURED AST SECS CORP 2004-1 MTG PASSTHRU CTF CL 4-A1 DUE 02-25-2034 REG | ** | 10,112 |
| CMO STRUCTURED AST SECS CORP FOR FUTURE IS 2003-31A CL 2-A7 10-25-2033 REG | ** | 2,143,220 |
| CMO STRUCTURED AST SECS CORP FOR FUTURE IS DUE 06-25-2033 REG | ** | 210,221 |
| CMO STRUCTURED AST SECS CORP FOR FUTURE IS SER 2003-34A CL 3-A3 4.7 11-25-33 REG | ** | 755,884 |
| CMO STRUCTURED AST SECS CORP SER 2003-22A CL 3-A 4.42 DUE 6-25-2033 REG | ** | 216,677 |
| CMO UBS COML MTG TR 2012-C1 COML MTG PASSTHRU CTF CL A-3 3.4 05-10-2045 | ** | 9,917,880 |
| CMO UBS COML MTG TR 2017-C3 COML MTG PASS THRU CTF CL A-S 3.739% 08-15-2050 | ** | 6,974,706 |
| CMO UBS COML MTG TR SER 2017-C3 CL ASB 3.215% 08-15-2050 | ** | 5,111,995 |
| CMO UBS-BARCLAYS COML MTG TR 2012-C2 CTFCL A-4 3.525% DUE 05-10-2063 REG | ** | 4,676,797 |

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| Security Name, Maturity Date, and Rate | Current Cost Value (in dollars) |
|---|---------------------------------------|
| CMO UBS-BARCLAYS COML MTG TR SER 2012-C4CL A-AB 2.4589 12-10-2045 | ** 3,170,062 |
| CMO WAMU MTG PASS THRU CTFS SER 2006 AR13 CL 2A FLTG RATE DUE 10-25-2046 REG | ** 374,864 |
| CMO WAMU MTG PASS-THROUGH CTFS 2005-AR2 CL 2A-1A VAR DUE 01-25-2045 REG | ** 2,338,341 |
| CMO WAMU MTG PASS-THRU CTFS 2005-AR8 CTFCL 2-A-1A DUE 07-25-2045 REG | ** 153,022 |
| CMO WAMU MTG PASS-THRU CTFS TR 2002-AR2 MTG PASSTHRU CTF CL A VAR DUE 02-27-2034 | ** 1,900,749 |
| CMO WASHINGTON MUT MTG SECS CORP 2003-MS2 CL III-A-1 5 DUE 03-25-2018 BEO | ** 3,641 |
| CMO WELLS FARGO COML MTG SER 15-NXS3 CL ASB 3.371% 09-15-2057 | ** 2,893,735 |
| CMO WELLS FARGO COML MTG SER 2017-C39 CL ASB 3.212% 09-15-2050 | ** 2,533,235 |
| CMO WELLS FARGO COML MTG TR 2016-C37 COML MTG CL A-3 3.704 12-15-2049 | ** 3,841,270 |
| CMO WELLS FARGO COML MTG TR SER 2015-C29 CTF CL A-2 2.552% DUE 06-15-2048 | ** 6,312,720 |
| CMO WELLS FARGO COML MTG TR SER 2016-C35 CL C 4.176% 07-15-2048 | ** 2,003,088 |
| CMO WELLS FARGO COML MTG TRUST SR 2017-C38 CL A-2 3.043% DUE 07-15-2050 | ** 3,552,755 |
| CMO WELLS FARGO MTG BACKED SECS 2006-AR10 TR CL III-A-1 0 DUE 07-25-36 | ** 11,601 |
| CMO WELLS FARGO MTG BACKED SECS 2004-EE TR SER 2004-EE CL-2A1 DUE 12-25-2034 REG | ** 487,418 |
| CMO WELLS FARGO MTG BKD SECS 2004-AA TR MTG PTHRU CTF CL A-1 VAR 12-25-34 REG | ** 453,241 |
| CMO WFRBS COML MTG TR 2014-C19 COML MTG PASSTHRU CTF CL B 4.723 DUE 03-15-2047 | ** 315,138 |
| CMO WFRBS COML MTG TR 2014-C23 COML MTG PASSTHRU CTF CL B DUE 10-14-2057 REG | ** 5,365,764 |
| CMO WFRBS COML MTG TR 2014-C23 COML MTG PASSTHRU CTF CL C DUE 10-15-2057 REG | ** 1,594,671 |
| CMOMORGAN STANLEY BK AMER MERRILL SER 2016-C31 CL A-SB 2.952% 12-15-2025 | ** 3,510,997 |
| CMS ENERGY CORP 3.45% 08-15-2027 | ** 121,061 |
| CMS ENERGY CORP COM | ** 3,454,981 |
| CNA FINL CORP 3.95% DUE 05-15-2024 | ** 66,609 |
| CNA FINL CORP 4.5% DUE 03-01-2026 | ** 87,274 |
| CNA FINL CORP 6.95% DUE 01-15-2018 | ** 175,273 |
| CNB FINL CORP PA COM | ** 37,654 |
| CNH EQUIP SER 17-C CL A3 2.3% 02-15-2023 | ** 10,066,689 |
| CNH EQUIP TR 1.63% DUE 08-15-2021 | ** 558,122 |
| CNH EQUIP TR 2.07% DUE 05-16-2022 | ** 1,790,840 |
| CNH EQUIP TR FIXED 1.86% DUE 09-15-2022 | ** 7,581,134 |
| CNH EQUIP TR SR 17-B CL A4 2.17% 04-17-2023 | ** 1,437,650 |
| CNH INDUSTRIAL NV COM STK | ** 12,254,635 |
| CNO FINL GROUP INC COM | ** 3,024,031 |
| CNOOC FIN 2015 2.625% DUE 05-05-2020 | ** 448,878 |
| CNOOC LTD HKD0.02 | ** 471,276 |
| CNP ASSURANCES EUR1.00 | ** 1,028,253 |
| CNSMR PORTFOLIO SVCS DEL | ** 10,209 |
| CNX RESOURCES CORPORATION COM | ** 316,930 |
| COBIZ FINL INC COM STK | ** 3,460,429 |
| COCA-COLA HBC AG ORD (CDI) | ** 2,935,914 |

| | |
|------------------------------------|--------------|
| CODORUS VY BANCORP INC COM | ** 19,743 |
| COEUR MNG INC COM NEW COM NEW | ** 88,583 |
| COGENT COMMUNICATIONS HLDGS INC | ** 1,814,718 |
| COGNEX CORP COM | ** 1,656,335 |
| COGNIZANT TECH SOLUTIONS CORP CL A | ** 2,602,173 |
| COHERENT INC COM | ** 4,719,565 |
| COHU INC COM | ** 56,236 |
| COLFAX CORP COM US .01 | ** 392,912 |

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| Security Name, Maturity Date, and Rate | Current Cost Value (in dollars) |
|--|---------------------------------------|
| COLTV SHORT TERM INVT FD | ** 86,484,480 |
| COLUMBIA BKG SYS INC COM | ** 271,283 |
| COLUMBIA PIPELN 3.3% DUE 06-01-2020 | ** 354,999 |
| COLUMBIA PPTY TR INC COM NEW STK | ** 161,384 |
| COLUMBIA SPORTSWEAR CO COM | ** 1,510,989 |
| COLUMBUS MCKINNON CORP N Y COM | ** 109,705 |
| COM ALCOA CORPORATION COM USD0.01 | ** 724,767 |
| COM HEM HLDG AB NPV | ** 861,139 |
| COMCAST CORP 3.0% 02-01-2024 | ** 603,971 |
| COMCAST CORP NEW 3.15% DUE 02-15-2028 | ** 24,377,663 |
| COMCAST CORP NEW 3.375 DUE 02-15-2025 | ** 102,675 |
| COMCAST CORP NEW 4.2% DUE 08-15-2034 | ** 160,273 |
| COMCAST CORP NEW 5.7% DUE 07-01-2019 | ** 105,263 |
| COMCAST CORP NEW 5.875% DUE 02-15-2018 | ** 1,613,279 |
| COMCAST CORP NEW FIXED 3.999% DUE 11-01-2049 | ** 572,428 |
| COMCAST CORP NEW-CL A | ** 24,933,969 |
| COMERICA BK DALLAS 2.5% DUE 06-02-2020 | ** 299,604 |
| COMERICA INC 2.125 05-23-2019 | ** 4,131,068 |
| COML METALS CO COM | ** 225,075 |
| COMM MTG TRUST SER 2015-CR24 CL A-4 3.432% 8-10-2048 | ** 7,708,478 |
| COMM 2012-CCRE4 1.801% DUE 10-15-2045 | ** 794,972 |
| COMM 2012-LC4 MTG TR CTF CL A-4 3.288 12-10-2044 | ** 758,488 |
| COMM 2013-CCRE12 4.3% DUE 10-10-2046 | ** 308,026 |
| COMM 2013-CCRE12 MTG TR MTG PASS THRU CTF CL C VAR RATE DUE 10-10-2046 | ** 123,688 |
| COMM 2013-LC6 MTG 2.666% DUE 01-10-2046 | ** 3,489,896 |
| COMM 2014-CCRE14 MTG TR SER 2014-CR14 CL A-2 3.147 02-10-2047 REG | ** 1,179,840 |
| COMM 2014-CCRE17 3.012% DUE 05-10-2047 | ** 2,727,105 |
| COMM 2014-CR21 MTG TR MTG PASS THRU CTF CL A-2 3.095% DUE 12-10-2047 | ** 11,947,314 |
| COMM 2014-UBS4 MTG 2.963% DUE 08-10-2047 | ** 18,171,891 |
| COMM 2014-UBS6 MTG SER 2014-UBS6 CL A-2 2.935% 12-10-2047 REG | ** 3,823,321 |
| COMM 2015-CCRE22 FIXED 2.856% DUE 03-10-2048 | ** 5,049,530 |
| COMM 2015-CCRE23 MTG TR 2015-CR23 CL A-SB 3.257% DUE 05-10-2048 | ** 2,866,220 |
| COMM 2015-CCRE26 3.373% DUE 10-10-2048 | ** 2,681,676 |
| COMM MORTGAGE TRUST SR 2013-CR9 CL A-SB 3.834 DUE 07-10-2045 REG | ** 14,468,840 |
| COMM SER 2015-DC1 CL A-SB 3.142% 02-10-2048 | ** 1,118,146 |
| COMMERCIAL VEH GROUP INC COM | ** 20,674 |
| COMMERZBANK AG NPV | ** 547,426 |
| COMMERZBANK FIN.&C 4.25% SNR 04/06/18 EUR1000 | ** 611,333 |
| COMMONWEALTH EDISON CO 2.95% 08-15-2027 | ** 2,372,815 |
| COMMSCOPE HLDG CO INC COM | ** 3,442,530 |
| COMMUNITY BK SYS INC COM | ** 235,748 |
| COMMUNITY TR BANCORP INC COM | ** 82,048 |
| COMPAL ELECTRONIC TWD10 | ** 132,889 |
| COMPASS GROUP ORD GBP0.1105 | ** 12,241,834 |
| COMPUGROUP MEDICAL NPV | ** 1,085,496 |
| COMPUTER TASK GROUP INC COM | ** 6,273 |

COMPUTERSHARE LTD NPV

** 55,855

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| Security Name, Maturity Date, and Rate | Current Value (in dollars) |
|--|-------------------------------------|
| COMTECH TELECOMMUNICATIONS CORP COM NEW COM NEW | ** 59,901 |
| COMWLTH BK 2.3% DUE 03-12-2020 | ** 4,452,559 |
| COMWLTH BK 2.5% DUE 09-20-2018 | ** 3,805,332 |
| COMWLTH BK 2.55% DUE 03-15-2021 | ** 600,238 |
| COMWLTH EDISON CO 4% DUE 08-01-2020 | ** 191,908 |
| COMWLTH EDISON CO 5.8% DUE 03-15-2018 | ** 700,159 |
| CONCERT PHARMACEUTICALS INC COM | ** 11,124 |
| CONCHO RES INC 3.75% DUE 10-01-2027 | ** 1,858,960 |
| CONCHO RES INC COM STK | ** 6,643,930 |
| CONDUENT INC COM | ** 3,161,268 |
| CONMED CORP COM | ** 2,921,702 |
| CONNECTONE BANCORP INC NEW COM | ** 89,765 |
| CONNS INC COM | ** 76,504 |
| CONOCO INC 6.95% DUE 04-15-2029 | ** 183,877 |
| CONOCOPHILLIPS CO 2.2% DUE 05-15-2020 | ** 299,327 |
| CONOCOPHILLIPS CO 2.4 DUE 12-15-2022 | ** 889,536 |
| CONOCOPHILLIPS GTD NT 6.5 DUE 02-15-2039REG | ** 167,932 |
| CONS EDISON CO N Y 3.875% DUE 06-15-2047 | ** 94,124 |
| CONS EDISON CO N Y 4.2% DUE 03-15-2042 | ** 130,296 |
| CONS WTR CO LTD COM | ** 18,081 |
| CONSOL ENERGY INC NEW COM | ** 106,954 |
| CONSOLIDATED COMMUNICATIONS HLDGS INC COM STK | ** 63,120 |
| CONSOLIDATED TOMOKA LD CO COM STK | ** 39,053 |
| CONSTELLATION 2.25% 11-06-2020 | ** 2,893,209 |
| CONSTELLATION 4.75% DUE 11-15-2024 | ** 126,017 |
| CONSTELLATION 4.75% DUE 12-01-2025 | ** 27,466 |
| CONSTELLATION 5.15% DUE 12-01-2020 | ** 85,186 |
| CONSTELLATION BRANDS INC CL A CL A | ** 5,758,364 |
| CONSTELLATION SOFT COM STK NPV | ** 1,566,673 |
| CONSUMERS ENERGY 2.85 DUE 05-15-2022 | ** 444,331 |
| CONSUMERS ENERGY 5.65% DUE 04-15-2020 | ** 32,298 |
| CONTACT ENERGY NPV | ** 732,366 |
| CONTANGO OIL & GAS CO COM NEW COM NEW | ** 15,491 |
| CONTINENTAL AIRLS PASS THRU TR 2007-1A 5.983% DUE 04-19-2023 | ** 1,512,862 |
| CONTINENTAL BLDG PRODS INC COM | ** 3,729,031 |
| CONTL AIRLINES 2012-A 4.15% 04-11-2024 | ** 268,471 |
| CONTL AIRLS INC 4% DUE 04-29-2026 | ** 265,986 |
| CONTL AIRLS INC 5.5% DUE 10-29-2020 | ** 981,409 |
| CONTROL4 CORP COM | ** 25,891 |
| CONVENANT TRANSN GROUP INC CL A | ** 35,338 |
| CONVIVIALITY PLC ORD GBP0.0002 | ** 179,298 |
| COOP GRP HLDG 2011 5.625% GTD SNR 08/07/20 GBP | ** 746,549 |
| COOPER COS INC COM NEW COM NEW | ** 2,064,631 |
| COOPER TIRE & RUBBER CO COM, NO PAR | ** 217,403 |
| COOPERATIEVE 2.75% DUE 01-10-2022 | ** 4,808,413 |

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|--|----|-----------|
| COOPERATIEVE CENTRALE RAIFFEISEN BOERENL10-23-2017 1.72% CD 10-19-2018 | ** | 2,259,599 |
| COOPERATIEVE CENTRALE RAIFFEISEN BOERENL2.25 DUE 01-14-2019 | ** | 6,816,320 |

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| Security Name, Maturity Date, and Rate | Current Cost Value (in dollars) |
|---|---------------------------------------|
| COOPERATIEVE RABOBANK UA 4.625% DUE 12-01-2023 REG | ** 535,977 |
| COOPER-STANDARD HOLDING COM | ** 1,231,003 |
| COPA HOLDINGS SA COM STK | ** 215,837 |
| COPPER MTN MNG COMMON STOCK | ** 97,812 |
| CORCEPT THERAPEUTICS INC OC-COM CORCEPT THERAPEUTICS | ** 629,608 |
| CORE LABORATORIES NV NLG0.03 | ** 2,421,055 |
| CORE MOLDING TECHNOLOGIES INC COM STK | ** 17,794 |
| CORE-MARK HLDG CO INC COM | ** 67,392 |
| CORNERSTONE ONDEMAND INC COM | ** 2,331,780 |
| CORNING INC COM | ** 18,415,779 |
| CORP OFFICE PPTYS TR COM | ** 176,572 |
| CORPORACION ANDINA DE FOMENTO NT 2% DUE 05-10-2019 REG | ** 3,049,259 |
| CORPORACION ANDINA DE FOMENTO NT 2.125% DUE 09-27-2021 REG | ** 5,676,593 |
| CORPORACION ANDINA DE FOMENTO NT 2.75% DUE 01-06-2023 REG | ** 519,146 |
| CORPORACION ANDINA DE FOMENTO SR NT 2.2%DUE 07-18-2020 REG | ** 173,635 |
| COSTAMARE INC COM STK | ** 40,967 |
| COSTAR GROUP INC COM | ** 7,032,370 |
| COSTCO WHOLESALE CORP NEW COM | ** 9,253,886 |
| COTIVITI HLDGS INC COM | ** 1,735,443 |
| COTT CORP QUE COM STK | ** 1,127,332 |
| COTY INC COM CL A COM CL A | ** 3,720,405 |
| COUNTRY GARDEN HLD HKD0.10 | ** 151,921 |
| COUNTRYWIDE AST-BACKED CERTIFICATES SER 2007-13 RATE 02-25-2036 REG | ** 3,850,341 |
| COUPA SOFTWARE INC COM | ** 1,300,313 |
| COUSINS PPTYS INC COM | ** 221,269 |
| COVENTRY HLTH CARE 5.45% DUE 06-15-2021 | ** 4,952,744 |
| COVESTRO AG NPV | ** 5,387,014 |
| COVIDIEN INTL FINANCE SA 4.2 DUE 6-15-2020 | ** 209,037 |
| COWEN INC COM USD0.01 CL A | ** 31,409 |
| CPS AUTO 1.53% DUE 07-15-2019 | ** 18,650 |
| CPS AUTO 3.95% DUE 03-15-2023 | ** 188,734 |
| CR ACCEP AUTO LN 2.15% DUE 04-15-2024 | ** 1,795,269 |
| CR ACCEP AUTO LN 2.4% DUE 02-15-2023 | ** 2,895,591 |
| CR ACCEP AUTO LN 3.02% DUE 04-15-2026 | ** 485,069 |
| CR AGRICOLE S A 4.125% DUE 01-10-2027 | ** 519,158 |
| CR AGRICOLE S A FLTG RT 2.50606% DUE 06-10-2020 | ** 13,184,886 |
| CR AGRICOLE S A STEP CPN 8.125% DUE 09-19-2033 | ** 518,925 |
| CR AGRICOLE SA 8.125 09-19-2033 | ** 1,971,915 |
| CR SUISSE AG NEW 1.7% DUE 04-27-2018 | ** 2,797,917 |
| CR SUISSE AG NEW 2.3% DUE 05-28-2019 | ** 3,071,564 |
| CR SUISSE AG NEW 3% DUE 10-29-2021 | ** 5,051,305 |
| CR SUISSE AG NEW 5.3% DUE 08-13-2019 | ** 4,880,096 |
| CR SUISSE AG TRANCHE # TR 00006 4.375 DUE 08-05-2020 | ** 4,411,347 |
| CR SUISSE GROUP 3.125% DUE 12-10-2020 | ** 5,110,731 |
| CR SUISSE GROUP 3.75% DUE 03-26-2025 | ** 6,632,516 |
| CR SUISSE GROUP 3.8% DUE 06-09-2023 | ** 257,824 |

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| Security Name, Maturity Date, and Rate | Current Cost Value (in dollars) |
|--|---------------------------------------|
| CR SUISSE GROUP 4.55% DUE 04-17-2026 | ** 14,240,097 |
| CR SUISSE GROUP AG 4.282% DUE 01-09-2028 | ** 6,568,380 |
| CR SUISSE N Y BRH FORMERLY CR S SUB 6 DUE 02-15-2018 BEO | ** 939,237 |
| CRA INTL INC COM | ** 48,591 |
| CRAFT BREW ALLIANCE INC COM | ** 35,424 |
| CRANE CO COM | ** 1,860,148 |
| CRAY INC COM NEW STK | ** 110,231 |
| CREDICORP LTD COM STK | ** 228,173 |
| CREDIT AGRICOLE CORP & INVT BK CTF DEP 06-07-2017 VAR 06-03-2019 | ** 5,397,422 |
| CREDIT AGRICOLE S A TRANCHE # TR 00013 VAR DTD 04/15/2014 DUE 04-15-2019 BEO | ** 1,208,705 |
| CREDIT AGRICOLE S A UNDATED DEEPLY FIXEDTO 144A FLTG RATE NT 8.375 15 AUG 39 | ** 3,215,500 |
| CREDIT SUISSE AG N Y BRH CTF DEP 09-13-2017 1.75% 03-12-2019 | ** 15,246,954 |
| CREDIT SUISSE GROUP AG 6.5% 08/08/2023 | ** 672,825 |
| CREDITO REAL, S.A.B.DE C.V., SOFOM, E.R. | ** 510,142 |
| CREE INC COM | ** 399,292 |
| CRESCENT POINT EN COM NPV | ** 46,640 |
| CREW ENERGY INC COM NPV | ** 125,623 |
| CROCS INC COM | ** 91,501 |
| CROSS CTRY HEALTHCARE INC COM | ** 48,845 |
| CROWN CASTLE INTL 2.25% DUE 09-01-2021 | ** 3,632,673 |
| CROWN CASTLE INTL 3.4% DUE 02-15-2021 | ** 5,493,245 |
| CROWN CASTLE INTL 4% DUE 03-01-2027 | ** 68,503 |
| CROWN CASTLE INTL 4.875% DUE 04-15-2022 | ** 4,289,456 |
| CROWN CASTLE INTL 5.25% DUE 01-15-2023 | ** 54,747 |
| CROWN CASTLE INTL CORP NEW COM | ** 32,660,252 |
| CROWN HLDGS INC COM | ** 4,032,450 |
| CROWN RESORTS LIMITED | ** 588,743 |
| CRYOLIFE INC COM | ** 70,223 |
| CSAIL 2016-C6 COML 2.66190004349% DUE 01-15-2049 | ** 6,005,910 |
| CSAIL 2016-C6 COML 2.8233% DUE 01-15-2049 | ** 2,252,935 |
| CSAIL 2016-C6 COML 2.95989990234% DUE 01-15-2049 | ** 12,209,604 |
| CSMC TR 2016-BDWN FLTG RT 6.05947% DUE 02-15-2029 | ** 1,768,782 |
| CSPC PHARMACEUTICAL GROUP LTD HKD0.10 | ** 633,603 |
| CSRA INC COM | ** 2,790,638 |
| CSS INDS INC COM | ** 21,513 |
| CSW INDUSTRIALS INC COM | ** 58,816 |
| CSX CORP 3.7 11-01-2023 | ** 155,618 |
| CTBC FINANCIAL HOLDING CO COM STK | ** 436,511 |
| CTS CORP COM | ** 66,409 |
| CUBESMART | ** 1,978,677 |
| CUBIC CORP COM | ** 151,030 |
| CULP INC COM | ** 41,205 |
| CUMMINS INC | ** 18,511,872 |
| CURRENCY OPTION CALL DEUTGB2L USD/JPY 120 European 04-17-2020 31750C4X5 | ** 20,185 |
| CURTISS WRIGHT CORP COM | ** 191,670 |

CUSTOMERS BANCORP INC COM
CVB FINL CORP COM

** 78,282
** 2,147,141

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| Security Name, Maturity Date, and Rate | Current Cost Value (in dollars) |
|--|---------------------------------------|
| CVC CORDATUS LOA 4 FRN CLO 01/2028 EUR 'A' | ** 1,440,949 |
| CVR ENERGY INC COM STK | ** 141,214 |
| CVS CAREMARK CORP 4 DUE 12-05-2023 | ** 3,119,145 |
| CVS HEALTH CORP 2.25% DUE 12-05-2018 | ** 505,669 |
| CVS HEALTH CORP 2.75% DUE 12-01-2022 | ** 3,260,625 |
| CVS HEALTH CORP 2.8% DUE 07-20-2020 | ** 13,039,096 |
| CVS HEALTH CORP 3.875% DUE 07-20-2025 | ** 6,028,853 |
| CVS HEALTH CORP 4.125% DUE 05-15-2021 | ** 259,741 |
| CVS HEALTH CORP COM | ** 3,942,333 |
| CWABS ASSET-BACKED CTFS TR 2007-4 CTF CL A-4W FLTG RT DUE 04-25-2047 REG | ** 11,166,067 |
| CWABS INC 2004-6 ASSET BKD CTF CL 1-A-1 FLTG RATE 12-25-2034 REG | ** 3,619,782 |
| CWABS INC COUNTRYWIDE 12-25-2031 BEO | ** 173,196 |
| CWABS INC FLTG RT 2.06135% DUE 10-25-2034 | ** 9,106,215 |
| CYBEROPTICS CORP COM | ** 8,445 |
| CYFROWY POLSAT SA PLN0.04 | ** 85,244 |
| CYRUSONE INC COM | ** 45,183 |
| CZECH(REP OF) 0.95% BDS 15/05/30 CZK10000 | ** 131,670 |
| D R HORTON INC 2.55% 12-01-2020 | ** 399,402 |
| D R HORTON INC 3.75 DUE 03-01-2019 | ** 608,063 |
| D R HORTON INC SR NT 4.375 09-15-2022 | ** 315,958 |
| D&L INDUSTRIES PHP1 | ** 855,307 |
| DAH SING FINANCIAL NPV | ** 1,473,897 |
| DAICEL CORPORATION INDS NPV | ** 149,110 |
| DAIICHIKOSHO CO NPV | ** 1,282,353 |
| DAIKIN INDUSTRIES NPV | ** 6,856,436 |
| DAIMLER AG ORD NPV(REGD) | ** 176,078 |
| DAIMLER FIN N AMER 2% DUE 08-03-2018 | ** 300,035 |
| DAIMLER FIN N AMER 2.2% DUE 05-05-2020 | ** 298,297 |
| DAIMLER FIN N AMER 2.25% DUE 09-03-2019 | ** 199,414 |
| DAIMLER FIN N AMER 2.85% DUE 01-06-2022 | ** 1,405,996 |
| DAIMLER FIN NORTH AMER LLC NT FLTG 144A DUE 10-30-2019 BEO | ** 4,101,431 |
| DAIMLER FIN NORTH AMER LLC NT FLTG RATE 144A DUE 11-05-2018 BEO | ** 2,131,524 |
| DAIRY CREST GROUP ORD GBP0.25 | ** 1,151,924 |
| DAITO TRUST CONST NPV | ** 264,870 |
| DAIWA HOUSE INDS NPV | ** 257,451 |
| DAIWA OFFICE INVESTMENT CORP REIT | ** 933,340 |
| DAIWA SECS GROUP 3.129% DUE 04-19-2022 | ** 887,348 |
| DAKTRONICS INC COM | ** 40,099 |
| DANA INC COM | ** 4,100,801 |
| DANAHER CORP COM | ** 11,325,711 |
| DANONE 1.691% DUE 10-30-2019 | ** 4,307,571 |
| DANONE 2.077% DUE 11-02-2021 | ** 2,934,603 |
| DANONE EUR0.25 | ** 8,325,122 |
| DANSKE BANK A/S DKK10 | ** 839,960 |
| DARDEN RESTAURANTS 3.85% DUE 05-01-2027 | ** 120,257 |
| DARLING INGREDIENTS INC COMSTK | ** 3,004,123 |

DASSAULT SYSTEMES EUR0.50

** 4,149,797

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| Security Name, Maturity Date, and Rate | Current Cost Value (in dollars) |
|---|---------------------------------------|
| DAVE & BUSTERS ENTMT INC COM | ** 2,579,749 |
| DAWSON GEOPHYSICAL CO NEW COM | ** 7,172 |
| DBS GROUP HLDGS NPV | ** 6,852,512 |
| DBV TECHNOLOGIES SPON ADR EACH REPR ORD | ** 364,080 |
| DCC ORD EUR0.25 | ** 195,047 |
| DCT INDL TR INC | ** 299,778 |
| DDR CORP 3.9% DUE 08-15-2024 | ** 50,371 |
| DDR CORP COM | ** 161,988 |
| DE LONGHI EUR3 | ** 1,178,698 |
| DEAN FOODS CO NEW COM NEW COM USD0.01 (POST REV SPLIT) | ** 104,271 |
| DECKERS OUTDOOR CORP COM | ** 233,929 |
| DEERE & CO 2.6% DUE 06-08-2022 | ** 800,883 |
| DEERE & CO 4.375% DUE 10-16-2019 | ** 371,608 |
| DEERE JOHN CAP 2.8% DUE 03-06-2023 | ** 1,003,902 |
| DEERE JOHN CAP CORP 1.7 01-15-2020 | ** 722,883 |
| DEERE JOHN CAP CORP 2.25 DUE 04-17-2019 | ** 881,056 |
| DEERE JOHN CAP CORP BOOK ENTRY TRANCHE #TR 00386 1.3 03-12-2018 | ** 264,785 |
| DEERE JOHN CAP CORP MEDIUM TERM NTS-BOOK1.95 DUE 03-04-2019 | ** 484,516 |
| DEL FRISCOS RESTAURANT GROUP INC COM | ** 41,541 |
| DEL TACO RESTAURANTS INC NEW COM USD 0.0001 | ** 59,424 |
| DELEK US HLDGS INC NEW COM | ** 333,991 |
| DELMARVA PWR & LT 3.5% DUE 11-15-2023 | ** 723,275 |
| DELPHI TECHNOLOGIES PLC COM USD0.01 WI | ** 1,612,718 |
| DELTA 2012-1A PASS 4.75% DUE 11-07-2021 | ** 515,542 |
| DELTA AIR LINES 3.625% DUE 03-15-2022 | ** 1,637,818 |
| DELTA AIR LINES 6.821% DUE 02-10-2024 | ** 1,677,389 |
| DELTA AIR LINES 7.75% DUE 06-17-2021 | ** 163,643 |
| DELTA AIR LINES FIXED 2.875% DUE 03-13-2020 | ** 1,181,819 |
| DELTA AIR LINES INC DEL 2.6% 12-04-2020 REG | ** 5,869,494 |
| DELTA ELECTRONICS THB1(ALIEN MKT) | ** 672,039 |
| DELTA ELECTRONICS THB1(NVDR) | ** 52,757 |
| DENBURY RES INC HLDG CO COM NEW | ** 53,018 |
| DENSO CORP NPV | ** 9,337,995 |
| DENTSPLY SIRONA INC COM | ** 20,844,609 |
| DEPOMED INC COM | ** 49,234 |
| DEPY TR & CLEARING 4.875% DUE 12-29-2049 | ** 780,000 |
| DESTINATION MATERNITY CORP COM STK | ** 2,738 |
| DETOUR GOLD CORPOR COM NPV | ** 530,308 |
| DETROIT EDISON CO 3.9% DUE 06-01-2021 | ** 297,443 |
| DETROIT EDISON CO GEN & REF MTG 2012 SERA 2.65 DUE 06-15-2022 | ** 280,307 |
| DEUTSCHE BANK MEX CBF1 (FIBRA UNO ADMINISTR) | ** 108,276 |
| DEUTSCHE BK AG 1.875% DUE 02-13-2018 | ** 3,413,488 |
| DEUTSCHE BK AG 3.125% DUE 01-13-2021 | ** 2,172,722 |
| DEUTSCHE BK AG 3.375% DUE 05-12-2021 | ** 2,450,396 |
| DEUTSCHE BK AG 3.7% DUE 05-30-2024 | ** 67,450 |
| DEUTSCHE BK AG FRANKFURT SR NT 4.25% DUE10-14-2021 | ** 3,537,241 |

DEUTSCHE BOERSE AG NPV(REGD)

** 444,768

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|--|---------------------------------------|
| DEUTSCHE LUFTHANSA ORD NPV (REGD)(VINK) | ** 2,272,181 |
| DEUTSCHE PFAND AG 1.625% PFBRF 30/08/2019 USD | ** 197,800 |
| DEUTSCHE POST AG NPV(REGD) | ** 243,085 |
| DEUTZ AG NPV | ** 1,246,791 |
| DEVELOPERS DIVERSIFIED REALTY CORP 3.5 DUE 01-15-2021 | ** 203,026 |
| DEVELOPMENT BK JAPAN NT 144A 1.625% DUE 09-01-2021 BEO | ** 14,752,907 |
| DEVON ENERGY CORP 3.25% DUE 05-15-2022 | ** 13,912,176 |
| DEVON ENERGY CORP 4% DUE 07-15-2021 | ** 2,572,167 |
| DEVON ENERGY CORP 5.85% DUE 12-15-2025 | ** 1,155,998 |
| DEVON FING CORP U 7.875% DUE 09-30-2031 | ** 61,776 |
| DEXIA CR LOC MEDIUM TERM NT 144A 2.25% DUE 02-18-2020 BEO | ** 3,491,968 |
| DEXIA CR LOC NT 144A 1.875% DUE 09-15-2021 BEO | ** 4,541,492 |
| DEXIA CREDIT LOCAL 2.0% DUE 22/01/2021 | ** 767,250 |
| DEXUS PROPERTY GROUP NPV | ** 112,533 |
| DHI GROUP INC COM | ** 7,089 |
| DHT HOLDINGS INC SHS NEW | ** 30,174 |
| DIAGEO CAP PLC GTD NT 4.828 DUE 07-15-2020 | ** 3,485,594 |
| DIAGEO INVT CORP 2.875% DUE 05-11-2022 | ** 121,806 |
| DIAGEO ORD PLC | ** 9,319,083 |
| DIAGEO PLC SPONSORED ADR NEW | ** 11,074,039 |
| DIAMOND 1 FIN CORP 3.48% DUE 06-01-2019 | ** 19,059,808 |
| DIAMOND 1 FIN CORP 4.42% DUE 06-15-2021 | ** 3,073,956 |
| DIAMOND OFFSHORE DRILLING INC COM | ** 226,129 |
| DIAMONDROCK HOSPITALITY CO COM STK | ** 137,478 |
| DICKS SPORTING GOODS INC OC-COM OC-COM | ** 175,257 |
| DIGI INTL INC COM | ** 32,155 |
| DIGIRAD CORP COM | ** 5,825 |
| DIGITAL RLTY TR LP 3.95% DUE 07-01-2022 | ** 626,799 |
| DIGITAL RLTY TR LP FIXED 3.7% 08-15-2027 | ** 25,182 |
| DILLARDS INC CL A COM | ** 227,710 |
| DIME CMNTY BANCSHARES INC COM | ** 101,922 |
| DINEEQUITY INC COM STK | ** 43,273 |
| DIODES INC COM | ** 156,682 |
| DIPLOMAT PHARMACY INC COM | ** 54,891 |
| DISCO CORPORATION NPV | ** 220,223 |
| DISCOVER BANK 2% DUE 02-21-2018 | ** 6,500,449 |
| DISCOVER BK NEW 3.1% DUE 06-04-2020 | ** 344,035 |
| DISCOVER BK NEW 4.2% DUE 08-08-2023 | ** 2,625,305 |
| DISCOVER BK NEW 8.7% DUE 11-18-2019 | ** 404,643 |
| DISCOVER BK NEW CASTLE DEL 3.200 DUE 08-09-2021 | ** 608,662 |
| DISCOVER CARD 1.45% DUE 03-15-2021 | ** 2,232,973 |
| DISCOVER CARD 1.67% DUE 01-18-2022 | ** 994,341 |
| DISCOVER CARD 1.9% DUE 10-17-2022 | ** 16,695,624 |
| DISCOVER CARD 2.12% DUE 12-15-2021 | ** 5,372,572 |
| DISCOVER CARD 2.19% DUE 04-17-2023 | ** 17,087,072 |
| DISCOVER CARD EXECUTION NT TR 2017-5 DISCOVERSERIES NT CL A 12-15-2026 REG | ** 9,225,904 |

DISCOVER FINL SVCS 3.75% DUE 03-04-2025

** 991,503

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| Security Name, Maturity Date, and Rate | Current Cost Value (in dollars) |
|--|---------------------------------------|
| DISCOVER FINL SVCS 3.85% DUE 11-21-2022 | ** 1,779,012 |
| DISCOVER FINL SVCS COM STK | ** 12,661,032 |
| DISCOVERY 3.95% DUE 03-20-2028 | ** 1,651,129 |
| DISCOVERY 6.35% DUE 06-01-2040 | ** 94,111 |
| DISCOVERY COMMUNIC 3.3 BDS DUE 05-15-2022 | ** 1,974,349 |
| DISCOVERY COMMUNICATIONS INC NEW COM SERA STK | ** 15,283,302 |
| DISCOVERY COMMUNICATIONS INC NEW COM SERC COM SER C | ** 5,796,346 |
| DISCOVERY COMMUNICATIONS LLC 2.2% DUE 09-20-2019 | ** 2,496,413 |
| DISCOVERY COMMUNICATIONS LLC 2.95% 03-20-2023 | ** 593,806 |
| DISH DBS CORP 4.25% DUE 04-01-2018 | ** 702,625 |
| DISNEY WALT CO NEW 2.75 DUE 08-16-2021 | ** 629,335 |
| DISNEY WALT CO NEW 4.125 DUE 06-01-2044 | ** 55,079 |
| DISNEY WALT COMPANY 2.55 DUE 02-15-2022 | ** 150,789 |
| DMC GLOBAL INC COM | ** 30,812 |
| DNB NOR 2.25% DUE 03-28-2022 | ** 398,786 |
| DOLLAR GEN CORP NEW COM | ** 16,098,822 |
| DOLLARAMA INC COM STK NPV | ** 1,885,051 |
| DOMINION ENERGY INC FORMERLY 2.579% 07-01-2020 | ** 8,223,436 |
| DOMINION ENERGY INC FORMERLY DOMINION R 2017 SR NT SER D FLTG RATE 06-01-2019 | ** 8,758,958 |
| DOMINION GAS HLDGS 2.5% DUE 12-15-2019 | ** 200,314 |
| DOMINION GAS HLDGS 2.8% DUE 11-15-2020 | ** 1,573,995 |
| DOMINION RES INC 1.6% DUE 08-15-2019 | ** 1,325,255 |
| DOMINION RES INC 1.875% DUE 01-15-2019 | ** 2,589,080 |
| DOMINION RES INC 1.875% DUE 01-15-2019 | ** 4,985,005 |
| DOMINION RES INC 1.9% DUE 06-15-2018 | ** 849,913 |
| DOMINION RES INC 2.75 DUE 09-15-2022 | ** 118,970 |
| DOMINION RES INC 2.85% DUE 08-15-2026 | ** 598,759 |
| DOMINION RES INC 6.4% DUE 06-15-2018 | ** 1,102,284 |
| DOMINOS PIZZA INC COM | ** 3,066,443 |
| DOMTAR CORP COM NEW COM NEW | ** 298,903 |
| DON QUIJOTE HOLDINGS CO LTD | ** 674,526 |
| DONEGAL GROUP INC CL A NEW CLA | ** 37,230 |
| DORIAN LPG LIMITED COM USD0.01 | ** 45,036 |
| DORMAN PRODS INC COM | ** 210,260 |
| DOUGLAS EMMETT INC COM REIT | ** 65,121 |
| DOW CHEM CO 4.125 DUE 11-15-2021 | ** 267,376 |
| DOW CHEM CO 4.25% DUE 11-15-2020 | ** 5,098,624 |
| DOW CHEM CO 8.55 DUE 05-15-2019 | ** 584,917 |
| DOW CHEMICAL CO 3% DUE 11-15-2022 | ** 1,040,486 |
| DOWA HOLDINGS CO LTD | ** 825,163 |
| DOWDUPONT INC COM USD0.01 | ** 3,601,239 |
| DR AUTO 1.82% DUE 06-15-2020 | ** 852,337 |
| DR AUTO 1.85% DUE 04-15-2020 | ** 1,016,397 |
| DR AUTO 2.75% DUE 09-15-2023 | ** 303,429 |
| DR AUTO 4.18% DUE 03-15-2024 | ** 229,027 |

DR PEPPER SNAPPLE 2.55% DUE 09-15-2026
DR PEPPER SNAPPLE GROUP 2 DUE 01-15-2020

** 50,243
** 322,458

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| Security Name, Maturity Date, and Rate | Current Cost Value (in dollars) |
|---|---------------------------------------|
| DRIL-QUIP INC COM | ** 196,906 |
| DRIVE AUTO RECEIVABLES TR 2017-3 CL B 2.3% 05-17-2021 REG | ** 1,167,311 |
| DRIVE AUTO RECEIVABLES TR SER 17-1 CL D 3.84% 03-15-2023 | ** 221,378 |
| DRIVE AUTO RECEIVABLES TR SER 2017-3 CL A2A 1.65% 08-15-2019 | ** 1,198,205 |
| DRIVE AUTO RECEIVABLES TRUST SR 17-1 CL C 2.84% 04-15-2022 | ** 191,845 |
| DRIVE AUTO RECEIVABLES TRUST SR 2017-1 CL A2A 1.67% DUE 05-15-2019 | ** 909,462 |
| DRIVE SHACK INC COM | ** 16,037 |
| DRM FUNDING INC SER 2015-1 CL A FLT RT 01-20-2020 BEO | ** 5,101,183 |
| DSP GROUPS INC COM | ** 28,188 |
| DST SYS INC COM | ** 115,388 |
| DSW INC CL A CL A | ** 166,035 |
| DT AUTO OWNER TR 2.02% DUE 08-17-2020 | ** 42,951 |
| DT AUTO OWNER TR 3.77% DUE 10-17-2022 | ** 112,687 |
| DTE ENERGY CO 2.4% DUE 12-01-2019 | ** 6,699,519 |
| DU PONT E I DE 2.2% DUE 05-01-2020 | ** 1,258,890 |
| DU PONT E I DE 4.625% DUE 01-15-2020 | ** 959,328 |
| DU PONT E I DE NEMOURS & CO NT 2.8 2-15-23 | ** 523,838 |
| DUCOMMUN INC DEL COM | ** 46,288 |
| DUFRY AG CHF5 (REGD) | ** 802,670 |
| DUKE ENERGY 2.5% DUE 03-15-2023 | ** 3,766,051 |
| DUKE ENERGY CAROLINAS DTD 06/07/2010 4.3DUE 06-15-2020 | ** 157,109 |
| DUKE ENERGY CORP 2.1% DUE 06-15-2018 | ** 400,111 |
| DUKE ENERGY CORP 2.4% DUE 08-15-2022 | ** 4,833,866 |
| DUKE ENERGY CORP 2.65% DUE 09-01-2026 | ** 1,327,063 |
| DUKE ENERGY CORP 3.15% DUE 08-15-2027 | ** 546,024 |
| DUKE ENERGY CORP 5.05% DUE 09-15-2019 | ** 334,395 |
| DUKE ENERGY CORP NEW 3.95 DUE 10-15-2023 | ** 13,016,342 |
| DUKE ENERGY CORP NEW COM NEW COM NEW | ** 12,002,665 |
| DUKE ENERGY FLA 3.2% DUE 01-15-2027 | ** 7,188,019 |
| DUKE ENERGY IND 1ST MTG BD SER PPP 3.75 DUE 07-15-2020 | ** 1,026,811 |
| DUKE ENERGY PROGRESS LLC FLTG DUE 09-08-2020 | ** 3,390,923 |
| DXC TECHNOLOGY CO COM | ** 3,006,432 |
| DXC TECHNOLOGY CO FIXED 4.25% DUE 04-15-2024 | ** 65,623 |
| DXC TECHNOLOGY CO SR NT FLTG 3-01-2021 | ** 1,854,527 |
| DXP ENTERPRISES INC COM NEW STK | ** 32,350 |
| DYNEGY INC NEW DEL COM | ** 171,967 |
| E L F BEAUTY INC COM | ** 3,505,414 |
| E TRADE FINL CORP 3.8% DUE 08-24-2027 | ** 21,928 |
| E TRADE FINL CORP FORMERLY E TRADE GROUP INC TO 10/01/2003 COM NEW COM NEW | ** 722,334 |
| E.ON SE NPV | ** 2,141,943 |
| E.SUN FINL HLDGS TWD10 | ** 312,256 |
| EAGLE BANCORP INC MD COM | ** 103,525 |
| EAGLE MATLS INC COM | ** 3,039,612 |
| EAST WEST BANCORP INC COM | ** 4,523,258 |
| EASTERLY GOVERNMENT PROPRTI COMMON STOCK | ** 38,412 |

EASTMAN CHEM CO 2.7% DUE 01-15-2020
EASTMAN CHEM CO 3.8% DUE 03-15-2025

** 5,283,857
** 3,643,845

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|--|---------------------------------------|
| EASTN CO COM | ** 10,460 |
| EATON CORP OHIO 2.75% DUE 11-02-2022 | ** 4,091,934 |
| EATON CORP PLC COM USD0.50 | ** 8,948,199 |
| EBAY INC 4 DUE 07-15-2042 | ** 106,192 |
| EBAY INC COM USD0.001 | ** 23,810,317 |
| EBAY INC FIXED 2.15% DUE 06-05-2020 | ** 3,098,088 |
| ECHO GLOBAL LOGISTICS INC COM | ** 80,640 |
| ECHOSTAR CORPORATION | ** 263,979 |
| ECLIPSE RES CORP COM | ** 57,713 |
| ECOLAB INC 1.55% 01-12-2018 | ** 4,999,445 |
| ECOLAB INC 4.35% DUE 12-08-2021 | ** 1,303,901 |
| ECOPETROL S A 5.875% DUE 05-28-2045 | ** 306,300 |
| EDGEWELL PERS CARE CO COM | ** 137,844 |
| EDISON INTL 2.125% 04-15-2020 REG | ** 2,081,594 |
| EDISON INTL FIXED 2.4% DUE 09-15-2022 | ** 2,215,942 |
| EDUCATION RLTY TR INC COM NEW COM NEW | ** 3,162,460 |
| EDWARDS LIFESCIENCES CORP COM | ** 355,487 |
| EIFFAGE EUR4 | ** 622,633 |
| EL PASO ENERGY CORP MEDIUM TERM NTS BOOK TR 4 7.8 8-1-31 | ** 773,897 |
| EL POLLO LOCO HLDGS INC COM | ** 44,322 |
| ELBIT SYS LTD | ** 1,466,190 |
| ELDORADO RESORTS INC COM USD0.00001 | ** 80,190 |
| ELECTR ARTS COM | ** 16,716,517 |
| ELECTR ARTS INC 3.7% DUE 03-01-2021 | ** 1,938,451 |
| ELECTRO SCIENTIFIC INDS INC COM | ** 92,149 |
| ELECTROLUX AB SER'B'NPV (POST SPLIT) | ** 1,778,004 |
| ELECTRONICS FOR IMAGING INC COM | ** 116,555 |
| ELEMENTIS ORD GBP0.05 | ** 1,324,373 |
| ELLIE MAE INC COM STK | ** 1,760,733 |
| ELLIS PERRY INTL INC COM | ** 40,239 |
| EMAAR PROPERTIES AED1 | ** 52,963 |
| EMC INS GROUP INC COM | ** 61,741 |
| EMCOR GROUP INC COM | ** 3,100,859 |
| EMERA US FIN LP 2.15% DUE 06-15-2019 | ** 3,237,358 |
| EMERA US FIN LP 2.7% DUE 06-15-2021 | ** 498,782 |
| EMERA US FIN LP 3.55% DUE 06-15-2026 | ** 1,153,295 |
| EMERALD BAY S.A. 0% NTS 19/10/2020 EUR1 | ** 543,506 |
| EMERGENT BIOSOLUTIONS INC COM | ** 166,688 |
| EMERSON ELEC CO 5% DUE 04-15-2019 | ** 279,204 |
| EMIRATES TELECOMMUNICATIONS GROUP COMPA NY PJSC ETISALAT GROUP | ** 45,612 |
| EMPIRE ST RLTY TR INC CL A CL A | ** 163,049 |
| EMPLOYERS HLDGS INC COM | ** 153,491 |
| ENBRIDGE ENERGY 4.375% DUE 10-15-2020 | ** 5,288,896 |
| ENBRIDGE INC 2.9% 07-15-2022 | ** 2,479,898 |
| ENBRIDGE INC 4.25% DUE 12-01-2026 | ** 181,940 |
| ENBRIDGE INC SR NT FLTG RATE DUE 06-15-2020 REG | ** 1,110,217 |

ENCANA CORP 6.5% DUE 05-15-2019

** 78,806

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| Security Name, Maturity Date, and Rate | Current Value (in dollars) |
|--|-------------------------------------|
| ENCANA CORP 6.5% DUE 08-15-2034 | ** 123,572 |
| ENCORE CAP GROUP INC COM | ** 117,754 |
| ENCORE WIRE CORP COM | ** 89,759 |
| ENDESA SA EUR1.2 | ** 1,943,408 |
| ENDO INTL LTD COM STK | ** 160,503 |
| ENDOCYTE INC COM | ** 15,793 |
| ENEL CHILE SA COM NPV | ** 57,292 |
| ENEL SPA EUR1 | ** 1,573,024 |
| ENERGY RECOVERY INC COM | ** 583,791 |
| ENERGY TRANSFER 2.5% DUE 06-15-2018 | ** 3,400,062 |
| ENERGY TRANSFER 3.6% DUE 02-01-2023 | ** 181,191 |
| ENERGY TRANSFER 4.05% DUE 03-15-2025 | ** 390,708 |
| ENERGY TRANSFER 4.65% DUE 06-01-2021 | ** 3,073,396 |
| ENERGY TRANSFER 4.75% DUE 01-15-2026 | ** 15,562 |
| ENERGY TRANSFER FIXED 6.125% DUE 12-15-2045 | ** 434,367 |
| ENERGY TRANSFER PARTNERS 6.7% 07-01-2018 | ** 613,250 |
| ENERGY TRANSFER PARTNERS L P ENERGY TRANSFER PARTNERS 6.625% DUE 10-15-2036 | ** 57,596 |
| ENERGY TRANSFER SR NT 9 DUE 04-15-2019 | ** 431,604 |
| ENERSYS COM | ** 126,935 |
| ENGIE COMSTK | ** 8,517,096 |
| ENGILITY HLDGS INC NEW COM | ** 114,984 |
| ENI SPA EUR1 | ** 6,955,132 |
| ENLINK MIDSTREAM 2.7% DUE 04-01-2019 | ** 399,642 |
| ENLINK MIDSTREAM 4.15% DUE 06-01-2025 | ** 50,522 |
| ENLINK MIDSTREAM LLC COM UNIT REPSTG LTD LIABILITY CO INTS | ** 214,086 |
| ENNIS INC COM | ** 55,299 |
| ENNOCONN CORPORATI TWD10 | ** 1,282,690 |
| ENOVA INTL INC COM | ** 65,649 |
| ENSCO PLC SHS CLASS A COM | ** 208,410 |
| ENSIGN GROUP INC COM STK | ** 58,342 |
| ENSTAR GROUP LIMITED COM | ** 258,968 |
| ENTERCOM MUNICATIONS CORP CL A CL A | ** 21,740 |
| ENERGY ARK INC 3.05% DUE 06-01-2023 | ** 54,199 |
| ENERGY CORP 5.125 DUE 09-15-2020 | ** 2,509,135 |
| ENERGY GULF STS 5.59% DUE 10-01-2024 | ** 461,797 |
| ENERGY GULF STS 6% DUE 05-01-2018 | ** 202,641 |
| ENERGY LA LLC 2.4% DUE 10-01-2026 | ** 75,730 |
| ENERGY LA LLC 3.12% 09-01-2027 | ** 94,758 |
| ENERGY LA LLC 5.4% DUE 11-01-2024 | ** 1,364,490 |
| ENERGY LA LLC 6.5% DUE 09-01-2018 | ** 205,844 |
| ENTERPRISE BANCORP INC MASS CDT-COM CDT-COM | ** 19,953 |
| ENTERPRISE FINL SVCS CORP COM STK | ** 58,695 |
| ENTERPRISE FLEET 1.74000000954% DUE 02-22-2022 | ** 4,143,308 |
| ENTERPRISE PRODS 3.35% DUE 03-15-2023 | ** 1,723,308 |

| | |
|---------------------------------------|--------------|
| ENTERPRISE PRODS 3.75% DUE 02-15-2025 | ** 335,106 |
| ENTERPRISE PRODS 3.9% DUE 02-15-2024 | ** 533,505 |
| ENTERPRISE PRODS 6.5% DUE 01-31-2019 | ** 2,535,100 |

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|--|---------------------------------------|
| ENTERPRISE PRODS FIXED 1.65% DUE 05-07-2018 | ** 3,974,388 |
| ENTERPRISE PRODS FIXED 1.65% DUE 05-07-2018 | ** 4,863,503 |
| ENTERPRISE PRODS OPER DTD 05-20-2010 5.2DUE 09-01-2020 | ** 2,596,285 |
| ENTERPRISE PRODS OPER LLC 3.7% 02-15-2026 | ** 55,293 |
| ENTRAVISION COMMUNICATIONS CORP CL A CL A | ** 53,525 |
| ENVISION HEALTHCARE CORP COM | ** 343,872 |
| EOG RES INC 2.45 DUE 04-01-2020 | ** 351,001 |
| EOG RES INC 2.625 DUE 03-15-2023 | ** 138,394 |
| EOG RES INC 3.15% DUE 04-01-2025 | ** 1,494,425 |
| EOG RES INC 4.1% DUE 02-01-2021 | ** 667,313 |
| EOG RES INC 4.15% DUE 01-15-2026 | ** 787,582 |
| EOG RES INC 4.4% DUE 06-01-2020 | ** 5,087,282 |
| EOG RES INC 5.625% DUE 06-01-2019 | ** 277,267 |
| EOG RESOURCES INC COM | ** 18,032,301 |
| EP ENERGY CORP CL A CL A | ** 689 |
| EPLUS INC COM | ** 52,640 |
| EPR PPTYS 4.5% DUE 06-01-2027 | ** 133,757 |
| EPR PPTYS COM SH BEN INT COM SH BEN INT | ** 235,067 |
| EQT CORP 4.875% DUE 11-15-2021 | ** 849,753 |
| EQT CORP COM | ** 3,063,434 |
| EQT CORP FIXED 2.5% DUE 10-01-2020 | ** 839,110 |
| EQT MIDSTREAM 4.125% DUE 12-01-2026 | ** 1,294,562 |
| EQUIFAX INC 3.25% DUE 06-01-2026 | ** 76,511 |
| EQUIFAX INC COM | ** 4,833,423 |
| EQUINIX INC COM PAR \$0.001 | ** 13,648,267 |
| EQUITY BANCSHARES INC COM CL A COM CL A | ** 27,620 |
| EQUITY COMMONWEALTH USD0.01(BNF INT) | ** 3,000,506 |
| ERA GROUP INC COM USD0.01 | ** 35,497 |
| ERAC USA FIN LLC 2.6% DUE 12-01-2021 | ** 296,159 |
| ERICSSON | ** 17,304,540 |
| ERICSSON SER'B'NPV | ** 328,565 |
| ERP OPER LTD 2.375% DUE 07-01-2019 | ** 321,807 |
| ERP OPER LTD 2.85% DUE 11-01-2026 | ** 15,521 |
| ERP OPERATING LP 4.625 DUE 12-15-2021 REG | ** 471,305 |
| ESCALADE INC COM | ** 15,129 |
| ESCO TECHNOLOGIES INC | ** 160,566 |
| ESPERION THERAPEUTICS INC NEW COM | ** 51,224 |
| ESSA BANCORP INC COM STK | ** 19,274 |
| ESSENDANT INC | ** 35,152 |
| ESSILOR INTL EUR0.18 | ** 3,958,107 |
| ESSITY AB SER'B'NPV | ** 5,046,068 |
| ESTEE LAUDER COMPANIES INC CL A USD0.01 | ** 8,201,890 |
| ESTEE LAUDER COS 3.15% DUE 03-15-2027 | ** 65,448 |
| ESTERLINE TECHNOLOGIES CORP COM STK | ** 201,839 |
| ETHAN ALLEN INTERIORS INC COM | ** 82,082 |
| ETSY INC COM | ** 917,428 |

EUROCOMMERCIAL EUR0.50

** 792,130

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| Security Name, Maturity Date, and Rate | Current Cost Value (in dollars) |
|---|---------------------------------------|
| EURONAV NPV | ** 841,968 |
| EUROPEAN BK RECON & DEV EURO NTS BOOK ENTRY 1 DUE 06-15-2018 | ** 14,946,810 |
| EUROPEAN INVT BK 1.875 03-15-2019 | ** 8,759,678 |
| EUROPEAN INVT BK GLOBAL NT 1.625% DUE 12-15-2020 REG | ** 12,802,530 |
| EUROPEAN INVT BK GLOBAL NT 1.75% DUE 05-15-2020 REG | ** 1,172,837 |
| EUROPEAN INVT BK NT 1.25% DUE 12-16-2019REG | ** 7,089,530 |
| EUROSAIL-UK 07-3BL FRN M/BKD 06/2045 EUR(VAR) | ** 69,787 |
| EUROSAIL-UK 2007-3BL PLC NO MIN REGD NOTES FLTG RT REG-S 13/06/2045 | ** 93,038 |
| EUTELSAT COMMUNICA EUR1 | ** 434,831 |
| EVA AIRWAYS TWD10 | ** 38,318 |
| EVANS BANCORP INC COM NEW COM NEW | ** 21,243 |
| EVERCORE INC | ** 2,039,940 |
| EVERGREEN MARINE C TWD10 | ** 223,831 |
| EVOLENT HEALTH INC CL A CL A | ** 68,659 |
| EXACT SCIENCES CORP COM | ** 2,431,026 |
| EXACTECH INC COM | ** 70,961 |
| EXELON CORP 3.95% DUE 06-15-2025 | ** 104,213 |
| EXELON CORP JR SUB NT STEP UP 06-01-202205-01-2022 | ** 295,539 |
| EXELON GENERATION 5.75% DUE 10-01-2041 | ** 54,792 |
| EXELON GENERATION CO LLC 2.95% DUE 01-15-2020 | ** 2,980,016 |
| EXELON GENERATION CO LLC 3.4% 03-15-2022 | ** 147,437 |
| EXELON GENERATION CO LLC 4.25 06-15-2022 | ** 120,676 |
| EXETER AUTOMOBILE 1.84% DUE 11-16-2020 | ** 1,214,135 |
| EXETER AUTOMOBILE 2.05% DUE 12-15-2021 | ** 881,388 |
| EXETER AUTOMOBILE 2.84% DUE 08-16-2021 | ** 83,892 |
| EXLSERVICE COM INC COM STK | ** 14,424 |
| EXPEDIA INC DEL 3.8% DUE 02-15-2028 | ** 120,788 |
| EXPEDIA INC DEL 7.456% DUE 08-15-2018 | ** 412,548 |
| EXPERIAN ORD USD0.10 | ** 5,179,282 |
| EXPORT IMPORT BK KOREA NT 4% DUE 01-29-2021 REG | ** 411,847 |
| EXPRESS INC COM | ** 98,496 |
| EXPRESS SCRIPTS 2.6% 11-30-2020 | ** 3,816,470 |
| EXPRESS SCRIPTS 3.05% 11-30-2022 | ** 299,490 |
| EXPRESS SCRIPTS 3.4% DUE 03-01-2027 | ** 1,678,045 |
| EXPRESS SCRIPTS HLDG CO COM | ** 4,694,483 |
| EXTERRAN CORP COM | ** 1,645,727 |
| EXXARO RESOURCES ZAR0.01 | ** 1,502,690 |
| EXXON MOBIL CORP 1.708% DUE 03-01-2019 | ** 5,227,749 |
| EXXON MOBIL CORP 2.222% DUE 03-01-2021 | ** 2,210,043 |
| EXXON MOBIL CORP 3.043% DUE 03-01-2026 | ** 1,980,114 |
| EXXON MOBIL CORP COM | ** 7,587,654 |
| EZCORP INC CL A NON VTG CL A NON VTG | ** 75,384 |
| F N B CORP PA COM | ** 3,876,800 |
| FABRINET COM USD0.01 | ** 94,136 |
| FACEBOOK INC COM USD0.000006 CL 'A' | ** 47,340,159 |
| FACTSET RESH SYS INC COM STK | ** 152,473 |

FANNIE MAE 1997-89 CL-ZA 7.0% DUE 12-20-2027

** 204,804

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| Security Name, Maturity Date, and Rate | Current Cost Value (in dollars) |
|---|---------------------------------------|
| FANNIE MAE BNDS 2.0% 10-05-2022 | ** 3,041,543 |
| FANNIE MAE SER 1994-43 CL PK 6.35% 02-25-2024 | ** 145,273 |
| FANNIEMAE-ACES SR 2015-M8 CL AB 2.829% 01-25-2025 | ** 6,114,103 |
| FANUC CORP NPV | ** 7,377,579 |
| FARMERS CAP BK CORP COM | ** 27,605 |
| FARMERS NATL BANC CORP COM | ** 40,002 |
| FARO TECHNOLOGIES INC COM | ** 272,506 |
| FBL FINL GROUP INC CL A CL A | ** 153,091 |
| FBR SECURITIZATION FLTG RT 2.30135% DUE 11-25-2035 | ** 25,794 |
| FCB FINL HLDGS INC CL A CL A | ** 168,250 |
| FED HOME LN MTG CORP G14239 4 DUE 09-01-2026 | ** 153,062 |
| FEDERAL AGRIC MTG CORP CL C | ** 72,137 |
| FEDERAL AGRIC MTG CORP DISC NTS FED BOOKDISC NT DUE 01-02-2018 | ** 3,566,000 |
| FEDERAL HOME LN BK CONS DISC NTS 01-22-2018 | ** 7,264,184 |
| FEDERAL HOME LN BKS 1.25 DUE 06-08-2018 | ** 2,431,569 |
| FEDERAL HOME LN BKS CONS BD 1.75 DUE 12-14-2018 | ** 3,496,178 |
| FEDERAL HOME LN BKS CONS BD 2 DUE 09-14-2018 REG | ** 801,337 |
| FEDERAL HOME LN MTG CORP 2014-DN1 CL M2 FLT RT 02-25-2024 REG | ** 14,439,422 |
| FEDERAL HOME LN MTG CORP BNDS 1.875% DUE 11-17-2020 REG | ** 1,790,566 |
| FEDERAL HOME LN MTG CORP MULTICLASS MTG 4 11-15-2039 | ** 843,298 |
| FEDERAL HOME LN MTG CORP MULTICLASS SR 2008-25 CL EF VAR 04-25-2038 REG | ** 2,274,177 |
| FEDERAL HOME LN MTG CORP MULTICLASS SR 2008-6 CL BF VAR 02-25-2038 REG | ** 1,088,387 |
| FEDERAL HOME LN MTG CORP MULTICLASS SR 2410 CL PF VAR 02-15-2032 REG | ** 1,054,203 |
| FEDERAL HOME LN MTG CORP MULTICLASS SR 3055 CL CF VAR 10-15-2035 REG | ** 486,468 |
| FEDERAL HOME LN MTG CORP MULTICLASS SR 3150 CL FA VAR 05-15-2036 REG | ** 2,337,839 |
| FEDERAL HOME LN MTG CORP MULTICLASS VAR SR 2012-17 CL FG 03-25-2042 REG | ** 3,610,200 |
| FEDERAL HOME LN MTG CORP POOL #2B0646 FLTG RT DUE 07-01-2042 BEO | ** 265,249 |
| FEDERAL HOME LN MTG CORP POOL #41-0792 3.444% 02-01-2030 BEO | ** 24,025 |
| FEDERAL HOME LN MTG CORP POOL #53-8275 9% 12-01-2019 BEO | ** 68 |
| FEDERAL HOME LN MTG CORP POOL #54-7356 9% 03-01-2020 BEO | ** 87 |
| FEDERAL HOME LN MTG CORP POOL #55-5330 10% 10-01-2019 BEO | ** 396 |
| FEDERAL HOME LN MTG CORP POOL #84-6004 3.702% 12-01-2024 BEO | ** 11,556 |
| FEDERAL HOME LN MTG CORP POOL #84-6313 FLTG RT 3.553% 02-01-2026 BEO | ** 785 |
| FEDERAL HOME LN MTG CORP POOL #849407 3.301% 09-01-2037 BEO | ** 487,204 |
| FEDERAL HOME LN MTG CORP POOL #84-9790 FLTG RT DUE 03-01-2045 | ** 8,290,890 |
| FEDERAL HOME LN MTG CORP POOL #A01672 9.5% 09-01-2019 BEO | ** 1,495 |
| FEDERAL HOME LN MTG CORP POOL #A17092 6% 12-01-2033 BEO | ** 8,868 |
| FEDERAL HOME LN MTG CORP POOL #A39803 5.5% 11-01-2035 BEO | ** 320,217 |
| FEDERAL HOME LN MTG CORP POOL #A47038 5% 09-01-2035 BEO | ** 123,543 |
| FEDERAL HOME LN MTG CORP POOL #A62378 6% 06-01-2037 BEO | ** 42,799 |
| FEDERAL HOME LN MTG CORP POOL #A63809 6% 08-01-2037 BEO | ** 80,272 |
| FEDERAL HOME LN MTG CORP POOL #A69654 6% 12-01-2037 BEO | ** 33,633 |
| FEDERAL HOME LN MTG CORP POOL #A71410 6% 01-01-2038 BEO | ** 821 |
| FEDERAL HOME LN MTG CORP POOL #A75218 6% 04-01-2038 BEO | ** 70,449 |
| FEDERAL HOME LN MTG CORP POOL #A85726 5% 04-01-2039 BEO | ** 131,866 |
| FEDERAL HOME LN MTG CORP POOL #A9-0826 4.5% 01-01-2040 BEO | ** 426,437 |

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| Security Name, Maturity Date, and Rate | Cost | Current Value (in dollars) |
|--|------|-------------------------------|
| FEDERAL HOME LN MTG CORP POOL #A93318 5%08-01-2040 BEO | ** | 719,010 |
| FEDERAL HOME LN MTG CORP POOL #A9-3625 5% 08-01-2040 BEO | ** | 431,360 |
| FEDERAL HOME LN MTG CORP POOL #A9-3652 5% 09-01-2040 BEO | ** | 220,979 |
| FEDERAL HOME LN MTG CORP POOL #A9-3713 5% 09-01-2040 BEO | ** | 545,967 |
| FEDERAL HOME LN MTG CORP POOL #A9-4069 5% 09-01-2040 BEO | ** | 172,524 |
| FEDERAL HOME LN MTG CORP POOL #A9-4113 5% 10-01-2040 BEO | ** | 251,647 |
| FEDERAL HOME LN MTG CORP POOL #A94132 5%09-01-2040 BEO | ** | 35,951 |
| FEDERAL HOME LN MTG CORP POOL #A94898 4.5% 11-01-2040 BEO | ** | 324,251 |
| FEDERAL HOME LN MTG CORP POOL #A95085 4%11-01-2040 BEO | ** | 505,849 |
| FEDERAL HOME LN MTG CORP POOL #A9-5519 4.5% 12-01-2040 BEO | ** | 120,910 |
| FEDERAL HOME LN MTG CORP POOL #A95561 4%12-01-2040 BEO | ** | 763,200 |
| FEDERAL HOME LN MTG CORP POOL #A95575 4%12-01-2040 BEO | ** | 567,912 |
| FEDERAL HOME LN MTG CORP POOL #A97040 4%02-01-2041 BEO | ** | 525,559 |
| FEDERAL HOME LN MTG CORP POOL #C03517 4.5% 09-01-2040 BEO | ** | 351,684 |
| FEDERAL HOME LN MTG CORP POOL #C03520 4%09-01-2040 BEO | ** | 3,236,287 |
| FEDERAL HOME LN MTG CORP POOL #C03545 5%08-01-2040 BEO | ** | 549,363 |
| FEDERAL HOME LN MTG CORP POOL #C03613 4%11-01-2040 BEO | ** | 519,359 |
| FEDERAL HOME LN MTG CORP POOL #C03792 3.5% 04-01-2042 BEO | ** | 1,694,588 |
| FEDERAL HOME LN MTG CORP POOL #C0-4240 3.5% 09-01-2042 BEO | ** | 648,687 |
| FEDERAL HOME LN MTG CORP POOL #C04422 3%12-01-2042 BEO | ** | 760,470 |
| FEDERAL HOME LN MTG CORP POOL #C09022 3%01-01-2043 BEO | ** | 3,811,575 |
| FEDERAL HOME LN MTG CORP POOL #C09055 4%12-01-2043 BEO | ** | 822,655 |
| FEDERAL HOME LN MTG CORP POOL #C1-0542 7% 06-01-2028 BEO | ** | 8,678 |
| FEDERAL HOME LN MTG CORP POOL #C1-2585 7% 07-01-2028 BEO | ** | 834 |
| FEDERAL HOME LN MTG CORP POOL #C1-4084 7% 08-01-2028 BEO | ** | 11,452 |
| FEDERAL HOME LN MTG CORP POOL #C91161 5%02-01-2028 BEO | ** | 18,604 |
| FEDERAL HOME LN MTG CORP POOL #C91589 3.5% 11-01-2032 BEO | ** | 511,755 |
| FEDERAL HOME LN MTG CORP POOL #D64290 7%10-01-2025 BEO | ** | 12,921 |
| FEDERAL HOME LN MTG CORP POOL #D6-7104 7.5% 01-01-2026 BEO | ** | 68,609 |
| FEDERAL HOME LN MTG CORP POOL #D7-0703 7% 04-01-2026 BEO | ** | 12,306 |
| FEDERAL HOME LN MTG CORP POOL #D75342 8%10-01-2026 BEO | ** | 711 |
| FEDERAL HOME LN MTG CORP POOL #D7-5558 8% 10-01-2026 BEO | ** | 1,087 |
| FEDERAL HOME LN MTG CORP POOL #D7-5787 8% 11-01-2026 BEO | ** | 2,717 |
| FEDERAL HOME LN MTG CORP POOL #D7-7163 7.5% 01-01-2027 BEO | ** | 5,541 |
| FEDERAL HOME LN MTG CORP POOL #D7-7260 7.5% 01-01-2027 BEO | ** | 4,422 |
| FEDERAL HOME LN MTG CORP POOL #D7-7490 7.5% 01-01-2027 BEO | ** | 437 |
| FEDERAL HOME LN MTG CORP POOL #D7-7541 7.5% 01-01-2027 BEO | ** | 7,808 |
| FEDERAL HOME LN MTG CORP POOL #D8-0177 7% 05-01-2027 BEO | ** | 9,222 |
| FEDERAL HOME LN MTG CORP POOL #D98914 4%01-01-2032 BEO | ** | 131,295 |
| FEDERAL HOME LN MTG CORP POOL #E04113 2.5% 11-01-2027 BEO | ** | 1,194,077 |
| FEDERAL HOME LN MTG CORP POOL #E99733 6%09-01-2018 BEO | ** | 1,458 |
| FEDERAL HOME LN MTG CORP POOL #G0-0552 8.5% 03-01-2023 BEO | ** | 7,009 |
| FEDERAL HOME LN MTG CORP POOL #G0-0561 9.5% 06-01-2025 BEO | ** | 1,262 |
| FEDERAL HOME LN MTG CORP POOL #G0-0627 8% 06-01-2025 BEO | ** | 5,566 |
| FEDERAL HOME LN MTG CORP POOL #G0-0704 7% 12-01-2026 BEO | ** | 8,483 |

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|---------------------------------------|------|------------|-----|----|---------|
| FEDERAL HOME LN MTG CORP POOL #G01665 | 5.5% | 03-01-2034 | BEO | ** | 482,527 |
| FEDERAL HOME LN MTG CORP POOL #G02031 | 5.5% | 02-01-2036 | BEO | ** | 144,954 |

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| Security Name, Maturity Date, and Rate | Current Cost Value (in dollars) |
|--|---------------------------------------|
| FEDERAL HOME LN MTG CORP POOL #G02427 5.5% 12-01-2036 BEO | ** 434,424 |
| FEDERAL HOME LN MTG CORP POOL #G03073 5.5% 07-01-2037 BEO | ** 238,042 |
| FEDERAL HOME LN MTG CORP POOL #G03233 6%08-01-2037 BEO | ** 7,954 |
| FEDERAL HOME LN MTG CORP POOL #G03600 7%11-01-2037 BEO | ** 81,574 |
| FEDERAL HOME LN MTG CORP POOL #G03695 5.5% 11-01-2037 BEO | ** 131,537 |
| FEDERAL HOME LN MTG CORP POOL #G03812 5.5% 02-01-2038 BEO | ** 162,905 |
| FEDERAL HOME LN MTG CORP POOL #G03819 6%01-01-2038 BEO | ** 56,835 |
| FEDERAL HOME LN MTG CORP POOL #G04448 5.5% 07-01-2038 BEO | ** 69,622 |
| FEDERAL HOME LN MTG CORP POOL #G04585 5.5% 02-01-2038 BEO | ** 120,945 |
| FEDERAL HOME LN MTG CORP POOL #G04588 5.5% 08-01-2038 BEO | ** 73,836 |
| FEDERAL HOME LN MTG CORP POOL #G04636 5%12-01-2035 BEO | ** 59,649 |
| FEDERAL HOME LN MTG CORP POOL #G04688 5.5% 09-01-2038 BEO | ** 66,597 |
| FEDERAL HOME LN MTG CORP POOL #G05179 5.5% 01-01-2039 BEO | ** 81,726 |
| FEDERAL HOME LN MTG CORP POOL #G05527 4%07-01-2039 BEO | ** 61,568 |
| FEDERAL HOME LN MTG CORP POOL #G05676 4%11-01-2039 BEO | ** 1,009,520 |
| FEDERAL HOME LN MTG CORP POOL #G05726 5%08-01-2039 BEO | ** 253,063 |
| FEDERAL HOME LN MTG CORP POOL #G05741 4.5% 12-01-2039 BEO | ** 545,934 |
| FEDERAL HOME LN MTG CORP POOL #G0-5927 4.5% 07-01-2040 BEO | ** 1,149,818 |
| FEDERAL HOME LN MTG CORP POOL #G06021 5.5% 01-01-2040 BEO | ** 194,998 |
| FEDERAL HOME LN MTG CORP POOL #G06087 5%09-01-2040 BEO | ** 52,497 |
| FEDERAL HOME LN MTG CORP POOL #G06172 5.5% 12-01-2038 BEO | ** 461,984 |
| FEDERAL HOME LN MTG CORP POOL #G06601 4.5% 12-01-2040 BEO | ** 2,158,477 |
| FEDERAL HOME LN MTG CORP POOL #G06669 6.5% 09-01-2039 BEO | ** 222,887 |
| FEDERAL HOME LN MTG CORP POOL #G06875 5.5% 12-01-2038 BEO | ** 1,625,728 |
| FEDERAL HOME LN MTG CORP POOL #G07032 3%06-01-2042 BEO | ** 1,231,379 |
| FEDERAL HOME LN MTG CORP POOL #G07129 3.5% 09-01-2042 BEO | ** 1,042,942 |
| FEDERAL HOME LN MTG CORP POOL #G07434 3.5% 07-01-2043 BEO | ** 2,029,267 |
| FEDERAL HOME LN MTG CORP POOL #G08273 5.5% 06-01-2038 BEO | ** 46,719 |
| FEDERAL HOME LN MTG CORP POOL #G08368 4.5% 10-01-2039 BEO | ** 521,425 |
| FEDERAL HOME LN MTG CORP POOL #G08457 4.5% 08-01-2041 BEO | ** 1,009,681 |
| FEDERAL HOME LN MTG CORP POOL #G08521 3%01-01-2043 BEO | ** 649,537 |
| FEDERAL HOME LN MTG CORP POOL #G08540 3%08-01-2043 BEO | ** 1,043,642 |
| FEDERAL HOME LN MTG CORP POOL #G08567 4%01-01-2044 BEO | ** 1,751,161 |
| FEDERAL HOME LN MTG CORP POOL #G08624 4%01-01-2045 BEO | ** 2,572,735 |
| FEDERAL HOME LN MTG CORP POOL #G08653 3%07-01-2045 BEO | ** 2,447,041 |
| FEDERAL HOME LN MTG CORP POOL #G08672 4%10-01-2045 BEO | ** 1,739,150 |
| FEDERAL HOME LN MTG CORP POOL #G08681 3.5% 12-01-2045 BEO | ** 5,746,090 |
| FEDERAL HOME LN MTG CORP POOL #G0-8732 3% 11-01-2046 BEO | ** 4,825,139 |
| FEDERAL HOME LN MTG CORP POOL #G0-8741 3% 01-01-2047 BEO | ** 14,874,035 |
| FEDERAL HOME LN MTG CORP POOL #G0-8771 4% 07-01-2047 BEO | ** 15,822,683 |
| FEDERAL HOME LN MTG CORP POOL #G08793 4%12-01-2047 BEO | ** 28,095,759 |
| FEDERAL HOME LN MTG CORP POOL #G11557 6%03-01-2019 BEO | ** 7 |
| FEDERAL HOME LN MTG CORP POOL #G11634 5.5% 11-01-2019 BEO | ** 1,770 |
| FEDERAL HOME LN MTG CORP POOL #G11652 6%01-01-2020 BEO | ** 25,414 |
| FEDERAL HOME LN MTG CORP POOL #G12467 6%11-01-2021 BEO | ** 156,896 |
| FEDERAL HOME LN MTG CORP POOL #G12978 5.5% 12-01-2022 BEO | ** 173,564 |

FEDERAL HOME LN MTG CORP POOL #G13300 4.5% 05-01-2023 BEO ** 55,150

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| Security Name, Maturity Date, and Rate | Current Value (in dollars) |
|--|-------------------------------------|
| FEDERAL HOME LN MTG CORP POOL #G13825 4%05-01-2025 BEO | ** 1,259,988 |
| FEDERAL HOME LN MTG CORP POOL #G13868 4.5% 07-01-2025 BEO | ** 303,532 |
| FEDERAL HOME LN MTG CORP POOL #G14171 6%10-01-2024 BEO | ** 134,277 |
| FEDERAL HOME LN MTG CORP POOL #G14375 4%07-01-2026 BEO | ** 713,915 |
| FEDERAL HOME LN MTG CORP POOL #G14492 4%10-01-2025 BEO | ** 390,004 |
| FEDERAL HOME LN MTG CORP POOL #G1-4956 2.5% 05-01-2028 BEO | ** 1,117,113 |
| FEDERAL HOME LN MTG CORP POOL #G16177 2%01-01-2032 BEO | ** 802,664 |
| FEDERAL HOME LN MTG CORP POOL #G18401 3.5% 09-01-2026 BEO | ** 138,371 |
| FEDERAL HOME LN MTG CORP POOL #G18475 2.5% 08-01-2028 BEO | ** 269,729 |
| FEDERAL HOME LN MTG CORP POOL #G20028 7.5% 12-01-2036 BEO | ** 1,115,650 |
| FEDERAL HOME LN MTG CORP POOL #G30591 6%02-01-2028 BEO | ** 73,635 |
| FEDERAL HOME LN MTG CORP POOL #J0-6009 5% 10-01-2020 BEO | ** 83,978 |
| FEDERAL HOME LN MTG CORP POOL #J0-9212 5% 01-01-2024 BEO | ** 50,962 |
| FEDERAL HOME LN MTG CORP POOL #J12439 4.5% 06-01-2025 BEO | ** 458,088 |
| FEDERAL HOME LN MTG CORP POOL #J14494 4%02-01-2026 BEO | ** 937,414 |
| FEDERAL HOME LN MTG CORP POOL #J1-5658 4% 06-01-2026 BEO | ** 282,118 |
| FEDERAL HOME LN MTG CORP POOL #J1-5719 4% 06-01-2026 BEO | ** 757,953 |
| FEDERAL HOME LN MTG CORP POOL #J15974 4%06-01-2026 BEO | ** 269,148 |
| FEDERAL HOME LN MTG CORP POOL #J16059 4%07-01-2026 BEO | ** 151,088 |
| FEDERAL HOME LN MTG CORP POOL #J1-8912 FIXED 2.5% 04-01-2027 BEO | ** 480,375 |
| FEDERAL HOME LN MTG CORP POOL #J2-3929 2.5% 05-01-2028 BEO | ** 2,595,573 |
| FEDERAL HOME LN MTG CORP POOL #J2-5735 3% 09-01-2028 BEO | ** 594,898 |
| FEDERAL HOME LN MTG CORP POOL #J27464 3.5% 02-01-2029 BEO | ** 1,152,493 |
| FEDERAL HOME LN MTG CORP POOL #Q04673 4%11-01-2041 BEO | ** 959,621 |
| FEDERAL HOME LN MTG CORP POOL #Q04674 4%12-01-2041 BEO | ** 71,357 |
| FEDERAL HOME LN MTG CORP POOL #Q1-0448 3.5% 08-01-2042 BEO | ** 598,015 |
| FEDERAL HOME LN MTG CORP POOL #Q19853 3.5% 06-01-2043 BEO | ** 988,056 |
| FEDERAL HOME LN MTG CORP POOL #Q2-0402 3% 07-01-2043 BEO | ** 200,633 |
| FEDERAL HOME LN MTG CORP POOL #Q20416 3%07-01-2043 BEO | ** 401,587 |
| FEDERAL HOME LN MTG CORP POOL #Q2-0983 3% 08-01-2043 BEO | ** 336,753 |
| FEDERAL HOME LN MTG CORP POOL #Q2-1694 3% 08-01-2043 BEO | ** 238,063 |
| FEDERAL HOME LN MTG CORP POOL #Q2-5702 4.5% 04-01-2044 BEO | ** 756,089 |
| FEDERAL HOME LN MTG CORP POOL #Q2-5703 4.5% 04-01-2044 BEO | ** 758,993 |
| FEDERAL HOME LN MTG CORP POOL #Q2-5705 4.5% 04-01-2044 BEO | ** 476,329 |
| FEDERAL HOME LN MTG CORP POOL #Q2-5712 4.5% 04-01-2044 BEO | ** 510,359 |
| FEDERAL HOME LN MTG CORP POOL #Q2-5850 4.5% 04-01-2044 BEO | ** 326,134 |
| FEDERAL HOME LN MTG CORP POOL #Q2-5851 4.5% 04-01-2044 BEO | ** 79,451 |
| FEDERAL HOME LN MTG CORP POOL #Q2-5852 4.5% 04-01-2044 BEO | ** 546,832 |
| FEDERAL HOME LN MTG CORP POOL #Q2-5853 4.5% 04-01-2044 BEO | ** 577,957 |
| FEDERAL HOME LN MTG CORP POOL #Q29920 4.5% 11-01-2044 BEO | ** 62,668 |
| FEDERAL HOME LN MTG CORP POOL #S0-6297 3.5% 09-15-2042 BEO | ** 219,576 |
| FEDERAL HOME LN MTG CORP POOL #U8-0439 3.5% 07-01-2033 BEO | ** 581,922 |
| FEDERAL HOME LN MTG CORP POOL #U90245 3.5% 10-01-2042 BEO | ** 679,978 |
| FEDERAL HOME LN MTG CORP POOL #U9-0690 3.5 DUE 06-01-2042 | ** 255,968 |

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|---|--------------|
| FEDERAL HOME LN MTG CORP POOL #U92272 4.5% 12-01-2043 BEO | ** 704,750 |
| FEDERAL HOME LN MTG CORP POOL #U99076 4.5% 12-01-2043 BEO | ** 5,915,834 |

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| Security Name, Maturity Date, and Rate | Current Cost Value (in dollars) |
|--|---------------------------------------|
| FEDERAL HOME LN MTG CORP POOL #U99084 4.5% 02-01-2044 BEO | ** 4,830,515 |
| FEDERAL HOME LN MTG CORP POOL #U99091 4.5% 03-01-2044 BEO | ** 1,787,304 |
| FEDERAL HOME LN MTG CORP POOL #U99114 3.5% 02-01-2044 BEO | ** 299,978 |
| FEDERAL HOME LN MTG CORP PREASSIGN 001011.5% 01-17-2020 | ** 8,914,842 |
| FEDERAL HOME LN MTG CORP Q15062 3 DUE 02-01-2043 | ** 2,434,670 |
| FEDERAL HOME LN MTG CORP REMIC SER 3439 CL CY 4.5 04-15-2023 | ** 233,483 |
| FEDERAL HOME LN MTG CORP REMIC SER 4042 CL EB 6.5 08-15-2039 | ** 1,507,955 |
| FEDERAL HOME LN MTG CORP SER 004305 CL KA 3 03-15-2038 | ** 1,134,208 |
| FEDERAL HOME LN MTG CORP SER 004638 CL FA FLTG 07-15-2040 | ** 300,285 |
| FEDERAL HOME LN MTG CORP SER 14-HQ1 CL M2 DUE 08-25-2024 BEO | ** 1,363,446 |
| FEDERAL HOME LN MTG CORP SER 2595 CL DC 5 04-15-2023 | ** 97,013 |
| FEDERAL HOME LN MTG CORP SER 2638 CL JG 5.0% 02-15-2033 | ** 224,852 |
| FEDERAL HOME LN MTG CORP SER 3221 CL FW 09-15-2036 | ** 1,342,709 |
| FEDERAL HOME LN MTG CORP SER 3231 CL FA FRN 10-15-2036 | ** 817,699 |
| FEDERAL HOME LN MTG CORP SER 3361 CL PF FRN 08-15-2035 | ** 3,276,190 |
| FEDERAL HOME LN MTG CORP SER 3404 CL FB FRN 01-15-2038 | ** 2,150,442 |
| FEDERAL HOME LN MTG CORP SER 3616 CL FG FRN 03-15-2032 | ** 819,936 |
| FEDERAL HOME LN MTG CORP SER 3680 CL MA 4.5% DUE 07-15-2039 | ** 342,593 |
| FEDERAL HOME LN MTG CORP SER 3786 CL NA 4.5 DUE 07-15-2040 REG | ** 1,519,438 |
| FEDERAL HOME LN MTG CORP SER 3843 CL GH 3.75 10-15-2039 | ** 826,648 |
| FEDERAL HOME LN MTG CORP SER 3925 CL DE 2.0% 07-15-2040 | ** 1,308,162 |
| FEDERAL HOME LN MTG CORP SER 4229 CL MA 3.5 05-15-2041 REG | ** 1,994,836 |
| FEDERAL HOME LN MTG CORP SER 4239 CL AB RT 4.0% DUE 12-15-2039 | ** 7,037,029 |
| FEDERAL HOME LN MTG CORP SER 4462 CL KA 3.5% DUE 01-15-2045 | ** 12,455,601 |
| FEDERAL HOME LN MTG CORP SER 4559 CL AF FLTG 03-15-2042 REG | ** 2,035,377 |
| FEDERAL HOME LN MTG CORP SER 4637 CL WF FLTG RT 07-15-2041 | ** 6,504,865 |
| FEDERAL HOME LN MTG CORP SER 4678 CL AF FLTG RT 12-15-2042 | ** 6,635,346 |
| FEDERAL HOME LN MTG CORP SER K020 CL A2 2.373 05-25-2040 | ** 4,170,269 |
| FEDERAL HOME LN MTG CORP SER K043 CL A-2 3.062% 12-25-2024 | ** 9,738,384 |
| FEDERAL HOME LN MTG CORP SER KJ18 CL A2 3.065% 08-25-2022 | ** 2,674,040 |
| FEDERAL HOME LN MTG CORP TRANCHE 2.864% SER KJ13 CL A2 08-25-2022 | ** 369,410 |
| FEDERAL HOME LN MTG CORP TRANCHE VAR RT 11-25-2027 | ** 410,655 |
| FEDERAL HOME LOAN MORTGAGE CORP SER 3609 CL FA FLTG RT 12-15-2039 REG | ** 6,382,240 |
| FEDERAL NATIONAL MORTGAGE ASSOC SER 2016-M11 CL AB2 2.254% 07-25-2026 | ** 6,459,082 |
| FEDERAL NATIONAL MORTGAGE ASSOC SER 2016-M11 CL AL 2.944% 07-25-2039 | ** 1,715,671 |
| FEDERAL NATIONAL MORTGAGE ASSOC SER 2016-M12 CL AB1 BNDS 1.931% 09-25-2026 | ** 3,133,811 |
| FEDERAL NATIONAL MORTGAGE ASSOC SER 2016-M12 CL AB2 2.362% 09-25-2026 | ** 7,055,844 |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AH0210 4.5% 12-01-2040 BEO | ** 1,263,034 |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AH0864 4% 12-01-2040 BEO | ** 22,765 |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AH0943 4% DUE 12-01-2040 BEO | ** 896,964 |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AH1115 4.5% 01-01-2041 BEO | ** 2,285,750 |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AH1266 4% 01-01-2041 BEO | ** 497,132 |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AH1508 4.5% 12-01-2040 BEO | ** 1,406,499 |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AH1559 4% 12-01-2040 BEO | ** 1,048,728 |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AH1560 4% 01-01-2041 BEO | ** 1,346,732 |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AH1565 4.5% 12-01-2040 BEO | ** 549,475 |

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|--|------|----------------------------|
| FEDERAL NATL MTG ASSN GTD MTG POOL #AH3203 4% DUE 01-01-2041 BEO | ** | 230,132 |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AH4404 4% 01-01-2041 BEO | ** | 1,651,414 |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AH5098 4% DUE 01-01-2041 BEO | ** | 29,572 |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AH6958 ADJ RT DUE 02-01-2041 BEO | ** | 227,255 |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AI0511 5% 04-01-2041 BEO | ** | 93,235 |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AI1051 4% DUE 06-01-2026 REG | ** | 350,498 |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AI1863 5% 05-01-2041 BEO | ** | 184,857 |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AI1892 5% 05-01-2041 BEO | ** | 890,610 |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AI2433 5% 05-01-2041 BEO | ** | 245,872 |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AI2443 5% 05-01-2041 BEO | ** | 145,349 |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AI2462 5% 05-01-2041 BEO | ** | 166,679 |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AI4261 5% 06-01-2041 BEO | ** | 132,808 |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AI7778 4% 07-01-2041 BEO | ** | 14,731 |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AI8382 3.5% 09-01-2026 BEO | ** | 327,615 |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AI8630 4% 07-01-2042 BEO | ** | 86,731 |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AI9940 5% 09-01-2041 BEO | ** | 747,323 |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AJ1884 FIXED 3.5% 02-01-2042 BEO | ** | 744,424 |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AJ2288 4% 09-01-2041 BEO | ** | 536,796 |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AJ4051 4% 10-01-2041 BEO | ** | 9,415 |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AJ9317 4% 01-01-2042 BEO | ** | 1,878,152 |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AJ9982 3.5% 08-01-2042 BEO | ** | 3,563,413 |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AK0968 3% 02-01-2027 BEO | ** | 610,285 |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AK1140 3% 02-01-2027 BEO | ** | 381,944 |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AK1608 3% 01-01-2027 BEO | ** | 403,649 |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AK3107 4% 02-01-2042 BEO | ** | 239,541 |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AK5551 FIXED 4% 04-01-2042 BEO | ** | 6,477,323 |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AK6966 3% 03-01-2027 BEO | ** | 634,277 |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AL0007 5% 12-01-2034 BEO | ** | 777,266 |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AL0009 5.5% 12-01-2034 BEO | ** | 773,816 |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AL0215 4.5% 04-01-2041 BEO | ** | 1,450,314 |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AL0379 8% 12-01-2036 BEO | ** | 210,362 |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AL0476 5% 11-01-2040 BEO | ** | 670,850 |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AL0484 5.5% DUE 05-01-2040 BEO | ** | 276,664 |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AL0533 ADJ RT DUE 07-01-2041 BEO | ** | 770,496 |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AL0998 4.5% 10-01-2041 BEO | ** | 699,241 |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AL1051 4.5% 09-01-2041 BEO | ** | 492,121 |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AL1469 7% DUE 02-01-2039 BEO | ** | 802,146 |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AL1470 7% DUE 04-01-2037 BEO | ** | 376,877 |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AL1945 3.5% 06-01-2042 BEO | ** | 497,810 |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AL2151 3.5% 03-01-2042 BEO | ** | 1,039,483 |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AL2171 4% 06-01-2042 BEO | ** | 451,501 |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AL2382 4% 02-01-2042 BEO | ** | 928,306 |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AL2389 3.5% 09-01-2042 BEO | ** | 1,221,779 |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AL3626 4% 09-01-2042 BEO | ** | 21,658 |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AL4324 6.5% 05-01-2040 BEO | ** | 2,976,819 |

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| FEDERAL NATL MTG ASSN GTD MTG POOL #AL4465 3% 07-01-2028 BEO | ** 1,815,925 |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AL4741 4.5% 01-01-2044 BEO | ** 1,066,147 |

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|--|---------------------------------------|
| FEDERAL NATL MTG ASSN GTD MTG POOL #AL5540 4.5% 07-01-2044 BEO | ** 525,596 |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AL5548 3.494% DUE 05-01-2038 BEO | ** 434,209 |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AL5674 4.5% 08-01-2044 BEO | ** 2,438,218 |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AL5760 4% 09-01-2043 BEO | ** 55,444 |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AL6308 5% 08-01-2038 BEO | ** 2,727,564 |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AL6851 2.5% 10-01-2043 BEO | ** 774,343 |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AL7204 5% 10-01-2043 BEO | ** 123,494 |
| FEDERAL NATL MTG ASSN SR 2011-59 CL NZ 5.5 DUE 07-25-2041 | ** 3,736,078 |
| FEDERAL RLTY INVT TR 2.55% 01-15-2021 | ** 342,230 |
| FEDERAL SIGNAL CORP COM | ** 121,484 |
| FEDERATED NATL HLDG CO COM | ** 26,529 |
| FEDEX CORP 3.3% DUE 03-15-2027 | ** 156,040 |
| FEDEX CORP COM | ** 25,855,588 |
| FERGUSON PLC ORD GBP0.108030303 | ** 467,852 |
| FHLB BD 5.5 07-15-2036 | ** 12,754,838 |
| FHLB DISC NT 01-05-2018 0% DISC NTS 05/01/2018 USD | ** 3,299,192 |
| FHLB DISC NT 01-10-2018 0% DISC NTS 10/01/2018 USD | ** 3,468,531 |
| FHLB DISC NT 01-17-2018 0% DISC NTS 17/01/2018 USD | ** 5,546,434 |
| FHLB DISC NT 02-07-2018 0% DISC NTS 07/02/2018 USD | ** 31,927,800 |
| FHLB DISC NT 02-09-2018 0% DISC NTS 09/02/2018 USD | ** 10,355,555 |
| FHLB DISC NT 02-14-2018 | ** 14,119,495 |
| FHLB FEDERAL HOME LOAN BANK .875% DUE 06-29-2018 REG .875 06-29-2018 | ** 2,241,664 |
| FHLB TRANCHE 00070 .875 03-19-2018 | ** 5,993,688 |
| FHLB TRANCHE 00110 1 09-26-2019 | ** 4,923,400 |
| FHLB TRANCHE 00611 1.25 01-16-2019 | ** 4,769,842 |
| FHLMC 0 09-30-2020 | ** 1,581,722 |
| FHLMC CMO SER 2248 CL FB FLTG DUE 09-15-2030 REG | ** 5,836 |
| FHLMC FEDERAL HOME LN MTG CORP .875% 10-12-2018 .875 10-12-2018 | ** 1,191,690 |
| FHLMC FREDDIE MAC .875% 07-19-2019 .875 07-19-2019 | ** 1,968,728 |
| FHLMC GOLD #A53630 A53630 6 10-01-2036 | ** 105,851 |
| FHLMC GOLD #G00473 7.5% DUE 05-01-2026 | ** 194 |
| FHLMC GOLD 3% MBS 01/06/2029 USD'V6-0564' V60564 3 06-01-2029 | ** 1,135,765 |
| FHLMC GOLD A47999 5 08-01-2035 | ** 543,756 |
| FHLMC GOLD A62077 6 06-01-2037 | ** 36,399 |
| FHLMC GOLD A9-5825 4.0% DUE 12-01-2040 | ** 640,137 |
| FHLMC GOLD A95831 4.5 12-01-2040 | ** 1,092,680 |
| FHLMC GOLD C00371 7 09-01-2024 | ** 1,152 |
| FHLMC GOLD C00522 7.0% 05-01-2027 | ** 7,764 |
| FHLMC GOLD C00632 7 07-01-2028 | ** 6,677 |
| FHLMC GOLD C00987 7.5 05-01-2030 | ** 1,386 |
| FHLMC GOLD C01116 7.5 01-01-2031 | ** 29,664 |
| FHLMC GOLD C04272 3 10-01-2042 | ** 1,929,598 |
| FHLMC GOLD C80373 7.5% 01-01-2026 | ** 268 |
| FHLMC GOLD C80379 7.0% 02-01-2026 | ** 8,606 |
| FHLMC GOLD C80407 7.0% 06-01-2026 | ** 812 |
| FHLMC GOLD C9-1908 3 01-01-2037 | ** 1,132,221 |

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|---|-------------------------------------|
| FHLMC GOLD G06506 4 12-01-2040 | ** 1,988,989 |
| FHLMC GOLD G06507 4 02-01-2041 | ** 338,685 |
| FHLMC GOLD G07335 7 03-01-2039 | ** 623,109 |
| FHLMC GOLD G0-7388 3.5 05-01-2043 | ** 2,044,453 |
| FHLMC GOLD G07509 6.5 09-01-2039 | ** 487,940 |
| FHLMC GOLD G08372 4.5 11-01-2039 | ** 516,531 |
| FHLMC GOLD G08553 3 10-01-2043 | ** 123,933 |
| FHLMC GOLD G13492 5 02-01-2024 | ** 130,850 |
| FHLMC GOLD GROUP #C00636 7.5 MTG PARTN CTF DUE 07-01-2028 REG | ** 18,435 |
| FHLMC GOLD GROUP C26742 6 05-01-2029 | ** 731 |
| FHLMC GOLD GROUP D93618 6.5 07-01-2019 | ** 4,865 |
| FHLMC GOLD J16432 3.5 08-01-2026 | ** 258,358 |
| FHLMC GOLD J23935 3 05-01-2028 | ** 517,192 |
| FHLMC GOLD J2-7964 3 04-01-2029 | ** 614,738 |
| FHLMC GOLD J2-8196 3 05-01-2029 | ** 3,601,518 |
| FHLMC GOLD J2-9007 3 08-01-2029 | ** 656,833 |
| FHLMC GOLD J35097 2.5 08-01-2031 | ** 884,131 |
| FHLMC GOLD POOL #G00280 9.5% 12-01-2022 | ** 466 |
| FHLMC GOLD POOL #G00675 7.5% DUE 03-01-2027 | ** 10,263 |
| FHLMC GOLD POOL #G00869 7.5% DUE 01-01-2028 | ** 12,267 |
| FHLMC GOLD POOL #Q11288 3.5 09-01-2042 | ** 501,946 |
| FHLMC GOLD POOL #Q1-1788 3 DUE 10-01-2042 | ** 306,672 |
| FHLMC GOLD POOL #Q12052 Q12052 3.5 10-01-2042 | ** 594,489 |
| FHLMC GOLD POOL C00984 8 05-01-2030 | ** 1,476 |
| FHLMC GOLD POOL G0-0529 7.5% DUE 08-01-2026 | ** 1,779 |
| FHLMC GOLD POOL G01091 7 12-01-2029 | ** 26,822 |
| FHLMC GOLD POOL G11410 4.0% 07-01-2018 | ** 72,112 |
| FHLMC GOLD POOL J12398 FLTG RT 4.5% DUE 06-01-2025 | ** 300,671 |
| FHLMC GOLD POOL# U91254 4 DUE 04-01-2043 | ** 1,129,310 |
| FHLMC GOLD POOL#Q17792 3.5 DUE 05-01-2043 | ** 2,710,872 |
| FHLMC GOLD Q08998 3.5 06-01-2042 | ** 1,201,066 |
| FHLMC GOLD Q12520 3 10-01-2042 | ** 143,907 |
| FHLMC GOLD Q14326 2.5 01-01-2043 | ** 806,586 |
| FHLMC GOLD Q45458 4 08-01-2046 | ** 480,250 |
| FHLMC GOLD Q48338 4.5 05-01-2047 | ** 272,256 |
| FHLMC GOLD U90291 4 10-01-2042 | ** 359,252 |
| FHLMC GOLD U90316 4 10-01-2042 | ** 2,565,968 |
| FHLMC GOLD U91619 4 06-01-2043 | ** 1,131,620 |
| FHLMC GOLD U95137 4 08-01-2043 | ** 704,834 |
| FHLMC GOLD V60298 3.0% 10-01-2028 | ** 599,392 |
| FHLMC GOLD V60869 2.5 07-01-2030 | ** 2,290,949 |
| FHLMC GOLDPOOL #Q10241 3.5 08-01-2042 | ** 477,153 |
| FHLMC GROUP #360077 9.00 MTG PARTN CTF DUE 8-1-19 REG | ** 27 |
| FHLMC GROUP #C00098 8.00 MTG PARTN CTF DUE 2-1-2022 REG | ** 2,862 |
| FHLMC GROUP #C00516 8.0 MTG PARTN CTF DUE 05-01-2027 REG | ** 5,855 |

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|---|----------|
| FHLMC GROUP #G00144 10.0 MTG PARTN CTF DUE 03-01-2021 REG | ** 1,321 |
| FHLMC GROUP #G00825 7.0 MTG PARTN CTF DUE 11-01-2027 REG | ** 590 |

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|---|---------------------------------------|
| FHLMC MULTICLASS 0 12-31-2040 | ** 10,336,150 |
| FHLMC MULTICLASS 2.375% DUE 04-25-2023 REG | ** 3,318,810 |
| FHLMC MULTICLASS 2005-S001 CTF CL 2A2 VAR RATE 09-25-2045 | ** 632,731 |
| FHLMC MULTICLASS FHLMC #80-0146 10-15-2037 | ** 6,872,340 |
| FHLMC MULTICLASS FR CMO 25/10/20 USD1000'A-2' K010 4.333 10-25-2020 | ** 10,504,430 |
| FHLMC MULTICLASS FREDDIE MAC SER 2017-SR01 CL A3G 3.089% 11-25-2027 | ** 3,837,768 |
| FHLMC MULTICLASS FREDDIE MAC STRUCTURED 12-25-2020 | ** 839,663 |
| FHLMC MULTICLASS PREASSIGN 00208 5 02-15-2018 | ** 3,314 |
| FHLMC MULTICLASS PREASSIGN 00343 08-25-2031 | ** 7,241 |
| FHLMC MULTICLASS SER 004305 CL A 3.5 06-15-2048 | ** 2,297,309 |
| FHLMC MULTICLASS SER 004579 CL FD 01-15-2038 | ** 742,528 |
| FHLMC MULTICLASS SER 004582 CL PA 3 11-15-2045 | ** 20,582,183 |
| FHLMC MULTICLASS SER 004735 CL BA 3 04-15-2047 | ** 4,987,405 |
| FHLMC MULTICLASS SER 15-DNA2 CL M-2 FLTG RT 12-25-2027 | ** 3,364,053 |
| FHLMC MULTICLASS SER 2012-154 CLS PW 10-25-2042 | ** 687,765 |
| FHLMC MULTICLASS SER 2113 CL MW 6.5 01-15-2029 | ** 162,952 |
| FHLMC MULTICLASS SER 2135 CL OH 6.5 03-15-2029 | ** 140,028 |
| FHLMC MULTICLASS SER 2175 CL TH 6 07-15-2029 | ** 156,722 |
| FHLMC MULTICLASS SER 2319 CL PZ 6.5 05-15-2031 | ** 367,560 |
| FHLMC MULTICLASS SER 2338 CL ZC 6.5 07-15-2031 | ** 214,124 |
| FHLMC MULTICLASS SER 2430 CL WF 6.5 03-15-2032 REG | ** 76,636 |
| FHLMC MULTICLASS SER 2649 CL KA 4.5 07-15-2018 | ** 22,183 |
| FHLMC MULTICLASS SER 2707 CL QE 4.5 11-15-2018 | ** 71,748 |
| FHLMC MULTICLASS SER 2764 CL UE 5 10-15-2032 | ** 49,722 |
| FHLMC MULTICLASS SER 2812 CL FL FRN 02-15-2023 | ** 112,860 |
| FHLMC MULTICLASS SER 2980 CL QA 6 05-15-2035 | ** 102,758 |
| FHLMC MULTICLASS SER 3005 CL ED 5 07-15-2025 | ** 82,105 |
| FHLMC MULTICLASS SER 3117 CL FE FLT RT 02-15-2036 | ** 781,602 |
| FHLMC MULTICLASS SER 3187 CL Z 5 07-15-2036 | ** 153,238 |
| FHLMC MULTICLASS SER 3209 CL EG 4.5 08-15-2020 | ** 202,351 |
| FHLMC MULTICLASS SER 3397 CL FC FLTG 12-15-2037 | ** 12,824 |
| FHLMC MULTICLASS SER 3564 CL AL FLT RT 08-15-2036 | ** 611,725 |
| FHLMC MULTICLASS SER 3578 CL VZ 5.5 08-15-2036 | ** 734,432 |
| FHLMC MULTICLASS SER 3648 CL CY 4.5% DUE 03-15-2030 | ** 220,253 |
| FHLMC MULTICLASS SER 3649 CL BW 4 03-15-2025 | ** 212,686 |
| FHLMC MULTICLASS SER 3653 CL HJ 5 04-15-2040 | ** 240,895 |
| FHLMC MULTICLASS SER 3662 CL PJ 5 DUE 04-15-2040 | ** 192,614 |
| FHLMC MULTICLASS SER 3677 CL PB 4.5 DUE 05-15-2040 REG | ** 262,693 |
| FHLMC MULTICLASS SER 3786 CL P 4 01-15-2041 | ** 11,002,567 |
| FHLMC MULTICLASS SER 3857 CL LH 2.5% 01-15-2040 | ** 1,727,009 |
| FHLMC MULTICLASS SER 3910 CL CU 4.0% DUE03-15-2041 REG | ** 186,587 |
| FHLMC MULTICLASS SER 4016 CL CA 2% 07-15-2041 | ** 1,112,286 |
| FHLMC MULTICLASS SER 4118 CL PD 1.5 05-15-2042 | ** 559,425 |
| FHLMC MULTICLASS SER 4219 CL JA 3.5 08-15-2039 | ** 371,550 |
| FHLMC MULTICLASS SER 4227 CL VA 3.5 DUE 10-15-2037 REG | ** 1,621,418 |
| FHLMC MULTICLASS SER 4318 CL MA 3.0% DUE09-15-2039 REG | ** 1,870,675 |

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|---|---------------------------------------|
| FHLMC MULTICLASS SER 4631 CL AE 3.5 05-15-2044 | ** 12,267,054 |
| FHLMC MULTICLASS SER 4650 CL CA 3.5% DUE 05-15-2043 REG | ** 13,058,501 |
| FHLMC MULTICLASS SER 4651 CL LA 3.5% DUE 04-15-2042 REG | ** 19,463,640 |
| FHLMC MULTICLASS SER T-21 CL A 10-25-2029 | ** 182,735 |
| FHLMC MULTICLASS SER T-34 CL A1V 07-25-2031 | ** 3,958,123 |
| FHLMC MULTICLASS SER T-61 CL 1A1 FLT RT 07-25-2044 | ** 801,503 |
| FHLMC MULTICLASS SERIES K725 CLASS AM 3.104% DUE 05-25-2023 REG | ** 602,602 |
| FHLMC MULTICLASS SR 4569 CL JA FLTG 3.0% 03-15-2042 | ** 8,276,511 |
| FHLMC MULTICLASS TRANCHE 00045 2.952 02-25-2027 | ** 2,727,525 |
| FHLMC MULTICLASS TRANCHE 00216 11-25-2025 | ** 5,705,859 |
| FHLMC MULTICLASS TRANCHE 00544 2.2 07-25-2025 | ** 4,614,953 |
| FHLMC MULTICLASS TRANCHE 00627 3.243 04-25-2027 | ** 184,471 |
| FHLMC MULTICLASS TRANCHE 00628 3.326 05-25-2027 | ** 136,553 |
| FHLMC MULTICLASS TRANCHE 00673 1.78 07-25-2019 | ** 4,856,769 |
| FHLMC MULTICLASS TRANCHE 00704 2.272 01-25-2023 | ** 6,161,723 |
| FHLMC MULTICLASS TRANCHE 00868 09-25-2022 | ** 326,271 |
| FHLMC MULTICLASS TRANCHE 00871 2.995 12-25-2025 | ** 4,571,501 |
| FHLMC MULTICLASS TRANCHE 00878 3.08999991417 08-25-2022 | ** 3,644,902 |
| FHLMC MULTICLASS TRANCHE 1.418 05-25-2021 | ** 596,405 |
| FHLMC MULTICLASS TRANCHE 2.158 10-25-2021 | ** 7,128,226 |
| FHLMC MULTICLASS TRANCHE 2.72 07-25-2026 | ** 372,398 |
| FHLMC MULTICLASS TRANCHE 2.838 09-25-2022 | ** 191,723 |
| FHLMC MULTICLASSSER 3613 CL HJ 5.5 DUE 12-15-2039 REG | ** 670,651 |
| FHLMC POOL #1B8062 ADJ RT 03-01-2041 | ** 203,945 |
| FHLMC POOL #1G1381 ADJ RT 12-01-2036 | ** 43,940 |
| FHLMC POOL #1J1467 ADJ RT 12-01-2036 | ** 137,718 |
| FHLMC POOL #1J-1492 ADJ RT 11-01-2036 | ** 61,832 |
| FHLMC POOL #2B4296 ADJ RT 06-01-2045 | ** 3,621,916 |
| FHLMC POOL #549820 9 09-01-2020 | ** 132 |
| FHLMC POOL #C00650 7 09-01-2028 | ** 4,152 |
| FHLMC POOL #K041 3.17100000381 10-25-2024 | ** 15,490,635 |
| FHLMC POOL #Q25818 4.5 04-01-2044 | ** 3,252,722 |
| FHLMC POOL #Q25819 4.5 04-01-2044 | ** 3,412,673 |
| FHLMC POOL 555152 9.0% DUE 07-01-2020 | ** 61 |
| FHLMC POOL 846661 ADJ RT DUE 02-01-2029 | ** 1,060 |
| FHLMC SER 3645 CL KP 5 02-15-2040 | ** 786,230 |
| FIAT CHRYSLER 4.5% DUE 04-15-2020 | ** 718,095 |
| FIAT CHRYSLER AUTOMOBILES NV | ** 609,790 |
| FID NATL 2.25% DUE 08-15-2021 | ** 2,610,234 |
| FID NATL 2.85% DUE 10-15-2018 | ** 7,001,234 |
| FID NATL 3.625% DUE 10-15-2020 | ** 1,169,264 |
| FID SOUTHN CORP NEW COM STK | ** 67,362 |
| FIDELITY NATL FINANCIAL 5.5 DUE 09-01-2022 BEO | ** 2,537,401 |
| FIDELITY NATL FINL INC NEW FORMERLY FIDELITY COMMON STOCK | ** 2,959,363 |
| FIDELITY NATL INFORMATION SVCS INC COM STK | ** 12,319,956 |
| FIDESSA GROUP ORD GBP0.10 | ** 432,339 |

FIESTA RESTAURANT GROUP INC COM

** 59,508

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| Security Name, Maturity Date, and Rate | Current Value (in dollars) |
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| FIFTH THIRD BANCORP 3.5 BNDS DUE 03-15-2022 | ** 2,058,978 |
| FIFTH THIRD BK 2.375 04-25-2019 | ** 300,868 |
| FIFTH THIRD BK CINCINNATI OHIO 2.15% 08-20-2018 | ** 5,156,031 |
| FIFTH THIRD BK TRANCHE # SR 00035 FLTG DUE 10-30-2020 | ** 6,403,721 |
| FINANCIAL ENGINES INC COM | ** 85,022 |
| FINANCIAL INSTNS INC COM | ** 66,088 |
| FINECOBANK SPA EUR0.33 | ** 648,198 |
| FINISAR CORPORATION COMMON STOCK | ** 220,798 |
| FINISH LINE INC CL A | ** 58,076 |
| FINNING INTL INC COM NPV | ** 169,948 |
| FINNVERA PLC SR NT 144A 2.375% DUE 06-04-2025 BEO | ** 386,744 |
| FIREEYE INC COM | ** 2,948,829 |
| FIRST AMERN FINL CORP COM STK | ** 3,503,453 |
| FIRST BANCORP INC ME COM | ** 30,688 |
| FIRST BANCORP N C COM | ** 93,572 |
| FIRST BANCORP P R COM NEW COM NEW | ** 127,857 |
| FIRST BANCSHARES INC MISS COM | ** 24,214 |
| FIRST BK WILLIAMSTOWN NEW JERSEY COM | ** 14,044 |
| FIRST BUSEY CORP COM NEW COM NEW | ** 114,970 |
| FIRST BUSINESS FINL SVCS INC WIS COM STK | ** 18,138 |
| FIRST CONN BANCORP INC MD COM | ** 42,886 |
| FIRST DEFIANCE FINANCIAL CORP COM STK USD0.01 | ** 53,269 |
| FIRST FINL BANCORP OHIO COM | ** 156,651 |
| FIRST FINL CORP IND COM | ** 60,406 |
| FIRST FINL HLDG CO TWD10 | ** 714,331 |
| FIRST FINL NORTHWEST INC COM STK | ** 23,839 |
| FIRST INTERNET BANCORP COM STK | ** 30,177 |
| FIRST INTERSTATE BANCSYS/MT | ** 146,183 |
| FIRST LONG IS CORP COM | ** 31,350 |
| FIRST MERCHANTS CORP COM | ** 176,231 |
| FIRST MIDWEST BANCORP INC DEL COM | ** 248,696 |
| FIRST NORTHWEST BANCORP COM | ** 11,410 |
| FIRSTCASH INC COM | ** 187,781 |
| FIRSTENERGY CORP 2.85% 07-15-2022 | ** 5,162,636 |
| FIRSTENERGY CORP 4.25 DUE 03-15-2023 | ** 5,023,838 |
| FIRSTENERGY CORP 7.375% DUE 11-15-2031 | ** 1,348,701 |
| FISERV INC COM | ** 6,400,193 |
| FITBIT INC CL A CL A | ** 53,080 |
| FIVE STAR SENIOR LIVING INC COM USD0.01 | ** 6,752 |
| FL PWR & LT CO 3.125% DUE 12-01-2025 | ** 7,625,970 |
| FL PWR & LT CO 3.25% DUE 06-01-2024 | ** 190,185 |
| FL PWR & LT CO 3.8% DUE 12-15-2042 | ** 125,820 |
| FLAGSHIP CR AUTO 2.05% DUE 11-15-2020 | ** 1,000,029 |
| FLAGSHIP CR AUTO 2.83% DUE 03-15-2023 | ** 105,268 |
| FLAGSHIP CR AUTO 2.96000003815% DUE 07-15-2023 | ** 274,763 |

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| | | |
|--|----|---------|
| FLAGSHIP CR AUTO 3.61999988556% DUE 07-15-2023 | ** | 159,520 |
| FLAGSTAR BANCORP INC COM PAR\$.001 | ** | 227,102 |

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| Security Name, Maturity Date, and Rate | Current Cost Value (in dollars) |
|--|---------------------------------------|
| FLEETCOR TECHNOLOGIES INC COM | ** 8,079,174 |
| FLEXSTEEL INDS INC COM | ** 44,160 |
| FLEXTRONICS INTL 4.625% DUE 02-15-2020 | ** 412,892 |
| FLIR SYS INC COM | ** 5,217,477 |
| FLOOR & DECOR HLDGS INC CL A CL A | ** 3,363,253 |
| FLORIDA PWR & LT CO NT SER FLTG RATE 11-06-2020G | ** 6,098,781 |
| FLORIDA PWR CORP 5.65% DUE 06-15-2018 | ** 289,823 |
| FLORIDA ST TPK AUTH TPK REV 6.8% 07-01-2039 BEO TAXABLE | ** 2,456,446 |
| FLOTEK INDS INC DEL COM | ** 18,761 |
| FLUOR CORP NEW COM | ** 5,371,600 |
| FLUSHING FINL CORP COM | ** 84,563 |
| FMR BROS CO DEL | ** 63,753 |
| FNMA 1.125% 07-20-2018 | ** 2,747,115 |
| FNMA 2.625% 09-06-2024 | ** 1,438,907 |
| FNMA . POOL #AO6482 ADJ RT DUE 07-01-2042 BEO | ** 60,242 |
| FNMA 2004-W1 CL-2A1 6.5% DUE 12-25-2043 | ** 156,712 |
| FNMA 2009-W1 CL-A 6 12-25-2049 | ** 114,899 |
| FNMA 99-6 PB 6 03-25-2019 | ** 27,511 |
| FNMA AR9203 3.5 DUE 03-01-2043 | ** 1,539,989 |
| FNMA AT0238 2.5 DUE 03-01-2043 | ** 867,069 |
| FNMA CMO SER 2002-86 CL PG 6 09-25-2032 BEO | ** 174,814 |
| FNMA DTD 11/03/2000 6.625 11-15-2030 | ** 3,368,103 |
| FNMA FANNIE MAE 2.125 04-24-2026 | ** 7,623,429 |
| FNMA FANNIE MAE 5 03-25-2021 | ** 289,369 |
| FNMA FN BF0145 POOL #BF0145 3.5% DUE 03-01-2057 REG | ** 12,545,150 |
| FNMA FNMA 11-25-2046 | ** 3,714,154 |
| FNMA FNMA 3.726 06-25-2021 | ** 4,402,829 |
| FNMA FR CMO 25/10/2037 USD1000 A7 10-25-2037 | ** 37,157 |
| FNMA POOL #100168 9.5% 01-15-2021 BEO | ** 571 |
| FNMA POOL #108489 9% 11-01-2020 BEO | ** 6,713 |
| FNMA POOL #190353 5% 08-01-2034 BEO | ** 8,733 |
| FNMA POOL #190357 5% 03-01-2035 BEO | ** 6,608 |
| FNMA POOL #190360 5% 08-01-2035 BEO | ** 5,246 |
| FNMA POOL #190377 5% 11-01-2036 BEO | ** 215,144 |
| FNMA POOL #190533 7% 01-01-2024 BEO | ** 1,989 |
| FNMA POOL #242136 7% 10-01-2023 BEO | ** 344 |
| FNMA POOL #245442 7.0 GTD MTG PASS THRU CTF DUE 11-01-2023 REG | ** 2,153 |
| FNMA POOL #252210 6.5% DUE 02-01-2019 REG | ** 5,786 |
| FNMA POOL #253153 7% DUE 02-01-2020 REG | ** 3,242 |
| FNMA POOL #253947 8% DUE 08-01-2031 REG | ** 33,909 |
| FNMA POOL #254223 7.5% DUE 02-01-2032 REG | ** 364 |
| FNMA POOL #254793 5% 07-01-2033 BEO | ** 167,312 |
| FNMA POOL #256901 6.5% 09-01-2037 BEO | ** 9,140 |
| FNMA POOL #256937 6.5% 10-01-2037 BEO | ** 18,020 |
| FNMA POOL #257239 5.5% 06-01-2028 BEO | ** 116,223 |
| FNMA POOL #267989 7.0 GTD MTG PASS THRU CTF DUE 02-01-2024 REG | ** 2,409 |

FNMA POOL #274621 7% 03-01-2024 BEO

** 1,036

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| Security Name, Maturity Date, and Rate | Current Value (in dollars) |
|--|-------------------------------------|
| FNMA POOL #312206 FLTG RT 3.095% 06-01-2025 BEO | ** 35,196 |
| FNMA POOL #313499 10% DUE 10-01-2018 REG | ** 1,099 |
| FNMA POOL #313947 7% 01-01-2028 BEO | ** 1,395 |
| FNMA POOL #330089 8% 04-01-2025 BEO | ** 22,797 |
| FNMA POOL #330126 3.132% 08-01-2025 BEO | ** 40,816 |
| FNMA POOL #331427 ADJ RT DUE 11-01-2025 REG | ** 13,912 |
| FNMA POOL #347547 ADJ RT DUE 08-01-2026 BEO | ** 177 |
| FNMA POOL #347633 3.224% 07-01-2026 BEO | ** 15,539 |
| FNMA POOL #362968 ADJ RT DUE 01-01-2026 REG | ** 37,020 |
| FNMA POOL #369996 7.5% DUE 01-01-2027 REG | ** 3,079 |
| FNMA POOL #371049 7.5% 02-01-2027 BEO | ** 11,996 |
| FNMA POOL #371073 7.5% 02-01-2027 BEO | ** 6,329 |
| FNMA POOL #371871 7.5% 02-01-2027 BEO | ** 6,210 |
| FNMA POOL #377038 7.5% 04-01-2027 BEO | ** 10,379 |
| FNMA POOL #396434 7.5% 11-01-2027 BEO | ** 463 |
| FNMA POOL #396439 7.5% 11-01-2027 BEO | ** 7,401 |
| FNMA POOL #397256 7.5% 10-01-2027 BEO | ** 667 |
| FNMA POOL #398754 7.5% 09-01-2027 BEO | ** 5,234 |
| FNMA POOL #401788 7.5 GTD MTG PASS THRU CTF DUE 10-01-2027 REG | ** 852 |
| FNMA POOL #468559 4.01% DUE 08-01-2021 BEO | ** 378,274 |
| FNMA POOL #479545 7% DUE 08-01-2029 REG | ** 555 |
| FNMA POOL #492745 7% 05-01-2029 BEO | ** 8,033 |
| FNMA POOL #50305 9.5% 05-01-2020 BEO | ** 653 |
| FNMA POOL #503573 7% DUE 10-01-2029 REG | ** 2,509 |
| FNMA POOL #50402 9% 02-01-2021 BEO | ** 179 |
| FNMA POOL #50415 9.00 GTD MTG PASS THRU CTF DUE 03-01-2021 REG | ** 218 |
| FNMA POOL #507521 7% 08-01-2029 BEO | ** 5,029 |
| FNMA POOL #50795 7% 09-01-2023 BEO | ** 1,069 |
| FNMA POOL #509436 7% DUE 10-01-2029 REG | ** 7,653 |
| FNMA POOL #50947 7% 12-01-2023 BEO | ** 13,167 |
| FNMA POOL #50966 7% 01-01-2024 BEO | ** 5,070 |
| FNMA POOL #509662 7% DUE 08-01-2029 REG | ** 459 |
| FNMA POOL #50993 7% DUE 02-01-2024 REG | ** 3,754 |
| FNMA POOL #511103 7% DUE 08-01-2029 REG | ** 6,963 |
| FNMA POOL #511384 7% 09-01-2029 BEO | ** 1,752 |
| FNMA POOL #514267 7% DUE 09-01-2029 REG | ** 2,445 |
| FNMA POOL #515518 7% DUE 10-01-2029 REG | ** 3,453 |
| FNMA POOL #517511 7% DUE 10-01-2029 REG | ** 3,474 |
| FNMA POOL #523486 8% DUE 08-01-2030 REG | ** 1,011 |
| FNMA POOL #533757 8% 06-01-2030 BEO | ** 11,032 |
| FNMA POOL #534194 8% DUE 04-01-2030 REG | ** 3,144 |
| FNMA POOL #545204 ADJ RT DUE 05-01-2036 REG | ** 33,006 |
| FNMA POOL #545278 7.5% DUE 11-01-2031 REG | ** 69,051 |
| FNMA POOL #554482 7.5% 10-01-2030 BEO | ** 69,271 |
| FNMA POOL #555743 5% 09-01-2033 BEO | ** 201,904 |

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FNMA POOL #569972 7.5% DUE 03-01-2031 REG
FNMA POOL #572675 7.5% DUE 04-01-2031 REG

** 21,256
** 45,732

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| Security Name, Maturity Date, and Rate | Current Value (in dollars) |
|---|-------------------------------------|
| FNMA POOL #593848 8% 07-01-2031 BEO | ** 20,628 |
| FNMA POOL #602065 7% DUE 09-01-2031 REG | ** 64,319 |
| FNMA POOL #604576 6.5% 09-01-2021 BEO | ** 3,310 |
| FNMA POOL #60680 ADJ RT DUE 02-01-2028 REG | ** 15,074 |
| FNMA POOL #609504 7% DUE 10-01-2031 REG | ** 93,155 |
| FNMA POOL #649952 6.5% 06-01-2032 BEO | ** 286 |
| FNMA POOL #725162 6% 02-01-2034 BEO | ** 48,505 |
| FNMA POOL #725229 6% 03-01-2034 BEO | ** 133,593 |
| FNMA POOL #725946 5.5% 11-01-2034 BEO | ** 113,496 |
| FNMA POOL #735061 6% 11-01-2034 BEO | ** 1,295,766 |
| FNMA POOL #735208 6% DUE 10-01-2019 REG | ** 8,678 |
| FNMA POOL #735382 5% 04-01-2035 BEO | ** 875,000 |
| FNMA POOL #735439 6% 09-01-2019 BEO | ** 9,373 |
| FNMA POOL #735500 5.5% 05-01-2035 BEO | ** 1,205,151 |
| FNMA POOL #735501 6% 05-01-2035 BEO | ** 316,924 |
| FNMA POOL #735503 6% 04-01-2035 BEO | ** 346,606 |
| FNMA POOL #735561 FLTG DUE 04-01-2034 | ** 71,971 |
| FNMA POOL #735580 5% 06-01-2035 BEO | ** 410,450 |
| FNMA POOL #735676 5% 07-01-2035 BEO | ** 271,959 |
| FNMA POOL #735893 5% 10-01-2035 BEO | ** 114,880 |
| FNMA POOL #735989 5.5% 02-01-2035 BEO | ** 1,722,696 |
| FNMA POOL #745000 6% 10-01-2035 BEO | ** 64,997 |
| FNMA POOL #745140 5% 11-01-2035 BEO | ** 1,538,992 |
| FNMA POOL #745327 6% DUE 03-01-2036 REG | ** 167,890 |
| FNMA POOL #745412 5.5% 12-01-2035 BEO | ** 885,090 |
| FNMA POOL #745885 6% 10-01-2036 BEO | ** 568,642 |
| FNMA POOL #745948 6.5% DUE 10-01-2036 BEO | ** 62,195 |
| FNMA POOL #745959 5.5% 11-01-2036 BEO | ** 395,993 |
| FNMA POOL #758777 6.5% 04-01-2028 BEO | ** 294 |
| FNMA POOL #811569 6% 06-01-2021 BEO | ** 13,471 |
| FNMA POOL #813599 ADJ RT DUE 01-01-2036 BEO | ** 201,553 |
| FNMA POOL #825480 FLTG RT 06-01-2035 | ** 36,227 |
| FNMA POOL #827601 5.5% 08-01-2019 BEO | ** 1,429 |
| FNMA POOL #831561 6.5% 05-01-2036 BEO | ** 49,708 |
| FNMA POOL #833600 6.5% DUE 11-01-2035 REG | ** 10,498 |
| FNMA POOL #836464 ADJ RT DUE 10-01-2035 BEO | ** 98,075 |
| FNMA POOL #836852 ADJ RT DUE 10-01-2035 BEO | ** 463,652 |
| FNMA POOL #843823 ADJ RT DUE 11-01-2035 BEO | ** 434,855 |
| FNMA POOL #843997 3.044% 11-01-2035 BEO | ** 155,780 |
| FNMA POOL #844052 4.065 11-01-2035 BEO | ** 14,805 |
| FNMA POOL #844148 3.057% 11-01-2035 BEO | ** 16,777 |
| FNMA POOL #844237 ADJ RT DUE 11-01-2035 BEO | ** 15,069 |
| FNMA POOL #844789 2.962% 11-01-2035 BEO | ** 18,340 |
| FNMA POOL #866888 ADJ RT DUE 01-01-2036 BEO | ** 141,315 |
| FNMA POOL #872021 6% 06-01-2021 BEO | ** 19,682 |

FNMA POOL #879067 ADJ RT DUE 04-01-2036 BEO ** 1,039,897

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| Security Name, Maturity Date, and Rate | Cost | Current Value (in dollars) |
|---|------|-------------------------------|
| FNMA POOL #879394 5% DUE 02-01-2021 REG | ** | 27,472 |
| FNMA POOL #880870 6.5% 03-01-2036 BEO | ** | 13,602 |
| FNMA POOL #884729 3.422% 08-01-2036 BEO | ** | 154,979 |
| FNMA POOL #884773 ADJ RT DUE 10-01-2036 BEO | ** | 78,221 |
| FNMA POOL #888365 6% 04-01-2022 BEO | ** | 23,079 |
| FNMA POOL #888366 7% 04-01-2037 BEO | ** | 211,230 |
| FNMA POOL #888560 6 11-01-2035 BEO | ** | 660,353 |
| FNMA POOL #888601 5.5% 06-01-2020 BEO | ** | 27,361 |
| FNMA POOL #888637 6% 09-01-2037 BEO | ** | 95,182 |
| FNMA POOL #888832 6.5% 11-01-2037 BEO | ** | 26,898 |
| FNMA POOL #888890 6.5% DUE 10-01-2037 BEO | ** | 183,249 |
| FNMA POOL #888893 5.5% 08-01-2037 BEO | ** | 42,610 |
| FNMA POOL #889072 6.5% 12-01-2037 BEO | ** | 197,650 |
| FNMA POOL #889117 5% 10-01-2035 BEO | ** | 567,968 |
| FNMA POOL #889190 6% 03-01-2038 BEO | ** | 82,469 |
| FNMA POOL #889579 6% DUE 05-01-2038 REG | ** | 1,250,767 |
| FNMA POOL #890116 7% 02-01-2023 BEO | ** | 232,988 |
| FNMA POOL #890236 4.5% 08-01-2040 BEO | ** | 102,379 |
| FNMA POOL #890248 6% 08-01-2037 BEO | ** | 1,347,654 |
| FNMA POOL #890268 6.5% 10-01-2038 BEO | ** | 297,012 |
| FNMA POOL #890604 4.5% 10-01-2044 BEO | ** | 3,205,407 |
| FNMA POOL #891654 6.5% DUE 06-01-2036 REG | ** | 103,407 |
| FNMA POOL #902425 ADJ RT DUE 11-01-2036 | ** | 40,457 |
| FNMA POOL #903261 6% 10-01-2036 BEO | ** | 95,600 |
| FNMA POOL #906666 6.5% 12-01-2036 BEO | ** | 8,253 |
| FNMA POOL #908172 6.5% DUE 01-01-2037 REG | ** | 1,170 |
| FNMA POOL #914875 6.5% DUE 04-01-2037 REG | ** | 187,897 |
| FNMA POOL #918653 6% 06-01-2037 BEO | ** | 96,920 |
| FNMA POOL #924874 7% 10-01-2037 BEO | ** | 37,179 |
| FNMA POOL #928746 6.5% DUE 09-01-2037 REG | ** | 8,691 |
| FNMA POOL #928938 7% 12-01-2037 BEO | ** | 40,261 |
| FNMA POOL #929298 5% 03-01-2038 BEO | ** | 184,715 |
| FNMA POOL #930719 4.5% 03-01-2019 BEO | ** | 3,856 |
| FNMA POOL #931307 4.5% 06-01-2039 BEO | ** | 423,063 |
| FNMA POOL #931991 4.5% 09-01-2039 BEO | ** | 701,231 |
| FNMA POOL #932058 4.5% 10-01-2039 BEO | ** | 569,162 |
| FNMA POOL #932426 4.5% 01-01-2040 BEO | ** | 1,487,199 |
| FNMA POOL #932495 4.5% 02-01-2040 BEO | ** | 146,240 |
| FNMA POOL #932669 4.5% 03-01-2040 BEO | ** | 11,243 |
| FNMA POOL #932850 4% 12-01-2040 BEO | ** | 293,956 |
| FNMA POOL #933409 5% 03-01-2038 BEO | ** | 205,992 |

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| Security Name, Maturity Date, and Rate | Current Value (in dollars) |
|---|-------------------------------------|
| FNMA POOL #933638 ADJ RT DUE 08-01-2038 BEO | ** 91,249 |
| FNMA POOL #934648 7% DUE 11-01-2038 BEO | ** 182,178 |
| FNMA POOL #942798 6.5% DUE 08-01-2037 REG | ** 63,298 |
| FNMA POOL #943699 6.5% DUE 08-01-2037 REG | ** 86,566 |
| FNMA POOL #946065 6.5% 09-01-2037 BEO | ** 17,627 |
| FNMA POOL #948849 6% 08-01-2037 BEO | ** 376,030 |
| FNMA POOL #955183 7% 11-01-2037 BEO | ** 67,302 |
| FNMA POOL #955762 6.5% 10-01-2037 BEO | ** 3,881 |
| FNMA POOL #958830 4.64% 06-01-2019 BEO | ** 178,055 |
| FNMA POOL #962062 5% 03-01-2038 BEO | ** 254,034 |
| FNMA POOL #962444 5% DUE 04-01-2038 BEO | ** 139,949 |
| FNMA POOL #968066 6% 10-01-2022 BEO | ** 61,013 |
| FNMA POOL #968252 7% 02-01-2038 BEO | ** 14,262 |
| FNMA POOL #971053 4.5% 02-01-2039 BEO | ** 55,926 |
| FNMA POOL #972242 6.5% 03-01-2038 BEO | ** 2,442 |
| FNMA POOL #972571 5% 03-01-2038 BEO | ** 29,407 |
| FNMA POOL #972572 5% DUE 03-01-2038 REG | ** 11,339 |
| FNMA POOL #973161 6.5% 02-01-2038 BEO | ** 106,737 |
| FNMA POOL #974156 7% 02-01-2038 BEO | ** 38,431 |
| FNMA POOL #975184 5% 03-01-2038 BEO | ** 107,460 |
| FNMA POOL #975441 5% DUE 03-01-2038 REG | ** 61,097 |
| FNMA POOL #975454 5% 03-01-2038 BEO | ** 67,149 |
| FNMA POOL #979973 5% 09-01-2036 BEO | ** 15,988 |
| FNMA POOL #984632 ADJ RT DUE 06-01-2038 BEO | ** 1,304,439 |
| FNMA POOL #985626 6% 04-01-2033 BEO | ** 322,548 |
| FNMA POOL #985867 7% DUE 08-01-2038 BEO | ** 8,157 |
| FNMA POOL #987325 ADJ RT DUE 09-01-2038 BEO | ** 701,558 |
| FNMA POOL #987891 7% 09-01-2038 BEO | ** 1,778 |
| FNMA POOL #991549 7% 11-01-2038 BEO | ** 43,063 |
| FNMA POOL #992249 7% 11-01-2038 BEO | ** 8,789 |
| FNMA POOL #992262 5% 01-01-2039 BEO | ** 22,384 |
| FNMA POOL #995072 5.5% 08-01-2038 BEO | ** 312,507 |
| FNMA POOL #995149 6.5% 10-01-2038 BEO | ** 197,452 |
| FNMA POOL #995381 6% 01-01-2024 BEO | ** 109,473 |
| FNMA POOL #995899 6% 02-01-2038 BEO | ** 141,039 |
| FNMA POOL #999999 1.871% 04-25-2026 BEO | ** 5,001,068 |
| FNMA POOL #999999 1.99000000954% 03-25-2026 BEO | ** 2,878,673 |
| FNMA POOL #999999 2.09699988365% 01-25-2025 BEO | ** 1,621,719 |
| FNMA POOL #999999 2.38323998451% 10-25-2025 BEO | ** 2,099,603 |
| FNMA POOL #AA0472 4% 03-01-2039 BEO | ** 161,333 |
| FNMA POOL #AA2700 5% 01-01-2039 BEO | ** 5,562 |

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|---|-------------------------------------|
| FNMA POOL #AB1228 5% 07-01-2040 BEO | ** 43,245 |
| FNMA POOL #AB2801 3.5% 04-01-2026 BEO | ** 550,825 |
| FNMA POOL #AB3701 4.5% 10-01-2041 BEO | ** 877,442 |
| FNMA POOL #AB4058 4% 12-01-2041 BEO | ** 677,613 |
| FNMA POOL #AB4590 3.5% DUE 03-01-2042 BEO | ** 752,338 |
| FNMA POOL #AB4689 3.5% 03-01-2042 BEO | ** 1,001,059 |
| FNMA POOL #AB4698 4% 03-01-2042 BEO | ** 318,367 |
| FNMA POOL #AB4941 3.5% 04-01-2042 BEO | ** 3,385,607 |
| FNMA POOL #AB4955 4% 04-01-2042 BEO | ** 507,262 |
| FNMA POOL #AB5236 3% 05-01-2027 BEO | ** 485,060 |
| FNMA POOL #AB5546 3.5% DUE 06-01-2042 BEO | ** 819,673 |
| FNMA POOL #AB5593 3.5% 07-01-2042 BEO | ** 467,046 |
| FNMA POOL #AB6136 2.5% 09-01-2027 BEO | ** 2,699,997 |
| FNMA POOL #AB6229 3.5% 09-01-2042 BEO | ** 2,255,361 |
| FNMA POOL #AB6238 3.5% 09-01-2042 BEO | ** 562,258 |
| FNMA POOL #AB6390 3% 10-01-2042 BEO | ** 332,767 |
| FNMA POOL #AB6694 3% 10-01-2042 BEO | ** 647,829 |
| FNMA POOL #AB6832 3.5% 11-01-2042 BEO | ** 1,773,738 |
| FNMA POOL #AB7059 2.5% 11-01-2042 BEO | ** 3,700,195 |
| FNMA POOL #AB7272 3 12-01-2042 REG | ** 1,201,909 |
| FNMA POOL #AB7410 3% 12-01-2042 BEO | ** 3,286,207 |
| FNMA POOL #AB7426 3% 12-01-2042 BEO | ** 942,844 |
| FNMA POOL #AB7568 3% 01-01-2043 BEO | ** 1,415,692 |
| FNMA POOL #AB7570 3% 01-01-2043 BEO | ** 2,316,033 |
| FNMA POOL #AB7716 2.5% 01-01-2028 BEO | ** 263,658 |
| FNMA POOL #AB7728 2.5% 01-01-2043 BEO | ** 375,283 |
| FNMA POOL #AB7741 3% 01-01-2043 BEO | ** 1,934,590 |
| FNMA POOL #AB8464 2.5% 02-01-2043 BEO | ** 335,180 |
| FNMA POOL #AB8465 2.5% 02-01-2043 BEO | ** 579,696 |
| FNMA POOL #AB8925 3% DUE 04-01-2043 BEO | ** 101,034 |
| FNMA POOL #AB9136 2.5% 04-01-2043 BEO | ** 1,524,277 |
| FNMA POOL #AB9347 3% 05-01-2043 BEO | ** 1,984,711 |
| FNMA POOL #AB9361 3.5% DUE 05-01-2043 BEO | ** 629,180 |
| FNMA POOL #AB9461 3% 05-01-2043 BEO | ** 2,533,049 |
| FNMA POOL #AB9516 2.5% 05-01-2028 BEO | ** 279,999 |
| FNMA POOL #AB9615 4% 06-01-2033 BEO | ** 353,313 |
| FNMA POOL #AB9663 3% 06-01-2043 BEO | ** 226,270 |
| FNMA POOL #AB9825 2.5% 07-01-2028 BEO | ** 111,552 |
| FNMA POOL #AB9980 3.5% 07-01-2043 BEO | ** 716,529 |
| FNMA POOL #AC1889 4% 09-01-2039 BEO | ** 313,852 |
| FNMA POOL #AC2953 4.5% 09-01-2039 BEO | ** 145,624 |

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| Security Name, Maturity Date, and Rate | Current Value (in dollars) |
|---|-------------------------------------|
| FNMA POOL #AC3237 5% 10-01-2039 BEO | ** 1,267,274 |
| FNMA POOL #AC9526 5.5% DUE 01-01-2040 BEO | ** 872,785 |
| FNMA POOL #AD0217 6% 08-01-2037 BEO | ** 87,766 |
| FNMA POOL #AD0249 5.5% 04-01-2037 BEO | ** 545,110 |
| FNMA POOL #AD0296 FLTG 12-01-2036 | ** 227,018 |
| FNMA POOL #AD0329 6.5 DUE 09-01-2028 BEO | ** 78,260 |
| FNMA POOL #AD0452 6% 04-01-2021 BEO | ** 284,990 |
| FNMA POOL #AD0471 5.5% 01-01-2024 BEO | ** 217,861 |
| FNMA POOL #AD0752 7% 01-01-2039 BEO | ** 103,257 |
| FNMA POOL #AD0979 7.5% 10-01-2035 BEO | ** 167,776 |
| FNMA POOL #AD4178 4.5% 06-01-2040 BEO | ** 999,234 |
| FNMA POOL #AD6510 5% 05-01-2040 BEO | ** 18,546 |
| FNMA POOL #AD9143 4.5% 08-01-2040 BEO | ** 39,124 |
| FNMA POOL #AD9153 4.5% 08-01-2040 BEO | ** 267,041 |
| FNMA POOL #AD9713 5% 08-01-2040 BEO | ** 129,464 |
| FNMA POOL #AE0081 6% 07-01-2024 BEO | ** 179,421 |
| FNMA POOL #AE0113 4% 07-01-2040 BEO | ** 460,032 |
| FNMA POOL #AE0478 4% 11-01-2040 BEO | ** 7,569 |
| FNMA POOL #AE0521 6% 08-01-2037 BEO | ** 898,690 |
| FNMA POOL #AE0654 3.777% DUE 12-01-2040 BEO | ** 3,200,948 |
| FNMA POOL #AE0758 7% 02-01-2039 BEO | ** 829,399 |
| FNMA POOL #AE0967 3.5% 06-01-2039 BEO | ** 890,372 |
| FNMA POOL #AE1807 4% 10-01-2040 BEO | ** 13,266 |
| FNMA POOL #AE1840 5% 08-01-2040 BEO | ** 38,787 |
| FNMA POOL #AE1862 5% 08-01-2040 BEO | ** 297,582 |
| FNMA POOL #AE3505 3.5% 01-01-2026 BEO | ** 203,684 |
| FNMA POOL #AE4456 4% 02-01-2041 BEO | ** 111,054 |
| FNMA POOL #AE4664 4% 10-01-2040 BEO | ** 130,688 |
| FNMA POOL #AE6090 4% 10-01-2040 BEO | ** 323,872 |
| FNMA POOL #AE6191 4% 11-01-2040 BEO | ** 54,166 |
| FNMA POOL #AE7283 4% 10-01-2040 BEO | ** 17,123 |
| FNMA POOL #AE7314 4% 11-01-2040 BEO | ** 2,735 |
| FNMA POOL #AE8446 4% 11-01-2040 BEO | ** 4,186 |
| FNMA POOL #AE9387 4% 12-01-2040 BEO | ** 2,963 |
| FNMA POOL #AH2683 4% 01-01-2041 BEO | ** 1,596,379 |
| FNMA POOL #AL8558 6% 07-01-2041 BEO | ** 440,234 |
| FNMA POOL #AM1990 2.33% DUE 01-01-2023 BEO | ** 417,716 |
| FNMA POOL #AM2674 2.61% DUE 03-01-2023 BEO | ** 608,789 |
| FNMA POOL #AM2711 2.57% DUE 03-01-2023 BEO | ** 419,620 |
| FNMA POOL #AM4066 3.59% 08-01-2023 BEO | ** 945,371 |
| FNMA POOL #AM4764 3.44% DUE 11-01-2023 BEO | ** 656,275 |

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| Security Name, Maturity Date, and Rate | Current Value (in dollars) |
|---|-------------------------------------|
| FNMA POOL #AM5079 3.45 DUE 01-01-2024 BEO | ** 707,350 |
| FNMA POOL #AM5473 3.76% 03-01-2024 BEO | ** 927,546 |
| FNMA POOL #AM5612 3.42% DUE 05-01-2024 REG | ** 783,201 |
| FNMA POOL #AM7514 3.07% DUE 02-01-2025 BEO | ** 1,174,055 |
| FNMA POOL #AM8674 2.81% 04-01-2025 BEO | ** 171,330 |
| FNMA POOL #AN0360 3.95% DUE 12-01-2045 BEO | ** 4,829,656 |
| FNMA POOL #AN2670 2.305% DUE 11-01-2026 BEO | ** 354,584 |
| FNMA POOL #AN2689 2.2% 10-01-2026 | ** 955,522 |
| FNMA POOL #AN4000 3% DUE 12-01-2026 BEO | ** 1,012,662 |
| FNMA POOL #AN4439 2.93% DUE 01-01-2027 BEO | ** 365,205 |
| FNMA POOL #AN7895 3.55% DUE 12-01-2027 BEO | ** 4,790,848 |
| FNMA POOL #AN7904 3.44% 12-01-2027 | ** 3,679,664 |
| FNMA POOL #AO0454 3.5% 08-01-2042 BEO | ** 619,193 |
| FNMA POOL #AO0527 3% 05-01-2027 BEO | ** 401,354 |
| FNMA POOL #AO4135 3.5% 06-01-2042 BEO | ** 1,740,324 |
| FNMA POOL #AO4688 3% DUE 07-01-2043 BEO | ** 2,969,086 |
| FNMA POOL #AO6757 4% 06-01-2042 BEO | ** 331,928 |
| FNMA POOL #AO7348 4% 08-01-2042 BEO | ** 435,544 |
| FNMA POOL #AP0006 ADJ RT DUE 07-01-2042 BEO | ** 367,259 |
| FNMA POOL #AP0645 3.5% 07-01-2032 BEO | ** 109,041 |
| FNMA POOL #AP2611 3.5% 09-01-2042 BEO | ** 553,554 |
| FNMA POOL #AP3308 3.5% 09-01-2042 BEO | ** 515,899 |
| FNMA POOL #AP3902 3% 10-01-2042 BEO | ** 483,623 |
| FNMA POOL #AP4710 3.5% 08-01-2042 BEO | ** 1,200,717 |
| FNMA POOL #AP5143 3% 09-01-2042 BEO | ** 625,716 |
| FNMA POOL #AP6027 3% 04-01-2043 BEO | ** 633,101 |
| FNMA POOL #AP6032 3% 04-01-2043 BEO | ** 675,327 |
| FNMA POOL #AP6053 2.5% 07-01-2028 BEO | ** 191,910 |
| FNMA POOL #AP6054 3% 07-01-2043 BEO | ** 63,577 |
| FNMA POOL #AP7126 2.5% 10-01-2027 BEO | ** 459,103 |
| FNMA POOL #AP8057 3.5% 09-01-2042 BEO | ** 655,147 |
| FNMA POOL #AP8903 3.5% 10-01-2042 BEO | ** 576,620 |
| FNMA POOL #AP9539 3% DUE 10-01-2042 BEO | ** 321,265 |
| FNMA POOL #AP9766 4% 10-01-2042 BEO | ** 1,810,832 |
| FNMA POOL #AQ0556 3% 11-01-2042 BEO | ** 2,292,003 |
| FNMA POOL #AQ1534 3.5% 10-01-2032 BEO | ** 309,990 |
| FNMA POOL #AQ1607 3.5% 11-01-2032 BEO | ** 256,062 |
| FNMA POOL #AQ1802 3.5% 10-01-2042 BEO | ** 414,932 |
| FNMA POOL #AQ5971 3% 12-01-2042 BEO | ** 691,858 |
| FNMA POOL #AQ7192 3% DUE 07-01-2043 REG | ** 114,936 |
| FNMA POOL #AQ8359 3% 01-01-2043 BEO | ** 634,133 |

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| Security Name, Maturity Date, and Rate | Current Cost Value (in dollars) |
|---|---------------------------------------|
| FNMA POOL #AQ8653 2.5% 12-01-2042 BEO | ** 519,863 |
| FNMA POOL #AQ9990 2.5% 02-01-2043 BEO | ** 1,260,121 |
| FNMA POOL #AR2602 2.5% DUE 02-01-2043 BEO | ** 497,982 |
| FNMA POOL #AR2638 3.5% 02-01-2043 BEO | ** 633,928 |
| FNMA POOL #AR3368 2.5% DUE 02-01-2028 REG | ** 228,837 |
| FNMA POOL #AR4343 3% 06-01-2043 BEO | ** 421,679 |
| FNMA POOL #AR4473 2.5% 03-01-2028 BEO | ** 1,667,615 |
| FNMA POOL #AR7182 2.5% 03-01-2043 BEO | ** 536,722 |
| FNMA POOL #AR7213 2.5% 05-01-2043 BEO | ** 628,848 |
| FNMA POOL #AR7214 3% DUE 06-01-2043 REG | ** 2,600,213 |
| FNMA POOL #AR7399 3% 06-01-2043 BEO | ** 172,918 |
| FNMA POOL #AR7961 3.5% DUE 03-01-2033 REG | ** 282,105 |
| FNMA POOL #AR7970 2.5% DUE 03-01-2043 REG | ** 566,678 |
| FNMA POOL #AR8600 2.5% DUE 07-01-2043 REG | ** 641,769 |
| FNMA POOL #AR8749 3% 03-01-2043 BEO | ** 2,700,201 |
| FNMA POOL #AS0047 2.5% 07-01-2028 BEO | ** 700,160 |
| FNMA POOL #AS0070 4% DUE 08-01-2043 REG | ** 658,728 |
| FNMA POOL #AS0302 3% 08-01-2043 BEO | ** 133,539 |
| FNMA POOL #AS0522 3.5% 09-01-2043 BEO | ** 293,827 |
| FNMA POOL #AS0838 5% 10-01-2043 BEO | ** 252,626 |
| FNMA POOL #AS1364 3% 12-01-2043 BEO | ** 120,151 |
| FNMA POOL #AS1774 4% 02-01-2044 BEO | ** 250,059 |
| FNMA POOL #AS2117 4.0% 04-01-2044 | ** 11,758 |
| FNMA POOL #AS2369 3.5% 05-01-2029 BEO | ** 1,650,402 |
| FNMA POOL #AS3282 3% 10-01-2043 BEO | ** 257,362 |
| FNMA POOL #AS3293 4% 09-01-2044 BEO | ** 1,299,854 |
| FNMA POOL #AS4271 4.5% 01-01-2045 BEO | ** 300,029 |
| FNMA POOL #AS4302 4% 01-01-2045 BEO | ** 1,376,732 |
| FNMA POOL #AS4354 4.5% 01-01-2045 BEO | ** 2,212,611 |
| FNMA POOL #AS4427 4.5% 02-01-2045 BEO | ** 1,970,610 |
| FNMA POOL #AS4431 4.5% 02-01-2045 BEO | ** 1,136,629 |
| FNMA POOL #AS5068 3.5% 06-01-2045 BEO | ** 196,679 |
| FNMA POOL #AS5103 3% 06-01-2030 BEO | ** 4,890,786 |
| FNMA POOL #AS5133 3.5% 06-01-2045 BEO | ** 3,461,020 |
| FNMA POOL #AS5598 4% 08-01-2045 BEO | ** 1,605,807 |
| FNMA POOL #AS5722 3.5% 09-01-2045 BEO | ** 17,423,959 |
| FNMA POOL #AS6065 3.5% 10-01-2045 BEO | ** 458,770 |
| FNMA POOL #AS6067 3.5% 10-01-2045 BEO | ** 22,339,429 |
| FNMA POOL #AS6286 4% 12-01-2045 BEO | ** 3,377,418 |
| FNMA POOL #AS6304 4% DUE 12-01-2045 BEO | ** 5,095,562 |
| FNMA POOL #AS6315 4% 12-01-2045 BEO | ** 211,415 |

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| Security Name, Maturity Date, and Rate | Current Cost Value (in dollars) |
|--|---------------------------------------|
| FNMA POOL #AS6328 3.5% 12-01-2045 BEO | ** 5,255,526 |
| FNMA POOL #AS6386 3% 12-01-2045 BEO | ** 396,461 |
| FNMA POOL #AS6395 3.5% 12-01-2045 BEO | ** 250,840 |
| FNMA POOL #AS6452 3.5% 01-01-2046 BEO | ** 869,834 |
| FNMA POOL #AS6489 4% DUE 01-01-2046 BEO | ** 2,546,112 |
| FNMA POOL #AS6534 3.5% 01-01-2046 BEO | ** 8,766,123 |
| FNMA POOL #AS7125 2.5% 05-01-2046 BEO | ** 1,301,833 |
| FNMA POOL #AS7530 2.5% 07-01-2046 BEO | ** 1,970,967 |
| FNMA POOL #AS7693 2% DUE 08-01-2031 BEO | ** 2,068,606 |
| FNMA POOL #AS7877 2.5% 09-01-2046 BEO | ** 2,077,049 |
| FNMA POOL #AS8143 4% 10-01-2046 BEO | ** 472,841 |
| FNMA POOL #AS8249 3% 11-01-2036 BEO | ** 4,101,680 |
| FNMA POOL #AS8386 2.5% 11-01-2031 BEO | ** 1,224,492 |
| FNMA POOL #AS9453 4% 04-01-2047 BEO | ** 13,690,395 |
| FNMA POOL #AS9588 4% 05-01-2047 BEO | ** 8,090,563 |
| FNMA POOL #AT0162 2.5% DUE 03-01-2043 REG | ** 566,607 |
| FNMA POOL #AT0333 2.5% DUE 04-01-2043 REG | ** 791,130 |
| FNMA POOL #AT0874 POOL #AT0874 3% DUE 07-01-2043 REG | ** 122,842 |
| FNMA POOL #AT1572 3% DUE 05-01-2043 REG | ** 2,653,813 |
| FNMA POOL #AT2008 2.5% DUE 04-01-2043 REG | ** 615,284 |
| FNMA POOL #AT2043 3% DUE 04-01-2043 REG | ** 68,163 |
| FNMA POOL #AT2722 3% DUE 05-01-2043 REG | ** 1,218,435 |
| FNMA POOL #AT2725 3% 05-01-2043 BEO | ** 13,283,645 |
| FNMA POOL #AT2894 2.5% DUE 05-01-2028 REG | ** 282,639 |
| FNMA POOL #AT3179 3% 05-01-2043 BEO | ** 647,448 |
| FNMA POOL #AT3487 3.5% DUE 04-01-2043 REG | ** 2,342,142 |
| FNMA POOL #AT5198 2.5 DUE 05-01-2043 REG | ** 459,758 |
| FNMA POOL #AT5612 2.5% 04-01-2043 BEO | ** 674,108 |
| FNMA POOL #AT5690 3% 06-01-2043 BEO | ** 73,338 |
| FNMA POOL #AT5803 3% 06-01-2043 BEO | ** 110,695 |
| FNMA POOL #AT5907 4% 06-01-2043 BEO | ** 1,147,023 |
| FNMA POOL #AT5915 4 DUE 06-01-2043 REG | ** 408,789 |
| FNMA POOL #AT5994 3% 05-01-2043 BEO | ** 242,199 |
| FNMA POOL #AT6656 2.5% 05-01-2043 BEO | ** 549,042 |
| FNMA POOL #AT6764 3% 07-01-2043 BEO | ** 72,329 |
| FNMA POOL #AT7213 2.5% DUE 06-01-2028 BEO | ** 96,921 |
| FNMA POOL #AT7620 3% DUE 06-01-2043 REG | ** 1,890,393 |
| FNMA POOL #AT8000 3% 06-01-2043 BEO | ** 138,023 |
| FNMA POOL #AT8326 3% DUE 06-01-2043 BEO | ** 2,390,665 |
| FNMA POOL #AT8419 3 DUE 06-01-2043 REG | ** 351,233 |
| FNMA POOL #AT8489 3% DUE 08-01-2043 REG | ** 2,852,100 |

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|---|-------------------------------------|
| FNMA POOL #AT8968 2.5% 07-01-2028 BEO | ** 198,490 |
| FNMA POOL #AT9250 3% 07-01-2043 BEO | ** 2,428,699 |
| FNMA POOL #AT9311 FIXED 2.5% 07-01-2028 BEO | ** 138,066 |
| FNMA POOL #AT9521 2.5% 07-01-2028 BEO | ** 329,600 |
| FNMA POOL #AU0317 3% 06-01-2043 BEO | ** 232,335 |
| FNMA POOL #AU0923 3.5% 07-01-2043 BEO | ** 755,054 |
| FNMA POOL #AU1130 2.5% 09-01-2043 BEO | ** 464,642 |
| FNMA POOL #AU1629 3% DUE 07-01-2043 REG | ** 188,343 |
| FNMA POOL #AU1632 3% DUE 07-01-2043 REG | ** 4,724,040 |
| FNMA POOL #AU1811 2.5% 08-01-2028 BEO | ** 153,568 |
| FNMA POOL #AU1888 2.5% 06-01-2028 BEO | ** 1,035,598 |
| FNMA POOL #AU2032 3% 07-01-2043 BEO | ** 190,233 |
| FNMA POOL #AU3034 2.5% 08-01-2028 BEO | ** 69,368 |
| FNMA POOL #AU3176 3% DUE 08-01-2043 REG | ** 198,216 |
| FNMA POOL #AU3191 2.5% DUE 08-01-2028 REG | ** 373,144 |
| FNMA POOL #AU3195 3% 08-01-2043 BEO | ** 176,787 |
| FNMA POOL #AU3334 2.5% DUE 07-01-2028 REG | ** 334,844 |
| FNMA POOL #AU3732 2.5% 08-01-2043 BEO | ** 1,394,246 |
| FNMA POOL #AU3736 3% DUE 08-01-2043 REG | ** 4,661,762 |
| FNMA POOL #AU3789 2.5% DUE 08-01-2028 REG | ** 223,891 |
| FNMA POOL #AU3811 3% DUE 08-01-2043 REG | ** 143,087 |
| FNMA POOL #AU4278 2.5% 09-01-2043 BEO | ** 438,483 |
| FNMA POOL #AU4585 3% 08-01-2043 BEO | ** 166,052 |
| FNMA POOL #AU5161 3 DUE 08-01-2043 REG | ** 3,251,905 |
| FNMA POOL #AU5190 2.5% 08-01-2028 BEO | ** 294,270 |
| FNMA POOL #AU5202 3% 08-01-2043 BEO | ** 138,252 |
| FNMA POOL #AU5904 3.5% 09-01-2033 BEO | ** 626,034 |
| FNMA POOL #AU8066 3% 09-01-2043 BEO | ** 180,846 |
| FNMA POOL #AV0702 4% 12-01-2043 BEO | ** 413,368 |
| FNMA POOL #AV0802 2.5% 08-01-2028 BEO | ** 42,335 |
| FNMA POOL #AV2425 4% 02-01-2045 BEO | ** 344,345 |
| FNMA POOL #AV4486 4.5% 01-01-2044 BEO | ** 279,049 |
| FNMA POOL #AV4502 4.5% 01-01-2044 BEO | ** 264,428 |
| FNMA POOL #AV4736 4% 12-01-2043 BEO | ** 385,929 |
| FNMA POOL #AV5425 4.5% 01-01-2044 BEO | ** 1,935,864 |
| FNMA POOL #AV5667 4% 01-01-2044 BEO | ** 289,222 |
| FNMA POOL #AV5730 4.5% 04-01-2044 BEO | ** 732,144 |
| FNMA POOL #AV5731 4.5% 04-01-2044 BEO | ** 397,040 |
| FNMA POOL #AV5732 4.5% 04-01-2044 BEO | ** 267,718 |
| FNMA POOL #AV5733 4.5% 04-01-2044 BEO | ** 316,043 |
| FNMA POOL #AV5734 4.5% 04-01-2044 BEO | ** 481,978 |

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| Security Name, Maturity Date, and Rate | Current Cost Value (in dollars) |
|---|---------------------------------------|
| FNMA POOL #AV7116 4.5% 03-01-2044 BEO | ** 310,034 |
| FNMA POOL #AV8492 4.5% 02-01-2044 BEO | ** 550,633 |
| FNMA POOL #AV9290 4.5% 02-01-2044 BEO | ** 955,434 |
| FNMA POOL #AW3146 4% 06-01-2044 BEO | ** 605,551 |
| FNMA POOL #AW9504 3% 01-01-2045 BEO | ** 144,494 |
| FNMA POOL #AX1348 4% 10-01-2044 BEO | ** 42,400 |
| FNMA POOL #AX3719 3.5% 07-01-2027 BEO | ** 853,081 |
| FNMA POOL #AX4277 3% 01-01-2045 BEO | ** 1,215,745 |
| FNMA POOL #AX4883 3% 12-01-2044 BEO | ** 3,554,035 |
| FNMA POOL #AX4927 3% DUE 12-01-2044 BEO | ** 344,202 |
| FNMA POOL #AX6579 3% 01-01-2045 BEO | ** 143,677 |
| FNMA POOL #AX7578 3% 01-01-2045 BEO | ** 178,640 |
| FNMA POOL #AX9603 3% 03-01-2045 BEO | ** 371,618 |
| FNMA POOL #AY1022 3% 05-01-2045 BEO | ** 1,645,734 |
| FNMA POOL #AY1363 4% 04-01-2045 BEO | ** 614,213 |
| FNMA POOL #AY1377 4% DUE 04-01-2045 REG | ** 505,649 |
| FNMA POOL #AY3913 3.5% 02-01-2045 BEO | ** 669,957 |
| FNMA POOL #AY4156 3% 03-01-2045 BEO | ** 207,187 |
| FNMA POOL #AY4869 4% 06-01-2045 BEO | ** 679,052 |
| FNMA POOL #AY5484 4% 12-01-2044 BEO | ** 12,594 |
| FNMA POOL #AY9434 4% 12-01-2045 BEO | ** 227,059 |
| FNMA POOL #AZ0711 3.5% 02-01-2046 BEO | ** 158,279 |
| FNMA POOL #AZ3743 3.5% 11-01-2045 BEO | ** 2,137,684 |
| FNMA POOL #AZ3926 4% 10-01-2045 BEO | ** 18,786 |
| FNMA POOL #AZ4234 3% 06-01-2030 BEO | ** 5,688,969 |
| FNMA POOL #AZ4775 3.5% 10-01-2045 BEO | ** 10,918,737 |
| FNMA POOL #AZ5713 4% 09-01-2045 BEO | ** 2,381,144 |
| FNMA POOL #AZ7353 3.5% 11-01-2045 BEO | ** 986,853 |
| FNMA POOL #BA3779 4% 01-01-2046 BEO | ** 27,748 |
| FNMA POOL #BA4766 4% 01-01-2046 BEO | ** 671,320 |
| FNMA POOL #BA4780 4% 01-01-2046 BEO | ** 12,019,278 |
| FNMA POOL #BA4801 4% 02-01-2046 BEO | ** 2,741,844 |
| FNMA POOL #BA5330 4% 11-01-2045 BEO | ** 42,516 |
| FNMA POOL #BA5827 3% 11-01-2030 BEO | ** 813,292 |
| FNMA POOL #BA6018 3% 01-01-2046 BEO | ** 38,484 |
| FNMA POOL #BA6555 3% 01-01-2046 BEO | ** 52,670 |
| FNMA POOL #BA6798 4% 01-01-2046 BEO | ** 658,560 |
| FNMA POOL #BA6824 3% 02-01-2046 BEO | ** 779,929 |
| FNMA POOL #BA6924 3% 02-01-2046 BEO | ** 93,319 |
| FNMA POOL #BC1104 3% 02-01-2046 BEO | ** 677,720 |
| FNMA POOL #BC3020 3% 02-01-2046 BEO | ** 842,532 |

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| Security Name, Maturity Date, and Rate | Current Cost Value (in dollars) |
|---|---------------------------------------|
| FNMA POOL #BC3883 4% DUE 03-01-2046 BEO | ** 1,717,302 |
| FNMA POOL #BD5388 2.5% 08-01-2031 BEO | ** 363,064 |
| FNMA POOL #BE0146 2.5% 10-01-2031 BEO | ** 1,116,508 |
| FNMA POOL #BE9806 4.5% 03-01-2047 BEO | ** 801,054 |
| FNMA POOL #BE9838 4.5% 03-01-2047 BEO | ** 803,995 |
| FNMA POOL #BE9839 4.5% 04-01-2047 BEO | ** 803,543 |
| FNMA POOL #BF0133 4% 08-01-2056 BEO | ** 19,275,163 |
| FNMA POOL #BH2623 4% 08-01-2047 BEO | ** 39,533,488 |
| FNMA POOL #BH6197 4% 07-01-2047 BEO | ** 879,353 |
| FNMA POOL #BH6198 4% 07-01-2047 BEO | ** 1,347,129 |
| FNMA POOL #BH6199 4% 07-01-2047 BEO | ** 1,560,829 |
| FNMA POOL #FNAT5995 3 DUE 05-01-2043 REG | ** 149,120 |
| FNMA POOL #MA0006 4% 03-01-2039 BEO | ** 17,930 |
| FNMA POOL #MA0214 5% 10-01-2029 BEO | ** 549,456 |
| FNMA POOL #MA0243 5% 11-01-2029 BEO | ** 406,736 |
| FNMA POOL #MA0295 5% 01-01-2030 BEO | ** 247,814 |
| FNMA POOL #MA0320 5% 02-01-2030 BEO | ** 152,682 |
| FNMA POOL #MA0583 4% 12-01-2040 BEO | ** 6,955 |
| FNMA POOL #MA0706 4.5% 04-01-2031 BEO | ** 226,571 |
| FNMA POOL #MA0734 4.5% DUE 05-01-2031 BEO | ** 717,628 |
| FNMA POOL #MA0776 4.5% DUE 06-01-2031 BEO | ** 714,681 |
| FNMA POOL #MA0816 4.5% 08-01-2031 BEO | ** 545,003 |
| FNMA POOL #MA0833 3% DUE 08-01-2021 BEO | ** 81,224 |
| FNMA POOL #MA0913 4.5% 11-01-2031 BEO | ** 497,025 |
| FNMA POOL #MA0939 4.5% 12-01-2031 BEO | ** 584,622 |
| FNMA POOL #MA0968 4.5% 12-01-2031 BEO | ** 113,496 |
| FNMA POOL #MA1044 3% DUE 04-01-2042 BEO | ** 193,555 |
| FNMA POOL #MA1125 4 07-01-2042 BEO | ** 494,903 |
| FNMA POOL #MA1146 4% 08-01-2042 BEO | ** 5,141,125 |
| FNMA POOL #MA1177 3.5% 09-01-2042 BEO | ** 710,057 |
| FNMA POOL #MA1213 3.5% DUE 10-01-2042 BEO | ** 323,066 |
| FNMA POOL #MA1221 4.5% 09-01-2042 BEO | ** 116,476 |
| FNMA POOL #MA1253 4% 11-01-2042 BEO | ** 1,403,508 |
| FNMA POOL #MA1272 3% 12-01-2042 BEO | ** 1,386,945 |
| FNMA POOL #MA1373 3.5% 03-01-2043 BEO | ** 757,289 |
| FNMA POOL #MA1412 2.5% 04-01-2043 BEO | ** 611,488 |
| FNMA POOL #MA1458 3% 06-01-2043 BEO | ** 1,206,911 |
| FNMA POOL #MA1463 3.5% 06-01-2043 BEO | ** 1,778,056 |
| FNMA POOL #MA1493 2.5% 06-01-2043 BEO | ** 400,138 |
| FNMA POOL #MA1508 3.5% 07-01-2043 BEO | ** 481,584 |
| FNMA POOL #MA1510 4% 07-01-2043 BEO | ** 653,019 |

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| Security Name, Maturity Date, and Rate | Current Cost Value (in dollars) |
|--|---------------------------------------|
| FNMA POOL #MA1546 3.5% DUE 08-01-2043 BEO | ** 630,256 |
| FNMA POOL #MA1547 4% 08-01-2043 BEO | ** 458,293 |
| FNMA POOL #MA1582 3.5% DUE 09-01-2043 BEO | ** 3,157,443 |
| FNMA POOL #MA1591 4.5% 09-01-2043 BEO | ** 1,781,921 |
| FNMA POOL #MA1629 4.5% 10-01-2043 BEO | ** 1,710,184 |
| FNMA POOL #MA1664 4.5% 11-01-2043 BEO | ** 928,276 |
| FNMA POOL #MA1711 4.5% 12-01-2043 BEO | ** 1,417,720 |
| FNMA POOL #MA1728 5% 11-01-2033 BEO | ** 198,622 |
| FNMA POOL #MA2189 3% 02-01-2045 BEO | ** 76,553 |
| FNMA POOL #MA2516 3% 01-01-2046 BEO | ** 1,303,919 |
| FNMA POOL AT3389 3 DUE 08-01-2043 REG | ** 694,418 |
| FNMA POOL AU4346 3.5 DUE 07-01-2043 REG | ** 1,272,053 |
| FNMA PREASSIGN 00800 5.5 03-25-2033 | ** 86,732 |
| FNMA REMIC 2004-40 CL-FY FRN 05-25-2034 | ** 1,778,487 |
| FNMA REMIC SER 2015-M7 CLS A2 2.59% 12-25-2024 | ** 1,266,627 |
| FNMA REMIC SER 2003-W1 CL IA-1 6.5 12-25-2042 | ** 132,754 |
| FNMA REMIC SER 2003-W15 CL 1A1 6.5 07-25-2043 | ** 104,422 |
| FNMA REMIC SER 2005-70 CL NA 5.5 08-25-2035 | ** 47,465 |
| FNMA REMIC SER 2007-73 CL A1 FLT RT 07-25-2037 | ** 499,897 |
| FNMA REMIC SER 2013-9 CL CB 5.50 04-25-2042 | ** 4,217,244 |
| FNMA REMIC SER 2013-90 CL A 4.0% 11-25-2038 | ** 1,530,275 |
| FNMA REMIC SER 2014-M1 CL A2 FLTG RT 07-25-2023 | ** 541,048 |
| FNMA REMIC SER 2015-M12 CL A1 2.331% 04-25-2025 | ** 5,297,532 |
| FNMA REMIC SER 2015-M42 CLS ABV2 .369% 07-25-2022 | ** 1,213,922 |
| FNMA REMIC SER 2017-30 CL E 3.0% 07-25-2043 REG | ** 16,970,351 |
| FNMA REMIC TR 1994-29 CL Z 6.5 02-25-2024 | ** 39,177 |
| FNMA REMIC TR 2001-81 CL-HE 6.5 01-25-2032 | ** 599,726 |
| FNMA REMIC TR 2003-92 CL-PE 4.5 09-25-2018 | ** 28,623 |
| FNMA REMIC TR 2004-38 CL-FK FLTG RATE 05-25-2034 | ** 277,187 |
| FNMA REMIC TR 2004-80 CL-WB 4 11-25-2019 | ** 83,960 |
| FNMA REMIC TR 2004-W1 CL-1A7 5.681 11-25-2043 | ** 363,586 |
| FNMA REMIC TR 2005-64 CL-PL 5.5% 07-25-2035 | ** 1,019,089 |
| FNMA REMIC TR 2006-30 CL-KF VAR RATE 05-25-2036 | ** 105,606 |
| FNMA REMIC TR 2006-48 CL-TF VAR RATE 06-25-2036 | ** 42,771 |
| FNMA REMIC TR 2006-9 CL-KZ 6 03-25-2036 | ** 233,112 |
| FNMA REMIC TR 2007-100 CL-YF FLT RATE DUE 10-25-2037 | ** 589,762 |
| FNMA REMIC TR 2009-104 CL-FA VAR RATE 12-25-2039 | ** 356,000 |
| FNMA REMIC TR 2009-29 CL-LA VAR RATE 05-25-2039 | ** 1,156,416 |
| FNMA REMIC TR 2009-62 CL-HJ 6 05-25-2039 | ** 340,700 |
| FNMA REMIC TR 2009-87 CL-NF VAR RATE 11-25-2039 | ** 1,077,827 |
| FNMA REMIC TR 2010-107 CL-KF FLTG RATE 03-25-2036 | ** 429,910 |

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| Security Name, Maturity Date, and Rate | Current Cost Value (in dollars) |
|--|---------------------------------------|
| FNMA REMIC TR 2010-134 CL-KZ PRIN ONLY 4.5 12-25-2040 | ** 1,337,215 |
| FNMA REMIC TR 2013-130 CL-FB VAR RATE 01-25-2044 | ** 212,512 |
| FNMA REMIC TR 2013-62 CL-QA 3 06-25-2037 | ** 3,155,039 |
| FNMA REMIC TR 2015-M1 CL-AB2 2.465 09-25-2024 | ** 4,540,245 |
| FNMA REMIC TR 2016-100 CL-WF VAR RATE 01-25-2047 | ** 10,840,661 |
| FNMA REMIC TR 2016-31 CL-UP 3 08-25-2044 | ** 8,865,911 |
| FNMA REMIC TR 2016-84 CL-DF VAR RATE 11-25-2046 | ** 5,751,810 |
| FNMA REMIC TR 2016-97 CL-CF VAR RATE 12-25-2056 | ** 1,505,029 |
| FNMA REMIC TR 2017-30 CL-G 3.0% DUE 07-25-2040 REG | ** 15,781,670 |
| FNMA REMIC TR SER 1994-15 CL ZK 5.5 GTD MTG PASS THRU CTF DUE 02-25-2024 REG | ** 389,370 |
| FNMA REMIC TR SER 2013-12 CL-P 1.75% DUE 11-25-2041 REG | ** 5,995,066 |
| FNMA SER 17-M3 CL A1 FLTG RT DUE 12-25-2026 REG | ** 3,783,951 |
| FNMA SER 2010-54 CL FT FRN 04-25-2037 | ** 3,018,794 |
| FNMA SER 2010-64 CL DM 05/01/2010 5 06/25/2040 | ** 379,102 |
| FNMA SER 2011-15 CL AB 9.75 08-25-2019 | ** 17,186 |
| FNMA SER 2012-28 CL B 6.5 06-25-2039 | ** 158,143 |
| FNMA SER 2013-23 CL-NH 2% 03-25-2028 | ** 1,060,116 |
| FNMA SER 2013-9 CL BC 6.5 07-25-2042 | ** 2,469,745 |
| FNMA SER 2013-M7 CL A2 2.28 12-27-2022 | ** 334,792 |
| FNMA SER 2014-23 CL PA 3.5 08-25-2036 | ** 1,548,183 |
| FNMA SER 2014-M13 CL AB-2 2.951% 08-25-2024 | ** 10,287,986 |
| FNMA SER 2017-M12 CL A2 FLTG RT 06-25-2027 | ** 387,423 |
| FNMA SER 2017-M5 CL A2 3.303% 04-25-2029 | ** 242,571 |
| FNMA SER 2017-T1 CL A 2.898% DUE 06-25-2027 REG | ** 498,563 |
| FNMA SER 3877 CL FA VAR RT 11-15-2040 | ** 2,143,517 |
| FNMA SERIES 2010-111 CLASS-AE 5.5 04-25-2038 | ** 3,467 |
| FNMA SERIES 2013-96 CLASS YA 3.5 09-25-2038 | ** 319,428 |
| FNMA SR 2010-110 CL AE 9.75 11-25-2018 | ** 57,417 |
| FNMA SR 2017-M7 CL A2 VAR RT 02-25-2027 | ** 223,254 |
| FNMA TRANCHE 00689 1.875 09-24-2026 | ** 5,307,046 |
| FNMA TRANCHE 00743 3.5 10-25-2037 | ** 1,192,919 |
| FNMA TRANCHE 02-25-2026 | ** 5,004,141 |
| FNMA TRANCHE 05-25-2027 | ** 389,556 |
| FNMA TRANCHE 12-25-2026 | ** 523,305 |
| FNMA TRANCHE 2 01-05-2022 | ** 8,960,585 |
| FNMA TRANCHE 2.15656 10-25-2023 | ** 3,189,703 |
| FNMA TRANCHE 2.375 04-25-2026 | ** 6,128,237 |
| FNMA TRANCHE 2.654 12-25-2026 | ** 14,469,777 |
| FNMA TRANCHE 3 01-25-2046 | ** 428,006 |
| FNMA TRANCHE 3 11-25-2044 | ** 5,301,341 |
| FNMA TRANCHE 3.5 08-25-2042 | ** 9,711,441 |

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| Security Name, Maturity Date, and Rate | Current Cost Value (in dollars) |
|---|---------------------------------------|
| FNMA TRANCHE 3.5 10-25-2042 | ** 2,780,256 |
| FNMA TRUST 2004 W-2 CL 2A-2 7 02-25-2044 | ** 44,677 |
| FNMA VAR 07-25-2024 | ** 1,210,904 |
| FOOT LOCKER INC COM | ** 1,560,729 |
| FORBO HLDGS AG CHF28(REGD) | ** 708,735 |
| FORD CR AUTO LEASE 1.56% DUE 11-15-2019 | ** 5,189,934 |
| FORD CR AUTO LEASE 1.88% DUE 04-15-2020 | ** 2,927,287 |
| FORD CR AUTO LEASE 2.02% DUE 06-15-2020 | ** 695,236 |
| FORD CR AUTO OWNER 1.08% DUE 03-15-2019 | ** 583,295 |
| FORD CR AUTO OWNER 1.33% DUE 10-15-2020 | ** 464,809 |
| FORD CR AUTO OWNER 1.4% DUE 02-15-2022 | ** 3,662,700 |
| FORD CR AUTO OWNER 1.52% DUE 08-15-2021 | ** 6,693,803 |
| FORD CR AUTO OWNER 1.8% DUE 09-15-2020 | ** 10,163,819 |
| FORD CR AUTO OWNER 1.87% DUE 09-15-2022 | ** 2,570,581 |
| FORD CR AUTO OWNER 2.01% DUE 03-15-2022 | ** 6,520,825 |
| FORD CR AUTO OWNER 2.31% DUE 04-15-2026 | ** 1,922,830 |
| FORD CR AUTO OWNER 2.36% DUE 03-15-2029 | ** 13,377,528 |
| FORD CR AUTO OWNER FIXED 1.33% DUE 12-15-2019 | ** 6,135,124 |
| FORD CR AUTO OWNER FLTG RT 2.03% DUE 12-15-2027 | ** 10,249,782 |
| FORD CR AUTO OWNER FLTG RT 2.31% DUE 08-15-2027 | ** 9,857,215 |
| FORD CR AUTO OWNER TR 2015-B CL A3 1.16% DUE 11-15-2019 | ** 1,650,710 |
| FORD CR FLOORPLAN 2.39% DUE 08-15-2022 | ** 17,577,606 |
| FORD CR FLOORPLAN FLTG RT 2.17947% DUE 07-15-2021 | ** 1,712,075 |
| FORD CR FLOORPLAN MASTER OWNER TR A 2014-2 NT CL A 02-15-2021 REG | ** 6,888,326 |
| FORD MOTOR CREDIT CO LLC 2.145% DUE 01-09-2018 | ** 940,019 |
| FORD MOTOR CREDIT CO LLC 5 DUE 05-15-2018 | ** 464,682 |
| FORD MTR CO DEL 6.625% DUE 10-01-2028 | ** 782,839 |
| FORD MTR CR CO LLC 4.134% DUE 08-04-2025 | ** 5,227,972 |
| FORD MTR CR CO LLC 1.897% DUE 08-12-2019 | ** 1,801,337 |
| FORD MTR CR CO LLC 2.021% DUE 05-03-2019 | ** 995,466 |
| FORD MTR CR CO LLC 2.262% DUE 03-28-2019 | ** 475,285 |
| FORD MTR CR CO LLC 2.375% DUE 01-16-2018 | ** 1,224,151 |
| FORD MTR CR CO LLC 2.551% DUE 10-05-2018 | ** 238,691 |
| FORD MTR CR CO LLC 2.597% DUE 11-04-2019 | ** 16,705,919 |
| FORD MTR CR CO LLC 2.681% DUE 01-09-2020 | ** 15,853,146 |
| FORD MTR CR CO LLC 2.875% DUE 10-01-2018 | ** 704,120 |
| FORD MTR CR CO LLC 3.2% DUE 01-15-2021 | ** 2,737,792 |
| FORD MTR CR CO LLC 3.219% DUE 01-09-2022 | ** 2,515,403 |
| FORD MTR CR CO LLC 3.339% DUE 03-28-2022 | ** 1,173,433 |
| FORD MTR CR CO LLC 3.81% DUE 01-09-2024 | ** 408,344 |
| FORD MTR CR CO LLC 4.25% DUE 09-20-2022 | ** 3,670,069 |

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|--|---------------------------------------|
| FORD MTR CR CO LLC 5.75% DUE 02-01-2021 | ** 2,556,788 |
| FORD MTR CR CO LLC 5.875 DUE 08-02-2021 | ** 1,229,879 |
| FORD MTR CR CO LLC 8.125% DUE 01-15-2020 | ** 24,192,561 |
| FORD MTR CR CO LLC FIXED 2.343% DUE 11-02-2020 | ** 891,460 |
| FORD MTR CR CO LLC NT 2.943% DUE 01-08-2019 | ** 3,330,668 |
| FORD OTOMOTIV SAN TRY1 | ** 203,036 |
| FOREST CITY RLTY TR INC COM CL A COM CL A | ** 335,496 |
| FORESTAR GROUP INC COM | ** 11,198 |
| FORMFACTOR INC COM STK | ** 862,628 |
| FORMOSA CHEM&FIBRE TWD10 | ** 311,297 |
| FORTINET INC COM | ** 73,181 |
| FORTIS INC 3.055% DUE 10-04-2026 | ** 48,277 |
| FORTIVE CORP FIXED 1.8% DUE 06-15-2019 | ** 2,486,919 |
| FORTRESS REIT LIM B SHS NPV | ** 70,571 |
| FORTUM OYJ EUR3.40 | ** 145,631 |
| FORTUNE BRANDS HOME & SEC INC 3.0% DUE 06-15-2020 | ** 302,707 |
| FORUM ENERGY TECH COM USD0.01 | ** 180,364 |
| FORWARD AIR CORP COM | ** 22,976 |
| FOSSIL GROUP INC COM | ** 20,008 |
| FOSTER L B CO CL A | ** 27,829 |
| FOUNDATION MEDICINE INC COM | ** 2,695,196 |
| FRANCE TELECOM SA 4.125% DUE 09-14-2021 | ** 1,056,860 |
| FRANCE(GOVT OF) 0% TB 31/01/18 EUR1 | ** 444,575 |
| FRANCE(GOVT OF) 2% BDS 25/05/2048 EUR1 | ** 634,481 |
| FRANCE(GOVT OF) 3.25% SNR 25/05/2045 EUR1 | ** 162,078 |
| FRANCE(GOVT OF) IDX/LKD SNR 25/07/2024 EUR1 | ** 2,261,260 |
| FRANCESCAS HLDGS CORP COM M STOCK | ** 15,717 |
| FRANKLIN COVEY CO COM | ** 29,776 |
| FRANKLIN ELEC INC COM | ** 211,691 |
| FRANKLIN FINL NETWORK INC COM | ** 49,650 |
| FRANKLIN STR PPTYS CORP COM | ** 66,051 |
| FRANKS INTERNATIONAL NVRY5H0 EUR0.01 | ** 15,195 |
| FREDDIE MAC SER 4102 CL CE 1.5% 11-15-2040 | ** 1,120,507 |
| FREDS INC CL A | ** 13,697 |
| FREEMPORT-MCMORAN 4% DUE 11-14-2021 | ** 1,110,000 |
| FREIGHTCAR AMER INC COM | ** 29,326 |
| FREMF 2013-KF02 MTG TR POOL #999999 FLTGRT 4.16925% 12-25-2045 BEO | ** 226,580 |
| FREMF 2015-K45 MTG FLTG RT 3.59078001976% DUE 04-25-2048 | ** 575,121 |
| FRESENIUS MEDICAL CARE NPV | ** 119,215 |
| FRESENIUS SE&KGAA NPV | ** 513,194 |

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|---|---------------------------------------|
| FRESH DEL MONTE PRODUCE INC COM STK | ** 268,716 |
| FRKLN RES INC COM | ** 3,256,509 |
| FRONTIER COMMUNICATIONS CORP COM NEW COMNEW | ** 48,503 |
| FRP HLDGS INC COM | ** 40,799 |
| FRUTAROM INDUSTRIE ILS1 | ** 2,763,095 |
| FS BANCORP INC COM USD0.01 | ** 11,460 |
| FTD COS INC COM | ** 18,823 |
| FTI CONSULTING INC COM | ** 177,683 |
| FU SHOU YUAN INTERNATIONAL | ** 767,021 |
| FUBON FINANCIAL HL TWD10 | ** 268,811 |
| FUJI ELECTRIC HOLINDGS CO Y50 | ** 248,285 |
| FUJIFILM HOLDINGS CORP NPV | ** 138,838 |
| FUJITSU Y50 | ** 1,907,121 |
| FULLER H B CO COM | ** 243,331 |
| FULLSHARE HOLDINGS HKD0.01 | ** 46,033 |
| FULTON FINL CORP PA COM | ** 333,925 |
| FUT CALL APR 18 NYM NAT GAS E 3000 | ** 24,975 |
| FUT CALL APR 18 NYM NAT GAS E 3020 | ** 4,365 |
| FUT CALL APR 18 NYM NAT GAS E 3050 | ** 4,000 |
| FUT CALL DEC 17 NYM WTI APO 6600 | ** 20 |
| FUT CALL DEC 18 NTM WTIBRNTSP 200 | ** 110 |
| FUT CALL MAR 18 NYM NG 1M CSH 500 | ** 23,560 |
| FUT NATURAL GAS CSO MAR18C 1 | ** 13,640 |
| FUT PUT MAR 18 EURO DOLLARS 9825 | ** 59,325 |
| FUTUREFUEL CORP COM STK | ** 77,284 |
| G4S PLC ORD 25P | ** 542,564 |
| GAIL INDIA LTD INR10 | ** 490,221 |
| GAIN CAP HLDGS INC COM | ** 36,900 |
| GALAXY ENTERTAINME NPV | ** 175,821 |
| GAMESTOP CORP NEW CL A | ** 195,027 |
| GAMING & LEISURE PPTYS INC COM | ** 267,473 |
| GANNETT CO INC COM | ** 148,491 |
| GAP INC COM | ** 569,585 |
| GARTNER INC COM | ** 6,268,335 |
| GASLOG LTD | ** 186,121 |
| GATX CORP COM | ** 150,800 |
| GATX CORP FLTG 11-05-2021 | ** 100,734 |
| GAZPROM PJSC SPON ADR-EACH REPR 2 ORD SHS | ** 420,212 |
| GCL POLY ENERGY COMSTK | ** 173,417 |
| GE CAP CR CARD MASTER NT 1.85 2012-7 ASSET BACKED NT CL A DUE 09-15-2022 | ** 13,782,390 |
| GE CAP CR CARD MASTER NT TR 1.35 DUE 03-15-2021 | ** 1,198,866 |
| GE CAP CR CARD MASTER NT TR SER 2012-7 ASSET BACKED NT CL B 2.21 09-15-2022 | ** 696,863 |
| GE CAP INTL FDG CO 2.342% DUE 11-15-2020 | ** 6,831,355 |
| GE CAP INTL FDG CO 4.418% DUE 11-15-2035 | ** 444,808 |
| GE COML MTG CORP FLTG RT 5.48299980164% DUE 12-10-2049 | ** 329,426 |
| GEDEON RICHTER PLC HUF100 | ** 74,877 |

GEDI GRUPPO EDITOR EURO.15

** 5,946

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|---|---------------------------------------|
| GEELY AUTOMOBILE H HKD0.02 | ** 2,534,229 |
| GEN DYNAMICS CORP 2.25% DUE 11-15-2022 | ** 883,442 |
| GEN ELEC CAP CORP 4.625 DUE 01-07-2021 REG | ** 84,868 |
| GEN ELEC CAP CORP 5.3% DUE 02-11-2021 | ** 3,850,535 |
| GEN ELEC CAP CORP 5.5% DUE 01-08-2020 | ** 955,603 |
| GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00818 6.875 DUE 01-10-2039 | ** 475,527 |
| GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00849 4.65 DUE 10-17-2021 | ** 177,645 |
| GEN MOTORS FINL CO 4.3750 09-25-2021 | ** 2,629,725 |
| GEN MOTORS FINL CO 3.2% DUE 07-06-2021 | ** 302,928 |
| GEN MTRS CO COM | ** 15,100,716 |
| GEN MTRS FINL CO 2.35% DUE 10-04-2019 | ** 2,462,738 |
| GEN MTRS FINL CO 2.4% DUE 05-09-2019 | ** 3,876,942 |
| GEN MTRS FINL CO 3.1% DUE 01-15-2019 | ** 3,966,114 |
| GEN MTRS FINL CO 3.15% DUE 06-30-2022 | ** 1,144,109 |
| GEN MTRS FINL CO 3.45% DUE 01-14-2022 | ** 1,343,894 |
| GEN MTRS FINL CO 3.7% DUE 05-09-2023 | ** 2,458,014 |
| GEN MTRS FINL CO 3.7% DUE 11-24-2020 | ** 5,132,915 |
| GEN MTRS FINL CO 4% DUE 01-15-2025 | ** 51,374 |
| GEN MTRS FINL CO 4% DUE 10-06-2026 | ** 8,230,880 |
| GEN MTRS FINL CO 5.25% DUE 03-01-2026 | ** 4,733,821 |
| GEN MTRS FINL CO 6.75% DUE 06-01-2018 | ** 4,847,518 |
| GEN MTRS FINL CO FIXED 4.35% DUE 01-17-2027 | ** 52,002 |
| GENERAL CABLE CORP DEL NEW COM | ** 9,975 |
| GENERAL COMMUNICATION INC CL A CL A | ** 45,536 |
| GENERAL ELEC CAP CORP 2.1 DUE 12-11-2019 | ** 116,667 |
| GENERAL ELEC CAP CORP MEDIUM TERM NTS 3.1 DUE 01-09-2023 | ** 9,709,796 |
| GENERAL ELEC CAP CORP MEDIUM TERM NTS BOOK ENTRY 5.55% DUE 05-04-2020 | ** 454,866 |
| GENERAL ELEC CAP CORP MEDIUM TERM NTS BOOK ENTRY MTN 4.375% DUE 09-16-2020 | ** 5,962,224 |
| GENERAL ELEC CAP CORP MEDIUM TERM NTS 2.2% DUE 01-09-2020 | ** 1,475,493 |
| GENERAL ELEC CO 4.125% DUE 10-09-2042 | ** 130,950 |
| GENERAL ELEC CO 4.5% DUE 03-11-2044 | ** 1,118,848 |
| GENERAL INTERFACE TWD10 | ** 387,105 |
| GENERAL MILLS INC COM | ** 12,887,393 |
| GENERAL MLS INC 3.15% DUE 12-15-2021 | ** 117,228 |
| GENERAL MLS INC 5.65% DUE 02-15-2019 | ** 207,549 |
| GENERAL MOTORS FINL CO 2.4% DUE 04-10-2018 BEO | ** 1,527,065 |
| GENERAL MOTORS FINL CO BNDS 3.5% 11-07-2024 | ** 74,847 |
| GENERAL MTRS CO 3.5% DUE 10-02-2018 | ** 2,222,884 |
| GENERAL MTRS CO 6.6% DUE 04-01-2036 | ** 450,804 |
| GENERAL MTRS CO 6.75% DUE 04-01-2046 | ** 62,953 |
| GENERAL MTRS FINL CO INC 2.45% 11-06-2020 | ** 942,855 |
| GENERAL MTRS FINL CO INC 2.65% 04-13-2020 | ** 4,761,004 |
| GENERAL MTRS FINL CO INC 3.15% 01-15-2020 | ** 8,532,287 |
| GENERAL MTRS FINL CO INC 3.95% 04-13-2024 | ** 118,391 |
| GENERAL MTRS FINL CO INC FLTG DUE 01-14-2022 REG | ** 102,428 |

GENERAL MTRS FINL CO INC NT FLTG RATE DUE 10-04-2019 REG
GENERALITAT DE CAT 4.75% SNR 04/06/18 EUR1000

** 303,943
** 243,887

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|--|---|
| GENERALITAT DE CAT 4.95% SNR 11/02/20 EUR1000 | ** 897,695 |
| GENERALITAT DE CATALUNYA 4.9% EMTN 15/09/21 | ** 127,278 |
| GENESCO INC COM | ** 76,603 |
| GENESEE & WYO INC CL A CL A | ** 6,639,852 |
| GENTEX CORP COM | ** 296,443 |
| GENTHERM INC COM NPV | ** 76,073 |
| GENTING BHD MYR0.10 | ** 136,255 |
| GENTING HONG KONG USD0.10 | ** 105,639 |
| GENTING MALAYSIA B MYR0.10 | ** 84,838 |
| GENTING SINGAPORE PLC USD0.10 | ** 1,861,027 |
| GENWORTH FINL INC COM CL A COM CL A | ** 64,924 |
| GEORGE WESTON COM NPV | ** 143,055 |
| GEORGIA PWR CO 2% DUE 03-30-2020 | ** 3,735,748 |
| GEORGIA PWR CO 2% DUE 09-08-2020 | ** 3,221,373 |
| GEORGIA PWR CO 2.85% DUE 05-15-2022 | ** 701,110 |
| GEOSPACE TECHNOLOGIES CORP COM | ** 21,167 |
| GERMANY(FED REP) 4% SNR 04/01/2018 EUR0.01 | ** 156,147 |
| GERMANY(FED REP) IDX/LKD SNR 15/04/2020 EUR | ** 43,223 |
| GETTY RLTY CORP NEW COM | ** 50,382 |
| GGERMAN AMERN BANCORP INC COM STK | ** 49,921 |
| GIBRALTAR INDS INC COM | ** 104,841 |
| G-III APPAREL GROUP LTD COM | ** 1,280,231 |
| GILEAD SCIENCES 1.85% DUE 09-04-2018 | ** 400,016 |
| GILEAD SCIENCES 1.85% DUE 09-20-2019 | ** 3,575,084 |
| GILEAD SCIENCES 2.05% DUE 04-01-2019 | ** 4,119,913 |
| GILEAD SCIENCES 2.35% DUE 02-01-2020 | ** 6,339,518 |
| GILEAD SCIENCES 2.5% DUE 09-01-2023 | ** 256,678 |
| GILEAD SCIENCES 2.55% DUE 09-01-2020 | ** 302,666 |
| GILEAD SCIENCES 3.25% DUE 09-01-2022 | ** 10,292 |
| GILEAD SCIENCES 3.5% DUE 02-01-2025 | ** 4,607,406 |
| GILEAD SCIENCES 4.5% DUE 04-01-2021 | ** 1,156,203 |
| GILEAD SCIENCES INC SR NT FLTG RATE 03-20-2019 | ** 2,939,613 |
| GKN ORD GBP0.10 | ** 342,061 |
| GLACIER BANCORP INC NEW COM | ** 3,733,778 |
| GLADSTONE COML CORP COM STK | ** 31,169 |
| GLATFELTER | ** 92,299 |
| GLAXOSMITHKLINE ORD GBP0.25 | ** 1,252,229 |
| GLENCORE FDG LLC 3% DUE 10-27-2022 | ** 643,663 |
| GLENCORE FDG LLC 4% DUE 03-27-2027 | ** 4,879,527 |
| GLOBAL EAGLE ENTERTAINMENT INC | ** 11,519 |
| GLOBAL INDEMNITY LIMITED CAYMAN LTD | ** 55,971 |
| GLOBAL NET LEASE INC COM NEW COMN STOCK | ** 56,019 |
| GLOBAL PMTS INC COM | ** 6,114,640 |
| GM FINL AUTO 1.61% DUE 12-20-2019 | ** 1,107,304 |
| GM FINL AUTOMOBILE 1.62% DUE 09-20-2019 | ** 1,991,214 |

| | | |
|--|----|---------|
| GM FINL AUTOMOBILE 1.78% DUE 05-20-2020 | ** | 647,566 |
| GM FINL AUTOMOBILE 2.00999999046% DUE 11-20-2020 | ** | 394,536 |

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| Security Name, Maturity Date, and Rate | Current Cost Value (in dollars) |
|--|---------------------------------------|
| GM FINL AUTOMOBILE 2.06% DUE 05-20-2020 | ** 2,282,500 |
| GM FINL AUTOMOBILE 2.11999988556% DUE 09-20-2021 | ** 399,091 |
| GM FINL AUTOMOBILE 2.26% DUE 08-20-2020 | ** 1,881,481 |
| GMAT 2013-1 TR STEP CPN 3.9669% DUE 11-25-2043 | ** 18,638 |
| GMO INTERNET INC NPV | ** 1,097,456 |
| GMS INC COM | ** 90,825 |
| GNMA 2.3% DUE 11-16-2051 | ** 2,898,983 |
| GNMA 2.35% DUE 07-16-2056 | ** 4,611,348 |
| GNMA 2.4% DUE 01-16-2056 | ** 2,423,579 |
| GNMA 2.4% DUE 06-16-2046 | ** 4,597,786 |
| GNMA 2.5% DUE 09-16-2056 | ** 1,266,313 |
| GNMA 2.5% DUE 10-16-2057 | ** 2,681,558 |
| GNMA 2002-31 REMIC TR CL FW FLTG 06-16-2031 | ** 14,613 |
| GNMA 2009-076 REMIC PASSTHRU MX CL CF 09-16-2039 | ** 1,116,848 |
| GNMA 2009-096 REMIC PASSTHRU FT 10-20-2039 | ** 923,400 |
| GNMA 2010-H22 REMIC PASSTHRU CTF CL FE FLTG RATE 05-20-2059 | ** 2,540,592 |
| GNMA 2011-048 REMIC PASSTHRU CTF CL QA 5 DUE 08-16-2039 | ** 216,714 |
| GNMA 2011-H09 CL AF VAR 03-20-2061 | ** 2,321,984 |
| GNMA 2012-059 REMIC PASSTHRU CTF CL F 05-20-2042 | ** 596,268 |
| GNMA 2013-88 REMIC CL WA VAR RT DUE 06-20-2030 REG | ** 964,528 |
| GNMA 2013-H04 REMIC PASSTHRU CTF CL BA 1.65 DUE 02-20-2063 | ** 276,264 |
| GNMA 2013-H05 REMIC PASSTHRU CL FB FLTG RT 02-20-2062 | ** 127,875 |
| GNMA 2014-H10 CL FA FLTG RT DUE04-20-2064 | ** 1,425,637 |
| GNMA 2015-021 REMIC PASSTHRU CTF CL MX-AF 07-16-2048 | ** 1,110,886 |
| GNMA 2015-H31 REMIC PASSTHRU SEC CL FT 11-20-2065 | ** 2,429,706 |
| GNMA 2015-H32 REMIC PASSTHRU CTF CL FH 12-20-2065 | ** 348,054 |
| GNMA 2016-H10 REMIC PASSTHRU CTF CL FJ 04-20-2066 | ** 87,033 |
| GNMA 2016-H11 REMIC PASSTHRU CTF CL FE 04-20-2066 | ** 2,607,336 |
| GNMA 2016-H13 REMIC PASS THRU SECS CL FT05-20-2066 | ** 589,550 |
| GNMA 2016-H26 REMIC PASSTHRU SECS CL MX-FC 12-20-2066 | ** 122,111 |
| GNMA 2017-H03 CL FB FLTG 06-20-2066 | ** 5,756,467 |
| GNMA 2017-H10 REMIC PASSTHRU SECS CL FB FLTG RT 04-20-2067 REG | ** 1,320,492 |
| GNMA 2017-H14 CL FD FLTG 06-20-2067 | ** 1,146,816 |
| GNMA 2017-H14 REMIC PASSTHRU CTF CL FB 06-20-2067 | ** 1,678,893 |
| GNMA 2017-H14 REMIC PASSTHRU CTF CL FE 06-20-2067 | ** 3,050,095 |
| GNMA 2017-H14 REMIC PASSTHRU CTF CL FG 06-20-2067 | ** 1,646,363 |
| GNMA 2017-H16 REMIC PASSTHRU CTF CL FG FLTG 07-20-2067 REG | ** 30,352,136 |
| GNMA 2017-H16 REMIC PASSTHRU CTF CL FH 07-20-2067 | ** 31,480,806 |
| GNMA 4% DUE 04-16-2041 | ** 564,693 |
| GNMA 5% DUE 03-16-2034 | ** 335,069 |
| GNMA 5% DUE 07-16-2033 | ** 175,470 |
| GNMA 5.5% DUE 08-20-2033 | ** 229,572 |
| GNMA 5.5% DUE 11-20-2037 | ** 109,278 |
| GNMA 6% DUE 12-20-2039 | ** 33,069 |
| GNMA 6.5% DUE 08-16-2042 | ** 704,784 |
| GNMA CL 2007-035 CL TE 6 DUE 06-20-2037 | ** 71,135 |

GNMA FIXED 2.3% DUE 02-16-2053

** 2,069,522

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| Security Name, Maturity Date, and Rate | Current Value Cost (in dollars) |
|--|--|
| GNMA FIXED 2.35% DUE 05-16-2053 | ** 1,828,433 |
| GNMA FIXED 3.5% DUE 02-20-2045 | ** 307,126 |
| GNMA FLTG RT 1.70938% DUE 10-20-2060 | ** 5,591,641 |
| GNMA FLTG RT 1.87938% DUE 04-20-2061 | ** 7,197,112 |
| GNMA MTG PASS THRU CTF CL FM 02-20-2066 | ** 590,627 |
| GNMA POOL #300672 SER 2022 8.5% DUE 04-15-2022 BEO | ** 5,401 |
| GNMA POOL #315855 SER 2022 8.5% DUE 01-15-2022 REG | ** 1,145 |
| GNMA POOL #322562 8.5% DUE 04-15-2022 REG | ** 8,500 |
| GNMA POOL #3529 5% 03-20-2034 BEO | ** 3,586 |
| GNMA POOL #4028 6% 09-20-2037 BEO | ** 55,287 |
| GNMA POOL #4041 7% 10-20-2037 BEO | ** 305,212 |
| GNMA POOL #4073 6% 01-20-2038 BEO | ** 121,415 |
| GNMA POOL #4222 6% 08-20-2038 BEO | ** 55,814 |
| GNMA POOL #4245 6% 09-20-2038 BEO | ** 675,717 |
| GNMA POOL #4247 7% 09-20-2038 BEO | ** 220,602 |
| GNMA POOL #4371 6% 02-20-2039 BEO | ** 11,481 |
| GNMA POOL #438506 SER 2027 7% DUE 01-15-2027 REG | ** 7,312 |
| GNMA POOL #4423 4.5% 04-20-2039 BEO | ** 6,283 |
| GNMA POOL #4447 5% 05-20-2039 BEO | ** 115,938 |
| GNMA POOL #4520 5% 08-20-2039 BEO | ** 576,104 |
| GNMA POOL #4543 6% 09-20-2039 BEO | ** 46,457 |
| GNMA POOL #4602 6% 12-20-2039 BEO | ** 11,533 |
| GNMA POOL #4617 4.5% 01-20-2040 BEO | ** 484,527 |
| GNMA POOL #4717 6% 06-20-2040 BEO | ** 26,289 |
| GNMA POOL #4746 4.5% 07-20-2040 BEO | ** 241,403 |
| GNMA POOL #476784 SER 2028 7% DUE 08-15-2028 REG | ** 6,835 |
| GNMA POOL #4772 5% 08-20-2040 BEO | ** 377,964 |
| GNMA POOL #4774 6% 08-20-2040 BEO | ** 401,308 |
| GNMA POOL #4800 4% 09-20-2040 BEO | ** 582,568 |
| GNMA POOL #4801 4.5% 09-20-2040 BEO | ** 21,133 |
| GNMA POOL #4802 5% 09-20-2040 BEO | ** 303,733 |
| GNMA POOL #4833 4% 10-20-2040 BEO | ** 1,922,836 |
| GNMA POOL #4834 4.5% 10-20-2040 BEO | ** 72,655 |
| GNMA POOL #4855 5% 11-20-2040 BEO | ** 1,395,324 |
| GNMA POOL #4883 4.5% 12-20-2040 BEO | ** 361,961 |
| GNMA POOL #4905 6% 12-20-2040 BEO | ** 525,428 |
| GNMA POOL #4923 4.5% 01-20-2041 BEO | ** 481,510 |
| GNMA POOL #4945 4% 02-20-2041 BEO | ** 307,847 |
| GNMA POOL #497630 SER 2029 6% DUE 02-15-2029 REG | ** 4,309 |
| GNMA POOL #4978 4.5% 03-20-2041 BEO | ** 7,796,067 |
| GNMA POOL #4979 5% 03-20-2041 BEO | ** 686,266 |
| GNMA POOL #498387 SER 2029 6% DUE 02-15-2029 REG | ** 3,068 |
| GNMA POOL #4984 5.5% 03-20-2041 BEO | ** 686,486 |
| GNMA POOL #4991 6% 03-20-2041 BEO | ** 165,927 |
| GNMA POOL #5016 4% 04-20-2041 BEO | ** 258,445 |

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| GNMA POOL #5017 4.5% 04-20-2041 BEO | ** 683,268 |
| GNMA POOL #5018 5% 04-20-2041 BEO | ** 494,816 |

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| Security Name, Maturity Date, and Rate | Current Value (in dollars) |
|--|-------------------------------------|
| GNMA POOL #5019 6% 04-20-2041 BEO | ** 95,169 |
| GNMA POOL #5115 4.5% 07-20-2041 BEO | ** 107,687 |
| GNMA POOL #5140 4.5% 08-20-2041 BEO | ** 995,061 |
| GNMA POOL #5189 6% 09-20-2041 BEO | ** 232,593 |
| GNMA POOL #521330 5% 05-15-2035 BEO | ** 216,594 |
| GNMA POOL #523278 SER 2031 6% DUE 07-15-2031 REG | ** 32,747 |
| GNMA POOL #5240 6% 11-20-2041 BEO | ** 258,052 |
| GNMA POOL #5259 4% 12-20-2041 BEO | ** 146,239 |
| GNMA POOL #5269 6% 12-20-2041 BEO | ** 23,095 |
| GNMA POOL #5280 4% 01-20-2042 BEO | ** 222,601 |
| GNMA POOL #5305 4% 02-20-2042 BEO | ** 1,364,080 |
| GNMA POOL #543812 SER 2031 6% DUE 02-15-2031 REG | ** 12,123 |
| GNMA POOL #586373 5% DUE 02-15-2035 REG | ** 5,916 |
| GNMA POOL #594106 SER 2033 4.5% DUE 09-15-2033 BEO | ** 78,675 |
| GNMA POOL #595611 SER 2035 5% DUE 01-15-2035 BEO | ** 4,113 |
| GNMA POOL #603692 5% 06-15-2034 BEO | ** 5,506 |
| GNMA POOL #604497 5% 07-15-2033 BEO | ** 9,790 |
| GNMA POOL #607451 SER 2034 5% DUE 01-15-2034 REG | ** 32,618 |
| GNMA POOL #607465 5% DUE 02-15-2034 REG | ** 54,246 |
| GNMA POOL #610410 SER 2033 5% DUE 08-15-2033 BEO | ** 12,984 |
| GNMA POOL #615656 5% 10-15-2033 BEO | ** 6,712 |
| GNMA POOL #623871 5.0% 06-15-2034 | ** 7,570 |
| GNMA POOL #633701 5.0% 09-15-2033 | ** 15,421 |
| GNMA POOL #636484 5.0% 03-15-2035 | ** 18,783 |
| GNMA POOL #637746 5.0% 12-15-2034 | ** 5,691 |
| GNMA POOL #638222 5% 12-15-2034 BEO | ** 6,442 |
| GNMA POOL #643362 5% 10-15-2035 BEO | ** 8,077 |
| GNMA POOL #668014 3% 11-15-2044 BEO | ** 3,956,668 |
| GNMA POOL #672676 SER 2038 5.5% DUE 04-15-2038 BEO | ** 129,899 |
| GNMA POOL #676754 SER 2038 5.5% DUE 03-15-2038 REG | ** 243,283 |
| GNMA POOL #687179 SER 2038 5.5% DUE 04-15-2038 REG | ** 188,429 |
| GNMA POOL #687835 6% 08-15-2038 BEO | ** 83,895 |
| GNMA POOL #688043 6% 11-15-2038 BEO | ** 139,080 |
| GNMA POOL #690922 5.5% 06-15-2038 BEO | ** 95,773 |
| GNMA POOL #697586 5.5% 11-15-2038 BEO | ** 6,327 |
| GNMA POOL #711379 SER 2038 5.5% DUE 07-15-2038 REG | ** 2,180 |
| GNMA POOL #723344 4% 09-15-2039 BEO | ** 531,142 |
| GNMA POOL #723430 4.5% 11-15-2039 BEO | ** 190,314 |
| GNMA POOL #726480 5% 11-15-2039 BEO | ** 1,576,718 |
| GNMA POOL #733600 SER 2040 5% DUE 04-15-2040 REG | ** 176,798 |
| GNMA POOL #733627 5% 05-15-2040 BEO | ** 354,655 |
| GNMA POOL #736520 SER 2040 4.5% DUE 04-15-2040 REG | ** 932,753 |
| GNMA POOL #737111 FIXED 4.5% 04-15-2040 BEO | ** 508,736 |
| GNMA POOL #738108 4.5% 03-15-2041 BEO | ** 560,938 |
| GNMA POOL #745243 4% 07-15-2040 BEO | ** 583,158 |

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|---|------------|
| GNMA POOL #771561 4.0% 08-15-2041 | ** 264,787 |
| GNMA POOL #780049 SER 2021 9.5 DUE 11-15-2021 REG | ** 1,572 |

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|--|--|
| GNMA POOL #780151 SER 2021 9 DUE 12-15-2021 REG | ** 9,417 |
| GNMA POOL #780345 SER 2021 9.5% DUE 12-15-2021 REG | ** 1,690 |
| GNMA POOL #781804 6% 09-15-2034 BEO | ** 291,512 |
| GNMA POOL #781847 6% 12-15-2034 BEO | ** 218,320 |
| GNMA POOL #781885 SER 2035 5% DUE 03-15-2035 REG | ** 15,541 |
| GNMA POOL #781902 6% 02-15-2035 BEO | ** 224,966 |
| GNMA POOL #781958 5% 07-15-2035 BEO | ** 17,035 |
| GNMA POOL #782382 5.5% 08-15-2038 BEO | ** 45,863 |
| GNMA POOL #782436 6% 10-15-2038 BEO | ** 118,093 |
| GNMA POOL #782716 SER 2039 5% DUE 07-15-2039 REG | ** 173,672 |
| GNMA POOL #782838 SER 2019 4.5% DUE 07-15-2019 REG | ** 35,913 |
| GNMA POOL #783867 SER 2036 6% DUE 08-15-2036 BEO | ** 758,279 |
| GNMA POOL #799706 SER 2042 3.5% DUE 09-15-2042 BEO | ** 140,815 |
| GNMA POOL #999999 2% 05-16-2049 BEO | ** 2,856,339 |
| GNMA POOL #999999 2.20000004768% 04-16-2057 BEO | ** 3,101,838 |
| GNMA POOL #AA5821 3 DUE 11-15-2042 REG | ** 1,211,555 |
| GNMA POOL #AB3031 SER 2042 3% DUE 10-15-2042 REG | ** 284,291 |
| GNMA POOL #AB9323 SER 2042 3.5% DUE 09-15-2042 BEO | ** 143,683 |
| GNMA POOL #AC3752 3 DUE 12-15-2042 REG | ** 515,460 |
| GNMA POOL #AD1034 3% DUE 07-15-2043 REG | ** 676,342 |
| GNMA POOL #AD2413 3.5% DUE 05-15-2043 REG | ** 317,601 |
| GNMA POOL #AD2414 3.5 DUE 05-15-2043 REG | ** 294,812 |
| GNMA POOL #AD4102 SER 2043 3 DUE 07-15-2043 REG | ** 1,565,133 |
| GNMA POOL #AE7691 3 DUE 08-15-2043 REG | ** 2,561,095 |
| GNMA POOL #AE8109 SER 2044 3.5% DUE 01-15-2044 BEO | ** 688,611 |
| GNMA POOL #AF5807 SER 2044 3.5% DUE 01-15-2044 BEO | ** 69,282 |
| GNMA POOL #AI6888 3% 05-15-2045 BEO | ** 2,213,793 |
| GNMA POOL #AK6718 3% 01-15-2045 BEO | ** 222,069 |
| GNMA POOL #AK7285 3% 03-15-2045 BEO | ** 532,682 |
| GNMA POOL #AK7286 3% 03-15-2045 BEO | ** 1,968,708 |
| GNMA POOL #AK7329 3% 04-15-2045 BEO | ** 4,975,562 |
| GNMA POOL #AK8997 SER 2045 3% DUE 07-15-2045 BEO | ** 2,848,479 |
| GNMA POOL #AL1539 3% 05-15-2045 BEO | ** 2,129,318 |
| GNMA POOL #AL4608 SER 2045 3% DUE 03-15-2045 BEO | ** 2,935,894 |
| GNMA POOL #AL8635 SER 2045 3% DUE 03-15-2045 BEO | ** 1,775,225 |
| GNMA POOL #AM4099 3% 04-15-2045 BEO | ** 2,584,783 |
| GNMA POOL #AM8643 3% 05-15-2045 BEO | ** 2,780,339 |
| GNMA POOL #AM8646 3% 05-15-2045 BEO | ** 1,958,354 |
| GNMA POOL #AN5715 3% 06-15-2045 BEO | ** 667,121 |
| GNMA POOL #AN5721 3% 06-15-2045 BEO | ** 280,125 |
| GNMA POOL #AN5726 SER 2045 3% DUE 06-15-2045 BEO | ** 9,082,338 |
| GNMA POOL #AN5733 3% 06-15-2045 BEO | ** 403,418 |
| GNMA POOL #AN5734 SER 2045 3% DUE 06-15-2045 BEO | ** 4,293,687 |
| GNMA POOL #MA0318 3.5% 08-20-2042 BEO | ** 2,929,354 |
| GNMA POOL #MA1376 4% 10-20-2043 BEO | ** 752,523 |

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|---------------------------------------|--------------|
| GNMA POOL #MA1377 4.5% 10-20-2043 BEO | ** 1,230,943 |
| GNMA POOL #MA1448 3.5% 11-20-2043 BEO | ** 21,327 |

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|--|---------------------------------------|
| GNMA POOL #MA1997 4.5% 06-20-2044 BEO | ** 925,510 |
| GNMA POOL #MA2072 3% 07-20-2044 BEO | ** 571,258 |
| GNMA POOL #MA2149 4% 08-20-2044 BEO | ** 514,601 |
| GNMA POOL #MA2303 3.5% 10-20-2044 BEO | ** 1,603,394 |
| GNMA POOL #MA2446 4% 12-20-2044 BEO | ** 916,312 |
| GNMA POOL #MA2753 3% 04-20-2045 BEO | ** 841,730 |
| GNMA POOL #MA2825 3% 05-20-2045 BEO | ** 750,736 |
| GNMA POOL #MA2960 3% 07-20-2045 BEO | ** 1,417,312 |
| GNMA POOL #MA3037 5% 08-20-2045 BEO | ** 469,236 |
| GNMA POOL #MA3243 3% 11-20-2045 BEO | ** 464,499 |
| GNMA POOL #MA3245 4% 11-20-2045 BEO | ** 1,060,491 |
| GNMA POOL #MA3311 4% 12-20-2045 BEO | ** 1,891,513 |
| GNMA POOL #MA3663 3.5% 05-20-2046 BEO | ** 950,654 |
| GNMA POOL #MA3737 4% 06-20-2046 BEO | ** 2,665,294 |
| GNMA POOL #MA3803 3.5% 07-20-2046 BEO | ** 10,147,112 |
| GNMA POOL #MA3939 4.5% 09-20-2046 BEO | ** 884,609 |
| GNMA POOL #MA4070 4% 11-20-2046 BEO | ** 917,733 |
| GNMA POOL #MA4071 4.5% 11-20-2046 BEO | ** 2,211,524 |
| GNMA POOL #MA4125 2.5% 12-20-2046 BEO | ** 1,463,623 |
| GNMA POOL #MA4127 3.5% 12-20-2046 BEO | ** 2,520,281 |
| GNMA POOL #MA4195 3% 01-20-2047 BEO | ** 1,861,569 |
| GNMA POOL #MA4261 3% 02-20-2047 BEO | ** 4,712,688 |
| GNMA POOL #MA4263 4% 02-20-2047 BEO | ** 1,426,955 |
| GNMA POOL #MA4836 3% 11-20-2047 BEO | ** 22,467,726 |
| GNMA POOL AE7613 SER 2043 3 DUE 07-15-2043 REG | ** 353,132 |
| GNMA REMIC 2015-H30 CL FD FLT RT 10-20-2065 | ** 4,942,077 |
| GNMA REMIC SR 2017-H12 CL FL VAR RT 05-20-2067 | ** 30,543,797 |
| GNMA SER 2017-H01 CL FC FLTG 12-20-2066 | ** 1,996,273 |
| GNMA SER 2010-H010 CL FC FLTG RT DUE 05-20-2060 | ** 3,187,673 |
| GNMA SER 2014-054 CL AC 2.87422 DUE 02-16-2049 | ** 1,862,494 |
| GNMA SER 2015-H11 CL FC FLTG RT 5-20-2065 | ** 2,078,516 |
| GNMA SER 2015-H20 CL FB FLT RT 08-20-2065 | ** 501,478 |
| GNMA SER 2017-051 CL AB 2.35% 04-16-2057 | ** 4,258,976 |
| GNMA SER 2017-H07 CL FG FLTG RT DUE 02-20-2067 REG | ** 8,342,203 |
| GNMA SR 2006-38 CL FZ FLTG DUE 09-16-2035 | ** 1,105,885 |
| GNMAII POOL #004224 SER 2038 7 DUE 08-20-2038 REG | ** 304,215 |
| GNMAII POOL #2958 SER 2030 8% DUE 08-20-2030 REG | ** 14,400 |
| GNMAII POOL #3879 SER 2036 6% DUE 07-20-2036 REG | ** 2,287 |
| GNMAII POOL #4040 SER 2037 6.5% DUE 10-20-2037 REG | ** 17,199 |
| GNMAII POOL #4060 SER 2037 6% DUE 12-20-2037 REG | ** 57,850 |
| GNMAII POOL #4099 SER 2038 6% DUE 03-20-2038 REG | ** 25,170 |
| GNMAII POOL #4195 SER 2038 6% DUE 07-20-2038 REG | ** 8,909 |
| GNMAII POOL #4268 SER 2038 6% DUE 10-20-2038 REG | ** 6,495 |
| GNMAII POOL #4291 SER 2038 6% DUE 11-20-2038 REG | ** 334,942 |
| GNMAII POOL #4696 SER 2040 4.5% DUE 05-20-2040 REG | ** 1,039,975 |
| GNMAII POOL #4697 SER 2040 5% DUE 05-20-2040 REG | ** 230,735 |

GNMAII POOL #4747 SER 2040 5% DUE 07-20-2040 BEO ** 1,340,302

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| GNMAII POOL #4837 SER 2040 6% DUE 10-20-2040 BEO | ** 92,716 |
| GNMAII POOL #4922 SER 2041 4% DUE 01-20-2041 BEO | ** 403,215 |
| GNMAII POOL #5063 SER 2041 6% DUE 05-20-2041 BEO | ** 129,703 |
| GNMAII POOL #5082 SER 2041 4.5% DUE 06-20-2041 BEO | ** 450,085 |
| GNMAII POOL #5326 SER 2027 3% DUE 03-20-2027 BEO | ** 303,074 |
| GNMAII POOL #783368 SER 2041 4.5% DUE 07-20-2041 BEO | ** 1,486,084 |
| GNMAII POOL #783637 SER 2042 3% DUE 06-20-2042 REG | ** 131,482 |
| GNMAII POOL #80012 SER 2026 ADJ RT 11-20-2026 | ** 15,963 |
| GNMAII POOL #80106 2.75% DUE 08-20-2027 REG | ** 18,661 |
| GNMAII POOL #80397 SER 2030 ADJ RT 04-20-2030 | ** 2,803 |
| GNMAII POOL #8358 ADJ RT 01-20-2024 | ** 11,853 |
| GNMAII POOL #8399 SER 2024 ADJ RT 04-20-2024 | ** 11,040 |
| GNMAII POOL #8744 SER 2025 ADJ RT 11-20-2025 | ** 32,687 |
| GNMAII POOL #8770 SER 2025 ADJ RT 12-20-2025 | ** 33,262 |
| GNMAII POOL #8781 SER 2026 ADJ RT 01-20-2026 | ** 857 |
| GNMAII POOL #8788 SER 2026 2% DUE 01-20-2026 REG | ** 8,188 |
| GNMAII POOL #MA0023 SER 2042 4% DUE 04-20-2042 REG | ** 434,345 |
| GNMAII POOL #MA0317 3 DUE 08-20-2012 REG | ** 1,511,169 |
| GNMAII POOL #MA0391 SER 2042 3% DUE 09-20-2042 REG | ** 1,911,144 |
| GNMAII POOL #MA0392 SER 2042 3.5 DUE 09-20-2042 REG | ** 2,161,633 |
| GNMAII POOL #MA0462 3.5 DUE 10-20-2042 REG | ** 3,005,021 |
| GNMAII POOL #MA0463 4 DUE 10-20-2042 REG | ** 1,905,083 |
| GNMAII POOL #MA0624 3 12-20-2042 REG | ** 712,184 |
| GNMAII POOL #MA0626 4 DUE 11-20-2042 REG | ** 917,928 |
| GNMAII POOL #MA0698 3 01-20-2043 REG | ** 1,029,957 |
| GNMAII POOL #MA0933 SER 2043 3% DUE 04-20-2043 REG | ** 883,722 |
| GNMAII POOL #MA1012 SER 2043 3.5% DUE 05-20-2043 REG | ** 2,304,383 |
| GNMAII POOL #MA2678 SER 2045 3.5% DUE 03-20-2045 REG | ** 1,936,718 |
| GNMAII POOL #MA2754 SER 2045 3.5% DUE 04-20-2045 REG | ** 5,601,976 |
| GNMAII POOL #MA3172 SER 2045 3% DUE 10-20-2045 REG | ** 2,432,858 |
| GNMAII POOL #MA3174 SER 2045 4% DUE 10-20-2045 REG | ** 1,332,880 |
| GNMAII POOL #MA3662 SER 2046 3% DUE 05-20-2046 REG | ** 4,688,731 |
| GNMAII POOL #MA4003 SER 2046 3% DUE 10-20-2046 REG | ** 6,440,576 |
| GNMAII POOL #MA4322 SER 2047 4% DUE 03-20-2047 REG | ** 4,987,188 |
| GNMAII POOL #MA4653 4% DUE 08-20-2047 REG | ** 9,948,037 |
| GODREJ CONSUMER PR INR1 | ** 61,510 |
| GOLD RESOURCE CORP COM | ** 22,999 |
| GOLDCORP INC NEW 3.625% DUE 06-09-2021 | ** 15,876,319 |
| GOLDCREST CO LTD NPV | ** 254,404 |
| GOLDEN OCEAN GROUP LTD COM USD0.0 (POST REV SPLIT) | ** 8,688 |
| GOLDFIELD CORP COM | ** 14,323 |
| GOLDMAN SACHS 2.3% DUE 12-13-2019 | ** 11,452,643 |
| GOLDMAN SACHS 2.35% DUE 11-15-2021 | ** 8,371,132 |
| GOLDMAN SACHS 2.6% DUE 04-23-2020 | ** 3,094,209 |
| GOLDMAN SACHS 2.625% DUE 01-31-2019 | ** 12,797,407 |
| GOLDMAN SACHS 2.625% DUE 01-31-2019 | ** 557,398 |

GOLDMAN SACHS 2.875% DUE 02-25-2021

** 821,026

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|---|---------------------------------------|
| GOLDMAN SACHS 2.876% DUE 10-31-2022 | ** 299,140 |
| GOLDMAN SACHS 3% DUE 04-26-2022 | ** 10,651,591 |
| GOLDMAN SACHS 3.5% DUE 11-16-2026 | ** 1,750,186 |
| GOLDMAN SACHS 3.75% DUE 02-25-2026 | ** 872,177 |
| GOLDMAN SACHS 3.85% DUE 01-26-2027 | ** 8,115,724 |
| GOLDMAN SACHS 3.85% DUE 07-08-2024 | ** 7,307,546 |
| GOLDMAN SACHS 4% DUE 03-03-2024 | ** 28,977,164 |
| GOLDMAN SACHS 4.25% DUE 10-21-2025 | ** 1,201,900 |
| GOLDMAN SACHS 4.75% DUE 10-21-2045 | ** 607,122 |
| GOLDMAN SACHS 5.15% DUE 05-22-2045 | ** 301,508 |
| GOLDMAN SACHS 5.25% DUE 07-27-2021 | ** 7,402,293 |
| GOLDMAN SACHS 5.75% DUE 01-24-2022 | ** 7,778,449 |
| GOLDMAN SACHS 6 DUE 06-15-2020 | ** 10,428,328 |
| GOLDMAN SACHS 6.15% DUE 04-01-2018 | ** 24,838,680 |
| GOLDMAN SACHS 6.75% DUE 10-01-2037 | ** 321,274 |
| GOLDMAN SACHS CAP II GTD FIXED TO FLTG NORMAL PPS DUE 06-01-2043/06-01-2012 REG | ** 5,304 |
| GOLDMAN SACHS FLTG RT 2.78849% DUE 09-15-2020 | ** 407,574 |
| GOLDMAN SACHS FLTG RT 3.691% DUE 06-05-2028 | ** 7,557,712 |
| GOLDMAN SACHS GROUP INC 2.908% 06-05-2023 REG | ** 2,920,452 |
| GOLDMAN SACHS GROUP INC 5.95 DUE 01-18-2018 | ** 10,316,243 |
| GOLDMAN SACHS GROUP INC 6 45 05 01 6.45 DUE 05-01-2036 BEO | ** 116,045 |
| GOLDMAN SACHS GROUP INC 7.5 02-15-2019 MTN1 | ** 4,346,762 |
| GOLDMAN SACHS GROUP INC COM | ** 44,576,121 |
| GOLDMAN SACHS GROUP INC FRN 10-28-2027 | ** 211,484 |
| GOLDMAN SACHS GROUP INC MEDIUM TERM NTS BOOK ENTRY NT 5.375% DUE 03-15-2020 | ** 5,761,839 |
| GOLDMAN SACHS GROUP INC MEDIUM TERM NTS TRANCHE # TR 00590 VAR RT DUE 11-15-2018 | ** 2,414,851 |
| GOLDMAN SACHS GROUP INC SR NT 2.375 01-22-2018 | ** 785,160 |
| GOLDMAN SACHS GROUP INC SR NT 3.625 01-22-2023 | ** 619,819 |
| GOODMAN GROUP NPV | ** 177,150 |
| GOODYEAR TIRE & RUBBER CO COM | ** 672,985 |
| GORMAN RUPP CO COM | ** 88,668 |
| GOVERNMENT NATIONAL MORTGAGE ASSOC POOL #646853 5.5% 08-15-2035 BEO | ** 5,490 |
| GOVERNMENT NATL MTG SER 2015-H14 CL FA FLTG RT 06-20-2065 | ** 3,300,444 |
| GOVERNMENT PPTYS INCOME TR 4.0% 07-15-2022 | ** 236,420 |
| GOVERNMENT PPTYS INCOME TR COM SHS BEN INT COM SHS BEN INT | ** 76,626 |
| GOVT PPTYS INC TR 3.75% DUE 08-15-2019 | ** 292,437 |
| GP STRATEGIES CORP COM STK | ** 40,414 |
| GPE BRUXELLES LAM NPV | ** 120,021 |
| GPT GROUP NPV (STAPLED SECURITIES) | ** 136,635 |
| GRAHAM CORP COM STK | ** 10,465 |
| GRAHAM HLDGS CO COM | ** 285,875 |
| GRAMERCY PPTY TR COM NEW COM NEW | ** 164,732 |
| GRAND CANYON ED INC COM STK | ** 4,613,481 |

| | |
|--|------------|
| GRANITE CONST INC COM | ** 176,589 |
| GRASIM INDUSTRIES COMMON STOCK | ** 749,820 |
| GRAY T.V INC COM CL B | ** 97,653 |
| GREAT HALL MG NO.1 FR MTN M/BKD 03/39 EUR'A2B' | ** 696,688 |

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|--|------|----------------------------|
| GREAT HALL MG NO.1 FRN M/BKD 06/2038 EUR'A2B' | ** | 775,482 |
| GREAT HALL MTGS NO 1 PLC 2007-02 ASSET BACKED NT CL AC 144A 18 JUN 2039 | ** | 812,544 |
| GREAT LAKES DREDGE & DOCK CORP NEW COM | ** | 33,210 |
| GREAT SOUTHN BANCORP INC COM | ** | 68,798 |
| GREAT WALL MOTOR 'H'CNY1 | ** | 339,836 |
| GREAT WEST LIFECO COM NPV | ** | 134,467 |
| GREAT WESTN BANCORP INC COM | ** | 202,582 |
| GREEN BANCORP INC COM | ** | 2,228,981 |
| GREEN BRICK PARTNERS INC COM | ** | 49,494 |
| GREEN DOT CORP COM STK | ** | 190,422 |
| GREEN PLAINS INC COM STK | ** | 59,059 |
| GREEN TREE FINL 6.78% DUE 10-15-2027 | ** | 2,199,831 |
| GREENHILL & CO INC COM | ** | 36,524 |
| GREENLIGHT CAPITAL RE LTD CLASS A | ** | 61,808 |
| GREENPOINT MTG FDG TR 2006-OH1 MTG PASSTHRU CTF CL A-1 FLTG 01-25-2037 REG | ** | 1,959,396 |
| GREIF INC | ** | 99,864 |
| GREIF INC. | ** | 136,608 |
| GRIFFON CORP COM | ** | 14,245 |
| GROUP 1 AUTOMOTIVE INC COM | ** | 167,276 |
| GROWTHPOINT PROPS NPV | ** | 162,876 |
| GRUBHUB INC COM | ** | 3,062,988 |
| GRUMA, S.A.B DE C.V | ** | 467,790 |
| GRUPO FINANCIERO BANORTE S A B DE C V | ** | 781,493 |
| GS MTG SECS CORP SER 2004-AR1 CL A2B FLTRT 06-25-2034 REG | ** | 2,235,938 |
| GS MTG SECS TR 3.033% DUE 11-10-2046 | ** | 5,546,331 |
| GS MTG SECS TR 3.36400008202% DUE 11-10-2047 | ** | 8,501,732 |
| GS MTG SECS TR 3.469% DUE 11-10-2050 | ** | 1,892,403 |
| GS MTG SECS TR 3.482 DUE 01-10-2045 | ** | 4,053,765 |
| GS MTG SECS TR 3.707% DUE 08-10-2044 | ** | 8,015,314 |
| GSI TECHNOLOGY INC COM | ** | 17,377 |
| GTD BD 2.25% DUE 02-24-2020 REG | ** | 2,190,452 |
| GUANGZHOU AUTOMOBILE GROUP COMPANY LTD COMMON STOCK | ** | 288,006 |
| GUARANTY BANCORP DEL COM NEW COM NEW | ** | 34,673 |
| GUDANG GARAM TBK IDR500 | ** | 133,414 |
| GUESS INC COM | ** | 128,035 |
| GUIDEWIRE SOFTWARE INC COM USD0.0001 | ** | 2,212,948 |
| GUJARAT STATE PETR INR10(DEMAT) | ** | 1,683,967 |
| GULF IS FABRICATION INC COM | ** | 20,634 |
| GULF SOUTH PIPELINE CO LP 4 DUE 06-15-2022 BEO | ** | 308,104 |
| GULFPORT ENERGY CORP COM NEW COM NEW | ** | 217,839 |
| H&R REAL ESTATE IN STAPLED UT(1 REIT UT&1 FIN | ** | 137,320 |
| HABIT RESTAURANTS INC COM CL A COM CL A | ** | 13,370 |
| HAEMONETICS CORP MASS COM | ** | 190,735 |
| HAIER ELECTRONICS HKD0.10 | ** | 859,404 |
| HAITIAN INTL HLDGS HKD0.10 | ** | 366,697 |

| | |
|---|--------------|
| HAITONG INTL COMSTK | ** 1,078,485 |
| HALCON RES CORP COM PAR\$ NEW COM PAR\$ NEW | ** 1,685,090 |

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|---|------|-------------------------------|
| HALLADOR ENERGY COMPANY COM STK | ** | 8,459 |
| HALLIBURTON CO 2% DUE 08-01-2018 | ** | 5,499,933 |
| HALLIBURTON CO 3.25% DUE 11-15-2021 | ** | 2,312,249 |
| HALLIBURTON CO 3.5% DUE 08-01-2023 | ** | 179,972 |
| HALLIBURTON CO 3.8% DUE 11-15-2025 | ** | 1,673,218 |
| HALLIBURTON CO COM | ** | 9,010,553 |
| HALLMARK FINL SVCS INC COM NEW COM NEW | ** | 20,307 |
| HALYARD HEALTH INC COM | ** | 261,194 |
| HAMILTON BEACH BRANDS HLDG CO COM CL B | ** | 15,799 |
| HAMILTON BEACH BRANDS HLDG CO COM USD0.01 CL A WI | ** | 15,799 |
| HAMMERSON ORD GBP0.25 | ** | 161,051 |
| HANA FINANCIAL GRP KRW5000 | ** | 745,315 |
| HANCOCK HLDG CO COM | ** | 4,114,440 |
| HANESBRANDS INC COM STK | ** | 4,117,137 |
| HANMI FINL CORP COM NEW COM NEW | ** | 96,422 |
| HANOVER INS GROUP INC COM | ** | 3,734,921 |
| HANWHA CHEMICAL CORP KRW5000 | ** | 349,179 |
| HANWHA CORP KRW5000 | ** | 438,992 |
| HANWHA LIFE INSURANCE CO LTD | ** | 83,984 |
| HARDINGE INC COM | ** | 19,632 |
| HARLEY DAVIDSON 2.4% DUE 09-15-2019 | ** | 99,890 |
| HARLEY DAVIDSON 2.55% DUE 06-09-2022 | ** | 4,673,407 |
| HARLEY DAVIDSON COM USD0.01 | ** | 6,039,965 |
| HARLEY-DAVIDSON 1.67% DUE 08-15-2022 | ** | 6,001,145 |
| HARLEY-DAVIDSON MOTORCYCLE TR SER 2015-A3 CLS A3 03-16-2020 | ** | 684,965 |
| HARMONIC INC COM | ** | 51,080 |
| HARRIS CORP DEL 1.999% DUE 04-27-2018 | ** | 1,223,720 |
| HARRIS CORP DEL NT FLTG RATE 04-30-2020 | ** | 299,999 |
| HARTE-HANKS INC COM (NEW) | ** | 5,446 |
| HARTFORD FINL SVCS 5.5% DUE 03-30-2020 | ** | 2,446,041 |
| HARTFORD FINL SVCS 6.3% DUE 03-15-2018 | ** | 5,150,463 |
| HARVARD BIOSCIENCE INC COM | ** | 10,824 |
| HASBRO INC 3.5% DUE 09-15-2027 | ** | 40,069 |
| HASBRO INC COM | ** | 1,744,815 |
| HASHEMITE KINGDOM JORDAN GOVT GTD NT 3/A2 3% DUE 06-30-2025 BEO | ** | 1,363,600 |
| HAULOTTE GROUP EUR0.13 | ** | 703,752 |
| HAVERTY FURNITURE COS INC COM STK | ** | 39,456 |
| HAWAIIAN HOLDINGS INC COM | ** | 100,263 |
| HAWAIIAN TELCOM HOLDCO INC COM | ** | 34,779 |
| HAWKINS INC COM | ** | 36,080 |
| HAYNES INTL INC COM NEW COM NEW | ** | 42,562 |
| HCI GROUP INC COM NPV | ** | 32,442 |
| HCL TECHNOLOGIES INR2 | ** | 287,891 |
| HCP INC 3.75% DUE 02-01-2019 | ** | 101,203 |
| HCP INC 3.875% DUE 08-15-2024 | ** | 366,430 |

HD SUPPLY HLDGS INC. COM
HEALTHCARE RLTY TR

** 1,770,247
** 3,353,103

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|--|---------------------------------------|
| HEALTHCARE SVCS GROUP INC COM | ** 832,502 |
| HEALTHCARE TR AMER INC CL A NEW CL A NEW | ** 348,764 |
| HEALTHSTREAM INC COM STK ISIN# US42222N1037 | ** 66,770 |
| HEARTLAND FINL USA INC COM STK | ** 104,457 |
| HECLA MNG CO COM | ** 184,581 |
| HEIDRICK & STRUGGLES INTL INC COM | ** 64,100 |
| HELEN TROY LTD COM STK | ** 210,910 |
| HELIX ENERGY SOLUTIONS GROUP INC COM STK | ** 1,321,566 |
| HELMERICH & PAYNE INC COM | ** 2,418,829 |
| HEMISPHERE MEDIA GROUP INC CL A CL A | ** 14,207 |
| HENDERSON LAND DEVELOPMENT HKD2 | ** 1,488,670 |
| HENGAN INTL HKD0.10 | ** 38,826 |
| HERITAGE COMM CORP COM STK | ** 63,777 |
| HERITAGE CRYSTAL CLEAN INC COM STK | ** 53,179 |
| HERITAGE FINL CORP WASH COM | ** 94,710 |
| HERITAGE INS HLDGS INC COM | ** 63,034 |
| HERMES INTL NPV | ** 1,031,256 |
| HERO FDG 2017-2 FIXED 3.28% DUE 09-20-2048 | ** 345,361 |
| HERO MOTOCORP LTD INR2 | ** 881,426 |
| HERSHA HOSPITALITY TR PRIORITY SHS BEN INT CL A NEW PRTY SHS BEN INT CL A NEW | ** 39,063 |
| HERTZ GLOBAL HLDGS INC NEW COM | ** 162,059 |
| HERTZ VEH FING II 2.32% DUE 03-25-2020 | ** 7,076,116 |
| HERTZ VEH FING LLC 1.83% DUE 08-25-2019 | ** 1,298,187 |
| HESKA CORP COM RESTRICTED NEW STOCK | ** 960,515 |
| HESS CORP COM STK | ** 16,054,354 |
| HEWLETT PACKARD CO 4.3% DUE 06-01-2021 | ** 854,482 |
| HEWLETT PACKARD CO 4.65% DUE 12-09-2021 | ** 254,036 |
| HEWLETT PACKARD ENTERPRISE CO COM | ** 29,804,180 |
| HEWLETT PACKARD ENTERPRISE CO STEP-UP DUE 10-15-2020 | ** 3,425,452 |
| HEWLETT PACKARD STEP CPN 2.85% DUE 10-05-2018 | ** 1,527,325 |
| HEXPOL NPV (POST SPLIT) B | ** 751,483 |
| HIBBETT SPORTS INC COM STK | ** 50,592 |
| HIGHWOODS PTYS INC COM | ** 5,719,993 |
| HIKARI TSUSHIN INC NPV | ** 129,341 |
| HILL INTL INC COM | ** 17,876 |
| HILL-ROM HLDGS INC COM STK | ** 3,040,677 |
| HILLTOP HLDGS INC COM STK | ** 243,776 |
| HILTON GRAND VACATIONS INC COM | ** 2,395,345 |
| HILTON WORLDWIDE HOLDINGS INC. TERM LOANDUE 10-26-2023 BEO | ** 362,471 |
| HINDALCO INDS INR1 | ** 236,062 |
| HINDUSTAN PETROL INR10 | ** 544,020 |
| HINDUSTAN UNILEVER INR1 | ** 262,478 |
| HITACHI HIGH-TECH NPV | ** 1,328,763 |
| HITACHI NPV | ** 3,890,410 |
| HITACHI TRANSPORT NPV | ** 944,059 |

HIWIN TECH CORP TWD10

** 150,811

HLTH CARE REIT INC 2.25% DUE 03-15-2018

** 200,077

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|---|---------------------------------------|
| HLTH CARE REIT INC 3.75% DUE 03-15-2023 | ** 119,170 |
| HLTH CARE REIT INC 4% DUE 06-01-2025 | ** 87,894 |
| HMS HLDGS CORP COM | ** 107,683 |
| HNI CORP COM | ** 90,485 |
| HOCHTIEF AG NPV | ** 675,913 |
| HOGY MEDICAL CO NPV | ** 795,017 |
| HOLLYFRONTIER CORP COM | ** 877,860 |
| HOME BANCORP INC COM STK | ** 30,989 |
| HOME BANCSHARES INC COM | ** 3,080,579 |
| HOME DEPOT INC 2.125% DUE 09-15-2026 | ** 52,431 |
| HOME DEPOT INC 2.625% DUE 06-01-2022 | ** 135,753 |
| HOME DEPOT INC 3.75 BDS DUE 02-15-2024/09-10-2013 USD2000 REG | ** 595,694 |
| HOME DEPOT INC COM | ** 12,242,690 |
| HOME PRODUCT CENTE THB1(NVDR) | ** 34,858 |
| HOMESTREET INC INC | ** 89,716 |
| HOMETRUST BANCSHARES INC COM | ** 55,414 |
| HON HAI PRECISION TWD10 | ** 1,922,970 |
| HONDA AUTO 1.01% DUE 10-18-2018 | ** 514,962 |
| HONDA AUTO 1.16% DUE 05-18-2020 | ** 3,209,468 |
| HONDA AUTO 1.36% DUE 01-18-2023 | ** 3,451,355 |
| HONDA AUTO 1.8% DUE 01-21-2020 | ** 8,219,667 |
| HONDA AUTO 2.21% DUE 03-21-2024 | ** 5,103,508 |
| HONDA AUTO RECEIVABLES 2017-2 OWNER CL A4 1.87% 09-15-2023 | ** 1,682,131 |
| HONDA AUTO RECEIVABLES 2017-3 CL A-3 1.79% 09-20-2021 | ** 10,872,881 |
| HONEYWELL INTL INC 2.5% DUE 11-01-2026 | ** 130,573 |
| HONEYWELL INTL INC COM STK | ** 17,876,715 |
| HONG KONG EXCHANGES & CLEAR | ** 528,112 |
| HONG LEONG BANK MYR1 | ** 138,506 |
| HOOKER FURNITURE CORP COM | ** 47,841 |
| HOPE BANCORP INC COM | ** 263,731 |
| HORACE MANN EDUCATORS CORP COM | ** 180,810 |
| HORIZON BANCORP IND COM | ** 74,699 |
| HORIZON GLOBAL CORP COM | ** 32,470 |
| HORIZON PHARMA INC COMMON STOCK | ** 48,384 |
| HORNBECK OFFSHORE SVCS INC NEW COM | ** 10,201 |
| HOSPITALITY PPTYS 4.25% DUE 02-15-2021 | ** 501,587 |
| HOSPITALITY PPTYS TR COM SH BEN INT COM SH BEN INT | ** 287,963 |
| HOST HOTELS & 3.875% DUE 04-01-2024 | ** 117,002 |
| HOST HOTELS & 6% DUE 10-01-2021 | ** 186,880 |
| HOST HOTELS & RESORTS L P 4.0% 06-15-2025 | ** 715,345 |
| HOSTESS BRANDS INC CL A CL A | ** 65,771 |
| HOUGHTON MIFFLIN HARCOURT CO COM | ** 51,262 |
| HOUSING DEVEL FIN INR2 | ** 5,045,742 |
| HOUSTON WIRE & CABLE CO COM STK | ** 12,542 |
| HOYA CORP NPV | ** 12,664,676 |
| HSBC BANK USA NA 4.875 DUE 08-24-2020 BEO | ** 386,002 |

HSBC BK CDA BA 08/01/2018

** 478,707

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| Security Name, Maturity Date, and Rate | Current Cost Value (in dollars) |
|---|---------------------------------------|
| HSBC BK USA 5.875 11-01-2034 | ** 128,975 |
| HSBC FIN CORP 6.676% DUE 01-15-2021 | ** 1,276,354 |
| HSBC HLDGS PLC 2.65% DUE 01-05-2022 | ** 2,576,781 |
| HSBC HLDGS PLC 2.95% DUE 05-25-2021 | ** 19,175,877 |
| HSBC HLDGS PLC 3.033% DUE 11-22-2023 | ** 200,403 |
| HSBC HLDGS PLC 3.262% 03-13-2023 | ** 2,484,104 |
| HSBC HLDGS PLC 3.4% DUE 03-08-2021 | ** 16,956,589 |
| HSBC HLDGS PLC 3.6% DUE 05-25-2023 | ** 2,777,917 |
| HSBC HLDGS PLC 4 DUE 03-30-2022 | ** 2,512,184 |
| HSBC HLDGS PLC 4.25% DUE 08-18-2025 | ** 2,499,235 |
| HSBC HLDGS PLC 4.875% DUE 01-14-2022 | ** 3,007,236 |
| HSBC HLDGS PLC FLTG RT 3.12206% DUE 05-25-2021 | ** 5,500,064 |
| HSBC HLDGS PLC FLTG RT 3.19593% DUE 01-05-2022 | ** 206,772 |
| HSBC HOLDINGS PLC 4.25 NTS 03-14-2024 USD1000 | ** 1,514,640 |
| HSBC HOLDINGS PLC 5.1 DUE 04-05-2021 | ** 1,923,228 |
| HSBC USA INC NEW 5% DUE 09-27-2020 | ** 847,943 |
| HSTN LTG & PWR CO 9.15 BD DUE 3-15-2021 REG | ** 595,241 |
| HUA NAN FINANCIAL TWD10 | ** 85,614 |
| HUB GROUP INC CL A | ** 147,293 |
| HUBBELL INC COM | ** 2,603,806 |
| HUBSPOT INC COM | ** 3,372,106 |
| HUDSON PACIFIC PROPERTIES INC COM | ** 286,570 |
| HUDSON TECHNOLOGIES INC COM STK | ** 21,524 |
| HULIC COMPANY LTD | ** 35,830 |
| HUMANA INC 2.625% DUE 10-01-2019 | ** 301,267 |
| HUMANA INC 3.15 DUE 12-01-2022 | ** 2,677,673 |
| HUMANA INC BNDS 2.9% 12-15-2022 | ** 2,525,808 |
| HUNT J B TRANS 2.4% DUE 03-15-2019 | ** 600,638 |
| HUNTINGTON 2.3% DUE 01-14-2022 | ** 245,974 |
| HUNTINGTON 2.6% DUE 08-02-2018 | ** 200,588 |
| HUNTINGTON 3.15% DUE 03-14-2021 | ** 4,088,317 |
| HUNTINGTON AUTO TR 1.29% DUE 05-15-2019 | ** 70 |
| HUNTINGTON NATIONAL BANK 2% DUE 06-30-2018 | ** 750,281 |
| HUNTINGTON NATL BK 2.2 DUE 04-01-2019 | ** 599,899 |
| HUNTINGTON NATL BK 2.2% DUE 11-06-2018 | ** 2,847,526 |
| HUNTSMAN CORP COM STK | ** 125,304 |
| HURCO CO COM | ** 30,257 |
| HURON CONSULTING GROUP INC COM STK | ** 91,215 |
| HUSKY ENERGY INC 4% DUE 04-15-2024 | ** 4,262,037 |
| HUSKY ENERGY INC 6.15% DUE 06-15-2019 | ** 1,995,519 |
| HUSKY ENERGY INC COM NPV | ** 1,135,309 |
| HUSQVARNA AB SER'B'NPV | ** 176,822 |
| HUTTIG BLDG PRODS INC COM | ** 10,108 |
| HYDRO-QUEBEC 8.05 DEB DUE 07-07-2024 REGPUTABLE 7-7-06 @100 | ** 342,429 |
| HYDRO-QUEBEC DEB DTD 01/30/1992 8.4% DUE01-15-2022 REG | ** 167,559 |
| HYPERMARCAS SA COM NPV | ** 271,093 |

HYSAN DEVELOPMENT NPV

** 127,314

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| Security Name, Maturity Date, and Rate | Current Cost Value (in dollars) |
|---|---------------------------------------|
| HYSTER-YALE MATLS HANDLING INC CL A COM | ** 87,289 |
| HYUNDAI AUTO 1.05% DUE 04-15-2019 | ** 108,629 |
| HYUNDAI AUTO 1.46% DUE 11-15-2019 | ** 526,314 |
| HYUNDAI AUTO 1.96% DUE 02-15-2023 | ** 1,436,129 |
| HYUNDAI AUTO 2.38% DUE 04-17-2023 | ** 696,467 |
| HYUNDAI AUTO 3.23% DUE 12-15-2022 | ** 1,230,086 |
| HYUNDAI AUTO FIXED 2.53% DUE 11-15-2023 | ** 1,446,533 |
| HYUNDAI AUTO LEASE 1.52% DUE 10-15-2019 | ** 1,481,672 |
| HYUNDAI AUTO LEASE 1.65% DUE 07-15-2020 | ** 1,840,704 |
| HYUNDAI AUTO LEASE 1.68% DUE 04-15-2020 | ** 648,138 |
| HYUNDAI AUTO RECEIVABLES TR 2017-A NT CLA-4 2.09% DUE 04-17-2023 | ** 1,341,074 |
| HYUNDAI CAP AMER 2% DUE 07-01-2019 | ** 484,135 |
| HYUNDAI CAP AMER 2.5% DUE 03-18-2019 | ** 498,783 |
| HYUNDAI MARINE&FIR KRW500 | ** 461,329 |
| HYUNDAI MOBIS KRW5000 | ** 369,717 |
| I/O CMO DBUBS MTG TR SER 2011-LC2 CL XA FLTG RT 10 07-10-2044 | ** 28,793 |
| I/O CMO UBS COML MTG TR 2012-C1 COML MTG144A CL X-A 2.561868 05-10-2045 BEO | ** 67,627 |
| I/O CMO UBS-BARCLAYS COML MTG TR 2013-C5CL X-A 144A VAR RT 03-10-2046 BEO | ** 637,580 |
| I/O FEDERAL HOME LN MTG CORP SER 2936 CL SC VAR RT 03-15-2029 | ** 91,105 |
| I/O FHLMC MULTICLASS SER 004579 CL SD 01-15-2038 | ** 45,724 |
| I/O FHLMC MULTICLASS SER 12-K708 CL X1 FLTG RT 01-25-2019 | ** 55,835 |
| I/O FHLMC MULTICLASS SER 323 CL 300 DUE 01-15-2044 | ** 620,136 |
| I/O FHLMC MULTICLASS SER 4075 CL PI 02-15-2041 | ** 172,548 |
| I/O FNMA POOL #AN6788 2.87% 09-01-2027 | ** 1,904,195 |
| I/O FNMA REMIC SER 2013-13 CL IK 03-25-2028 | ** 59,516 |
| I/O FNMA REMIC TR 2013-17 CL-TI 3% 03-25-2028 REG | ** 68,434 |
| I/O FNMA SMBS TR 404 CL 05-25-2040 | ** 485,861 |
| I/O FNMA SMBS TR 421 CL 12-25-2038 | ** 233,614 |
| IAC / INTERACTIVECORP COM PAR \$.001 STK | ** 426,879 |
| IBERIABANK CORP COM | ** 3,175,950 |
| IBSTOCK PLC ORD GBP0.01 | ** 632,860 |
| ICF INTL INC COM STK | ** 107,625 |
| ICON PLC COM | ** 1,730,026 |
| ICONIX BRAND GROUP INC COM | ** 7,851 |
| IDACORP INC COM | ** 4,208,955 |
| IDEMITSU KOSAN CO NPV | ** 160,104 |
| IDT CORP CL B NEW CL B NEW | ** 19,917 |
| IIDA GROUP LTD | ** 39,578 |
| II-VI INC COM | ** 2,185,476 |
| IL ST BUILD AMERICA BONDS-TAXABLE-SER 3 6.725 04-01-2035 BEO | ** 444,216 |
| IL TOOL WKS INC 1.95% DUE 03-01-2019 | ** 199,677 |
| ILG INC COM | ** 277,965 |
| ILL TOOL WKS INC COM | ** 8,791,327 |
| ILLINOIS TOOL WKS INC 3.375 DUE 09-15-2021 REG | ** 118,320 |
| ILLUMINA INC COM | ** 14,701,755 |
| IMARKETKOREA INC KRW500 | ** 393,793 |

IMAX CORP COM

** 2,232,262

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| Security Name, Maturity Date, and Rate | Current Cost Value (in dollars) |
|---|---------------------------------------|
| IMERYS EUR2 | ** 696,903 |
| IMPAC CMB TR 2007-A COLL AST BACKED BD CL M-1 144A 05-25-2037 BEO | ** 3,092,869 |
| IMPAX LABORATORIES INC COM | ** 10,756 |
| IMPERIAL BRANDS FINANCE PLC 3.5% DUE 02-11-2023 BEO | ** 9,465,763 |
| IMPERIAL BRANDS PLC GBP0.10 | ** 169,942 |
| IMPERIAL HLDGS ZAR0.04 | ** 722,607 |
| IMPLENIA AG CHF1.02 (REGD) | ** 1,078,979 |
| IN MICH PWR CO 3.2% DUE 03-15-2023 | ** 141,804 |
| INCHCAPE ORD GBP0.10 | ** 451,370 |
| INDEPENDENCE GROUP NPV | ** 886,387 |
| INDEPENDENCE HLDG CO NEW COM NEW | ** 47,818 |
| INDEPENDENCE RLTY TR INC COM | ** 11,099 |
| INDEPENDENT BK CORP MASS COM | ** 150,876 |
| INDEPENDENT BK CORPORATION | ** 24,652 |
| INDEPENDENT BK GROUP INC COM | ** 199,758 |
| INDIAN OIL CORP INR10 | ** 340,107 |
| INDL ALLIANCE INS COM NPV | ** 1,120,011 |
| INDOFOOD CBP SUKSES MAKMUR T PLACEMENT | ** 40,309 |
| INDONESIA GOVERNMENT 8.375% 15/03/34 | ** 1,198,425 |
| INDONESIA(REP OF) 2.625% SNR MTN 14/06/23 EUR | ** 1,559,116 |
| INDONESIA(REP OF) T BD 5.875 DUE 03-13-2020 BEO | ** 166,388 |
| INDORAMA VENTURES THB1(NVDR) | ** 327,527 |
| INDUSTRIAL & COMMERCIAL BANK CHINA 'H' | ** 1,332,028 |
| INDYMAC ABS INC SER 2005-B CL M3 FLT RT 08-25-2035 BEO | ** 399,264 |
| INEOS FINANCE PLC TERM LOAN B DUE 02-10-2024 BEO | ** 3,609 |
| INFINEON TECHNOLOG ORD NPV (REGD) | ** 536,264 |
| INFINERA CORP COM STK USD0.001 | ** 47,735 |
| INFORMA PLC (GB) ORD GBP0.001 | ** 1,423,417 |
| INFOSYS LIMITED ADR | ** 555,097 |
| INFRASTRUTTURE WIRELESS ITALIA SPA NPV | ** 750,281 |
| ING BANK NV 4.125%-FRN LT2 21/11/23 USD | ** 1,214,408 |
| ING BANK NV FLTG RATE DUE 11-21-2023 BEO | ** 4,847,635 |
| ING BK N V COVERED 2.625% DUE 12-05-2022 | ** 1,200,740 |
| ING BK N V MEDIUM 2.05% DUE 08-17-2018 | ** 3,707,527 |
| ING BK N V MEDIUM 2.3% DUE 03-22-2019 | ** 231,124 |
| ING GROEP N.V. EUR0.01 | ** 13,316,550 |
| INGENICO GROUP EUR1 | ** 1,000,856 |
| INGERSOLL-RAND 6.875% DUE 08-15-2018 | ** 1,142,149 |
| INGERSOLL-RAND GLOBAL HLDG CO LTD 2.875%DUE 01-15-2019 | ** 4,444,645 |
| INGERSOLL-RAND GLOBAL HLDG CO LTD 4.25 DUE 06-15-2023 | ** 575,428 |
| INGERSOLL-RAND PLC COM STK | ** 5,120,041 |
| INGLES MKTS INC CL A | ** 49,651 |
| INNERWORKINGS INC COM | ** 53,460 |
| INNOLUX CORP TWD10 | ** 71,105 |
| INNOPHOS HLDGS INC COM STK | ** 100,563 |
| INNOSPEC INC COM STK | ** 166,404 |

INPHI CORP COM

** 4,041,518

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| Security Name, Maturity Date, and Rate | Current Cost Value (in dollars) |
|--|---------------------------------------|
| INSIGHT ENTERPRISES INC COM | ** 141,290 |
| INSTEEL INDS INC COM | ** 1,827,886 |
| INSTITUTO HERMES P NPV | ** 1,448,844 |
| INSULET CORP COM STK | ** 2,362,353 |
| INTEGER HLDGS CORP COM | ** 3,087,512 |
| INTEL CORP 1.85% DUE 05-11-2020 | ** 3,125,581 |
| INTEL CORP 2.45% DUE 07-29-2020 | ** 6,110,872 |
| INTEL CORP 3.1% DUE 07-29-2022 | ** 51,433 |
| INTEL CORP 3.3 DUE 10-01-2021 | ** 680,300 |
| INTEL CORP 3.7% DUE 07-29-2025 | ** 3,488,175 |
| INTER AMERN DEV BK 1.625% 05-12-2020 REG | ** 12,451,905 |
| INTER PARFUMS INC COM | ** 2,858,923 |
| INTERCONTINENTAL 2.5% DUE 10-15-2018 | ** 6,649,159 |
| INTERCONTINENTAL 2.5% DUE 10-15-2018 | ** 227,886 |
| INTERCONTINENTAL 4% DUE 10-15-2023 | ** 5,394,887 |
| INTERCONTINENTAL EXCHANGE INC COM | ** 25,048,165 |
| INTERFACE INC COM | ** 4,658,962 |
| INTERNATIONAL BUSINESS MACHS CORP COM | ** 3,726,265 |
| INTERNATIONAL GAME TECHNOLOGY COMMON STOCK | ** 2,929,196 |
| INTERNATIONAL SEAWAYS INC INTERNATIONAL SEAWAYS INC COMMON STOCK | ** 21,691 |
| INTERNET COMM STK | ** 903,415 |
| INTERPUBLIC GROUP COMPANIES INC COM | ** 6,035,924 |
| INTERPUMP GROUP EUR0.52 | ** 582,950 |
| INTERSECT ENT INC COM | ** 1,243,285 |
| INTESA SANPAOLO EUR0.52 | ** 10,012,215 |
| INTEVAC INC COM | ** 21,783 |
| INTL BANCSHARES CORP COM | ** 299,934 |
| INTL BUSINESS 1.9% DUE 01-27-2020 | ** 7,077,436 |
| INTL BUSINESS MACH CORP 8.375 NT DUE 11-1-2019 REG | ** 1,339,509 |
| INTL CCE INC 3.5% DUE 09-15-2020 | ** 205,024 |
| INTL CONS AIRLINE ORD EUR0.50 | ** 1,044,920 |
| INTL CONTAINER TER PHP1 | ** 100,360 |
| INTL FCSTONE INC COM | ** 74,087 |
| INTL LEASE FIN 4.625% DUE 04-15-2021 | ** 8,163,789 |
| INTL LEASE FIN 5.875% DUE 08-15-2022 | ** 2,869,376 |
| INTL LEASE FIN 6.25% DUE 05-15-2019 | ** 943,115 |
| INTL LEASE FIN 8.25% DUE 12-15-2020 | ** 5,197,655 |
| INTL PAPER CO 3% DUE 02-15-2027 | ** 2,394,784 |
| INTL PAPER CO 4.75% DUE 02-15-2022 | ** 1,272,441 |
| INTL PAPER CO COM | ** 10,979,630 |
| INTREPID POTASH INC COM | ** 57,515 |
| INVACARE CORP COM | ** 65,226 |
| INVESTEC ORD GBP0.0002 | ** 936,806 |

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| Security Name, Maturity Date, and Rate | Current Cost Value (in dollars) |
|--|---------------------------------------|
| INVESTMENT TECHNOLOGY GROUP INC NEW COM | ** 67,086 |
| INVESTOR AB SER'B'NPV | ** 230,055 |
| INVESTORS BANCORP INC NEW COM | ** 349,540 |
| INVESTORS CLOUD CO NPV | ** 1,047,566 |
| INVESTORS REAL ESTATE TR COM STK | ** 43,662 |
| INVESTORS TITLE CO NC COM | ** 40,662 |
| ION GEOPHYSICAL CORP COM NEW COM NEW | ** 14,437 |
| IPALCO ENTERPRISES 3.45% DUE 07-15-2020 | ** 1,010,000 |
| IPSOS EUR0.25 | ** 725,525 |
| IQVIA HLDGS INC COM USD0.01 | ** 22,378,667 |
| IRELAND(REP OF) 1% BDS 15/05/2026 EUR0.01 | ** 616,724 |
| IRESS LIMITED NPV | ** 816,214 |
| IRHYTHM TECHNOLOGIES INC COM | ** 2,769,318 |
| IRIDIUM COMMUNICATIONS INC COM STK | ** 110,059 |
| IROBOT CORP COM | ** 1,051,787 |
| IRS KRW 3M 1.9275%/KRWON CITIUS33 02/08/2027 SWU00MEV6 | ** 21,894 |
| IRS KRW 3M 2.01%/KRWON GSCMUS33 10/07/2027 SWU00M9L4 | ** 47,545 |
| IRS THB 6MTHBFX/6M 2.48% CITIUS33 18/05/2027 SWU00LT91 | ** 4,332 |
| IRS THB 6MTHBFX/6M 2.81% CITIUS33 18/05/2037 SWU00LTA8 | ** 8,475 |
| IRS USD 3MLIBOR/ LIBOR CME_CSFBUS 12/06/2022 SWU0JSFF7 | ** 251 |
| ISRAEL(STATE OF) 1.75% SNR 31/08/25 ILS1000 | ** 297,524 |
| ISRAEL(STATE OF) GTD NT CL 2 DTD 12/04/2003 5.5% DUE 12-04-2023 REG | ** 263,100 |
| ISUZU MOTORS NPV | ** 344,569 |
| ITALY(REP OF) 0% T-BILL 30/04/18 EUR1000 | ** 10,946,463 |
| ITALY(REP OF) 0% T-BILL 31/01/18 EUR1000 | ** 2,762,851 |
| ITALY(REP OF) 1.45% BDS 15/11/24 EUR1000 | ** 4,097,118 |
| ITALY(REP OF) 1.65% IDX/LKD 04/2020 EUR | ** 1,267,649 |
| ITALY(REPUBLIC OF) 2.35% IDX/LKD NTS 15-09-2024 EUR1000 | ** 1,548,450 |
| ITAUSA INV ITAU SA PRF NPV | ** 681,386 |
| ITC HLDGS CORP 3.25% DUE 06-30-2026 | ** 795,426 |
| ITC INR1 | ** 300,944 |
| ITOCHU CORP NPV | ** 436,994 |
| ITT INC COM | ** 3,368,554 |
| J & J SNACK FOODS CORP COM STK NPV | ** 5,259,391 |
| J ALEXANDERS HLDGS INC COM CL A | ** 11,980 |
| J P MORGAN CHASE & CO MEDIUM TERM FLTG 04-25-2018 | ** 6,607,524 |
| J P MORGAN CHASE 2.665 DUE 01-15-2046 | ** 1,902,990 |
| J P MORGAN CHASE 2.6942% DUE 04-15-2046 | ** 7,508,121 |
| J2 GLOBAL INC COM | ** 7,384,828 |
| JABIL INC | ** 489,694 |
| JACK HENRY & ASSOC INC COM | ** 4,386,000 |
| JACKSON NATIONAL LIFE GLOBAL FNDG PPN CORPBOND 2.5% 06-27-2022 | ** 4,657,597 |
| JACKSON NATL LIFE GLOBAL 144A BNDS 2.3% 04-16-2019 BEO | ** 450,765 |
| JACKSON NATL LIFE GLOBAL 144A BNDS FLTG 02-13-2019 | ** 6,098,781 |
| JACKSON NATL LIFE GLOBAL FDG PROGRAM MEDTRANCHE # TR 00014 0 DUE 06-01-2018 | ** 303,480 |

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|--|--------------|
| JACOBS ENGR GROUP INC COM | ** 4,113,398 |
| JAMES RIVER GROUP HOLDINGS COM USD0.0002 | ** 77,339 |

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| Security Name, Maturity Date, and Rate | Current Cost Value (in dollars) |
|---|---------------------------------------|
| JAPAN AIRLINES CO NPV | ** 1,816,032 |
| JAPAN BANK FOR INTL COOPERATION 2.875% DUE 07-21-2027 | ** 6,440,205 |
| JAPAN BK INTL COOPERATION 1% BDS 27/10/2021 USD 2% DUE 11-04-2021 BEO | ** 18,332,246 |
| JAPAN BK INTL COOPERATION 1.5% 07/21/2021 1.5% DUE 07-21-2021 REG | ** 1,350,182 |
| JAPAN BK INTL COOPERATION 2.125% 07-21-2020 | ** 1,389,305 |
| JAPAN BK INTL COOPERATION 2.375% DUE 07-21-2022 | ** 8,282,014 |
| JAPAN BK INTL COOPERATION GTD BD 1.75% DUE 07-31-2018 REG | ** 1,908,133 |
| JAPAN BK INTL COOPERATION GTD BD 1.75% DUE 11-13-2018 REG | ** 13,206,290 |
| JAPAN BK INTL COOPERATION GTD BD 2.125% 06-01-2020 | ** 993,980 |
| JAPAN BK INTL COOPERATION GTD BD 2.5% DUE 06-01-2022 REG | ** 298,736 |
| JAPAN FIN ORGANIZATION FOR MUNICIPALITIE2.125% DUE 02-12-2021 BEO | ** 9,845,280 |
| JAPAN FIN ORGANIZATION FOR MUNICIPALITIEGLOBAL NT 144A 2.125% DUE 10-25-2023 BEO | ** 2,977,717 |
| JAPAN FIN ORGANIZATION FOR MUNICIPALITIENT SER 53 144A 2.125% DUE 04-13-2021 BEO | ** 2,456,685 |
| JAPAN FIN ORGANIZATION FOR MUNICIPALITIES 144A 2.625% 04-20-2022 | ** 5,169,892 |
| JAPAN PRIME REALTY REIT | ** 123,944 |
| JAPAN REAL ESTATE INVESTMENT CO | ** 151,969 |
| JAPAN RETAIL FUND REIT | ** 115,512 |
| JAPAN TOBACCO INC NPV | ** 5,508,811 |
| JAPAN(GOVT OF) 0% T-BILL 13/02/2018 JPY | ** 716,052 |
| JAPAN(GOVT OF) 0% T-BILL 13/02/2018 JPY | ** 1,775,704 |
| JAPAN(GOVT OF) 0% T-BILL 22/01/2018 JPY | ** 314,714 |
| JAPAN(GOVT OF) 0.1% IDX/LKD SNR 03/26 JPY | ** 3,614,517 |
| JAPAN(GOVT OF) 0.5% SNR 20/09/46 JPY50000 | ** 1,171,322 |
| JASTRZEBSKA SPOLKA WEGLOWA S | ** 603,293 |
| JEFFERIES GROUP 5.125% DUE 01-20-2023 | ** 2,167,608 |
| JEFFERIES GROUP 5.125% DUE 04-13-2018 | ** 196,599 |
| JEFFERIES GROUP INC 6.875 DUE 04-15-2021BEO | ** 78,309 |
| JEFFERIES GROUP LLC 4.85% 01-15-2027 | ** 12,758 |
| JETBLUE AWYS CORP COM | ** 631,239 |
| JFE HOLDINGS INC NPV | ** 1,182,359 |
| JG SUMMIT HLDGS PHP1 | ** 34,771 |
| JIANGXI COPPER CO 'H'CNY1 | ** 112,423 |
| JOHN DEERE CAPITAL CORP TRANCHE # TR 00413 1.95% DUE 01-08-2019 | ** 1,498,730 |
| JOHN DEERE OWNER SER 17-A CL A4 2.11% 12-15-2023 | ** 13,168,560 |
| JOHN DEERE OWNER TRUST SER 17-B CL A3 1.82% 10-15-2021 | ** 8,570,566 |
| JOHNSON & JOHNSON COM USD1 | ** 32,834,619 |
| JOHNSON & JOHNSON FIXED 1.95% 11-10-2020 | ** 2,836,505 |
| JOHNSON CTLS INTL 3.9% DUE 02-14-2026 | ** 60,684 |
| JOHNSON CTLS INTL 5% DUE 03-30-2020 | ** 158,207 |
| JOHNSON CTLS INTL PLC COM USD0.01 | ** 34,500,335 |
| JOHNSON OUTDOORS INC CL A | ** 57,247 |
| JOLLIBEE FOODS PHP1 | ** 623,964 |
| JONES LANG LASALLE INC COM STK | ** 73,274 |
| JPMBB COML MTG 2.8164% DUE 11-15-2048 | ** 3,528,123 |

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|--|---------------|
| JPMBB COML MTG 3.0456% DUE 04-15-2047 | ** 6,206,637 |
| JPMBB COML MTG 3.31060004234% DUE 03-15-2049 | ** 12,829,106 |
| JPMBB COML MTG 3.3222% DUE 07-15-2048 | ** 7,311,293 |

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| Security Name, Maturity Date, and Rate | Current Cost Value (in dollars) |
|--|---------------------------------------|
| JPMBB COML MTG 3.8218% DUE 07-15-2048 | ** 1,502,235 |
| JPMBB COML MTG 4.2016% DUE 09-15-2047 | ** 6,562,059 |
| JPMBB COML MTG FLTG RT 4.55892% DUE 09-15-2047 | ** 984,773 |
| JPMBB COML MTG FLTG RT 5.0806% DUE 11-15-2045 | ** 564,942 |
| JPMBB COML MTG SECS TR 2015-C31 FLTG RT CL B 08-15-2048 | ** 1,433,217 |
| JPMDB COML MTG SECS TR 2016-C4 CL A-2 2.8822% 9-15-2026 | ** 7,872,536 |
| JPMORGAN CHASE 3.9% 07-15-2025 | ** 733,840 |
| JPMORGAN CHASE & 1.85% DUE 03-22-2019 | ** 2,510,769 |
| JPMORGAN CHASE & 2.4% DUE 06-07-2021 | ** 7,340,377 |
| JPMORGAN CHASE & 2.55% DUE 03-01-2021 | ** 5,002,645 |
| JPMORGAN CHASE & 2.55% DUE 10-29-2020 | ** 15,650,894 |
| JPMORGAN CHASE & 2.7% DUE 05-18-2023 | ** 5,036,761 |
| JPMORGAN CHASE & 2.75% DUE 06-23-2020 | ** 4,433,377 |
| JPMORGAN CHASE & 2.95% DUE 10-01-2026 | ** 1,650,163 |
| JPMORGAN CHASE & 3.2% DUE 01-25-2023 | ** 3,366,003 |
| JPMORGAN CHASE & 3.25% DUE 09-23-2022 | ** 1,013,613 |
| JPMORGAN CHASE & 3.625% DUE 05-13-2024 | ** 1,554,514 |
| JPMORGAN CHASE & 4.25% DUE 10-15-2020 | ** 6,296,357 |
| JPMORGAN CHASE & 4.5% DUE 01-24-2022 | ** 321,016 |
| JPMORGAN CHASE & 4.625 DUE 05-10-2021 | ** 6,406,026 |
| JPMORGAN CHASE & 6.3% DUE 04-23-2019 | ** 5,474,544 |
| JPMORGAN CHASE & CO 3.875 09-10-2024 | ** 8,068,556 |
| JPMORGAN CHASE & CO 3.782% DUE 02-01-2028 BEO | ** 7,150,125 |
| JPMORGAN CHASE & CO COM | ** 63,346,337 |
| JPMORGAN CHASE & CO FORMERLY J P MORGAN 6 DUE 01-15-2018 BEO | ** 5,442,560 |
| JPMORGAN CHASE & CO NT FIXED/FLTG RATE DUE 05-01-2028/10-25-2017 REG | ** 813,877 |
| JPMORGAN CHASE & CO NT FLTG RATE DUE 06-01-2021 REG | ** 12,067,476 |
| JPMORGAN CHASE & FIXED 2.25% DUE 01-23-2020 | ** 199,866 |
| JSW STEEL LTD INR1 | ** 172,911 |
| JTEKT CORPORATION NPV | ** 476,242 |
| JULIUS BAER GRUPPE CHF0.02 (REGD) | ** 3,587,397 |
| JUNGHEINRICH NON-VTG PRF NPV | ** 2,235,832 |
| JXTG HOLDINGS INC NPV | ** 657,255 |
| JYSKE BANK A/S DKK10 | ** 670,360 |
| K12 INC COM STOCK USD.0001 | ** 84,000 |
| K2M GROUP HLDGS INC COM | ** 1,299,600 |
| KABU.COM SECURITIE NPV | ** 557,619 |
| KADANT INC COM | ** 2,471,145 |
| KAJIMA CORP NPV | ** 2,143,690 |
| KAMAN CORP COM | ** 156,809 |
| KAMIGUMI CO LTD NPV | ** 663,211 |
| KANSAS CITY PWR & LT CO 5.3 DUE 10-01-2041 | ** 76,944 |
| KAO CORP NPV | ** 6,203,762 |
| KAPSTONE PAPER & PACKAGING CORP KAPSTONEPAPER AND PACKAGING CORP COMMON STOCK | ** 211,630 |
| KAZ MINERALS PLC | ** 1,497,209 |

KB FINANCIAL GROUP KRW5000
KB HOME COM

** 146,453
** 281,639

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| Security Name, Maturity Date, and Rate | Current Cost Value (in dollars) |
|---|---------------------------------------|
| KBC BANK NV 8%-STP SUB 25/01/2023 USD | ** 1,609,654 |
| KBC GROEP NV NPV | ** 6,113,166 |
| KBC GROUP NV MTN .75% .75% 01/03/2022 | ** 729,108 |
| KBR INC COM | ** 43,229 |
| KDDI CORP NPV | ** 107,082 |
| KEARNY FINL CORP MD COM | ** 132,781 |
| KELLOGG CO 3.4% DUE 11-15-2027 | ** 74,638 |
| KELLOGG CO 4% DUE 12-15-2020 | ** 146,630 |
| KELLY SERVICES INC CL A COM | ** 86,637 |
| KEMET CORP COM NEW | ** 64,306 |
| KEMPER CORP DEL COM | ** 397,691 |
| KENNEDY-WILSON HLDGS INC COM | ** 121,814 |
| KEPCO PLANT SERVICE & ENGINEERING CO LTDKRW200 KERING | ** 246,966 |
| KERR MCGEE CORP 6.95 DUE 07-01-2024 BEO | ** 839,329 |
| KERRY PROPERTIES HKD1 | ** 2,227,889 |
| KEY TRONIC CORP COM | ** 2,151,306 |
| KEYBANK NATL ASSN 1.65% DUE 02-01-2018 | ** 8,469 |
| KEYBANK NATL ASSN 1.7% DUE 06-01-2018 | ** 1,544,598 |
| KEYBANK NATL ASSN 2.25% DUE 03-16-2020 | ** 249,811 |
| KEYBANK NATL ASSN 2.35% DUE 03-08-2019 | ** 1,949,268 |
| KEYBANK NATL ASSN 2.5% DUE 12-15-2019 | ** 3,225,905 |
| KEYCORP MEDIUM TERM SR NTS 2.9% DUE 09-15-2020 | ** 5,140,114 |
| KEYCORP MEDIUM TERM SR NTS BOOK ENTRY 2.3 DUE 12-13-2018 | ** 454,211 |
| KEYCORP MEDIUM TERM SR NTS BOOK ENTRY MTN 5.1% DUE 03-24-2021 | ** 300,449 |
| KEYENCE CORP NPV | ** 651,993 |
| KEYW HLDG CORP COM STK | ** 558,490 |
| KFW 1 DUE 06-11-2018 REG | ** 22,259 |
| KILROY RLTY CORP COM | ** 15,551,047 |
| KILROY RLTY L P 4.375% DUE 10-01-2025 | ** 449,393 |
| KIMBALL ELECTRONICS INC COM | ** 449,393 |
| KINDER MORGAN 2.65% DUE 02-01-2019 | ** 2,098,144 |
| KINDER MORGAN 6.85% DUE 02-15-2020 | ** 53,144 |
| KINDER MORGAN GTD SR NT FIXED 6.5% DUE 04-01-2020 | ** 1,137,036 |
| KINDER MORGAN INC FIXED 3.15% DUE 01-15-2023 | ** 866,556 |
| KINDER MORGAN INC FLTG RT 3.00019% DUE 01-15-2023 | ** 339,798 |
| KINDER MORGAN INC/DELAWA 3.05% DUE 12-01-2019 | ** 1,987,818 |
| KINDRED HEALTHCARE INC COM STK | ** 10,877,235 |
| KINGBOARD LAMINATE HKD0.10 | ** 1,892,434 |
| KINGDOM OF SWEDEN BNDS .875% 31/01/2018 | ** 117,865 |
| KINGFISHER ORD GBP0.157142857 | ** 916,697 |
| KINNEVIK AB SER'B'NPV (POST SPLIT) | ** 480,979 |
| KINROSS GOLD CORP COM | ** 369,759 |
| KINTETSU WORLD EXP NPV | ** 104,816 |
| KIRBY CORP COM | ** 200,457 |
| KIRIN HOLDINGS CO NPV | ** 797,913 |
| | ** 1,273,342 |
| | ** 289,403 |

KIRKLANDS INC COM

** 20,843

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| Security Name, Maturity Date, and Rate | Current Cost Value (in dollars) |
|--|---------------------------------------|
| KITE RLTY GROUP TR COM NEW COM NEW | ** 91,297 |
| KLA-TENCOR CORP 3.375% DUE 11-01-2019 | ** 6,149,746 |
| KLA-TENCOR CORP 4.125% DUE 11-01-2021 | ** 625,908 |
| KLEPIERRE EUR1.40 | ** 131,941 |
| KLX INC COM | ** 394,485 |
| KNIGHT-SWIFT TRANSN HLDGS INC CL A CLASSA COMMON STOCK USD0.01 | ** 2,006,748 |
| KNOLL INC COM NEW COM | ** 2,802,931 |
| KNOWLES CORP COM | ** 145,002 |
| KOHL'S CORP COM | ** 820,880 |
| KOMMUNALBANKEN AS MEDIUM TERM NTS BOOK E TRANCHE # TR 53 2.25% 01-25-2022 | ** 1,093,695 |
| KOMMUNALBANKEN AS MEDIUM TERM NTS BOOK ENTRYADJ RT 06-16-2020 BEO | ** 201,338 |
| KONAMI HOLDINGS CO NPV | ** 692,541 |
| KONINKLIJKE DSM NV EUR1.50 | ** 1,152,534 |
| KONINKLIJKE PHILIP EUR0.20 | ** 2,562,420 |
| KONINKLIJKE PHILIPS NV | ** 11,821,421 |
| KOREA INVESTMENT HOLDINGS KRW5000 | ** 230,737 |
| KOREA(REPUBLIC OF) 7.125% DUE 04-16-2019 | ** 5,378,704 |
| KORN / FERRY INTL COM NEW | ** 1,537,764 |
| KORNIT DIGITAL LTD COMMON STOCK | ** 845,291 |
| KOSMOS ENERGY LTD | ** 26,948 |
| KRAFT FOODS GROUP 3.5% DUE 06-06-2022 | ** 15,349 |
| KRAFT FOODS GROUP 5% DUE 06-04-2042 | ** 123,398 |
| KRAFT FOODS GROUP 5.375% DUE 02-10-2020 | ** 2,179,385 |
| KRAFT FOODS GROUP 6.125% DUE 08-23-2018 | ** 404,190 |
| KRAFT HEINZ FOODS 2.8% DUE 07-02-2020 | ** 9,259,073 |
| KRAFT HEINZ FOODS 3% DUE 06-01-2026 | ** 7,654,937 |
| KRAFT HEINZ FOODS 3.5% DUE 07-15-2022 | ** 1,206,847 |
| KRAFT HEINZ FOODS 3.95% DUE 07-15-2025 | ** 7,008,030 |
| KRAFT HEINZ FOODS 5% DUE 07-15-2035 | ** 125,554 |
| KRATON CORPORATION | ** 128,132 |
| KRATOS DEFENSE & SECURITY SOLUTIONS INC | ** 357,815 |
| KROGER CO 1.5% DUE 09-30-2019 | ** 2,918,083 |
| KROGER CO 2% DUE 01-15-2019 | ** 3,284,108 |
| KROGER CO 2.3% DUE 01-15-2019 | ** 965,799 |
| KROGER CO 3.3% DUE 01-15-2021 | ** 122,384 |
| KROGER CO 4 DUE 02-01-2024 | ** 2,095,524 |
| KROGER CO 7.5% DUE 04-01-2031 | ** 105,432 |
| KRONOS WORLDWIDE INC COM STK | ** 34,145 |
| KROTON EDUCACIONAL COM NPV | ** 96,361 |
| KRUK SA PLN1 | ** 737,439 |
| KRUNG THAI BNK LTD THB5.15(NVDR) | ** 292,395 |
| KS CY PWR & LT CO 3.15 DUE 03-15-2023 | ** 24,110 |
| KS CY PWR & LT CO 7.15% DUE 04-01-2019 | ** 291,038 |
| KT&G CORPORATION KRW5000 | ** 225,204 |
| KUBOTA CORP NPV | ** 5,664,287 |

KUEHNE&NAGEL INTL CHF1 (REGD)
KULICKE & SOFFA INDS INC COM

** 2,701,084
** 187,063

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| Security Name, Maturity Date, and Rate | Current Value Cost (in dollars) |
|--|--|
| KUWAIT ST NT 144A 2.75% DUE 03-20-2022 BEO | ** 4,747,846 |
| KUWAIT ST NT 144A 3.5% DUE 03-20-2027 BEO | ** 2,843,714 |
| KVH INDS INC COM STK | ** 10,112 |
| KY UTILS CO 1ST MTG BD 3.25 DUE 11-01-2020 | ** 302,222 |
| KYOCERA CORP NPV | ** 7,287,136 |
| L A CAL DEPT ARPTS ARPT REV TAX BUILD AMER BD 6.582 DUE 05-15-2039 | ** 92,786 |
| LA QUINTA HLDGS INC COM | ** 173,875 |
| LA Z BOY INC COM | ** 137,498 |
| LAB CORP AMER 2.5% DUE 11-01-2018 | ** 250,767 |
| LAB CORP AMER 2.625% DUE 02-01-2020 | ** 300,790 |
| LAB CORP AMER 3.2% DUE 02-01-2022 | ** 68,309 |
| LAGARDERE SCA EUR6.10 | ** 338,898 |
| LAKELAND BANCORP INC COM | ** 74,979 |
| LAKELAND INDS INC COM | ** 13,386 |
| LAM RESH CORP 2.8% DUE 06-15-2021 | ** 5,816,275 |
| LAND SECURITIES GP ORD GBP0.106666666 | ** 177,857 |
| LANDEC CORP COM | ** 34,864 |
| LANDSTAR SYS INC COM | ** 1,665,600 |
| LANDWIRTSCH RENTENBANK 4.25% 24/01/2023 | ** 83,832 |
| LANSFORSAKRINGAR H 1.25% BDS 20/09/23 SEK10000 | ** 839,050 |
| LANSFORSAKRINGAR H 2.25% BDS 21/09/22 SEK10000 | ** 2,375,074 |
| LARGAN PRECISION C TWD10 | ** 269,345 |
| LASALLE HOTEL PPTYS COM SH BEN INT | ** 2,030,079 |
| LATTICE SEMICONDUCTOR CORP COM | ** 19,340 |
| LAUREATE ED INC CL A CL A | ** 1,534,992 |
| LAYNE CHRISTENSEN CO COM | ** 18,009 |
| LCH_IRS LCH_CSFBUS EUR P 1.5%/R 6M EURIB 21/03/2048 SWU00KWG3 | ** 9,122 |
| LCH_IRS LCH_CSFBUS EUR P 6M EURIB/R .5% 21/03/2023 SWU00MIA8 | ** 74,118 |
| LCH_IRS LCH_CSFBUS EUR P 6M EURIB/R 1.0% 21/03/2028 SWU00MIB6 | ** 97,594 |
| LCH_IRS LCH_CSFBUS EUR P 6M EURIB/R 2.04% 03/02/2037 SWU00KW65 | ** 23,996 |
| LCH_IRS LCH_CSFBUS GBP P .75%/R 6M LIBOR 21/03/2020 SWU00MIC4 | ** 31,942 |
| LCH_IRS LCH_CSFBUS GBP P 1.0%/R 6M LIBOR 21/03/2023 SWU00MID2 | ** 460 |
| LCH_IRS LCH_CSFBUS GBP P 3M LIBOR/R 1.0% 19/09/2019 SWU00MP69 | ** 28,308 |
| LCH_IRS LCH_CSFBUS GBP P 3M LIBOR/R 1.0% 19/09/2019 SWU00MP69 | ** 332,486 |
| LCH_IRS LCH_CSFBUS GBP P 6M LIBOR/R 1.75% 21/03/2048 SWU00KWQ1 | ** 5,368 |
| LCH_IRS LCH_CSFBUS JPY P .3%/R 6M LIBOR 20/09/2027 SWU00LCF5 | ** 13,818 |
| LCH_IRS LCH_CSFBUS JPY P 6M LIBOR/R .45% 20/03/2029 SWU00KXL1 | ** 851 |
| LCH_IRS LCH_CSFBUS USD P 1.75%/R 3M LIBOR 12/21/2023 SWU00IN94 | ** 380,720 |
| LCH_IRS LCH_CSFBUS USD P 3M LIBOR/R 1.75% 12/21/2026 SWU00INB9 | ** 40,221 |
| LCI INDUSTRIES COM | ** 2,643,940 |
| LEE & MAN PAPER MA HKD0.025 | ** 521,144 |
| LEGACY TEXAS FINANCIAL GROUP INC COM | ** 2,708,405 |
| LEGG MASON INC COM | ** 486,212 |
| LEGGETT & PLATT INC COM | ** 3,097,677 |
| LEGRAND SA EUR4 | ** 3,592,927 |

LEMAITRE VASCULAR INC COM STK
LENDINGCLUB CORP COM

** 989,587
** 74,328

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| Security Name, Maturity Date, and Rate | Current Cost Value (in dollars) |
|--|---------------------------------------|
| LENDLEASE GROUP NPV (STAPLED) | ** 202,148 |
| LENNAR CORP CL A CL A | ** 2,627,432 |
| LETRA TESOURO NACIONAL 0.0% 01/07/18 | ** 4,176,563 |
| LEXINGTON RLTY TR COM | ** 135,505 |
| LG CORP KRW5000 | ** 272,444 |
| LG ELECTRONICS INC KRW5000 | ** 1,686,726 |
| LG INNOTEK CO KRW5000 | ** 694,393 |
| LG&E & KU ENERGY LLC 3.75 DUE 11-15-2020 | ** 515,854 |
| LHC GROUP INC COM | ** 113,006 |
| LIBBEY INC COM | ** 22,004 |
| LIBERTY EXPEDIA HLDGS INC SER A COM SER A COM | ** 154,180 |
| LIBERTY GLOBAL PLC -SERIES C COM | ** 21,791,776 |
| LIBERTY GLOBAL PLC USD0.01 A | ** 5,301,955 |
| LIBERTY HLDGS ZAR0.0833 | ** 51,059 |
| LIBERTY INTERACTIVE CORPORATION QVC GROUP SER A | ** 18,504,621 |
| LIBERTY PPTY TR SH BEN INT | ** 386,359 |
| LIBERTY TAX INC CL A CL A | ** 8,558 |
| LIBERTY TRIPADVISOR HLDGS INC COM USD0.01 'A' | ** 52,252 |
| LIFE STORAGE INC COM | ** 254,473 |
| LIFEPOINT HEALTH INC COM ISIN US53219L1098 | ** 209,060 |
| LIFESTYLE INTERNAT HKD0.005 | ** 411,586 |
| LIFETIME BRANDS INC COM | ** 21,978 |
| LILLY ELI & CO 1.25% DUE 03-01-2018 | ** 2,453,137 |
| LILLY ELI & CO 2.35% DUE 05-15-2022 | ** 2,054,275 |
| LIMELIGHT NETWORKS INC COM | ** 24,012 |
| LIMONEIRA CO COM STK | ** 32,144 |
| LINAMAR CORP COMMON STOCK | ** 414,678 |
| LINCOLN NATL CORP 4.2 DUE 03-15-2022 | ** 26,327 |
| LINCOLN NATL CORP 6.25% DUE 02-15-2020 | ** 5,018,056 |
| LINCOLN NATL CORP SR NT 8.75 DUE 07-01-2019 | ** 105,909 |
| LINDE AG NPV (ASD 24/11/2017) | ** 3,295,269 |
| LINK REAL ESTATE INVESTMENT | ** 347,299 |
| LION CORP NPV | ** 181,271 |
| LIQUIDITY SVCS INC COM STK | ** 14,914 |
| LITE-ON TECHNOLOGY TWD10 | ** 366,431 |
| LITHIA MTRS INC CL A CL A | ** 116,543 |
| LITHUANIA REP SR BD 144A 6.125% DUE 03-09-2021 BEO | ** 1,711,325 |
| LITTELFUSE INC COM | ** 3,002,908 |
| LIVANOVA PLC ORD GBP1.00 (DI) | ** 184,615 |
| LIVE NATION ENTERTAINMENT INC | ** 3,839,686 |
| LLOYDS BANK PLC 4.875% GTD SNR 30/03/27 GBP | ** 1,886,117 |
| LLOYDS BANK PLC 5.125% GTD 07/03/2025 GBP | ** 168,509 |
| LLOYDS BANKING GP 7.875%-FRN PERP GBP200000 | ** 1,155,107 |
| LLOYDS BANKING GP ORD GBP0.1 | ** 2,627,361 |
| LLOYDS BK PLC NY BRNCH GTD SR NT 2.3 DUE11-27-2018 REG | ** 1,303,270 |
| LLOYDS BKG GROUP 3% DUE 01-11-2022 | ** 11,954,344 |

LLOYDS BKG GROUP 7.0% 29/12/2049

** 1,962,449

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| Security Name, Maturity Date, and Rate | Current Cost Value (in dollars) |
|--|---------------------------------------|
| LLOYDS TSB BK PLC 5.8% DUE 01-13-2020 | ** 4,048,117 |
| LOCALIZA RENT A CA COM NPV | ** 1,572,829 |
| LOCKHEED MARTIN 3.35 DUE 09-15-2021 | ** 800,914 |
| LOCKHEED MARTIN 3.55% DUE 01-15-2026 | ** 1,194,132 |
| LOCKHEED MARTIN CORP COM | ** 5,957,083 |
| LONDON STOCK EXCHANGE GROUP ORD GBP0.06918604 | ** 160,416 |
| LONG BEACH MTG LN FLTG RT 2.18135% DUE 08-25-2033 | ** 3,585,317 |
| LONGFOR PROPERTIES HKD0.10 | ** 48,832 |
| LONZA GROUP AG CHF1 (REGD) | ** 554,557 |
| L'OREAL EUR0.20 | ** 6,186,022 |
| LOS ANGELES CALIF UNI SCH DIST 6.758% DUE 07-01-2034 BEO TAXABLE | ** 414,336 |
| LOTTE CHEMICAL COR KRW5000 | ** 1,007,690 |
| LOUISIANA-PACIFIC CORP COM | ** 175,286 |
| LOWES COMPANIES INC BNDS 3.12% DUE 04-15-2022 REG | ** 183,651 |
| LOWES COS INC 2.5% DUE 04-15-2026 | ** 5,479,501 |
| LOWES COS INC 3.1% DUE 05-03-2027 | ** 80,283 |
| LOXO ONCOLOGY INC COM | ** 1,178,857 |
| LSB INDS INC COM | ** 17,958 |
| LSC COMMUNICATIONS INC COM | ** 50,207 |
| LSI INDS INC OHIO COM | ** 16,925 |
| LT GROUP INC PHP1 | ** 475,135 |
| LUBYS INC COM | ** 7,577 |
| LULULEMON ATHLETICA INC COM | ** 2,476,371 |
| LUMINEX CORP DEL COM | ** 85,872 |
| LUNDIN MINING CORP COM NPV | ** 1,663,019 |
| LUXOTTICA GROUP EUR0.06 | ** 604,039 |
| LVMH MOET HENNESSY LOUIS VUITTON SE EUR0.30 | ** 10,770,349 |
| LYDALL INC COM | ** 2,237,009 |
| LYON WILLIAM HOMES CL A NEW COM USD0.01 CL'A'(POST REV SPLIT) | ** 92,852 |
| LYONDELLBASELL 5% DUE 04-15-2019 | ** 2,001,091 |
| LYONDELLBASELL INDS N V 6 DUE 11-15-2021 | ** 1,971,675 |
| M / I HOMES INC | ** 84,624 |
| M D C HLDGS INC COM | ** 159,309 |
| M DIAS BRANCO SA I COM NPV | ** 120,868 |
| MA EDL FING AUTH STUD LN ASSET-BKD NTS VAR RT DUE 04-25-2028 BEO N/C | ** 30,037 |
| MABUCHI MOTOR CO NPV | ** 134,987 |
| MACATAWA BK CORP COM | ** 33,820 |
| MACK CALI RLTY CORP COM REIT | ** 130,373 |
| MACOM TECHNOLOGY SOLUTIONS HOLDINGS INC COM STK | ** 2,250,955 |
| MACQUARIE GP LTD NPV | ** 1,098,003 |
| MACQUARIE MEXICO REAL ESTATE MGMT | ** 322,935 |
| MACYS INC COM STK | ** 625,946 |
| MACYS RETAIL HLDGS 4.375% DUE 09-01-2023 | ** 232,008 |
| MADDEN STEVEN LTD COM | ** 8,343,936 |
| MADRID(COMUNIDAD) 4.688% SNR 12/03/20 EUR1000 | ** 264,880 |
| MAGELLAN HEALTH INC COM NEW COM NEW | ** 3,167,612 |

MAGELLAN MIDSTREAM 4.2% DUE 12-01-2042

** 22,602

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| Security Name, Maturity Date, and Rate | Current Cost Value (in dollars) |
|--|---------------------------------------|
| MAGELLAN MIDSTREAM 4.25% DUE 02-01-2021 | ** 730,430 |
| MAGELLAN MIDSTREAM 6.4% DUE 07-15-2018 | ** 2,047,346 |
| MAGELLAN MIDSTREAM 6.55% DUE 07-15-2019 | ** 280,699 |
| MAGNA INTERNATIONAL INC COMMON STOCK | ** 5,179,638 |
| MAGNA INTL INC COM NPV | ** 1,851,632 |
| MAIDEN HOLDINGS LTD\MAIDEN HOLDINGS LTD\COM STK | ** 56,357 |
| MAINSOURCE FINL GROUP INC COM | ** 74,436 |
| MALAYAN BKG BERHAD MYR1 | ** 833,713 |
| MALAYSIA (GOVT OF) 4.378% BDS 29/11/2019MYR | ** 75,862 |
| MALAYSIA 4.232% BDS 30/06/31 MYR | ** 243,637 |
| MALAYSIA AIRPORT MYR1 | ** 557,782 |
| MALIN CLO BV FRN 05/2023 EUR1000 | ** 162,977 |
| MALLINCKRODT PLC COMMON STOCK | ** 196,317 |
| MANITOBA PROV CDA DEB SER GM 2.125% DUE 06-22-2026 REG | ** 188,138 |
| MANITOWOC CO INC COM USD0.01(POST REV SPLIT) | ** 49,686 |
| MANPOWERGROUP INC | ** 618,065 |
| MANTECH INTL CORP CL A CL A | ** 123,467 |
| MANULIFE FINL CORP 4.061% DUE 02-24-2032 | ** 125,943 |
| MANULIFE FINL CORP 4.15% DUE 03-04-2026 | ** 122,132 |
| MANULIFE FINL CORP 4.9% DUE 09-17-2020 | ** 423,400 |
| MANULIFE FINL CORP 5.375% DUE 03-04-2046 | ** 12,746,134 |
| MANULIFE FINL CORP COM NPV | ** 1,360,669 |
| MAPFRE EUR0.10 | ** 1,065,414 |
| MARATHON OIL CORP 2.7% DUE 06-01-2020 | ** 1,030,144 |
| MARATHON OIL CORP 2.8% DUE 11-01-2022 | ** 84,172 |
| MARATHON OIL CORP COM | ** 21,096,473 |
| MARATHON PETE CORP 3.4% DUE 12-15-2020 | ** 408,718 |
| MARCUS CORP DEL COM | ** 31,699 |
| MARICO LTD INR1 | ** 59,277 |
| MARINEMAX INC COM | ** 46,494 |
| MARKEL CORP 4.9% DUE 07-01-2022 | ** 4,318,136 |
| MARKEL CORP 5.35% DUE 06-01-2021 | ** 59,259 |
| MARKEL CORP HOLDING CO COM | ** 1,240,513 |
| MARLIN BUSINESS SVCS CORP COM | ** 27,552 |
| MARRIOTT INTL INC 2.3% DUE 01-15-2022 | ** 6,862,635 |
| MARRIOTT INTL INC 6.75% DUE 05-15-2018 | ** 2,721,706 |
| MARRIOTT INTL INC NEW 3.375 DUE 10-15-2020 | ** 5,052,871 |
| MARRIOTT INTL INC NEW COM STK CL A | ** 13,333,301 |
| MARRIOTT VACATIONS WORLDWIDE CORP COM | ** 357,495 |
| MARSH & MCLENNAN 2.35% DUE 03-06-2020 | ** 118,932 |
| MARSH & MCLENNAN 2.75% DUE 01-30-2022 | ** 24,048 |
| MARSH & MCLENNAN COS INC 2.35 09-10-2019 | ** 501,391 |
| MARSH & MCLENNAN COS INC SR NT 3.5 DUE 06-03-2024 | ** 604,441 |
| MARTEN TRANS LTD COM | ** 104,038 |
| MARTIN MARIETTA 3.45% DUE 06-01-2027 | ** 103,502 |
| MARTIN MARIETTA 4.25% 12-15-2047 | ** 247,367 |

MARTIN MARIETTA FLTG RT 2.09594% DUE 05-22-2020

** 301,596

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| Security Name, Maturity Date, and Rate | Current Cost Value (in dollars) |
|--|---------------------------------------|
| MARUBENI CORP NPV | ** 753,878 |
| MASCO CORP 3.5% DUE 04-01-2021 | ** 1,218,780 |
| MASCO CORP 5.95 DUE 03-15-2022 | ** 840,314 |
| MASCO CORP 7.125% DUE 03-15-2020 | ** 436,172 |
| MASONITE INTL CORP NEW COM | ** 96,988 |
| MASSMART HOLDINGS LIMITED | ** 233,802 |
| MASTEC INC COM | ** 548,289 |
| MASTERCARD INC 3.375 DUE 04-01-2024 BEO | ** 2,180,791 |
| MASTERCARD INC CL A | ** 53,133,263 |
| MASTR AST BACKED FLTG RT 1.67135% DUE 11-25-2036 | ** 2,548,194 |
| MATADOR RES CO COM | ** 3,138,745 |
| MATERION CORP COM | ** 99,630 |
| MATRIX SVC CO COM | ** 45,764 |
| MATSON INC COM | ** 64,484 |
| MATTEL INC 2.35% DUE 05-06-2019 | ** 493,690 |
| MATTHEWS INTL CORP CL A CL A | ** 139,973 |
| MAXAR TECHNOLOGIES LTD COM | ** 142,597 |
| MAXIMUS INC COM | ** 5,098,643 |
| MAXLINEAR INC COMMON STOCK | ** 3,838,562 |
| MAZDA MOTOR CORP NPV | ** 1,842,713 |
| MB FINL INC NEW COM | ** 264,939 |
| MBIA INC COM | ** 96,573 |
| MBT FINL CORP COM | ** 23,903 |
| MCCLATCHY CO CL A NEW CL A NEW | ** 3,751 |
| MCDERMOTT INTL INC COM | ** 185,299 |
| MCDONALDS CORP 2.75% DUE 12-09-2020 | ** 3,233,200 |
| MCDONALDS CORP 4.875% DUE 07-15-2040 | ** 138,366 |
| MCDONALDS CORP MEDIUM TERM NTS BOOK ENTRY SR NT 5.35% DUE 03-01-2018 | ** 563,336 |
| MCGRATH RENTCORP COM | ** 120,363 |
| MCKESSON CORP | ** 6,758,249 |
| MCKESSON CORP 4.75% DUE 03-01-2021 | ** 307,350 |
| MCKESSON CORP NEW 2.284% DUE 03-15-2019 | ** 918,175 |
| MEAD JOHNSON 4.9% DUE 11-01-2019 | ** 403,224 |
| MEBUKI FINANCIAL GROUP INC NPV | ** 221,116 |
| MEDCO HLTH NT 4.125 DUE 09-15-2020 | ** 290,560 |
| MEDICAL PPTYS TR INC COM REIT | ** 307,032 |
| MEDIDATA SOLUTIONS INC COM | ** 2,304,133 |
| MEDNAX INC COM | ** 2,769,635 |
| MEDTRONIC GLOBAL 1.7% DUE 03-28-2019 | ** 6,253,932 |
| MEDTRONIC GLOBAL HLDGS 3.35% 04-01-2027 | ** 153,910 |
| MEDTRONIC INC 1.375% DUE 04-01-2018 | ** 219,773 |
| MEDTRONIC INC 1.5% DUE 03-15-2018 | ** 2,804,979 |
| MEDTRONIC INC 2.5% DUE 03-15-2020 | ** 7,433,741 |
| MEDTRONIC INC 3.125 DUE 03-15-2022 REG | ** 265,726 |
| MEDTRONIC INC 3.5% DUE 03-15-2025 REG | ** 9,813,303 |
| MEDTRONIC PLC COMMON STOCK STOCK | ** 26,625,375 |

MELIA HOTELS INTL EUR0.2

** 1,759,756

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| Security Name, Maturity Date, and Rate | Cost | Current Value (in dollars) |
|---|------|-------------------------------|
| MELINTA THERAPEUTICS INC COM USD0.001 | ** | 23,605 |
| MELLON FDG CORP MELLON FDG SUBNT 5.5000000 20181115 20031106 11-15-18 BEO | ** | 448,623 |
| MERCANTILE BK CORP COM | ** | 61,615 |
| MERCEDES-BENZ AUTO 1.15% DUE 01-15-2019 | ** | 1,280,884 |
| MERCEDES-BENZ AUTO 1.26% DUE 02-16-2021 | ** | 1,682,491 |
| MERCEDES-BENZ AUTO 1.35% DUE 08-15-2019 | ** | 648,787 |
| MERCEDES-BENZ AUTO 1.46% DUE 12-15-2022 | ** | 2,167,651 |
| MERCEDES-BENZ AUTO RECEIVABLES SR 15-1 CL-A3 DUE 12-16-2019 | ** | 1,987,716 |
| MERCER INTL INC COM SH BEN INT | ** | 114,500 |
| MERCK & CO INC NEW 1.85% DUE 02-10-2020 | ** | 2,844,061 |
| MERCK & CO INC NEW 3.875% DUE 01-15-2021 | ** | 2,537,486 |
| MERCK & CO INC NEW COM | ** | 7,286,008 |
| MERCK & CO INC NEW FIXED 2.75% DUE 02-10-2025 | ** | 298,786 |
| MERCK KGAA NPV | ** | 5,587,478 |
| MERCURY SYSTEMS INC | ** | 2,076,081 |
| MEREDITH CORP COM | ** | 2,892,792 |
| MERIDIAN BANCORP INC MD COM | ** | 117,523 |
| MERIT MED SYS INC COM | ** | 190,382 |
| MERITAGE HOMES CORP COM | ** | 199,424 |
| MERRILL LYNCH & CO INC MEDIUM TERM NTS BTRANCHE # TR 00677 6.875% DUE 04-25-2018 | ** | 2,335,137 |
| MERRILL LYNCH MTG FLTG RT 1.98135% DUE 07-25-2030 | ** | 219,133 |
| MERRILL LYNCH MTG FLTG RT 2.35635% DUE 09-25-2035 | ** | 871,179 |
| MERRIMACK PHARMACEUTICALS INC COM NEW COM NEW | ** | 8,805 |
| MET LIFE GLOBAL 1.35% DUE 09-14-2018 | ** | 6,097,767 |
| MET LIFE GLOBAL 1.55% DUE 09-13-2019 | ** | 924,363 |
| MET LIFE GLOBAL 2.05% DUE 06-12-2020 | ** | 1,985,484 |
| MET LIFE GLOBAL 2.65% DUE 04-08-2022 | ** | 1,284,775 |
| MET LIFE GLOBAL 3.875% DUE 04-11-2022 | ** | 298,867 |
| MET LIFE GLOBAL FLTG RT 1.94878% DUE 06-12-2020 | ** | 2,083,750 |
| META FINL GROUP INC COM | ** | 79,586 |
| METAIR INVESTMENTS ZAR0.00 | ** | 906,949 |
| METHANEX CORP COM NPV | ** | 2,191,526 |
| METHODE ELECTRS INC COM | ** | 115,167 |
| METLIFE INC 5.7% DUE 06-15-2035 | ** | 101,342 |
| METLIFE INC 6.4% DUE 12-15-2066 | ** | 4,802,544 |
| METLIFE INC 7.717% DUE 02-15-2019 | ** | 722,515 |
| METLIFE INC COM STK USD0.01 | ** | 10,674,581 |
| METRO INC COM NPV | ** | 126,248 |
| METRO PACIFIC INVE PHP1 | ** | 56,037 |
| METROPOLIS TOKYO BD 144A 2% DUE 05-17-2021 BEO | ** | 877,294 |
| METROPOLITAN BANK PHP20 | ** | 65,326 |
| METROPOLITAN TRANSN AUTH N Y REV 6.668% 11-15-2039 BEO TAXABLE | ** | 424,629 |
| MEXICHEM SAB DE CV | ** | 375,310 |
| MEXICO(UNITED MEXICAN STATES) 4.0% 15/03/2115 | ** | 579,116 |
| *MFB NT COLLECTIVE AGGREGATE BOND INDEX FUND-NON LENDING | ** | 5,213,161,170 |
| *MFB NT COLLECTIVE RUSSELL 2000 INDEX FUND - DC - NON LENDING (TIER J) | ** | 3,272,418,227 |

MFO AEW GLOBAL PROPERTIES TRUST FUND DC PLAN CALSS B

** 444,014,504

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| Security Name, Maturity Date, and Rate | Cost | Current Value (in dollars) |
|--|------|-------------------------------|
| MFO JPMORGAN MBS FUND COMMINGLED | ** | 80,615,766 |
| MFO PIMCO FDS PAC INVT MGMT SER SHORT-TERM PORTFOLIO INSTL CL | ** | 2,132,352 |
| MFO PIMCO FDS PAC INVT MGMT SER INVT GRADE CORP PORTFOLIO INSTL CL | ** | 10,995,479 |
| MFO PIMCO PAPS ASSET BACKED SECURITIES | ** | 44,170,738 |
| MFO PIMCO SHORT TERM FLOATING NAV II | ** | 77,970,637 |
| *MFO SSGA GLOBAL ALL CAP EQUITY EX US INDEX NL FUND CLASS A | ** | 6,623,426,868 |
| MFO WTC CIF II DIVERSIFIED REAL ASSETS SERIES | ** | 462,643,022 |
| MFO WTC CIF II GLOBAL EQUITY SERIES 3 | ** | 630,395,501 |
| MFRS & TRADERS TR 1.45 DUE 03-07-2018 | ** | 249,885 |
| MFRS & TRADERS TR 2.25% DUE 07-25-2019 | ** | 400,385 |
| MFRS & TRADERS TR CO BK NT PROGRAM 2.1% DUE 02-06-2020 | ** | 3,936,965 |
| MFRS & TRADERS TR CO BK NT PROGRAM 2.3 DUE 01-30-2019 | ** | 1,153,130 |
| MICHAEL KORS HOLDINGS LTD COM NPV | ** | 468,285 |
| MICHELIN (CGDE) EUR2 | ** | 2,128,290 |
| MICROSEMI CORP COM | ** | 3,587,093 |
| MICROSOFT CORP 1.55% DUE 08-08-2021 | ** | 167,472 |
| MICROSOFT CORP 1.85% DUE 02-12-2020 | ** | 552,849 |
| MICROSOFT CORP 2% DUE 08-08-2023 | ** | 131,140 |
| MICROSOFT CORP 2.375 DUE 05-01-2023 | ** | 198,315 |
| MICROSOFT CORP 2.4% DUE 08-08-2026 | ** | 3,028,106 |
| MICROSOFT CORP 2.875% DUE 02-06-2024 | ** | 366,226 |
| MICROSOFT CORP 3.3% DUE 02-06-2027 | ** | 5,260,655 |
| MICROSOFT CORP 3.45% DUE 08-08-2036 | ** | 221,663 |
| MICROSOFT CORP COM | ** | 85,701,157 |
| MICROSOFT CORP FIXED 1.85% DUE 02-06-2020 | ** | 10,399,158 |
| MICRO-STAR INTL TWD10 | ** | 802,756 |
| MICROSTRATEGY INC CL A NEW | ** | 75,629 |
| MIDAMERICAN ENERGY 5.75% DUE 04-01-2018 | ** | 2,245,968 |
| MIDDLEBY CORP COM | ** | 4,021,915 |
| MIDLAND STS BANCORP INC ILL COM | ** | 16,240 |
| MIDSOUTH BANCORP INC COM | ** | 14,933 |
| MIDWESTONE FINL GROUP INC NEW COM STK | ** | 49,390 |
| MILACRON HLDGS CORP COM | ** | 78,015 |
| MILLER INDS INC TENN COM NEW | ** | 29,077 |
| MINDBODY INC COM CL A COM CL A | ** | 2,417,456 |
| MINEBEA MITSUMI INC | ** | 602,317 |
| MINERAL DEPOSITS NPV | ** | 36,071 |
| MINERALS TECHNOLOGIES INC COM | ** | 2,603,356 |
| MIRATI THERAPEUTICS INC COM | ** | 79,862 |
| MIRVAC GROUP STAPLED SECURITIES | ** | 156,774 |
| MISTRAS GROUP INC COM | ** | 57,314 |
| MITCHAM INDS INC COM | ** | 3,573 |
| MITSUBISHI CORP NPV | ** | 721,479 |
| MITSUBISHI ELEC CP NPV | ** | 593,314 |
| MITSUBISHI ESTATE CO LTD | ** | 347,585 |
| MITSUBISHI GAS CHM NPV | ** | 1,697,726 |
| MITSUBISHI UFJ 2.527% DUE 09-13-2023 | ** | 1,168,841 |

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| Security Name, Maturity Date, and Rate | Current Value Cost (in dollars) |
|--|--|
| MITSUBISHI UFJ 2.95% DUE 03-01-2021 | ** 4,923,526 |
| MITSUBISHI UFJ FIN NPV | ** 1,705,590 |
| MITSUBISHI UFJ FINANCIAL GROUP INC 2.19%BNDS 09-13-2021 | ** 8,051,605 |
| MITSUBISHI UFJ FINL GROUP INC 2.998% 02-22-2022 | ** 29,184 |
| MITSUI CHEMICALS NPV | ** 141,644 |
| MITSUI FUDOSAN CO LTD NPV | ** 347,555 |
| MITSUI O.S.K.LINES NPV | ** 140,251 |
| MIURA CO LTD NPV | ** 1,932,525 |
| MIXI. INC NPV | ** 732,328 |
| MIZUHO FINANCE(CAYMAN) 4.6 SUB BDS 03-27-2024 USD200000 'REGS' | ** 5,287,110 |
| MIZUHO FINANCIAL GROUP NPV | ** 447,482 |
| MIZUHO FINL GROUP 2.601% DUE 09-11-2022 | ** 393,705 |
| MIZUHO FINL GROUP 2.632% DUE 04-12-2021 | ** 1,984,384 |
| MIZUHO FINL GROUP 2.953% DUE 02-28-2022 | ** 1,501,469 |
| MIZUHO FINL GROUP FLTG RT 2.70347% DUE 09-13-2021 | ** 3,363,857 |
| MIZUHO FINL GROUP INC SR NT FLTG RATE DUE 09-11-2022 REG | ** 1,308,788 |
| MKS INSTRS INC COM | ** 141,089 |
| MLP APOLLO GLOBAL MGMT LLC CL A SHS | ** 3,514,350 |
| MLP SE NPV | ** 280,893 |
| MMC NORILSK NICKEL ADR EACH REPR 1/10 SHARE (S | ** 192,931 |
| MMI HOLDINGS LIMIT ZAR0.000001 | ** 194,398 |
| MOBILE MINI INC COM | ** 155,595 |
| MOBILE TELESYSTEMS PJSC ADR | ** 451,111 |
| MODINE MFG CO COM STK | ** 116,211 |
| MOELIS & CO CL A CL A | ** 2,330,134 |
| MOF OF CZECH 20/04/2018 | ** 564,583 |
| MOLINA HEALTHCARE INC COM | ** 2,242,430 |
| MOLSON COORS 1.45% DUE 07-15-2019 | ** 3,253,836 |
| MOLSON COORS 3.5 DUE 05-01-2022 | ** 246,505 |
| MOLSON COORS FIXED 2.25% DUE 03-15-2020 | ** 2,984,871 |
| MONADELPHOUS GROUP NPV | ** 444,992 |
| MONARCH CASINO & RESORT INC COM | ** 46,747 |
| MONDELEZ INTL INC COM | ** 9,931,012 |
| MONDI LTD NPV | ** 209,642 |
| MONDI PLC GBP | ** 1,160,061 |
| MONMOUTH REAL ESTATE CORP MD | ** 69,331 |
| MONOTYPE IMAGING HLDGS INC COM STK | ** 36,897 |
| MONRO INC COM USD0.01 | ** 125,062 |
| MONSANTO CO NEW COM | ** 3,372,490 |
| MONSTER BEVERAGE CORP NEW COM | ** 8,269,218 |
| MOODYS CORP 2.75 07-15-2019 | ** 5,694,707 |
| MOODYS CORP 5.25% DUE 07-15-2044 | ** 603,978 |
| MOODYS CORP COM | ** 5,912,371 |
| MOOG INC CL A | ** 217,125 |
| MORGAN STANLEY 2.2% DUE 12-07-2018 | ** 380,435 |

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| | | |
|--------------------------------------|----|-----------|
| MORGAN STANLEY 2.5% DUE 04-21-2021 | ** | 8,096,424 |
| MORGAN STANLEY 2.625% DUE 11-17-2021 | ** | 6,365,858 |

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| Security Name, Maturity Date, and Rate | Current Cost Value (in dollars) |
|--|---------------------------------------|
| MORGAN STANLEY 2.65% DUE 01-27-2020 | ** 2,482,157 |
| MORGAN STANLEY 2.75% DUE 05-19-2022 | ** 9,674,355 |
| MORGAN STANLEY 2.8% DUE 06-16-2020 | ** 8,132,725 |
| MORGAN STANLEY 3.125% DUE 07-27-2026 | ** 1,477,522 |
| MORGAN STANLEY 3.625% DUE 01-20-2027 | ** 4,278,038 |
| MORGAN STANLEY 3.75% DUE 02-25-2023 | ** 2,119,358 |
| MORGAN STANLEY 3.875% DUE 01-27-2026 | ** 1,167,450 |
| MORGAN STANLEY 3.875% DUE 04-29-2024 | ** 2,505,782 |
| MORGAN STANLEY 3.971% 07-22-2038 | ** 585,054 |
| MORGAN STANLEY 4.1% DUE 05-22-2023 | ** 797,008 |
| MORGAN STANLEY 4.3% DUE 01-27-2045 | ** 230,816 |
| MORGAN STANLEY 4.35 DUE 09-08-2026 | ** 3,405,542 |
| MORGAN STANLEY 5.5% DUE 01-26-2020 | ** 2,294,268 |
| MORGAN STANLEY 5.5% DUE 07-28-2021 | ** 1,640,757 |
| MORGAN STANLEY 5.625% DUE 09-23-2019 | ** 1,633,413 |
| MORGAN STANLEY 5.75% DUE 01-25-2021 | ** 3,378,182 |
| MORGAN STANLEY 7.3% DUE 05-13-2019 | ** 4,051,218 |
| MORGAN STANLEY ABS CAP I INC 2005-HE1 CLM1 FLT RT DUE 12-25-2034 | ** 6,997,578 |
| MORGAN STANLEY BK 2.655% DUE 02-15-2046 | ** 8,060,269 |
| MORGAN STANLEY BK 2.982% DUE 07-15-2050 | ** 3,034,956 |
| MORGAN STANLEY BK 3.077% DUE 03-15-2048 | ** 2,009,328 |
| MORGAN STANLEY BK 3.101% DUE 12-15-2047 | ** 17,242,420 |
| MORGAN STANLEY BK 3.372% DUE 10-15-2048 | ** 7,780,538 |
| MORGAN STANLEY BK 3.473% DUE 12-15-2047 | ** 5,976,001 |
| MORGAN STANLEY BK 4.051 DUE 04-15-2047 | ** 1,167,956 |
| MORGAN STANLEY BK 4.11% DUE 10-15-2047 | ** 2,274,587 |
| MORGAN STANLEY BK AMER MERRILL LYNCH TR 2017-C34 CL A-SB 3.354% 11-15-2052 | ** 2,269,973 |
| MORGAN STANLEY CAP 3.049% DUE 11-15-2049 | ** 1,882,550 |
| MORGAN STANLEY CAP 3.261% DUE 05-15-2048 | ** 8,302,743 |
| MORGAN STANLEY FIXED 1.875% DUE 01-05-2018 | ** 16,487,703 |
| MORGAN STANLEY FIXED 3.7% DUE 10-23-2024 | ** 454,664 |
| MORGAN STANLEY FORMERLY MORGAN STANLEY 3.591% 07-22-2028 | ** 504,602 |
| MORGAN STANLEY GLOBAL MEDIUM TERM NT SERF 6.625% DUE 04-01-2018/04-01-2008 | ** 6,930,103 |
| MORGAN STANLEY SR NT 2.45% DUE 02-01-2019 | ** 5,749,527 |
| MORINAGA & CO NPV | ** 750,276 |
| MORNEAU SHEPHELL I COM STK | ** 658,686 |
| MOSAIC CO NEW 3.25% DUE 11-15-2022 | ** 529,329 |
| MOSAIC CO NEW 4.25% DUE 11-15-2023 | ** 155,327 |
| MOSAIC CO NEW 5.45% DUE 11-15-2033 | ** 255,928 |
| MOSAIC CO/THE | ** 767,773 |
| MOTORCAR PTS & ACCESSORIES INC COM | ** 52,954 |
| MOVADO GROUP INC COM | ** 59,409 |
| MPLX LP 4.875% DUE 12-01-2024 | ** 123,959 |
| MPLX LP FIXED 4.125% DUE 03-01-2027 | ** 906,451 |
| MRC GLOBAL INC COM | ** 101,740 |
| MS&AD INS GP HLDGS NPV | ** 1,771,272 |

MTS SYS CORP COM

** 76,039

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| Security Name, Maturity Date, and Rate | Current Cost Value (in dollars) |
|---|---------------------------------------|
| MTU AERO ENGINES A NPV (REGD) | ** 3,210,151 |
| MUENCHENER RUECKVE NPV(REGD) | ** 1,393,545 |
| MUFG AMERS HLDGS CORP 2.25% DUE 02-10-2020 | ** 4,811,730 |
| MULESOFT INC CL A CL A | ** 2,902,848 |
| MULTI-COLOR CORP COM | ** 10,704 |
| MULTIPLUS SA COMSTK | ** 564,930 |
| MUNICIPAL ELEC AUTH GA 6.637% 04-01-2057BEO TAXABLE | ** 12,818 |
| MUNICIPAL ELEC AUTH GA 6.655% 04-01-2057BEO TAXABLE | ** 2,638,862 |
| MURPHY OIL CORP COM | ** 14,943,185 |
| MUTUALFIRST FINL INC COM | ** 27,486 |
| MYERS INDS INC COM | ** 10,901 |
| MYLAN INC FORMERLY 2.6 DUE 06-24-2018 | ** 5,008,310 |
| MYLAN INC FORMERLY MYLAN LABS INC TO 10 2.55 DUE 03-28-2019 REG | ** 330,007 |
| MYLAN N V FIXED 2.5% DUE 06-07-2019 | ** 5,907,885 |
| MYLAN N V FIXED 3.15% DUE 06-15-2021 | ** 201,117 |
| MYLAN N V FIXED 3.75% DUE 12-15-2020 | ** 510,929 |
| MYLAN N V FIXED 3.95% DUE 06-15-2026 | ** 1,714,224 |
| MYR GROUP INC DEL COM STK | ** 76,891 |
| MYRIAD GENETICS INC COM | ** 128,588 |
| N W PIPE CO COM | ** 1,808,749 |
| N.E BANCORP COM NEW | ** 28,498 |
| NABORS IND INC 4.625% DUE 09-15-2021 | ** 571,500 |
| NABORS IND INC 5% DUE 09-15-2020 | ** 24,938 |
| NABORS INDS INC 6.15% DUE 02-15-2018 | ** 3,408,500 |
| NABORS INDUSTRIES COM USD0.10 | ** 194,737 |
| NACCO IND INC CL A COM | ** 23,155 |
| NAGAILEBEN CO NPV | ** 620,434 |
| NAMPAK ZAR0.05 | ** 365,275 |
| NANOMETRICS INC COM DELAWARE | ** 78,224 |
| NASDAQ INC | ** 8,600,427 |
| NASDAQ INC SR NT FLTG RATE 03-22-2019 | ** 3,400,809 |
| NASPERS 'N' ZAR0.02 | ** 2,853,386 |
| NATERA INC COM | ** 265,277 |
| NATIONAL AUSTRALIA BANK FLTG 144A DUE 04-17-2019 | ** 6,607,013 |
| NATIONAL BK CDA N Y BRH INSTL CTF DEP PRD TD 08-14-2017 FLTG DUE 02-14-2019 | ** 7,255,517 |
| NATIONAL BK HLDGS CORP CL A COM STK | ** 2,248,696 |
| NATIONAL CITY CORP 6.875% DUE 05-15-2019 | ** 1,378,306 |
| NATIONAL COMM CORP COM | ** 51,802 |
| NATIONAL GEN HLDGS CORP COM | ** 116,230 |
| NATIONAL HEALTH INVS INC COM | ** 67,842 |
| NATIONAL INSTRS CORP COM | ** 2,489,474 |
| NATIONAL OILWELL VARCO COM STK | ** 7,167,980 |
| NATIONAL PRESTO INDS INC COM | ** 61,162 |
| NATIONAL RETAIL PPTYS INC COM STK | ** 390,025 |
| NATIONAL RURAL UTILS COOP FIN CORP MEDIUM TERM NTS 1.5% 11-01-2019 | ** 4,432,941 |
| NATIONAL RURAL UTILS COOP FIN CORP MEDIU VAR RT DUE 04-05-2019 | ** 7,091,866 |

NATIONAL STORAGE AFFILIATES TR COM SHS BEN INT COM SHS BEN INT

** 46,342

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| Security Name, Maturity Date, and Rate | Current Cost Value (in dollars) |
|---|---------------------------------------|
| NATIONAL STORAGE R REIT STAPLED UNIT | ** 39,572 |
| NATIONAL WESTN LIFE GROUP INC CL A COMMON STOCK | ** 135,718 |
| NATIONSTAR MTG HLDGS INC COM STK | ** 155,567 |
| NATL AUSTRALIA BK 2% DUE 01-14-2019 | ** 5,606,764 |
| NATL AUSTRALIA BK 2.25% DUE 01-10-2020 | ** 5,224,791 |
| NATL AUSTRALIA BK 2.4% DUE 12-07-2021 | ** 14,940,525 |
| NATL AUSTRALIA BK LTD GLOBAL MEDIUM TR # SR 00047 144A 4.375 12-10-2020 | ** 793,029 |
| NATL BK CDA MEDIUM 2.1% DUE 12-14-2018 | ** 249,779 |
| NATL BK CDA MEDIUM 2.15% DUE 06-12-2020 | ** 298,296 |
| NATL BK CDA MEDIUM FLTG RT 2.10878% DUE 06-12-2020 | ** 7,264,665 |
| NATL HEALTHCARE CORP COM | ** 87,449 |
| NATL RETAIL PPTYS 3.6% DUE 12-15-2026 | ** 20,823 |
| NATL RETAIL PPTYS 3.9% DUE 06-15-2024 | ** 82,035 |
| NATL RETAIL PPTYS 4% DUE 11-15-2025 | ** 137,458 |
| NATL RETAIL PPTYS 5.5% DUE 07-15-2021 | ** 433,714 |
| NATL RURAL UTILS 1.65% DUE 02-08-2019 | ** 2,498,339 |
| NATL RURAL UTILS 2.3% DUE 11-15-2019 | ** 150,414 |
| NATL RURAL UTILS 2.35% DUE 06-15-2020 | ** 200,529 |
| NATL RURAL UTILS 2.4% DUE 04-25-2022 | ** 59,659 |
| NATL RURAL UTILS 2.95% DUE 02-07-2024 | ** 6,210,230 |
| NATL RURAL UTILS 5.45% DUE 02-01-2018 | ** 300,814 |
| NATURAL GAS SVCS GROUP INC COM | ** 42,627 |
| NATURAL GROCERS BY VITAMIN COTTAGE INC COM USD0.001 | ** 23,968 |
| NATURES SUNSHINE PRODS INC COM | ** 9,413 |
| NATUS MED INC DEL COM | ** 77,431 |
| NAUTILUS INC COM | ** 26,700 |
| NAVIENT CORP 5% DUE 10-26-2020 | ** 304,125 |
| NAVIENT CORP COM | ** 347,812 |
| NAVIENT CORP FIXED 8.45% DUE 06-15-2018 | ** 717,850 |
| NAVIGANT CONSULTING INC COM | ** 97,186 |
| NAVIGATORS GROUP INC COM | ** 139,769 |
| NAVISTAR INTL CORP NEW COM | ** 1,057,807 |
| NBCUNIVERSAL MEDIA 5.15% DUE 04-30-2020 | ** 1,678,030 |
| NBCUNIVERSAL MEDIA LLC SR NT 2.875 01-15-2023 | ** 429,312 |
| NBCUNIVERSAL MEDIA LLC SR NT 4.375 4-1-2021 | ** 2,220,449 |
| NBT BANCORP INC COM | ** 162,178 |
| NCISOFT CORP KRW500 | ** 284,911 |
| NCUA GTD NTS TR 2010-R3 SR III-A NT 2.4%DUE 12-08-2020 BEO | ** 186,272 |
| NEKTAR THERAPEUTICS COM | ** 1,248,148 |
| NELNET INC CL A CL A | ** 185,266 |
| NELNET STUD LN 2004-4 CL B FLTG DUE 01-25-2041 | ** 3,563,483 |
| NELNET STUDENT LN TR 2007-1 LN ASSET BKDNT CL B-2 VAR RATE 08-25-2037 REG | ** 6,726,348 |
| NEOGEN CORP COM | ** 1,221,641 |
| NEOPHOTONICS CORP | ** 29,748 |
| NEPI ROCKCASTLE PL ORD EUR0.01 | ** 114,135 |

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| Security Name, Maturity Date, and Rate | Current Cost Value (in dollars) |
|--|---------------------------------------|
| NESTE OYJ NPV | ** 2,090,514 |
| NESTLE SA CHF0.10(REGD) | ** 27,244,071 |
| NETAPP INC 3.375 DUE 06-15-2021 | ** 101,836 |
| NETAPP INC FIXED 2% 09-27-2019 | ** 2,976,759 |
| NETFLIX INC COM STK | ** 18,227,178 |
| NETGEAR INC COM | ** 210,736 |
| NETSCOUT SYS INC COM | ** 255,993 |
| NETWORK-1 TECHNOLOGIES INC COM | ** 6,960 |
| NEUROCRINE BIOSCIENCES INC COM | ** 4,914,163 |
| NEVADA PWR CO 7.125% DUE 03-15-2019 | ** 512,916 |
| NEW HOME CO INC COM | ** 14,096 |
| NEW MEDIA INVT GROUP INC COM | ** 107,325 |
| NEW RELIC INC COM | ** 3,597,453 |
| NEW SR INVT GROUP INC COM | ** 38,488 |
| NEW WORLD DEVELOPMENT CO HKD1 | ** 1,052,632 |
| NEW YORK CMNTY BANCORP INC COM | ** 565,263 |
| NEW YORK LIFE CAP CORP FLTG 144A DUE 06-10-2022 | ** 803,819 |
| NEW YORK LIFE GLOBAL FDG 2.3% DUE 06-10-2022 BEO | ** 2,583,307 |
| NEW YORK N Y CITY TRANSITIONAL FIN AUTH REV 5.572% 11-01-2038 BEO TAXABLE | ** 177,299 |
| NEW YORK ST DORM AUTH ST PERS INCOME TAXREV 5.051% 09-15-2027 BEO TAXABLE | ** 914,864 |
| NEW YORK ST TWY AUTH SECOND GEN HWY & BRDG TR FD 5.449% 04-01-2025 BEO TAXABLE | ** 1,477,489 |
| NEW YORK TIMES CO CL A ISIN #US6501111073 | ** 1,657,397 |
| NEW ZEALAND(GOVT) 2% ILN 20/09/25 NZD1000 | ** 79,004 |
| NEWCREST MINING LTD NPV | ** 229,994 |
| NEWELL BRANDS INC 2.6% DUE 03-29-2019 | ** 669,278 |
| NEWELL BRANDS INC 2.875% DUE 12-01-2019 | ** 5,549,227 |
| NEWELL BRANDS INC 3.15% DUE 04-01-2021 | ** 1,981,928 |
| NEWELL BRANDS INC 3.85% DUE 04-01-2023 | ** 1,324,494 |
| NEWELL BRANDS INC 4.2% DUE 04-01-2026 | ** 1,086,184 |
| NEWELL BRANDS INC COM | ** 2,752,665 |
| NEWGATE FUND.PLC FRN M/BKD 12/2050 GBP 'A3A' | ** 1,693,435 |
| NEWPARK RES INC COM PAR \$0.01 NEW COM PAR \$0.01 NEW | ** 1,784,500 |
| NEWS CORP COM CL A | ** 28,157 |
| NEWS CORP COM CL B | ** 9,495 |
| NEXEO SOLUTIONS INC COM SHS COM SHS | ** 13,586 |
| NEXON CO LTD NPV | ** 845,838 |
| NEXPOINT RESIDENTIAL TR INC COM | ** 11,176 |
| NEXSTAR MEDIA GROUP INC CL A CL A | ** 186,976 |
| NEXTERA ENERGY CAP 2.3% DUE 04-01-2019 | ** 3,038,349 |
| NH FOODS LTD NPV | ** 1,069,466 |
| NHA MORTGAGE BACK. VAR M/BKD 01/07/2020 CAD | ** 819,166 |
| NHA MORTGAGE BACKE FRN M/BKD 08/2020 CAD | ** 283,216 |
| NHA MTG BACKED SECS 98001212 FLTG RT 01/06/2020 | ** 324,430 |
| NIAGARA MOHAWK PWR 4.881% DUE 08-15-2019 | ** 923,896 |
| NICHOLAS FINL INC BC COM NEW COM NEW | ** 9,918 |

NICOLET BANKSHARES INC COM
NIEN MADE ENTERPRI TWD10

** 21,896
** 1,271,513

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| Security Name, Maturity Date, and Rate | Current Cost Value (in dollars) |
|--|---------------------------------------|
| NIHON PARKERIZING NPV | ** 1,019,547 |
| NIKE INC CL B | ** 12,765,892 |
| NINE DRAGONS PAPER HKD0.1 | ** 738,119 |
| NINTENDO CO LTD NPV | ** 291,306 |
| NIPPON BUILDING FD REIT | ** 166,380 |
| NIPPON DENKO CO NPV | ** 455,904 |
| NIPPON ELECTRIC GLASS CO LTD | ** 798,047 |
| NIPPON EXPRESS CO NPV | ** 1,182,306 |
| NIPPON LIFE INS CO STEP CPN 5.1% DUE 10-16-2044 | ** 10,550,000 |
| NIPPON TELEGRAPH & TELEPHONE CORP NPV | ** 4,631,295 |
| NISOURCE FIN CORP 5.65% DUE 02-01-2045 | ** 110,195 |
| NISOURCE FIN CORP 6.4% DUE 03-15-2018 | ** 54,460 |
| NISOURCE FIN CORP 6.8% DUE 01-15-2019 | ** 106,602 |
| NISOURCE INC COM | ** 3,478,182 |
| NISSAN AUTO 1.06% DUE 02-15-2019 | ** 163,004 |
| NISSAN AUTO 1.07% DUE 05-15-2019 | ** 516,605 |
| NISSAN AUTO 1.11% DUE 05-15-2019 | ** 116,192 |
| NISSAN AUTO 1.3% DUE 06-15-2020 | ** 302,697 |
| NISSAN AUTO 1.32% DUE 01-15-2021 | ** 472,709 |
| NISSAN AUTO 1.54% DUE 10-17-2022 | ** 6,261,348 |
| NISSAN AUTO 1.56% DUE 05-15-2020 | ** 6,081,294 |
| NISSAN AUTO 1.59% DUE 07-15-2022 | ** 2,174,245 |
| NISSAN AUTO 1.95% DUE 10-16-2023 | ** 1,586,408 |
| NISSAN AUTO LEASE 1.61000001431% DUE 01-18-2022 | ** 1,144,945 |
| NISSAN AUTO LEASE TR 2017-B CL A-3 2.05% 09-15-2020 | ** 1,178,242 |
| NISSAN AUTO RECEIVABLES 2017-C CL A-3 2.12% 04-18-2022 | ** 5,083,221 |
| NISSAN AUTO RECEIVABLES 2017-C CL A-4 2.28% 02-15-2024 | ** 1,994,672 |
| NISSAN MASTER OWNER TR RECEIVABLES SER 2017-C CL A FRN 10-17-2022 | ** 14,483,708 |
| NISSAN MOTOR ACCEPTANCE CORP NT 144A 1.8 USD1000 144A 03-15-2018 BEO | ** 219,977 |
| NISSAN MTR ACCEP 1.55% DUE 09-13-2019 | ** 244,906 |
| NISSAN MTR ACCEP 1.9% DUE 09-14-2021 | ** 895,997 |
| NISSAN MTR ACCEP 2.15% DUE 09-28-2020 | ** 3,709,085 |
| NISSAN MTR ACCEP 2.35% DUE 03-04-2019 | ** 200,239 |
| NISSAN MTR ACCEP CORP SR NT FLTG RATE 144A VAR RT DUE 01-13-2022 | ** 911,206 |
| NISSHA CO LTD NPV | ** 547,403 |
| NITTO KOHKI CO LTD NPV | ** 1,210,149 |
| NL INDS INC COM NEW | ** 26,291 |
| NMI HLDGS INC CL A CL A | ** 97,665 |
| NN GROUP N.V. EUR0.12 | ** 823,102 |
| NN INC COM | ** 82,110 |
| NOBLE CORP PLC COMMON STOCK | ** 105,632 |
| NOBLE ENERGY INC 3.85% DUE 01-15-2028 | ** 2,076,328 |
| NOBLE ENERGY INC 3.9% DUE 11-15-2024 | ** 4,472,600 |
| NOBLE ENERGY INC 4.15% DUE 12-15-2021 | ** 4,032,617 |
| NOBLE ENERGY INC 5.625% DUE 05-01-2021 | ** 44,169 |
| NOK CORP NPV | ** 165,407 |

NOKIA OYJ EUR0.06

** 399,416

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| Security Name, Maturity Date, and Rate | Current Cost Value (in dollars) |
|---|---------------------------------------|
| NOMURA ASSET ACCEP CORP ALTERNATIVE CL I-A-5 FLTG RATE DUE 03-25-2047 REG | ** 3,365,290 |
| NOMURA HLDGS INC 2.75% DUE 03-19-2019 | ** 2,342,386 |
| NOMURA REAL ESTATE MASTER FU | ** 969,900 |
| NOMURA RL EST INC NPV | ** 33,645 |
| NORDEA BK AG 2.375% DUE 04-04-2019 | ** 503,018 |
| NORDEA HYPOTEK AB MTN 1.0% 08/04/2022 | ** 1,191,133 |
| NORDEA KREDIT REALKREDITAKTIE 2.5% 01/10/2047 | ** 456 |
| NORDEA REALKREDIT 2% SNR SEC 01/10/47 DKK0.01 | ** 1,583,711 |
| NORDEA REALKREDIT 2.5% BDS 10/01/37 DKK0.01 | ** 23,037 |
| NORDIC AMERICAN OFFSHORE LTD COMMON STOCK | ** 447 |
| NORDSON CORP COM | ** 4,758,000 |
| NORDSTROM INC 4 DUE 10-15-2021 | ** 62,064 |
| NORDSTROM INC 4.75% DUE 05-01-2020 | ** 2,459,454 |
| NORDSTROM INC COM | ** 1,349,335 |
| NORFOLK SOUTHN 3.25 DUE 12-01-2021 | ** 235,677 |
| NORFOLK SOUTHN 3.95 DUE 10-01-2042 | ** 25,614 |
| NORFOLK SOUTHN 4.45% DUE 06-15-2045 | ** 780,413 |
| NORFOLK SOUTHN 5.75% DUE 04-01-2018 | ** 827,484 |
| NORFOLK SOUTHN 5.9% DUE 06-15-2019 | ** 2,186,656 |
| NORINCHUKIN BK NEW YORK BRH 12-07-2017 1.7% CTF OF DEP 06-29-2018 | ** 13,010,734 |
| NORTH AMERN DEV BK NT 2.3% DUE 10-10-2018 REG | ** 7,617,512 |
| NORTH AMERN DEV BK NT 4.375% DUE 02-11-2020 REG | ** 2,083,946 |
| NORTHFIELD BANCORP INC DEL COM USD0.01 | ** 89,277 |
| *NORTHN TR CO 6.5% DUE 08-15-2018 | ** 513,731 |
| NORTHRIM BANCORP INC COM | ** 24,270 |
| NORTHROP GRUMMAN 2.08% DUE 10-15-2020 | ** 5,256,805 |
| NORTHROP GRUMMAN 2.55% DUE 10-15-2022 | ** 1,628,315 |
| NORTHROP GRUMMAN 2.93% DUE 01-15-2025 | ** 8,071,759 |
| NORTHROP GRUMMAN 3.25% DUE 01-15-2028 | ** 3,905,698 |
| NORTHROP GRUMMAN 5.05% DUE 08-01-2019 | ** 1,227,780 |
| NORTHROP GRUMMAN 7.75% DUE 02-15-2031 | ** 35,618 |
| NORTHROP GRUMMAN CORP COM | ** 13,274,778 |
| NORTHSTAR RLTY EUROPE CORP COM | ** 21,528 |
| NORTHWEST AIRLS PASS THRU TRS NORTHWEST AIRLINES INC P/THRU STEP UP 05-20-2023 | ** 241,861 |
| NORTHWEST BANCSHARES INC MD COM | ** 168,705 |
| NORWAY(KINGDOM OF) 3.75% SNR 25/05/21 NOK1000 | ** 107,128 |
| NORWOOD FINL CORP COM | ** 19,338 |
| NOVANTA INC NOVANTA INC | ** 110,850 |
| NOVARTIS AG CHF0.50 (REGD) | ** 11,414,833 |
| NOVARTIS CAP CORP 3.4% DUE 05-06-2024 | ** 426,386 |
| NOVASTAR MTG FDG FLTG RT 2.64135% DUE 06-25-2035 | ** 201,894 |
| NOVATEK MICROELECTRONICS CORP TWD10 | ** 537,024 |
| NOVATEK PJSC GDR EACH REPR 10 ORD 'REG S | ** 173,874 |
| NOVOCURE LTD COM USD0.00 | ** 1,092,699 |
| NOVOLIPETSK STEEL GDR EACH REP 10 RUB1 'REGS' | ** 476,474 |

NOVO-NORDISK AS DKK0.2 SERIES'B'
NOW INC COM

** 11,732,105
** 164,501

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| Security Name, Maturity Date, and Rate | Cost | Current Value (in dollars) |
|---|------|-------------------------------|
| NRG ENERGY INC COM NEW | ** | 242,222 |
| *NT COLLECTIVE S&P500 INDEX FUND-DC-NON LENDING (TIER J) | ** | 13,405,393,389 |
| NTPC LTD INR10 | ** | 98,703 |
| NTT DOCOMO NPV | ** | 578,862 |
| NTT FINANCE CORP 1.9% SNR EMTN 21/07/21 USD | ** | 390,308 |
| NUCOR CORP 4% DUE 08-01-2023 | ** | 157,063 |
| NUCOR CORP 5.85% DUE 06-01-2018 | ** | 634,482 |
| NUCOR CORP 6.4% DUE 12-01-2037 | ** | 33,470 |
| NUTANIX INC CL A CL A | ** | 3,764,905 |
| NUVECTRA CORP COM | ** | 6,363 |
| NV5 GLOBAL INC COMMON STOCK | ** | 40,883 |
| NVIDIA CORP COM | ** | 9,360,950 |
| NY & CO INC COM STK | ** | 12,018 |
| NY N Y TAXABLE-BUILD AMER BDS-F-1 6.646 DUE 12-01-2031/12-01-2020 BEO | ** | 112,130 |
| NYKREDIT 2.5% 01/10/2014 | ** | 9,873 |
| NYKREDIT REALKREDI 1% CVD BDS 01/04/18 DKK0.01 | ** | 712,314 |
| NYKREDIT REALKREDI 2% CVD BDS 01/10/47 DKK0.01 | ** | 2,462,363 |
| NYKREDIT REALKREDI 2.5% SNR SEC 01/10/2037 DKK | ** | 338,240 |
| NYKREDIT REALKREDI 3% SNR SEC 01/10/47 DKK0.01 | ** | 10,144 |
| NYKREDIT REALKREDIT A/S 2% DUE 01/10/37 | ** | 301,326 |
| O REILLY 4.625% DUE 09-15-2021 | ** | 3,718,873 |
| O REILLY AUTOMOTIVE INC NEW 3.6% DUE 09-01-2027 | ** | 56,206 |
| OASIS PETE INC NEW COM STK | ** | 196,432 |
| OBAYASHI CORP NPV | ** | 1,169,610 |
| OBIC CO LTD NPV | ** | 2,396,970 |
| OC OERLIKON CORP CHF1 (REGD) | ** | 941,554 |
| OCCIDENTAL PETE 2.7% DUE 02-15-2023 | ** | 405,251 |
| OCCIDENTAL PETE 3% DUE 02-15-2027 | ** | 1,759,649 |
| OCCIDENTAL PETE 3.125% DUE 02-15-2022 | ** | 502,350 |
| OCCIDENTAL PETE 3.4% DUE 04-15-2026 | ** | 1,689,795 |
| OCCIDENTAL PETE 4.1% DUE 02-01-2021 | ** | 670,296 |
| OCCIDENTAL PETROLEUM CORP | ** | 7,137,359 |
| OCEANEERING INTL INC COM | ** | 208,588 |
| OCEANFIRST FINL CORP COM | ** | 2,374,943 |
| OCI CO LTD KRW5000 | ** | 120,802 |
| OCWEN FINL CORP COM NEW COM NEW | ** | 31,331 |
| ODEBRECHT OFFSHORE DRILLING FINANCE 6.72% DUE 12-01-2022 | ** | 156,235 |
| ODEBRECHT OFFSHORE DRILLING FINANCE 7.72% 12-01-2026 | ** | 428,924 |
| ODEBRECHT OIL & FINANCE ODEBRECHT OIL & FINANCE VAR RT 12-31-2099 | ** | 70,954 |
| OFFICE DEPOT INC COM | ** | 156,599 |
| OFG BANCORP COM | ** | 38,540 |
| OHIO PWR CO 5.375% DUE 10-01-2021 | ** | 769,583 |
| OHIO STATE 4.534% 05-01-2021 BEO TAXABLE | ** | 10,765,500 |
| OHIO STATE 4.654% 05-01-2022 BEO TAXABLE | ** | 10,940,400 |
| OIL & NATURAL GAS | ** | 82,866 |
| OIL CO LUKOIL PJSC ADR EACH REPR 1 ORD RUB0.02 | ** | 515,705 |
| OIL DRI CORP AMER COM | ** | 21,248 |

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| Security Name, Maturity Date, and Rate | Current Cost Value (in dollars) |
|--|---------------------------------------|
| OIL STS INTL INC COM ISIN US6780261052 | ** 145,038 |
| OK GAS & ELEC CO 8.25% DUE 01-15-2019 | ** 5,970,959 |
| OKI ELECTRIC IND NPV | ** 357,474 |
| OKINAWA CELLULAR NPV | ** 378,774 |
| OKINAWA ELEC POWER NPV | ** 1,045,702 |
| OLD 2ND BANCORP INC DEL COM | ** 40,568 |
| OLD DOMINION FGHT LINE INC COM | ** 4,324,706 |
| OLD LINE BANCSHARES INC COM STK | ** 26,496 |
| OLD MUTUAL PLC ORD GBP0.114285714 | ** 255,178 |
| OLD NATL BANCORP IND COM | ** 256,864 |
| OLD REP INTL CORP COM | ** 497,448 |
| OLIN CORP COM | ** 290,938 |
| OLYMPIC STL INC COM | ** 32,407 |
| OLYMPUS CORP NPV | ** 5,093,443 |
| OMEGA HEALTHCARE INVS INC REIT | ** 334,336 |
| OMNICELL INC COM | ** 904,816 |
| OMNICOM GROUP INC 3.625% DUE 05-01-2022 | ** 1,662,098 |
| OMNICOM GROUP INC COM | ** 10,717,517 |
| OMNICOM GROUP INC SR NT 4.45 DUE 08-15-2020 | ** 4,196,184 |
| ON ASSIGNMENT INC COM | ** 243,648 |
| ON DECK CAP INC COM | ** 34,147 |
| ONCOR ELEC 2.15% DUE 06-01-2019 | ** 199,102 |
| ONE GAS INC COM | ** 3,928,568 |
| ONE LIBERTY PPTYS INC COM | ** 23,898 |
| ONEMAIN DIRECT 2.04% DUE 01-15-2021 | ** 393,741 |
| ONEMAIN DIRECT 2.31% DUE 12-14-2021 | ** 3,496,362 |
| ONEMAIN DIRECT 2.82% DUE 07-15-2024 | ** 952,734 |
| ONEMAIN HLDGS INC COM | ** 165,192 |
| ONEOK INC NEW 4% DUE 07-13-2027 | ** 1,140,219 |
| ONEOK PARTNERS L P 3.2% DUE 09-15-2018 | ** 291,690 |
| ONEOK PARTNERS L P 3.375% DUE 10-01-2022 | ** 2,854,865 |
| ONEOK PARTNERS L P 3.8% DUE 03-15-2020 | ** 3,832,346 |
| ONEOK PARTNERS L P 4.9% DUE 03-15-2025 | ** 268,056 |
| ONT TEACHERS 3.125% DUE 03-20-2022 | ** 975,844 |
| ONTARIO PROV CDA BD 2.5% DUE 09-10-2021 REG | ** 4,404,224 |
| ONTARIO PROV CDA BD 4.4% DUE 04-14-2020 REG | ** 539,396 |
| ONTARIO PROV CDA PROV OF ON 2.5% 2.5% DUE 04-27-2026 BEO | ** 29,516,120 |
| ONTARIO PROV CDA USD BD 1.65% DUE 09-27-2019 REG | ** 113,994 |
| ONTARIO(PROV OF) 0.024% BDS 02/06/26 CAD1 | ** 2,443,333 |
| ONTARIO(PROV OF) 4.2% DEB 02/06/20 CAD1000 | ** 252,293 |
| OOREDOO QSC 3.039% 03/12/2018 | ** 1,508,706 |
| OPEN TEXT CO COM NPV | ** 192,478 |
| OPPENHEIMER HLDGS INC CL A NON VTG SHS CL A NON VTG SHS | ** 38,458 |
| OPTION ONE MTG LN TR SER 2005-2 CL M-1 FLTG RT 05-25-2035 | ** 873,574 |
| OPUS BK IRVINE CALIF FORMERLY OPUS BK REDONDO BEACH CALIF TO 04/11/2014 COM | ** 113,923 |

ORACLE CORP 1.9% DUE 09-15-2021
ORACLE CORP 2.25% DUE 10-08-2019

** 7,721,190
** 1,130,086

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| Security Name, Maturity Date, and Rate | Current Cost Value (in dollars) |
|--|---------------------------------------|
| ORACLE CORP 2.4% DUE 09-15-2023 | ** 5,194,218 |
| ORACLE CORP 2.5% BNDS 10-15-2022 | ** 2,002,251 |
| ORACLE CORP 2.5% DUE 05-15-2022 | ** 1,337,104 |
| ORACLE CORP 2.625% 02-15-2023 | ** 3,026,698 |
| ORACLE CORP 2.65% DUE 07-15-2026 | ** 97,495 |
| ORACLE CORP 2.95% DUE 05-15-2025 | ** 4,318,610 |
| ORACLE CORP 2.95% DUE 11-15-2024 | ** 755,375 |
| ORACLE CORP 3.85% DUE 07-15-2036 | ** 116,243 |
| ORACLE CORP 3.9% DUE 05-15-2035 | ** 158,894 |
| ORACLE CORP 4.125% DUE 05-15-2045 | ** 2,696,338 |
| ORACLE CORP 5% DUE 07-08-2019 | ** 2,256,514 |
| ORACLE CORP 5.375 DUE 07-15-2040 | ** 151,719 |
| ORACLE CORP 5.75% DUE 04-15-2018 | ** 202,292 |
| ORACLE CORP COM | ** 23,465,064 |
| ORACLE CORP JAPAN NPV | ** 207,338 |
| ORANGE EUR4 | ** 590,847 |
| ORANGE S A 1.625% DUE 11-03-2019 | ** 7,258,441 |
| ORASURE TECHNOLOGIES INC COM | ** 23,481 |
| ORBCOMM INC COM STK | ** 79,292 |
| ORCHIDS PAPER PRODS CO DEL COM | ** 10,496 |
| ORICA LIMITED NPV | ** 2,964,648 |
| ORIGIN ENERGY LTD NPV | ** 975,186 |
| ORION CORPORATION SER'B'NPV | ** 704,644 |
| ORION GROUP HLDGS INC FORMERLY ORION MARINE GROUP INC TO 05/20/2016 COM STK | ** 21,666 |
| ORITANI FINL CORP NEW COM STK | ** 96,547 |
| ORIX CORP 2.9% DUE 07-18-2022 | ** 62,780 |
| ORIX CORP 3.25% DUE 12-04-2024 | ** 99,681 |
| ORIX CORP NPV | ** 727,218 |
| ORMAT TECHNOLOGIES INC COM | ** 211,899 |
| ORRSTOWN FINL SVCS INC COM | ** 11,767 |
| ORTHOFIX INTL N.V COM STK USD0.10 | ** 49,175 |
| OSCAR US FDG VI 2.82% DUE 06-10-2021 | ** 1,849,143 |
| OSHKOSH CORPORATION | ** 298,846 |
| OSI SYS INC COM | ** 125,348 |
| OSRAM LICHT AG NPV | ** 1,911,171 |
| OTONOMY INC COM | ** 11,477 |
| OTP BANK NYRT HUF100 | ** 99,957 |
| OTSUKA CORP NPV | ** 413,747 |
| OUTFRONT MEDIA INC COM | ** 130,361 |
| OVERSEA-CHINESE BANKING CORPORATION SGD0.5 | ** 268,141 |
| OVERSEAS PVT INVT 3.43% DUE 05-15-2030 | ** 7,391,639 |
| OVERSEAS SHIPHOLDING GROUP INC NEW COM USD0.01 CL A (POST REV SPLT) | ** 24,709 |
| OVERSTOCK COM INC DEL COM | ** 137,385 |
| OWENS & MINOR INC NEW COM | ** 114,167 |
| OWENS CORNING NEW COM STK | ** 679,253 |

OXFORD INDS INC COM

** 818,067

OXFORD INSTRUMENTS ORD GBP0.05

** 543,092

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| Security Name, Maturity Date, and Rate | Current Cost Value (in dollars) |
|---|---------------------------------------|
| P A M TRANSN SVCS INC COM | ** 13,599 |
| PAC GAS & ELEC CO 2.45 DUE 08-15-2022 | ** 981,104 |
| PAC GAS & ELEC CO 2.95% DUE 03-01-2026 | ** 3,407,569 |
| PAC GAS & ELEC CO 3.25% DUE 06-15-2023 | ** 1,746,847 |
| PAC GAS & ELEC CO 6.05% DUE 03-01-2034 | ** 378,132 |
| PAC GAS & ELEC CO 8.25% DUE 10-15-2018 | ** 1,726,517 |
| PAC PREMIER BANCORP COM | ** 122,800 |
| PACCAR FINL CORP 1.75% DUE 08-14-2018 | ** 3,348,549 |
| PACCAR INC COM | ** 3,163,060 |
| PACIFIC ETHANOL INC COM PAR \$.001 COM PAR \$.001 | ** 19,597 |
| PACIFIC GAS & ELEC CO 3.85 DUE 11-15-2023 | ** 1,319,218 |
| PACIFICORP 3.6% DUE 04-01-2024 | ** 112,899 |
| PACIFICORP 5.5% DUE 01-15-2019 | ** 82,742 |
| PACIFICORP 5.65% DUE 07-15-2018 | ** 142,875 |
| PACIFICORP 6.25% DUE 10-15-2037 | ** 109,320 |
| PACWEST BANCORP DEL COM | ** 4,391,050 |
| PANASONIC CORP | ** 145,013 |
| PANHANDLE OIL & GAS INC.CL A COM STK | ** 29,489 |
| PAPA JOHNS INTL INC COM | ** 2,048,015 |
| PAR PACIFIC HOLDINGS INC COM NEW COM NEW | ** 16,639 |
| PARAMOUNT GROUP INC COM | ** 196,144 |
| PARK ELECTROCHEMICAL CORP COM | ** 40,283 |
| PARK HOTELS & RESORTS INC COM | ** 257,888 |
| PARKER DRILLING CO COM | ** 11,916 |
| PARKER-HANNIFIN CORP COM | ** 12,015,315 |
| PARK-OHIO HLDGS CORP COM | ** 25,273 |
| PARKWAY LIFE REAL NPV (REIT) | ** 983,307 |
| PARQUE ARAUCO SA NPV | ** 743,462 |
| PARSLEY ENERGY INC CL A CL A | ** 3,027,551 |
| PARTNERS GROUP HLG CHF0.01 (REGD) | ** 503,623 |
| PATRIOT TRANSN HLDG INC COM | ** 5,400 |
| PATRIZIA IMMO AG NPV (REGD) | ** 1,010,242 |
| PATTERSON-UTI ENERGY INC COM | ** 481,346 |
| PAX GLOBAL TECHNOLOGY LIMITED COMSTK | ** 149,775 |
| PAYCOM SOFTWARE INC COM | ** 1,120,122 |
| PAYLOCITY HLDG CORP COM | ** 4,008,600 |
| PAYPAL HLDGS INC COM | ** 53,995,337 |
| PBF ENERGY INC CL A CL A | ** 401,542 |
| PC CONNECTION INC COM | ** 67,150 |
| PCCW LIMITED NPV | ** 23,795 |
| PCM INC COM | ** 9,217 |
| PDF SOLUTIONS INC COM | ** 45,169 |
| PDL BIOPHARMA INC COM | ** 43,763 |
| PEABODY ENERGY CORP NEW | ** 284,724 |
| PEAPACK-GLADSTONE FINL CORP COM | ** 53,230 |
| PEBBLEBROOK HOTEL TR COM STK | ** 5,107,381 |

PEGASYSTEMS INC COM

** 4,142,269

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|---|---------------------------------------|
| PEGATRON CORP TWD10 | ** 319,026 |
| PENN VA CORP NEW COM | ** 23,153 |
| PENNEY J.C CO INC COM | ** 92,152 |
| PENNS WOODS BANCORP INC COM | ** 23,849 |
| PENNSYLVANIA REAL ESTATE INVT TR SH BEN INT SH BEN INT | ** 56,061 |
| PENNSYLVANIA ST HIGHER ED ASSISTANCE AGY SER 2009-1 CL A1 FLTG 1A1 07-25-2029 | ** 1,602,384 |
| PENNSYLVANIA ST HIGHER ED ASSISTANCE AGYSTUDENT LN REV FLTG RT 0% 10-25-2036 BEO | ** 5,847,536 |
| PENSKE AUTOMOTIVE GROUP INC COM STK | ** 416,869 |
| PENSKE TRUCK 3.2% DUE 07-15-2020 | ** 4,130,708 |
| PENSKE TRUCK FIXED 2.7% DUE 03-14-2023 | ** 176,871 |
| PENTAIR FIN S A 2.9% DUE 09-15-2018 | ** 1,507,910 |
| PENUMBRA INC COM | ** 644,303 |
| PEOPLES BANCORP INC COM STK | ** 62,239 |
| PEOPLES BANCORP N C INC COM PEOPLES BANCORP OF NORTH CAROLINA INC | ** 21,234 |
| PEOPLE'S INS CO 'H'CN1 | ** 40,221 |
| PEOPLES UTAH BANCORP COM | ** 41,390 |
| PEOPLES UTD BK 4% DUE 07-15-2024 | ** 459,539 |
| PEOPLES UTD FINL INC COM | ** 606,572 |
| PEPSICO INC 1.35% DUE 10-04-2019 | ** 1,086,914 |
| PEPSICO INC 1.55% DUE 05-02-2019 | ** 1,869,641 |
| PEPSICO INC 2.0% 04-15-2021 | ** 3,984,159 |
| PEPSICO INC 2.375% DUE 10-06-2026 | ** 133,140 |
| PEPSICO INC 3% DUE 08-25-2021 | ** 3,473,940 |
| PEPSICO INC 4% DUE 05-02-2047 | ** 159,782 |
| PEPSICO INC 5% DUE 06-01-2018 | ** 1,352,387 |
| PEPSICO INC COM | ** 13,926,789 |
| PERFICIENT INC COM STK | ** 75,975 |
| PERFORMANCE FOOD GROUP CO COM | ** 2,789,436 |
| PERKINELMER INC COM | ** 3,078,718 |
| PERNOD RICARD NPV EUR 1.55 | ** 12,365,169 |
| PERRIGO FIN PLC 3.5% DUE 12-15-2021 | ** 926,732 |
| PERSIMMON ORD GBP0.10 | ** 2,941,443 |
| PERU(REP OF) 8.2% BDS 12/08/26 | ** 2,055,908 |
| PETROBRAS GLOBAL 6.25% DUE 03-17-2024 | ** 530,500 |
| PETROBRAS GLOBAL 7.25% DUE 03-17-2044 | ** 416,000 |
| PETROBRAS GLOBAL 7.375% DUE 01-17-2027 | ** 990,900 |
| PETRO-CDA 7.875% DUE 06-15-2026 | ** 256,526 |
| PETROL BRASILEIROS PRF NPV | ** 1,031,209 |
| PETROLEOS 3.5% DUE 07-23-2020 | ** 3,010,095 |
| PETROLEOS 4.5% DUE 01-23-2026 | ** 89,838 |
| PETROLEOS MEXICANOS GTD 6.875% DUE 08-04-2026 REG | ** 221,081 |
| PETRONAS CHEMICALS GROUP BHD | ** 173,260 |
| PEUGEOT SA EUR1 | ** 4,098,825 |
| PFIZER INC 3% DUE 06-15-2023 | ** 66,421 |

| | |
|---------------------------|---------------|
| PFIZER INC COM | ** 19,938,277 |
| PGE POLSKA GRUPA PLN10.25 | ** 401,440 |
| PGT INC COM | ** 1,674,890 |

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|--|---------------------------------------|
| PHH CORP COM NEW COM NEW | ** 71,750 |
| PHI INC COM NON VTG | ** 15,411 |
| PHI INC COM VTG | ** 3,616 |
| PHILIP MORRIS INTL 1.875% DUE 02-25-2021 | ** 1,369,492 |
| PHILIP MORRIS INTL 2.625 DUE 03-06-2023 | ** 271,979 |
| PHILIP MORRIS INTL 2.75% DUE 02-25-2026 | ** 7,833,800 |
| PHILIP MORRIS INTL 3.125% DUE 08-17-2027 | ** 5,987,958 |
| PHILIP MORRIS INTL 3.375% DUE 08-11-2025 | ** 5,510,165 |
| PHILIP MORRIS INTL 4.5% DUE 03-26-2020 | ** 1,507,140 |
| PHILIP MORRIS INTL COM STK NPV | ** 28,699,083 |
| PHILIP MORRIS INTL INC 1.875% DUE 11-01-2019 | ** 2,643,737 |
| PHILIP MORRIS INTL INC 2.9 DUE 11-15-2021 | ** 11,540,762 |
| PHILIPPINES(REP OF 6.25% BDS 14/01/2036 PHP | ** 226,362 |
| PHILIPS ELECTRONICS 3.75 DUE 03-15-2022 | ** 83,296 |
| PHILLIPS 66 3.55% DUE 10-01-2026 | ** 297,336 |
| PHILLIPS 66 FLTG RT 2.47152% DUE 04-15-2020 | ** 400,422 |
| PHISON ELECTRONICS TWD10 | ** 606,796 |
| PHOENIX SATELLITE HKD0.10 | ** 248,420 |
| PHOTRONICS INC COM | ** 45,089 |
| PHYSICIANS RLTY TR COM | ** 70,971 |
| PICC PROPERTY & CA 'H'CN1 | ** 743,872 |
| PICO HLDGS INC COM NEW STK | ** 42,970 |
| PIEDMONT NAT GAS 3.64% DUE 11-01-2046 | ** 787,673 |
| PIEDMONT OFFICE REALTY TRU-A | ** 150,644 |
| PIER 1 IMPORTS INC COM | ** 44,791 |
| PINNACLE FINL PARTNERS INC COM | ** 457,205 |
| PINNACLE FOODS INC DEL COM | ** 1,481,041 |
| PINNACLE W CAP 2.25% 11-30-2020 | ** 2,806,664 |
| PIONEER ENERGY SVCS CORP COM | ** 22,280 |
| PIONEER NAT RES CO 6.875% DUE 05-01-2018 | ** 1,954,616 |
| PIONEER NAT RES CO 7.5% DUE 01-15-2020 | ** 350,982 |
| PIRAMAL ENTERPRISES INR2 | ** 1,093,784 |
| PK NATL CORP COM | ** 107,536 |
| PKN ORLEN SA PLN1.25 | ** 923,656 |
| PLAINS ALL AMER PIPELINE 2.85 1-31-2023 | ** 1,435,316 |
| PLAINS ALL AMER PIPELINE BNDS 4.65% DUE 10-15-2025 | ** 118,507 |
| PLAINS ALL AMERN 2.6% DUE 12-15-2019 | ** 198,863 |
| PLAINS ALL AMERN 3.6% DUE 11-01-2024 | ** 3,895,428 |
| PLAINS ALL AMERN 3.65 DUE 06-01-2022 | ** 84,489 |
| PLAINS ALL AMERN 4.5% DUE 12-15-2026 | ** 1,449,591 |
| PLAINS ALL AMERN 5.75% DUE 01-15-2020 | ** 3,196,620 |
| PLAINS ALL AMERN PIPELN L P/PAA 4.9% 02-15-2045 | ** 206,460 |
| PLANET FITNESS INC CL A CL A | ** 2,354,840 |
| PLATFORM SPECIALTY PRODS CORP COM USD0.01 | ** 228,031 |
| PLAYTECH PLC ORD NPV | ** 699,162 |
| PLEXUS CORP COM | ** 199,162 |

PLUM CREEK 4.7% DUE 03-15-2021

** 3,610,610

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| Security Name, Maturity Date, and Rate | Current Cost Value (in dollars) |
|--|---------------------------------------|
| PNC BK N A 3.8 07-25-2023 | ** 3,655,526 |
| PNC BK N A PITT PA 1.5% DUE 02-23-2018 | ** 3,598,870 |
| PNC BK N A PITT PA 1.85% DUE 07-20-2018 | ** 499,567 |
| PNC BK N A PITT PA 1.95% DUE 03-04-2019 | ** 1,312,693 |
| PNC BK N A PITT PA 2.3% DUE 06-01-2020 | ** 299,704 |
| PNC BK N A PITT PA 2.6% DUE 07-21-2020 | ** 503,183 |
| PNC BK N A PITT PA MEDIUM TERM SR 1.6% 06-01-2018 | ** 2,996,148 |
| PNC BK N A PITTSBURGH PA 2.7 DUE 11-01-2022 | ** 537,344 |
| PNC BK NA PITT PA 1.45% DUE 07-29-2019 | ** 2,226,673 |
| PNC BK NA PITT PA 1.7% DUE 12-07-2018 | ** 807,600 |
| PNC BK NA PITT PA 2.55% DUE 12-09-2021 | ** 1,384,303 |
| PNC FDG CORP 4.375% DUE 08-11-2020 | ** 2,103,642 |
| PNC FDG CORP 5.125% DUE 02-08-2020 | ** 422,166 |
| PNC FDG CORP SR NT 6.7 DUE 06-10-2019 | ** 183,538 |
| PNC FINANCIAL SERVICES GROUP COM STK | ** 13,904,217 |
| POLYONE CORP COM | ** 2,449,790 |
| POPULAR INC COM NEW COM USD6 (POST REV SPLIT) | ** 307,237 |
| PORSCHE AUTO HL SE NON VTG PRF NPV | ** 213,683 |
| PORT AUTH N Y & N J 4.458% 10-01-2062 BEO TAXABLE | ** 692,838 |
| PORT AUTH N Y & N J 5.859% 12-01-2024 BEO TAXABLE | ** 22,532,580 |
| PORTO SEGURO SA COM NPV | ** 232,191 |
| POSCO KRW5000 | ** 45,333 |
| POST HLDGS INC COM STK | ** 454,939 |
| POTASH CORP SASK 3.625 DUE 03-15-2024 | ** 266,492 |
| POTBELLY CORP COM | ** 28,081 |
| POU CHEN TWD10 | ** 59,539 |
| POWELL INDS INC COM | ** 41,141 |
| POWER CORP CANADA SUB-VTG NPV | ** 129,175 |
| POWER FINANCE CORP INR10 | ** 738,769 |
| POWERTECH TECHNOLO TWD10 | ** 242,281 |
| PPDC ENERGY INC COM | ** 2,639,466 |
| PPG IND INC COM | ** 17,721,244 |
| PPG INDS INC 2.3% DUE 11-15-2019 | ** 605,063 |
| PPG INDS INC 3.6% DUE 11-15-2020 | ** 348,700 |
| PPL CAP FDG INC 3.4% DUE 06-01-2023 | ** 51,010 |
| PPL CAP FDG INC 3.5 DUE 12-01-2022 | ** 30,844 |
| PPL CAP FDG INC 4.2% DUE 06-15-2022 | ** 126,952 |
| PPL CORP COM ISIN US69351T1060 | ** 1,813,670 |
| PPL ELEC UTILS 4.125% DUE 06-15-2044 | ** 80,777 |
| PPN CMO 4TIMES SQR TR 06-4TS CMLMTG PASTHRU CTF 144A CL A 5.4 DUE 121328 BEO | ** 2,092,875 |
| PRA GROUP INC COM | ** 85,424 |
| PRA HEALTH SCIENCES INC COM | ** 5,340,345 |
| PRAXAIR INC 2.2 DUE 08-15-2022 | ** 172,367 |
| PRAXAIR INC 4.5% DUE 08-15-2019 | ** 191,866 |
| PREFORMED LINE PRODS CO COM | ** 43,696 |
| PREMIER FINL BANCORP INC CDT-CAP STK CDT-CAP STK | ** 18,112 |

PREMIER INC CL A CL A

** 75,923

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| Security Name, Maturity Date, and Rate | Current Value (in dollars) |
|---|-------------------------------------|
| PRESTIGE BRANDS HLDGS INC COM | ** 2,693,955 |
| PRGX GLOBAL INC | ** 16,735 |
| PRIMORIS SVCS CORP COM | ** 100,984 |
| PRIN FINL GROUP 3.125% DUE 05-15-2023 | ** 3,016,164 |
| PRIN LIFE GLOBAL 2.25 DUE 10-15-2018 | ** 1,147,335 |
| PRIN LIFE GLOBAL 2.375% DUE 11-21-2021 | ** 134,000 |
| PRIVATE EXPORT FDG CORP 1.875 07-15-2018 | ** 8,497,836 |
| PRIVATE EXPT FDG CORP 2.05 DUE 11-15-2022 REG | ** 556,275 |
| PRIVATE EXPT FDG CORP 2.25% DUE 03-15-2020 | ** 8,691,331 |
| PRIVATE EXPT FDG CORP SECD NT SER GG 2.45 DUE 07-15-2024 | ** 432,964 |
| PRIVATE EXPT FDG CORP SECD NT SER Z 4.375% DUE 03-15-2019 REG | ** 504,073 |
| PROASSURANCE CORP COM | ** 4,000,500 |
| PROCTER & GAMBLE 2.15% DUE 08-11-2022 | ** 7,401,849 |
| PROCTER & GAMBLE COM NPV | ** 4,519,302 |
| PROGRESS ENERGY 3.15% DUE 04-01-2022 | ** 1,296,518 |
| PROGRESS ENERGY 4.4% DUE 01-15-2021 | ** 225,373 |
| PROGRESS ENERGY 4.875% DUE 12-01-2019 | ** 6,370,036 |
| PROGRESS RESIDENTIAL SER 2015-SFR2 CLS A 2.74% 06-12-2032 | ** 1,856,572 |
| PROGRESS RESIDENTIAL TRUST SER 2015-SFR2 CLS B 3.138% DUE 06-12-2032 | ** 299,645 |
| PROGRESSIVE CORP 4.35 DUE 04-25-2044 | ** 102,267 |
| PROSIEBENSAT.1 MEDIA SE NPV | ** 3,609,186 |
| PROSPERITY BANCSHARES INC COM | ** 488,388 |
| PROTECTIVE LIFE 1.555% DUE 09-13-2019 | ** 965,870 |
| PROTECTIVE LIFE 2.161% DUE 09-25-2020 | ** 3,234,664 |
| PROTECTIVE LIFE 2.615% DUE 08-22-2022 | ** 9,955,752 |
| PROTECTIVE LIFE GLOBAL FDG MEDIUM TERM NDUE 03-29-2019 BEO | ** 7,115,245 |
| PROTO LABS INC COM | ** 1,942,889 |
| PROVID HLTH & SVCS 2.746% DUE 10-01-2026 | ** 1,476,326 |
| PROVIDENCE SVC CORP COM STK | ** 98,564 |
| PROVIDENT FINL HLDGS INC COM | ** 16,965 |
| PROVIDENT FINL SVCS INC COM | ** 200,495 |
| PROVINCE OF ALBERTA 2.2% DUE 07-26-2022 BEO | ** 1,591,473 |
| PROVINCE OF ALBERTA BNDS 2.35% 01/06/2025 | ** 394,214 |
| PROXIMUS | ** 127,091 |
| PRUDENTIAL BANCORP INC NEW COM | ** 16,210 |
| PRUDENTIAL FINL INC COM | ** 5,458,331 |
| PRUDENTIAL FINL INC DTD 06-21-2010 5.37506-21-2020 | ** 149,913 |
| PRUDENTIAL FINL INC MEDIUM TERM NTS BOOKENTRY MTN 7.375% DUE 06-15-2019 | ** 751,687 |
| PRUDENTIAL GBP0.05 | ** 3,674,514 |
| PRYSMIAN SPA EUR0.10 | ** 1,021,215 |
| PSEG PWR LLC 4.15% DUE 09-15-2021 | ** 114,717 |
| PSP SWISS PROPERTY CHF0.10 (REGD) | ** 514,251 |
| PT BANK DANAMON IDR50000 SER 'A' & 'B' | ** 1,385,982 |
| PT BANK NEGARA IND LKD SHS(IDR7500 & IDR375) | ** 799,704 |
| PT INDOFOOD SUKSES IDR100 | ** 201,418 |

PT PAKUWON JATI IDR25
PTC INC COM

** 583,097
** 651,333

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|--|---------------------------------------|
| PTT EXPLORTN & PRD THB1(NVDR) | ** 20,226 |
| PTT GLOBAL CHEMICAL PUBLIC CO LTD THB10(NVDR) | ** 1,333,193 |
| PTT PUBLIC COMPANY THB10(NVDR) | ** 79,616 |
| PUB STORAGE COM | ** 3,423,420 |
| PUB SVC CO N MEX 7.95% DUE 05-15-2018 | ** 357,288 |
| PUB SVC CO OF CO 3.2% DUE 11-15-2020 | ** 204,240 |
| PUB SVC ENTERPRISE 1.6% DUE 11-15-2019 | ** 4,121,957 |
| PUBLIC BK BHD MYR1 | ** 657,921 |
| PUBLIC SERVICE CO OF COLORADO 2.25 DUE 09-15-2022 BEO | ** 50,200 |
| PUBLIC SVC CO N H 3.5 DUE 11-01-2023 | ** 43,319 |
| PUBLIC SVC CO OKLA 5.15% DUE 12-01-2019 | ** 104,717 |
| PUBLIC SVC ELEC GAS CO SECD MEDIUM TERM 2% DUE 08-15-2019 | ** 398,962 |
| PULTE GROUP INC | ** 889,438 |
| PURE STORAGE INC CL A CL A | ** 766,641 |
| PUT SWPTN USD DEUTGB2L 6M 2.15%/3MLIBOR European 317U798L2 06-15-2018 | ** 28,700 |
| PUT SWPTN USD DEUTGB2L 6M 2.5%/3MLIBOR European 317U473M2 11-07-2019 | ** 113,695 |
| PUT SWPTN USD GSCMUS33 6M 2.3%/3MLIBOR European 317U384M0 10-21-2019 | ** 450,257 |
| PUT SWPTN USD GSCMUS33 6M 2.4%/3MLIBOR European 317U056N5 03-14-2018 | ** 15 |
| PUT SWPTN USD GSCMUS33 6M 2.94%/3MLIBOR European 317U857J5 08-20-2018 | ** 5,030 |
| PUT SWPTN USD MSCSUS33 6M 2.4%/3MLIBOR European 317U055N6 03-14-2018 | ** 76 |
| PUT SWPTN USD MSCSUS33 6M 2.54%/3MLIBOR European 317U900N3 03-21-2018 | ** 7,167 |
| PUT SWPTN USD MSCSUS33 6M 2.905%/3MLIBOR European 317U841J4 08-20-2018 | ** 16,920 |
| PUT SWPTN USD NGFPUS33 6M 2.15%/3MLIBOR European 317U797L3 06-15-2018 | ** 9,567 |
| PVH CORP COM USD1 | ** 553,642 |
| PVPTL ABU DHABI GOVT INT'L 2.5% 10-11-2022 | ** 7,624,400 |
| PVPTL ABU DHABI GOVT INT'L 3.125% 10-11-2027 | ** 11,268,684 |
| PVPTL BAKER HUGHES A GE 3.337% 12-15-2027 | ** 1,552,389 |
| PVPTL BANQUE FEDERATIVE DU CR MUTUEL 2.2% 07-20-2020 | ** 3,149,658 |
| PVPTL CARNOW AUTO RECEIVABLES TR SER 2017-1 CL A 2.92% 09-15-2022 | ** 344,864 |
| PVPTL CONTINENTAL RES INC 4.375% DUE 01-15-2028/01-15-2026 | ** 98,720 |
| PVPTL CREDIT SUISSE GROUP AG VAR RT DUE 12-14-2023 | ** 1,778,859 |
| PVPTL DAIMLER FIN N AMER 2.3% 02-12-2021 | ** 466,014 |
| PVPTL DEVELOPMENT BK JAPAN GTD NT SER GG 2.125% DUE 09-01-2022 | ** 6,938,574 |
| PVPTL DEXIA CR LOC GTD SR NT 2.375% DUE 09-20-2022 | ** 2,966,673 |
| PVPTL HEWLETT PACKARD ENTERPRISE CO 2.1% 10-04-2019 | ** 1,380,485 |
| PVPTL MACQUARIE BK FLTG 03-15-2019 | ** 15,246,954 |
| PVPTL MET LIFE GLOB FUNDING I 1.75% 09-19-2019 | ** 2,457,387 |
| PVPTL MITSUBISHI UFJ LEASE & FIN CO LTD 2.652% DUE 09-19-2022 | ** 1,767,452 |
| PVPTL PRIN LIFE GLOBAL FDG II GLOBAL FLTG 02-22-2019 | ** 7,115,245 |
| PVPTL SMITHFIELD FOODS FIXED 2.65% DUE 10-03-2021 | ** 2,052,405 |
| PVPTL SUMITOMO MITSUI TR BK LTD 1.95% DUE 09-19-2019 | ** 396,805 |
| PVPTL SUNCORP METWAY LTD 2.375% 11-09-2020 | ** 1,022,902 |
| PVPTL TESLA INC 5.3% 8-15-2025 | ** 286,500 |
| PVPTLDT AUTO OWNER TRUST SER 17-3A CLS A 1.73% 144A 08-17-2020 | ** 1,033,698 |
| PVTP PVTPL VOYA CLO LTD SER 15-1A CL A1R VAR RT 01-18-2029 | ** 1,500,000 |
| PVTP BK TOKYO-MITSUBISHI 2.15% DUE 09-14-2018 | ** 13,235,699 |

PVTPL 1166 AVE OF THE AMERS COML MTG TR II 2005-C6 COML 5.6896% 10-13-2037 ** 1,329,488

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|---|---------------------------------------|
| PVTPL 1ST INVS AUTO OWNER TR 2016-2 AB NT CL A-1 144A 1.53 DUE 11-16-20 BEO | ** 289,994 |
| PVTPL ABBOTT LABS 3.875% 09-15-2025 | ** 98,261 |
| PVTPL ABN AMRO BANK NV 2.1% 01-18-2019 | ** 12,970,691 |
| PVTPL ABN AMRO BANK NV FLTG 01-18-2019 | ** 4,574,086 |
| PVTPL ABN AMRO BK N V SUB BK NTS BOOK ENTRY 2.5 DUE 10-30-2018 | ** 401,359 |
| PVTPL ACIS CLO 2015-6A LTD CL A-1 FLTG RT 05-01-2027 BEO | ** 1,861,345 |
| PVTPL AIR CANADA BNDS 3.55% DUE 07-15-2031 BEO | ** 407,953 |
| PVTPL AIR CDA 2013-1 PASS THRU 4.125 DUE 11-15-2026 BEO | ** 57,921 |
| PVTPL AIR LIQUIDE FIN S A NT 144A 1.375%DUE 09-27-2019 BEO | ** 541,404 |
| PVTPL ALIMENTATION COUCHE-TARD INC SR NT2.7% DUE 07-26-2022/07-26-2017 BEO | ** 2,699,952 |
| PVTPL ALLEGRO CLO I LTD SER SECD NT CL A1R VAR 01-30-2026 | ** 2,605,762 |
| PVTPL ALLEGRO CLO LTD SER 17-1A CL A FLT 10-16-2030 | ** 5,597,660 |
| PVTPL ALTICE S A BD 7.75 DUE 05-15-2022 | ** 985,000 |
| PVTPL AMAZON COM INC 2.8% 08-22-2024 | ** 1,894,224 |
| PVTPL AMAZON COM INC 3.15% DUE 08-22-2027 BEO | ** 5,768,680 |
| PVTPL AMERICAN MONEY MANAGEMENT CORP SER 12-11A CL A2R FRN 10-30-2023 | ** 1,001,588 |
| PVTPL AMERICAN MONEY MANAGEMENT CORPORATION SER 17-21A CL A FRNS 11-2-30 | ** 6,810,711 |
| PVTPL AMERN TOWER TR I 1.551 DUE 03-15-2018 BEO | ** 49,932 |
| PVTPL ANGLO AMERN CAP PLC GTD NT 3.625% 09-11-2024 | ** 2,687,067 |
| PVTPL ANZ NEW ZEALAND INTL LTD 2.2% DUE 07-17-2020 | ** 2,903,286 |
| PVTPL ANZ NEW ZEALAND INTL LTD MEDIUM TERM NTS 2.6% DUE 09-23-2019 REG | ** 1,189,216 |
| PVTPL AT&T INC 4.1% DUE 02-15-2028/11-15-2027 BEO | ** 688,269 |
| PVTPL ATHENE GLOBAL FDG MEDIUM TERM SR SECD 144A 4.0% DUE 01-25-2022 | ** 1,485,939 |
| PVTPL ATHENE GLOBAL FDG MEDIUM TERM SR SECD NT 2.875% 10-23-2018 | ** 1,176,264 |
| PVTPL ATLAS SR LN FD II LTD/ATLAS SR LN SER LLC 2012-2 FLTG 144A DUE 01-30-24 | ** 792,907 |
| PVTPL ATRIUM VIII CDO CORP SER 8A CL AR FLTG 10-23-2024 | ** 1,810,376 |
| PVTPL ATRIUM XIII/ATRIUM XIII LLC SR 13A CL A-1FLTG 11-21-2030 | ** 5,021,357 |
| PVTPL AUSTRALIA & NEW ZEALAND BKG GROUP FLTG DUE 11-09-2020 | ** 4,801,774 |
| PVTPL AVERY PT V CLO LTD/AVERY PT V SER 14-5A CL AR FLTG 07-17-2026 | ** 1,755,358 |
| PVTPL AVIATION CAP GROUP 2.875% 01-20-2022 | ** 5,490,489 |
| PVTPL AVIATION CAP GROUP CORP SR NT 144A6.75% DUE 04-06-2021 BEO | ** 1,162,323 |
| PVTPL AVIS BUDGET RENT CAR FDG SER 2013-1A CL A 1.92 09-20-219 | ** 14,377,997 |
| PVTPL B A T CAP CORP 3.557% DUE 08-15-2027 BEO | ** 12,626,355 |
| PVTPL B A T INTL FIN PLC 144A 3.25% DUE 06-07-2022 BEO | ** 1,851,804 |
| PVTPL B A T INTL FIN PLC 3.5% DUE 06-15-2022 | ** 1,227,587 |
| PVTPL BABSON CLO LTD 2014-III SR SECD TERM NT CL A-R FLTG DUE 01-15-2026 BEO | ** 2,008,834 |
| PVTPL BACARDI LTD GTD NT 144A 19 8.2% DUE 04-01-2019 BEO | ** 710,854 |
| PVTPL BAKER HUGHES A GE CO LLC/BAKER HUGHES 144A 4.08 DUE 12-15-2047 | ** 711,946 |
| PVTPL BANK AMER CORP SR NT 144A 3.004% DUE 12-20-2023/12-20-2017 BEO | ** 11,697,952 |
| PVTPL BANK OF THE WEST SER 17-1 CL A2 1.78% 02-15-2021 | ** 1,813,193 |
| PVTPL BANK OF TOKYO MITSUBISHI UFJ LTD SR NT 144A 1.7% DUE 03-05-2018 BEO | ** 899,735 |
| PVTPL BANK OF TOKYO MITSUBISHI UFJ LTD SR NT 144A 2.3% DUE 03-05-2020 BEO | ** 298,919 |
| PVTPL BARCLAYS BK PLC NT 144A 10.179% DUE 06-12-2021 BEO | ** 12,857,633 |
| PVTPL BAT CAPITAL CORP 4.39% DUE 08-15-2037 | ** 108,161 |
| PVTPL BAT INTL FINANCE PLC 2.75% DUE 06-15-2020 BEO | ** 6,290,618 |

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| PVTPL BAYER US FINANCE LLC 2.375% DUE 10-08-2019 BEO | ** | 400,222 |
| PVTPL BCC FDG XIII LLC EQUIP CONTRACT BACKED NT 144A 2.2% DUE 12-20-2021 BEO | ** | 80,466 |

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| Security Name, Maturity Date, and Rate | Current Cost Value (in dollars) |
|---|---------------------------------------|
| PVTPL BEAR STEARNS COML MTG SECS INC SE 2006-T22 CL D VAR 04-12-2038 | ** 9,010,870 |
| PVTPL BK OF TOKYO MITSUBISHI UFJ LTD SR NT 2.3 DUE 03-10-2019 | ** 400,186 |
| PVTPL BLUEMOUNTAIN CLO LTD SER 17-2A CL A2 FLT 10-20-2030 | ** 5,050,705 |
| PVTPL BMW US CAP LLC NT 144A 1.45% DUE 09-13-2019 BEO | ** 5,292,407 |
| PVTPL BRAMBLES USA INC GTD SR NT 144A 5.35% DUE 04-01-2020 BEO | ** 594,513 |
| PVTPL BRITISH SKY BROADCASTING GROUP PLCSR NT 6.1% DUE 02-15-2018/02-15-2008 BEO | ** 814,779 |
| PVTPL BX TR 2017-APPL CL B FLTG 07-15-2034 | ** 3,392,102 |
| PVTPL BX TR SER 2017-APPL CL A FLTG 07-15-2034 | ** 1,922,408 |
| PVTPL CANADIAN IMPERIAL BK 2.35% 07-27-2023 | ** 9,881,240 |
| PVTPL CARFINANCE CAP AUTO TR 2014-2 NT CL B 2.64% DUE 11-16-2020 | ** 344,826 |
| PVTPL CARFINANCE CAP AUTO TR 2015-1 NT CL A 144A 1.75% DUE 06-15-2021 BEO | ** 58,640 |
| PVTPL CBS CORP 3.7% 06-01-2028 | ** 73,963 |
| PVTPL CHARTER COMMUNICATIONS OPER 3.75% 02-15-2028 | ** 3,641,190 |
| PVTPL CHESAPEAKE FDG II LLC SR 17-3A CL A1 1.91% 08-15-2029 | ** 8,934,435 |
| PVTPL CHRYSLER CAP AUTO RECEIVABLES TR 2016-B NT CL A-2 144A 1.36 01-15-2020 | ** 1,507,194 |
| PVTPL CIFC FUNDING LTD SER 17-4A CL A2 FRNS 10-24-2030 | ** 4,301,246 |
| PVTPL CMO 1166 AVE OF THE AMERS COML 2005-C6A CL D 144A 5.6896 10/13/2037 | ** 560,823 |
| PVTPL CMO 1166 AVE OF THE AMERS COML 2005-C6A CL F 144A 5.6896 10/13/2037 | ** 444,980 |
| PVTPL CMO 280 PK AVE 2017-280P MTG TR COML CTF CL A VAR DUE 09-15-2034 | ** 801,741 |
| PVTPL CMO AMERICOLD 2010 LLC TR COML SER 2010-ARTA A-2-FL VAR 1-14-2021 | ** 3,652,275 |
| PVTPL CMO AVENTURA MALL TR 2013-AVM COMLCL A VAR RT 12-05-2032 | ** 13,428,251 |
| PVTPL CMO BANC OF AMERICA MERRILL LYNCH SER 2015-ASHF CL A FLTG RT 144A 01-15-28 | ** 500,948 |
| PVTPL CMO BBCCRE TRUST SER 2015-GTP CL A 3.966% 08-10-2033 | ** 1,118,849 |
| PVTPL CMO BB-UBS TR 2012-TFT COML MTG CLA 144A 2.8922 06-05-2030 | ** 86,544 |
| PVTPL CMO BXMT 2017-FL1 LTD/BXMT 2017-FL1 LLC 5TH PRY SECD NT CL D FLTG | ** 420,000 |
| PVTPL CMO BXMT 2017-FL1 LTD/BXMT 2017-FL1 LLC SR SECD NT CL A FLTG 144A | ** 9,000,000 |
| PVTPL CMO CARLYLE GLOBAL MKT STRATEGIES 2014-2 CL AR 144A VAR RT DUE 05-15-2025 | ** 2,616,816 |
| PVTPL CMO CGGS COML MTG TR 2016-RND 2.757% DUE 02-10-2033 BEO | ** 3,085,045 |
| PVTPL CMO CITYLINE MTG TR SER 2016-CLNE CL A VAR 11-10-2031 | ** 5,737,169 |
| PVTPL CMO COLD STORAGE SER 2017-ICE3 CL B FLTG 04-15-2019 | ** 1,913,595 |
| PVTPL CMO COLD STORAGE TRUST SER 2017-ICE3 CL A FRN 04-15-2024 | ** 6,616,348 |
| PVTPL CMO COMM 2013-WWP MTG T0 CL A-2 144A 3.4244 DUE 03-10-2031 BEO | ** 165,952 |
| PVTPL CMO COMM 2014-277P MTG TR COML MTGPASSTHRU CTF CL A 3.731 08-10-2049 | ** 902,827 |
| PVTPL CMO COMM MTG TR SER 2014-PAT CL A FLTG RT 08-13-2027 | ** 595,145 |
| PVTPL CMO COMM SER 2016-GCT CL A 144A 2.681% 08-10-2029 | ** 8,709,013 |
| PVTPL CMO CREDIT SUISSE MORTGAGE TRUST SER 2017-LSTK CL A 2.76074% 04-05-2033 | ** 1,974,724 |
| PVTPL CMO CSMC 2017-RPL3 TR CL A-1 FLTG 08-25-2057 | ** 5,586,379 |
| PVTPL CMO CSMC 2017-RPL3 TR MTG BACKED NT CL B-2 VAR 144A VAR RT DUE 08-01-2057 | ** 4,795,165 |
| PVTPL CMO CSMC SER 2009-15R CTF CL 144A VAR RT DUE 10-26-2036 BEO | ** 1,342,907 |
| PVTPL CMO CSMC TR SR 2017-CHOP CL A VAR RT 07-15-2032 | ** 2,208,629 |
| PVTPL CMO FREMF 2015-K48 MTG TR FLTG RT DUE 06-25-2025 BEO | ** 449,863 |

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| PVTPL CMO FREMF 2016-K59 MTG TR 144A CL B VAR RT DUE 11-25-2049 BEO | ** | 175,120 |
| PVTPL CMO GS MTG SECS CORP TR SER 2017-GPTX CL A 2.641134% 05-01-2034 | ** | 1,972,253 |
| PVTPL CMO HERO FDG 2016-3 3.07999992371%DUE 09-20-2042 BEO | ** | 77,714 |
| PVTPL CMO J P MORGAN CHASE COML MTG SECS 2014-PHH CL C FLTG RT DUE 08-15-2027 | ** | 2,030,000 |
| PVTPL CMO J P MORGAN CHASE COML MTG SECS TR 2016-ASH CL A VAR RT 10-15-2034 | ** | 5,007,830 |
| PVTPL CMO J P MORGAN CHASE COML MTG SECSTR 2016-WIKI 2.7978% DUE 10-05-2031 BEO | ** | 8,009,056 |

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| Security Name, Maturity Date, and Rate | Current Cost Value (in dollars) |
|--|---------------------------------------|
| PVTPL CMO J P MORGAN CHASE SER 16-WPT CL A FLTG RT 10-15-2018 | ** 7,518,758 |
| PVTPL CMO J P MORGAN MTG TR 2017-1 VAR RT DUE 01-25-2047 | ** 14,197,026 |
| PVTPL CMO J P MORGAN MTG TR SER 17-2 CL A6 VAR 05-25-2047 | ** 6,615,279 |
| PVTPL CMO JP MORGAN CHASE COML MTG SECS TR 2011-C A-3 4.1063 DUE 07-15-2046 BEO | ** 6,566,691 |
| PVTPL CMO JPMCC RE-REMIC SER 2016-FLRR CL AFL 1 01-15-2033 | ** 3,029,729 |
| PVTPL CMO LADDER CAPITAL COMM MTG SECS SER 2017-LC26 CL A2 3.128% 07-12-2050 | ** 14,566,423 |
| PVTPL CMO MORGAN STANLEY CAP I TR 2014-CPT VAR RT DUE 07-13-2029 BEO | ** 405,189 |
| PVTPL CMO MOTEL 6 TR 2017-MTL6 COML MTG PASSTHRU CTF CL A FLTG RT 08-15-2034 | ** 15,416,807 |
| PVTPL CMO MSDB TR 2017-712F CL A VAR RT DUE 07-11-2039 BEO | ** 6,782,122 |
| PVTPL CMO NEW RESIDENTIAL MTG LN TR SER 16-3A CL A1B 144A VAR 09-01-2056 | ** 3,819,731 |
| PVTPL CMO ONE MKT PLAZA TR SER 2017-1MKT CL A 144A 3.6139% 02-10-2032 BEO | ** 6,692,972 |
| PVTPL CMO RES CAP CORP 2015-CRE4 LTD/RESOUR SR SECD NT CL A FLTG 08-15-32 | ** 364,671 |
| PVTPL CMO SER 17-3 CL 1A6 FR 08-25-2047 BEO | ** 7,277,580 |
| PVTPL CMO TOWD PT MTG TR 2016-3 CL A-1 FLTG RT 144A DUE 08-25-2055 BEO | ** 3,206,619 |
| PVTPL CMO TRICON AMERN HOMES SER 2017-SFR1 CL A 2.761% 09-17-2034 BEO | ** 8,592,303 |
| PVTPL CMO UBS COML MTG TR 2012-C1 144A CL D VAR RT DUE 05-10-2045 BEO | ** 561,287 |
| PVTPL CMO UBS-BAMLL TR 2012-WRM CTF CL A144A 3.663 DUE 06-10-2030 BEO | ** 158,281 |
| PVTPL CMO WA MUT MTG SECS CORP VAR RT DUE 02-25-2033 BEO | ** 14,286 |
| PVTPL CMO WFRBS COML MTG TR 2013-C11 COML PASS THRU CTF CL D VAR RT 03-15-45 | ** 379,914 |
| PVTPL CNPC GEN CAP LTD GTD NT 144A 2.75%DUE 05-14-2019 BEO | ** 500,898 |
| PVTPL COLONY AMERN FIN 2016-2 LTD/COLONYAME 2.554% 11-15-2048 | ** 315,002 |
| PVTPL COMM SER 2014-FL5 CL A VAR 10-15-2031 | ** 12,341,671 |
| PVTPL COMMONWEALTH BANK AUST 144A BNDS 2.25% DUE 03-10-2020 | ** 4,835,067 |
| PVTPL COMMONWEALTH BK AUSTRALIA TRANCHE # TR 00201 FLTG DUE 03-10-2020 | ** 6,098,781 |
| PVTPL COMMONWEALTH BK AUSTRALIA TRANCHE # TR 00202 2.75% 03-10-2022 | ** 120,345 |
| PVTPL COMWLTH BK 2.2% 11-09-2020 | ** 5,044,546 |
| PVTPL CONSUMER LN UNDERLYING BD CLUB CR SER 17-P2 CLS A 2.61% 01-15-2024 | ** 1,598,032 |
| PVTPL CONSUMER LN UNDERLYING BD CLUB NP SR 17-NP1 CL A 2.78% 04-17-2023 | ** 38,760 |
| PVTPL CONSUMER LOAN UNDERLYING BOND CREDIT TR SER 17-NP2 CL A 2.55% 01-16-2024 | ** 924,978 |
| PVTPL CORE INDL TR SER 2015-CALW CL A 3.04% 02-10-2034 | ** 2,133,249 |
| PVTPL COX COMMUNICATIONS INC NEW NT 144A3.35% DUE 09-15-2026/09-13-2016 BEO | ** 195,449 |
| PVTPL COX COMMUNICATIONS INC NEW NT 4.8% DUE 02-01-2035 BEO | ** 91,715 |
| PVTPL CPS AUTO TRUST SER 17-B CL C 2.92% 02-15-2022 | ** 99,656 |
| PVTPL CR ACCEP AUTO LN TR 2017-3 AST BACKED NT CL A 2.65 DUE 06-15-2026 | ** 952,733 |
| PVTPL CREDIT AGRICOLE S A 2.625 DUE 10-03-2018 BEO | ** 1,834,322 |
| PVTPL CREDIT AGRICOLE S A 2.75% DUE 06-10-2020BEO | ** 553,797 |
| PVTPL CRH AMER FIN INC GTD NT 144A 3.4% DUE 05-09-2027/05-09-2017 BEO | ** 399,909 |
| PVTPL CROWN CASTLE TOWERS 2010-3 SR SECDREV NT 2020 144A 6.113 DUE 1-15-2040 | ** 1,370,386 |
| PVTPL CROWN CASTLE TOWERS LLC/ C-2020 SRREV NT CL C 4.883 08-15-20 | ** 522,935 |
| PVTPL CSAIL COML MTG TR SER 2017-CX10 CL UESA 4.0274% 11-15-2027 | ** 1,919,321 |
| PVTPL CTL 1999-11 TR (CVS CORP BROOKLYN NY) 7.15 PASS THRU CTFS 5-15-19 BEO | ** 156,429 |

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| PVTPL CVP CLO 2017-2 LTD/CVP CLO 2017-2 LLC NT CL A FLTG RATE 144A VAR RT | ** | 1,000,000 |
| PVTPL DAIMLER FIN NORTH AMER LLC GTD NT 144A 2.3% DUE 01-06-2020 BEO | ** | 4,045,860 |
| PVTPL DAIMLER FIN NORTH AMER LLC NT 144A1.875% DUE 01-11-2018 REG | ** | 5,464,803 |
| PVTPL DAIMLER FINANCE NA LLC NT 144A 1.5% DUE 07-05-2019 BEO | ** | 286,607 |
| PVTPL DIAMOND 1 FIN CORP/DIAMOND 2 FIN CORP 1ST LIEN NT 144A 6.02 | ** | 10,585,133 |
| PVTPL DISCOVER CARD EXECUTION NT TR 2017-6 NT CL A 1.88% DUE 02-15-2023 REG | ** | 2,775,492 |

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| Security Name, Maturity Date, and Rate | Current Cost Value (in dollars) |
|---|---------------------------------------|
| PVTPL DRIVE AUTO RECEIVABLES SER 17-3 CL D 3.53% DUE 12-15-2023 | ** 1,093,256 |
| PVTPL DRYDEN SENIOR LOAN FUND SR SECD NT CL AR FLTG RATE 3C7 1-15-2031 | ** 2,000,000 |
| PVTPL DT AUTO OWNER TR 1.85% DUE 08-17-2020 | ** 1,249,484 |
| PVTPL DT AUTO OWNER TR 2017-2 AST BACKEDNT CL C 144A 3.03 DUE 01-17-2023BEO | ** 160,016 |
| PVTPL DT AUTO OWNER TR SER 17-1 A CL C 144A 2.7% 11-15-2022 | ** 209,459 |
| PVTPL ECMC GROUP STUDENT LN TR SR 17-2A CL A FLTG RT 05-25-2067 | ** 4,683,677 |
| PVTPL ECOLAB INC 3.25% 12-01-2027 | ** 215,114 |
| PVTPL EDF S A NT 144A 4.6% DUE 01-27-2020 BEO | ** 104,670 |
| PVTPL EDP FINANCE BV 3.625% 07-15-2024 | ** 201,425 |
| PVTPL ENEL FIN INTL N V GTD NT 144A 2.75% DUE 04-06-2023 BEO | ** 3,251,672 |
| PVTPL ENTERPRISE FLEET FING LLC SR 17-2 CL A301-20-2023 | ** 2,019,466 |
| PVTPL ENTERPRISE FLEET FING SER 2017-3 CL A-3 2.36% 05-20-2023 | ** 1,611,438 |
| PVTPL ERAC USA FIN CO GTD NT 144A 6.7% DUE 06-01-2034 REG | ** 170,398 |
| PVTPL ERAC USA FIN LLC GTD NT 2.8 DUE 11-01-2018 | ** 301,413 |
| PVTPL ERAC USA FIN LLC NT 144A 2.35% DUE10-15-2019 BEO | ** 398,858 |
| PVTPL ERAC USA FIN LLC NT 144A 3.85% DUE11-15-2024/05-22-2014 BEO | ** 4,495,871 |
| PVTPL EXETER AUTOMOBILE RECEIVABLES TR 2017-1 CL B 144A 3.0% DUE 12-15-2021 | ** 205,419 |
| PVTPL EXETER AUTOMOBILE RECEIVABLES TRST SER 17-2A CLS B 2.82% 05-16-2022 | ** 324,111 |
| PVTPL EXETER AUTOMOBILE RECEIVABLES SER 17-2A CLS C 3.93% DUE 04-17-23 BEO | ** 241,971 |
| PVTPL FEDERATION DES CAISSES DESJARDINS DU QUE 2.25% 10-30-2020 | ** 1,113,704 |
| PVTPL FEDERATION DES CAISSES DESJARDINS DU QUE FLTG 10-30-2020 | ** 2,548,274 |
| PVTPL FIRST FNDTN INC COM | ** 49,669 |
| PVTPL FIRST INVS AUTO OWNER TR 2017-1A CL B 2.67% DUE 04-17-2023 BEO | ** 141,211 |
| PVTPL FIRST INVS AUTO OWNER TR SER 17-2A CL A1 1.86% DUE 10-15-2021 | ** 242,980 |
| PVTPL FLAGSHIP CREDIT AUTO TRUST SER 17-4 CL A2.07% 144A 04-15-2022 | ** 881,739 |
| PVTPL FORD CR AUTO OWNER TR SER 2017-1 CL A 144A 2.62% 08-15-2028 | ** 12,007,176 |
| PVTPL FOREST LABS INC SR NT 4.875 DUE 02-15-2021 BEO | ** 211,706 |
| PVTPL FRESENIUS MED CARE US FIN II INC 5.625% 07-31-2019 | ** 1,778,365 |
| PVTPL GAIF BD ISSUER PTY LTD SR NT 144A 3.4% DUE 09-30-2026/09-30-2016 BEO | ** 73,516 |
| PVTPL GDF SUEZ S A NT 2.875 DUE 10-10-2022 BEO | ** 402,453 |
| PVTPL GEORGIA-PAC LLC SR NT 144A 2.539% DUE 11-15-2019/11-06-2014 BEO | ** 200,721 |
| PVTPL GMF FLOORPLAN OWNER REVOLVING SER 2015-1 CL A2 FLTG RT DUE 05-15-2020 | ** 8,510,940 |
| PVTPL GOODGREEN 2017-1 TR NT CL A 144A 3.74% DUE 10-15-2052 BEO | ** 95,277 |
| PVTPL GOODGREEN 2017-2 NT CL A 144A 3.26% DUE 10-15-2053 BEO | ** 369,884 |
| PVTPL GOODMAN US FIN THREE LLC 3.7% DUE 03-15-2028 | ** 1,496,394 |
| PVTPL HEINEKEN N V SR NT 3.4 DUE 04-01-2022 BEO | ** 61,751 |
| PVTPL HEINZ H J CO 4.875% DUE 02-15-2025 | ** 1,229,789 |
| PVTPL HERO FDG 2017-3 NT CL A2 3.95% 09-20-2048 | ** 1,212,869 |
| PVTPL HERO FDG SER 2017-1A NT CL A2 4.46% 09-20-2047 BEO | ** 217,120 |
| PVTPL HSBC BK PLC SR NT 144A 4.75% DUE 01-19-2021 BEO | ** 797,446 |
| PVTPL HYUNDAI AUTO LEASE SECURITIZATION TR 201 NT CL A-2-A 144A 1.89 | ** 3,887,684 |
| PVTPL HYUNDAI CAP AMER 2.4% DUE 10-30-2018 BEO | ** 2,847,247 |
| PVTPL IBERDROLA FIN IRELAND LTD NT 144A 5% DUE 09-11-2019 BEO | ** 416,389 |
| PVTPL IMPERIAL TOB FIN PLC 2.05 DUE 02-11-2018 | ** 1,029,866 |
| PVTPL IMPERIAL TOB FIN PLC 2.95% DUE 07-21-2020 BEO | ** 6,663,716 |

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PVTPL ING BANK NV 2.45% 03-16-2020

** 200,093

PVTPL ING BK N V MEDIUM TERM NTS BOOK ENTRY 14 TRANCHE # TR 9 2.0% DUE
11-26-18

** 1,199,398

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|--|-------------------------------------|
| PVTPL ING BK N V NT 144A 1.65% DUE 08-15-2019 BEO | ** 3,593,492 |
| PVTPL INTESA SANPAOLO S P A 144A BD 5.017% DUE 06-26-2024 REG | ** 4,105,931 |
| PVTPL INTESA SANPAOLO S P A RCPTS CL X 144A 3.125% DUE 07-14-2022 BEO | ** 1,290,626 |
| PVTPL INTESA SANPAOLO S P A RCPTS CL X 144A 3.875% DUE 07-14-2027 BEO | ** 1,929,097 |
| PVTPL ITC HLDGS CORP 2.7% DUE 11-15-2022/11-14-2017 BEO | ** 978,228 |
| PVTPL J G WENTWORTH XXII LLC 3.82 DUE 12-15-2048 BEO | ** 1,564,268 |
| PVTPL J P MORGAN CHASE COML MTG SECS TR 2014-FL6 CL A FLTG RT DUE 11-15-2031 | ** 7,507,259 |
| PVTPL JACKSON NATL LIFE FDG LLC 3.25% DUE 01-30-2024 BEO | ** 35,350 |
| PVTPL JACKSON NATL LIFE GLOBAL 2.25% 04-29-2021 REG | ** 79,147 |
| PVTPL JACKSON NATL LIFE GLOBAL 1.875% 10-15-2018 | ** 299,699 |
| PVTPL JACKSON NATL LIFE GLOBAL FDG SECD MEDIUM 2.2% DUE 01-30-2020 REG | ** 2,039,385 |
| PVTPL KINDER MORGAN INC DEL SR NT 5 DUE 02-15-2021 | ** 530,502 |
| PVTPL KKR CLO 17 LTD CL C FLTG RT 04-15-2029 | ** 4,020,387 |
| PVTPL LEASEPLAN CORP N V 2.5 DUE 05-16-2018 REG | ** 1,800,211 |
| PVTPL LENDMARK FDG TR 2017-1A ASSET BACKED CTF CL A 2.83% 01-22-2024 | ** 133,688 |
| PVTPL LIBERTY MUT GROUP INC GTD SR NT 144A 4.25% DUE 06-15-2023 BEO | ** 6,406,691 |
| PVTPL LIBERTY MUT GROUP INC GTD SR NT 144A 5% DUE 06-01-2021 BEO | ** 294,116 |
| PVTPL LIBERTY MUT GROUP INC SR NT 144A 4.95% DUE 05-01-2022 BEO | ** 124,090 |
| PVTPL LIMEROCK CLO SER 2014-3A CL A1R FLTG DUE 10-20-2026 | ** 2,611,208 |
| PVTPL MACQUARIE BK LTD 2.6 DUE 06-24-2019 BEO | ** 85,230 |
| PVTPL MACQUARIE GROUP LTD 144A 3.189% DUE 11-28-2023 | ** 546,172 |
| PVTPL MACQUARIE GROUP LTD 3 DUE 12-03-2018 | ** 1,813,228 |
| PVTPL MADISON PK FDG XII LTD SER 14-12A CL A-R FLTG RATE 07-20-2026 | ** 2,515,699 |
| PVTPL MARATHON CLO X LTD SR 17-10A CL A-2 FLTG RT 11-15-2029 BEO | ** 2,519,338 |
| PVTPL MARBLE PT CLO X LTD/MARBLE PT CLO X LL SER 17-1A CL B FLTG 10-15-2030 BEO | ** 2,518,398 |
| PVTPL MARINER FIN ISSUANCE TR 2017-AA ASSET BACKED NT CL A 3.62% 02-20-2029 | ** 239,301 |
| PVTPL MASSMUTUAL GLOBAL FDG 144A 2.35 DUE 04-09-2019 | ** 891,800 |
| PVTPL MASSMUTUAL GLOBAL FDG II 2.5 10-17-2022 | ** 494,718 |
| PVTPL MASSMUTUAL GLOBAL FDG II MEDIUM TERM NTS 2.0% DUE 04-15-2021 | ** 196,886 |
| PVTPL MASSMUTUAL GLOBAL FDG II MEDIUM TERM NTS 144A 5.25 DUE 07-31-2018 BEO | ** 2,337,968 |
| PVTPL MASSMUTUAL GLOBAL FUNDIN 2.1 BNDS DUE 08-02-2018 144A | ** 100,131 |
| PVTPL MET LIFE GLOBAL FDG I MEDIUM TE TRANCHE # TR 00038 2% DUE 04-14-2020 BEO | ** 893,108 |
| PVTPL METROPOLITAN LIFE GLOBAL TRANCHE #TR 00030 2.3% DUE 04-10-2019 BEO | ** 3,454,792 |
| PVTPL MITSUBISHI UFJ TR & BKG CORP SR NT2.45% DUE 10-16-2019 BEO | ** 2,303,641 |
| PVTPL MIZUHO BK LTD SR NT 2.45 DUE 04-16-2019 BEO | ** 600,440 |
| PVTPL MONDELEZ INTL HLDGS NETH B V NT 144A 1.625 DUE 10-28-2019/10-28-2016 BEO | ** 8,268,924 |
| PVTPL MONONGAHELA PWR CO 3.55% DUE 05-15-2027 BEO | ** 5,403,329 |
| PVTPL MONROE CAP BSL CLO LTD SR 2015-1A CL B-R FLTG DUE 05-22-2027 | ** 6,006,498 |
| PVTPL MOODYS CORP SR NT 144A 3.25% DUE 01-15-2028/06-12-2017 BEO | ** 4,943,015 |
| PVTPL MORGAN STANLEY TR 2012-IO REMIC PASSTHRU CTF CL AXA 1 03-27-2051 | ** 32,851 |
| PVTPL NARRAGANSETT ELEC CO SR NT 4.534% 03-15-2020 | ** 227,761 |
| PVTPL NATIONSTAR HECM LN TR SER 16-3 CL A 144A 2.0125% 08-25-2026 | ** 286,052 |
| PVTPL NATIONWIDE BLDG SOC MEDIUM TERM SR NTS B 2.35% DUE 01-21-2020 BEO | ** 899,434 |

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|---|----|-----------|
| PVTPL NATIONWIDE BLDG SOCIETY 2.45 07-27-2021 2.45 DUE 07-27-2021 BEO | ** | 2,331,061 |
| PVTPL NATIONWIDE FINL SVCS INC SR NT 144A 5.375% DUE 03-25-2021 BEO | ** | 430,957 |
| PVTPL NATIONWIDE MUT INS CO SURPLUS NT 144A 9.375% DUE 08-15-2039 REG | ** | 42,517 |
| PVTPL NAVIENT STUDENT LN TR SR 2017-3 CL A-1 FLTG DUE 07-26-2066 | ** | 2,214,101 |

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| Security Name, Maturity Date, and Rate | Current Cost Value (in dollars) |
|---|---------------------------------------|
| PVTPL NAVIENT STUDENT LN TRUST SR 2016-3A CL A-1 FLTG DUE 06-25-2065 | ** 454,532 |
| PVTPL NBCUNIVERSAL ENTERPRISE INC GTD SRNT 144A 1.974% DUE 04-15-2019 BEO | ** 268,512 |
| PVTPL NELNET STUDENT LN TR SER 17-3A CL A FLTG 02-25-2066 | ** 8,599,974 |
| PVTPL NEUBERGER BERMAN LN SER 17-25A CL B FLTG 10-18-2029 | ** 3,518,669 |
| PVTPL NEW RESIDENTIAL MTG LN TR 2017-1 SER 17-1A CL A1 VAR 02-25-2057 | ** 4,287,191 |
| PVTPL NEW YORK LIFE GLOBAL 1.7% DUE 09-14-2021 BEO | ** 3,161,044 |
| PVTPL NEW YORK LIFE GLOBAL FDG 1.55% DUE 11-02-2018 | ** 79,722 |
| PVTPL NEW YORK LIFE GLOBAL FDG 2.35% 07-14-2026 | ** 42,950 |
| PVTPL NEW YORK ST ELEC & GAS CORP SR NT 144A 3.25% DUE 12-01-2026/11-29-2016 BEO | ** 97,795 |
| PVTPL NEXTGEAR FLOORPLAN MASTER OWNER TRUST SER 2017-1A CL A2 2.54% 04-18-2022 | ** 410,995 |
| PVTPL NISSAN MTR ACCEP CORP NT 2.65 DUE 09-26-2018 BEO | ** 602,276 |
| PVTPL NORDEA BANK AG MEDIUM TERM NTS BOOK FLTG 05-29-2020 | ** 2,490,336 |
| PVTPL NORDEA BK AG MEDIUM TERM JR SUB NTS BOOK ENTRY 1.625% 05-15-2018 | ** 209,822 |
| PVTPL NORFOLK SOUTHN CORP NT 4.05% 08-15-2052 | ** 414,587 |
| PVTPL NY LIFE GLOBAL FDG MEDIUM TERM NTSTRANCHE # TR 00039 2.1 DUE 01-02-2019 | ** 1,001,371 |
| PVTPL OCEAN TRAILS CLO IV/LLC 0% BDS SER 13-4A CL AR 08-13-2025 | ** 3,997,115 |
| PVTPL OFSI FUND LTD SER 13-5A CL A1BR FLTG DUE 04-17-2025 BEO | ** 1,401,192 |
| PVTPL ONEMAIN DIRECT AUTO RECEIVABLES TR2017- 2.16% DUE 10-15-2020 BEO | ** 18,644,293 |
| PVTPL ONEMAIN FINANCIAL ISSUANCE TRUST SR 17-1A CL A2 FLTG 09-14-2023 BEO | ** 6,835,836 |
| PVTPL ONEMAIN FINL HLDGS INC 6.75% 12-15-2019 | ** 1,653,120 |
| PVTPL ONEMAIN FINL ISSUANCE TR 2014-2 ASSET BACKED NT CL A 2.47%09-18-2024 | ** 2,441 |
| PVTPL ONEMAIN FINL ISSUANCE TR 2015-1 CL A 3.19% DUE 03-18-2026 | ** 502,556 |
| PVTPL ONEMAIN FINL ISSUANCE TR 2015-2 SRS 2015-2A CL A 2.57 DUE 07-18-2025BEO | ** 4,807,822 |
| PVTPL ONEMAIN FINL ISSUANCE TR SER 2016-2 CL B 5.94% DUE 03-20-2028 | ** 2,532,295 |
| PVTPL OSCAR US FDG TR II NT CL A-4 144A 2.44% DUE 06-15-2022 BEO | ** 1,993,834 |
| PVTPL PARK AEROSPACE HLDGS LTD GTD 4.5% DUE 03-15-2023 | ** 1,050,500 |
| PVTPL PENNSYLVANIA HIGHER ED ASSISTANCE A VAR RT DUE 11-25-2065 | ** 2,413,755 |
| PVTPL PENSKE TRUCK LEASING CO L P / PTL 3.375% 02-01-2022 | ** 290,336 |
| PVTPL PENSKE TRUCK LEASING CO L P/PTL 144A 4.2 04-01-2027/03-20-2017 | ** 93,551 |
| PVTPL PENSKE TRUCK LEASING CO L P/PTL FIN CO SR NT 3.3% DUE 04-01-2021 BEO | ** 9,166,545 |
| PVTPL PENSKE TRUCK LEASING CO LP/PTL FINSR NT 3.375% DUE 03-15-2018 BEO | ** 195,581 |
| PVTPL PERNOD RICARD SA 4.45 DUE 01-15-2022 | ** 2,283,790 |
| PVTPL PETROBRAS GLOBAL FIN B V GTD NT 144A 5.299% 01-27-2025 | ** 1,570,698 |
| PVTPL PETROFAC LTD GTD SR NT 3.4 DUE 10-10-2018 | ** 1,881,000 |
| PVTPL PFS FING CORP 2017-AA PREM FIN ASSET BKD NT CL A FLTG RT 03-15-2021 | ** 9,460,296 |
| PVTPL PPIB CAP INC C 2.75% 11-02-2027 | ** 1,246,619 |
| PVTPL PRICOA GLOBAL FDG I 1.6 DUE 05-29-2018 | ** 149,862 |
| PVTPL PRICOA GLOBAL FDG I 2.45% DUE 09-21-2022 | ** 2,066,275 |
| PVTPL PRICOA GLOBAL FDG I 2.55% 11-24-2020 | ** 783,674 |
| PVTPL PRICOA GLOBAL FUNDING 1 2.2% DUE 06-03-2021 | ** 495,220 |
| PVTPL PROGRESS RESIDENTIAL TRUST SER 2017-SFR2 CL C 3.395% 12-17-2034 | ** 587,248 |
| PVTPL PROSPER MARKETPLACE ISSUANCE T SER 17-3A CL A 2.54% 11-15-2023 | ** 337,051 |
| PVTPL PROSPER MARKETPLACE ISSUANCE TRUST SER 17-2A CL A 2.41% 09-15-2023 | ** 179,831 |

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| PVTPL PROSPER MARKETPLACE SER 17 -1A CL A 2.56% 06-15-2023 | ** 86,622 |
| PVTPL RECKITT BENCKISER TREAS SVCS BNDS 3.0% DUE 06-26-2027 | ** 585,979 |
| PVTPL RECKITT BENCKISER TREAS SVCS PLC FLTG DUE 06-24-2022 | ** 799,714 |
| PVTPL REGATTA VIII FUNDING LTD SER 17-1A CL B FLT 10-17-2030 | ** 1,057,289 |

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| Security Name, Maturity Date, and Rate | Cost | Current Value (in dollars) |
|--|------|----------------------------|
| PVTPL RELIANCE STD LIFE GLOBAL FDG II MED TERM 2.5% DUE 01-15-2020 BEO | ** | 485,022 |
| PVTPL RENEW 2017-1 FDG NT CL A 144A 3.67000007629% DUE 09-20-2052 BEO | ** | 88,430 |
| PVTPL RIO OIL FIN TR SER 2014-1 144A 6.25 DUE 07-06-2024 | ** | 841,593 |
| PVTPL ROLLS-ROYCE 3.625% DUE 10-14-2025 | ** | 1,340,756 |
| PVTPL ROLLS-ROYCE PLC GTD NT 144A 2.375%DUE 10-14-2020/10-14-2015 BEO | ** | 3,958,831 |
| PVTPL RR 2 LTD / RR 2 LLC SR SECD NT CL FLTG A-1B 144A VAR RT DUE 10-15-2029 BEO | ** | 6,760,082 |
| PVTPL SANTANDER RETAIL AUTO LEASE TR 2017-A CL A-4 2.72% DUE 01-20-2022 | ** | 1,294,440 |
| PVTPL SANTANDER RETAIL AUTO LEASE TR SER 17-A CL A3 2.22% 01-20-2021 | ** | 2,751,971 |
| PVTPL SCHLUMBERGER FIN CDA LTD SCHLUMBERGER 2.2% DUE 11-20-2020 BEO | ** | 2,833,347 |
| PVTPL SCHLUMBERGER INVT SA 2.4 DUE 08-01-2022/07-31-2012 BEO | ** | 148,183 |
| PVTPL SCHLUMBERGER INVT SA GTD SR NT 144A 3.3% DUE 09-14-2021/09-14-2011 BEO | ** | 307,340 |
| PVTPL SCLP SER 2017-4 CL A 2.5% 06-25-2026 | ** | 1,465,800 |
| PVTPL SIEMENS FINANCIERINGSMAAT 3.125% DUE 03-16-2024 | ** | 507,376 |
| PVTPL SIEMENS FINANCIERINGSMAT 2.2% DUE 03-16-2020 | ** | 3,993,748 |
| PVTPL SIERRA TIMESHARE 2013-3A RECEIVABLES FDG CL A 2.2 10-20-2030 | ** | 1,964,735 |
| PVTPL SIMON PPTY GROUP L P NT 1.5 DUE 02-01-2018 | ** | 199,976 |
| PVTPL SINOPEC CAP 2013 LTD GTD SR NT 144A 1.875% DUE 04-24-2018 BEO | ** | 299,534 |
| PVTPL SKANDINAVISKA ENSKILDA 2.375 DUE 03-25-2019 BEO | ** | 250,561 |
| PVTPL SKANDINAVISKA ENSKILDA BANKEN AB PUBL NT 144A 1.75% DUE 03-19-2018 BEO | ** | 600,814 |
| PVTPL SLM STUD LN TR 2007-1 AST BACKED NT CL A-5A VAR RT DUE 01-26-2026 REG | ** | 1,253,144 |
| PVTPL SLM STUDENT LN TR 2003-10 STUDENT LN BKD CTF CL A-3 FLTG12-15-2027 | ** | 4,205,402 |
| PVTPL SMB PRIVATE ED LN TR 2017-A CL A1 1.23% DUE 06-17-2024 | ** | 3,673,631 |
| PVTPL SMB PVT ED LN TR 2016-B LN BACKED NT CL A-2A 144A 2.43 DUE 02-17-2032 BEO | ** | 3,636,926 |
| PVTPL SMBC AVIATION CAP FIN DAC GTD SR NT 144A 3% DUE 07-15-2022 BEO | ** | 297,092 |
| PVTPL SMITHFIELD FOODS INC 2.7% 01-31-2020 | ** | 298,042 |
| PVTPL SMITHS GROUP PLC GTD NT 144A 7.2% DUE 05-15-2019 BEO | ** | 211,489 |
| PVTPL SOFI PROFESSIONAL LN PROGRAM 2016-F LLC CL A-2 3.02% DUE 02-25-2040 | ** | 1,157,760 |
| PVTPL SOFI PROFESSIONAL LN PROGRAM SER 144A CL A-1FX 2.05% 01-25-2041 | ** | 550,566 |
| PVTPL SOUTHERN NAT GAS CO L L C 03-15-2047 | ** | 80,277 |
| PVTPL SP POWERASSETS LTD GLOBAL MEDIUM TERM NT 3% DUE 09-26-2027 BEO | ** | 2,044,688 |
| PVTPL SPRINGCASTLE AMER FDG LLC ABS NT 2016-A CL A 3.05% 04-25-2029 | ** | 4,889,580 |
| PVTPL SPRINGLEAF FDG TR 2015-A AST BACKED NT CL A 144A 3.16 DUE 11-15-2024 BEO | ** | 7,830,974 |
| PVTPL STADSHYPOTEK AB PUBL MEDIUM TERM NTS BOO # TR 3 1.875 10-02-2019 | ** | 496,575 |
| PVTPL STATE GRID OVERSEAS INVT 2013 LTD SR GTD NT 144A 1.75% DUE 05-22-2018 BEO | ** | 349,224 |
| PVTPL SUMITOMO MITSUI TR BK LTD 1.8 DUE 03-28-2018 | ** | 499,920 |
| PVTPL SUMITOMO MITSUI TR BK LTD FLTG 09-19-2019 | ** | 399,886 |
| PVTPL SUNTORY HLDGS LTD SR NT 144A 2.55%DUE 09-29-2019 BEO | ** | 300,362 |
| PVTPL TELSTRA CORP LTD SR NT 144A 4.8% DUE 10-12-2021 BEO | ** | 214,608 |
| PVTPL TOWD PT MTG TR 2017-4 NT CL A1 144A VAR RT DUE 06-25-2057 BEO | ** | 6,636,374 |
| PVTPL TRANCHE # TR 6 1.65% DUE 09-06-2019 REG | ** | 494,863 |
| PVTPL TRANS-ALLEGHENY INTST LINE CO 3.85% NTS 06-01-2025 | ** | 2,074,672 |
| PVTPL U S RESIDENTIAL OPPORTUNITY FD IV TR SER 17-IIIV CL A STEP UP 11-27-2037 | ** | 895,547 |
| PVTPL U S RESIDENTIAL OPPORTUNITY SER 17-III CLS A STEP UP DUE 11-27-2037 | ** | 1,625,493 |

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|--|--------------|
| PVTPL UBS AG LONDON BRH 2.45% 12-01-2020 | ** 398,794 |
| PVTPL UBS AG LONDON BRH SR NT FLTG RATE DUE 06-08-2020 | ** 1,807,852 |
| PVTPL UBS GROUP FDG JERSEY LTD SR NT 144A 4.125% DUE 09-24-2025 BEO | ** 3,751,798 |
| PVTPL UBS GROUP FDG JERSEY LTD SR NT FLTG 144A 2.90678% DUE 02-01-2022 BEO | ** 206,336 |

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| Security Name, Maturity Date, and Rate | Current Cost Value (in dollars) |
|---|---------------------------------------|
| PVTPL UBS GROUP FDG SWITZ AG SR 4.253% DUE 03-23-2028 | ** 8,150,284 |
| PVTPL UBS GROUP FUNDING (SWITZERLAND) AG3.0% DUE 04-15-2021 BEO | ** 503,510 |
| PVTPL UBS GROUP FUNDING (SWITZERLAND) AGSR NT 144A 2.65% DUE 02-01-2022 BEO | ** 2,756,429 |
| PVTPL UPSTART SECURITIZATION TR 2017-1 SR 17-1 CL A 2.639% 06/20/2024 | ** 104,023 |
| PVTPL VERICREST OPPORTUNITY LOAN TRANSFEREE SER 17-NP11 CL A1 STEP UP 10-25-2047 | ** 653,321 |
| PVTPL VERIZON COMMUNICATIONS INC 3.376% DUE 02-15-2025 | ** 32,608,700 |
| PVTPL VERIZON OWNER TR 2016-1 AST BACKEDNT CL A 144A 1.42 DUE 01-20-2021BEO | ** 497,709 |
| PVTPL VERIZON OWNER TR 2017-2 CL A 1.92% 12-20-2021 BEO | ** 315,890 |
| PVTPL VERIZON OWNER TR 2017-3 CL A-1A 2.06% 04-20-2022 | ** 1,581,843 |
| PVTPL VOLKSWAGEN GROUP AMER FIN LLC GTD NT 2.125 DUE 05-23-2019 | ** 298,774 |
| PVTPL VOLT LIX LLC ASSET BACKED NT SER 2017-NPL6 CL A-1 STEP UP 05-25-2047 | ** 73,659 |
| PVTPL VOLT LVI LLC ASSET BACKED NT SER 17-NPL3 CL A-1 STEP UP DUE 03-25-2047 | ** 176,420 |
| PVTPL VOLT LVII LLC ASSET BACKED 17-NPL4 NT CL A-1 STEP UP 04-25-2047 | ** 126,901 |
| PVTPL VOLT LX LLC ASSET BACKED NT SER 17-NPL7 CL A1 STEP 04-25-2059 | ** 115,184 |
| PVTPL VOLVO FINL EQUIP LLC SER 17-1A CL A4 144A 2.21% 11-15-2021 BEO | ** 2,584,800 |
| PVTPL WESFARMERS LTD 1.874 03-20-2018 | ** 319,989 |
| PVTPL WESTJET AIRLS LTD WESTJET AIRLS 3.5% DUE 06-16-2021/06-16-2016 BEO | ** 504,661 |
| PVTPL WRIGLEY WM JR CO NT 144A 2.4% DUE 10-21-2018/10-21-2013 BEO | ** 1,674,743 |
| PVTPL WRIGLEY WM JR CO NT 2.9 DUE 10-21-2019 | ** 5,288,722 |
| PVTPL1 WRIGLEY WM JR CO 3.375% DUE 10-21-2020 | ** 4,330,034 |
| PVTPLBANQUE FEDERATIVE DU CR MUTUEL TRANCHE # SR 14 1.9% 03-28-2019 | ** 14,230,490 |
| PVTPLNAVIENT STUDENT LN TR 2016-6 STUDENT LN SER 16-6A CL A2 03-25-2066 | ** 7,610,157 |
| PVTPLSOFI CONSUMER LN PROGRAM SER 2017-1 LL CL A 3.28% 01-26-2026 | ** 3,023,817 |
| PZENA INVT MGMT INC CL A SHS | ** 908,166 |
| QANTAS AIRWAYS NPV | ** 796,896 |
| QATAR NATIONAL BK QAR10 | ** 71,531 |
| QATAR(STATE OF) 2.375% SNR 02/06/2021 USD | ** 35,593,650 |
| QBE INS GROUP NPV | ** 1,953,342 |
| QCR HLDGS INC COM | ** 51,334 |
| QEP RES INC COM STK | ** 219,670 |
| QIAGEN NV EUR0.01 | ** 2,302,938 |
| QORVO INC COM | ** 2,577,020 |
| QTS RLTY TR INC COM CL A COM CL A | ** 3,265,848 |
| QUAD / GRAPHICS INC COM STK | ** 78,761 |
| QUAKER CHEM CORP COM | ** 2,985,642 |
| QUALCOMM INC 2.1% 05-20-2020 | ** 14,473,866 |
| QUALCOMM INC 2.9% DUE 05-20-2024 | ** 146,349 |
| QUALCOMM INC 3.45% DUE 05-20-2025 | ** 13,330,218 |
| QUALCOMM INC 4.8% DUE 05-20-2045 | ** 537,774 |
| QUALCOMM INC COM | ** 5,485,426 |
| QUALCOMM INC FIXED 1.85% DUE 05-20-2019 | ** 1,016,137 |
| QUALCOMM INC FIXED 3% DUE 05-20-2022 | ** 3,703,378 |
| QUALCOMM INC NT FLTG RATE 05-20-2019 | ** 4,679,798 |
| QUALICORP SA EQUITY | ** 204,347 |
| QUALITY CARE PPTYS INC COM | ** 67,351 |

QUALITY SYS INC COM STK

** 51,251

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| Security Name, Maturity Date, and Rate | Current Cost Value (in dollars) |
|---|---------------------------------------|
| QUALYS INC COM USD0.001 | ** 4,012,179 |
| QUANEX BLDG PRODS CORP COM STK | ** 86,346 |
| QUANTA SVCS INC COM | ** 728,698 |
| QUE PROV CDA MEDIUM TERM NTS BOOK ENT TRANCHE # TR 00050 7.14 2-27-26 | ** 1,462,543 |
| QUEBEC 4.5% MTN 01/12/2018 CAD1000 | ** 81,919 |
| QUEBEC PROV CDA 2.75% DUE 04-12-2027 BEO | ** 2,370,220 |
| QUEBEC PROV CDA GLOBAL NT 2.625% DUE 02-13-2023 BEO | ** 5,009,439 |
| QUEBEC PROV CDA PROVINCE OF QUEBEC 2.5% 04-20-2026 REG 2.5% DUE 04-20-2026 REG | ** 14,181,957 |
| QUEBEC(PROV OF) 4.25% NTS 01/12/21 CAD1000 | ** 86,142 |
| QUEBECOR INC CLASS'B'SUB-VTG NPV | ** 1,551,967 |
| QUEST DIAGNOSTICS 2.5% DUE 03-30-2020 | ** 709,967 |
| QUIDEL CORP COM | ** 34,810 |
| QUINSTREET INC COM STK | ** 28,760 |
| QUORUM HEALTH CORP COM | ** 11,450 |
| QVC INC 3.125% DUE 04-01-2019 | ** 1,806,718 |
| QVC INC 4.85% DUE 04-01-2024 | ** 11,559,306 |
| RABOBANK 6.875% SNR MTN 19/03/20 EUR | ** 1,659,339 |
| RABOBANK NEDERLAND UTREC 3.875 08 FEB 2022 | ** 225,833 |
| RAC BOND CO PLC 4.565%-VAR 06/05/2046 GBP | ** 1,170,959 |
| RADIAN GROUP INC COM | ** 4,731,541 |
| RADIANT LOGISTICS INC COM STK | ** 24,624 |
| RADIUS HEALTH INC COM NEW COM NEW | ** 1,760,058 |
| RAKUTEN INC NPV | ** 150,014 |
| RALPH LAUREN CORP 2.625% DUE 08-18-2020 | ** 3,250,278 |
| RAMBUS INC DEL COM | ** 128,890 |
| RAMCO-GERSHENSON PPTYS TR COM SH BEN INTCOM SH BEN INT | ** 78,511 |
| RAMI LEVI ILS0.01 | ** 832,483 |
| RAMIRENT OYJ NPV | ** 1,197,828 |
| RAND MERCHANT INSURANCE HLDGS LTD | ** 51,326 |
| RANDSTAD HLDGS NV EUR0.10 | ** 6,718,398 |
| RANGE RES CORP COM | ** 3,069,384 |
| RAUBEX GROUP LTD ZAR0.01 | ** 360,150 |
| RAVEN INDS INC COM STOCK | ** 21,606 |
| RAYMOND JAMES FNCL INC COM STK | ** 4,939,987 |
| RAYTHEON CO 2.5 DUE 12-15-2022 | ** 119,745 |
| RAYTHEON CO 3.125% DUE 10-15-2020 | ** 1,396,365 |
| RAYTHEON CO 3.15% DUE 12-15-2024 | ** 1,262,676 |
| RAYTHEON CO 4.4% DUE 02-15-2020 | ** 193,344 |
| RCI HOSPITALITY HLDGS INC COM | ** 28,680 |
| RE/MAX HLDGS INC CL A CL A | ** 78,910 |
| READING INTL INC CL A CL A | ** 36,172 |

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| Security Name, Maturity Date, and Rate | Current Cost Value (in dollars) |
|---|---------------------------------------|
| REALKREDIT DANMARK 1% PFBRF 01/04/2018 DKK0.01 | ** 1,278,862 |
| REALKREDIT DANMARK 1% SNR 01/04/18 DKK0.01'10F | ** 1,181,963 |
| REALKREDIT DANMARK 2% CVD BDS 01/10/37 DKK0.01 | ** 183,919 |
| REALKREDIT DANMARK 2% SNR SEC 01/10/47 DKK0.01 | ** 2,672,319 |
| REALKREDIT DANMARK 2.5% DUE 01/10/2047 | ** 5 |
| REALKREDIT DANMARK BNDS 2.5% CVD BDS 01/10/2037 | ** 327,686 |
| REALNETWORKS INC COM NEW | ** 12,268 |
| REALOGY HLDGS CORP COM | ** 291,606 |
| REALTEK SEMICOND TWD10 | ** 332,666 |
| REALTY INCOME CORP 3% DUE 01-15-2027 | ** 22,009 |
| REALTY INCOME CORP 3.65% 01-15-2028 | ** 251,844 |
| REALTY INCOME CORP 3.875% DUE 07-15-2024 | ** 118,653 |
| REALTY INCOME CORP 5.75% DUE 01-15-2021 | ** 205,729 |
| RECKITT BENCK GRP ORD GBP0.10 | ** 11,494,872 |
| RECKITT BENCKISER 2.75% DUE 06-26-2024 | ** 391,332 |
| RED HAT INC COM | ** 8,730,790 |
| RED LIONS HOTELS CORP COM | ** 6,097 |
| RED ROBIN GOURMET BURGERS INC COM | ** 68,357 |
| REDEFINE PROPS LTD NPV (POST CONVERSION) | ** 139,840 |
| REGAL BELOIT CORP COM | ** 256,457 |
| REGENCY CTRS L P 3.6% 02-01-2027 | ** 150,137 |
| REGENCY ENERGY 5% DUE 10-01-2022 | ** 386,947 |
| REGIONAL MGMT CORP COM STK | ** 29,651 |
| REGIONS BK 2.25% DUE 09-14-2018 | ** 5,245,712 |
| REGIONS FINL CORP 3.2% DUE 02-08-2021 | ** 508,730 |
| REGIONS FINL CORP FIXED 2.75% DUE 08-14-2022 | ** 3,518,895 |
| REGIS CORP MINN COM | ** 54,559 |
| REIS INC COM STK | ** 12,390 |
| RELIANCE CAPITAL INR10(DEMAT) | ** 678,700 |
| RELIANCE HOME FIN INR10 | ** 106,180 |
| RELIANCE INDS INR10(100%DEMAT) | ** 123,664 |
| RELIANCE STL & ALUM CO COM | ** 5,589,562 |
| RELX NV | ** 6,437,517 |
| RELX PLC | ** 428,074 |
| REMGRO ZAR0.01 | ** 144,215 |
| RENAISSANCE RE HLDGS LTD COM | ** 7,507,268 |
| RENASANT CORP COM | ** 3,005,579 |
| RENAULT SA EUR3.81 | ** 1,533,355 |
| RENB ENERGY GROUP INC COM STK | ** 65,573 |
| RENEWI PLC ORD GBP0.10 | ** 1,952,824 |
| REORG/ IXYS CASH MERGER 01-18-2018 | ** 119,175 |

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| Security Name, Maturity Date, and Rate | Cost | Current Value (in dollars) |
|---|------|----------------------------|
| REORG/HEALTHSOUTH CORP NEW NAME CHANGE ENCOMPASS HEALTH 2L16A62 1/2/18 | ** | 8,738,702 |
| REORG/INC RESH NAME CHANGE WITH CUSIP CHANGE SYNEOS HEALTH INC 2K1VA32 01-08-18 | ** | 2,860,814 |
| REORG/VANTIV INC NAME CHANGE WORLDPAY INC 2K1CAG2 01-16-18 | ** | 3,493,625 |
| REP BANCORP INC KY CDT-CL A COM STK | ** | 74,025 |
| REP OF ARGENTINA TBOND 3.375% 15/01/2023 | ** | 613,675 |
| REP OF INDONESIA 2.625% 14/06/2023 | ** | 129,926 |
| REP SVCS INC NT 5.25 DUE 11-15-2021 | ** | 7,205,464 |
| REPLIGEN CORP COM STK USD0.01 | ** | 5,492,901 |
| REPSOL SA EUR1 | ** | 1,376,045 |
| REPUBLIC OF INDONESIA 4.35% DUE 01-11-2048 REG | ** | 1,115,985 |
| REPUBLIC SVCS INC 3.2% DUE 03-15-2025 | ** | 2,302,597 |
| REPUBLIC SVCS INC 3.8% DUE 05-15-2018 | ** | 795,462 |
| REPUBLIC SVCS INC 5.5% DUE 09-15-2019 | ** | 189,284 |
| RESILIENT REIT LTD NPV | ** | 95,089 |
| RESOLUTE FST PRODS INC COM | ** | 104,202 |
| RESOLUTION FDG CORP FED BOOK ENTRY PRIN 0 STRP 15/07/2020 USD1000 07-15-2020 | ** | 1,897,454 |
| RESONA HOLDINGS NPV | ** | 1,793,837 |
| RESOURCES CONNECTION INC COM | ** | 58,586 |
| RESTAURANT BRANDS INTL INC COM NPV | ** | 204,052 |
| RETAIL OPPORTUNITY INVTS CORP COM STK | ** | 115,710 |
| RETAIL PPTYS AMER INC CL A | ** | 152,961 |
| REX AMERICAN RESOURCES CORP | ** | 30,963 |
| REXEL EUR5 | ** | 929,320 |
| REXFORD INDL RLTY INC COM | ** | 21,666 |
| REXNORD CORP COM USD0.01 | ** | 158,852 |
| REYNOLDS AMERN INC 3.25% DUE 06-12-2020 | ** | 6,752,967 |
| REYNOLDS AMERN INC 8.125% DUE 06-23-2019 | ** | 3,450,508 |
| REYNOLDS AMERN INC FIXED 2.3% DUE 06-12-2018 | ** | 3,143,683 |
| REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045 | ** | 874,139 |
| RIBBON COMMUNICATIONS INC COM USD0.0001 | ** | 42,291 |
| RICE PK FING TR FLTG RT 4.625% DUE 10-31-2041 | ** | 304,444 |
| RICOH LEASING NPV | ** | 674,552 |
| RIGNET INC COM | ** | 20,721 |
| RING ENERGY INC COM | ** | 52,639 |
| RINGCENTRAL INC CL A CL A | ** | 1,988,708 |
| RIO TINTO LIMITED NPV | ** | 406,783 |
| RIO TINTO ORD GBP0.10 | ** | 9,836,295 |
| RIOCAN REAL ESTATE TRUST UNITS NPV | ** | 172,354 |
| RIPON MTGS PLC FRN 144A 20/08/2056 | ** | 5,637,504 |
| RIVERVIEW BANCORP INC COM STK | ** | 18,510 |
| RLJ LODGING TR COM REIT | ** | 226,159 |

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| Security Name, Maturity Date, and Rate | Current Cost Value (in dollars) |
|---|---------------------------------------|
| RLTY INC CORP 2 DUE 01-31-2018 | ** 249,978 |
| RLTY INC CORP 3.25 DUE 10-15-2022 | ** 12,452,489 |
| RMAC SECS NO 1 PLC FRN M/BKD 06/2044 GBP'A3A' | ** 1,163,143 |
| RMAC SECS NO 1 PLC FRN M/BKD 06/2044 GBPREGS | ** 1,824,857 |
| RMAC SECS NO 1 PLC FRN M/BKD NTS 6/44'A2A'REGS | ** 3,343,435 |
| RMB HLDGS ZAR0.01 | ** 259,476 |
| ROADRUNNER TRANSPORTATION SY COM | ** 26,869 |
| ROBERT HALF INTL INC COM | ** 2,690,635 |
| ROBINSONS LAND CP PHP1 | ** 268,497 |
| ROCHE HLDGS AG GENUSSSCHEINE NPV | ** 18,839,762 |
| ROCK-TENN CO 4.9% DUE 03-01-2022 | ** 350,474 |
| ROCKWELL AUTOMATION | ** 399,769 |
| ROCKWELL COLLINS 1.95% DUE 07-15-2019 | ** 3,123,911 |
| ROCKWELL COLLINS 3.2% DUE 03-15-2024 | ** 302,300 |
| ROCKWELL COLLINS 3.5% DUE 03-15-2027 | ** 305,453 |
| ROCKY BRANDS INC COM STK | ** 15,498 |
| ROGERS 6.8% DUE 08-15-2018 | ** 1,363,926 |
| ROGERS CABLE INC 8.75% DUE 05-01-2032 | ** 92,347 |
| ROGERS COMMS INC CLASS'B'COM CAD1.62478 | ** 319,343 |
| ROGERS CORP COM | ** 282,065 |
| ROHM CO LTD NPV | ** 440,772 |
| ROLLS ROYCE HLDGS ORD GBP0.20 | ** 3,933,976 |
| ROLLS ROYCE HOLDINGS C SHS ENTITLEMENT (JAN 2018) | ** 20,087 |
| ROMANIA(REP OF) 5.85% BDS 26/04/23 | ** 196,099 |
| ROPER TECHNOLOGIES , INC | ** 301,994 |
| ROPER TECHNOLOGIES 2.8% DUE 12-15-2021 | ** 1,527,687 |
| ROSNEFT OIL CO GDR EACH REPR 1 ORD 'REGS' | ** 92,941 |
| ROWAN COMPANIES PLC | ** 186,072 |
| ROYAL BANK OF CANADA 2.15% DUE 10-26-2020 BEO | ** 501,739 |
| ROYAL BANK OF CANADA 4.65% DUE 01-27-2026 BEO | ** 134,703 |
| ROYAL BANK OF SCOT 6.934% SUB MTN 09/04/18 EUR | ** 856,047 |
| ROYAL BK CDA 1.8% DUE 07-30-2018 | ** 6,981,451 |
| ROYAL BK CDA 1.875% DUE 02-05-2020 | ** 793,366 |
| ROYAL BK CDA 2% DUE 12-10-2018 | ** 499,465 |
| ROYAL BK CDA 2.125% DUE 03-02-2020 | ** 15,832,328 |
| ROYAL BK CDA 2.2% DUE 07-27-2018 | ** 1,271,861 |
| ROYAL BK CDA 2.2% DUE 09-23-2019 | ** 19,389,349 |
| ROYAL BK CDA 2.3% DUE 03-22-2021 | ** 7,315,354 |
| ROYAL BK CDA BA 05/01/2018 | ** 478,757 |
| ROYAL BK CDA BA 08/01/2018 | ** 1,037,215 |
| ROYAL BK CDA BA 11/01/2018 | ** 95,731 |

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| Security Name, Maturity Date, and Rate | Current Cost Value (in dollars) |
|--|---------------------------------------|
| ROYAL BK CDA FLTG RT 2.43152% DUE 04-15-2019 | ** 6,356,963 |
| ROYAL BK CDA N Y BRH INSTL CTF DEP PROGRDTD 12-08-2017 1.95% CD 12-06-2018 | ** 12,959,911 |
| ROYAL BK OF CANADA 0% SNR 15/01/2018 CAD | ** 398,822 |
| ROYAL BK OF CANADA COM NPV | ** 1,671,304 |
| ROYAL BK SCOT GRP 2%-FR SNR EMTN 08/03/23 EUR | ** 1,894,042 |
| ROYAL BK SCOTLAND 6.4% DUE 10-21-2019 | ** 6,560,467 |
| ROYAL CARIBBEAN CRUISES 2.65% 11-28-2020 | ** 249,815 |
| ROYAL DUTCH SHELL 'A'SHS EUR0.07(GBP) | ** 2,190,041 |
| ROYAL DUTCH SHELL 'B'ORD EUR0.07 | ** 2,809,050 |
| ROYAL MAIL PLC ORD GBP0.01 | ** 1,639,788 |
| RPI GBP UK RPI/3.35% LCH_CSFBUS 15/05/2030 SWU09UP13 | ** 2,913 |
| RPI GBP UK RPI/3.4% LCH_CSFBUS 15/06/2030 SWU0C8247 | ** 9,489 |
| RPI GBP UK RPI/3.53% LCH_CSFBUS 15/10/2031 SWU0B3678 | ** 6,276 |
| RPI USD 1.58%/US CPI LCH_CSFBUS 05-23-2018 SWU0H0892 | ** 8,572 |
| RPI USD 1.6775%/US CPI LCH_CSFBUS 05-24-2021 SWU029980 | ** 23,522 |
| RPI USD US CPI/2.2425% LCH_CSFBUS 11-21-2026 SWU0C7835 | ** 14,207 |
| RPM INTL INC | ** 4,744,010 |
| RPM INTL INC 6.125% DUE 10-15-2019 | ** 505,749 |
| RPX CORP COM | ** 66,125 |
| RSA INSURANCE GRP ORD GBP1.00 | ** 305,758 |
| RSP PERMIAN INC COM | ** 3,290,442 |
| RTI SURGICAL INC | ** 33,075 |
| RUBICON PROJ INC COM | ** 4,920 |
| RUDOPLH TECHNOLOGIES INC COM | ** 80,830 |
| RUSH ENTERPRISES INC CL A CL A | ** 145,825 |
| RWE AG NPV | ** 2,340,689 |
| RYDER SYS INC COM | ** 448,626 |
| RYDER SYS INC MEDIUM TERM NTS 2.45 DUE 09-03-2019 | ** 300,330 |
| RYDER SYS INC MEDIUM TERM NTS BOOK ENTRY2.875% DUE 09-01-2020 | ** 69,476 |
| RYDER SYS INC MEDIUM TERM NTS BOOK ENTRYTRANCHE # TR 00211 2.35 2-26-2019 | ** 220,206 |
| RYDER SYS INC MEDIUM TERM NTS BOOK ENTRYTRANCHE # TR 00218 3.45% DUE 11-15-2021 | ** 2,871,324 |
| RYDER SYS INC MTN TRANCHE # TR 00210 2.503-01-2018 | ** 250,047 |
| RYDER SYS INC RYDER SYS INC MTN 2.5 DUE 09-01-2022 2.5 DUE 09-01-2022/08-08-2017 | ** 73,653 |
| RYDER SYS INC RYDER SYS INC MTN 2.8 DUE 03-01-2022 2.8 DUE 03-01-2022/02-24-2017 | ** 2,616,815 |
| RYDER SYSTEM INC 2.5% 05-11-2020 | ** 2,907,835 |
| RYDER SYSTEM INC 2.25% DUE 09-01-2021 | ** 3,938,080 |
| S & T BANCORP INC COM STK | ** 134,239 |
| S A C I FALABELLA COM NPV | ** 45,565 |
| S&P GLOBAL INC COM | ** 6,161,756 |
| SABINE PASS 5.625% DUE 03-01-2025 | ** 4,412,036 |
| SABINE PASS 5.75% DUE 05-15-2024 | ** 1,000,333 |

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| Security Name, Maturity Date, and Rate | Current Cost Value (in dollars) |
|---|---------------------------------------|
| SABINE PASS LIQUEFACTION LLC SR SECD NT 5.625 DUE 02-01-2021 | ** 321,617 |
| SABRA HEALTH CARE REIT INC COM | ** 168,911 |
| SAF HOLLAND EUR0.01 (BR) | ** 1,639,839 |
| SAFETY INS GROUP INC COM | ** 98,570 |
| SAFRAN SA EUR0.20 | ** 462,070 |
| SAGA COMMUNICATIONS INC CL A NEW CL A NEW | ** 20,710 |
| SAGE GROUP GBP0.01051948 | ** 215,277 |
| SAIA INC COM STK | ** 4,874,038 |
| SAKAI CHEMICAL IND NPV | ** 373,945 |
| SALEM MEDIA GROUP INC COM STK | ** 7,839 |
| SALESFORCE COM INC COM STK | ** 13,964,209 |
| SAM YUNG TRADING KRW500 | ** 883,656 |
| SAMSUNG ELEC MECH KRW5000 | ** 867,021 |
| SAMSUNG ELECTRONIC KRW5000 | ** 6,778,228 |
| SAN DIEGO CALIF REDEV AGY SUCCESSOR AGY TX ALLOCATION 3.5 09-01-2028 BEO TAXABLE | ** 1,303,967 |
| SAN-A CO LTD NPV | ** 1,813,239 |
| SANDERSON FARMS INC COM | ** 344,313 |
| SANDRIDGE ENERGY INC SANDRIDGE ENERGY I COM USD0.001 | ** 43,109 |
| SANDVIK AB NPV | ** 873,235 |
| SANDY SPRING BANCORP INC CMT-COM | ** 2,411,904 |
| SANFILIPPO JOHN B & SON INC COM | ** 51,865 |
| SANGAMO THERAPEUTICS INC COM | ** 62,779 |
| SANKEN ELECTRIC CO NPV | ** 864,006 |
| SANLAM ZAR0.01 | ** 203,976 |
| SANMINA CORP COM | ** 263,835 |
| SANOFI EUR2 | ** 4,859,917 |
| SANOFI SPONSORED ADR | ** 7,460,500 |
| SANTANDER CONSUMER USA HLDGS INC COM | ** 459,765 |
| SANTANDER DR AUTO 1.34% DUE 11-15-2019 | ** 655,007 |
| SANTANDER DR AUTO 1.67% DUE 06-15-2020 | ** 3,395,979 |
| SANTANDER DR AUTO 1.87% DUE 06-15-2021 | ** 1,007,815 |
| SANTANDER DR AUTO 2.08% DUE 02-16-2021 | ** 2,000,424 |
| SANTANDER DR AUTO 2.1% DUE 06-15-2021 | ** 241,322 |
| SANTANDER DR AUTO FIXED 2.79% DUE 08-15-2022 | ** 691,185 |
| SANTANDER DR AUTO FIXED 3.73% DUE 07-17-2023 | ** 86,860 |
| SANTANDER DR AUTO RECEIVABLES TR SER 17-1 CL D 3.17% 04-17-2023 | ** 374,897 |
| SANTANDER DRIVE AUTO RECEIVABLES TR SER 2017-1 NT CL C 2.58% DUE 05-16-2022 | ** 198,421 |
| SANTANDER HLDGS 2.7% DUE 05-24-2019 | ** 5,832,693 |
| SANTANDER HLDGS 3.4% DUE 01-18-2023 | ** 677,351 |
| SANTANDER UK GROUP 2.875% DUE 08-05-2021 | ** 2,593,630 |
| SANTANDER UK GROUP 2.875% DUE 10-16-2020 | ** 9,691,926 |

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| Security Name, Maturity Date, and Rate | Current Cost Value (in dollars) |
|---|---------------------------------------|
| SANTANDER UK GROUP 3.571% DUE 01-10-2023 | ** 1,511,474 |
| SANTANDER UK GROUP HLDGS PLC 3.125% 01-08-2021 | ** 4,744,208 |
| SANTANDER UK PLC 2.35% DUE 09-10-2019 | ** 250,099 |
| SANTANDER UK PLC 2.5% DUE 03-14-2019 | ** 5,497,843 |
| SANTANDER UK PLC FIXED 2.125% DUE 11-03-2020 | ** 8,337,399 |
| SAP SE | ** 13,376,244 |
| SARTORIUS STEDIM B EUR0.20 | ** 2,677,291 |
| SASOL NPV | ** 124,112 |
| SATO HOLDINGS NPV | ** 723,926 |
| SATS LTD NPV | ** 762,482 |
| SAUDI ARABIA (KINGDOM OF) 3.25% 26/10/26 | ** 196,491 |
| SAUDI ARABIA 2.375% MTN 26/10/2021 USD | ** 3,906,920 |
| SAUDI ARABIA KINGDOM GLOBAL MEDIUM TERM TRANCHE # TR 4 2.875% 03-04-2023 | ** 1,769,440 |
| SAUDI ARABIA KINGDOM GLOBAL MEDIUM TERM TRANCHE # TR 5 3.625% DUE 03-04-2028 REG | ** 43,901,300 |
| SAUDI ARABIA KINGDOM TRANCHE # TR 1 2.375% DUE 10-26-2021 REG | ** 2,750,797 |
| SAUDI ARABIA KINGDOM TRANCHE # TR 2 3.25% DUE 10-26-2026 REG | ** 196,088 |
| SAUDI INTERNATIONAL BOND 144A TBOND 4.625% DUE 10-04-2047 REG | ** 510,652 |
| SBA COMMUNICATIONS CORP COM USD0.01 CL A | ** 382,262 |
| SCANSOURCE INC COM | ** 102,746 |
| SCENTRE GROUP | ** 272,632 |
| SCENTRE GROUP TR 1 FIXED 3.5% DUE 02-12-2025 | ** 25,135 |
| SCHAEFFLER AG NPV (NON VTG PRF SHS) | ** 1,241,207 |
| SCHLUMBERGER HLDGS 2.35% DUE 12-21-2018 | ** 7,146,931 |
| SCHLUMBERGER HLDGS 2.35% DUE 12-21-2018 | ** 300,674 |
| SCHLUMBERGER HLDGS CORP 144A 3.0% 12-21-2020 BEO | ** 10,774,781 |
| SCHLUMBERGER LTD COM COM | ** 15,406,567 |
| SCHNEIDER ELECTRIC EUR4.00 | ** 13,441,081 |
| SCHNITZER STL INDS INC CL A | ** 94,035 |
| SCHOLASTIC CORP COM | ** 123,338 |
| SCHRODERS VTG SHS GBP1 | ** 176,775 |
| SCHWAB CHARLES 3.2% DUE 01-25-2028 | ** 325,510 |
| SCHWAB CHARLES 3.2% DUE 03-02-2027 | ** 90,821 |
| SCHWAB CHARLES 3.225% DUE 09-01-2022 | ** 35,574 |
| SCHWAB CHARLES CORP COM NEW | ** 23,925,732 |
| SCHWEITZER-MAUDUIT INTL INC COM | ** 134,810 |
| SCORPIO TANKERS INC COM STK | ** 91,646 |
| SCOTTS MIRACLE-GRO CLASS'A'COM NPV | ** 3,466,476 |
| SCRIPPS E W CO OHIO CL A NEW COM STK | ** 93,295 |
| SCRIPPS NETWORKS 2.75% DUE 11-15-2019 | ** 3,943,290 |
| SCRIPPS NETWORKS 2.8% DUE 06-15-2020 | ** 864,875 |
| SCRIPPS NETWORKS 3.5% DUE 06-15-2022 | ** 2,222,176 |

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| Security Name, Maturity Date, and Rate | Current Value (in dollars) |
|---|-------------------------------------|
| SCSK CORP NPV | ** 1,849,595 |
| SDL ORD GBP0.01 | ** 317,883 |
| SEABOARD CORP DEL COM | ** 282,240 |
| SEACHANGE INTL INC COM | ** 786 |
| SEACOAST BKG CORP FLA COM NEW COM NEW | ** 2,681,336 |
| SEACOR HLDGS INC COM | ** 85,276 |
| SEACOR MARINE HLDGS INC COM | ** 21,692 |
| SEAGATE HDD CAYMAN 3.75% DUE 11-15-2018 | ** 1,521,750 |
| SEALED AIR CORP NEW COM STK | ** 3,131,635 |
| SEARS HOMETOWN & OUTLET STORES INC COM COM | ** 5,460 |
| SEASPINE HLDGS CORP COM | ** 23,924 |
| SECRETARIA TESOURO 0% TB 01/04/18 BRL1000 | ** 4,480,809 |
| SECURITY BK CORP PHP10 | ** 442,322 |
| SEGA SAMMY HLDGS I NPV | ** 291,239 |
| SEGRO PLC ORD GBP0.10 | ** 1,948,555 |
| SEIKO EPSON CORP NPV | ** 214,339 |
| SEKISUI HOUSE NPV | ** 140,784 |
| SELECT BANCORP INC NEW COM | ** 20,650 |
| SELECT INCOME REIT 2.85% DUE 02-01-2018 | ** 3,040,000 |
| SELECT INCOME REIT COM SH BEN INT COM SHBEN INT | ** 91,473 |
| SELECT MED HLDGS CORP COM | ** 222,514 |
| SELECTIVE INS GROUP INC COM | ** 4,373,854 |
| SEMBCORP INDUSTRIE NPV | ** 35,301 |
| SEMGROUP CORP CL A CL A | ** 176,549 |
| SEMPRA ENERGY 1.625% DUE 10-07-2019 | ** 2,730,548 |
| SEMPRA ENERGY 2.4% DUE 03-15-2020 | ** 199,885 |
| SEMPRA ENERGY 4.05 SNR NTS DUE 12-01-2023 | ** 157,947 |
| SEMPRA ENERGY 6% DUE 10-15-2039 | ** 232,258 |
| SEMPRA ENERGY 9.8% DUE 02-15-2019 | ** 227,438 |
| SEMPRA ENERGY NT FLTG RATE DUE 03-15-2021 REG | ** 100,154 |
| SENECA FOODS CORP NEW CL A | ** 28,352 |
| SENIOR GBP0.10 | ** 1,387,312 |
| SENIOR HSG PPTYS TR SH BEN INT SH BEN INT | ** 281,179 |
| SENSIENT TECHNOLOGIES CORP COM | ** 2,377,375 |
| SEOBU T&D KRW500 | ** 945,618 |
| SERVICEMASTER GLOBAL HLDGS INC COM | ** 2,871,120 |
| SERVICENOW INC COM USD0.001 | ** 1,087,192 |
| SEVEN & I HOLDINGS NPV | ** 1,437,417 |
| SEVERSTAL PJSC GDR EACH REPR 1 ORD 'REGS' | ** 906,540 |
| SFR GROUP 5.625% GTD 15/05/2024 EUR | ** 502,038 |
| SHELL INTERNATIONAL FIN 4.55 DUE 08-12-2043 REG | ** 28,435 |

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| Security Name, Maturity Date, and Rate | Current Cost Value (in dollars) |
|---|---------------------------------------|
| SHELL INTL FIN B V 1.375% DUE 05-10-2019 | ** 4,575,260 |
| SHELL INTL FIN B V 1.375% DUE 09-12-2019 | ** 3,738,569 |
| SHELL INTL FIN B V 1.625% DUE 11-10-2018 | ** 2,857,740 |
| SHELL INTL FIN B V 1.875% DUE 05-10-2021 | ** 492,647 |
| SHELL INTL FIN B V 2.125% DUE 05-11-2020 | ** 498,960 |
| SHELL INTL FIN B V 2.25% DUE 11-10-2020 | ** 310,916 |
| SHELL INTL FIN B V 2.875% DUE 05-10-2026 | ** 172,001 |
| SHELL INTL FIN B V 3.4% DUE 08-12-2023 | ** 114,216 |
| SHELL INTL FIN B V 4% DUE 05-10-2046 | ** 178,929 |
| SHELL INTL FIN B V 4.125% DUE 05-11-2035 | ** 171,265 |
| SHELL INTL FIN B V 4.3% DUE 09-22-2019 | ** 947,849 |
| SHELL INTL FIN B V GTD NT 4.375 DUE 03-25-2020 | ** 418,272 |
| SHERWIN-WILLIAMS 2.25% DUE 05-15-2020 | ** 10,400,064 |
| SHERWIN-WILLIAMS 3.45% DUE 06-01-2027 | ** 54,864 |
| SHERWIN-WILLIAMS CO COM | ** 8,108,951 |
| SHERWIN-WILLIAMS FIXED 4.2% DUE 01-15-2022 | ** 418,960 |
| SHILOH INDS INC COM | ** 12,603 |
| SHIMAMURA CO NPV | ** 484,071 |
| SHIMIZU CORP NPV | ** 373,625 |
| SHIN KONG FINL HLD TWD10 | ** 311,184 |
| SHIN-ETSU CHEMICAL NPV | ** 2,759,367 |
| SHINSEI BANK NPV | ** 375,517 |
| SHIONOGI & CO LTD NPV | ** 1,016,684 |
| SHIP FINANCE INTERNATIONAL COMMON STK | ** 144,569 |
| SHIP HEALTHCARE HOLDINGS INC NPV | ** 958,505 |
| SHIRE ACQUISITIONS 1.9% DUE 09-23-2019 | ** 11,861,636 |
| SHIRE ACQUISITIONS 2.875% DUE 09-23-2023 | ** 2,130,321 |
| SHIRE ACQUISITIONS 3.2% DUE 09-23-2026 | ** 4,106,563 |
| SHIRE PLC ORD GBP0.05 | ** 722,982 |
| SHISEIDO CO LTD NPV | ** 255,524 |
| SHN EXPRESSWAY 'H' CNY1 | ** 1,756,819 |
| SHOE CARNIVAL INC COM | ** 49,354 |
| SHOPIFY INC CL A SHOPIFY INC | ** 523,887 |
| SHORE BANCSHARES INC COM | ** 19,773 |
| SHUTTERFLY INC COM | ** 121,291 |
| SI FINL GROUP INC MD COM | ** 19,389 |
| SIEMENS AG NPV(REGD) | ** 2,301,865 |
| SIEMENS FINANCIERINGSMAATSCHAPPIJ N V NT144A FLTG RATE DUE 09-13-2019 BEO | ** 5,653,570 |
| SIERRA BANCORP COM STK | ** 38,114 |
| SIFCO INDS INC COM STK | ** 3,405 |
| SIGMA DESIGNS INC COM | ** 24,325 |

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| Security Name, Maturity Date, and Rate | Cost | Current Value (in dollars) |
|---|------|----------------------------|
| SIGNATURE BK NY N Y COM | ** | 3,294,240 |
| SIGNET JEWELERS LTD ORD USD0.18 | ** | 317,076 |
| SIKA AG CHF0.60 (BR) | ** | 3,844,298 |
| SILGAN HLDGS INC COM | ** | 2,098,564 |
| SILICOM LTD COM STK | ** | 864,456 |
| SILICON LABORATORIES INC COM | ** | 1,086,090 |
| SIMMONS 1ST NATL CORP CL A \$0.01 PAR | ** | 215,039 |
| SIMON PPTY GROUP L 2.5% DUE 09-01-2020 | ** | 451,629 |
| SIMON PPTY GROUP L 3.375% DUE 12-01-2027 | ** | 251,158 |
| SIMON PPTY GROUP L 4.375% DUE 03-01-2021 | ** | 374,650 |
| SIMON PPTY GROUP L P NT 2.2 DUE 02-01-2019 | ** | 559,544 |
| SIMPSON MFG INC COM | ** | 270,688 |
| SINA CORPORATION COM STK USD0.133 | ** | 90,480 |
| SINCLAIR BROADCAST GROUP INC CL A | ** | 172,558 |
| SINGAPORE EXCHANGE NPV | ** | 73,891 |
| SINGAPORE GOVERNMENT 2.125% 01/06/2026 | ** | 529,819 |
| SINO BIOPHARMACEUT HKD0.025 | ** | 357,263 |
| SINO LAND CO NPV | ** | 718,397 |
| SINOFERT HOLDINGS HKD0.1 | ** | 342,118 |
| SINOPEC GROUP 2.75% DUE 04-10-2019 | ** | 300,565 |
| SINOPEC 'H' CNY1 | ** | 85,309 |
| SINOPEC S/PETROCHE 'H'CNY1 | ** | 199,265 |
| SITEONE LANDSCAPE SUPPLY INC COM | ** | 4,462,023 |
| SJM HOLDINGS LTD. NPV | ** | 310,697 |
| SK HYNIX INC | ** | 2,842,708 |
| SK INNOVATION CO.LTD KRW5000 | ** | 326,574 |
| SK TELECOM KRW500 | ** | 1,787,878 |
| SKAND ENSKILDA BKN 1.5% BDS 15/12/21 SEK500000 | ** | 443,529 |
| SKAND ENSKILDA BKN SER'A'NPV | ** | 357,304 |
| SKANDINAVISKA FIXED 2.3% DUE 03-11-2020 | ** | 4,640,988 |
| SKF AB SER'B'NPV | ** | 165,316 |
| SKYWEST INC COM | ** | 277,554 |
| SL GREEN OPER 3.25% DUE 10-15-2022 | ** | 199,233 |
| SLC AGRICOLA SA COM NPV | ** | 324,394 |
| SLC STUDENT LN TR 2010-1 NT CL IA-1 FLTGRATE 11-25-2042 REG | ** | 2,245,815 |
| SLM CORP 8 DUE 03-25-2020 | ** | 108,125 |
| SLM CORP COM | ** | 48,488 |
| SLM CORP MEDIUM TERM NTS BOOK ENTRY MTN 4.875 DUE 06-17-2019 | ** | 711,830 |
| SLM CORP MTN 5.5 01-15-2019 | ** | 2,035,000 |
| SLM PRIVATE CR STUDENT LN TR 2006-BW CL A-5 FLTG RATE 12-15-2039 REG | ** | 7,804,486 |
| SLM PRIVATE CR STUDENT LN TR 2007-A STUDLN BACKED NT A-4 FLTG 12-16-2041BEO | ** | 747,727 |

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| Security Name, Maturity Date, and Rate | Current Cost Value (in dollars) |
|--|---------------------------------------|
| SLM PRIVATE CR STUDENT LN TR ASSTBCKD SER 2005-A CL A4 FLTG 12-15-2038 BEO | ** 1,879,696 |
| SLM PRIVATE CR STUDENT LN TR SER 2002-A CL A2 FLT RT 12-16-2030 BEO | ** 3,750,247 |
| SLM PRIVATE CR STUDENT LOAN TRUST 2004-A06-15-2033 REG | ** 9,328,554 |
| SLM STUDENT LN 3-7 3.8%-FRN A/BKD 15/12/33 EUR | ** 500,470 |
| SLM STUDENT LN TR 2003-14 CL A-6 FLTG 07-25-2025 REG | ** 1,904,652 |
| SLM STUDENT LN TR 2005-4 CL A-3 VAR RT DUE 01-25-2027 | ** 1,310,281 |
| SLM STUDENT LN TR 2008 9 STUDENT LOAN BKD NTS CL A FLTG 04-25-2023 REG | ** 16,539,661 |
| SLOVENIA(REP OF) 4.125% NTS 18/02/2019 | ** 1,126,180 |
| SLOVENIA(REP OF) 4.75% SNR MTN 10/05/18 USD | ** 404,580 |
| SM ENERGY CO COM | ** 244,779 |
| SM INVEST CORP PHP10 | ** 211,919 |
| SM PRIME HLDGS PHP1 | ** 143,546 |
| SMALL BUSINESS 5.67999982834% DUE 06-01-2028 | ** 246,396 |
| SMALL BUSINESS ADMIN GTD DEV DEB SER 1999-20 L 7.19 12-1-2019/6-1-00 BEO | ** 12,854 |
| SMALL BUSINESS ADMIN GTD DEV PARTN SER 2017-20L CL 1 01 2.78 12-01-2037 | ** 140,912 |
| SMALL BUSINESS ADMINISTRATION SER 2016-10A CL 1 2.507% 03-10-2026 | ** 314,041 |
| SMART & FINAL STORES INC COM | ** 56,233 |
| SMC CORP NPV | ** 453,064 |
| SMITH & NEPHEW ORD USD0.20 | ** 991,469 |
| SMITH A O CORP COM | ** 1,838,400 |
| SMITHS GROUP ORD GBP0.375 | ** 2,721,569 |
| SMUCKER J M CO 1.75% DUE 03-15-2018 | ** 2,345,722 |
| SMUCKER J M CO COM NEW | ** 3,681,728 |
| SNYDERS-LANCE INC COM | ** 31,150 |
| SOCIETE GENERALE 144A 5.2 DUE 04-15-2021 | ** 323,110 |
| SOCIETE GENERALE 3.25% DUE 01-12-2022 | ** 302,748 |
| SOCIETE GENERALE 8.25 DUE 12/31/2049 | ** 1,569,375 |
| SOCIETE GENERALE EUR1.25 | ** 875,833 |
| SOCIETE GENERALE NTS BOOK ENTRY 2.625 DUE 10-01-2018 | ** 652,705 |
| SODEXHO EUR4 | ** 1,006,717 |
| SOFTBANK GROUP CORP | ** 1,272,233 |
| SOLAREGE TECHNOLOGIES INC COM | ** 926,283 |
| SOLVAY SA NPV | ** 660,569 |
| SOMPO HOLDINGS INC | ** 1,392,103 |
| SONIC AUTOMOTIVE INC CL A | ** 69,962 |
| SONIC CORP COM | ** 1,183,564 |
| SONOCO PROD CO COM | ** 242,212 |
| SONOVA HOLDING AG COMMON STOCK | ** 191,095 |
| SONY CORP NPV | ** 1,352,362 |
| SOUNDVIEW HOME LN TR 2006-OPT2 MTG PASSTHRU CTF CL A-3 05-25-2036 REG | ** 1,880,044 |
| SOUTH AFRICA REP NT 5.375% DUE 07-24-2044 REG | ** 200,340 |

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| Security Name, Maturity Date, and Rate | Cost | Current Value (in dollars) |
|--|------|----------------------------|
| SOUTH AFRICA REP NT 6.875% DUE 05-27-2019 REG | ** | 315,860 |
| SOUTH ST CORP COM | ** | 1,604,954 |
| SOUTH32 LTD NPV | ** | 1,113,032 |
| SOUTHERN CALIF EDISON CO 3.5 DUE 10-01-2023 | ** | 926,877 |
| SOUTHERN CO 2.35% DUE 07-01-2021 | ** | 397,627 |
| SOUTHERN CO COM STK | ** | 3,768,909 |
| SOUTHERN CO FIXED 2.75% DUE 06-15-2020 | ** | 756,762 |
| SOUTHERN CO SER 2017-A SR NT FLTG 144A DUE 09-30-2020/09-30-2019 BEO | ** | 502,920 |
| SOUTHERN MO BANCORP INC COM | ** | 31,200 |
| SOUTHERN NATL BANCORP VA INC COM | ** | 19,717 |
| SOUTHERN PWR CO 1.95% DUE 12-15-2019 | ** | 4,440,204 |
| SOUTHERN PWR CO 4.15% DUE 12-01-2025 | ** | 21,077 |
| SOUTHERN PWR CO 5.15% DUE 09-15-2041 | ** | 66,731 |
| SOUTH CAL EDISON 4% DUE 04-01-2047 | ** | 102,036 |
| SOUTH CAL EDISON 5.5% DUE 08-15-2018 | ** | 204,419 |
| SOUTH CAL EDISON CO 5.55 DUE 01-15-2036BEO | ** | 203,420 |
| SOUTH CAL GAS CO 1.55% DUE 06-15-2018 | ** | 399,049 |
| SOUTH COPPER CORP DEL COM | ** | 135,375 |
| SOUTH NAT GAS CO 8% DUE 03-01-2032 | ** | 112,527 |
| SOUTHSIDE BANCSHARES INC CMT-COM CMT-COM | ** | 80,832 |
| SOUTHWEST AIRLS CO 2.65% DUE 11-05-2020 | ** | 1,757,112 |
| SOUTHWEST GAS HLDGS INC COM | ** | 4,164,920 |
| SOUTHWESTN ELEC 3.9% DUE 04-01-2045 | ** | 98,492 |
| SOUTHWESTN ELEC 6.45% DUE 01-15-2019 | ** | 119,714 |
| SP PLUS CORP COM | ** | 94,457 |
| SPAIN(KINGDOM OF) 1.5% BDS 30/04/2027 EUR1000 | ** | 241,509 |
| SPAIN(KINGDOM OF) 2.9% BDS 31/10/2046 EUR1000 | ** | 610,057 |
| SPAREBANK 1 SR BK NOK25 | ** | 1,083,936 |
| SPARK INFR GROUP NPV STAPLED | ** | 590,340 |
| SPARTAN MTRS INC COM | ** | 54,889 |
| SPARTANNASH CO COM NPV | ** | 2,176,128 |
| SPARTON CORP COM STK | ** | 23,637 |
| SPCL1 GEN ELEC CAP CORP 5.875% DUE 01-14-2038 | ** | 310,365 |
| SPECTRA ENERGY CAP 6.2% DUE 04-15-2018 | ** | 262,822 |
| SPECTRA ENERGY PARTNERS LP SR NT FLTG DUE 06-05-2020 REG | ** | 302,246 |
| SPECTRUM PHARMACEUTICALS INC COM | ** | 38,772 |
| SPEEDWAY MOTORSPORTS INC COM | ** | 71,555 |
| SPIRIT AIRLS CL AA 3.375% DUE 08-15-2031 | ** | 60,969 |
| SPIRIT AIRLS INC COM | ** | 252,371 |
| SPIRIT ISSUER 6.582%-FRN A/BK 12/18GBP'A4 | ** | 1,060,232 |
| SPIRIT RLTY CAP INC NEW COM | ** | 246,418 |

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| Security Name, Maturity Date, and Rate | Current Cost Value (in dollars) |
|---|---------------------------------------|
| SPLUNK INC COMSTK COM USD0.001 | ** 5,495,854 |
| SPOK HLDGS INC COM | ** 35,291 |
| SPORTON INTERNATIO TWD10 | ** 64,694 |
| SPRINGLEAF FIN 5.25% DUE 12-15-2019 | ** 205,750 |
| SPRINGLEAF FIN 8.25% DUE 12-15-2020 | ** 110,000 |
| SPRINT SPECTRUM CO 3.36% DUE 09-20-2021 | ** 9,584,531 |
| SPX FLOW INC COM | ** 54,968 |
| SRC ENERGY INC COM USD0.001 | ** 148,141 |
| SSE PLC ORD GBP0.50 | ** 383,771 |
| ST AUTO FINL CORP COM | ** 136,922 |
| ST JAMES'S PLACE ORD GBP0.15 | ** 1,344,808 |
| *ST STR CORP 3.7 DUE 11-20-2023 | ** 179,008 |
| *ST STR CORPORATION 3.1% DUE 05-15-2023 | ** 80,694 |
| STADSHYPOTEK AB 1.5% BDS 15/12/21 SEK100000 | ** 1,140,502 |
| STADSHYPOTEK AB 4.5% BDS 21/09/22 SEK100000 | ** 3,440,965 |
| STAG INDL INC COM | ** 136,158 |
| STAGE STORES INC COM NEW COM NEW | ** 4,822 |
| STANDARD BK GR LTD ZAR0.1 | ** 449,076 |
| STANDARD CHARTERED BK NEW YORK N Y 08-11-2017 1.6% CTF OF DEP 08-10-2018 | ** 8,131,709 |
| STANDARD CHARTERED BK NEW YORK N Y CTF OF DEP 06-05-2017 1.62% 06-01-2018 | ** 12,281,929 |
| STANDARD LIFE ABERDEEN PLC | ** 1,644,703 |
| STANDARD MTR PRODS INC COM | ** 101,272 |
| STANDEX INTL CORP COM | ** 2,694,544 |
| STANLEY BLACK & 2.451% DUE 11-17-2018 | ** 6,645,014 |
| STANLEY BLACK & DECKER INC COM | ** 5,909,794 |
| STANLEY BLACK & STEP CPN 1.622% DUE 11-17-2018 | ** 2,939,182 |
| STARBUCKS CORP 2.7% DUE 06-15-2022 | ** 143,438 |
| STARRETT L S CO CL A | ** 6,166 |
| START TODAY CO LTD NPV | ** 745,235 |
| STARTEK INC COM | ** 15,324 |
| STATE BK FINL CORP COM | ** 73,824 |
| STATE BK INDIA(LDN FRN SNR MTN 04/20 USD200000 | ** 200,520 |
| STATE OF QATAR 4.5% 20 JAN 2022 | ** 6,331,836 |
| *STATE STR CORP COM | ** 15,864,553 |
| *STATE STR CORP STEP CPN 4.956% DUE 03-15-2018 | ** 2,494,188 |
| STATOIL ASA 2.45 DUE 01-17-2023 REG | ** 89,465 |
| STATOIL ASA 1.15% DUE 05-15-2018 | ** 488,813 |
| STATOIL ASA 2.25% DUE 11-08-2019 | ** 6,199,516 |
| STATOIL ASA 3.15 DUE 01-23-2022 | ** 98,184 |
| STD CHARTERED PLC 2.1% DUE 08-19-2019 | ** 3,810,694 |
| STEELCASE INC CL A COM | ** 75,301 |

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| Security Name, Maturity Date, and Rate | Current Cost Value (in dollars) |
|--|---------------------------------------|
| STEIN MART INC COM | ** 776 |
| STEPAN CO COM | ** 161,889 |
| STERIS PLC NEW STERIS LTD COMSTK | ** 2,401,839 |
| STERLING BANCORP DEL COM | ** 4,072,063 |
| STERLING CONSTR INC COM | ** 30,037 |
| STEWART INFORMATION SVCS CORP COM | ** 99,701 |
| STHREE ORD GBP0.01 | ** 825,119 |
| STICHTING AK RABOBANK CERTIFICATEN 6.5% 31/12/2049 | ** 596,197 |
| STIFEL FINL CORP COM | ** 361,351 |
| STITCH FIX INC CL A CL A | ** 326,698 |
| STOCKLAND NPV (STAPLED) | ** 125,108 |
| STONE ENERGY CORP COM PAR \$ COM PAR \$ | ** 13,153 |
| STONERIDGE INC COM | ** 63,254 |
| STORE CAPITAL CORPORATION COM USD0.01 | ** 267,144 |
| STRATASYS INC SHS | ** 112,215 |
| STRATTEC SEC CORP COM | ** 27,219 |
| STRATUS PPTYS INC COM NEW COM NEW | ** 24,413 |
| STRIP PRINCIPAL ZCPN 02-15-2020 | ** 1,220,108 |
| STRUCTURED ASSET INVT LN TR 2003-BC2 MTGPASSTHRU CTF CL A2 VAR 04-25-2033 REG | ** 219,564 |
| STRUCTURED ASSET INVT LN TR 2004-2 MTG PASSTHRU CTF CL A4 03-25-2034 REG | ** 509,561 |
| SUBARU CORPORATION NPV | ** 1,307,883 |
| SUL AMERICA SA UNITS (1 COM SHS & 2 PRF) | ** 290,234 |
| SUMITOMO CHEMICAL CO. LTD NPV | ** 280,537 |
| SUMITOMO ELECTRIC NPV | ** 175,531 |
| SUMITOMO HEAVY IND NPV | ** 461,805 |
| SUMITOMO MITSUI 2.25 DUE 07-11-2019 | ** 4,168,417 |
| SUMITOMO MITSUI 2.442% DUE 10-19-2021 | ** 3,596,709 |
| SUMITOMO MITSUI 2.632% DUE 07-14-2026 | ** 142,789 |
| SUMITOMO MITSUI 2.84% BNDS 01-11-2022 | ** 150,298 |
| SUMITOMO MITSUI 2.934% DUE 03-09-2021 | ** 14,435,392 |
| SUMITOMO MITSUI BANKING 1.966% BNDS 01-11-2019 | ** 4,997,796 |
| SUMITOMO MITSUI BANKING 2.092% 10-18-2019 | ** 596,922 |
| SUMITOMO MITSUI BANKING 3.4 07-11-2024 | ** 6,038,373 |
| SUMITOMO MITSUI BANKING CORP 1.95% DUE 07-23-2018 | ** 1,015,847 |
| SUMITOMO MITSUI BK 1.5% DUE 01-18-2018 | ** 249,960 |
| SUMITOMO MITSUI BK CORP 2.45 DUE 01-10-2019 BEO | ** 4,091,758 |
| SUMITOMO MITSUI BK CORP 2.45 DUE 01-10-2019 BEO | ** 250,562 |
| SUMITOMO MITSUI BKG CORP N Y INSTL CTF DEP DTD 07-17-2017 FLTG 07-11-2019 | ** 12,191,922 |
| SUMITOMO MITSUI FINANCIAL GROUP NPV | ** 332,637 |
| SUMITOMO MITSUI FIXED 2.058% DUE 07-14-2021 | ** 4,704,067 |
| SUMITOMO MITSUI FIXED 2.45% 10-20-2020 | ** 1,001,669 |

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| Security Name, Maturity Date, and Rate | Current Cost Value (in dollars) |
|---|---------------------------------------|
| SUMITOMO MITSUI TR 2.05% DUE 03-06-2019 | ** 1,869,628 |
| SUMITOMO MITSUI TR BK LTD NY BRH CTF DEP06-07-2017 FLTG RT DUE 12-07-2018 | ** 14,230,490 |
| SUMITOMO REALTY & DEVELOPMENT NPV | ** 196,980 |
| SUMMIT FINL GROUP INC COM | ** 28,820 |
| SUMMIT HOTEL PROPERTIES INC COM | ** 88,974 |
| SUMMIT MATLS INC CL A CL A | ** 3,146,075 |
| SUN ART RETAIL GRO NPV | ** 411,037 |
| SUN BANCORP INC NEW JERSEY COM USD5.00(POST REV SPLIT) | ** 23,255 |
| SUN COMMUNITIES INC COM | ** 423,819 |
| SUN HUNG KAI CO NPV | ** 454,783 |
| SUN HUNG KAI PROP NPV | ** 1,831,319 |
| SUNAC CHINA HLDGS HKD0.10 | ** 173,030 |
| SUNCOKE ENERGY INC COM USD0.01 | ** 76,196 |
| SUNCOR ENERGY INC 5.95 DUE12-01-2034 BEO | ** 100,579 |
| SUNCOR ENERGY INC COM NPV 'NEW' | ** 13,087,196 |
| SUNCORP GROUP LTD NPV | ** 788,876 |
| SUNDRUG CO LTD NPV | ** 1,563,217 |
| SUNNY OPTICAL TECH HKD0.10 | ** 531,729 |
| SUNOCO LOGISTICS 4.25% DUE 04-01-2024 | ** 270,161 |
| SUNOCO LOGISTICS 4.4% DUE 04-01-2021 | ** 31,198 |
| SUNOCO LOGISTICS 4.65% DUE 02-15-2022 | ** 83,991 |
| SUNOPTA INC COMSTK | ** 1,016,711 |
| SUNSTONE HOTEL INVS INC NEW COM | ** 219,783 |
| SUNTRUST BANK INC 2.25% DUE 01-31-2020 | ** 2,650,903 |
| SUNTRUST BK ATL GA FIXED 2.45% DUE 08-01-2022 | ** 5,595,822 |
| SUNTRUST BKS INC 2.5% DUE 05-01-2019 | ** 3,505,099 |
| SUNTRUST BKS INC 2.7% DUE 01-27-2022 | ** 2,849,900 |
| SUNTRUST BKS INC 2.9% DUE 03-03-2021 | ** 303,358 |
| SUPER MICRO COMPUTER INC COM | ** 105,901 |
| SUPERIOR ENERGY SVCS INC COM | ** 147,455 |
| SUPERIOR INDS INTL INC COM | ** 29,700 |
| SUPERIOR UNIFORM GROUP INC COM | ** 9,268 |
| SUPERNUS PHARMACEUTICALS INC COM STK | ** 2,021,232 |
| SUPERVALU INC COM NEW COM NEW | ** 74,239 |
| SURGERY PARTNERS INC COM | ** 1,200,320 |
| SURGUTNEFTEGAZ ADR-REPR 10 ORD RUB1 | ** 106,437 |
| SURMODICS INC COM | ** 18,900 |
| SURUGA BANK NPV | ** 1,375,571 |
| SURYA CITRA MEDIA IDR50 | ** 597,774 |

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| Security Name, Maturity Date, and Rate | Current Cost Value (in dollars) |
|--|---------------------------------------|
| SVB FINANCIAL GROUP COMMON STOCK | ** 604,763 |
| SVENSKA 1.95% DUE 09-08-2020 | ** 494,651 |
| SVENSKA 2.25% DUE 06-17-2019 | ** 250,110 |
| SVENSKA 2.5% DUE 01-25-2019 | ** 1,626,237 |
| SVENSKA HANDELSBANKEN AB PUBL MEDIUM TER 1.875% DUE 09-07-2021 | ** 488,509 |
| SWEDBANK AB MEDIUM 2.2% DUE 03-04-2020 | ** 497,939 |
| SWEDBANK MORTGAGE 1% BDS 15/06/22 SEK100000 | ** 979,221 |
| SWEDBANK MORTGAGE 1% CVD BDS 15/09/2021 SEK | ** 398,775 |
| SWEDISH COVERED BD 1.25% CVD BDS 15/06/22 SEK | ** 751,112 |
| SWEDISH COVERED BD 2% CVD BDS 17/06/2026SEK | ** 126,719 |
| SWEDISH MATCH NPV | ** 1,071,274 |
| SWISS LIFE HOLDINGS AG | ** 908,499 |
| SWISS RE AG CHF0.10 | ** 869,001 |
| SWISSCOM AG CHF1(REGD) | ** 218,458 |
| SWITCH INC CL A CL A | ** 235,324 |
| SYKES ENTERPRISES INC COM | ** 147,532 |
| SYMANTEC CORP COM | ** 16,371,242 |
| SYN_SWAP 0.0 08 MAR 2018 KMH8 INDEX KM2H18_SW | ** 48,273 |
| SYN_SWAP 0.0 26 JAN 2018 TAF8 INDEX TA35F18_SW | ** 146,393 |
| SYN_SWAP 0.0 30 JAN 2018 HIF8 INDEX HSIF18_SW | ** 151,436 |
| SYN_SWAP 0.0 30 JAN 2018 HIF8 INDEX HSIF18_SW | ** 44,485 |
| SYN_SWAP 0.0 30 JAN 2018 TWF8 INDEX TWF18_SW | ** 2,469 |
| SYN_SWAP 0.0 30 JAN 2018 TWF8 INDEX TWF18_SW | ** 17,346 |
| SYNALLOY CORP COM | ** 12,355 |
| SYNAPTICS INC COM | ** 84,074 |
| SYNCHRONOSS TECHNOLOGIES INC COM STK | ** 33,409 |
| SYNCHRONY BK 3% DUE 06-15-2022 | ** 5,067,282 |
| SYNCHRONY CR CARD 2.04% DUE 03-15-2022 | ** 965,677 |
| SYNCHRONY CR CARD 2.37% DUE 03-15-2023 | ** 9,880,427 |
| SYNCHRONY FINANCIAL 3.0% 08-15-2019 USD1000 | ** 1,399,666 |
| SYNCHRONY FINL 2.7% DUE 02-03-2020 | ** 1,037,586 |
| SYNCHRONY FINL 3.7% DUE 08-04-2026 | ** 131,127 |
| SYNCHRONY FINL 3.75% DUE 08-15-2021 | ** 533,213 |
| SYNCHRONY FINL 4.5% DUE 07-23-2025 | ** 1,672,006 |
| SYNNEX CORP COM STK | ** 530,885 |
| SYNNEX TECH INTL TWD10 | ** 35,399 |
| SYNTHOMER PLC ORD GBP0.10 | ** 1,405,925 |
| SYSCO CORP 3.25% DUE 07-15-2027 | ** 59,798 |
| SYSTEMAX INC COM | ** 126,160 |
| T ROWE PRICE GROUP INC | ** 4,858,364 |
| T.K. CORPN KRW500 | ** 110,798 |
| T4F ENTRETENIMENTO SA | ** 563,873 |
| TABULA RASA HEALTHCARE INC COM | ** 1,727,571 |
| TAHOE RESOURCES IN COM NPV | ** 375,521 |
| TAISEI CORP NPV | ** 2,223,879 |
| TAIWAN SEMICONDUCTOR MANUFACTURING ADS EACH CNV INTO 5 ORD | ** 14,628,868 |

TAKARA LEBEN CO NPV

** 828,574

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| Security Name, Maturity Date, and Rate | Current Cost Value (in dollars) |
|---|---------------------------------------|
| TAKE-TWO INTERACTIVE SOFTWARE INC COM STK USD0.01 | ** 21,111,682 |
| TANGER FACTORY OUTLET CTRS INC COM | ** 62,484 |
| TARGET CORP 2.3% DUE 06-26-2019 | ** 120,576 |
| TARGET CORP 2.5% DUE 04-15-2026 | ** 48,073 |
| TARGET CORP COM STK | ** 3,947,625 |
| TARO PHARMACEUTICAL INDUSTRIES ORD ILS1 | ** 128,689 |
| TATA CONSULTANCY S INR1 | ** 9,793,162 |
| TATA STEEL LTD INR10 | ** 678,185 |
| TATE & LYLE ORD GBP0.25 | ** 1,783,884 |
| TATNEFT PJSC ADS (REPR 6 ORD RUB0.1) | ** 264,810 |
| TAUBMAN CTRS INC COM | ** 20,087 |
| TAURON POLSKA ENER PLN5.00 | ** 93,379 |
| TAV HAVALIMANLARI TRY1 | ** 299,249 |
| TAYLOR MORRISON HOME CORP COM USD0.00001 | ** 163,019 |
| TAYLOR WIMPEY ORD GBP0.01 | ** 2,532,810 |
| TC PIPELINES LP 3.9% DUE 05-25-2027 | ** 110,550 |
| TCF AUTO 1.39% DUE 11-15-2019 | ** 1,238,268 |
| TCF AUTO 1.93% DUE 06-15-2022 | ** 1,908,324 |
| TCF FNCL CORP COM | ** 292,453 |
| TD AMERITRADE HLDG 5.6% DUE 12-01-2019 | ** 398,075 |
| TDC DKK 1 COMSTK | ** 1,143,598 |
| TDK CORP NPV | ** 279,435 |
| TEACHERS INS & 4.27% DUE 05-15-2047 | ** 158,631 |
| TEAM INC COM STK | ** 37,757 |
| TECAN GROUP AG CHF0.10 (REGD) | ** 1,394,651 |
| TECH DATA CORP COM | ** 371,502 |
| TECH MAHINDRA | ** 60,713 |
| TECHTARGET INC COM | ** 15,382 |
| TECHTRONIC INDUSTR NPV | ** 951,062 |
| TECK RESOURCES LTD CLASS'B'SUB-VTG COM NPV | ** 1,655,555 |
| TECNICAS REUNIDAS ORD EUR0.10 | ** 1,002,388 |
| TECO FIN INC 5.15% DUE 03-15-2020 | ** 157,871 |
| TEEKAY CORP COM | ** 2,610 |
| TEEKAY TANKERS LTD COM STK | ** 10,188 |
| TEGMA GESTAO LOGIS COM NPV | ** 217,742 |
| TEGNA INC COM | ** 271,828 |
| TEJON RANCH CO COM | ** 61,989 |
| TELADOC INC COM | ** 2,097,587 |
| TELE2 AB SER'B'NPV | ** 280,321 |
| TELECOM ITALIA SPA NPV | ** 137,222 |
| TELEDYNE TECHNOLOGIES INC COM | ** 80,612 |
| TELEFONICA 3.192% DUE 04-27-2018 | ** 451,598 |
| TELEFONICA 5.134% DUE 04-27-2020 | ** 91,041 |
| TELEFONICA EMISIONES S A U 5.462 DUE 02-16-2021 REG | ** 281,245 |
| TELEFONICA SA 5.877% DUE 07-15-2019 | ** 105,130 |
| TELEKOMUNIKASI SER'B'IDR50 | ** 37,624 |

TELEPERFORMANCE SOCIETE EUROPEENNE

** 794,888

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| Security Name, Maturity Date, and Rate | Current Cost Value (in dollars) |
|---|---------------------------------------|
| TELEPHONE & DATA SYS INC COM STK | ** 279,251 |
| TEMPUR SEALY INTL INC COM | ** 1,958,498 |
| TENCENT HLDGS LIMITED COMMON STOCK | ** 21,536,849 |
| TENNESSEE VALLEY AUTH GLOBAL PWR BD SER A 2.875% 09-15-2024 REG | ** 10,265,910 |
| TENNESSEE VY AUTH GLOBAL PWR BD SER A 4.25% DUE 09-15-2065 REG | ** 138,323 |
| TENNESSEE VY AUTH TENN VALLEY AUTH 4.875% DUE 01-15-2048 REG | ** 403,676 |
| TERADYNE INC COM | ** 385,874 |
| TEREX CORP NEW COM | ** 3,584,675 |
| TERRENO RLTY CORP | ** 2,790,496 |
| TERRITORIAL BANCORP INC COM STK | ** 31,642 |
| TERUMO CORP NPV | ** 11,418,330 |
| TERWIN MTG TR 2003-6HE ASSET BKD CTF CL A-1 FLTG 11-25-2033 REG | ** 41,978 |
| TESARO INC COM | ** 1,533,095 |
| TESCO 6.125% SNR 24/02/2022 GBP | ** 1,094,303 |
| TESCO ORD GBP0.05 | ** 671,807 |
| TESCO PROP FIN 6 PLC 5.4111% BDS 13/07/2044 GBP100000 | ** 307,208 |
| TESCO PROPERTY FIN 4 PLC 5.8006% 13/10/2040 | ** 318,676 |
| TESLA INC COM USD0.001 | ** 4,381,006 |
| TESSCO TECHNOLOGIES INC COM | ** 16,523 |
| TETRA TECH INC NEW COM | ** 581,267 |
| TETRA TECHNOLOGIES INC DEL COM | ** 51,142 |
| TEVA 1.4% DUE 07-20-2018 | ** 1,316,179 |
| TEVA 1.7% DUE 07-19-2019 | ** 5,844,150 |
| TEVA 2.8% DUE 07-21-2023 | ** 95,789 |
| TEVA 2.95% DUE 12-18-2022 | ** 393,866 |
| TEVA 3.15% DUE 10-01-2026 | ** 16,513 |
| TEVA 3.65% DUE 11-10-2021 | ** 54,224 |
| TEVA 3.65% DUE 11-10-2021 | ** 380,519 |
| TEXAS INSTRS INC 2.75% DUE 03-12-2021 | ** 2,056,865 |
| TEXAS INSTRUMENTS INC COM | ** 13,141,372 |
| TEXAS ROADHOUSE INC COMMON STOCK | ** 2,391,145 |
| TEXAS ST FLTG RT 1.964% 06-01-2018 BEO TAXABLE | ** 536,182 |
| TEXTAINER GROUP HLDGS LTD COM STK | ** 116,788 |
| TEXTRON INC 3.65% DUE 03-15-2027 | ** 88,418 |
| TEXTRON INC FLTG 11-10-2020 BEO | ** 529,851 |
| TFI INTERNATIONAL COM NPV | ** 752,794 |
| TGR INVESTMENT INC REIT | ** 612,626 |
| THAI OIL PCL THB10(NVDR) | ** 788,262 |
| THALES SA EUR3 | ** 2,182,786 |
| THE MEET GROUP INC COM | ** 33,806 |
| THE PRICELINE GROUP INC | ** 8,535,779 |
| THERMO FISHER 2.15% DUE 12-14-2018 | ** 1,994,735 |
| THERMO FISHER 3% DUE 04-15-2023 | ** 6,598,437 |
| THERMO FISHER 3.15% DUE 01-15-2023 | ** 2,627,419 |
| THERMO FISHER 3.3% DUE 02-15-2022 | ** 7,557,964 |
| THERMO FISHER 3.6% DUE 08-15-2021 | ** 208,509 |

THERMO FISHER CORP

** 11,890,286

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| Security Name, Maturity Date, and Rate | Cost | Current Value (in dollars) |
|---|------|----------------------------|
| THERMO FISHER SCIENTIFIC INC 2.4 DUE 02-01-2019 REG | ** | 1,714,169 |
| THERMON GROUP HLDGS INC | ** | 75,200 |
| THIRD POINT REINSURANCE LTD COM USD0.10 | ** | 66,203 |
| THK CO LTD NPV | ** | 1,277,582 |
| THOMSON REUTERS FIXED 3.95% DUE 09-30-2021 | ** | 160,438 |
| THOMSON-REUTERS CP COM NPV | ** | 217,463 |
| THRONES 2014-1 PLC SR 14-1 CL A FLTG 15/11/49 | ** | 562,032 |
| TIAA AST MGMT FIN 2.95% DUE 11-01-2019 | ** | 5,562,681 |
| TIER REIT INC COM NEW COM NEW | ** | 35,601 |
| TILE SHOP HLDGS INC COM COM | ** | 29,597 |
| TILLYS INC CL A | ** | 15,380 |
| TIMAH IDR50 | ** | 64,674 |
| TIMBERLAND BANCORP INC COM | ** | 27,214 |
| TIME INC NEW COM | ** | 200,459 |
| TIME WARNER CABLE 4.125% DUE 02-15-2021 | ** | 2,198,587 |
| TIME WARNER CABLE 5% DUE 02-01-2020 | ** | 9,423,771 |
| TIME WARNER CABLE 6.75% DUE 06-15-2039 | ** | 383,961 |
| TIME WARNER CABLE 8.75% DUE 02-14-2019 | ** | 410,497 |
| TIME WARNER CABLE INC 8.25 DUE 04-01-2019 REG | ** | 3,708,691 |
| TIME WARNER INC 3.8% DUE 02-15-2027 | ** | 1,258,809 |
| TIME WARNER INC 4% DUE 01-15-2022 | ** | 728,869 |
| TIME WARNER INC NEW NT 4.75 DUE 03-29-2021 | ** | 7,823,347 |
| TIME WARNER INC USD0.01 | ** | 6,624,623 |
| TIMKEN CO COM | ** | 2,959,125 |
| TIMKENSTEEL CORP COM NPV 'WI' | ** | 85,170 |
| TITAN INTL INC ILL COM | ** | 104,740 |
| TITAN MACHY INC COM | ** | 56,947 |
| TIVITY HEALTH INC COM | ** | 813,347 |
| TIVO CORP COM NPV | ** | 169,931 |
| TN VY AUTH FED BOOK ENTRY PRIN STRIPS GENERIC PRIN PMT 06-15-2035 (UNDDATE) | ** | 253,870 |
| TOFAS OTOMOBIL FAB TRY1 (E SHARES) | ** | 249,361 |
| TOKYO ELECTRON NPV | ** | 1,863,345 |
| TOKYO METROPOLIS JAPAN BD 144A 2.5% DUE 06-08-2022 BEO | ** | 3,562,438 |
| TOKYO OHKA KOGYO NPV | ** | 2,020,435 |
| TOKYO TATEMONO CO NPV | ** | 37,789 |
| TOKYU FUDOSAN HOLDINGS CORPORATION NPV | ** | 54,205 |
| TOLL BROS INC COM | ** | 816,436 |
| TOMPKINS FINL CORP COM USD0.10 | ** | 42,953 |
| TOOTSIE ROLL INDS INC COM | ** | 35,890 |
| TOPBUILD CORP COM | ** | 4,134,116 |
| TORONTO DOMINION 1.8% DUE 07-13-2021 | ** | 153,745 |
| TORONTO DOMINION 2.125 DUE 07-02-2019 | ** | 6,901,206 |
| TORONTO DOMINION BANK TRANCHE # TR 29 1.95% DUE 01-22-2019 | ** | 9,599,813 |
| TORONTO DOMINION BANK TRANCHE # TR 30 VAR RT DUE 01-22-2019 | ** | 6,098,781 |
| TORONTO DOMINION BK 1.75% 07-23-2018 | ** | 1,498,782 |

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|---|--------------|
| TORONTO DOMINION BK SR MEDIUM TERM BK NT 2.25% DUE 11-05-2019 | ** 1,190,719 |
| TORONTO DOMINION BK SR MEDIUM TERM BK NT BOOK ENTRY FLTG 12-14-2020 | ** 6,724,542 |

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| Security Name, Maturity Date, and Rate | Current Cost Value (in dollars) |
|--|---------------------------------------|
| TORONTO-DOMINION 2.125% DUE 04-07-2021 | ** 15,014,626 |
| TORONTO-DOMINION COM NPV | ** 177,108 |
| TORRENT PHARM INR5 | ** 903,431 |
| TOSHIBA CORP NPV | ** 402,060 |
| TOSOH CORP NPV | ** 1,122,824 |
| TOTAL CAP 2.125% DUE 08-10-2018 | ** 80,200 |
| TOTAL CAP 4.125% DUE 01-28-2021 | ** 473,840 |
| TOTAL CAP INTL 2.1% DUE 06-19-2019 | ** 4,948,188 |
| TOTAL CAP INTL 3.7% DUE 01-15-2024 | ** 326,856 |
| TOTAL ENERGY SVC I COM NPV | ** 272,401 |
| TOTAL EUR2.5 | ** 625,411 |
| TOTAL SYS SVCS INC 4.8% DUE 04-01-2026 | ** 573,404 |
| TOTAL SYS SVCS INC COM | ** 2,029,291 |
| TOTALRTN CHF/1M BOFAUS3N 21/03/2018 EQS-BOEAC-BANA-M7CH-018 | ** 1,305 |
| TOTALRTN EUR/1M BOFAUS3N 21/03/2018 EQS-BOEAC-BANA-M7NL-008 | ** 5,234 |
| TOTALRTN HKD BOFAUS3N 21/03/2018 EQS-BOEAC-BANA-M7CN-002 | ** 3,266 |
| TOTALRTN HKD BOFAUS3N 21/03/2018 EQS-BOEAC-BANA-M7HK-005 | ** 186,053 |
| TOTALRTN JPY/1M BOFAUS3N 21/03/2018 EQS-BOEAC-BANA-M7JP-014 | ** 311,629 |
| TOTALRTN SEK BOFAUS3N 21/03/2018 EQS-BOEAC-BANA-M7SE-015 | ** 32,381 |
| TOTALRTN SEK BOFAUS3N 21/03/2018 EQS-BOEAC-BANA-M7SE-016 | ** 13,215 |
| TOTALRTN SGD BOFAUS3N 21/03/2018 EQS-BOEAC-BANA-M7SG-004 | ** 2,255 |
| TOWER INTL INC COM STK | ** 52,454 |
| TOWNEBANK PORTSMOUTH VA COM | ** 146,063 |
| TOWNGAS CHINA CO HKD0.10 | ** 898,004 |
| TOWNSQUARE MEDIA INC CL A CL A | ** 7,895 |
| TOYOTA AUTO 1.3% DUE 04-15-2020 | ** 337,967 |
| TOYOTA AUTO 1.47% DUE 09-15-2021 | ** 2,159,275 |
| TOYOTA AUTO 1.75999999046% DUE 07-15-2021 | ** 6,000,190 |
| TOYOTA AUTO 1.78% DUE 11-15-2021 | ** 620,329 |
| TOYOTA AUTO 1.98% DUE 12-15-2022 | ** 1,387,044 |
| TOYOTA AUTO RECEIVABLES OWNER TR SER 17-D CL A4 2.46% 02-15-2023 | ** 2,916,522 |
| TOYOTA AUTO RECEIVABLES OWNER TRUST SER 17-A CL A4 2.1% 09-15-2022 | ** 27,632,451 |
| TOYOTA AUTO RECEIVABLES SER 2017-B CL A4 2.05% DUE 09-15-2022 | ** 2,885,326 |
| TOYOTA MOTOR CORP NPV | ** 2,017,574 |
| TOYOTA MTR CR CORP 2.625 DUE 01-10-2023 | ** 945,264 |
| TOYOTA MTR CR CORP 1.45% DUE 01-12-2018 | ** 259,974 |
| TOYOTA MTR CR CORP 1.55% DUE 10-18-2019 | ** 4,113,152 |
| TOYOTA MTR CR CORP 1.7% DUE 01-09-2019 | ** 3,113,545 |
| TOYOTA MTR CR CORP 1.9% DUE 04-08-2021 | ** 3,449,593 |
| TOYOTA MTR CR CORP 2.1% DUE 01-17-2019 | ** 882,016 |
| TOYOTA MTR CR CORP MEDIUM TERM NTS BOOK ENTRY MTN 2.125% DUE 07-18-2019 | ** 1,300,039 |
| TOYOTA MTR CR CORP MEDIUM TERM NTS BOOK TRANCHE # TR 00893 1.375 01-10-2018 | ** 2,819,800 |
| TRANSCANADA 1.875% DUE 01-12-2018 | ** 6,205,876 |
| TRANSCANADA 3.125% DUE 01-15-2019 | ** 504,571 |
| TRANSCANADA 3.8% DUE 10-01-2020 | ** 145,160 |

TRANSCANADA 6.5% DUE 08-15-2018
TRANSCANADA 7.25% DUE 08-15-2038

** 364,593
** 138,654

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|---|---------------------------------------|
| TRANSCANADA PIPELINES LTD 2.125% DUE 11-15-2019 | ** 2,840,205 |
| TRANSCANADA TR FLTG RT 5.3% DUE 03-15-2077 | ** 206,250 |
| TRANSOCEAN LTD | ** 118,932 |
| TRANSUNION COM | ** 6,485,280 |
| TRAVELERS COS INC 3.9% DUE 11-01-2020 | ** 207,986 |
| TRAVELERS COS INC 5.8% DUE 05-15-2018 | ** 1,358,871 |
| TRAVELERS COS INC COM STK | ** 27,024,100 |
| TRECORA RES COM | ** 31,820 |
| TREDEGAR CORP INC | ** 57,062 |
| TREEHOUSE FOODS INC COM | ** 211,540 |
| TREND MICRO INC NPV | ** 249,259 |
| TRI POINTE GROUP INC COM | ** 332,954 |
| TRIBUNE MEDIA COMPANY CLASS A COMMON STOCK | ** 78,442 |
| TRICO BANCSHARES COM STK | ** 64,551 |
| TRIMAS CORP COM NEW COM NEW | ** 18,110 |
| TRINITY IND INC COM | ** 491,475 |
| TRINSEO S A COMMON STOCK | ** 3,625,571 |
| TRIPADVISOR INC COM USD0.001 | ** 13,391,845 |
| TRIPLE-S MGMT CORP CL B CL B | ** 63,666 |
| TRISTATE CAP HLDGS INC COM | ** 64,699 |
| TRITON INTL LTD COM USD0.01 CL A | ** 499,845 |
| TRIUMPH BANCORP INC COM | ** 78,467 |
| TRIUMPH GROUP INC NEW COM | ** 130,451 |
| TRONOX LTD SHS CL A | ** 149,005 |
| TRUEBLUE INC COM STK | ** 112,750 |
| TRUSTCO BK CORP N Y COM | ** 85,808 |
| TRUSTEES OF 2.612% DUE 07-01-2026 | ** 967,022 |
| TRUSTEES OF 3.627% DUE 07-01-2046 | ** 2,099,202 |
| TRUSTMARK CORP COM | ** 228,054 |
| TSUKUI CORP NPV | ** 903,179 |
| TSY INFL IX N/B US GVT NATIONAL 0.125%04-15-2022 | ** 17,075,677 |
| TSY INFL IX N/B US GVT NATIONAL 0.375%01-15-2027 | ** 608,263 |
| TTM TECHNOLOGIES INC COM | ** 150,291 |
| TTX CO MEDIUM TERM NTS BOOK ENTRY 144A TRANCHE # TR 00059 2.25% DUE 02-01-2019 | ** 299,263 |
| TUESDAY MORNING CORP COM NEW ISIN US8990355054 | ** 15,139 |
| TUI AG NPV (REGD) | ** 499,567 |
| TULLOW OIL ORD GBP0.10 | ** 515,554 |
| TURK HAVA YOLLARI TRY1 (A SHARES) | ** 732,698 |
| TUTOR PERINI CORP COM | ** 109,132 |
| TW COOPERATIVE FIN TWD10 | ** 175,099 |
| TWIN DISC INC COM | ** 27,234 |
| TWITTER INC COM | ** 394,340 |
| TYLER TECHNOLOGIES INC COM STK | ** 4,727,235 |
| TYSON FOODS INC 2.25% DUE 08-23-2021 | ** 2,091,524 |
| TYSON FOODS INC 2.65 DUE 08-15-2019 | ** 944,528 |

TYSON FOODS INC 4.875% DUE 08-15-2034

** 108,179

TYSON FOODS INC SR NT FLTG RATE DUE 05-30-2019 REG

** 1,727,988

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| Security Name, Maturity Date, and Rate | Current Cost Value (in dollars) |
|---|---------------------------------------|
| U M H PPTYS INC COM STK | ** 18,327 |
| U S BANCORP MEDIUM FIXED 3.6% DUE 09-11-2024 | ** 414,368 |
| U S BANCORP MEDIUM TERM NTS 1.95 11-15-2018 | ** 8,037,137 |
| U S BANCORP MEDIUM TERM NTS 2.2 04-25-2019 | ** 1,644,643 |
| U S BANCORP TRANCHE # TR 00175 3.7 01-30-2024 | ** 122,878 |
| U S BK NATL ASSN CINCINNATI FLTG RT DUE 05-24-2019 REG | ** 6,098,781 |
| U S BK NATL ASSN CINCINNATI OHIO MEDIUM 2.05% DUE 10-23-2020 | ** 496,398 |
| U S CONCRETE INC COMMON STOCK | ** 1,004,302 |
| U S SILICA HLDGS INC | ** 133,105 |
| U.S AWYS 2011-1 7.125% DUE 04-22-2025 | ** 143,410 |
| U.S. CELLULAR CORP COM | ** 77,142 |
| UBS AG 5.125% 15/05/2024 | ** 846,048 |
| UBS AG 4.75% DUE 05-22-2023 | ** 704,801 |
| UBS AG LONDON BRH 2.2% DUE 06-08-2020 | ** 4,351,898 |
| UBS AG LONDON BRH NT FLTG 144A DUE 12-01-2020/11-01-2020 BEO | ** 400,578 |
| UBS AG STAMFORD 7.625% DUE 08-17-2022 | ** 2,803,680 |
| UBS AG STAMFORD BRH MEDIUM TERM SR 2.37 5 DUE 08-14-2019 | ** 5,915,197 |
| UBS AG STAMFORD BRH MEDIUM TERM SR 2.37 5 DUE 08-14-2019 | ** 5,715,700 |
| UBS GROUP CHF0.10 (REGD) | ** 13,253,739 |
| UBS GROUP FDG FLTG RT 2.859% DUE 08-15-2023 | ** 1,329,623 |
| UBS GROUP FDG SWITZ AG NT FLTG 144A DUE 08-15-2023/08-15-2022 BEO | ** 13,255,387 |
| UCB NPV | ** 3,238,435 |
| UDG HEALTHCARE PLC ORD EUR0.05 | ** 1,432,546 |
| UDR INC 2.95% DUE 09-01-2026 | ** 15,377 |
| UDR INC CORP BD 3.75 DUE 07-01-2024 BEO | ** 1,542,869 |
| UFP TECHNOLOGIES INC COM | ** 11,426 |
| UIL HLDGS CORP 4.625% DUE 10-01-2020 | ** 518,335 |
| UK(GOVT OF) 0% T-BILL 22/01/2018 GBP1 | ** 2,705,274 |
| UK(GOVT OF) 0% TSY BILL 29/01/18 GBP1 | ** 919,729 |
| UK(GOVT OF) 0.125% IDX/LKD SNR 22/03/24 | ** 2,804,383 |
| UK(GOVT OF) 3.5% GILT SNR 22/01/45 GBP1 | ** 184,894 |
| UKRAINE AID 1.844 05-16-2019REG | ** 12,987,611 |
| ULTIMATE SOFTWARE GROUP INC COM | ** 6,786,953 |
| ULTRA CLEAN HLDGS INC COM | ** 91,390 |
| UMPQUA HLDGS CORP COM | ** 3,510,104 |
| UN BK N A SAN FRAN 2.625% DUE 09-26-2018 | ** 311,053 |
| UNDER ARMOR INC CL A | ** 41,573 |
| UNDER ARMOUR INC CL C COM | ** 45,967 |
| UNIBAIL-RODAMCO SE EUR5 | ** 412,799 |
| UNIFI INC COM | ** 53,805 |
| UNIFIRST CORP MASS COM | ** 171,166 |
| UNILEVER CAP CORP 4.25% DUE 02-10-2021 | ** 1,059,856 |
| UNILEVER NV CVA EUR0.16 | ** 634,767 |
| UNILEVER PLC ORD GBP0.031111 | ** 1,481,239 |
| UNION BANKSHARES CORP NEW COM | ** 148,297 |
| UNION PAC CORP 2.95% DUE 01-15-2023 | ** 233,893 |

UNION PAC CORP 3% DUE 04-15-2027

** 90,448

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| Security Name, Maturity Date, and Rate | Current Cost Value (in dollars) |
|--|---------------------------------------|
| UNION PAC CORP 4% DUE 02-01-2021 | ** 539,089 |
| UNION PAC CORP 4.163% DUE 07-15-2022 | ** 728,904 |
| UNION PAC CORP COM | ** 7,792,283 |
| UNI-PRESIDENT ENT TWD10 | ** 217,873 |
| UNIT CORP COM | ** 147,290 |
| UNITED BANKSHARES INC W VA COM | ** 304,758 |
| UNITED CMNTY BK BLAIRSVILLE GA COM | ** 161,102 |
| UNITED CMNTY FINL CORP OHIO COM | ** 45,851 |
| UNITED FINANCIAL BANCORP INC | ** 95,820 |
| UNITED FIRE GROUP INC COM USD0.001 | ** 99,820 |
| UNITED INSURANCE HOLDINGS CORP COM | ** 23,650 |
| UNITED MEXICAN STS 5.55 01-21-2045 | ** 168,750 |
| UNITED MEXICAN STS MEDIUM TERM BOOK 3.625% 03-15-2022 | ** 301,310 |
| UNITED MEXICAN STS MEDIUM TERM BOOK TBOND 4.0% DUE 10-02-2023 REG | ** 303,485 |
| UNITED NAT FOODS INC COM | ** 252,262 |
| UNITED PARCEL SVC INC CL B | ** 6,467,819 |
| UNITED RENTALS INC COM | ** 451,779 |
| UNITED STATES 0.0% T-BILL 04-12-2018 | ** 3,187,645 |
| UNITED STATES OF AMER BDS INDX LNKD 0.875% 02-15-2047 | ** 180,511 |
| UNITED STATES OF AMER INFL INDXD TREAS NOTES 0.25% TB 01-15-25 USD1000 A-2025 | ** 619,315 |
| UNITED STATES OF AMER TREAS BD 2.375% 5-15-2027 | ** 11,267,772 |
| UNITED STATES OF AMER TREAS BONDS 0.625% TIPS INFL IDX 02-15-2043 USD1000 | ** 976,295 |
| UNITED STATES OF AMER TREAS BONDS 0.75 DEB TIPS 02-15-2042 | ** 5,786,783 |
| UNITED STATES OF AMER TREAS BONDS 2.75 BDS DUE 08-15-2042 USD100'BONDS 08/42' | ** 302,086 |
| UNITED STATES OF AMER TREAS BONDS DTD 05/15/2015 2.125% DUE 05-15-2025 REG | ** 72,845,180 |
| UNITED STATES OF AMER TREAS NOTES 1.75% 05-31-2022 | ** 30,022,671 |
| UNITED STATES OF AMER TREAS NOTES INFLATION INDEX 0.125 NTS 07-15-2024 | ** 26,609,830 |
| UNITED STATES OF AMER TREAS NOTES 0.125% INFL IDX 04-15-2020 | ** 1,955,120 |
| UNITED STATES OF AMER TREAS NOTES 1.25 07-15-2020 | ** 1,156,191 |
| UNITED STATES OF AMER TREAS NOTES DTD 10/15/2017 1.625% DUE 10-15-2020 REG | ** 19,426,207 |
| UNITED STATES OF AMER TREAS NOTES NTS 0.125% INFL INDEX 07-15-2026 | ** 1,709,292 |
| UNITED STATES TREAS 2.25% DUE 02-15-2027 REG | ** 1,677,688 |
| UNITED STATES TREAS BD STRIPPED PRIN PMT00098 08-15-2043 (UNDDATE) REG | ** 42,123,713 |
| UNITED STATES TREAS BDS 1.5% DUE 08-15-2026 REG | ** 6,977,933 |
| UNITED STATES TREAS BDS 2.25% DUE 08-15-2027 | ** 151,045,702 |
| UNITED STATES TREAS BDS 2.875% DUE 11-15-2046 | ** 1,436,148 |
| UNITED STATES TREAS BDS 0 DEB 15/02/2040USD1000 4.625 DUE 02-15-2040REG | ** 13,298,050 |
| UNITED STATES TREAS BDS 00245 2.875% DUE 08-15-2045 REG | ** 723,011 |
| UNITED STATES TREAS BDS 1.375 02-15-2044 REG | ** 2,712,461 |
| UNITED STATES TREAS BDS 2.875 DUE DUE 05-15-2043 | ** 5,655,331 |
| UNITED STATES TREAS BDS 3% DUE 02-15-2047 REG | ** 788,760 |
| UNITED STATES TREAS BDS 3% DUE 11-15-2044 REG | ** 52,518 |
| UNITED STATES TREAS BDS 3.625 DUE 08-15-2043 | ** 10,982,496 |
| UNITED STATES TREAS BDS 5.500 DUE 08-15-2028 REG | ** 3,744,693 |

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| UNITED STATES TREAS BDS BDS 3% DUE 05-15-2042 REG | ** 210,508 |
| UNITED STATES TREAS BDS DTD 00210 4.25% DUE 05-15-2039 REG | ** 9,732,377 |
| UNITED STATES TREAS BDS DTD 00219 4.25% DUE 11-15-2040 REG | ** 30,524,450 |

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|--|---------------------------------------|
| UNITED STATES TREAS BDS DTD 02/15/2000 6.25 DUE 05-15-2030 REG | ** 2,249,437 |
| UNITED STATES TREAS BDS DTD 02/15/2006 4.5% DUE 02-15-2036 REG | ** 849,673 |
| UNITED STATES TREAS BDS DTD 11/15/2012 2.75% DUE 11-15-2042 REG | ** 3,320,882 |
| UNITED STATES TREAS BDS DTD 2.75% 08-15-2047 | ** 146,823,300 |
| UNITED STATES TREAS BILLS 02-15-2018 UNITED STATES TREAS BILLS | ** 3,944,028 |
| UNITED STATES TREAS BILLS 04-05-2018 | ** 298,924 |
| UNITED STATES TREAS INFL NTS 0.375% DTD 07/15/2015 07-15-2025 | ** 1,041,730 |
| UNITED STATES TREAS INFL INDEXED NTS .125% 01-15-2023 | ** 42,837,362 |
| UNITED STATES TREAS INFL INDEXED NTS .125% 07-15-2022 | ** 5,463,022 |
| UNITED STATES TREAS INFL INDEXED NTS 0.125C 04-15-2019 | ** 4,096,229 |
| UNITED STATES TREAS NTS 1.75% 03-31-2022 | ** 8,596,612 |
| UNITED STATES TREAS NTS 1.875 06-30-2020 REG | ** 2,097,293 |
| UNITED STATES TREAS NTS 1.875% 06-30-2024 | ** 78,272,548 |
| UNITED STATES TREAS NTS 0.125% INDEX LINKED 01-15-2022 | ** 1,085,430 |
| UNITED STATES TREAS NTS 1.125% DUE 01-31-2019 | ** 27,712,295 |
| UNITED STATES TREAS NTS 1.25 DUE 11-30-2018 REG | ** 12,637,986 |
| UNITED STATES TREAS NTS 1.5% 12-31-2018 | ** 6,977,852 |
| UNITED STATES TREAS NTS 1.5% DUE 10-31-2019 | ** 46,577,563 |
| UNITED STATES TREAS NTS 1.625% DUE 07-31-2020 REG | ** 24,832,433 |
| UNITED STATES TREAS NTS 1.625% DUE 11-30-2020 REG | ** 3,113,427 |
| UNITED STATES TREAS NTS 1.875% 09-30-2022 | ** 8,828,181 |
| UNITED STATES TREAS NTS 1.875% 12-31-2019 | ** 5,198,378 |
| UNITED STATES TREAS NTS 1.875% DUE 02-28-2022 REG | ** 1,978,360 |
| UNITED STATES TREAS NTS 2.125 DUE 01-31-2021 REG | ** 4,089,328 |
| UNITED STATES TREAS NTS 2.375% 12-31-2024 | ** 26,983,742 |
| UNITED STATES TREAS NTS DTD 2.25% 11-15-2027 | ** 2,587,982 |
| UNITED STATES TREAS NTS DTD 00388 1.25% DUE 01-31-2019 REG | ** 15,005,625 |
| UNITED STATES TREAS NTS DTD 00392 1.375%DUE 02-28-2019 REG | ** 26,654,476 |
| UNITED STATES TREAS NTS DTD 00438 1.125%DUE 12-31-2019 REG | ** 1,940,834 |
| UNITED STATES TREAS NTS DTD 00470 2% DUE07-31-2020 REG | ** 10,016,410 |
| UNITED STATES TREAS NTS DTD 01/15/2015 .875% DUE 01-15-2018 REG | ** 60,032,555 |
| UNITED STATES TREAS NTS DTD 01/15/2016 01-15-2026 | ** 22,676,392 |
| UNITED STATES TREAS NTS DTD 01/31/2013 .875% DUE 01-31-2018 REG | ** 7,008,016 |
| UNITED STATES TREAS NTS DTD 01/31/2015 1.25% DUE 01-31-2020 REG | ** 10,592,847 |
| UNITED STATES TREAS NTS DTD 01/31/2016 1.375% DUE 01-31-2021 REG | ** 21,923,964 |
| UNITED STATES TREAS NTS DTD 02/28/2015 1.375% DUE 02-29-2020 REG | ** 4,152,586 |
| UNITED STATES TREAS NTS DTD 03/31/2015 1.375% DUE 03-31-2020 REG | ** 2,569,531 |
| UNITED STATES TREAS NTS DTD 03/31/2016 1.25% DUE 03-31-2021 REG | ** 10,825,974 |
| UNITED STATES TREAS NTS DTD 03/31/2017 1.875% DUE 03-31-2022 REG | ** 19,082,122 |
| UNITED STATES TREAS NTS DTD 04/30/2015 1.375% DUE 04-30-2020 REG | ** 17,416,626 |
| UNITED STATES TREAS NTS DTD 04/30/2015 1.75% DUE 04-30-2022 REG | ** 2,456,933 |
| UNITED STATES TREAS NTS DTD 04/30/2016 1.375% DUE 04-30-2021 REG | ** 12,346,891 |
| UNITED STATES TREAS NTS DTD 04/30/2016 1.625% DUE 04-30-2023 REG | ** 50,093,652 |
| UNITED STATES TREAS NTS DTD 05/15/2013 1.75% DUE 05-15-2023 REG | ** 117,042 |
| UNITED STATES TREAS NTS DTD 05/31/2013 1% DUE 05-31-2018 REG | ** 6,821,118 |
| UNITED STATES TREAS NTS DTD 05/31/2014 1.5% DUE 05-31-2019 REG | ** 28,457,000 |

UNITED STATES TREAS NTS DTD 05/31/2015 1.5% DUE 05-31-2020 REG ** 10,352,081

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| UNITED STATES TREAS NTS DTD 05/31/2016 1.375% DUE 05-31-2021 REG | ** 13,049,625 |
| UNITED STATES TREAS NTS DTD 06/30/2012 1 DUE 06-30-2019 | ** 2,286,153 |
| UNITED STATES TREAS NTS DTD 06/30/2016 .625% DUE 06-30-2018 REG | ** 501,617,371 |
| UNITED STATES TREAS NTS DTD 07/31/2012 .875% DUE 07-31-2019 REG | ** 8,948,016 |
| UNITED STATES TREAS NTS DTD 07/31/2014 1.625% DUE 07-31-2019 REG | ** 19,029,865 |
| UNITED STATES TREAS NTS DTD 07/31/2016 1.25% DUE 07-31-2023 REG | ** 568,617 |
| UNITED STATES TREAS NTS DTD 08/01/2016 .75% DUE 07-31-2018 REG | ** 44,779 |
| UNITED STATES TREAS NTS DTD 08/15/2015 2% DUE 08-15-2025 REG | ** 4,874,415 |
| UNITED STATES TREAS NTS DTD 09/15/2015 1% DUE 09-15-2018 REG | ** 497,578 |
| UNITED STATES TREAS NTS DTD 09/30/2014 1.75% DUE 09-30-2019 REG | ** 12,322,015 |
| UNITED STATES TREAS NTS DTD 1.5% 08-15-2020 | ** 47,963,833 |
| UNITED STATES TREAS NTS DTD 1.5% DUE 01-31-2019 REG | ** 24,962,998 |
| UNITED STATES TREAS NTS DTD 1.5% DUE 02-28-2019 REG | ** 8,167,331 |
| UNITED STATES TREAS NTS DTD 10/31/2013 1.75% DUE 10-31-2020 REG | ** 9,147,891 |
| UNITED STATES TREAS NTS DTD 10/31/2015 1.375% DUE 10-31-2020 REG | ** 17,443,962 |
| UNITED STATES TREAS NTS DTD 11/15/2015 1.25% DUE 11-15-2018 REG | ** 31,853,760 |
| UNITED STATES TREAS NTS DTD 11/15/2015 2.25% DUE 11-15-2025 REG | ** 7,458,863 |
| UNITED STATES TREAS NTS DTD 11/30/2014 1.5% DUE 11-30-2019 REG | ** 4,070,369 |
| UNITED STATES TREAS NTS DTD 11/30/2015 2% DUE 11-30-2022 REG | ** 68,996,228 |
| UNITED STATES TREAS NTS DTD 12/15/2015 1.25% DUE 12-15-2018 REG | ** 39,790,640 |
| UNITED STATES TREAS NTS DTD 12/31/2014 1.625% DUE 12-31-2019 REG | ** 1,989,532 |
| UNITED STATES TREAS NTS DTD 12/31/2015 1.75% DUE 12-31-2020 REG | ** 8,142,985 |
| UNITED STATES TREAS NTS DTD 12/31/2015 2.125% DUE 12-31-2022 REG | ** 8,569,367 |
| UNITED STATES TREAS NTS DTD 658 1.375% DUE 08-31-2020 REG | ** 17,860,212 |
| UNITED STATES TREAS NTS FIXED 1.375% DUE 09-30-2020 | ** 26,751,168 |
| UNITED STATES TREAS NTS INFL INDEXED 0.375% 7-15-2027 | ** 1,504,487 |
| UNITED STATES TREAS NTS TIPS .375 07-15-2023 | ** 16,765,793 |
| UNITED STATES TREAS NTS TREAS NTS 2% DUE11-30-2020 REG | ** 8,227,710 |
| UNITED STATES TREAS NTS TREASURY NOTE 1.25% DUE 12-31-2018 REG | ** 13,067,112 |
| UNITED STATES TREAS NTS TREASURY NOTE 2.25% DUE 12-31-2023 REG | ** 20,961,444 |
| UNITED STATES TREAS NTS TREASURY NOTE 2%DUE 12-31-2021 REG | ** 1,591,875 |
| UNITED STATES TREAS NTS UNITED STATES TREAS NTS 1.5% DUE 04-15-2020 REG | ** 9,213,538 |
| UNITED STATES TREAS NTS US TREASURY N/B 1.75 11-30-2021 1.75 DUE 11-30-2021 REG | ** 2,070,716 |
| UNITED STATES TREAS NTS US TREASURY N/B 1.75% DUE 04-30-2022 REG | ** 75,184,448 |
| UNITED STATES TREAS NTS WI TREASURY NOTE.75% DUE 10-31-2018 REG | ** 14,281,315 |
| UNITED STATES TREAS NTS WI TREASURY NOTE1% DUE 11-30-2018 REG | ** 44,680,095 |
| UNITED STATES TREAS SEC STRIPPED INT PMT00264 05-15-2026 | ** 2,359,370 |
| UNITED STATES TREAS SEC STRIPPED INT PMT00518 08-15-2029 (UNDDATE) REG | ** 1,084,187 |
| UNITED STATES TREAS SEC STRIPPED INT PMT00523 05-15-2030 (UNDDATE) REG | ** 2,098,996 |
| UNITED STATES TREAS SEC STRIPPED INT PMT00755 05-15-2037 (UNDDATE) REG | ** 5,545,445 |
| UNITED STATES TREAS SEC STRIPPED INT PMT00765 02-15-2038 (UNDDATE) REG | ** 1,674,567 |
| UNITED STATES TREAS SEC STRIPPED INT PMT00835 08-15-2032 (UNDDATE) BEO | ** 1,632,835 |
| UNITED STATES TREAS SEC STRIPPED INT PMT00839 08-15-2034 (UNDDATE) REG | ** 1,606,594 |
| UNITED STATES TREAS SEC STRIPPED INT PMT00881 11-15-2030 (UNDDATE) REG | ** 2,611,311 |
| UNITED STATES TREAS SEC STRIPPED INT PMT00882 05-15-2031 | ** 1,097,797 |

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| UNITED STATES TREAS SEC STRIPPED INT PMT00886 05-15-2033 (UNDDATE) REG | ** 4,352,134 |
| UNITED STATES TREAS SEC STRIPPED INT PMT00888 05-15-2034 (UNDDATE) REG | ** 1,086,758 |

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| UNITED STATES TREAS SEC STRIPPED INT PMT00889 11-15-2034 (UNDDATE) REG | ** 1,231,984 |
| UNITED STATES TREAS SEC STRIPPED INT PMT261 08-15-2025 (UNDDATE) REG | ** 2,169,856 |
| UNITED STATES TREAS SEC STRIPPED INT PMT316 05-15-2027 (UNDDATE) REG | ** 1,956,640 |
| UNITED STATES TREAS SEC STRIPPED INT PMTSTRIP 02-15-2033 (UNDDATE) REG | ** 1,370,380 |
| UNITED STATES TREAS T NOTE 1.25 % 08-31-2019 | ** 32,366,624 |
| UNITED STS LIME & MINERALS INC COM | ** 47,417 |
| UNITED STS STL CORP NEW COM | ** 391,102 |
| UNITED TECHNOLOGIES CORP COM | ** 10,159,547 |
| UNITED THERAPEUTICS CORP DEL COM STK | ** 334,367 |
| UNITED URBAN INVES REIT | ** 115,062 |
| UNITEDHEALTH GROUP 1.625% DUE 03-15-2019 | ** 5,281,220 |
| UNITEDHEALTH GROUP 1.9% DUE 07-16-2018 | ** 1,950,784 |
| UNITEDHEALTH GROUP 2.7% DUE 07-15-2020 | ** 606,937 |
| UNITEDHEALTH GROUP 2.875% DUE 12-15-2021 | ** 7,899,302 |
| UNITEDHEALTH GROUP 3.45% DUE 01-15-2027 | ** 1,541,351 |
| UNITEDHEALTH GROUP 3.75% DUE 07-15-2025 | ** 316,208 |
| UNITEDHEALTH GROUP 4.7% DUE 02-15-2021 | ** 547,625 |
| UNITEDHEALTH GROUP 6% DUE 02-15-2018 | ** 517,541 |
| UNITEDHEALTH GROUP 6.625% DUE 11-15-2037 | ** 71,025 |
| UNITEDHEALTH GROUP INC 3.375 DUE 11-15-2021 | ** 1,324,732 |
| UNITEDHEALTH GROUP INC COM | ** 8,263,943 |
| UNIVERSAL CORP VA COM | ** 141,540 |
| UNIVERSAL FST PRODS INC COM | ** 2,752,129 |
| UNIVERSITY CALIF REVS 4.858% 05-15-2112 BEO TAXABLE | ** 6,757,717 |
| UNIVEST CORP PA COM | ** 61,373 |
| UNVL DISPLAY CORP COM | ** 5,245,625 |
| UNVL ELECTRS INC COM | ** 33,075 |
| UNVL STAINLESS & ALLOY PRODS INC COM | ** 13,173 |
| UNVL TECH INST INC COM | ** 5,904 |
| UOA DEVELOPMENT MYR0.05 | ** 456,416 |
| UPM-KYMMENE CORP NPV | ** 1,194,886 |
| URBAN OUTFITTERS INC COM | ** 2,058,618 |
| US AIRWAYS GROUP FIXED 6.75% DUE 12-03-2022 | ** 3,428,476 |
| US AWYS 2013-1 5.375% DUE 05-15-2023 | ** 463,839 |
| US BANCORP | ** 20,350,702 |
| US BANCORP US BANCORP 2.625% DUE 01-24-2022 2.625% DUE 01-24-2022 | ** 2,242,805 |
| US BANK NA CINCINNATI 2.0% 01-24-2020 | ** 6,711,550 |
| US BANK NATL ASSN 1.4% DUE 04-26-2019 | ** 5,952,996 |
| US FOODS HLDG CORP COM | ** 325,462 |
| US TREAS BDS 0 TREAS NT 15/11/2039 USD1000 4.375 DUE 11-15-2039 REG | ** 2,560,493 |
| US TREAS BDS 4.375 DUE 05-15-2040 REG | ** 644,688 |
| US TREAS BDS 4.75 DUE 02-15-2041 REG | ** 3,393,458 |
| US TREAS BDS DTD 05-16-2011 4.375 DUE 05-15-2041 REG | ** 258,758 |
| US TREAS BDS INDEX LINKED 2.00 DUE 01-15-2026 REG | ** 69,895 |
| US TREAS BDS INDEX LINKED 2.5 DUE 01-15-2029 REG | ** 5,895,072 |
| US TREAS INFL INDEXED BONDS 3.375 DUE 04-15-2032 AR12 DUE 04-15-32 REG | ** 115,342 |

US TREAS NTS 1.375 DUE 12-31-2018 REG

** 9,955,860

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| US TREAS NTS DTD 1.625 DUE 03-31-2019 REG | ** 73,583,766 |
| US TREAS NTS INDEX LINKED NOTES 1.375 DUE 07-15-2018 REG | ** 57,830 |
| US TREAS NTS TIPS DTD 07-15-2011 07-15-2021 | ** 145,010 |
| US TREAS SEC 4.5 DUE 08-15-2039 REG | ** 44,884,090 |
| US TREAS SEC STRIPPED INT PMT 0 15/2/2022 USD1000 02-15-2022 REG | ** 3,575,245 |
| US TREAS SEC STRIPPED INT PMT 015/8/2021 USD1000 08-15-2021 | ** 848,195 |
| US TREAS SEC STRIPPED INT PMT GENERIC TINT PMT 05-15-2022 REG | ** 2,773,554 |
| US TREAS SEC STRIPPED INT PMT GENERIC TINT PMT 05-15-2023 REG | ** 3,566,508 |
| US TREAS SEC STRIPPED INT PMT STRIPPED IN PMT 15/5/2021 USD1000 05-15-2021 REG | ** 2,125,753 |
| US TREASURY DTD 02/15/2010 02-15-2040 | ** 44,550 |
| US TREASURY N/B 1.0% 12-31-2017 | ** 13,720,000 |
| US TREASURY N/B US GOVT NATIONAL 1.5% DUE 07-15-2020 REG | ** 114,857,382 |
| US TSY INFL IX TREAS BD 0.625 01-15-2024 | ** 9,046,215 |
| USA TRUCK INC COM | ** 18,583 |
| UTAH ST 3.539% 07-01-2025 BEO TAXABLE | ** 7,192,215 |
| UTAH ST BRD REGENTS REV FLTG RT 01-25-2057 | ** 2,156,067 |
| UTAH ST BRD REGENTS REV FLTG RT 1.28067%09-25-2056 BEO TAXABLE | ** 21,158,974 |
| UTD AIRLS 2014-2 PASS THRU 4.625 09-03-2022 | ** 3,718,697 |
| UTD AIRLS PASS 3.1% DUE 01-07-2030 | ** 4,384,013 |
| UTD AIRLS PASS THRU TR 2013-1B-O 5.375 DUE 02-15-2023 | ** 669,314 |
| UTD AUTO CR 3.35% DUE 01-10-2022 | ** 640,037 |
| UTD MEXICAN STS UTD MEXICAN STATES4.35 01-15-2047 REG 4.35 DUE 01-15-2047 REG | ** 573,000 |
| UTD PARCEL SVC INC 2.05% DUE 04-01-2021 | ** 5,669,853 |
| UTD PARCEL SVC INC 2.45% DUE 10-01-2022 | ** 114,723 |
| UTD PARCEL SVC INC 3.125% DUE 01-15-2021 | ** 3,355,611 |
| UTD PARCEL SVC INC 5.125% DUE 04-01-2019 | ** 1,540,214 |
| UTD STATES TREAS 1% DUE 08-31-2019 | ** 13,802,026 |
| UTD STATES TREAS 1% DUE 11-30-2019 | ** 3,639,154 |
| UTD STATES TREAS 1.125% DUE 02-28-2021 | ** 1,944,922 |
| UTD STATES TREAS 1.125% DUE 08-31-2021 | ** 10,819,379 |
| UTD STATES TREAS 1.625% DUE 04-30-2019 | ** 18,143,835 |
| UTD STATES TREAS 1.625% DUE 06-30-2019 | ** 4,783,310 |
| UTD STATES TREAS 1.75% 11-30-2019 | ** 107,736,983 |
| UTD STATES TREAS 1.75% DUE 06-30-2022 | ** 3,043,933 |
| UTD STATES TREAS 1.75% DUE 11-15-2020 | ** 76,060,737 |
| UTD STATES TREAS 1.875% 12-15-2020 | ** 182,053,158 |
| UTD STATES TREAS 2% 10-31-2022 | ** 136,302,238 |
| UTD STATES TREAS 2% DUE 10-31-2021 | ** 3,096,636 |
| UTD STATES TREAS 2.125% 11-30-2024 | ** 15,686,378 |
| UTD STATES TREAS 2.125% DUE 06-30-2021 | ** 2,304,492 |
| UTD STATES TREAS 2.125% DUE 09-30-2021 | ** 81,926,172 |
| UTD STATES TREAS 2.25% DUE 07-31-2021 | ** 6,034,920 |
| UTD STATES TREAS 3% DUE 05-15-2047 | ** 1,855,663 |
| UTD STATES TREAS ZERO CPN .00001% DUE 08-15-2023 | ** 789,790 |
| UTD STATES TREAS ZERO CPN 0% DUE 08-15-2030 | ** 3,076,615 |
| UTD TECHNOLOGIES 1.95% DUE 11-01-2021 | ** 254,017 |

UTD TECHNOLOGIES STEP CPN 1.778% DUE 05-04-2018

** 4,083,746

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|--|---------------------------------------|
| UTD TRACTORS IDR250 | ** 528,251 |
| V F CORP 3.5% DUE 09-01-2021 | ** 258,046 |
| VA ELEC & PWR CO 4.45 02-15-2044 | ** 132,002 |
| VA ELEC & PWR CO 3.15% DUE 01-15-2026 | ** 4,038,388 |
| VAIL RESORTS INC COM | ** 257,726 |
| VAL NATL BANCORP COM | ** 263,165 |
| VALEANT PH INT INC COM NPV | ** 106,644 |
| VALEO EUR1 | ** 144,090 |
| VALERO ENERGY CORP 9.375% DUE 03-15-2019 | ** 3,601,121 |
| VALIDUS HOLDING LTD COM STK USD0.175 | ** 317,601 |
| VALUE PARTNERS GP HKD0.10 | ** 744,582 |
| VALVOLINE INC COM | ** 2,580,478 |
| VAR SWP USD CHASUS33 07-08-2019 SWU0397Y4 | ** 12,407 |
| VAR SWP USD CHASUS33 08-01-2018 SWU0A7126 | ** 178 |
| VAR SWP USD CHASUS33 11-23-2018 SWU074820 | ** 863 |
| VAR SWP USD GSILGB2X 03-26-2018 SWU0Y5835 | ** 11,727 |
| VAR SWP USD GSILGB2X 06-22-2018 SWU076171 | ** 358 |
| VAR SWP USD GSILGB2X 08-01-2018 7547754 | ** 85 |
| VAR SWP USD MSCSUS33 04-12-2018 SWU073970 | ** 1,555 |
| VAR SWP USD MSCSUS33 07-17-2019 SWU071180 | ** 17,953 |
| VAR SWP USD MSCSUS33 07-26-2019 SWU071727 | ** 16,994 |
| VAR SWP USD MSCSUS33 10-08-2019 SWU0Y5272 | ** 14,587 |
| VAR SWP USD MSCSUS33 10-25-2018 SWU0Y5934 | ** 4,291 |
| VAR SWP USD MSCSUS33 10-31-2018 SWU074499 | ** 1,022 |
| VAR SWP USD SOGEFRPPHCM 06-22-2018 SWU074671 | ** 932 |
| VAR SWP USD SOGEFRPPHCM 06-22-2018 SWU074762 | ** 1,601 |
| VAR SWP USD SOGEFRPPHCM 06-22-2018 SWU074770 | ** 621 |
| VAR SWP USD SOGEFRPPHCM 10-26-2018 SWU074309 | ** 4,391 |
| VAR SWP USD SOGEFRPPHCM 10-26-2018 SWU076197 | ** 1,366 |
| VAR SWP USD SOGEFRPPHCM 10-26-2018 SWU0Y6080 | ** 3,147 |
| VAR SWP USD SOGEFRPPHCM 10-26-2018 SWU0Y6122 | ** 2,374 |
| VASCO DATA SEC INTL INC COM | ** 55,614 |
| VECTRUS INC COM | ** 33,627 |
| VEECO INSTRS INC DEL COM | ** 60,261 |
| VENTAS RLTY LTD PARTNERSHIP 3.75 DUE 05-01-2024 | ** 302,889 |
| VERA BRADLEY INC COM STK | ** 38,927 |
| VERICREST OPPORTUNITY LOAN TRANSFEREE SER 17-NPL8 CL A1 STEP 144A 06-25-47 | ** 141,188 |
| VERIFONE SYSTEMS INC COM | ** 154,892 |
| VERINT SYS INC COM | ** 207,995 |
| VERITEX HLDGS INC COM | ** 1,095,599 |
| VERITIV CORP COM | ** 47,396 |
| VERIZON 2.946% DUE 03-15-2022 | ** 14,685,910 |
| VERIZON 3.125% DUE 03-16-2022 | ** 111,530 |
| VERIZON 4.15% DUE 03-15-2024 | ** 13,994,093 |
| VERIZON 4.5% DUE 08-10-2033 | ** 7,551,576 |
| VERIZON 4.6% DUE 04-01-2021 | ** 3,223,484 |

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|--|---------------------------------------|
| VERIZON 4.672% DUE 03-15-2055 | ** 133,231 |
| VERIZON 4.812% DUE 03-15-2039 | ** 44,987 |
| VERIZON COMMUNICATIONS 4.125% DUE 03-16-2027 | ** 1,564,070 |
| VERIZON COMMUNICATIONS 4.4% DUE 11-01-2034 REG | ** 117,189 |
| VERIZON COMMUNICATIONS BNDS 5.25% DUE 03-16-2037 REG | ** 879,746 |
| VERIZON COMMUNICATIONS COM | ** 7,489,277 |
| VERSO CORP CL A CL A | ** 50,145 |
| VERTEX PHARMACEUTICALS INC COM | ** 6,838,711 |
| VESTAS WIND SYSTEM DKK1 | ** 2,610,203 |
| VIACOM INC NEW 3.125 DUE 06-15-2022 | ** 390,759 |
| VIACOM INC NEW 3.875% DUE 04-01-2024 | ** 229,476 |
| VIACOM INC NEW 5.625% DUE 09-15-2019 | ** 842,308 |
| VIACOM INC SR NT 6.875% DUE 04-30-2036/10-18-2006 | ** 130,486 |
| VIAD CORP COM NEW | ** 113,570 |
| VIASAT INC COM | ** 350,448 |
| VIAVI SOLUTIONS INC COM NPV | ** 150,809 |
| VICINITY CENTRES NPV | ** 158,976 |
| VILLAGE SUPER MKT INC CL A NEW CL A NEW | ** 23,503 |
| VIRGIN MEDIA SEC F 5% GTD SNR SEC 15/04/27 GBP | ** 827,883 |
| VIRGIN MONEY PLC MTN 2.25% 21/04/2020 | ** 1,102,358 |
| VIRGINIA ELEC & PWR CO 1.2 DUE 01-15-2018 | ** 286,918 |
| VIRGINIA ELEC & PWR CO 3.45 02-15-2024 | ** 25,814 |
| VIRTUS INVT PARTNERS INC COM | ** 78,464 |
| VIRTUSA CORP COM | ** 92,524 |
| VISA INC 2.15% DUE 09-15-2022 | ** 690,267 |
| VISA INC 3.15% DUE 12-14-2025 | ** 1,410,770 |
| VISA INC 4.3% DUE 12-14-2045 | ** 421,034 |
| VISA INC BNDS 2.2% DUE 12-14-2020 | ** 3,557,195 |
| VISA INC COM CL A STK | ** 59,403,850 |
| VISHAY INTERTECHNOLOGY INC COM STK | ** 261,346 |
| VISHAY PRECISION GROUP INC COM | ** 33,500 |
| VISTA OUTDOOR INC COM | ** 87,537 |
| VISTEON CORP COM NEW COM NEW | ** 353,020 |
| VITAMIN SHOPPE INC COM | ** 13,077 |
| VITERRA INC 5.95% DUE 08-01-2020 | ** 215,970 |
| VMWARE INC 2.3% BNDS DUE 08-21-2020 REG | ** 4,345,222 |
| VMWARE INC 2.95% DUE 08-21-2022 | ** 1,081,967 |
| VMWARE INC 3.9% 08-21-2027 | ** 8,681,545 |
| VNDO 2012-6AVE MTG TR SER 2012-6AVE CL A2.9950 144A DUE 11-15-2030 | ** 2,898,424 |
| VOCERA COMMUNICATIONS INC | ** 658,524 |
| VODAFONE GROUP ORD USD0.2095238 | ** 1,329,684 |
| VODAFONE GROUP PLC 5.45% DUE 06-10-2019 | ** 2,374,397 |
| VOL SWP CHF DEUTGB2L 26 JUN 2019 SWU0AQ819 | ** 657 |
| VOLKSWAGEN GROUP 2.4% DUE 05-22-2020 | ** 2,193,578 |
| VOLVO AB SER'B'NPV | ** 1,613,959 |
| VONOVIA SE NPV | ** 393,739 |

VORNADO RLTY L P 3.5% DUE 01-15-2025

** 399,008

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|---|-------------------------------------|
| VOXX INTL CORP CL A CL A | ** 10,903 |
| VSD 2017-PLT1 LLC 3.95% DUE 12-25-2043 | ** 1,419,367 |
| VSE CORP COM | ** 49,592 |
| VULCAN MATERIALS CO COM | ** 151,348 |
| W BANCORPORATION INC CDT-CAP STK | ** 15,090 |
| W P CAREY INC COM | ** 453,707 |
| WABASH NATL CORP COM | ** 129,007 |
| WABCO HLDGS INC COM STK | ** 4,235,977 |
| WABTEC CORP COM | ** 1,807,420 |
| WACHOVIA CAP TR III FXD-FLTG RATE BD DUE12-31-2049 REG | ** 2,518,750 |
| WADDELL & REED FINL INC CL A COM | ** 142,283 |
| WAGWORKS INC COM USD0.001 | ** 8,624,200 |
| WALDORF ASTORIA BOCA RATON TRUST 2016-BOCA SER 2016-BOCA CLS A FLT 144A 06-15-29 | ** 1,101,698 |
| WALGREENS BOOTS 3.45% DUE 06-01-2026 | ** 1,938,156 |
| WALKER & DUNLOP INC COM . | ** 62,273 |
| WAL-MART DE MEX COM NPV | ** 1,879,768 |
| WAL-MART STORES 1.75% DUE 10-09-2019 | ** 5,701,241 |
| WAL-MART STORES 5.8% DUE 02-15-2018 | ** 1,978,703 |
| WAL-MART STORES INC COM | ** 3,130,375 |
| WALT DISNEY COMPANY (THE) MTN 1.95% 03-04-2020 | ** 3,563,381 |
| WASH FED INC COM | ** 254,889 |
| WASHINGTON PRIME GROUP NEW COM | ** 80,969 |
| WASHINGTON REAL ESTATE INVT TR SH BEN INT SH BEN INT | ** 91,119 |
| WASHINGTON TR BANCORP INC COM | ** 38,553 |
| WASTE MANAGEMENT INC 4.6 DUE 03-01-2021 BEO | ** 350,432 |
| WASTE MGMT INC DEL 3.5% DUE 05-15-2024 | ** 1,025,030 |
| WASTE MGMT INC DEL 4.75% DUE 06-30-2020 | ** 243,444 |
| WATERSTONE FINL INC MD COM | ** 59,419 |
| WATSCO INC COM | ** 2,431,572 |
| WATTS WTR TECHNOLOGIES INC | ** 124,482 |
| WAYFAIR INC CL A CL A | ** 2,492,464 |
| WEA FIN LLC / 3.75% DUE 09-17-2024 | ** 5,157,050 |
| WEBSTER FNCL CORP WATERBURY CONN COM | ** 2,302,055 |
| WEICHAJ POWER CO 'H'CN1 | ** 281,362 |
| WEINGARTEN RLTY INVS COM | ** 225,751 |
| WEIS MKT INC COM | ** 110,304 |
| WELLPOINT INC 1.875% DUE 01-15-2018 | ** 299,980 |
| WELLS FARGO & CO 1.5% 01-16-2018 | ** 969,896 |
| WELLS FARGO & CO 2.1% DUE 07-26-2021 | ** 1,444,405 |
| WELLS FARGO & CO 2.15 DUE 01-15-2019 | ** 5,997,023 |
| WELLS FARGO & CO 2.15 DUE 01-15-2019 | ** 2,038,266 |
| WELLS FARGO & CO 2.5% DUE 03-04-2021 | ** 445,796 |
| WELLS FARGO & CO 2.55% DUE 12-07-2020 | ** 1,104,456 |
| WELLS FARGO & CO 2.625% DUE 07-22-2022 | ** 3,635,340 |

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|--|--------------|
| WELLS FARGO & CO 3% DUE 04-22-2026 | ** 490,550 |
| WELLS FARGO & CO 3% DUE 10-23-2026 | ** 2,469,996 |
| WELLS FARGO & CO 3.069% DUE 01-24-2023 | ** 372,777 |

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| Security Name, Maturity Date, and Rate | Current Value (in dollars) |
|---|-------------------------------------|
| WELLS FARGO & CO 3.3 09-09-2024 | ** 2,741,880 |
| WELLS FARGO & CO 3.5 DUE 03-08-2022 | ** 242,652 |
| WELLS FARGO & CO 4.1% DUE 06-03-2026 | ** 369,115 |
| WELLS FARGO & CO 4.48% DUE 01-16-2024 | ** 11,149,809 |
| WELLS FARGO & CO 4.9% DUE 11-17-2045 | ** 494,589 |
| WELLS FARGO & CO FLTG RT 2.34289% DUE 02-11-2022 | ** 1,619,954 |
| WELLS FARGO & CO FLTG RT 2.39564% DUE 07-26-2021 | ** 4,594,766 |
| WELLS FARGO & CO FLTG RT 2.8513% DUE 01-24-2023 | ** 611,920 |
| WELLS FARGO & CO FLTG RT 3.584% DUE 05-22-2028 | ** 14,782,127 |
| WELLS FARGO & CO MTN 2.15% 01-30-2020 | ** 9,194,792 |
| WELLS FARGO & CO NEW COM STK | ** 54,575,881 |
| WELLS FARGO & CO NEW MEDIUM TERM SR NTS FLTG RT DUE 01-30-2020 | ** 504,136 |
| WELLS FARGO & CO NEW MEDIUM TERM SR NTS TRANCHE # TR 00155 4.3% DUE 07-22-2027 | ** 3,045,342 |
| WELLS FARGO & CO NEW NT FLTG DUE 10-31-2023/10-31-2022 REG | ** 513,294 |
| WELLS FARGO & CO TRANCHE # SR 00129 3.45% DUE 02-13-2023 | ** 3,159,043 |
| WELLS FARGO & COMPANY 2.125 04-22-2019 | ** 5,499,137 |
| WELLS FARGO & COMPANY 4.6 MTN TRANCHE # SR 00116 DUE 04-01-2021 USD1000 | ** 5,313,520 |
| WELLS FARGO BK N A 2.15% DUE 12-06-2019 | ** 26,958,366 |
| WELLS FARGO BK N A FLTG RT 0% DUE 11-28-2018 | ** 8,131,709 |
| WELLS FARGO COML 2.573% DUE 09-17-2058 | ** 1,002,554 |
| WELLS FARGO COML 3.247% DUE 07-15-2058 | ** 5,231,611 |
| WELLS FARGO COML FLTG RT 4.43616% DUE 12-15-2059 | ** 2,030,973 |
| WELLS FARGO COML MTG TR 2017-C40 CL A-SB 3.395% 10-15-2050 10-15-2050 | ** 2,868,090 |
| WELLS FARGO COML MTG TR 2017-C41 CL A-SB 3.39% 11-15-2050 | ** 14,847,261 |
| WELLTOWER INC 4.25% DUE 04-01-2026 | ** 2,721,883 |
| WERNER ENTERPRISES INC COM | ** 269,391 |
| WESBANCO INC COM | ** 190,120 |
| WESCO AIRCRAFT HOLDINGS INC | ** 68,272 |
| WESCO INTL INC COM | ** 278,597 |
| WESFARMERS LTD NPV | ** 285,330 |
| WEST CHINA CEM LTD COMSTK | ** 691,745 |
| WEST FRASER TIMBER COM NPV | ** 2,282,246 |
| WEST PHARMACEUTICAL SVCS INC COM | ** 2,979,933 |
| WESTAR ENERGY INC 3.1% DUE 04-01-2027 | ** 181,000 |
| WESTERN ALLIANCE BANCORPORATION COM | ** 8,692,246 |
| WESTERN ENERGY SVCS CORP COM NO PAR | ** 180,600 |
| WESTERN GAS PARTNERS LP 4 DUE 07-01-2022 REG | ** 382,566 |
| WESTERN NEW ENG BANCORP INC COM | ** 39,665 |
| WESTERN UN CO 3.6% DUE 03-15-2022 | ** 784,571 |
| WESTFIELD CORP NPV STAPLED UNITS | ** 239,779 |
| WESTGATE RESORTS 2.15% DUE 12-20-2026 | ** 303,166 |
| WESTLAKE 1.57% DUE 06-17-2019 | ** 226,446 |
| WESTLAKE 1.78% DUE 04-15-2020 | ** 752,495 |
| WESTLAKE 2.7% DUE 10-17-2022 | ** 59,004 |

| | |
|---|------------|
| WESTLAKE CHEM CORP 4.375% 11-15-2047 | ** 76,851 |
| WESTN GAS PARTNERS 2.6% DUE 08-15-2018 | ** 280,477 |
| WESTN GAS PARTNERS 3.95% DUE 06-01-2025 | ** 79,991 |

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| Security Name, Maturity Date, and Rate | Current Cost Value (in dollars) |
|---|---------------------------------------|
| WESTN GAS PARTNERS 5.375% DUE 06-01-2021 | ** 71,046 |
| WESTPAC BKG CORP 1.6% DUE 08-19-2019 | ** 8,233,572 |
| WESTPAC BKG CORP 1.65% DUE 05-13-2019 | ** 693,315 |
| WESTPAC BKG CORP 1.95% DUE 11-23-2018 | ** 499,396 |
| WESTPAC BKG CORP 2.1% DUE 05-13-2021 | ** 592,957 |
| WESTPAC BKG CORP 2.25% DUE 07-30-2018 | ** 1,539,109 |
| WESTPAC BKG CORP 2.5% DUE 06-28-2022 | ** 3,507,952 |
| WESTPAC BKG CORP 2.75% DUE 01-11-2023 | ** 997,962 |
| WESTPAC BKG CORP 4.322% DUE 11-23-2031 | ** 298,790 |
| WESTPAC BKG CORP 4.875% DUE 11-19-2019 | ** 314,494 |
| WESTPAC BKG CORP N Y BRH CTF DEP 10-20-2017 1.71% 10-19-2018 | ** 10,571,221 |
| WESTROCK CO COM | ** 2,698,245 |
| WEX INC COM | ** 7,668,789 |
| WEYCO GROUP INC COM | ** 33,494 |
| WEYERHAEUSER CO 7.375% DUE 10-01-2019 | ** 5,418,525 |
| WFRBS COML MTG TR 3.311% DUE 03-15-2045 | ** 578,068 |
| WFRBS COML MTG TR FLTG RT 4.069% DUE 09-15-2057 | ** 4,839,365 |
| WFRBS COML MTG TR MTG PASS SER 2014-C20 CL C 4.513 05-15-2047 | ** 1,882,701 |
| WFRBS COML MTG TR SER 2013-C12 CL A-3 3.07 03-15-2048 | ** 4,773,299 |
| WFRBS COML MTG TR SER 2014-C23 CL A-S FLTG RT 10-15-2057 | ** 4,557,616 |
| WHARF REAL ESTATE HKD0.1 | ** 319,292 |
| WHEELOK & COMPANY NPV | ** 749,790 |
| WHITBREAD ORD GBP0.76797385 | ** 290,191 |
| WHITE MOUNTAINS INSURANCE GROUP COM STOCK | ** 306,461 |
| WHITECAP RESOURCES INC COMMON STOCK | ** 1,021,491 |
| WHITESTONE REIT COMMON SHARES | ** 30,794 |
| WHITING PETE CORP COM NEW COM USD0.001(POST REV SPLIT) | ** 223,941 |
| WI ELEC PWR CO 2.95% DUE 09-15-2021 | ** 111,552 |
| WI PUB SVC CORP 1.65% DUE 12-04-2018 | ** 164,461 |
| WI PWR & LT CO 5% DUE 07-15-2019 | ** 138,472 |
| WI TREASURY SEC 3% DUE 05-15-2045 REG | ** 23,771,164 |
| WIDOPENWEST INC COM | ** 1,504,111 |
| WIENERBERGER AG NPV | ** 1,581,117 |
| WILDHORSE RESOURCE DEV CORP COM | ** 3,223,775 |
| WILEY JOHN & SONS INC CL A | ** 144,782 |
| WILLBROS GROUP INC COM | ** 4,987 |
| WILLDAN GROUP INC COM | ** 11,395 |
| WILLIAMS PARTNERS 3.9% DUE 01-15-2025 | ** 43,825 |
| WILLIAMS PARTNERS 4.3% DUE 03-04-2024 | ** 2,545,070 |
| WIND TRE SPA 3.125% GTD 20/01/2025 EUR | ** 820,101 |
| WINDSTREAM HLDGS INC COM NEW COM NEW | ** 17,951 |
| WINNEBAGO INDS INC COM | ** 108,086 |
| WINTRUST FINL CORP COM | ** 236,731 |
| WIPRO INR2 | ** 100,372 |
| WISCONSIN ELEC PWR CO 1.7 DUE 06-15-2018 | ** 49,979 |
| WISCONSIN ST GEN FD ANNUAL APPROPRIATIONREV 2.483% 05-01-2027 BEO TAXABLE | ** 1,909,920 |

WISDOMTREE INVTS INC COM

** 3,150,050

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| Security Name, Maturity Date, and Rate | Current Cost Value (in dollars) |
|---|---------------------------------------|
| WISTRON CORP TWD10 | ** 104,155 |
| WISTRON NEWEB CORP TWD10 | ** 1,008,946 |
| WOLTERS KLUWER EUR0.12 | ** 1,364,579 |
| WOLVERINE WORLD WIDE INC COM | ** 4,112,265 |
| WOOD GROUP (JOHN) ORD GBP0.0428571 | ** 888,258 |
| WOODSIDE PETROLEUM NPV | ** 127,030 |
| WOODWARD INC COM | ** 2,007,950 |
| WOOLWORTHS HLDGS NPV | ** 94,496 |
| WORKDAY INC CL A COM USD0.001 | ** 6,433,732 |
| WORLD ACCEP CORP S C NEW COM | ** 85,482 |
| WORLD FINL NETWORK 2.03% DUE 04-15-2025 | ** 782,640 |
| WORLD FINL NETWORK 2.25% DUE 04-17-2023 | ** 2,497,645 |
| WORLD FINL NETWORK 2.55% DUE 06-17-2024 | ** 1,003,777 |
| WORLD FINL NETWORK CR CARD MASTER NT TR 2017-B NT CL A 1.98% 06-15-2023 REG | ** 2,144,556 |
| WORLD FUEL SERVICE COM STK USD0.01 | ** 179,983 |
| WORLD OMNI 1.45% DUE 08-15-2019 | ** 1,405,280 |
| WORLD OMNI 1.54% DUE 10-15-2018 | ** 508,165 |
| WORLD OMNI AUTO 1.14% DUE 01-15-2020 | ** 378,754 |
| WORLD OMNI AUTO 1.3% DUE 02-15-2022 | ** 5,410,660 |
| WORLD OMNI AUTO 1.84% DUE 01-17-2022 | ** 1,530,543 |
| WORLD OMNI AUTOMOBILE LEASE SER 17-A CLS A3 2.13% DUE 04-15-2020 | ** 2,213,792 |
| WORLD OMNI AUTOMOBILE LEASESER 17-A CLS A4 2.32% DUE 08-15-2022 | ** 1,099,182 |
| WORTHINGTON INDS INC COM | ** 113,455 |
| WPP PLC ORD GBP0.10 | ** 10,886,212 |
| WPX ENERGY INC COM SHS | ** 521,040 |
| WSFS FINANCIAL CORP COM | ** 3,541,905 |
| WYNN RESORTS LTD COM | ** 388,263 |
| XCEL ENERGY INC 2.6% DUE 03-15-2022 | ** 89,777 |
| XCEL ENERGY INC 6.5 DUE 07-01-2036 BEO | ** 81,055 |
| XCEL ENERGY INC COM | ** 3,756,188 |
| XCERRA CORP COM | ** 56,185 |
| XEBIO HOLDINGS CO NPV | ** 348,162 |
| XENIA HOTELS & RESORTS INC COM | ** 126,669 |
| XEROX CORP COM NEW COM NEW | ** 506,510 |
| XEROX CORP FIXED 2.75% DUE 09-01-2020 | ** 1,457,692 |
| XO GROUP INC COM | ** 52,426 |
| XPERI CORP COM | ** 85,937 |
| XPO LOGISTICS INC COM | ** 7,755,475 |
| XYLEM INC 3.25% DUE 11-01-2026 | ** 49,737 |
| XYLEM INC SR NT 4.875 DUE 10-01-2021 | ** 868,219 |
| YAMAHA MOTOR CO NPV | ** 294,768 |
| YANGZIJANG SHIPBU NPV (SGD) | ** 1,318,980 |
| YOKOGAWA ELECTRIC NPV | ** 162,528 |
| YOOX NET-A-PORTER NPV | ** 839,712 |
| YUASA TRADING CO NPV | ** 957,927 |
| YUE YUEN INDL HLDG HKD0.25 | ** 139,221 |

YUM CHINA HLDGS INC COM

** 7,580,869

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| Security Name, Maturity Date, and Rate | Cost | Current Value (in dollars) |
|---|------|-------------------------------|
| YUME INC COM | ** | 14,206 |
| YUNG TAY ENGINEER TWD10 | ** | 601,957 |
| ZAFGEN INC COM | ** | 21,719 |
| ZAYO GROUP HLDGS INC COM | ** | 3,450,957 |
| ZEDGE INC CL B CL B | ** | 1,003 |
| ZIMMER BIOMET 2% DUE 04-01-2018 | ** | 1,630,592 |
| ZIMMER BIOMET 3.15% DUE 04-01-2022 | ** | 2,335,706 |
| ZIMMER BIOMET 3.55% DUE 04-01-2025 | ** | 3,097,942 |
| ZIMMER BIOMET 4.625% DUE 11-30-2019 | ** | 311,499 |
| ZIMMER BIOMET HLDGS INC COM | ** | 5,249,145 |
| ZOES KITCHEN INC COM | ** | 17,021 |
| ZOETIS INC 3.45% DUE 11-13-2020 | ** | 1,023,613 |
| ZOGENIX INC COM NEW COM NEW | ** | 530,302 |
| ZUMIEZ INC COM | ** | 64,412 |
| ZUMTOBEL GROUP AG | ** | 467,970 |
| ZURICH INSURANCE GROUP AG CHF0.10 | ** | 6,650,941 |
| Bank of Tokyo (wrap contract) | ** | 539,164 |
| Metropolitan Life (wrap contract) | ** | (29,109,879) |
| Prudential (wrap contract) | ** | (14,673,421) |
| Royal Bank of Canada (wrap contract) | ** | (29,964,511) |
| Voya (wrap contract) | ** | (43,448,298) |
| TOTAL | | \$59,721,198,243 |
| | | |
| *PARTICIPANT LOANS (Interest from 3.25% to 9.50% maturing through January 2038) | ** | \$731,641,645 |

*Party-in-interest

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

(Concluded)

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THE BOEING COMPANY
 VOLUNTARY INVESTMENT PLAN
 FORM 5500, SCHEDULE H, LINE 4(a) - SCHEDULE OF DELINQUENT PARTICIPANT CONTRIBUTIONS
 FOR THE YEAR ENDED DECEMBER 31, 2017

| | | | |
|--|---|---|--|
| Participant Contributions Transferred Late to Plan | Total That Constitute Nonexempt Prohibited Transactions | | |
| Check here if Late Participant Loan Repayments are included: | Contributions Not Corrected Outside VFCP | Contributions Pending Correction in VFCP | Total Fully Corrected Under VFCP and PTE 2002-51 |
| | \$— | \$212 | \$134,537 |

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THE BOEING COMPANY
VOLUNTARY INVESTMENT PLAN
FORM 5500, SCHEDULE G, PART III - SCHEDULE OF NONEXEMPT TRANSACTIONS
FOR THE YEAR ENDED DECEMBER 31, 2017

| Party Involved | Relationship to Plan | Description of Transaction | Cost of Asset | Current Net Gain Value on Each of Asset | Transaction |
|-------------------------------------|----------------------|---|---------------|---|-------------|
| State Street Bank and Trust Company | Former trustee | Plan assets were inadvertently used to make an overpayment to the former trustee. | \$376 | \$823 | \$447 |
| Dimensional Fund Advisors | Service provider | Plan assets were inadvertently used to make an overpayment to a third-party provider. | \$7 | \$8 | \$1 |
| J.P. Morgan | Service provider | Plan assets were inadvertently received by a third-party provider. | \$13,229 | \$15,042 | \$1,813 |
| J.P. Morgan | Service provider | Plan assets were inadvertently used to make an overpayment to a third-party provider. | \$200 | \$385 | \$185 |
| J.P. Morgan | Service provider | Plan assets were inadvertently received by a third-party provider. | \$303 | \$336 | \$33 |

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SIGNATURE

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

THE BOEING COMPANY
VOLUNTARY INVESTMENT PLAN

June 14, 2018 /s/ Michael Cleary
Date Michael Cleary
 Vice President of Accounting
 and Financial Reporting