

BOEING CO  
Form 11-K  
June 23, 2017  
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SECURITIES AND EXCHANGE COMMISSION

Washington, D. C. 20549

FORM 11-K

ANNUAL REPORT

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

For the fiscal year ended December 31, 2016

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, 2016 and 2015, and for the Year Ended December 31, 2016, Supplemental Schedules as of and for the year ended December 31, 2016, and Report of Independent Registered Public Accounting Firm

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

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REPORT OF INDEPENDENT REGISTERED PUBLIC ACCOUNTING FIRM

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

We have audited the accompanying statements of net assets available for benefits of The Boeing Company Voluntary Investment Plan (the "Plan") as of December 31, 2016 and 2015, and the related statement of changes in net assets available for benefits for the year ended December 31, 2016. These financial statements are the responsibility of the Plan's management. Our responsibility is to express an opinion on these financial statements based on our audits.

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

In our opinion, such financial statements present fairly, in all material respects, the net assets available for benefits of the Plan as of December 31, 2016 and 2015, and the changes in net assets available for benefits for the year ended December 31, 2016, in conformity with accounting principles generally accepted in the United States of America.

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

/s/ DELOITTE & TOUCHE LLP  
Chicago, Illinois  
June 23, 2017

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STATEMENTS OF NET ASSETS AVAILABLE FOR BENEFITS  
AS OF DECEMBER 31, 2016 AND 2015

(Dollars in millions)

	2016	2015
ASSETS:		
Investments — interest in Master Trust	\$49,689	\$46,437

## Receivables:

Notes receivable from participants	713	706
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NET ASSETS AVAILABLE FOR BENEFITS	\$50,402	\$47,143
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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, 2016

(Dollars in millions)

ADDITIONS:

Net Master Trust activity \$3,339

Interest income from notes receivable from participants 23

Contributions:

Employer 1,372

Participant 1,684

Total contributions 3,056

Total additions 6,418

DEDUCTIONS — Benefits paid 3,161

NET ADDITIONS BEFORE ASSET TRANSFER 3,257

ASSETS TRANSFERRED FROM ANOTHER PLAN 2

NET ASSETS AVAILABLE FOR BENEFITS:

Beginning of year 47,143

End of year \$50,402

See notes to financial statements.

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THE BOEING COMPANY VOLUNTARY INVESTMENT PLAN

NOTES TO FINANCIAL STATEMENTS

AS OF DECEMBER 31, 2016 AND 2015, AND FOR THE YEAR ENDED DECEMBER 31, 2016

(Dollars in millions)

1. DESCRIPTION OF PLAN

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

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

The Plan includes an auto-enrollment provision for newly-eligible employees unless they affirmatively elect not to participate in the Plan. Automatically enrolled Members have their deferral rate set at a percentage of eligible compensation as defined in the plan document and their contributions are invested in a qualified default investment alternative (“QDIA”) until changed by the Members. The current QDIA for the Plan is the custom target date funds. The assets of the Plan, excluding notes receivable from participants, are held in The Boeing Company Employee Savings Plans Master Trust (the “Master Trust”). State Street Bank and Trust Company (“SSBT”) serves as trustee for the Master Trust. The Employee Benefit Plans Committee oversees the operation and administration of the Plan. The Plan is subject to the provisions of the Employee Retirement Income Security Act of 1974 (“ERISA”), as amended.

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

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

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

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

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

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31, 2016 and 2015. Members may elect that dividends received with respect to their investments in the Boeing Stock Fund be distributed to them in cash or reinvested in the Boeing Stock Fund (a dividend payout program). Investment funds are valued daily and Members may elect to change their investment allocations on a daily basis.

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

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

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

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

**Notes Receivable from Participants** — Members may borrow from their fund accounts a minimum of one thousand dollars up to a maximum equal to the lesser of fifty thousand dollars or 50% of their account balance (subject to restrictions for certain accounts and minus any current outstanding loan balance), reduced by the highest outstanding loan balance under all of the Company's savings plans during the last 12 months. Members may have a maximum of two loans outstanding under the Plan at any time. Loans may be additionally limited in accordance with the Plan provisions and/or loan policies and procedures. The interest rate on new loans is set every month and is equal to the prime rate published in the Wall Street Journal as of the last business day of the calendar month, immediately preceding the date of the loan. Interest rates on outstanding loans ranged from 3.25% to 9.50% at December 31, 2016, with loans maturing at various dates through January 2037.

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

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

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



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Assets Transferred from Another Plan — Effective April 1, 2016, the Narus, Inc. 401(k) Plan (“Narus Plan”) was merged into the Plan. All assets and liabilities of the Narus Plan were transferred to the Plan. The fair value of the assets transferred totaled \$2.

## 2. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

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

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

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

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

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

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

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

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

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

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broker-dealer quotations, related yield curves, and other assumptions about the security (prepayment projections, cash flows, other security characteristics, etc.) and minimize unobservable inputs. The securities are valued as of the last trading day of the year. Fixed-income instruments that have a delayed future settlement such as to-be-announced securities (TBAs) are valued similarly to fixed-income securities in active markets. TBAs are included in synthetic GICs and payables for securities purchased on the Master Trust's statements of net assets available for benefits. Investments in limited partnerships are recorded based upon the NAV provided by the partnerships. There are no unfunded commitments and the Master Trust does not have the ability to make redemption requests from limited partnerships.

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

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

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

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

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

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

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

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

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

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

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

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

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

Benefits — Benefits are recorded when paid.

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

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

### 3. SYNTHETIC GUARANTEED INVESTMENT CONTRACTS

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

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

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

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

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

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

**4. MASTER TRUST**

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

The Plan's interest in the Master Trust was \$49,689 and \$46,437, respectively, representing 100% of the Master Trust's net assets at December 31, 2016 and 2015.

Although the Plan is the only participating plan in the Master Trust as of December 31, 2016, the Company intends to keep the Master Trust for potential future acquired plans and file a Form 5500 as a master trust.

The Master Trust's statements of net assets as of December 31, 2016 and 2015, are as follows:

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	2016	2015
<b>ASSETS:</b>		
Investments — at fair value:		
Common/collective trusts	\$23,522	\$20,750
Common and preferred stock	5,310	5,598
Government and agency securities	487	491
Corporate bonds	381	466
Mortgage and asset-backed securities	167	200
Boeing common stock	5,575	6,028
Limited partnerships	—	1
Short-term investments	112	87
Other investments	18	6
Total investments — at fair value	35,572	33,627
Investments — at contract value:		
Synthetic GICs	14,239	12,903
Cash and cash equivalents	57	233
Receivables:		
Receivables for securities sold	392	322
Accrued investment income	73	66
Other	21	30
Total receivables	486	418
Total assets	50,354	47,181
<b>LIABILITIES:</b>		
Payables for securities purchased	559	644
Accrued investment and administration expenses	25	23
Other	81	77
Total liabilities	665	744
NET ASSETS	\$49,689	\$46,437

Changes in net assets for the Master Trust for the year ended December 31, 2016 are as follows:

Net appreciation of investments	\$2,774
Interest income	371
Dividend income	279
Investment income	650
Net investment income	3,424
Amounts received from participating plans	3,392
Deductions:	
Amounts paid to participating plans	3,481
Investment and administration expenses	85
Total deductions	3,566
Assets transferred from another plan	2
Increase in net assets	3,252
Beginning of year	46,437
End of year	\$49,689

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**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, 2016 and 2015. As required by ASC 820, assets and liabilities are classified in their entirety based on the lowest level of input that is significant to the fair value measurement.

	Quoted Prices in Active Market for Identical Asset (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Not Leveled	Balance as of December 31, 2016
Investments:					
Investments in the fair value hierarchy:					
Common and preferred stock	\$ 5,150	\$ 160	\$ —	\$—	\$ 5,310
Government and agency securities	—	487	—	—	487
Corporate bonds	—	381	—	—	381
Mortgage and asset-backed securities	—	135	32	—	167
Boeing common stock	5,575	—	—	—	5,575
Short-term investments	—	112	—	—	112
Other investments	3	15	—	—	18
Total investments in the fair value hierarchy	10,728	1,290	32	—	12,050
Investments measured at net asset value:					
Common/collective trusts	—	—	—	23,522	23,522
Limited partnerships	—	—	—	—	—
Total investments measured at net asset value	—	—	—	23,522	23,522
Total investments at fair value	10,728	1,290	32	23,522	35,572
Receivables:					
Forward contracts	—	14	—	—	14
Futures	1	—	—	—	1
Total receivables	1	14	—	—	15
Cash and cash equivalents	—	24	—	33	57
Total financial assets	\$ 10,729	\$ 1,328	\$ 32	\$23,555	\$ 35,644
Investment liabilities:					
Swaps	\$—	\$ 16	\$ —	\$—	\$ 16
Options	3	1	—	—	4
Futures	1	—	—	—	1
Forward contracts	—	15	—	—	15
Total investment liabilities	\$ 4	\$ 32	\$ —	\$—	\$ 36

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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, 2015
Investments:					
Investments in the fair value hierarchy:					
Common and preferred stock	\$ 5,327	\$ 271	\$ —	\$—	\$ 5,598
Government and agency securities	—	491	—	—	491
Corporate bonds	—	466	—	—	466
Mortgage and asset-backed securities	—	154	46	—	200
Boeing common stock	6,028	—	—	—	6,028
Short-term investments	—	87	—	—	87
Other investments	—	6	—	—	6
Total investments in the fair value hierarchy	11,355	1,475	46	—	12,876
Investments measured at net asset value:					
Common/collective trusts	—	—	—	20,750	20,750
Limited partnerships	—	—	—	1	1
Total investments measured at net asset value	—	—	—	20,751	20,751
Total investments at fair value	11,355	1,475	46	20,751	33,627
Receivables:					
Forward contracts	—	12	—	—	12
Futures	1	—	—	—	1
Total receivables	1	12	—	—	13
Cash equivalents	—	4	—	229	233
Total financial assets	\$ 11,356	\$ 1,491	\$ 46	\$ 20,980	\$ 33,873
Investment liabilities:					
Swaps	\$—	\$ 11	\$ —	\$—	\$ 11
Options	—	1	—	—	1
Futures	3	—	—	—	3
Forward contracts	—	5	—	—	5
Total investment liabilities	\$ 3	\$ 17	\$ —	\$—	\$ 20

Total Master Trust investment assets at fair value classified within Level 3 were \$32 and \$46 as of December 31, 2016 and 2015, respectively, which consists of mortgage and asset-backed securities. Such amounts were 0.09% and 0.14% of “Total investments at fair value” in the Master Trust’s statements of net assets available for benefits as of December 31, 2016 and 2015, respectively.

Transfers Between Levels — The availability of observable market data is monitored to assess the appropriate classification of financial instruments within the fair value hierarchy. Changes in economic conditions or model-based valuation techniques may require the transfer of financial instruments from one fair value level to another. In such instances, the transfer is reported at the beginning of the reporting period. The significance of transfers between levels is evaluated based upon the nature of the financial instrument and size of the transfer relative to net assets available for benefits. There were no significant transfers between levels for the years ended December 31, 2016 and 2015.

## 6. DERIVATIVE FINANCIAL INSTRUMENTS

ASC 815, Derivatives and Hedging, requires disclosures on how and why derivatives are used, accounted for, and affect the results of operations and financial position. Derivative instruments held by the Master Trust are not



designated as hedging instruments under ASC 815. The Master Trust is exposed to the following financial instrument risk:

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

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

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

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

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

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

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

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

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

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

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

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



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As of December 31, 2016 and 2015, the Master Trust has invested in derivative contracts which are reflected on the Master Trust's statements of net assets available for benefits, as discussed in Note 4, as follows:

	Interest rate	Credit	Foreign Currency	Equity	Commodity	Future Settlement	Total
December 31, 2016							
Assets:							
Synthetic GICs - TBAs	\$ —	\$ —	\$ —	\$ —	\$ —	\$ 4	\$ 4
Other investments:							
Options	3	—	1	—	—	—	4
Swaps	9	1	1	3	—	—	14
Other receivables:							
Forward contracts	—	—	14	—	—	—	14
Futures	—	—	—	—	1	—	1
Total assets	\$ 12	\$ 1	\$ 16	\$ 3	\$ 1	\$ 4	\$ 37
Liabilities:							
Other liabilities:							
Forward contracts	\$ —	\$ —	\$ 15	\$ —	\$ —	\$ —	\$ 15
Futures	—	—	—	1	—	—	1
Options	3	—	1	—	—	—	4
Swaps	6	2	8	—	—	—	16
Payable for securities purchased:							
TBAs	—	—	—	—	—	8	8
Total liabilities	\$ 9	\$ 2	\$ 24	\$ 1	\$ —	\$ 8	\$ 44
December 31, 2015							
Assets:							
Synthetic GICs - TBAs	\$ —	\$ —	\$ —	\$ —	\$ —	\$ 1	\$ 1
Other investments:							
Options	—	—	1	—	—	—	1
Swaps	2	1	—	2	—	—	5
Other receivables:							
Forward contracts	—	—	12	—	—	—	12
Futures	—	—	—	—	1	—	1
Total assets	\$ 2	\$ 1	\$ 13	\$ 2	\$ 1	\$ 1	\$ 20
Liabilities:							
Other liabilities:							
Forward contracts	\$ —	\$ —	\$ 5	\$ —	\$ —	\$ —	\$ 5
Futures	—	—	—	2	1	—	3
Options	1	—	—	—	—	—	1
Swaps	7	4	—	—	—	—	11
Payable for securities purchased:							
TBAs	—	—	—	—	—	1	1
Total liabilities	\$ 8	\$ 4	\$ 5	\$ 2	\$ 1	\$ 1	\$ 21



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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, 2016, is reflected in the following table:

	Interest rate	Credit	Foreign Currency	Equity	Commodity	Future Settlement	Total
Net gains (losses):							
Forward contracts	\$ —	\$ —	\$ 7	\$ —	\$ —	\$ —	\$ 7
Futures	1	—	—	17	2	—	20
Options	—	—	2	—	—	—	2
Swaps	—	5	(6	) 19	—	—	18
TBAs	—	—	—	—	—	(1	) (1 )
Total net gains (losses)	\$ 1	\$ 5	\$ 3	\$ 36	\$ 2	\$ (1	) \$46

The following table summarizes the gross notional value of derivative contracts outstanding as of December 31, 2016 and 2015. The gross notional amounts give an indication of the volume of the Master Trust's derivative activity and significantly exceed the fair value of the derivative investments, which is more representative of the economic exposure associated with derivatives in the Master Trust.

	Interest rate	Credit	Foreign Currency	Equity	Commodity	Future Settlement	Total
December 31, 2016							
Forward contracts	\$—	\$—	\$ 806	\$—	\$—	\$—	\$806
Futures	1,738	—	1	274	181	—	2,194
Options	685	—	31	—	—	—	716
Swaps	765	150	119	3	—	—	1,037
TBAs	—	—	—	—	—	1,980	1,980
Total	\$3,188	\$150	\$957	\$277	\$181	\$1,980	\$6,733
December 31, 2015							
Forward contracts	\$—	\$—	\$ 829	\$—	\$—	\$—	\$829
Futures	422	—	—	255	121	—	798
Options	217	—	37	—	—	—	254
Swaps	773	218	73	1	—	—	1,065
TBAs	—	—	—	—	—	1,150	1,150
Total	\$1,412	\$218	\$939	\$256	\$121	\$1,150	\$4,096

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

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

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

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

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

counterparty.

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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, 2016 and 2015, the Master Trust had an insignificant amount of contracts in a net liability position with contingent features with a total of \$3 and \$15, respectively, posted in collateral against those positions.

**7. PLAN AMENDMENTS**

Effective January 1, 2016, the Plan added an enhanced defined contribution benefit contributed by the Company, including a temporary transition benefit, under the Plan for certain eligible non-union employees who previously accrued a pension benefit from a defined benefit plan and also are eligible to participate under the Plan.

Effective during 2016 as specified in the Plan provisions, the Plan added an enhanced defined contribution benefit contributed by the Company for certain union Members as specified or permitted in the applicable collective bargaining agreement for each group.

Effective January 5, 2016, the Plan began to allow non-union and certain union Members to elect to irrevocably convert all or a portion of the amounts in any of his or her eligible accounts to Roth treatment pursuant to an in-plan direct Roth rollover, in accordance with applicable Plan provisions.

**8. RECONCILIATION OF FINANCIAL STATEMENTS TO FORM 5500**

The following is a reconciliation of net assets available for benefits per the financial statements as of December 31, 2016 and 2015, to Form 5500:

	2016	2015
Net assets available for benefits per the financial statements	\$50,402	\$47,143
Amounts allocated to withdrawing Members	(11 )	(12 )
Net assets available for benefits per Form 5500	\$50,391	\$47,131

The following is a reconciliation of benefits paid per the financial statements for the year ended December 31, 2016, to total benefit payments per Form 5500:

Benefits paid per the financial statements	\$3,161
Amounts allocated to withdrawing Members — December 31, 2016	11
Amounts allocated to withdrawing Members — December 31, 2015	(12 )
Amounts deemed distributions of Member loans as reflected in the Form 5500	(7 )
Total benefit payments per Form 5500	\$3,153

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

Amounts deemed distributions of Member loans as reflected in the Form 5500 are for loans that Members failed to make a payment within 90 days of receipt of the last loan payment made, Members failed to repay the loan in full within 30 days after the end of the repayment period, or Members took a full distribution of their net account balance before the loan was paid off for the year ended December 31, 2016.

**9. RELATED-PARTY TRANSACTIONS**

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

As of December 31, 2016 and 2015, the Plan held approximately 36 million and 42 million shares of common stock of the Company, respectively, with a cost basis of \$2,987 and \$3,198, respectively, and recorded dividend income of \$178 during the year ended December 31, 2016.



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

**10. NONEXEMPT PARTY-IN-INTEREST TRANSACTIONS**

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

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

**11. TAX STATUS**

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

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

**12. PLAN TERMINATION**

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

**13. SUBSEQUENT EVENTS**

Effective January 1, 2017, the Aviall, Inc. Employee Savings Plan (“Aviall Plan”) was merged into the Plan. All assets and liabilities of the Aviall Plan were transferred to the Plan. The fair value of the assets transferred totaled \$116.

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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 23, 2017    /s/ Michael Cleary  
Date                Michael Cleary  
                         Vice President of Accounting  
                         and Financial Reporting

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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, 2016

Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
1 800 FLOWERS.COM INC CL A COMMON STOCK USD.01			**	\$ 14,884
1ST CONSTITUTION BANCORP COMMON STOCK			**	21,150
1ST SOURCE CORP COMMON STOCK			**	120,850
21ST CENTURY FOX AMERICA COMPANY GUAR 02/21 4.5	2/15/2021	4.50%	**	133,643
21ST CENTURY FOX AMERICA COMPANY GUAR 02/41 6.15	2/15/2041	6.15%	**	41,397
21ST CENTURY FOX AMERICA COMPANY GUAR 10/25 3.7	10/15/2025	3.70%	**	101,215
2U INC COMMON STOCK USD.001			**	1,253,366
3175AR155 INT FLR US NOV17 .15 CALL	11/28/2017		**	42
3175C1606 INT FLR US DEC19 1.6 CALL	12/6/2019		**	27,272
3175JSF83 INT FLR US DEC19 1.6 CALL	12/6/2019		**	27,272
3175RW776 INT FLR US OCT17 0.4 CALL	10/26/2017		**	879
317U168L4 IRO USD 30Y P OCT18 2.86 PUT	10/23/2018		**	37,904
317U236L2 IRO JPY 10Y P MAR17 0.4 PUT	3/3/2017		**	772
317U384M0 IRO USD 30Y P 2.3000 OCT19 2.30 PUT	10/21/2019		**	709,303
317U473M2 IRO USD 30Y P 2.5000 NOV19 2.50 PUT	11/7/2019		**	441,456
317U474M1 IRO USD 30Y P 2.7500 NOV19 2.75 PUT	11/7/2019		**	202,993
317U477M8 IRO USD 30Y P 2.7500 NOV19 2.75 PUT	11/7/2019		**	299,148
317U478M7 IRO USD 30Y P 2.7250 NOV19 2.725 PUT	11/7/2019		**	306,164
317U540M1 IRO USD 2Y C 1.65000 NOV18 1.65 CALL	11/15/2018		**	48,740
317U588M4 IRO USD 1Y P 1.64000 JUN17 1.64 PUT	6/19/2017		**	78,907
317U596M4 IRO USD 1Y P 2.03000 DEC17 2.03 PUT	12/18/2017		**	110,022
317U796L4 IRO USD 30Y C 2.1500 JUN18 2.15 CALL	6/15/2018		**	7,871
317U797L3 IRO USD 30Y P 2.1500 JUN18 2.15 PUT	6/15/2018		**	30,177
317U798L2 IRO USD 30Y P 2.1500 JUN18 2.15 PUT	6/15/2018		**	90,532
317U799L1 IRO USD 30Y C 2.1500 JUN18 2.15 CALL	6/15/2018		**	23,614
317U841J4 IRO USD 30Y P 2.9050 AUG18 2.905 PUT	8/20/2018		**	80,922
317U857J5 IRO USD 30Y P 2.9400 AUG18 2.94 PUT	8/20/2018		**	25,811
3I GROUP PLC COMMON STOCK GBP.738636			**	134,234
3M CO COMMON STOCK USD.01			**	9,943,313
7AN7P Q7 NYM EPUT CRUDE OIL CS JUL17 0.5 PUT	6/19/2017		**	440
7AQ7P U7 NYM EPUT CRUDE OIL CS AUG17 0.5 PUT	7/21/2017		**	440
7AU7P V7 NYM EPUT CRUDE OIL CS SEP17 0.5 PUT	8/21/2017		**	400
7AV7P X7 NYM EPUT CRUDE OIL CS OCT17 0.5 PUT	9/19/2017		**	400
7AX7P Z7 NYM EPUT CRUDE OIL CS NOV17 0.5 PUT	10/19/2017		**	440
7AZ7P F8 NYM EPUT CRUDE OIL CS DEC17 0.5 PUT	11/17/2017		**	400
A H BELO CORP A COMMON STOCK USD.01			**	12,363
A10 SECURITIZATION A10 2013 1 A 144A	11/15/2025	2.40%	**	2,794
A10 SECURITIZATION A10 2014 1 A2 144A	4/15/2033	3.02%	**	389,054
AALBERTS INDUSTRIES NV COMMON STOCK EUR.25			**	533,121
AAR CORP COMMON STOCK USD1.0			**	46,270
AAREAL BANK AG COMMON STOCK			**	673,358

AARON S INC COMMON STOCK USD.5

\*\* 236,054

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Security Name	Maturity Date	Rate	Current Cost	Value (in dollars)
ABB LTD REG COMMON STOCK CHF.12			**	1,190,905
ABBOTT LABORATORIES COMMON STOCK			**	34,571,266
ABBOTT LABORATORIES SR UNSECURED 11/23 3.4	11/30/2023	3.40%	**	64,756
ABBVIE INC SR UNSECURED 05/18 1.8	5/14/2018	1.80%	**	1,300,976
ABBVIE INC SR UNSECURED 11/22 2.9	11/6/2022	2.90%	**	77,044
ABBVIE INC SR UNSECURED 11/22 3.2	11/6/2022	3.20%	**	84,055
ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01			**	76,260
ABERDEEN ASSET MGMT PLC COMMON STOCK GBP.1			**	130,181
ABIOMED INC COMMON STOCK USD.01			**	1,428,444
ABLYNX NV COMMON STOCK			**	337,651
ABM INDUSTRIES INC COMMON STOCK USD.01			**	226,049
ABN AMRO BANK NV SR UNSECURED 144A 06/20 2.45	6/4/2020	2.45%	**	596,674
ABN AMRO BANK NV SR UNSECURED 144A 10/18 2.5	10/30/2018	2.50%	**	201,576
ACADIA HEALTHCARE CO INC COMMON STOCK USD.01			**	4,031,183
ACADIA REALTY TRUST REIT USD.001			**	2,724,597
ACCELERON PHARMA INC COMMON STOCK USD.001			**	270,640
ACCENTURE PLC CL A COMMON STOCK USD.0000225			**	20,695,817
ACCESS NATIONAL CORP COMMON STOCK USD.835			**	28,454
ACCO BRANDS CORP COMMON STOCK USD.01			**	145,795
ACETO CORP COMMON STOCK USD.01			**	1,087,954
ACHILLION PHARMACEUTICALS COMMON STOCK USD.001			**	47,218
ACI WORLDWIDE INC COMMON STOCK USD.005			**	2,359,500
ACORDA THERAPEUTICS INC COMMON STOCK USD.001			**	53,072
ACS ACTIVIDADES CONS Y SERV COMMON STOCK EUR.5			**	436,293
ACTAVIS INC COMPANY GUAR 10/22 3.25	10/1/2022	3.25%	**	497,959
ACTELION LTD REG COMMON STOCK			**	3,337,819
ACTIVISION BLIZZARD INC COMMON STOCK USD.000001			**	424,076
ACTUA CORP COMMON STOCK USD.001			**	63,588
ACTUANT CORP A COMMON STOCK USD.2			**	133,435
ACXIOM CORP COMMON STOCK USD.1			**	6,500,876
ADAMS RESOURCES + ENERGY INC COMMON STOCK USD.1			**	12,173
ADARO ENERGY TBK PT COMMON STOCK IDR100.			**	104,776
ADDUS HOMECARE CORP COMMON STOCK USD.001			**	42,901
ADECCO GROUP AG REG COMMON STOCK CHF1.0			**	762,276
ADIDAS AG COMMON STOCK			**	5,178,722
ADIENT PLC COMMON STOCK USD.001			**	1,372,295
ADOBE SYSTEMS INC COMMON STOCK USD.0001			**	27,819,252
ADTRAN INC COMMON STOCK USD.01			**	1,869,890
ADVANCE AUTO PARTS INC COMMON STOCK USD.0001			**	1,203,289
ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001			**	754,510
ADVANCED MICRO DEVICES COMMON STOCK USD.01			**	470,723
ADVANTECH CO LTD COMMON STOCK TWD10.			**	592,246
ADVISORY BOARD CO/THE COMMON STOCK USD.01			**	2,527,000
AECOM COMMON STOCK USD.01			**	4,477,770
AEGION CORP COMMON STOCK USD.01			**	80,153
AEON FINANCIAL SERVICE CO LT COMMON STOCK			**	359,715



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Security Name	Maturity Date	Rate	Current Cost Value (in dollars)
AEON MALL CO LTD COMMON STOCK			** 19,733
AEP INDUSTRIES INC COMMON STOCK USD.01			** 36,223
AERCAP HOLDINGS NV COMMON STOCK EUR.01			** 2,579,820
AERCAP IRELAND CAP/GLOBA COMPANY GUAR 05/21 4.5	5/15/2021	4.50%	** 414,540
AERCAP IRELAND CAP/GLOBA COMPANY GUAR 10/20 4.625	10/30/2020	4.63%	** 520,000
AEROVIRONMENT INC			** 10,449
AEROVIRONMENT INC COMMON STOCK USD.0001			** 27,206
AES TIETE ENERGIA SA UNIT UNIT			** 101,085
AETNA INC COMMON STOCK USD.01			** 3,418,708
AETNA INC SR UNSECURED 06/23 2.8	6/15/2023	2.80%	** 20,685
AETNA INC SR UNSECURED 06/36 4.25	6/15/2036	4.25%	** 17,045
AETNA INC SR UNSECURED 12/17 VAR	12/8/2017	1.60%	** 4,954,023
AETNA INC SR UNSECURED 12/37 6.75	12/15/2037	6.75%	** 77,977
AEW GLOBAL PPTY SECS MASTER TR			** 2,005,056
AEW GLOBAL PPTY SECS MASTER TR MUTUAL FUND			** 299,053,664
AFFILIATED MANAGERS GROUP COMMON STOCK USD.01			** 5,851,812
AGCO CORP COMMON STOCK USD.01			** 497,249
AGEAS COMMON STOCK			** 1,430,469
AGILYSYS INC COMMON STOCK USD.3			** 21,010
AGREE REALTY CORP REIT USD.0001			** 94,955
AGRICULTURAL BANK OF CHINA H COMMON STOCK CNY1.0			** 63,984
AGRIUM INC COMMON STOCK			** 181,148
AGRIUM INC SR UNSECURED 01/45 5.25	1/15/2045	5.25%	** 145,793
AGRIUM INC SR UNSECURED 03/35 4.125	3/15/2035	4.13%	** 9,169
AGROFRESH SOLUTIONS INC COMMON STOCK			** 9,869
AGUAS ANDINAS SA A COMMON STOCK			** 35,478
AIA GROUP LTD COMMON STOCK			** 6,138,312
AIG GLOBAL FUNDING SR SECURED 144A 12/17 1.65	12/15/2017	1.65%	** 90,088
AIR CANADA 2013 1A PTT PASS THRU CE 144A 11/26 4.125	11/15/2026	4.13%	** 42,313
AIR CHINA LTD H COMMON STOCK CNY1.0			** 15,323
AIR INDUSTRIES GROUP COMMON STOCK USD.001			** 3,219
AIR LEASE CORP			** 10,622
AIR LEASE CORP COMMON STOCK USD.01			** 351,883
AIR LEASE CORP SR UNSECURED 01/20 2.125	1/15/2020	2.13%	** 56,149
AIR LEASE CORP SR UNSECURED 09/23 3	9/15/2023	3.00%	** 32,483
AIR LIQUIDE SA COMMON STOCK EUR5.5			** 6,347,411
AIR METHODS CORP COMMON STOCK USD.06			** 112,016
AIR TRANSPORT SERVICES GROUP COMMON STOCK USD.01			** 94,882
AIRASIA BHD COMMON STOCK MYR.1			** 408,177
AJINOMOTO CO INC COMMON STOCK			** 250,265
AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01			** 2,814,096
AKBANK T.A.S. COMMON STOCK TRY1.			** 61,240
AKER SOLUTIONS ASA COMMON STOCK NOK1.08			** 173,502
AKSA AKRILIK KIMYA SANAYII COMMON STOCK TRY1.			** 300,119
AKZO NOBEL COMMON STOCK EUR2.			** 4,449,558
ALABAMA POWER CO SR UNSECURED 02/19 5.125	2/15/2019	5.13%	** 26,517





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Security Name	Maturity Date	Rate	Current Cost	Value
			(in dollars)	
ALAMO GROUP INC COMMON STOCK USD.1			**	93,603
ALAMOS GOLD INC CLASS A COMMON STOCK			**	290,012
ALASKA AIR GROUP INC COMMON STOCK USD.01			**	4,805,173
ALBA PLC ALBA 2006 2 A3B REGS	12/15/2038	0.03%	**	482,988
ALBANY INTL CORP CL A COMMON STOCK USD.001			**	128,112
ALBANY MOLECULAR RESEARCH COMMON STOCK USD.01			**	51,102
ALBEMARLE CORP COMMON STOCK USD.01			**	3,766,258
ALEXANDER + BALDWIN INC COMMON STOCK			**	234,894
ALEXANDRIA REAL ESTATE EQUIT REIT USD.01			**	102,795
ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001			**	5,043,022
ALFRESA HOLDINGS CORP COMMON STOCK			**	67,985
ALIBABA GROUP HOLDING SP ADR ADR USD.000025			**	22,265,630
ALICO INC COMMON STOCK USD1.0			**	19,467
ALIMENTATION COUCHE TARD B COMMON STOCK			**	399,995
ALKERMES PLC COMMON STOCK USD.01			**	7,954,054
ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1			**	85,002
ALLEGIANT TRAVEL CO COMMON STOCK USD.001			**	3,144,960
ALLERGAN INC COMPANY GUAR 03/23 2.8	3/15/2023	2.80%	**	81,390
ALLERGAN PLC COMMON STOCK USD.0033			**	58,169,200
ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01			**	13,712,514
ALLIANZ SE REG COMMON STOCK			**	806,782
ALLIED PROPERTIES REAL ESTAT REIT			**	184,971
ALLIED WORLD ASSURANCE CO COMMON STOCK USD4.1			**	517,496
ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01			**	117,160
ALLSTATE CORP COMMON STOCK USD.01			**	2,312,544
ALLY AUTO RECEIVABLES TRUST LE ALLYL 2015 SN1 A3	12/20/2017	1.21%	**	58,617
ALLY FINANCIAL INC COMPANY GUAR 02/17 5.5	2/15/2017	5.50%	**	200,750
ALLY FINANCIAL INC COMPANY GUAR 09/18 4.75	9/10/2018	4.75%	**	309,000
ALLY FINANCIAL INC SR UNSECURED 02/18 3.25	2/13/2018	3.25%	**	301,500
ALLY FINANCIAL INC SR UNSECURED 05/18 3.6	5/21/2018	3.60%	**	2,418,000
ALLY FINANCIAL INC SR UNSECURED 09/17 3.25	9/29/2017	3.25%	**	201,250
ALMOST FAMILY INC COMMON STOCK USD.1			**	40,660
ALNYLAM PHARMACEUTICALS INC COMMON STOCK USD.01			**	1,694,796
ALON USA ENERGY INC COMMON STOCK USD.01			**	79,319
ALPHA + OMEGA SEMICONDUCTOR COMMON STOCK			**	56,685
ALPHABET INC CL A COMMON STOCK USD.001			**	94,038,457
ALPHABET INC CL C COMMON STOCK USD.001			**	76,646,357
ALPS ELECTRIC CO LTD COMMON STOCK			**	2,672,507
ALTEN SA COMMON STOCK			**	809,289
ALTICE LUXEMBOURG SA COMPANY GUAR 144A 05/22 7.75	5/15/2022	7.75%	**	1,067,500
ALTRA INDUSTRIAL MOTION CORP COMMON STOCK USD.001			**	86,973
ALTRIA GROUP INC COMMON STOCK USD.333			**	3,085,163
AMADA HOLDINGS CO LTD COMMON STOCK			**	719,437
AMADEUS IT GROUP SA COMMON STOCK EUR.01			**	3,836,566
AMAZON.COM INC COMMON STOCK USD.01			**	101,077,977
AMAZON.COM INC SR UNSECURED 12/34 4.8	12/5/2034	4.80%	**	96,858



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Security Name	Maturity Date	Rate	Current Cost	Value
			(in dollars)	
AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01			**	89,933
AMBEV SA ADR ADR			**	2,019,400
AMC ENTERTAINMENT HLDS CL A COMMON STOCK USD.01			**	78,481
AMC NETWORKS INC A COMMON STOCK			**	1,732,768
AMDOCS LTD COMMON STOCK GBP.0001			**	4,110,819
AMER AIRLINE 16 3 AA PTT PASS THRU CE 04/30 3	4/15/2030	3.00%	**	66,325
AMER NATL BNKSHS/DANVILLE VA COMMON STOCK USD1.0			**	28,536
AMER SPORTS OYJ COMMON STOCK			**	449,290
AMERCO COMMON STOCK USD.25			**	463,096
AMERESCO INC CL A COMMON STOCK USD.0001			**	15,785
AMERICA MOVIL SAB DE CV COMPANY GUAR 03/20 5	3/30/2020	5.00%	**	85,548
AMERICA MOVIL SAB DE CV COMPANY GUAR 11/17 5.625	11/15/2017	5.63%	**	3,445,513
AMERICA MOVIL SPN ADR CL L ADR			**	142,996
AMERICA S CAR MART INC COMMON STOCK USD.01			**	48,344
AMERICAN ASSETS TRUST INC REIT USD.01			**	2,661,482
AMERICAN CAMPUS COMMUNITIES REIT USD.01			**	2,408,768
AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01			**	1,259,459
AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0			**	168,644
AMERICAN EXPRESS BK FSB SR UNSECURED 09/17 6	9/13/2017	6.00%	**	144,328
AMERICAN EXPRESS CO COMMON STOCK USD.2			**	20,361,629
AMERICAN EXPRESS CO SR UNSECURED 12/22 2.65	12/2/2022	2.65%	**	158,523
AMERICAN EXPRESS CO SUBORDINATED 12/24 3.625	12/5/2024	3.63%	**	28,116
AMERICAN EXPRESS CREDIT SR UNSECURED 09/17 VAR	9/22/2017	1.30%	**	2,501,458
AMERICAN EXPRESS CREDIT SR UNSECURED 11/18 VAR	11/5/2018	1.66%	**	7,044,779
AMERICAN FINANCIAL GROUP INC COMMON STOCK			**	355,829
AMERICAN HOME MORTGAGE INVESTM AHM 2005 2 4A1	9/25/2045	2.40%	**	190,025
AMERICAN HONDA FINANCE SR UNSECURED 02/19 VAR	2/22/2019	1.74%	**	1,857,655
AMERICAN HONDA FINANCE SR UNSECURED 08/19 2.25	8/15/2019	2.25%	**	126,217
AMERICAN HONDA FINANCE SR UNSECURED 09/26 2.3	9/9/2026	2.30%	**	27,069
AMERICAN HONDA FINANCE SR UNSECURED 11/18 1.5	11/19/2018	1.50%	**	4,661,046
AMERICAN HONDA FINANCE SR UNSECURED 12/17 1.55	12/11/2017	1.55%	**	89,077
AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5			**	11,670,897
AMERICAN INTL GROUP SR UNSECURED 02/24 4.125	2/15/2024	4.13%	**	248,134
AMERICAN MONEY MANAGEMENT CORP AMMC 2012 11A A2R 144A	10/30/2023	2.28%	**	1,000,320
AMERICAN MUNI PWR OHIO INC OHR AMEPWR 02/28 FIXED 7.334	2/15/2028	7.33%	**	256,906
AMERICAN NATIONAL INSURANCE COMMON STOCK USD1.0			**	332,086
AMERICAN PUBLIC EDUCATION COMMON STOCK USD.01			**	44,141
AMERICAN RAILCAR INDUSTRIES COMMON STOCK USD.01			**	92,845
AMERICAN TOWER CORP REIT USD.01			**	9,381,214
AMERICAN TOWER CORP SR UNSECURED 01/22 2.25	1/15/2022	2.25%	**	560,353
AMERICAN TOWER TRUSTE I AMTT 13 1A 144A	3/15/2043	1.55%	**	49,959
AMERICAN VANGUARD CORP COMMON STOCK USD.1			**	51,035
AMERICAN WATER CAP CORP SR UNSECURED 12/42 4.3	12/1/2042	4.30%	**	7,330
AMERICAN WATER CAPITAL C SR UNSECURED 03/25 3.4	3/1/2025	3.40%	**	11,257
AMERICAN WATER CAPITAL C SR UNSECURED 12/26 3	12/1/2026	3.00%	**	103,213
AMERICAN WATER WORKS CO INC COMMON STOCK USD.01			**	1,765,584



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Security Name	Maturity Date	Rate	Current Cost Value (in dollars)
AMERICREDIT AUTOMOBILE RECEIVA AMCAR 2015 2 A3	1/8/2020	1.27%**	629,839
AMERICREDIT AUTOMOBILE RECEIVA AMCAR 2016 4 A2A	4/8/2020	1.34%**	4,281,963
AMERIPRISE FINANCIAL INC SR UNSECURED 10/23 4	10/15/2023	4.00%**	104,875
AMERISAFE INC COMMON STOCK USD.01		**	85,669
AMGEN INC SR UNSECURED 02/19 5.7	2/1/2019	5.70%**	26,870
AMGEN INC SR UNSECURED 05/17 2.125	5/15/2017	2.13%**	140,457
AMGEN INC SR UNSECURED 05/22 3.625	5/15/2022	3.63%**	46,503
AMGEN INC SR UNSECURED 11/21 3.875	11/15/2021	3.88%**	151,788
AMKOR TECHNOLOGY INC COMMON STOCK USD.001		**	162,206
AMOREPACIFIC GROUP COMMON STOCK KRW500.0		**	49,333
AMPCO PITTSBURGH CORP COMMON STOCK USD1.0		**	17,169
AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001		**	18,752
AMPHENOL CORP CL A COMMON STOCK USD.001		**	1,902,768
AMPLIFON SPA		**	(17,150 )
AMPLIFON SPA COMMON STOCK EUR.02		**	142,228
ANADARKO PETROLEUM CORP SR UNSECURED 07/24 3.45	7/15/2024	3.45%**	127,614
ANADARKO PETROLEUM CORP SR UNSECURED 09/36 6.45	9/15/2036	6.45%**	214,230
ANALOG DEVICES INC COMMON STOCK USD.167		**	5,143,747
ANALOG DEVICES INC SR UNSECURED 12/23 3.125	12/5/2023	3.13%**	24,998
ANALOGIC CORP COMMON STOCK USD.05		**	1,685,544
ANDERSONS INC/THE COMMON STOCK		**	123,685
ANGIODYNAMICS INC COMMON STOCK USD.01		**	72,828
ANGLO AMERICAN PLATINUM LTD COMMON STOCK ZAR.1		**	95,014
ANGLO AMERICAN PLC COMMON STOCK USD.54945		**	787,370
ANGLOGOLD ASHANTI SPON ADR ADR		**	240,238
ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/23 3.3	2/1/2023	3.30%**	1,119,505
ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/24 3.7	2/1/2024	3.70%**	532,360
ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/22 3.75	1/15/2022	3.75%**	1,148,154
ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/42 4.95	1/15/2042	4.95%**	1,415,129
ANIKA THERAPEUTICS INC COMMON STOCK USD.01		**	24,088
ANIXTER INTERNATIONAL INC COMMON STOCK USD1.0		**	246,797
ANTHEM INC COMMON STOCK USD.01		**	7,116,615
AON PLC COMMON STOCK USD.01		**	7,320,383
AON PLC COMPANY GUAR 11/23 4	11/27/2023	4.00%**	46,690
AON PLC COMPANY GUAR 12/42 4.25	12/12/2042	4.25%**	42,159
AOZORA BANK LTD COMMON STOCK		**	247,867
APACHE CORP SR UNSECURED 04/22 3.25	4/15/2022	3.25%**	81,257
APACHE CORP SR UNSECURED 09/40 5.1	9/1/2040	5.10%**	62,771
APOLLO EDUCATION GROUP INC COMMON STOCK		**	103,505
APOLLO GLOBAL MANAGEMENT A MLP		**	2,710,400
APPLE INC COMMON STOCK USD.00001		**	86,035,845
APPLE INC SR UNSECURED 02/22 2.15	2/9/2022	2.15%**	118,981
APPLE INC SR UNSECURED 05/18 1	5/3/2018	1.00%**	99,625
APPLE INC SR UNSECURED 05/23 2.4	5/3/2023	2.40%**	97,372
APPLE INC SR UNSECURED 08/46 3.85	8/4/2046	3.85%**	59,405
APPLIED INDUSTRIAL TECH INC COMMON STOCK		**	126,938



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Security Name	Maturity Date	Rate	Current Cost Value (in dollars)
APPLIED MATERIALS INC			** (40,609 )
APPLIED MATERIALS INC COMMON STOCK USD.01			** 26,871,971
APTARGROUP INC COMMON STOCK USD.01			** 4,407,000
APTEVO THERAPEUTICS INC COMMON STOCK USD.001			** 4,375
ARAMARK COMMON STOCK USD.01			** 2,964,903
ARC DOCUMENT SOLUTIONS INC COMMON STOCK USD.001			** 11,394
ARCA CONTINENTAL SAB DE CV COMMON STOCK			** 43,447
ARCADIS NV COMMON STOCK EUR.02			** 292,444
ARCBEST CORP COMMON STOCK USD.01			** 70,839
ARCELIK A.S. COMMON STOCK TRY1.			** 196,993
ARCH CAPITAL GROUP LTD COMMON STOCK USD.01			** 4,512,967
ARCHER DANIELS MIDLAND CO COMMON STOCK			** 4,011,768
ARCHROCK INC COMMON STOCK USD.01			** 2,003,562
ARCTIC CAT INC COMMON STOCK USD.01			** 16,928
ARENA PHARMACEUTICALS INC COMMON STOCK USD.0001			** 1,027,163
ARGO GROUP INTERNATIONAL COMMON STOCK USD1.0			** 202,643
ARIAD PHARMACEUTICALS INC COMMON STOCK USD.001			** 452,542
ARISTA NETWORKS INC COMMON STOCK USD.0001			** 10,897,366
ARISTOCRAT LEISURE LTD COMMON STOCK			** 212,069
ARIZONA PUBLIC SERVICE SR UNSECURED 01/20 2.2	1/15/2020	2.20%	** 23,027
ARIZONA PUBLIC SERVICE SR UNSECURED 04/42 4.5	4/1/2042	4.50%	** 26,255
ARKEMA COMMON STOCK EUR10.			** 248,306
ARMSTRONG FLOORING INC COMMON STOCK USD.0001			** 27,396
AROTECH CORP COMMON STOCK USD.01			** 9,933
ARRIS INTERNATIONAL PLC COMMON STOCK GBP.0001			** 3,127,705
ARROW ELECTRONICS INC COMMON STOCK USD1.0			** 686,976
ARROW ELECTRONICS INC SR UNSECURED 01/27 7.5	1/15/2027	7.50%	** 95,191
ARROW ELECTRONICS INC SR UNSECURED 03/18 3	3/1/2018	3.00%	** 65,740
ARROW FINANCIAL CORP COMMON STOCK USD1.0			** 52,286
ARTISAN PARTNERS ASSET MA A COMMON STOCK USD.01			** 3,213,000
ARVIND LTD COMMON STOCK INR10.			** 433,447
ARYZTA AG COMMON STOCK CHF.02			** 238,691
ASAHI KASEI CORP COMMON STOCK			** 166,078
ASALEO CARE LTD COMMON STOCK			** 465,090
ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01			** 2,461,830
ASCENA RETAIL GROUP INC COMMON STOCK USD.01			** 102,345
ASCENDAS REAL ESTATE INV TRT REIT			** 77,777
ASCENT CAPITAL GROUP INC A COMMON STOCK USD.01			** 29,382
ASHFORD HOSPITALITY PRIME IN REIT USD.01			** 2,689
ASHFORD HOSPITALITY TRUST REIT USD.01			** 37,380
ASHMORE GROUP PLC COMMON STOCK GBP.0001			** 195,967
ASHOK LEYLAND LTD COMMON STOCK INR1.			** 22,916
ASM PACIFIC TECHNOLOGY COMMON STOCK HKD.1			** 19,072
ASML HOLDING NV COMMON STOCK EUR.09			** 610,928
ASML HOLDING NV NY REG SHS NY REG SHRS EUR.09			** 2,614,148
ASPEN INSURANCE HOLDINGS LTD COMMON STOCK USD.001514456			** 360,800





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Security Name	Maturity Date	Rate	Current Cost	Value
			(in dollars)	
ASPEN TECHNOLOGY INC COMMON STOCK USD.1			**	2,258,284
ASSOCIATED BANC CORP COMMON STOCK USD.01			**	374,699
ASSURANT INC COMMON STOCK USD.01			**	666,271
ASSURED GUARANTY LTD COMMON STOCK USD.01			**	2,017,371
ASTA FUNDING INC COMMON STOCK USD.01			**	13,014
ASTEC INDUSTRIES INC COMMON STOCK USD.2			**	1,460,846
ASTELLAS PHARMA INC COMMON STOCK			**	1,366,894
ASTORIA FINANCIAL CORP COMMON STOCK USD.01			**	185,418
ASTRAZENECA PLC SPONS ADR ADR			**	11,154,483
ASTRAZENECA PLC SR UNSECURED 09/37 6.45	9/15/2037	6.45%	**	58,216
ASTRONOVA INC COMMON STOCK USD.05			**	11,699
ASX LTD COMMON STOCK			**	97,893
AT+T INC SR UNSECURED 01/18 1.75	1/15/2018	1.75%	**	5,503,361
AT+T INC SR UNSECURED 02/18 5.5	2/1/2018	5.50%	**	83,119
AT+T INC SR UNSECURED 02/19 5.8	2/15/2019	5.80%	**	150,532
AT+T INC SR UNSECURED 02/21 4.6	2/15/2021	4.60%	**	105,768
AT+T INC SR UNSECURED 02/23 3.6	2/17/2023	3.60%	**	418,536
AT+T INC SR UNSECURED 03/22 3.8	3/15/2022	3.80%	**	179,399
AT+T INC SR UNSECURED 03/41 6.375	3/1/2041	6.38%	**	57,581
AT+T INC SR UNSECURED 06/22 3	6/30/2022	3.00%	**	73,621
AT+T INC SR UNSECURED 08/21 3.875	8/15/2021	3.88%	**	123,894
AT+T INC SR UNSECURED 12/17 1.4	12/1/2017	1.40%	**	2,272,988
ATCO LTD CLASS I COMMON STOCK			**	70,934
ATHENAHEALTH INC COMMON STOCK USD.01			**	1,422,424
ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01			**	144,873
ATLAS COPCO AB B SHS COMMON STOCK SEK.64			**	95,148
ATLAS SENIOR LOAN FUND LTD ATCLO 2012 2A AR 144A	1/30/2024	2.12%	**	1,299,992
ATLASSIAN CORP PLC CLASS A COMMON STOCK USD.1			**	2,660,840
ATMOS ENERGY CORP SR UNSECURED 03/19 8.5	3/15/2019	8.50%	**	147,823
ATMOS ENERGY CORP SR UNSECURED 10/44 4.125	10/15/2044	4.13%	**	66,640
ATN INTERNATIONAL INC COMMON STOCK USD.01			**	123,160
ATOS SE COMMON STOCK EUR1.0			**	2,688,618
ATRESMEDIA CORP DE MEDIOS DE COMMON STOCK EUR.75			**	260,821
ATRIUM CDO CORP ATRM 8A AR 144A	10/23/2024	2.21%	**	1,799,998
ATRIUM EUROPEAN REAL ESTATE COMMON STOCK			**	239,230
ATWOOD OCEANICS INC COMMON STOCK USD1.0			**	75,366
AUBURN SECURITIES PLC AUBN 4 A2 REGS	10/1/2041	0.91%	**	25,442
AUBURN SECURITIES PLC AUBN 5 A2 REGS	12/1/2041	0.58%	**	567,180
AUROBINDO PHARMA LTD COMMON STOCK INR1.			**	40,344
AUST AND NZ BANKING GROUP COMMON STOCK			**	1,331,055
AUTO ABS COMP 2012 3 A REGS	9/27/2024	0.60%	**	465,804
AUTOMATIC DATA PROCESSING COMMON STOCK USD.1			**	18,259,895
AUTONATION INC COMMON STOCK USD.01			**	443,542
AV HOMES INC COMMON STOCK USD1.0			**	10,523
AVALONBAY COMMUNITIES SR UNSECURED 06/25 3.45	6/1/2025	3.45%	**	800,920
AVALONBAY COMMUNITIES SR UNSECURED 10/26 2.9	10/15/2026	2.90%	**	44,479



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Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
AVIATION CAPITAL GROUP SR UNSECURED 144A 10/20 7.125	10/15/2020	7.13%	**	358,050
AVIS BUDGET GROUP INC COMMON STOCK USD.01			**	2,762,371
AVNET INC COMMON STOCK USD1.0			**	649,020
AVX CORP COMMON STOCK USD.01			**	235,497
AWE LTD COMMON STOCK			**	124,493
AXALTA COATING SYSTEMS LTD COMMON STOCK USD1.0			**	1,781,600
AXCELIS TECHNOLOGIES INC COMMON STOCK USD.001			**	40,638
AXIS CAPITAL HOLDINGS LTD COMMON STOCK USD.0125			**	669,018
AXT INC COMMON STOCK USD.001			**	14,880
AYGAZ AS COMMON STOCK TRY1.			**	157,317
AZBIL CORP COMMON STOCK			**	761,607
AZZ INC COMMON STOCK USD1.0			**	31,375
B+G FOODS INC COMMON STOCK USD.01			**	2,122,329
B2R MORTGAGE TRUST B2R 2015 2 A 144A	11/15/2048	3.34%	**	223,302
BAIDU INC SPON ADR ADR USD.00005			**	5,245,501
BALCHEM CORP COMMON STOCK USD.0667			**	660,534
BALDWIN + LYONS INC CL B COMMON STOCK			**	30,996
BALFOUR BEATTY PLC COMMON STOCK GBP.5			**	298,707
BALTIMORE GAS + ELECTRIC SR UNSECURED 08/46 3.5	8/15/2046	3.50%	**	23,395
BANC OF AMERICA COMMERCIAL MOR BACM 2007 1 A1A	1/15/2049	5.43%	**	92,149
BANC OF AMERICA COMMERCIAL MOR BACM 2007 3 A5	6/10/2049	5.38%	**	1,616,445
BANC OF AMERICA LARGE LOAN BALL 2010 UB5 A4A 144A	2/17/2051	5.74%	**	28,425
BANC OF AMERICA MERRILL LYNCH BAMLL 2015 ASHF A 144A	1/15/2028	1.65%	**	500,801
BANC OF CALIFORNIA INC COMMON STOCK USD.01			**	76,340
BANCA CARIGE SPA COVERED REGS 10/18 3.875	10/24/2018	3.88%	**	1,769,928
BANCFIRST CORP COMMON STOCK USD1.0			**	143,018
BANCO BILBAO VIZCAYA ARGENTA COMMON STOCK EUR.49			**	125,196
BANCO BRADESCO ADR ADR			**	755,532
BANCO DE CHILE COMMON STOCK			**	195,314
BANCO DE SABADELL SA COMMON STOCK EUR.125			**	74,109
BANCO DO BRASIL S.A. COMMON STOCK			**	137,226
BANCO NAC DE DESEN ECONO SR UNSECURED REGS 06/18 6.369	6/16/2018	6.37%	**	146,269
BANCO SANTANDER BRASIL ADS ADR			**	75,494
BANCO SANTANDER CHILE ADR ADR			**	240,636
BANCO SANTANDER SA COMMON STOCK EUR.5			**	1,376,041
BANCO SANTANDER SA JR SUBORDINA REGS 09/49 VAR	9/11/2049	6.25%	**	1,185,708
BANCORP INC/THE COMMON STOCK USD1.0			**	36,588
BANCORPSOUTH INC COMMON STOCK USD2.5			**	101,347
BANDAI NAMCO HOLDINGS INC COMMON STOCK			**	732,735
BANK CENTRAL ASIA TBK PT COMMON STOCK IDR62.5			**	167,282
BANK DANAMON INDONESIA TBK COMMON STOCK			**	501,817
BANK MANDIRI PERSERO TBK PT COMMON STOCK IDR500.			**	40,037
BANK MUTUAL CORP COMMON STOCK USD.01			**	44,557
BANK NEGARA INDONESIA PERSER COMMON STOCK IDR7500.			**	122,454
BANK OF AMERICA CORP COMMON STOCK USD.01			**	9,120,670

BANK OF AMERICA CORP SR UNSECURED 01/23 3.3

1/11/2023

3.30%\*\* 139,464

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Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
BANK OF AMERICA CORP SR UNSECURED 01/24 4.125	1/22/2024	4.13%**		349,188
BANK OF AMERICA CORP SR UNSECURED 04/18 6.875	4/25/2018	6.88%**		2,444,693
BANK OF AMERICA CORP SR UNSECURED 04/24 4	4/1/2024	4.00%**		185,641
BANK OF AMERICA CORP SR UNSECURED 05/21 5	5/13/2021	5.00%**		119,794
BANK OF AMERICA CORP SR UNSECURED 06/19 7.625	6/1/2019	7.63%**		898,973
BANK OF AMERICA CORP SR UNSECURED 07/20 5.625	7/1/2020	5.63%**		148,440
BANK OF AMERICA CORP SR UNSECURED 12/17 5.75	12/1/2017	5.75%**		730,274
BANK OF AMERICA CORP SUBORDINATED 01/25 4	1/22/2025	4.00%**		369,463
BANK OF AMERICA CREDIT CARD TR BACCT 2015 A2 A	9/15/2020	1.36%**		924,574
BANK OF AMERICA NA SR UNSECURED 05/17 VAR	5/8/2017	1.30%**		1,201,109
BANK OF AMERICA NA SR UNSECURED 06/18 1.75	6/5/2018	1.75%**		699,971
BANK OF CHINA LTD H COMMON STOCK CNY1.0			**	311,915
BANK OF COMMUNICATIONS CO H COMMON STOCK CNY1.0			**	171,488
BANK OF HAWAII CORP COMMON STOCK USD.01			**	4,115,216
BANK OF MONTREAL COMMON STOCK			**	1,445,688
BANK OF MONTREAL COVERED 144A 06/22 1.75	6/15/2022	1.75%**		681,358
BANK OF MONTREAL SR UNSECURED 11/22 2.55	11/6/2022	2.55%**		148,170
BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01			**	5,737,102
BANK OF NEW YORK MELLON SR UNSECURED 05/19 2.2	5/15/2019	2.20%**		71,428
BANK OF NEW YORK MELLON SR UNSECURED 11/25 3.95	11/18/2025	3.95%**		14,712
BANK OF NOVA SCOTIA COMMON STOCK			**	995,759
BANK OF NOVA SCOTIA COVERED 04/21 1.875	4/26/2021	1.88%**		2,341,392
BANK OF NOVA SCOTIA SR UNSECURED 01/19 VAR	1/15/2019	1.71%**		5,196,266
BANK OF NOVA SCOTIA SR UNSECURED 04/17 1.25	4/11/2017	1.25%**		120,037
BANK OF NY MELLON CORP SR UNSECURED 03/19 2.2	3/4/2019	2.20%**		156,106
BANK OF NY MELLON CORP SR UNSECURED 08/20 2.6	8/17/2020	2.60%**		15,109
BANK OF QUEENSLAND LTD COMMON STOCK			**	64,386
BANK OF THE OZARKS COMMON STOCK USD.01			**	3,277,409
BANK OF THE PHILIPPINE ISLAN COMMON STOCK PHP10.			**	20,328
BANK RAKYAT INDONESIA PERSER COMMON STOCK IDR250.			**	165,777
BANK TOKYO MIT UFJ NY	8/4/2017	0.01%**		3,869,022
BANKRATE INC COMMON STOCK USD.01			**	46,222
BANNER CORPORATION COMMON STOCK USD.01			**	2,710,301
BANQUE CANTONALE VAUDOIS REG COMMON STOCK CHF10.0			**	225,926
BAR HARBOR BANKSHARES COMMON STOCK USD2.0			**	29,108
BARCLAYS AFRICA GROUP LTD COMMON STOCK ZAR2.0			**	348,939
BARCLAYS BANK PLC	9/8/2017	1.64%**		2,900,000
BARCLAYS BANK PLC SUBORDINATED 04/23 VAR	4/10/2023	7.75%**		1,051,400
BARCLAYS BANK PLC SUBORDINATED 11/22 7.625	11/21/2022	7.63%**		6,036,250
BARCLAYS PLC COMMON STOCK GBP.25			**	3,011,503
BARCLAYS PLC JR SUBORDINA 12/49 VAR	12/15/2049	8.00%**		1,001,143
BARCLAYS PLC JR SUBORDINA 12/49 VAR	12/29/2049	6.50%**		306,704
BARCLAYS PLC JR SUBORDINA REGS 12/49 VAR	12/29/2049	7.88%**		492,522
BARCLAYS PLC SR UNSECURED 03/25 3.65	3/16/2025	3.65%**		1,740,280
BARCLAYS PLC SR UNSECURED 08/21 3.2	8/10/2021	3.20%**		197,678

BARNES + NOBLE EDUCATION INC COMMON STOCK USD.01

\*\* 42,347

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BARNES + NOBLE INC COMMON STOCK USD.001			**	65,138
BARNES GROUP INC COMMON STOCK USD.01			**	257,585
BARRATT DEVELOPMENTS PLC COMMON STOCK GBP.1			**	889,003
BARRICK GOLD CORP COMMON STOCK			**	837,870
BARRICK NA FINANCE LLC COMPANY GUAR 05/21 4.4	5/30/2021	4.40%	**	22,068
BASF SE COMMON STOCK			**	808,126
BAXTER INTERNATIONAL INC COMMON STOCK USD1.0			**	4,393,518
BAYER AG REG COMMON STOCK			**	9,809,781
BB UBS TRUST BBUBS 2012 TFT A 144A	6/5/2030	2.89%	**	86,921
BB+T CORPORATION SR UNSECURED 06/20 2.625	6/29/2020	2.63%	**	226,763
BB+T CORPORATION SUBORDINATED 11/19 5.25	11/1/2019	5.25%	**	51,860
BBA AVIATION PLC COMMON STOCK GBP.2976			**	703,620
BCCRE TRUST BCCR 2015 GTP A 144A	8/10/2033	3.97%	**	1,121,778
BCC FUNDING CORP BCCFC 2016 1 A2 144A	12/20/2021	2.20%	**	118,387
BDO UNIBANK INC COMMON STOCK PHP10.0			**	50,940
BEACON ROOFING SUPPLY INC COMMON STOCK USD.01			**	1,473,871
BEAR STEARNS ADJUSTABLE RATE M BSARM 2004 2 12A2	5/25/2034	3.14%	**	12,010
BEAR STEARNS ALT A TRUST BALTA 2006 8 3A1	2/25/2034	0.75%	**	229,247
BEAR STEARNS COMMERCIAL MORTGA BSCMS 2007 PW16 AM	6/11/2040	5.71%	**	217,813
BEAR STEARNS COMMERCIAL MORTGA BSCMS 2007 PW17 AMFL 144A	6/11/2050	1.37%	**	309,942
BECTON DICKINSON AND CO COMMON STOCK USD1.0			**	6,064,593
BED BATH + BEYOND INC COMMON STOCK USD.01			**	2,867,396
BEFIMMO REIT			**	605,476
BEIERSDORF AG COMMON STOCK			**	4,792,344
BEIJING CAPITAL INTL AIRPO H COMMON STOCK CNY1.0			**	26,291
BEIJING ENTERPRISES HLDGS COMMON STOCK			**	420,713
BEIJING JINGNENG CLEAN ENE H COMMON STOCK CNY1.0			**	362,441
BEIJING URBAN CONSTRUCTION H COMMON STOCK CNY1.0			**	388,797
BEL FUSE INC CL B COMMON STOCK USD.1			**	31,673
BELDEN INC COMMON STOCK USD.01			**	6,453,324
BELLE INTERNATIONAL HOLDINGS COMMON STOCK HKD.01			**	179,953
BELMOND LTD CLASS A COMMON STOCK USD.01			**	882,035
BEMIS COMPANY COMMON STOCK USD.1			**	24,053
BENCHMARK ELECTRONICS INC COMMON STOCK USD.1			**	156,038
BENDIGO AND ADELAIDE BANK COMMON STOCK			**	206,927
BENEFICIAL BANCORP INC COMMON STOCK USD.01			**	84,382
BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/18 5.75	4/1/2018	5.75%	**	84,091
BERKSHIRE HATHAWAY INC SR UNSECURED 01/17 1.9	1/31/2017	1.90%	**	235,122
BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01			**	2,785,676
BERRY PLASTICS GROUP INC COMMON STOCK USD.01			**	4,570,484
BEST PACIFIC INTERNATIONAL H COMMON STOCK HKD.01			**	365,297
BHARAT PETROLEUM CORP LTD COMMON STOCK INR10.			**	324,700
BHP BILLITON FIN USA LTD COMPANY GUAR 02/17 1.625	2/24/2017	1.63%	**	50,038
BHP BILLITON FIN USA LTD COMPANY GUAR 09/43 5	9/30/2043	5.00%	**	83,772
BHP BILLITON LIMITED COMMON STOCK			**	825,404

BID CORP LTD COMMON STOCK

\*\* 81,370

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BIDVEST GROUP LTD COMMON STOCK ZAR.05			**	172,012
BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01			**	39,124
BIG LOTS INC COMMON STOCK USD.01			**	922,659
BIGLARI HOLDINGS INC COMMON STOCK USD.5			**	473
BILL BARRETT CORP COMMON STOCK USD.001			**	33,559
BIO RAD LABORATORIES A			**	18,247
BIO RAD LABORATORIES A COMMON STOCK USD.0001			**	2,479,008
BIOGEN INC COMMON STOCK USD.0005			**	25,297,605
BIOGEN INC SR UNSECURED 03/18 6.875	3/1/2018	6.88%	**	21,151
BIOGEN INC SR UNSECURED 09/22 3.625	9/15/2022	3.63%	**	88,276
BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD.001			**	4,855,170
BIZLINK HOLDING INC COMMON STOCK TWD10.			**	2,275,221
BK TOKYO MITSUBISHI UFJ SR UNSECURED 144A 03/18 1.7	3/5/2018	1.70%	**	598,073
BLACK BOX CORP			**	2,718
BLACK BOX CORP COMMON STOCK USD.001			**	16,180
BLACK HILLS CORP COMMON STOCK USD1.0			**	2,431,824
BLACKROCK INC COMMON STOCK USD.01			**	4,601,870
BLACKROCK INC SR UNSECURED 03/24 3.5	3/18/2024	3.50%	**	90,105
BLACKROCK INC SR UNSECURED 06/22 3.375	6/1/2022	3.38%	**	77,756
BLUCORA INC COMMON STOCK USD.0001			**	55,932
BLUE BUFFALO PET PRODUCTS IN COMMON STOCK USD.01			**	2,644,400
BLUEBIRD BIO INC COMMON STOCK USD.01			**	497,179
BLUESTONE SECURITIES PLC BLST 2006 1 A1 REGS	6/9/2043	0.60%	**	952,837
BLUESTREAM VENTURES			**	159,689
BMW US CAPITAL LLC COMPANY GUAR 144A 09/19 VAR	9/13/2019	1.37%	**	3,499,143
BMW VEHICLE LEASE TRUST BMWLT 2016 2 A2	1/22/2019	1.23%	**	5,532,256
BNC BANCORP COMMON STOCK			**	40,513
BNP PARIBAS COMMON STOCK EUR2.			**	2,689,360
BNP PARIBAS NY BANCH	8/25/2017	1.53%	**	9,000,000
BNP PARIBAS SR UNSECURED 09/17 2.375	9/14/2017	2.38%	**	8,994,659
*BOEING CO/THE COMMON STOCK USD5.0			**	5,575,155,181
BOINGO WIRELESS INC COMMON STOCK			**	29,524
BOISE CASCADE CO COMMON STOCK USD.01			**	40,523
BOK FINANCIAL CORPORATION COMMON STOCK USD.00006			**	364,296
BOLIDEN AB COMMON STOCK SEK2.11			**	1,083,730
BOLSA MEXICANA DE VALORES SA COMMON STOCK			**	540,529
BONOS Y OBLIG DEL ESTADO SR UNSECURED 144A REGS 10/46 2	10/31/2046	2.90%	**	1,568,613
BOOZ ALLEN HAMILTON HOLDINGS COMMON STOCK USD.01			**	14,278,995
BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0			**	2,235,822
BOSTON PROPERTIES LP SR UNSECURED 09/23 3.125	9/1/2023	3.13%	**	78,446
BOSTON SCIENTIFIC CORP COMMON STOCK USD.01			**	10,175,531
BOSTON SCIENTIFIC CORP SR UNSECURED 01/20 6	1/15/2020	6.00%	**	1,043,889
BP CAPITAL MARKETS PLC COMPANY GUAR 02/24 3.814	2/10/2024	3.81%	**	140,247
BP CAPITAL MARKETS PLC COMPANY GUAR 03/25 3.506	3/17/2025	3.51%	**	908,604
BP CAPITAL MARKETS PLC COMPANY GUAR 05/22 3.245	5/6/2022	3.25%	**	291,023
BP PLC COMMON STOCK USD.25			**	2,088,879
BPCE SA SUBORDINATED 144A 03/25 4.5	3/15/2025	4.50%	**	876,844



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BPCE SA SUBORDINATED 144A 07/24 4.625	7/11/2024	4.63%	**	395,227
BPER BANCA COMMON STOCK EUR3.0			**	334,098
BRADY CORPORATION CL A COMMON STOCK USD.01			**	2,289,874
BRAMMER PLC COMMON STOCK GBP.2			**	177,442
BRANCH BANKING + TRUST SR UNSECURED 05/19 VAR	5/1/2019	1.42%	**	6,509,126
BRANDYWINE REALTY TRUST REIT USD.01			**	146,394
BRASKEM SA PREF A PREFERENCE			**	214,674
BRAVO BRIO RESTAURANT GROUP COMMON STOCK			**	6,232
BRENT APO APR17C 68 EXP 04/28/2017	4/28/2017		**	590
BRENT APO AUG17C 68 EXP 08/31/2017	8/31/2017		**	1,700
BRENT APO DEC17C 68 EXP 12/29/2017	12/29/2017		**	2,350
BRENT APO FEB17C 68 EXP 02/28/2017	2/28/2017		**	70
BRENT APO JAN17C 68 EXP 01/31/2017	1/31/2017		**	10
BRENT APO JUL17C 68 EXP 07/31/2017	7/31/2017		**	1,480
BRENT APO JUN17C 68 EXP 06/30/2017	6/30/2017		**	1,220
BRENT APO MAR17C 68 EXP 03/31/2017	3/31/2017		**	280
BRENT APO MAY17C 68 EXP 05/31/2017	5/31/2017		**	940
BRENT APO NOV17C 68 EXP 11/30/2017	11/30/2017		**	2,200
BRENT APO OCT17C 68 EXP 10/31/2017	10/31/2017		**	2,090
BRENT APO SEP17C 68 EXP 09/29/2017	9/29/2017		**	1,870
BRFKREDIT A/S COVERED 10/47 2	10/1/2047	2.00%	**	246,080
BRFKREDIT A/S COVERED 10/47 3	10/1/2047	3.00%	**	73,047
BRIDGE BANCORP INC COMMON STOCK USD.01			**	42,713
BRIDGEPOINT EDUCATION INC COMMON STOCK USD.01			**	45,109
BRIGGS + STRATTON COMMON STOCK USD.01			**	102,663
BRIGHT HORIZONS FAMILY SOLUT COMMON STOCK USD.001			**	6,585,801
BRINK S CO/THE COMMON STOCK USD1.0			**	22,894
BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1			**	29,514,947
BRISTOW GROUP INC COMMON STOCK USD.01			**	30,454
BRITISH LAND CO PLC REIT GBP.25			**	65,105
BRITISH TELECOM PLC SR UNSECURED 01/18 5.95	1/15/2018	5.95%	**	879,618
BRITISH TELECOM PLC SR UNSECURED 12/30 9.125	12/15/2030	9.13%	**	152,568
BRITVIC PLC COMMON STOCK GBP.2			**	535,507
BROADCOM LTD COMMON STOCK			**	30,947,124
BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01			**	4,773,600
BROADSOFT INC COMMON STOCK			**	2,197,594
BROCADE COMMUNICATIONS SYS COMMON STOCK USD.001			**	296,950
BROOKDALE SENIOR LIVING INC COMMON STOCK USD.01			**	223,262
BROOKLINE BANCORP INC COMMON STOCK USD.01			**	117,670
BROOKS AUTOMATION INC COMMON STOCK USD.01			**	115,479
BROTHER INDUSTRIES LTD COMMON STOCK			**	569,585
BRUNEL INTERNATIONAL COMMON STOCK EUR.03			**	123,368
BRUNSWICK CORP COMMON STOCK USD.75			**	2,564,634
BRYN MAWR BANK CORP COMMON STOCK USD1.0			**	56,144
BT GROUP PLC COMMON STOCK GBP.05			**	986,035
BUCKEYE PARTNERS LP SR UNSECURED 10/24 4.35	10/15/2024	4.35%	**	86,745
BUCKEYE PARTNERS LP SR UNSECURED 11/18 2.65	11/15/2018	2.65%	**	60,395



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Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
BUILD A BEAR WORKSHOP INC COMMON STOCK USD.01			**	7,521
BUONI ORDINARI DEL TES BILLS 02/17 0.00000	2/28/2017		**	422,202
BUONI POLIENNALI DEL TES BONDS 02/17 4	2/1/2017	4.00%	**	211,655
BUONI POLIENNALI DEL TES BONDS 144A REGS 03/67 2.8	3/1/2067	2.80%	**	375,451
BUONI POLIENNALI DEL TES BONDS REGS 04/20 1.65	4/23/2020	1.65%	**	3,988,877
BUONI POLIENNALI DEL TES SR UNSECURED 144A REGS 09/24 2	9/15/2024	2.35%	**	1,216,634
BURLINGTN NORTH SANTA FE SR UNSECURED 03/23 3	3/15/2023	3.00%	**	86,032
BURLINGTN NORTH SANTA FE SR UNSECURED 05/40 5.75	5/1/2040	5.75%	**	61,020
BURLINGTN NORTH SANTA FE SR UNSECURED 09/21 3.45	9/15/2021	3.45%	**	156,654
BURLINGTON STORES INC COMMON STOCK USD.0001			**	1,420,071
BURSA MALAYSIA BHD COMMON STOCK MYR.5			**	206,355
BWPC0DE12 CDS USD P F 1.00000 1 CCPCDX	6/20/2026	1.00%	**	(14,682,384 )
BWPC0DE12 CDS USD R V 03MEVENT 2 CCPCDX	6/20/2026	1.00%	**	14,800,000
BWU00E7V2 IRS USD P F 2.22500 SWU00E7V2 CCPVANILLA	9/16/2025	2.23%	**	(298,558 )
BWU00E7V2 IRS USD R V 03MLIBOR SWUV0E7V4 CCPVANILLA	9/16/2025	0.97%	**	300,000
BWU00FAA1 IRS USD P F 2.00000 SWU00FAA1 CCPVANILLA	6/15/2023	2.00%	**	(23,340,852 )
BWU00FAA1 IRS USD R V 03MLIBOR SWUV0FAA3 CCPVANILLA	6/15/2023	0.96%	**	23,500,000
BWU00FAL7 IRS USD P F 2.50000 SWU00FAL7 CCPVANILLA	6/15/2046	2.50%	**	(4,905,451 )
BWU00FAL7 IRS USD R V 03MLIBOR SWUV0FAL9 CCPVANILLA	6/15/2046	0.96%	**	5,000,000
BWU00FLJ0 IRS USD P F 2.50000 SWU00FLJ0 CCPVANILLA	6/15/2046	2.50%	**	(194,995 )
BWU00FLJ0 IRS USD R V 03MLIBOR SWUV0FLJ2 CCPVANILLA	6/15/2046	0.96%	**	200,000
BWU00GU74 IRS USD P F 2.50000 SWU00GU74 CCPVANILLA	2/22/2026	2.50%	**	(7,727,355 )
BWU00GU74 IRS USD R V 03MLIBOR SWUV0GU76 CCPVANILLA	2/22/2026	1.00%	**	7,800,000
BWU00H8N2 IRS USD P F 1.50000 SWU00H8N2 CCPVANILLA	6/15/2019	1.50%	**	(48,865,873 )
BWU00H8N2 IRS USD R V 03MLIBOR SWUV0H8N4 CCPVANILLA	6/15/2019	1.00%	**	49,100,000
BWU00HB08 IRS USD P F 2.40000 SWU00HB08 CCPVANILLA	3/16/2026	2.40%	**	(2,958,259 )
BWU00HB08 IRS USD R V 03MLIBOR SWUV0HB00 CCPVANILLA	3/16/2026	1.00%	**	3,000,000
BWU00I172 IRS USD P F 2.30000 SWU00I172 CCPVANILLA	4/27/2026	2.30%	**	(1,668,287 )
BWU00I172 IRS USD R V 03MLIBOR SWUV0I174 CCPVANILLA	4/27/2026	1.00%	**	1,700,000
BWU00IN60 IRS USD P F 1.50000 SWU00IN60 CCPVANILLA	12/21/2021	1.50%	**	(1,954,621 )
BWU00IN60 IRS USD R V 03MLIBOR SWUV0IN62 CCPVANILLA	12/21/2021		**	2,000,000
BWU00IN78 IRS USD P F 1.50000 SWU00IN78 CCPVANILLA	12/21/2021	1.50%	**	(36,764,623 )
BWU00IN78 IRS USD R V 03MLIBOR SWUV0IN70 CCPVANILLA	12/21/2021		**	16,700,000
BWU00IN78 IRS USD R V 03MLIBOR SWUV0IN70 CCPVANILLA	12/21/2021	0.99%	**	20,900,000
BWU00IN94 IRS USD P F 1.75000 SWU00IN94 CCPVANILLA	12/21/2023	1.75%	**	(43,990,062 )
BWU00IN94 IRS USD R V 03MLIBOR SWUV0IN96 CCPVANILLA	12/21/2023	0.99%	**	45,200,000
BWU00INA1 IRS USD P F 1.75000 SWU00INA1 CCPVANILLA	12/21/2026	1.75%	**	(5,292,935 )
BWU00INA1 IRS USD R V 03MLIBOR SWUV0INA3 CCPVANILLA	12/21/2026		**	1,700,000
BWU00INA1 IRS USD R V 03MLIBOR SWUV0INA3 CCPVANILLA	12/21/2026	0.99%	**	3,900,000
BWU00INB9 IRS USD P F 1.75000 SWU00INB9 CCPVANILLA	12/21/2026	1.75%	**	(30,394,237 )
BWU00INB9 IRS USD R V 03MLIBOR SWUV0INB1 CCPVANILLA	12/21/2026		**	16,800,000
BWU00INB9 IRS USD R V 03MLIBOR SWUV0INB1 CCPVANILLA	12/21/2026	0.99%	**	15,300,000
BWU00INI4 IRS USD P F 2.25000 SWU00INI4 CCPVANILLA	12/21/2046	2.25%	**	(3,402,618 )
BWU00INI4 IRS USD R V 03MLIBOR SWUV0INI6 CCPVANILLA	12/21/2046	0.99%	**	3,700,000
BWU00ISZ1 IRS USD P F 1.45000 SWU00ISZ1 CCPVANILLA	6/28/2021	1.45%	**	(5,307,282 )
BWU00ISZ1 IRS USD R V 03MLIBOR SWUV0ISZ3 CCPVANILLA	6/28/2021	1.00%	**	5,400,000
BWU00IUR6 IRS USD P F 2.09750 SWU00IUR6 CCPVANILLA	7/1/2041	2.10%	**	(5,490,091 )



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BWU00IUR6 IRS USD R V 03MLIBOR SWUV0IUR8 CCPVANILLA	7/1/2041	1.00% **	5,600,000
BWU00JC37 IRS USD P F 1.85000 SWU00JC37 CCPVANILLA	7/27/2026	1.85% **	(624,657 )
BWU00JC37 IRS USD R V 03MLIBOR SWUV0JC39 CCPVANILLA	7/27/2026	1.00% **	650,000
BWU00JF83 IRS JPY P F .50000 SWU00JF83 CCPVANILLA	9/20/2046	0.50% **	(1,003,815 )
BWU00JF83 IRS JPY R V 06MLIBOR SWUV0JF85 CCPVANILLA	9/20/2046	**	1,114,588
BWU00JKP9 IRS GBP P F .50000 SWU00JKP9 CCPVANILLA	3/15/2022	0.50% **	(1,211,337 )
BWU00JKP9 IRS GBP R V 06MLIBOR SWUV0JKP1 CCPVANILLA	3/15/2022	1.00% **	1,235,649
BWU00JOE0 IRS GBP P F .50000 SWU00JOE0 CCPVANILLA	3/15/2019	0.50% **	(9,490,404 )
BWU00JOE0 IRS GBP R V 06MLIBOR SWUV0JOE2 CCPVANILLA	3/15/2019	1.00% **	9,514,501
BWU00JOF7 IRS GBP P F .75000 SWU00JOF7 CCPVANILLA	3/15/2027	0.75% **	(12,692,415 )
BWU00JOF7 IRS GBP R V 06MLIBOR SWUV0JOF9 CCPVANILLA	3/15/2027	1.00% **	13,345,014
BWU00JOH3 IRS EUR P F .00000 SWU00JOH3 CCPVANILLA	3/15/2022	**	(2,097,888 )
BWU00JOH3 IRS EUR R V 06MEURIB SWUV0JOH5 CCPVANILLA	3/15/2022	1.00% **	2,109,500
BWU00JTA3 IRS GBP P F .41000 SWU00JTA3 CCPVANILLA	3/15/2019	0.41% **	(21,899,412 )
BWU00JTA3 IRS GBP R V 06MLIBOR SWUV0JTA5 CCPVANILLA	3/15/2019	1.00% **	21,994,561
BWU00K6B3 IRS USD P F 1.25000 SWU00K6B3 CCPVANILLA	5/15/2019	1.25% **	(75,412,689 )
BWU00K6B3 IRS USD R V 03MLIBOR SWUV0K6B5 CCPVANILLA	5/15/2019	1.00% **	75,900,000
BWU09TZ49 IRS EUR P F .62500 INFLATIONZERO CCP LCH	9/15/2018	0.63% **	(210,200 )
BWU09TZ49 IRS EUR R V 12MHICP CPTFEMU/INFLATIONZERO CCP LCH	9/15/2018	1.00% **	210,950
BWU0B3298 TRS USD P E COMM SWAP SPGCINP		**	(96,814 )
BWU0B3298 TRS USD R F .00000 -5.00 BPS FIXD RATE	2/15/2017	**	102,208
BWU0B4254 IRS EUR P F .87500 INFLATIONZERO CCP LCH	5/15/2021	0.88% **	(930,178 )
BWU0B4254 IRS EUR R V 12MHICP CPTFEMU/INFLATIONZERO CCP LCH	5/15/2021	1.00% **	949,275
BWU0C0780 TRS USD P E COMM SWAP SPGCINP		**	(570,707 )
BWU0C0780 TRS USD R F .00000 -5.0BPS FIXD RATE	8/15/2017	1.00% **	602,504
BWU0C0798 TRS USD P E COMM SWAP SPGCINP		**	(534,784 )
BWU0C0798 TRS USD R F .00000 -5.00 BPS FIXD RATE	2/15/2017	1.00% **	564,580
BWU0C7900 IRS EUR P F .29000 INFLATIONZERO CCP LCH	8/15/2017	0.29% **	(1,784,589 )
BWU0C7900 IRS EUR R V 12MHICP CPTFEMU/INFLATIONZERO CCP LCH	8/15/2017	1.00% **	1,793,075
BWU0C8262 IRS EUR P F .80625 INFLATIONZERO CCP LCH	4/15/2021	0.81% **	(1,382,957 )
BWU0C8262 IRS EUR R V 12MHICP CPTFEMU /INFLATIONZERO CCP LCH	4/15/2021	1.00% **	1,413,365
BWX TECHNOLOGIES INC COMMON STOCK USD.01		**	3,136,300
C + F FINANCIAL CORP COMMON STOCK USD1.0		**	20,439
CABLE ONE INC COMMON STOCK USD.01		**	95,746
CABOT MICROELECTRONICS CORP COMMON STOCK USD.001		**	116,549
CACI INTERNATIONAL INC CL A COMMON STOCK USD.1		**	248,973
CADILA HEALTHCARE LTD COMMON STOCK INR1.0		**	89,086
CAI INTERNATIONAL INC COMMON STOCK USD.0001		**	18,658
CAIRN HOMES PLC COMMON STOCK EUR.001		**	283,928
CALAMOS ASSET MANAGEMENT A COMMON STOCK USD.01		**	6,840
CALATLANTIC GROUP INC COMMON STOCK USD.01		**	270,754
CALAVO GROWERS INC COMMON STOCK USD.001		**	1,490,792

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CALERES INC COMMON STOCK USD.01			**	137,910
CALGON CARBON CORP COMMON STOCK USD.01			**	87,125
CALIFORNIA ST CAS 03/36 FIXED 7.95	3/1/2036	7.95%	**	11,653
CALIX INC COMMON STOCK			**	16,601
CALLAWAY GOLF COMPANY COMMON STOCK USD.01			**	925,736

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CALLIDUS SOFTWARE INC COMMON STOCK USD.001			**	964,152
CALLON PETROLEUM CO COMMON STOCK USD.01			**	2,094,516
CALPINE CORP COMMON STOCK USD.001			**	4,869,146
CALTEX AUSTRALIA LTD COMMON STOCK			**	724,145
CAMBREX CORP COMMON STOCK USD.1			**	2,568,560
CAMDEN NATIONAL CORP COMMON STOCK			**	54,674
CAN IMPERIAL BK OF COMMERCE COMMON STOCK			**	1,362,219
CANADA HOUSING TRUST GOVT GUARANT 144A 06/24 2.9	6/15/2024	2.90%	**	2,145,444
CANADA HOUSING TRUST GOVT GUARANT 144A 12/22 2.4	12/15/2022	2.40%	**	6,582,215
CANADIAN GOVERNMENT RRB BONDS 12/36 3	12/1/2036	3.00%	**	234,743
CANADIAN GOVERNMENT RRB BONDS 12/44 1.5	12/1/2044	1.50%	**	939,574
CANADIAN MORTGAGE POOLS CAN 98001289	8/1/2020	1.18%	**	318,573
CANADIAN NATL RAILWAY CO COMMON STOCK			**	6,696,460
CANADIAN NATL RESOURCES SR UNSECURED 03/38 6.25	3/15/2038	6.25%	**	56,883
CANADIAN NATL RESOURCES SR UNSECURED 04/24 3.8	4/15/2024	3.80%	**	24,914
CANADIAN PACIFIC RR CO SR UNSECURED 01/22 4.5	1/15/2022	4.50%	**	53,718
CANADIAN PACIFIC RR CO SR UNSECURED 10/31 7.125	10/15/2031	7.13%	**	81,310
CANADIAN TIRE CORP CLASS A COMMON STOCK			**	588,007
CANFOR CORP COMMON STOCK			**	494,178
CANTEL MEDICAL CORP COMMON STOCK USD.1			**	1,651,388
CAPCOM CO LTD COMMON STOCK			**	292,365
CAPGEMINI COMMON STOCK EUR8.0			**	990,365
CAPITAL AUTO RECEIVABLES ASSET AFIN 2016 2 A2A	1/22/2019	1.32%	**	9,870,668
CAPITAL BANK FINANCIAL CL A COMMON STOCK			**	120,694
CAPITAL CITY BANK GROUP INC COMMON STOCK USD.01			**	37,786
CAPITAL ONE FINANCIAL CO SR UNSECURED 06/23 3.5	6/15/2023	3.50%	**	250,946
CAPITAL ONE FINANCIAL CO SUBORDINATED 10/25 4.2	10/29/2025	4.20%	**	85,283
CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01			**	6,543,000
CAPITAL ONE MULTI ASSET EXECUT COMET 2016 A1 A1	2/15/2022	1.15%	**	401,625
CAPITALAND MALL TRUST REIT			**	76,590
CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01			**	232,827
CARBO CERAMICS INC COMMON STOCK USD.01			**	16,077
CARDINAL FINANCIAL CORP COMMON STOCK USD1.0			**	104,174
CARDINAL HEALTH INC COMMON STOCK			**	2,927,596
CARDINAL HEALTH INC SR UNSECURED 06/17 1.9	6/15/2017	1.90%	**	1,220,336
CARDINAL HEALTH INC SR UNSECURED 09/25 3.75	9/15/2025	3.75%	**	33,050
CARDTRONICS PLC A COMMON STOCK			**	3,531,498
CARE CAPITAL PROPERTIES INC REIT USD.01			**	1,237,625
CAREER EDUCATION CORP COMMON STOCK USD.01			**	84,171
CARGILL INC SR UNSECURED 144A 05/21 4.307	5/14/2021	4.31%	**	117,407
CARGILL INC SR UNSECURED 144A 11/17 6	11/27/2017	6.00%	**	46,835
CARLSBERG AS B COMMON STOCK DKK20.			**	1,591,199
CARMAX AUTO OWNER TRUST CARMX 2015 3 A3	5/15/2020	1.63%	**	4,010,396
CARMAX AUTO OWNER TRUST CARMX 2015 4 A2A	4/15/2019	1.09%	**	5,385,128
CARMAX AUTO OWNER TRUST CARMX 2016 2 A2A	6/17/2019	1.24%	**	10,618,475
CARPENTER TECHNOLOGY COMMON STOCK USD5.0			**	1,658,937
CARRIAGE SERVICES INC COMMON STOCK USD.01			**	52,841



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CARRIZO OIL + GAS INC COMMON STOCK USD.01			**	1,986,721
CARROLS RESTAURANT GROUP INC COMMON STOCK USD.01			**	53,146
CARTER S INC COMMON STOCK USD.01			**	2,850,870
CASCADE BANCORP COMMON STOCK			**	29,459
CASETEK HOLDINGS LTD COMMON STOCK TWD10.			**	15,992
CASTELLUM AB COMMON STOCK SEK.5			**	981,646
CATCHER TECHNOLOGY CO LTD COMMON STOCK TWD10.			**	5,615,812
CATERPILLAR FINANCIAL SE SR UNSECURED 02/19 7.15	2/15/2019	7.15%	**	55,357
CATERPILLAR FINANCIAL SE SR UNSECURED 06/22 2.85	6/1/2022	2.85%	**	79,157
CATO CORP CLASS A COMMON STOCK USD.033			**	77,065
CAVCO INDUSTRIES INC COMMON STOCK USD.01			**	2,582,920
CAVIUM INC COMMON STOCK USD.001			**	16,743,161
CBIZ INC COMMON STOCK USD.01			**	84,693
CBL + ASSOCIATES PROPERTIES REIT USD.01			**	129,663
CBS CORP CLASS B NON VOTING COMMON STOCK USD.001			**	3,066,484
CBS CORP COMPANY GUAR 01/26 4	1/15/2026	4.00%	**	29,494
CBS CORP COMPANY GUAR 07/17 1.95	7/1/2017	1.95%	**	2,064,532
CBS CORP COMPANY GUAR 08/24 3.7	8/15/2024	3.70%	**	106,775
CBS CORP COMPANY GUAR 08/44 4.9	8/15/2044	4.90%	**	11,011
CCL INDUSTRIES INC CL B COMMON STOCK			**	280,707
CCSAN0020 CYS JPY P V 03MLIBOR JY0003M - 77.05	1/23/2019	1.00%	**	(1,544,156 )
CCSAN0020 CYS USD R V 03MLIBOR US0003M	1/23/2019	1.00%	**	1,769,480
CCSCCG122 CYS GBP R V 03MLIBOR BP0003M - 5.5	10/13/2026	1.00%	**	5,165,275
CCSCCG122 CYS USD P V 03MLIBOR US0003M	10/13/2026	1.00%	**	(5,124,018 )
CCSCCG163 CYS GBP R V 03MLIBOR BP0003M -5.85	10/13/2026	1.00%	**	1,229,625
CCSCCG163 CYS USD P V 03MLIBOR US0003M	10/13/2026	1.00%	**	(1,221,645 )
CCSCGG060 CYS JPY P V 03MLIBOR JY0003M -76.75	1/23/2019	1.00%	**	(4,375,379 )
CCSCGG060 CYS USD R V 03MLIBOR US0003M	1/23/2019	1.00%	**	5,012,295
CCSCGG086 CYS JPY P V 03MLIBOR JY0003M-77.5	1/23/2019	1.00%	**	(2,573,357 )
CCSCGG086 CYS USD R V 03MLIBOR US0003M	1/23/2019	1.00%	**	2,949,134
CDI CORP COMMON STOCK USD.1			**	15,170
CDP FINANCIAL COMPANY GUAR 144A 11/19 4.4	11/25/2019	4.40%	**	266,703
CDW CORP/DE COMMON STOCK USD.01			**	9,951,847
CEB INC COMMON STOCK USD.01			**	3,950,514
CECO ENVIRONMENTAL CORP COMMON STOCK USD.01			**	61,715
CEDAR REALTY TRUST INC REIT USD.06			**	36,144
CELADON GROUP INC COMMON STOCK USD.033			**	17,589
CELGENE CORP COMMON STOCK USD.01			**	51,587,692
CELGENE CORP SR UNSECURED 05/24 3.625	5/15/2024	3.63%	**	33,161
CELGENE CORP SR UNSECURED 08/22 3.25	8/15/2022	3.25%	**	45,401
CELGENE CORP SR UNSECURED 10/20 3.95	10/15/2020	3.95%	**	52,272
CEMEX SAB SPONS ADR PART CER ADR			**	148,547
CENCOSUD SA COMMON STOCK			**	213,583
CENOVUS ENERGY INC COMMON STOCK			**	489,241
CENOVUS ENERGY INC SR UNSECURED 08/22 3	8/15/2022	3.00%	**	101,512
CENOVUS ENERGY INC SR UNSECURED 11/39 6.75	11/15/2039	6.75%	**	11,150
CENTERPOINT ENERGY RESOU SR UNSECURED 01/21 4.5	1/15/2021	4.50%	**	104,922



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CENTERPOINT ENERGY RESOU SR UNSECURED 01/41 5.85	1/15/2041	5.85%	**	56,572
CENTERSTATE BANKS INC COMMON STOCK USD.01			**	1,475,767
CENTRAIS ELETRICAS BRASILIER COMMON STOCK			**	296,452
CENTRAL EUROPEAN MEDIA ENT A COMMON STOCK USD.08			**	31,365
CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01			**	114,021
CENTRAL PACIFIC FINANCIAL CO COMMON STOCK			**	115,940
CENTRICA PLC COMMON STOCK GBP.061728			**	383,575
CENTURY ALUMINUM COMPANY COMMON STOCK USD.01			**	18,327
CENTURY BANCORP INC CL A COMMON STOCK USD1.0			**	24,600
CENTURY COMMUNITIES INC COMMON STOCK USD.01			**	36,246
CERNER CORP COMMON STOCK USD.01			**	2,956,835
CEVA INC COMMON STOCK USD.001			**	2,910,798
CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01			**	11,648
CF INDUSTRIES INC SR SECURED 144A 12/21 3.4	12/1/2021	3.40%	**	101,917
CFC LLC CFCAT 2014 2A B 144A	11/16/2020	2.64%	**	345,741
CFC LLC CFCAT 2015 1A A 144A	6/15/2021	1.75%	**	156,753
CGI GROUP INC CLASS A COMMON STOCK			**	590,702
CHALLENGER LTD COMMON STOCK			**	854,924
CHARLES SCHWAB CORP SR UNSECURED 09/22 3.225	9/1/2022	3.23%	**	35,809
CHAROEN POKPHAND FOODS NVDR NVDR THB1.0			**	411,396
CHART INDUSTRIES INC COMMON STOCK USD.01			**	123,296
CHARTER COMM OPT LLC/CAP SR SECURED 07/22 4.464	7/23/2022	4.46%	**	1,149,534
CHARTER COMM OPT LLC/CAP SR SECURED 07/25 4.908	7/23/2025	4.91%	**	179,168
CHARTER COMM OPT LLC/CAP SR SECURED 10/35 6.384	10/23/2035	6.38%	**	1,370,198
CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001			**	11,858,273
CHARTER HALL RETAIL REIT REIT			**	310,396
CHASE CORP COMMON STOCK USD.1			**	77,033
CHECK POINT SOFTWARE TECH COMMON STOCK USD.01			**	3,081,101
CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01			**	34,002
CHEMICAL FINANCIAL CORP COMMON STOCK USD1.0			**	2,393,718
CHEMTURA CORP COMMON STOCK USD.01			**	282,432
CHEMUNG FINANCIAL CORP COMMON STOCK USD.01			**	18,575
CHESAPEAKE LODGING TRUST REIT USD.01			**	98,061
CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867			**	1,914,502
CHEUNG KONG INFRASTRUCTURE COMMON STOCK HKD1.0			**	63,664
CHEUNG KONG PROPERTY HOLDING COMMON STOCK HKD1.0			**	355,713
CHEVRON CORP COMMON STOCK USD.75			**	4,875,369
CHICAGO BRIDGE + IRON CO NV COMMON STOCK EUR.01			**	112,903
CHICAGO IL CHI 01/33 FIXED OID 7.375	1/1/2033	7.38%	**	207,582
CHICAGO IL CHI 01/42 FIXED OID 7.75	1/1/2042	7.75%	**	405,780
CHICAGO IL TRANSIT AUTH SALES CHITRN 12/40 FIXED 6.2	12/1/2040	6.20%	**	11,710
CHICO S FAS INC COMMON STOCK USD.01			**	123,970
CHILDREN S PLACE INC/THE COMMON STOCK USD.1			**	2,748,566
CHIMERIX INC COMMON STOCK USD.001			**	10,129
CHINA BLUECHEMICAL LTD H COMMON STOCK HKD1.			**	133,107
CHINA CINDA ASSET MANAGEME H COMMON STOCK CNY1.0			**	302,269
CHINA CITIC BANK CORP LTD H COMMON STOCK CNY1.0			**	235,908



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CHINA COMMUNICATIONS SERVI H COMMON STOCK CNY1.0			**	172,033
CHINA CONSTR BK CORP	3/16/2017	1.55%	**	4,500,000
CHINA CONSTRUCTION BANK H COMMON STOCK CNY1.0			**	1,179,655
CHINA EVERBRIGHT INTL LTD COMMON STOCK			**	45,349
CHINA EVERGRANDE GROUP COMMON STOCK USD.01			**	63,543
CHINA GALAXY SECURITIES CO H COMMON STOCK CNY1.0			**	102,328
CHINA LIFE INSURANCE CO LTD COMMON STOCK TWD10.			**	317,348
CHINA MERCHANTS PORT HOLDING COMMON STOCK			**	49,631
CHINA MOBILE LTD COMMON STOCK			**	1,908,386
CHINA OVERSEAS LAND + INVEST COMMON STOCK			**	270,355
CHINA PETROLEUM + CHEMICAL H COMMON STOCK CNY1.0			**	349,019
CHINA RESOURCES LAND LTD COMMON STOCK HKD.1			**	197,948
CHINA RESOURCES POWER HOLDIN COMMON STOCK			**	120,766
CHINA SHENHUA ENERGY CO H COMMON STOCK CNY1.0			**	255,161
CHINA TELECOM CORP LTD H COMMON STOCK CNY1.0			**	71,109
CHINA VANKE CO LTD H COMMON STOCK CNY1.0			**	90,861
CHIPBOND TECHNOLOGY CORP COMMON STOCK TWD10.			**	153,979
CHONGQING RURAL COMMERCIAL H COMMON STOCK CNY1.0			**	144,954
CHRISTOPHER + BANKS CORP COMMON STOCK USD.01			**	8,394
CHRYSLER CAPITAL AUTO RECEIVAB CCART 2016 AA A2 144A	4/15/2019	1.47%	**	968,084
CHRYSLER CAPITAL AUTO RECEIVAB CCART 2016 BA A2 144A	1/15/2020	1.36%	**	1,806,235
CHUBB CORP COMPANY GUAR 05/18 5.75	5/15/2018	5.75%	**	68,593
CHUBB INA HOLDINGS INC COMPANY GUAR 02/17 5.7	2/15/2017	5.70%	**	65,322
CHUBB INA HOLDINGS INC COMPANY GUAR 03/23 2.7	3/13/2023	2.70%	**	79,160
CHUBB LTD COMMON STOCK			**	9,469,833
CHUGAI PHARMACEUTICAL CO LTD COMMON STOCK			**	1,363,459
CHUNGHWA PRECISION TEST TECH COMMON STOCK TWD10.0			**	2,178,473
CHURCHILL DOWNS INC COMMON STOCK			**	1,969,391
CHUY S HOLDINGS INC COMMON STOCK USD.01			**	1,361,797
CIA CERVECERIAS UNI SPON ADR ADR			**	29,603
CIA ENERGETICA DE SPON ADR ADR			**	67,556
CIA SANEAMENTO BASICO DE ADR ADR			**	183,677
CIBER INC COMMON STOCK USD.01			**	4,533
CIENA CORP COMMON STOCK USD.01			**	925,139
CIFC FUNDING LTD CIFC 2012 3A A1R 144A	1/29/2025	2.08%	**	2,599,984
CIGNA CORP COMMON STOCK USD.25			**	5,130,046
CIMAREX ENERGY CO COMMON STOCK USD.01			**	2,468,216
CIMB GROUP HOLDINGS BHD COMMON STOCK MYR1.			**	86,661
CIMC ENRIC HOLDINGS LTD COMMON STOCK HKD.01			**	78,149
CIMIC GROUP LTD COMMON STOCK			**	1,525,644
CIPLA LTD COMMON STOCK INR2.			**	15,681
CIRCOR INTERNATIONAL INC COMMON STOCK USD.01			**	2,406,853
CIRRUS LOGIC INC COMMON STOCK USD.001			**	990,977
CISCO SYSTEMS INC COMMON STOCK USD.001			**	30,683,665
CISCO SYSTEMS INC SR UNSECURED 01/20 4.45	1/15/2020	4.45%	**	26,793
CISCO SYSTEMS INC SR UNSECURED 02/18 VAR	2/21/2018	1.51%	**	6,034,488

CISCO SYSTEMS INC SR UNSECURED 03/24 3.625

3/4/2024

3.63% \*\*

250,516

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CISCO SYSTEMS INC SR UNSECURED 06/20 2.45	6/15/2020	2.45%**		25,252
CIT GROUP INC COMMON STOCK USD.01			**	43,619
CIT GROUP INC SR UNSECURED 03/18 5.25	3/15/2018	5.25%**		207,250
CIT GROUP INC SR UNSECURED 05/20 5.375	5/15/2020	5.38%**		106,250
CIT GROUP INC SR UNSECURED 144A 04/18 6.625	4/1/2018	6.63%**		421,500
CIT GROUP INC SR UNSECURED 144A 05/18 5	5/15/2018	5.00%**		607,500
CITI TRENDS INC COMMON STOCK USD.01			**	28,957
CITIBANK CREDIT CARD ISSUANCE CCCIT 2007 A8 A8	9/20/2019	5.65%**		18,558,482
CITIBANK CREDIT CARD ISSUANCE CCCIT 2014 A2 A2	2/22/2019	1.02%**		5,599,783
CITIC TELECOM INTERNATIONAL COMMON STOCK			**	248,232
CITIGROUP COMMERCIAL MORTGAGE CGCMT 2015 SHP2 A 144A	7/15/2027	1.28%**		1,310,256
CITIGROUP INC COMMON STOCK USD.01			**	36,068,126
CITIGROUP INC SR UNSECURED 04/18 VAR	4/27/2018	1.58%**		1,807,436
CITIGROUP INC SR UNSECURED 06/19 VAR	6/7/2019	1.88%**		1,209,318
CITIGROUP INC SR UNSECURED 08/21 VAR	8/2/2021	2.07%**		606,428
CITIGROUP INC SR UNSECURED 10/26 3.2	10/21/2026	3.20%**		210,369
CITIGROUP INC SR UNSECURED 12/21 2.9	12/8/2021	2.90%**		49,865
CITIGROUP INC SUBORDINATED 09/25 5.5	9/13/2025	5.50%**		126,386
CITIGROUP MORTGAGE LOAN TRUST CMLTI 2004 RES1 M1	11/25/2034	1.73%**		820,592
CITIZENS FINANCIAL GROUP COMMON STOCK USD.01			**	7,506,065
CITIZENS HOLDING COMPANY COMMON STOCK USD.2			**	15,898
CITIZENS INC COMMON STOCK			**	49,316
CITY HOLDING CO COMMON STOCK USD2.5			**	103,901
CIVEO CORP COMMON STOCK USD.01			**	15,107
CLAYTON WILLIAMS ENERGY INC COMMON STOCK USD.1			**	107,453
CLEAN ENERGY FUELS CORP COMMON STOCK USD.0001			**	17,294
CLEAN HARBORS INC COMMON STOCK USD.01			**	285,206
CLEARWATER PAPER CORP COMMON STOCK USD.0001			**	127,626
CLICKS GROUP LTD COMMON STOCK ZAR.01			**	291,905
CLIFTON BANCORP INC COMMON STOCK USD.01			**	46,818
CLOUD PEAK ENERGY INC COMMON STOCK USD.01			**	23,001
CLP HOLDINGS LTD COMMON STOCK			**	266,505
CME GROUP INC SR UNSECURED 09/22 3	9/15/2022	3.00%**		71,600
CMMNWLTH BNK OF AUS	12/8/2017	1.30%**		15,000,000
CMS ENERGY CORP COMMON STOCK USD.01			**	3,581,151
CNA FINANCIAL CORP SR UNSECURED 03/26 4.5	3/1/2026	4.50%**		33,464
CNA FINANCIAL CORP SR UNSECURED 05/24 3.95	5/15/2024	3.95%**		44,630
CNB FINANCIAL CORP/PA COMMON STOCK			**	38,372
CNH INDUSTRIAL NV COMMON STOCK EUR.01			**	3,743,000
CNO FINANCIAL GROUP INC COMMON STOCK USD.01			**	2,209,336
CNOOC LTD COMMON STOCK			**	517,957
CNP ASSURANCES COMMON STOCK EUR1.			**	813,123
CNPC GENERAL CAPITAL LTD COMPANY GUAR 144A 05/19 2.75	5/14/2019	2.75%**		503,661
CO OP GRP HLDS COMPANY GUAR REGS 07/20 VAR	7/8/2020	6.88%**		1,254,632
COBIZ FINANCIAL INC COMMON STOCK USD.01			**	2,812,134
COCA COLA EAST JAPAN CO LTD COMMON STOCK			**	887,857
COCA COLA HBC AG DI COMMON STOCK CHF6.7			**	528,950



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COCA COLA ICECEK AS COMMON STOCK TRY1.0			**	319,934
CODORUS VALLEY BANCORP INC COMMON STOCK USD2.5			**	19,550
COEUR MINING INC COMMON STOCK USD.01			**	63,357
COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001			**	1,890,315
COGNEX CORP COMMON STOCK USD.002			**	2,366,282
COGNIZANT TECH SOLUTIONS A			**	(254,457 )
COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01			**	19,630,167
COHERENT INC COMMON STOCK USD.01			**	5,284,239
COHU INC COMMON STOCK USD1.0			**	35,612
COLFAX CORP COMMON STOCK USD.001			**	275,080
COLONY AMERICAN FINANCE LTD CAFL 2016 2 A 144A	11/15/2048	2.55%	**	317,709
COLUMBIA BANKING SYSTEM INC COMMON STOCK			**	228,985
COLUMBIA SPORTSWEAR CO COMMON STOCK			**	4,154,866
COLUMBUS MCKINNON CORP/NY COMMON STOCK USD.01			**	52,647
COM HEM HOLDING AB COMMON STOCK SEK1.0			**	373,060
COMCAST CORP CLASS A COMMON STOCK USD.01			**	21,551,886
COMCAST CORP COMPANY GUAR 02/18 5.875	2/15/2018	5.88%	**	1,673,412
COMCAST CORP COMPANY GUAR 05/18 5.7	5/15/2018	5.70%	**	8,444,960
COMCAST CORP COMPANY GUAR 08/34 4.2	8/15/2034	4.20%	**	99,083
COMERICA INC COMMON STOCK USD5.0			**	154,337
COMFORT SYSTEMS USA INC COMMON STOCK USD.01			**	42,424
COMM MORTGAGE TRUST COMM 2015 DC1 ASB	2/10/2048	3.14%	**	1,125,753
COMMERCIAL METALS CO COMMON STOCK USD.01			**	229,931
COMMERCIAL VEHICLE GROUP INC COMMON STOCK USD.01			**	10,695
COMMERZBANK FINANCE + CO COVERED 06/18 4.25	6/4/2018	4.25%	**	2,117,110
COMMONWEALTH BK AUSTR NY SR UNSECURED 03/18 1.625	3/12/2018	1.63%	**	1,803,664
COMMSCOPE HOLDING CO INC COMMON STOCK USD.01			**	5,605,854
COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0			**	245,183
COMMUNITY HEALTH SYSTEMS INC COMMON STOCK USD.01			**	593,949
COMMUNITY TRUST BANCORP INC COMMON STOCK USD5.0			**	86,403
COMMVAULT SYSTEMS INC COMMON STOCK USD.01			**	352,347
COMPAGNIE DE SAINT GOBAIN COMMON STOCK EUR4.0			**	461,972
COMPAL ELECTRONICS COMMON STOCK TWD10.			**	69,268
COMPASS GROUP PLC COMMON STOCK GBP.10625			**	6,766,241
COMPUTER SCIENCES CORP COMMON STOCK USD1.0			**	13,462,492
COMPUTER TASK GROUP INC COMMON STOCK USD.01			**	5,178
COMPUTERSHARE LTD COMMON STOCK			**	35,593
COMTECH TELECOMMUNICATIONS COMMON STOCK USD.1			**	19,434
COMUNIDAD DE MADRID SR UNSECURED 03/20 4.688	3/12/2020	4.69%	**	840,700
CONCHO RESOURCES INC COMMON STOCK USD.001			**	6,062,605
CONMED CORP COMMON STOCK USD.01			**	2,390,790
CONN S INC COMMON STOCK USD.01			**	27,223
CONNECTONE BANCORP INC COMMON STOCK			**	44,063
CONOCOPHILLIPS COMPANY GUAR 02/39 6.5	2/1/2039	6.50%	**	101,273
CONOCOPHILLIPS HLDG CO SR UNSECURED 04/29 6.95	4/15/2029	6.95%	**	113,180
CONS TOMOKA LAND CO FLORIDA COMMON STOCK USD1.0			**	32,853
CONSOL ENERGY INC COMMON STOCK USD.01			**	332,424



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CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01			**	34,475
CONSOLIDATED EDISON CO O SR UNSECURED 03/42 4.2	3/15/2042	4.20%	**	80,215
CONSOLIDATED WATER CO ORD SH COMMON STOCK USD.6			**	15,570
CONSTELLATION BRANDS INC A COMMON STOCK USD.01			**	2,313,448
CONSTELLATION ENERGY GRO COMPANY GUAR 12/20 5.15	12/1/2020	5.15%	**	86,485
CONSTELLATION SOFTWARE INC COMMON STOCK			**	856,229
CONSUMER CREDIT ORIGINATION LO CCOLT 2015 1 A 144A	3/15/2021	2.82%	**	23,602
CONSUMER PORTFOLIO SERVICES COMMON STOCK			**	12,595
CONSUMERS ENERGY CO 1ST MORTGAGE 04/20 5.65	4/15/2020	5.65%	**	33,045
CONSUMERS ENERGY CO 1ST MORTGAGE 05/22 2.85	5/15/2022	2.85%	**	91,421
CONTANGO OIL + GAS COMMON STOCK USD.04			**	30,719
CONTINENTAL BUILDING PRODUCT COMMON STOCK USD.001			**	19,658
CONTL AIRLINES 2012 2 A PASS THRU CE 04/26 4	4/29/2026	4.00%	**	12,994
CONTROL4 CORP COMMON STOCK USD.0001			**	8,874
CONVATEC GROUP PLC COMMON STOCK			**	745,465
COOPER COS INC/THE COMMON STOCK USD.1			**	2,830,192
COOPER STANDARD HOLDING COMMON STOCK USD.001			**	158,895
COOPER TIRE + RUBBER COMMON STOCK USD1.0			**	238,928
COOPERATIEVE RABOBANK UA COMPANY GUAR 02/22 3.875	2/8/2022	3.88%	**	153,093
COOPERATIEVE RABOBANK UA COMPANY GUAR 12/23 4.625	12/1/2023	4.63%	**	263,023
COOPERATIEVE RABOBANK UA JR SUBORDINA REGS 11/49 VAR	11/29/2049	8.40%	**	821,003
COPA HOLDINGS SA CLASS A COMMON STOCK			**	260,682
COPPER MOUNTAIN MINING CORP COMMON STOCK			**	52,921
CORDATUS CORDA 2007 1X A1F REGS	7/25/2024	0.04%	**	678,448
CORE MARK HOLDING CO INC COMMON STOCK USD.01			**	12,404
CORE MOLDING TECHNOLOGIES IN COMMON STOCK USD.01			**	14,030
CORELOGIC INC COMMON STOCK USD1.0			**	2,683,765
CORESITE REALTY CORP REIT USD.01			**	1,647,562
CORNERSTONE ONDEMAND INC COMMON STOCK USD.0001			**	3,469,420
CORNING INC COMMON STOCK USD.5			**	19,404,884
CORPORATE OFFICE PROPERTIES REIT USD.01			**	188,787
COSAN SA INDUSTRIA COMERCIO COMMON STOCK			**	21,099
COSTAR GROUP INC COMMON STOCK USD.01			**	5,559,324
COSTCO WHOLESALE CORP COMMON STOCK USD.005			**	5,592,322
COTIVITI HOLDINGS INC COMMON STOCK USD.001			**	2,071,568
COTY INC CL A COMMON STOCK USD.01			**	2,071,117
COUNTRY GARDEN HOLDINGS CO COMMON STOCK HKD.1			**	40,304
COUSINS PROPERTIES INC REIT USD1.0			**	203,568
COVANTA HOLDING CORP COMMON STOCK USD.1			**	138,029
COVENANT TRANSPORT GRP CL A COMMON STOCK USD.01			**	23,788
COVESTRO AG COMMON STOCK			**	2,072,427
COX COMMUNICATIONS INC SR UNSECURED 144A 01/19 9.375	1/15/2019	9.38%	**	73,432
COX COMMUNICATIONS INC SR UNSECURED 144A 02/35 4.8	2/1/2035	4.80%	**	55,889
COX COMMUNICATIONS INC SR UNSECURED 144A 09/26 3.35	9/15/2026	3.35%	**	190,988
CPS AUTO TRUST CPS 2012 D A 144A	3/16/2020	1.48%	**	13,652
CPS AUTO TRUST CPS 2014 A A 144A	8/15/2018	1.21%	**	6,760
CR BARD INC SR UNSECURED 01/18 1.375	1/15/2018	1.38%	**	8,293,879



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Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
CRA INTERNATIONAL INC COMMON STOCK			**	28,877
CRAFT BREW ALLIANCE INC COMMON STOCK USD.005			**	31,181
CRANE CO COMMON STOCK USD1.0			**	45,003
CRAY INC COMMON STOCK USD.01			**	7,928
CRED SUIS GP FUN LTD COMPANY GUAR 03/25 3.75	3/26/2025	3.75%	**	246,201
CRED SUIS GP FUN LTD COMPANY GUAR 06/23 3.8	6/9/2023	3.80%	**	249,725
CRED SUIS GP FUN LTD COMPANY GUAR 12/20 3.125	12/10/2020	3.13%	**	498,437
CREDICORP LTD COMMON STOCK USD5.0			**	157,860
CREDIT ACCEPTANCE AUTO LOAN TR CAALT 2015 2A A 144A	2/15/2023	2.40%	**	679,335
CREDIT AGRICOLE LONDON SR UNSECURED 144A 04/19 VAR	4/15/2019	1.68%	**	1,205,212
CREDIT AGRICOLE SA SUBORDINATED 144A 09/33 VAR	9/19/2033	8.13%	**	537,875
CREDIT AGRICOLE SA SUBORDINATED REGS 09/33 VAR	9/19/2033	8.13%	**	2,043,925
CREDIT SUISSE NY	9/12/2017	1.65%	**	600,000
CREDIT SUISSE NY	5/3/2017	1.40%	**	10,908,154
CREDIT SUISSE NY	11/21/2017	1.66%	**	8,000,000
CREDIT SUISSE SUBORDINATED REGS 08/23 6.5	8/8/2023	6.50%	**	637,350
CREE INC COMMON STOCK USD.00125			**	215,976
CRESCENT POINT ENERGY CORP COMMON STOCK			**	74,848
CREW ENERGY INC COMMON STOCK			**	193,763
CROCS INC COMMON STOCK USD.001			**	24,490
CROWN CASTLE INTL CORP REIT USD.01			**	23,246,551
CROWN HOLDINGS INC COMMON STOCK USD5.0			**	2,304,511
CRUDE OIL FUT OPT DEC17C 63 EXP 11/15/2017	11/15/2017		**	60,000
CRUDE OIL FUT OPT DEC17P 48 EXP 11/15/2017	11/15/2017		**	53,200
CRUDE OIL FUT OPT JUN17C 62 EXP 05/17/2017	5/17/2017		**	32,200
CRUDE OIL FUT OPT JUN17P 47 EXP 05/17/2017	5/17/2017		**	23,000
CRYOLIFE INC COMMON STOCK USD.01			**	52,988
CSG SYSTEMS INTL INC COMMON STOCK USD.01			**	64,566
CSN ISLANDS XI CORP COMPANY GUAR 144A 09/19 6.875	9/21/2019	6.88%	**	54,250
CSN ISLANDS XI CORP COMPANY GUAR REGS 09/19 6.875	9/21/2019	6.88%	**	31,000
CSRA INC COMMON STOCK USD.001			**	10,661,465
CTBC FINANCIAL HOLDING CO LT COMMON STOCK TWD10.			**	281,813
CTRIIP.COM INTERNATIONAL ADR ADR USD.01			**	351,880
CUBESMART REIT USD.01			**	3,127,726
CUBIC CORP COMMON STOCK			**	122,848
CULP INC COMMON STOCK USD.05			**	45,695
CUMMINS INC COMMON STOCK USD2.5			**	8,049,863
CUMULUS MEDIA INC CL A COMMON STOCK USD.01			**	1,973
CURTISS WRIGHT CORP COMMON STOCK USD1.0			**	2,470,016
CUSTOMERS BANCORP INC COMMON STOCK USD1.0			**	95,460
CVB FINANCIAL CORP COMMON STOCK			**	2,106,029

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CVR ENERGY INC COMMON STOCK USD.01			**	96,279
CVS HEALTH CORP COMMON STOCK USD.01			**	13,649,931
CVS HEALTH CORP SR UNSECURED 07/18 1.9	7/20/2018	1.90%	**	3,975,218
CVS HEALTH CORP SR UNSECURED 12/18 2.25	12/5/2018	2.25%	**	65,570
CVS HEALTH CORP SR UNSECURED 12/22 2.75	12/1/2022	2.75%	**	98,513
CYBERARK SOFTWARE LTD/ISRAEL COMMON STOCK ILS.01			**	3,058,738
CYNOSURE INC A COMMON STOCK USD.001			**	98,131
CYPRESS SEMICONDUCTOR CORP COMMON STOCK USD.01			**	12,057,096
CYRUSONE INC REIT USD.01			**	100,866
CZECH REPUBLIC BONDS REGS 04/17 4	4/11/2017	4.00%	**	818,612
CZECH REPUBLIC BONDS REGS 07/17 VAR	7/23/2017	1.21%	**	1,346,406
CZECH REPUBLIC BONDS REGS 08/28 2.5	8/25/2028	2.50%	**	747,335
D+L INDUSTRIES INC COMMON STOCK PHP1.0			**	550,204
DAELIM INDUSTRIAL CO LTD COMMON STOCK KRW5000.			**	61,442
DAH CHONG HONG COMMON STOCK			**	121,024
DAH SING FINANCIAL HOLDINGS COMMON STOCK			**	492,491
DAIICHI SANKYO CO LTD COMMON STOCK			**	785,308
DAIICHIKOSHO CO LTD COMMON STOCK			**	661,500
DAIKIN INDUSTRIES LTD COMMON STOCK			**	2,761,178
DAIMLER FINANCE NA LLC COMPANY GUAR 144A 07/19 2.25	7/31/2019	2.25%	**	175,231
DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/17 VAR	8/3/2017	1.59%	**	975,545
DAIMLER FINANCE NA LLC COMPANY GUAR 144A 10/19 VAR	10/30/2019	1.51%	**	4,044,700
DAIRY CREST GROUP PLC COMMON STOCK GBP.25			**	459,283
DAITO TRUST CONSTRUCT CO LTD COMMON STOCK			**	165,799
DAIWA HOUSE INDUSTRY CO LTD COMMON STOCK			**	164,410
DAIWA OFFICE INVESTMENT CORP REIT			**	556,437
DAKTRONICS INC COMMON STOCK			**	30,784
DANA INC COMMON STOCK USD.01			**	2,679,672
DANAHER CORP COMMON STOCK USD.01			**	5,248,440
DANONE COMMON STOCK EUR.25			**	5,027,800
DANONE SPONS ADR ADR			**	1,990,647
DANSKE BANK A/S COMMON STOCK DKK10.			**	208,380
DANSKE CORP.	8/24/2017	1.43%	**	10,897,318
DARLING INGREDIENTS INC COMMON STOCK USD.01			**	2,007,440
DASSAULT SYSTEMES SA COMMON STOCK EUR.5			**	1,891,349
DATALINK CORP COMMON STOCK USD.001			**	25,391
DAVE + BUSTER S ENTERTAINMEN COMMON STOCK USD.01			**	3,765,513
DAWSON GEOPHYSICAL CO COMMON STOCK USD.01			**	11,602
DBRR TRUST DBRR 2011 C32 A3A 144A	6/17/2049	5.89%	**	97,553
DBS GROUP HOLDINGS LTD COMMON STOCK			**	4,162,464
DBUBS MORTGAGE TRUST DBUBS 2011 LC2A XA 144A	7/10/2044	1.14%	**	39,682



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Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
DBV TECHNOLOGIES SA SPON ADR ADR EUR.1			**	755,295
DCC PLC COMMON STOCK EUR.25			**	119,413
DCT INDUSTRIAL TRUST INC REIT USD.01			**	162,792
DDR CORP REIT USD.1			**	129,413
DE LONGHI SPA COMMON STOCK EUR1.5			**	507,286
DEAN FOODS CO COMMON STOCK USD.01			**	196,456
DECKERS OUTDOOR CORP COMMON STOCK USD.01			**	161,462
DEERE + COMPANY SR UNSECURED 06/22 2.6	6/8/2022	2.60%	**	69,660
DEL FRISCO S RESTAURANT GROU COMMON STOCK USD.001			**	34,850
DEL TACO RESTAURANTS INC COMMON STOCK			**	46,243
DELEK US HOLDINGS INC COMMON STOCK USD.01			**	145,551
DELL TECHNOLOGIES INC CL V TRACKING STK			**	125,167
DELPHI AUTOMOTIVE PLC COMMON STOCK USD.01			**	5,723,134
DELTA ELECTRONICS THAI FORGN FOREIGN SH. THB1.0 A			**	409,884
DENBURY RESOURCES INC COMMON STOCK USD.001			**	84,114
DENSO CORP COMMON STOCK			**	4,549,255
DENTSPLY SIRONA INC COMMON STOCK USD.01			**	11,385,799
DEPFA ACS BANK COVERED REGS 03/17 5.75	3/28/2017	5.75%	**	302,533
DEPOSITORY TRUST + CLEAR JR SUB DEBS 144A 12/49 VAR	12/29/2049	4.88%	**	763,125
DERMIRA INC COMMON STOCK USD.001			**	2,611,443
DESTINATION MATERNITY CORP COMMON STOCK USD.01			**	4,767
DETOUR GOLD CORP COMMON STOCK			**	380,516
DEUT PFANDBRIEFBANK AG PFANDBRIEFE REGS 08/19 1.625	8/30/2019	1.63%	**	394,159
DEUTSCHE BANK AG LONDON SR UNSECURED 02/18 1.875	2/13/2018	1.88%	**	13,920
DEUTSCHE BANK AG LONDON SR UNSECURED 05/24 3.7	5/30/2024	3.70%	**	45,704
DEUTSCHE BANK AG SR UNSECURED 05/21 3.375	5/12/2021	3.38%	**	146,503
DEUTSCHE BANK AG SR UNSECURED 08/20 2.95	8/20/2020	2.95%	**	90,567
DEUTSCHE BANK AG SR UNSECURED 144A 10/21 4.25	10/14/2021	4.25%	**	3,714,267
DEUTSCHE POST AG REG COMMON STOCK			**	321,445
DEUTSCHE WOHNEN AG BR COMMON STOCK			**	210,874
DEUTSCHLAND I/L BOND BONDS REGS 04/20 1.75	4/15/2020	1.75%	**	38,702
DEUTZ AG COMMON STOCK			**	430,152
DEVELOPMENT BK OF JAPAN GOVT GUARANT 144A 09/21 1.625	9/1/2021	1.63%	**	2,200,565
DEVRY EDUCATION GROUP INC COMMON STOCK USD.01			**	143,614
DEXCOM INC COMMON STOCK USD.001			**	96,416
DEXIA CREDIT LOCAL GOVT LIQUID 144A 09/21 1.875	9/15/2021	1.88%	**	1,833,525
DEXIA CREDIT LOCAL GOVT LIQUID REGS 01/21 2	1/22/2021	2.00%	**	2,387,736
DEXUS PROPERTY GROUP REIT			**	92,660
DG BANK NY BRANCH	4/25/2017	1.21%	**	7,300,723
DHI GROUP INC COMMON STOCK USD.01			**	23,319
DHT HOLDINGS INC COMMON STOCK USD.01			**	34,797

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DIAGEO CAPITAL PLC COMPANY GUAR 10/17 5.75	10/23/2017	5.75%	**	5,114,718
DIAGEO INVESTMENT CORP COMPANY GUAR 05/22 2.875	5/11/2022	2.88%	**	80,480
DIAGEO PLC COMMON STOCK GBP.2893518			**	3,735,260
DIAGEO PLC SPONSORED ADR ADR			**	4,813,357
DIAMOND 1 FIN/DIAMOND 2 SR SECURED 144A 06/21 4.42	6/15/2021	4.42%	**	310,424
DIAMOND OFFSHORE DRILL SR UNSECURED 11/43 4.875	11/1/2043	4.88%	**	91,633
DIAMOND OFFSHORE DRILLING COMMON STOCK USD.01			**	215,303
DIAMONDBACK ENERGY INC COMMON STOCK USD.01			**	2,084,059
DIAMONDROCK HOSPITALITY CO REIT USD.01			**	154,813
DICK S SPORTING GOODS INC COMMON STOCK USD.01			**	2,155,860
DIGI INTERNATIONAL INC COMMON STOCK USD.01			**	31,006
DIGIRAD CORP COMMON STOCK USD.0001			**	11,310
DIGITAL REALTY TRUST LP COMPANY GUAR 07/22 3.95	7/1/2022	3.95%	**	616,552
DIGITALGLOBE INC COMMON STOCK USD.001			**	202,842
DILLARDS INC CL A COMMON STOCK			**	237,720
DIME COMMUNITY BANCSHARES COMMON STOCK USD.01			**	76,219
DINEEQUITY INC COMMON STOCK USD.01			**	54,054
DIODES INC COMMON STOCK USD.667			**	118,390
DIPLOMAT PHARMACY INC COMMON STOCK			**	34,461
DIRECT LINE INSURANCE GROUP COMMON STOCK GBP.1090909			**	264,800
DISCOVER CARD EXECUTION NOTE T DCENT 2014 A5 A	4/15/2020	1.39%	**	15,022,251
DISCOVERY COMMUNICATIONS A COMMON STOCK USD.01			**	5,605,345
DISCOVERY COMMUNICATIONS C COMMON STOCK USD.01			**	8,725,727
DISCOVERY COMMUNICATIONS COMPANY GUAR 05/22 3.3	5/15/2022	3.30%	**	59,798
DISCOVERY COMMUNICATIONS COMPANY GUAR 05/42 4.95	5/15/2042	4.95%	**	46,116
DISH NETWORK CORP A COMMON STOCK USD.01			**	8,811,732
DIVERSIFIED REAL ASSET FUND			**	(2,279,108 )
DIVERSIFIED REAL ASSET FUND WELLINGTON			**	295,651,524
DIVI S LABORATORIES LTD COMMON STOCK INR2.			**	56,752
DMC GLOBAL INC COMMON STOCK USD.05			**	19,496
DOLLAR GENERAL CORP COMMON STOCK USD.875			**	8,212,289
DOLLAR GENERAL CORP SR UNSECURED 07/17 4.125	7/15/2017	4.13%	**	5,149,653
DOLLARAMA INC COMMON STOCK			**	759,060
DOMINION DIAMOND CORP COMMON STOCK			**	35,816
DOMINION DIAMOND CORP COMMON STOCK			**	126,118
DOMINION RESOURCES	4/17/2017	1.22%	**	8,170,544
DOMINION RESOURCES INC SR UNSECURED 06/18 6.4	6/15/2018	6.40%	**	84,846
DOMINION RESOURCES INC SR UNSECURED 09/22 2.75	9/15/2022	2.75%	**	78,726

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Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
DOMINO S PIZZA INC COMMON STOCK USD.01			**	316,569
DOMTAR CORP COMMON STOCK USD.01			**	235,585
DON QUIJOTE HOLDINGS CO LTD COMMON STOCK			**	292,944
DONEGAL GROUP INC CL A COMMON STOCK USD.01			**	37,617
DOOSAN HEAVY INDUSTRIES COMMON STOCK KRW5000.0			**	93,324
DORMAN PRODUCTS INC COMMON STOCK USD.01			**	2,104,859
DOUGLAS DYNAMICS INC COMMON STOCK USD.01			**	75,881
DOUGLAS EMMETT INC REIT USD.01			**	355,985
DOW CHEMICAL CO/THE SR UNSECURED 11/21 4.125	11/15/2021	4.13%	**	79,247
DOW CHEMICAL CO/THE SR UNSECURED 11/22 3	11/15/2022	3.00%	**	230,105
DOWA HOLDINGS CO LTD COMMON STOCK			**	904,463
DR PEPPER SNAPPLE GROUP COMPANY GUAR 01/20 2	1/15/2020	2.00%	**	24,825
DR PEPPER SNAPPLE GROUP COMPANY GUAR 09/26 2.55	9/15/2026	2.55%	**	30,560
DRIL QUIP INC COMMON STOCK USD.01			**	83,049
DRIVE AUTO RECEIVABLES TRUST DRIVE 2016 CA D 144A	3/15/2024	4.18%	**	141,928
DSP GROUP INC COMMON STOCK USD.001			**	29,428
DSW INC CLASS A COMMON STOCK			**	157,531
DT AUTO OWNER TRUST DTAOT 2016 3A A 144A	11/15/2019	1.75%	**	349,856
DT AUTO OWNER TRUST DTAOT 2016 4A B 144A	8/17/2020	2.02%	**	42,787
DT AUTO OWNER TRUST DTAOT 2016 4A D 144A	10/17/2022	3.77%	**	71,613
DTE ELECTRIC CO GENL REF MOR 06/22 2.65	6/15/2022	2.65%	**	191,225
DU PONT (E.I.) DE NEMOURS COMMON STOCK USD.3			**	3,674,844
DUCOMMUN INC COMMON STOCK USD.01			**	41,586
DUFRY AG REG COMMON STOCK CHF5.0			**	802,099
DUKE ENERGY CAROLINAS 1ST MORTGAGE 06/20 4.3	6/15/2020	4.30%	**	106,898
DUKE ENERGY CORP COMMON STOCK USD.001			**	4,080,639
DUKE ENERGY CORP SR UNSECURED 09/19 5.05	9/15/2019	5.05%	**	86,243
DULUTH HOLDINGS INC CL B COMMON STOCK			**	558,724
DUN + BRADSTREET CORP COMMON STOCK USD.01			**	2,669,040
DUPONT FABROS TECHNOLOGY REIT USD.001			**	130,560
DXP ENTERPRISES INC COMMON STOCK USD.01			**	23,137
DYCOM INDUSTRIES INC COMMON STOCK USD.333			**	604,503
DYNEGY INC COMMON STOCK USD.01			**	101,080
E TRADE FINANCIAL CORP COMMON STOCK USD.01			**	705,890
E.SUN FINANCIAL HOLDING CO COMMON STOCK TWD10.			**	49,364
EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001			**	1,689,942
EAST WEST BANCORP INC COMMON STOCK USD.001			**	3,647,510
EASTGROUP PROPERTIES INC REIT			**	15,137
EASYJET PLC COMMON STOCK GBP.2728571			**	96,130
EATON CORP PLC COMMON STOCK USD.01			**	4,233,111
EATON VANCE CDO LTD EATON 2007 10X A1 REGS	2/22/2027	0.05%	**	93,473
EATON VANCE CDO LTD EATON 2007 10X A2 REGS	2/22/2027	1.16%	**	414,193
EBAY INC COMMON STOCK USD.001			**	21,407,767
EBAY INC SR UNSECURED 07/42 4	7/15/2042	4.00%	**	62,602
EBIX INC COMMON STOCK USD.1			**	77,531
ECHO GLOBAL LOGISTICS INC COMMON STOCK USD.0001			**	30,636
ECHOSTAR CORP A COMMON STOCK USD.001			**	226,476



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ECOLAB INC SR UNSECURED 12/17 1.45	12/8/2017	1.45%	**	6,609,470
ECOPETROL SA SR UNSECURED 05/45 5.875	5/28/2045	5.88%	**	950,400
EDP ENERGIAS DO BRASIL SA COMMON STOCK			**	57,640
EDUCATION REALTY TRUST INC REIT USD.01			**	2,736,768
EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0			**	2,330,694
EIFFAGE COMMON STOCK EUR4.			**	197,193
EISAI CO LTD COMMON STOCK			**	7,164,651
ELECTRO SCIENTIFIC INDS INC COMMON STOCK			**	15,777
ELECTROLUX AB SER B COMMON STOCK SEK5.0			**	972,722
ELECTRONIC ARTS INC COMMON STOCK USD.01			**	39,582,886
ELECTRONICS FOR IMAGING COMMON STOCK USD.01			**	3,076,253
ELEMENT FLEET MANAGEMENT COR COMMON STOCK			**	1,679,501
ELEMENTIS PLC COMMON STOCK GBP.05			**	566,597
ELI LILLY + CO COMMON STOCK			**	15,271,775
ELLIE MAE INC COMMON STOCK USD.0001			**	2,850,643
ELRINGKLINGER AG COMMON STOCK			**	90,418
EMC INS GROUP INC COMMON STOCK USD1.0			**	64,582
EMCOR GROUP INC COMMON STOCK USD.01			**	3,236,209
EMERA US FINANCE LP COMPANY GUAR 144A 06/21 2.7	6/15/2021	2.70%	**	494,922
EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001			**	117,797
EMERGENT CAPITAL INC COMMON STOCK USD.01			**	3,255
EMPLOYERS HOLDINGS INC COMMON STOCK USD.01			**	125,809
ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01			**	7,705
ENBRIDGE INC SR UNSECURED 12/26 4.25	12/1/2026	4.25%	**	116,724
ENCANA CORP SR UNSECURED 08/34 6.5	8/15/2034	6.50%	**	107,714
ENCORE CAPITAL GROUP INC COMMON STOCK USD.01			**	96,264
ENCORE WIRE CORP COMMON STOCK USD.01			**	79,981
ENDESA SA COMMON STOCK EUR1.2			**	2,160,850
ENDO INTERNATIONAL PLC COMMON STOCK USD.0001			**	161,027
ENDOCYTE INC COMMON STOCK			**	9,410
ENDURANCE SPECIALTY HOLDINGS COMMON STOCK USD1.0			**	593,300
ENEL AMERICAS SA ADR ADR			**	186,663
ENEL SPA COMMON STOCK EUR1.			**	1,393,245
ENERGY TRANSFER PARTNERS SR UNSECURED 02/23 3.6	2/1/2023	3.60%	**	119,004
ENERGY TRANSFER PARTNERS SR UNSECURED 03/25 4.05	3/15/2025	4.05%	**	45,536
ENERGY TRANSFER PARTNERS SR UNSECURED 12/45 6.125	12/15/2045	6.13%	**	425,576
ENERNOC INC COMMON STOCK USD.001			**	11,070
ENERSYS COMMON STOCK USD.01			**	324,818
ENGIE BRASIL ENERGIA SA COMMON STOCK			**	37,638
ENGIE COMMON STOCK EUR1.0			**	2,652,655
ENGILITY HOLDINGS INC COMMON STOCK USD.01			**	75,690
ENI SPA COMMON STOCK			**	2,863,728
ENLINK MIDSTREAM PARTNER SR UNSECURED 06/25 4.15	6/1/2025	4.15%	**	48,533
ENNIS INC COMMON STOCK USD2.5			**	46,238
ENOVA INTERNATIONAL INC COMMON STOCK USD.00001			**	22,439
ENPRO INDUSTRIES INC COMMON STOCK USD.01			**	113,771
ENSCO PLC SR UNSECURED 03/21 4.7	3/15/2021	4.70%	**	38,477



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ENSCO PLC SR UNSECURED 03/25 5.2	3/15/2025	5.20%	**	39,729
ENSCO PLC SR UNSECURED 10/44 5.75	10/1/2044	5.75%	**	21,750
ENSIGN GROUP INC/THE COMMON STOCK USD.001			**	31,938
ENSTAR GROUP LTD COMMON STOCK USD1.0			**	215,691
ENTEGRIS INC COMMON STOCK USD.01			**	214,657
ENTERCOM COMMUNICATIONS CL A COMMON STOCK USD.01			**	45,472
ENERGY ARKANSAS INC 1ST MORTGAGE 06/23 3.05	6/1/2023	3.05%	**	34,126
ENERGY LOUISIANA LLC COLLATERAL T 10/26 2.4	10/1/2026	2.40%	**	46,657
ENTERPRISE FINANCIAL SERVICE COMMON STOCK USD.01			**	88,150
ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/19 6.5	1/31/2019	6.50%	**	87,207
ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/24 3.9	2/15/2024	3.90%	**	74,259
ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/25 3.75	2/15/2025	3.75%	**	218,453
ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/26 3.7	2/15/2026	3.70%	**	34,123
ENVISION HEALTHCARE CORP COMMON STOCK			**	4,548,019
EOG RESOURCES INC COMMON STOCK USD.01			**	11,113,519
EOG RESOURCES INC SR UNSECURED 02/21 4.1	2/1/2021	4.10%	**	57,963
EOG RESOURCES INC SR UNSECURED 03/23 2.625	3/15/2023	2.63%	**	87,247
EP ENERGY CORP CL A COMMON STOCK USD.01			**	1,913
EPR PROPERTIES REIT USD.01			**	1,901,905
EQT CORP COMMON STOCK			**	1,939,633
EQT MIDSTREAM PARTNERS L SR UNSECURED 12/26 4.125	12/1/2026	4.13%	**	1,267,171
EQUATORIAL ENERGIA SA ORD COMMON STOCK			**	160,457
EQUIFAX INC			**	13,328
EQUIFAX INC COMMON STOCK USD1.25			**	7,811,220
EQUINIX INC			**	56,014
EQUINIX INC REIT USD.001			**	12,435,009
EQUITY COMMONWEALTH REIT USD.01			**	1,509,278
EQUITY COMMONWEALTH SR UNSECURED 01/18 6.65	1/15/2018	6.65%	**	76,901
EQUITY ONE INC REIT USD.01			**	128,959
ERA GROUP INC COMMON STOCK USD.01			**	31,310
ERAC USA FINANCE LLC COMPANY GUAR 144A 06/34 6.7	6/1/2034	6.70%	**	103,085
ERAC USA FINANCE LLC COMPANY GUAR 144A 10/17 6.375	10/15/2017	6.38%	**	2,514,724
EREGLI DEMIR VE CELIK FABRIK COMMON STOCK TRY1.			**	68,191
ERICSSON (LM) TEL SP ADR ADR			**	5,066,270
ERICSSON LM B SHS COMMON STOCK SEK5.0			**	265,197
ERP OPERATING LP SR UNSECURED 11/26 2.85	11/1/2026	2.85%	**	15,085
ERP OPERATING LP SR UNSECURED 12/21 4.625	12/15/2021	4.63%	**	65,172
ESCALADE INC COMMON STOCK			**	16,236
ESCO TECHNOLOGIES INC COMMON STOCK USD.01			**	150,972
ESPERION THERAPEUTICS INC COMMON STOCK USD.001			**	15,575
ESSA BANCORP INC COMMON STOCK USD.01			**	19,336
ESSENDANT INC COMMON STOCK USD.1			**	79,253
ESSENT GROUP LTD COMMON STOCK USD.015			**	1,458,366
ESSILOR INTERNATIONAL COMMON STOCK EUR.18			**	4,155,899
ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2			**	229,601
ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01			**	1,859,304
EULER HERMES GROUP COMMON STOCK EUR.32			**	449,165





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Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
EUROCASH SA COMMON STOCK PLN1.			**	186,121
EUROCOMMERCIAL PROPRTIE CV DUTCH CERT EUR5.0			**	435,389
EURONAV NV COMMON STOCK			**	248,612
EURONET WORLDWIDE INC COMMON STOCK USD.02			**	155,580
EUROSAIL PLC ESAIL 2007 3X A3A REGS	6/13/2045	1.52%	**	67,135
EUROSAIL PLC ESAIL 2007 3X A3C REGS	6/13/2045	1.52%	**	89,502
EVANS BANCORP INC COMMON STOCK USD.5			**	15,996
EVERBANK FINANCIAL CORP COMMON STOCK USD.01			**	96,550
EVERCORE PARTNERS INC CL A COMMON STOCK USD.01			**	609,163
EVERI HOLDINGS INC COMMON STOCK USD.001			**	12,232
EVONIK INDUSTRIES AG COMMON STOCK			**	857,274
EW SCRIPPS CO/THE A COMMON STOCK USD.01			**	115,381
EXACTECH INC COMMON STOCK USD.01			**	39,176
EXAMWORKS GROUP INC COMMON STOCK			**	3,139,744
EXAR CORP COMMON STOCK USD.0001			**	37,266
EXEDY CORP COMMON STOCK			**	516,200
EXELON CORP SR UNSECURED 06/25 3.95	6/15/2025	3.95%	**	102,804
EXELON GENERATION CO LLC SR UNSECURED 10/41 5.75	10/1/2041	5.75%	**	28,157
EXETER AUTOMOBILE RECEIVABLES EART 2016 3A B 144A	8/16/2021	2.84%	**	53,787
EXLSERVICE HOLDINGS INC COMMON STOCK USD.001			**	114,801
EXPEDIA INC COMMON STOCK USD.001			**	9,527,188
EXPERIAN PLC COMMON STOCK USD.1			**	2,143,216
EXPORT IMPORT BK KOREA SR UNSECURED 01/21 4	1/29/2021	4.00%	**	418,408
EXPRESS INC COMMON STOCK			**	76,773
EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01			**	2,824,724
EXTERRAN CORP COMMON STOCK USD.01			**	1,182,931
EXTRACTION OIL + GAS INC COMMON STOCK			**	2,444,880
EXXON MOBIL CORP COMMON STOCK			**	5,375,164
EZCORP INC CL A COMMON STOCK USD.01			**	65,806
FABRINET COMMON STOCK USD.01			**	132,184
FACEBOOK INC A COMMON STOCK USD.000006			**	87,926,042
FAIRFAX FINANCIAL HLDGS LTD COMMON STOCK			**	248,558
FANNIE MAE FNR 1994 29 Z	2/25/2024	6.50%	**	54,667
FANNIE MAE FNR 2002 86 PG	12/25/2032	6.00%	**	201,401
FANNIE MAE FNR 2005 70 NA	8/25/2035	5.50%	**	60,743
FANNIE MAE FNR 2006 30 KF	5/25/2036	0.93%	**	205,604
FANNIE MAE FNR 2006 48 TF	6/25/2036	1.16%	**	56,780
FANNIE MAE FNR 2006 9 KZ	3/25/2036	6.00%	**	305,344
FANNIE MAE FNR 2007 106 A7	10/25/2037	6.20%	**	56,028
FANNIE MAE FNR 2009 104 FA	12/25/2039	1.56%	**	425,023
FANNIE MAE FNR 2010 18 PV	3/25/2021	5.00%	**	385,973
FANNIE MAE FNR 2012 154 PW	10/25/2042	3.00%	**	674,026
FANNIE MAE FNR 2013 13 IK	3/25/2028	2.50%	**	71,536
FANNIE MAE FNR 2013 130 FB	1/25/2044	1.21%	**	270,849
FANNIE MAE FNR 2013 83 CA	10/25/2037	3.50%	**	244,898
FANNIE MAE FNR 2013 96 YA	9/25/2038	3.50%	**	389,187
FANNIE MAE FNR 2016 38 NA	1/25/2046	3.00%	**	483,656



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FANNIE MAE NOTES 04/26 2.125	4/24/2026	2.13%	**	283,707
FANNIE MAE NOTES 09/24 2.625	9/6/2024	2.63%	**	807,744
FANNIEMAE ACES FNA 2012 M8 ASQ3	12/25/2019	1.80%	**	341,053
FANNIEMAE ACES FNA 2013 M7 A2	12/27/2022	2.28%	**	332,365
FANNIEMAE ACES FNA 2014 M1 A2	7/25/2023	3.25%	**	542,025
FANNIEMAE ACES FNA 2014 M9 A2	7/25/2024	3.10%	**	819,439
FANNIEMAE ACES FNA 2015 M7 A2	12/25/2024	2.59%	**	856,596
FANNIEMAE WHOLE LOAN FNW 2004 W1 1A7	11/25/2043	5.68%	**	470,202
FANNIEMAE WHOLE LOAN FNW 2004 W2 2A2	2/25/2044	7.00%	**	57,489
FANNIEMAE WHOLE LOAN FNW 2009 W1 A	12/25/2049	6.00%	**	145,060
FANUC CORP COMMON STOCK			**	3,125,957
FAR EASTONE TELECOMM CO LTD COMMON STOCK TWD10.			**	105,728
FARMERS CAPITAL BANK CORP COMMON STOCK USD.125			**	30,150
FARMERS NATL BANC CORP COMMON STOCK			**	38,510
FARO TECHNOLOGIES INC COMMON STOCK USD.001			**	53,172
FBL FINANCIAL GROUP INC CL A COMMON STOCK			**	171,774
FCB FINANCIAL HOLDINGS CL A COMMON STOCK USD.001			**	71,455
FED HM LN PC POOL 849407 FH 09/37 FLOATING VAR	9/1/2037	2.79%	**	625,629
FED HM LN PC POOL C03520 FG 09/40 FIXED 4	9/1/2040	4.00%	**	2,711,661
FED HM LN PC POOL D98914 FG 01/32 FIXED 4	1/1/2032	4.00%	**	151,276
FED HM LN PC POOL G03600 FG 11/37 FIXED 7	11/1/2037	7.00%	**	109,758
FED HM LN PC POOL G08653 FG 07/45 FIXED 3	7/1/2045	3.00%	**	2,685,077
FED HM LN PC POOL G30591 FG 02/28 FIXED 6	2/1/2028	6.00%	**	99,051
FED HM LN PC POOL J14494 FG 02/26 FIXED 4	2/1/2026	4.00%	**	161,270
FED HM LN PC POOL U80439 FG 07/33 FIXED 3.5	7/1/2033	3.50%	**	699,915
FED HM LN PC POOL U90291 FG 10/42 FIXED 4	10/1/2042	4.00%	**	321,551
FED HM LN PC POOL U90690 FG 06/42 FIXED 3.5	6/1/2042	3.50%	**	290,967
FED HM LN PC POOL U91619 FG 06/43 FIXED 4	6/1/2043	4.00%	**	1,189,960
FED REPUBLIC OF BRAZIL SR UNSECURED 02/47 5.625	2/21/2047	5.63%	**	263,250
FEDERAL AGRIC MTG CORP CL C COMMON STOCK USD1.0			**	52,803
FEDERAL MOGUL HOLDINGS CORP COMMON STOCK USD.01			**	92,872
FEDERAL REALTY INVS TRUST REIT USD.01			**	3,154,842
FEDERAL SIGNAL CORP COMMON STOCK USD1.0			**	94,394
FEDERATED NATIONAL HOLDING C COMMON STOCK USD.01			**	6,747
FEDERATION DES CAISSES SR UNSECURED 144A 01/18 VAR	1/29/2018	1.55%	**	2,797,147
FELCOR LODGING TRUST INC REIT USD.01			**	68,141
FENG TAY ENTERPRISE CO LTD COMMON STOCK TWD10.			**	16,810
FERRARI NV COMMON STOCK EUR.01			**	99,332
FERROGLOBE PLC COMMON STOCK USD7.5			**	53,760
FHLMC MULTIFAMILY STRUCTURED P FHMS K708 X1	1/25/2019	1.46%	**	128,653
FHLMC MULTIFAMILY STRUCTURED P FHMS KF12 A	9/25/2022	1.23%	**	528,147
FHLMC MULTIFAMILY STRUCTURED P FHMS KJ09 A2	9/25/2022	2.84%	**	130,620
FHLMC MULTIFAMILY STRUCTURED P FHMS KS06 A2	7/25/2026	2.72%	**	246,969
FHLMC STRUCTURED PASS THROUGH FSPC T 32 A1	8/25/2031	0.71%	**	8,151
FIAT CHRYSLER AUTOMOBILE SR UNSECURED 04/20 4.5	4/15/2020	4.50%	**	1,020,000
FIAT CHRYSLER AUTOMOBILES NV COMMON STOCK EUR.01			**	884,494
FIBRA UNO ADMINISTRACION SA REIT			**	100,569



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FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01			**	24,616,811
FIDELITY SOUTHERN CORP COMMON STOCK			**	50,938
FIDESSA GROUP PLC COMMON STOCK GBP.1			**	220,615
FINANCIAL INSTITUTIONS INC COMMON STOCK USD.01			**	49,077
FINCOBANK SPA COMMON STOCK			**	235,914
FINISAR CORPORATION COMMON STOCK USD.001			**	268,101
FINISH LINE/THE CL A COMMON STOCK USD.01			**	75,184
FINN SQUARE CLO LTD FINNS 2012 1A A1R 144A	12/24/2023	2.05%	**	2,600,047
FINNING INTERNATIONAL INC COMMON STOCK			**	149,893
FIREEYE INC			**	66,582
FIREEYE INC COMMON STOCK USD.0001			**	1,611,688
FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001			**	2,136,335
FIRST BANCORP INC/ME COMMON STOCK USD.01			**	37,304
FIRST BANCORP PUERTO RICO COMMON STOCK USD.1			**	140,244
FIRST BANCORP/NC COMMON STOCK			**	55,637
FIRST BANCSHARES INC/MS COMMON STOCK USD1.0			**	19,470
FIRST BUSEY CORP COMMON STOCK USD.001			**	118,195
FIRST BUSINESS FINANCIAL SER COMMON STOCK USD.01			**	19,450
FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0			**	132,257
FIRST COMMUNITY BANCSHARES COMMON STOCK USD1.0			**	55,608
FIRST CONNECTICUT BANCORP COMMON STOCK USD.01			**	37,146
FIRST DATA CORP CLASS A COMMON STOCK USD.01			**	821,317
FIRST DEFIANCE FINL CORP COMMON STOCK USD.01			**	52,009
FIRST FINANCIAL BANCORP COMMON STOCK			**	169,135
FIRST FINANCIAL CORP/INDIANA COMMON STOCK			**	70,330
FIRST FINANCIAL HOLDING CO COMMON STOCK TWD10.			**	86,443
FIRST FINANCIAL NORTHWEST COMMON STOCK USD.01			**	30,340
FIRST HORIZON NATIONAL CORP COMMON STOCK USD.625			**	2,517,998
FIRST INDUSTRIAL REALTY TR REIT USD.01			**	212,759
FIRST INTERSTATE BANCSYS A COMMON STOCK			**	82,845
FIRST MERCHANTS CORP COMMON STOCK			**	157,754
FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01			**	188,771
FIRST NBC BANK HOLDING CO COMMON STOCK			**	13,469
FIRST POTOMAC REALTY TRUST REIT USD.001			**	44,977
FIRST QUANTUM MINERALS LTD COMMON STOCK			**	335,539
FIRST SOLAR INC COMMON STOCK USD.001			**	300,459
FIRSTCASH INC COMMON STOCK USD.01			**	148,849
FISERV INC COMMON STOCK USD.01			**	9,821,972
FIVE PRIME THERAPEUTICS INC COMMON STOCK USD.001			**	475,494
FIVE STAR QUALITY CARE COMMON STOCK USD.01			**	12,153
FLAGSHIP CREDIT AUTO TRUST FCAT 2013 2 A 144A	1/15/2019	1.94%	**	4,624
FLAGSTAR BANCORP INC COMMON STOCK USD.01			**	135,293
FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001			**	13,837,826
FLEX LTD COMMON STOCK			**	216,498
FLEXSTEEL INDS COMMON STOCK USD1.0			**	44,217
FLORIDA POWER + LIGHT CO 1ST MORTGAGE 06/24 3.25	6/1/2024	3.25%	**	127,559
FLORIDA POWER + LIGHT CO 1ST MORTGAGE 12/42 3.8	12/15/2042	3.80%	**	78,670



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FLUOR CORP COMMON STOCK USD.01			**	157,928
FLUSHING FINANCIAL CORP COMMON STOCK USD.01			**	90,374
FMC TECHNOLOGIES INC COMMON STOCK USD.01			**	79,729
FNB CORP COMMON STOCK USD.01			**	206,947
FNMA POOL 256901 FN 09/37 FIXED 6.5	9/1/2037	6.50%	**	13,930
FNMA POOL 256937 FN 10/37 FIXED 6.5	10/1/2037	6.50%	**	25,946
FNMA POOL 257239 FN 06/28 FIXED 5.5	6/1/2028	5.50%	**	151,210
FNMA POOL 468559 FN 08/21 FIXED 4.01	8/1/2021	4.01%	**	393,446
FNMA POOL 725229 FN 03/34 FIXED VAR	3/1/2034	6.00%	**	170,879
FNMA POOL 888365 FN 04/22 FIXED VAR	4/1/2022	6.00%	**	39,007
FNMA POOL 932850 FN 12/40 FIXED 4	12/1/2040	4.00%	**	355,864
FNMA POOL 968066 FN 10/22 FIXED 6	10/1/2022	6.00%	**	91,001
FNMA POOL AB4698 FN 03/42 FIXED 4	3/1/2042	4.00%	**	359,515
FNMA POOL AB4955 FN 04/42 FIXED 4	4/1/2042	4.00%	**	595,890
FNMA POOL AB8925 FN 04/43 FIXED 3	4/1/2043	3.00%	**	115,239
FNMA POOL AB9615 FN 06/33 FIXED 4	6/1/2033	4.00%	**	271,425
FNMA POOL AC3237 FN 10/39 FIXED 5	10/1/2039	5.00%	**	211,806
FNMA POOL AD0329 FN 09/28 FIXED VAR	9/1/2028	6.50%	**	103,230
FNMA POOL AD0752 FN 01/39 FIXED VAR	1/1/2039	7.00%	**	148,467
FNMA POOL AD0979 FN 10/35 FIXED VAR	10/1/2035	7.50%	**	205,887
FNMA POOL AE1807 FN 10/40 FIXED 4	10/1/2040	4.00%	**	15,737
FNMA POOL AE4456 FN 02/41 FIXED 4	2/1/2041	4.00%	**	131,716
FNMA POOL AE4664 FN 10/40 FIXED 4	10/1/2040	4.00%	**	153,661
FNMA POOL AE6191 FN 11/40 FIXED 4	11/1/2040	4.00%	**	67,581
FNMA POOL AE7314 FN 11/40 FIXED 4	11/1/2040	4.00%	**	3,421
FNMA POOL AE8446 FN 11/40 FIXED 4	11/1/2040	4.00%	**	6,022
FNMA POOL AE9387 FN 12/40 FIXED 4	12/1/2040	4.00%	**	4,453
FNMA POOL AH0864 FN 12/40 FIXED 4	12/1/2040	4.00%	**	25,681
FNMA POOL AH1266 FN 01/41 FIXED 4	1/1/2041	4.00%	**	576,900
FNMA POOL AH2442 FN 01/41 FIXED 4	1/1/2041	4.00%	**	60,544
FNMA POOL AK3107 FN 02/42 FIXED 4	2/1/2042	4.00%	**	270,056
FNMA POOL AL0379 FN 12/36 FIXED VAR	12/1/2036	8.00%	**	247,535
FNMA POOL AL2171 FN 06/42 FIXED VAR	6/1/2042	4.00%	**	540,126
FNMA POOL AL2382 FN 02/42 FIXED VAR	2/1/2042	4.00%	**	1,118,760
FNMA POOL AL5548 FN 05/38 FLOATING VAR	5/1/2038	2.67%	**	587,874
FNMA POOL AM1990 FN 01/23 FIXED 2.33	1/1/2023	2.33%	**	426,555
FNMA POOL AM2674 FN 03/23 FIXED 2.61	3/1/2023	2.61%	**	605,622
FNMA POOL AM2711 FN 03/23 FIXED 2.57	3/1/2023	2.57%	**	426,811
FNMA POOL AM4066 FN 08/23 FIXED 3.59	8/1/2023	3.59%	**	944,839
FNMA POOL AM4764 FN 11/23 FIXED 3.44	11/1/2023	3.44%	**	666,399
FNMA POOL AM5079 FN 01/24 FIXED 3.45	1/1/2024	3.45%	**	718,277
FNMA POOL AM5473 FN 03/24 FIXED 3.76	3/1/2024	3.76%	**	929,361
FNMA POOL AM5612 FN 05/24 FIXED 3.42	5/1/2024	3.42%	**	776,914
FNMA POOL AM7514 FN 02/25 FIXED 3.07	2/1/2025	3.07%	**	900,188
FNMA POOL AO6757 FN 06/42 FIXED 4	6/1/2042	4.00%	**	369,127
FNMA POOL AP0645 FN 07/32 FIXED 3.5	7/1/2032	3.50%	**	128,003
FNMA POOL AP7126 FN 10/27 FIXED 2.5	10/1/2027	2.50%	**	543,751





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FNMA POOL AQ1534 FN 10/32 FIXED 3.5	10/1/2032	3.50%	**	363,587
FNMA POOL AQ1607 FN 11/32 FIXED 3.5	11/1/2032	3.50%	**	316,160
FNMA POOL AR7961 FN 03/33 FIXED 3.5	3/1/2033	3.50%	**	342,330
FNMA POOL AT3179 FN 05/43 FIXED 3	5/1/2043	3.00%	**	724,950
FNMA POOL AT5907 FN 06/43 FIXED 4	6/1/2043	4.00%	**	1,334,647
FNMA POOL AT5915 FN 06/43 FIXED 4	6/1/2043	4.00%	**	464,956
FNMA POOL AU0317 FN 06/43 FIXED 3	6/1/2043	3.00%	**	257,528
FNMA POOL AU1632 FN 07/43 FIXED 3	7/1/2043	3.00%	**	5,315,945
FNMA POOL MA0006 FN 03/39 FIXED 4	3/1/2039	4.00%	**	22,657
FNMA POOL MA0320 FN 02/30 FIXED 5	2/1/2030	5.00%	**	203,123
FNMA POOL MA1125 FN 07/42 FIXED 4	7/1/2042	4.00%	**	409,191
FNMA POOL MA1177 FN 09/42 FIXED 3.5	9/1/2042	3.50%	**	386,912
FNMA POOL MA1213 FN 10/42 FIXED 3.5	10/1/2042	3.50%	**	371,829
FNMA POOL MA1373 FN 03/43 FIXED 3.5	3/1/2043	3.50%	**	856,108
FNMA POOL MA1463 FN 06/43 FIXED 3.5	6/1/2043	3.50%	**	369,203
FNMA POOL MA1508 FN 07/43 FIXED 3.5	7/1/2043	3.50%	**	371,037
FNMA POOL MA1510 FN 07/43 FIXED 4	7/1/2043	4.00%	**	671,439
FNMA POOL MA1546 FN 08/43 FIXED 3.5	8/1/2043	3.50%	**	706,618
FORD CREDIT AUTO LEASE TRUST FORDL 2016 A A2A	11/15/2018	1.42%	**	6,255,427
FORD CREDIT AUTO OWNER TRUST FORDO 2016 B A2A	3/15/2019	1.08%	**	5,921,629
FORD MOTOR CREDIT CO LLC SR UNSECURED 01/19 2.943	1/8/2019	2.94%	**	202,282
FORD MOTOR CREDIT CO LLC SR UNSECURED 02/21 5.75	2/1/2021	5.75%	**	219,316
FORD MOTOR CREDIT CO LLC SR UNSECURED 03/19 2.375	3/12/2019	2.38%	**	359,787
FORD MOTOR CREDIT CO LLC SR UNSECURED 05/19 2.021	5/3/2019	2.02%	**	990,824
FORD MOTOR CREDIT CO LLC SR UNSECURED 06/17 3	6/12/2017	3.00%	**	6,412,109
FORD MOTOR CREDIT CO LLC SR UNSECURED 06/18 VAR	6/15/2018	1.86%	**	200,482
FORD MOTOR CREDIT CO LLC SR UNSECURED 08/17 6.625	8/15/2017	6.63%	**	1,624,752
FORD MOTOR CREDIT CO LLC SR UNSECURED 09/17 VAR	9/8/2017	1.47%	**	300,084
FORESTAR GROUP INC COMMON STOCK USD1.0			**	61,699
FORMFACTOR INC COMMON STOCK USD.001			**	3,879,243
FORTESCUE METALS GROUP LTD COMMON STOCK			**	722,546
FORTINET INC COMMON STOCK USD.001			**	2,815,166
FORUM ENERGY TECHNOLOGIES IN COMMON STOCK USD.01			**	1,911,624
FORWARD AIR CORP COMMON STOCK USD.01			**	18,952
FOSSIL GROUP INC COMMON STOCK USD.01			**	17,223
FOSTER (LB) CO A COMMON STOCK USD.01			**	13,940
FOUR CORNERS PROPERTY TRUST REIT USD.0001			**	655,183
FOXCONN TECHNOLOGY CO LTD COMMON STOCK TWD10.			**	124,863
FRANCE (GOVT OF) BONDS REGS 05/45 3.25	5/25/2045	3.25%	**	1,016,031
FRANCE (GOVT OF) BONDS REGS 07/24 0.25	7/25/2024	0.25%	**	7,035,479
FRANKLIN COVEY CO COMMON STOCK USD.05			**	28,915
FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1			**	179,407
FRANKLIN RESOURCES INC COMMON STOCK USD.1			**	2,555,839
FRANKLIN STREET PROPERTIES C REIT USD.0001			**	79,704
FRED S INC CLASS A COMMON STOCK			**	62,770
FREDDIE MAC FHR 2113 MW	1/15/2029	6.50%	**	206,472
FREDDIE MAC FHR 2175 TH	7/15/2029	6.00%	**	211,729



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FREDDIE MAC FHR 2338 ZC	7/15/2031	6.50%	**	272,523
FREDDIE MAC FHR 2430 WF	3/15/2032	6.50%	**	96,012
FREDDIE MAC FHR 2595 DC	4/15/2023	5.00%	**	142,079
FREDDIE MAC FHR 2936 SC	3/15/2029	5.40%	**	139,642
FREDDIE MAC FHR 2980 QA	5/15/2035	6.00%	**	135,193
FREDDIE MAC FHR 3005 ED	7/15/2025	5.00%	**	108,666
FREDDIE MAC FHR 3187 Z	7/15/2036	5.00%	**	189,753
FREDDIE MAC FHR 3397 FC	12/15/2037	1.04%	**	23,701
FREDDIE MAC FHR 3648 CY	3/15/2030	4.50%	**	282,639
FREDDIE MAC FHR 3662 PJ	4/15/2040	5.00%	**	246,434
FREDDIE MAC FHR 3677 PB	5/15/2040	4.50%	**	351,027
FREDDIE MAC FHR 4219 JA	8/15/2039	3.50%	**	319,102
FREDDIE MAC FHR 4579 FD	1/15/2038	0.88%	**	946,295
FREDDIE MAC FHR 4579 SD	1/15/2038	1.98%	**	56,095
FREDDIEMAC STRIP FHS 279 35	9/15/2042	3.50%	**	272,618
FREDDIEMAC STRIP FHS 323 300	1/15/2044	3.00%	**	686,728
FREEPORT MCMORAN INC COMPANY GUAR 03/22 3.55	3/1/2022	3.55%	**	93,000
FREIGHTCAR AMERICA INC COMMON STOCK USD.01			**	15,244
FREMF MORTGAGE TRUST FREMF 2016 K59 B 144A	11/25/2049	3.58%	**	105,097
FRESENIUS SE + CO KGAA COMMON STOCK			**	464,080
FRESH DEL MONTE PRODUCE INC COMMON STOCK USD.01			**	341,771
FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25			**	363,813
FRP HOLDINGS INC COMMON STOCK USD.1			**	34,759
FRUTAROM COMMON STOCK ILS1.			**	783,555
FSMIH17AS TRS CHF P E SMH7 INDEX			**	(11,387,513 )
FSMIH17AS TRS CHF R F .00000 FSMIH17_SW/20170317	3/17/2017		**	11,473,175
FTD COS INC COMMON STOCK USD.0001			**	62,413
FTI CONSULTING INC COMMON STOCK USD.01			**	2,421,382
FUBON FINANCIAL HOLDING CO COMMON STOCK TWD10.			**	216,792
FUJI HEAVY INDUSTRIES LTD COMMON STOCK			**	445,962
FUJIFILM HOLDINGS CORP COMMON STOCK			**	749,085
FUJITSU LTD COMMON STOCK			**	529,022
FULTON FINANCIAL CORP COMMON STOCK USD2.5			**	350,714
FUTUREFUEL CORP COMMON STOCK USD.0001			**	55,558
G III APPAREL GROUP LTD COMMON STOCK USD.01			**	3,248,053
GAIA INC COMMON STOCK USD.0001			**	9,844
GAIL INDIA LTD COMMON STOCK INR10.			**	87,149
GAIN CAPITAL HOLDINGS INC COMMON STOCK USD.00001			**	24,280
GALENICA AG REG COMMON STOCK CHF.1			**	114,182
GAMESTOP CORP CLASS A COMMON STOCK USD.001			**	274,450
GAMING AND LEISURE PROPERTIE REIT			**	125,542
GANNETT CO INC COMMON STOCK USD.01			**	99,994
GARMIN LTD COMMON STOCK CHF10.0			**	17,212,204
GARTNER INC COMMON STOCK USD.0005			**	3,638,520
GASLOG LTD COMMON STOCK USD.01			**	108,917
GATX CORP COMMON STOCK USD.625			**	149,393
GAZPROM PAO SPON ADR ADR			**	432,729



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Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
GE CAPITAL INTL FUNDING COMPANY GUAR 11/20 2.342	11/15/2020	2.34%	**	249,881
GE CAPITAL INTL FUNDING COMPANY GUAR 11/35 4.418	11/15/2035	4.42%	**	221,108
GEELY AUTOMOBILE HOLDINGS LT COMMON STOCK HKD.02			**	396,632
GENERAL CABLE CORP COMMON STOCK USD.01			**	62,484
GENERAL COMMUNICATION INC A COMMON STOCK			**	47,186
GENERAL ELECTRIC CO SR SECURED 12/19 2.1	12/11/2019	2.10%	**	77,563
GENERAL ELECTRIC CO SR UNSECURED 01/38 5.875	1/14/2038	5.88%	**	201,365
GENERAL ELECTRIC CO SR UNSECURED 03/32 6.75	3/15/2032	6.75%	**	82,530
GENERAL ELECTRIC CO SR UNSECURED 09/17 5.625	9/15/2017	5.63%	**	283,455
GENERAL ELECTRIC CO SR UNSECURED 09/20 4.375	9/16/2020	4.38%	**	97,811
GENERAL ELECTRIC CO SUBORDINATED 02/21 5.3	2/11/2021	5.30%	**	221,812
GENERAL MILLS INC COMMON STOCK USD.1			**	4,820,654
GENERAL MILLS INC SR UNSECURED 12/21 3.15	12/15/2021	3.15%	**	76,607
GENERAL MOTORS CO COMMON STOCK USD.01			**	5,459,428
GENERAL MOTORS FINL CO COMPANY GUAR 07/21 3.2	7/6/2021	3.20%	**	396,663
GENERAL MOTORS FINL CO COMPANY GUAR 09/17 3	9/25/2017	3.00%	**	403,756
GENERAL MOTORS FINL CO COMPANY GUAR 10/19 VAR	10/4/2019	2.13%	**	401,765
GENERAL MOTORS FINL CO COMPANY GUAR 10/26 4	10/6/2026	4.00%	**	60,576
GENERALITAT DE CATALUNYA SR UNSECURED 02/20 4.95	2/11/2020	4.95%	**	2,138,461
GENERALITAT DE CATALUNYA SR UNSECURED 06/18 4.75	6/4/2018	4.75%	**	412,340
GENERALITAT DE CATALUNYA SR UNSECURED 09/21 4.9	9/15/2021	4.90%	**	112,639
GENERALITAT DE VALENCIA SR UNSECURED 09/17 VAR	9/3/2017	2.06%	**	212,001
GENESCO INC COMMON STOCK USD1.0			**	1,863,435
GENESEE + WYOMING INC CL A COMMON STOCK USD.01			**	5,126,831
GENPACT LTD COMMON STOCK USD.01			**	8,165,291
GENTEX CORP COMMON STOCK USD.06			**	148,423
GENTING BHD COMMON STOCK MYR.1			**	72,760
GENTING HONG KONG LTD COMMON STOCK USD.1			**	234,150
GENTING MALAYSIA BHD COMMON STOCK MYR.1			**	48,802
GENTING SINGAPORE PLC COMMON STOCK USD.1			**	175,400
GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001			**	79,538
GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01			**	18,772
GERDAU SA PREF PREFERENCE			**	33,515
GERMAN AMERICAN BANCORP COMMON STOCK			**	70,077
GETTY REALTY CORP REIT USD.01			**	47,284
GFK SE COMMON STOCK			**	23,246
GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01			**	821,671
GILEAD SCIENCES INC COMMON STOCK USD.001			**	4,121,872
GILEAD SCIENCES INC SR UNSECURED 12/21 4.4	12/1/2021	4.40%	**	10,758
GLACIER BANCORP INC COMMON STOCK USD.01			**	3,371,890
GLADSTONE COMMERCIAL CORP REIT USD.001			**	24,723
GLATFELTER COMMON STOCK USD.01			**	102,846
GLAUKOS CORP COMMON STOCK USD.001			**	1,665,882
GLAXOSMITHKLINE PLC COMMON STOCK GBP.25			**	1,893,181
GLAXOSMITHKLINE PLC SPON ADR ADR			**	3,827,894
GLENORE PLC COMMON STOCK USD.01			**	1,097,013
GLOBAL ALL CAP FUND			**	(360 )



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GLOBAL ALL CAP FUND WELLINGTON			**	298,821,157
GLOBAL BRANDS GROUP HOLDING			**	(2,935 )
GLOBAL BRANDS GROUP HOLDING COMMON STOCK HKD.0125			**	913,737
GLOBAL EAGLE ENTERTAINMENT I COMMON STOCK USD.0001			**	32,494
GLOBAL INDEMNITY LTD COMMON STOCK USD.0001			**	50,896
GLOBAL LOGISTIC PROPERTIES L COMMON STOCK			**	52,689
GLOBAL PAYMENTS INC			**	255,455
GLOBAL PAYMENTS INC COMMON STOCK			**	29,904,466
GLOBAL POWER EQUIPMENT GROUP COMMON STOCK USD.01			**	7,255
GLOBE TELECOM INC COMMON STOCK PHP50.			**	45,380
GMAT TRUST GMAT 2013 1A A 144A	11/25/2043	6.97%	**	39,265
GMO INTERNET INC COMMON STOCK			**	514,929
GNC HOLDINGS INC CL A COMMON STOCK USD.001			**	19,618
GNMA POOL 783867 GN 08/36 FIXED 6	8/15/2036	6.00%	**	965,190
GO FINANCIAL AUTO SECURITIZATI GFAST 2015 2 A 144A	11/15/2018	3.27%	**	178,506
GODADDY INC CLASS A COMMON STOCK USD.001			**	3,834,190
GODREJ CONSUMER PRODUCTS LTD COMMON STOCK INR1.			**	43,455
GOLD RESOURCE CORP COMMON STOCK USD.001			**	22,737
GOLDCREST CO LTD COMMON STOCK			**	151,818
GOLDEN OCEAN GROUP LTD COMMON STOCK USD.05			**	5,021
GOLDMAN SACHS GROUP INC COMMON STOCK USD.01			**	24,141,588
GOLDMAN SACHS GROUP INC SR UNSECURED 01/18 5.95	1/18/2018	5.95%	**	354,192
GOLDMAN SACHS GROUP INC SR UNSECURED 01/19 2.625	1/31/2019	2.63%	**	107,140
GOLDMAN SACHS GROUP INC SR UNSECURED 01/22 5.75	1/24/2022	5.75%	**	786,951
GOLDMAN SACHS GROUP INC SR UNSECURED 02/19 7.5	2/15/2019	7.50%	**	75,384
GOLDMAN SACHS GROUP INC SR UNSECURED 02/21 2.875	2/25/2021	2.88%	**	160,740
GOLDMAN SACHS GROUP INC SR UNSECURED 06/17 VAR	6/4/2017	1.57%	**	801,275
GOLDMAN SACHS GROUP INC SR UNSECURED 09/20 VAR	9/15/2020	2.16%	**	403,729
GOLDMAN SACHS GROUP INC SR UNSECURED 10/27 VAR	10/28/2027	2.64%	**	203,879
GOLDMAN SACHS GROUP INC SR UNSECURED 11/18 VAR	11/15/2018	2.01%	**	605,704
GOLDMAN SACHS GROUP INC SUBORDINATED 05/36 6.45	5/1/2036	6.45%	**	196,642
GOLDMAN SACHS GROUP INC SUBORDINATED 10/37 6.75	10/1/2037	6.75%	**	197,576
GOODMAN GROUP REIT			**	125,276
GOODYEAR TIRE + RUBBER CO COMMON STOCK			**	33,587
GOVERNMENT NATIONAL MORTGAGE A GNR 2004 19 KE	3/16/2034	5.00%	**	385,331
GOVERNMENT NATIONAL MORTGAGE A GNR 2007 35 TE	6/20/2037	6.00%	**	91,752
GOVERNMENT NATIONAL MORTGAGE A GNR 2007 70 PE	11/20/2037	5.50%	**	141,301
GOVERNMENT NATIONAL MORTGAGE A GNR 2013 H04 BA	2/20/2063	1.65%	**	316,560
GOVERNMENT NATIONAL MORTGAGE A GNR 2013 H05 FB	2/20/2062	0.93%	**	239,631
GOVERNMENT NATIONAL MORTGAGE A GNR 2015 H11 FC	5/20/2065	1.08%	**	2,380,151
GOVERNMENT NATIONAL MORTGAGE A GNR 2015 H14 FA	6/20/2065	1.10%	**	3,666,428
GOVERNMENT NATIONAL MORTGAGE A GNR 2015 H20 FB	8/20/2065	1.13%	**	575,970
GOVERNMENT NATIONAL MORTGAGE A GNR 2015 H32 FH	12/20/2065	1.19%	**	381,163
GOVERNMENT NATIONAL MORTGAGE A GNR 2016 H07 FM	2/20/2066	1.30%	**	746,210
GOVERNMENT NATIONAL MORTGAGE A GNR 2016 H10 FJ	4/20/2066	1.04%	**	97,126





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GOVERNMENT NATIONAL MORTGAGE A GNR 2016 H26 FC	12/20/2066	1.60%	**	125,820
GOVERNMENT PROPERTIES INCOME REIT USD.01			**	55,574
GP STRATEGIES CORP COMMON STOCK USD.01			**	49,821
GPT GROUP REIT NPV			**	74,848
GRACO INC COMMON STOCK USD1.0			**	2,243,430
GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0			**	262,118
GRAND CANYON EDUCATION INC COMMON STOCK USD.01			**	2,381,545
GRAND CITY PROPERTIES COMMON STOCK EUR.1			**	499,228
GRANITE CONSTRUCTION INC COMMON STOCK USD.01			**	1,312,300
GRAY TELEVISION INC COMMON STOCK			**	63,256
GREAT HALL MORTGAGES PLC GHM 2006 1 A2B REGS	6/18/2038	0.02%	**	779,466
GREAT HALL MORTGAGES PLC GHM 2007 1 A2B REGS	3/18/2039	0.09%	**	714,013
GREAT HALL MORTGAGES PLC GHM 2007 2A AC 144A	6/18/2039	1.12%	**	911,575
GREAT LAKES DREDGE + DOCK CO COMMON STOCK USD.0001			**	25,830
GREAT SOUTHERN BANCORP INC COMMON STOCK USD.01			**	72,794
GREAT WALL MOTOR COMPANY H COMMON STOCK CNY1.0			**	123,263
GREAT WEST LIFECO INC COMMON STOCK			**	112,771
GREAT WESTERN BANCORP INC COMMON STOCK USD.01			**	72,447
GREEN BANCORP INC COMMON STOCK USD.01			**	10,974
GREEN BRICK PARTNERS INC COMMON STOCK USD.01			**	44,019
GREEN DOT CORP CLASS A COMMON STOCK USD.001			**	105,174
GREEN PLAINS INC COMMON STOCK USD.001			**	54,502
GREENLIGHT CAPITAL RE LTD A COMMON STOCK USD.01			**	70,110
GREIF INC CL A COMMON STOCK			**	115,704
GREIF INC CL B COMMON STOCK			**	110,782
GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01			**	183,705
GROUPE BRUXELLES LAMBERT SA COMMON STOCK			**	84,001
GROWTHPOINT PROPERTIES LTD REIT			**	124,100
GRUBHUB INC COMMON STOCK USD.0001			**	2,693,065
GRUMA S.A.B. B COMMON STOCK			**	624,507
GRUPO BIMBO SAB SERIES A COMMON STOCK			**	49,152
GRUPO FINANCIERO BANORTE O COMMON STOCK MXN3.5			**	202,203
GRUPO MEXICO SAB DE CV SER B COMMON STOCK			**	440,997
GRUPO TELEVISIA SA SPON ADR ADR			**	2,947,161
GS MORTGAGE SECURITIES TRUST GSMS 2007 GG10 A4	8/10/2045	5.99%	**	83,474
GS MORTGAGE SECURITIES TRUST GSMS 2010 C2 A1 144A	12/10/2043	3.85%	**	11,821
GS MORTGAGE SECURITIES TRUST GSMS 2011 GC5 D 144A	8/10/2044	5.40%	**	556,318
GSI TECHNOLOGY INC COMMON STOCK USD.001			**	13,535
GUARANTY BANCORP COMMON STOCK USD.001			**	52,078
GUDANG GARAM TBK PT COMMON STOCK IDR500.			**	243,316
GUESS? INC COMMON STOCK USD.01			**	91,779
GUJARAT STATE PETRONET LTD COMMON STOCK INR10.			**	508,774
GULF ISLAND FABRICATION INC COMMON STOCK			**	18,290
H.B. FULLER CO. COMMON STOCK USD1.0			**	218,216
H+E EQUIPMENT SERVICES INC COMMON STOCK USD.01			**	12,857
H+R REAL ESTATE INV REIT UTS REIT			**	71,728
HACKETT GROUP INC/THE COMMON STOCK USD.001			**	23,329



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HAEMONETICS CORP/MASS COMMON STOCK USD.01			**	178,568
HAITONG INTERNATIONAL SECURI COMMON STOCK HKD.1			**	289,276
HALLADOR ENERGY CO COMMON STOCK USD.01			**	12,626
HALLIBURTON CO COMMON STOCK USD2.5			**	7,796,965
HALLIBURTON COMPANY SR UNSECURED 08/23 3.5	8/1/2023	3.50%	**	116,772
HALLMARK FINL SERVICES INC COMMON STOCK USD.18			**	22,644
HALYARD HEALTH INC COMMON STOCK USD.01			**	209,159
HAMMERSON PLC REIT GBP.25			**	82,046
HANA FINANCIAL GROUP COMMON STOCK KRW5000.			**	168,618
HANCOCK HOLDING CO COMMON STOCK USD3.33			**	3,394,987
HANESBRANDS INC COMMON STOCK USD.01			**	1,703,965
HANGER INC COMMON STOCK USD.01			**	27,104
HANMI FINANCIAL CORPORATION COMMON STOCK USD.001			**	110,877
HANNOVER RUECK SE COMMON STOCK			**	918,171
HANON SYSTEMS COMMON STOCK KRW100.0			**	561,255
HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01			**	2,985,765
HANWHA CHEMICAL CORP COMMON STOCK KRW5000.			**	302,298
HANWHA CORPORATION COMMON STOCK KRW5000.0			**	249,831
HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2005 9 2A1A	6/20/2035	1.08%	**	833,398
HARDINGE INC COMMON STOCK USD.01			**	12,487
HARLEY DAVIDSON INC COMMON STOCK USD.01			**	3,537,096
HARMAN INTERNATIONAL COMMON STOCK USD.01			**	1,749,658
HARMONIC INC COMMON STOCK USD.001			**	46,635
HARTE HANKS INC COMMON STOCK USD1.0			**	8,667
HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01			**	2,696,990
HARVARD BIOSCIENCE INC COMMON STOCK USD.01			**	10,004
HARVEY NORMAN HOLDINGS LTD COMMON STOCK			**	59,330
HAULOTTE GROUP COMMON STOCK EUR.13			**	335,272
HAVERTY FURNITURE COMMON STOCK USD1.0			**	41,285
HAWAIIAN HOLDINGS INC COMMON STOCK USD.01			**	73,929
HAWAIIAN TELCOM HOLDCO INC COMMON STOCK USD.01			**	27,927
HAWKINS INC COMMON STOCK USD.05			**	55,299
HAYNES INTERNATIONAL INC COMMON STOCK USD.001			**	26,353
HC2 HOLDINGS INC COMMON STOCK USD.001			**	12,109
HCA HOLDINGS INC COMMON STOCK USD.01			**	6,455,506
HCF17A TRS HKD P F .00000 HCF17_SW 2017-01-26	1/26/2017		**	(1,897,782 )
HCF17A TRS HKD R E HCF7 INDEX			**	1,937,380
HCF17I TRS HKD P F .00000 HCF17_SW/20170126	1/26/2017		**	(3,769,028 )
HCF17I TRS HKD R E HCF7 INDEX			**	3,874,761
HCI GROUP INC COMMON STOCK			**	12,752
HCL TECHNOLOGIES LTD COMMON STOCK INR2.0			**	187,910
HCP INC SR UNSECURED 08/24 3.875	8/15/2024	3.88%	**	88,956
HCP INC SR UNSECURED 11/23 4.25	11/15/2023	4.25%	**	153,006
HEALTHCARE REALTY TRUST INC REIT USD.01			**	198,899
HEALTHCARE TRUST OF AME CL A REIT USD.01			**	204,381
HEALTHSOUTH CORP COMMON STOCK USD.01			**	6,589,781
HEALTHSTREAM INC COMMON STOCK			**	54,108



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HEARTLAND FINANCIAL USA INC COMMON STOCK USD1.0			**	93,456
HECLA MINING CO COMMON STOCK USD.25			**	243,629
HEIDELBERGCEMENT AG COMMON STOCK			**	567,532
HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01			**	44,557
HEINEKEN NV COMMON STOCK EUR1.6			**	563,335
HEINEKEN NV SR UNSECURED 144A 04/22 3.4	4/1/2022	3.40%	**	41,086
HEINEKEN NV SR UNSECURED 144A 10/17 1.4	10/1/2017	1.40%	**	8,429,396
HELEN OF TROY LTD COMMON STOCK USD.1			**	70,347
HELIX ENERGY SOLUTIONS GROUP COMMON STOCK			**	1,397,855
HELLENIC RAILWAY ORG GOVT GUARANT REGS 12/17 5.014	12/27/2017	5.01%	**	204,885
HELLENIC REPUBLIC BONDS REGS 02/23 VAR	2/24/2023	3.00%	**	2,579
HELLENIC REPUBLIC BONDS REGS 02/25 VAR	2/24/2025	3.00%	**	2,478
HELLENIC REPUBLIC BONDS REGS 02/26 VAR	2/24/2026	3.00%	**	7,367
HELLENIC REPUBLIC BONDS REGS 02/29 VAR	2/24/2029	3.00%	**	11,290
HELLENIC REPUBLIC BONDS REGS 02/30 VAR	2/24/2030	3.00%	**	9,585
HELLENIC REPUBLIC BONDS REGS 02/31 VAR	2/24/2031	3.00%	**	10,162
HELLENIC REPUBLIC BONDS REGS 02/32 VAR	2/24/2032	3.00%	**	8,555
HELLENIC REPUBLIC BONDS REGS 02/33 VAR	2/24/2033	3.00%	**	6,290
HELLENIC REPUBLIC BONDS REGS 02/34 VAR	2/24/2034	3.00%	**	4,803
HELLENIC REPUBLIC BONDS REGS 02/37 VAR	2/24/2037	3.00%	**	9,229
HELLENIC REPUBLIC BONDS REGS 02/38 VAR	2/24/2038	3.00%	**	9,179
HELLENIC REPUBLIC BONDS REGS 02/40 VAR	2/24/2040	3.00%	**	1,963
HELLENIC REPUBLIC BONDS REGS 02/41 VAR	2/24/2041	3.00%	**	656
HELLENIC REPUBLIC BONDS REGS 02/42 VAR	2/24/2042	3.00%	**	6,576
HELMERICH + PAYNE			**	(24,501 )
HELMERICH + PAYNE COMMON STOCK USD.1			**	2,397,078
HEMISPHERE MEDIA GROUP INC COMMON STOCK USD.0001			**	13,776
HENNES + MAURITZ AB B SHS COMMON STOCK			**	3,253,453
HERITAGE COMMERCE CORP COMMON STOCK			**	36,970
HERITAGE CRYSTAL CLEAN INC COMMON STOCK USD.01			**	28,967
HERITAGE FINANCIAL CORP COMMON STOCK			**	79,181
HERMAN MILLER INC COMMON STOCK USD.2			**	2,085,550
HERMES INTERNATIONAL COMMON STOCK			**	621,965
HERO FUNDING TRUST HERO 2016 3A A1 144A	9/20/2042	3.08%	**	95,169
HERO MOTOCORP LTD COMMON STOCK INR2.			**	136,496
HERSHA HOSPITALITY TRUST REIT USD.01			**	73,810
HESS CORP COMMON STOCK USD1.0			**	6,770,923
HEWLETT PACKARD ENTERPRIS COMMON STOCK USD.01			**	26,102,730
HIGHWOODS PROPERTIES INC REIT USD.01			**	5,058,152
HILL INTERNATIONAL INC COMMON STOCK USD.0001			**	14,268
HILLENBRAND INC COMMON STOCK			**	18,063
HILLTOP HOLDINGS INC COMMON STOCK USD.01			**	286,795
HILTON WORLDWIDE FIN LLC TERM LOAN	10/25/2023	1.00%	**	366,515
HINDALCO INDUSTRIES LTD COMMON STOCK INR1.			**	165,677
HINDUSTAN PETROLEUM CORP COMMON STOCK INR10.			**	288,215
HINDUSTAN UNILEVER LTD COMMON STOCK INR1.			**	134,016
HISTORIC TW INC COMPANY GUAR 02/23 9.15	2/1/2023	9.15%	**	128,245



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HITACHI CHEMICAL CO LTD COMMON STOCK			**	746,820
HITACHI CONSTRUCTION MACHINE COMMON STOCK			**	316,823
HITACHI HIGH TECHNOLOGIES CO COMMON STOCK			**	1,467,437
HITACHI LTD COMMON STOCK			**	54,186
HITACHI TRANSPORT SYSTEM LTD COMMON STOCK			**	457,774
HMS HOLDINGS CORP COMMON STOCK USD.01			**	79,958
HOCHTIEF AG COMMON STOCK			**	346,767
HOGY MEDICAL CO LTD COMMON STOCK			**	352,356
HOLLYFRONTIER CORP COMMON STOCK USD.01			**	76,003
HOME BANCORP INC COMMON STOCK USD.01			**	27,683
HOME BANCSHARES INC COMMON STOCK USD.01			**	3,796,159
HOME DEPOT INC COMMON STOCK USD.05			**	4,141,731
HOME DEPOT INC SR UNSECURED 06/22 2.625	6/1/2022	2.63%	**	85,410
HOME DEPOT INC SR UNSECURED 09/26 2.125	9/15/2026	2.13%	**	33,207
HOMESTAR MORTGAGE ACCEPTANCE C HMAC 2004 4 A3	9/25/2034	1.69%	**	104,498
HOMESTREET INC COMMON STOCK			**	60,356
HOMETRUST BANCSHARES INC COMMON STOCK			**	55,737
HON HAI PRECISION GDR REG S GDR			**	722,762
HON HAI PRECISION INDUSTRY COMMON STOCK TWD10.			**	649,666
HONDA AUTO RECEIVABLES OWNER T HAROT 2016 3 A2	10/18/2018	1.01%	**	7,263,213
HONDA MOTOR CO LTD SPONS ADR ADR			**	519,582
HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0			**	26,313,126
HONEYWELL INTERNATIONAL SR UNSECURED 11/26 2.5	11/1/2026	2.50%	**	80,456
HONG KONG EXCHANGES + CLEAR COMMON STOCK HKD1.0			**	366,251
HOOKER FURNITURE CORP COMMON STOCK			**	42,770
HOPE BANCORP INC COMMON STOCK USD.001			**	291,115
HORACE MANN EDUCATORS COMMON STOCK USD.001			**	175,480
HORIZON BANCORP INDIANA COMMON STOCK			**	38,724
HORIZON GLOBAL CORP COMMON STOCK USD.01			**	36,384
HORIZON PHARMA PLC COMMON STOCK USD.0001			**	106,837
HORNBECK OFFSHORE SERVICES COMMON STOCK USD.01			**	23,682
HOSPITALITY PROPERTIES TRUST REIT USD.01			**	322,066
HOST HOTELS + RESORTS LP SR UNSECURED 06/25 4	6/15/2025	4.00%	**	689,444
HOST HOTELS + RESORTS LP SR UNSECURED 10/23 3.75	10/15/2023	3.75%	**	49,086
HOTA INDUSTRIAL MFG CO LTD COMMON STOCK TWD10.			**	2,621,862
HOUGHTON MIFFLIN HARCOURT CO COMMON STOCK USD.01			**	61,704
HOUSING DEVELOPMENT FINANCE COMMON STOCK INR2.			**	3,103,858
HOUSTON WIRE + CABLE CO COMMON STOCK USD.001			**	11,323
HOYA CORP COMMON STOCK			**	7,722,188
HP INC COMMON STOCK USD.01			**	8,412,277
HP INC SR UNSECURED 12/21 4.65	12/9/2021	4.65%	**	169,716
HSBC BANK USA SUBORDINATED 11/34 5.875	11/1/2034	5.88%	**	116,423
HSBC FINANCE CORP SUBORDINATED 01/21 6.676	1/15/2021	6.68%	**	1,011,637
HSBC HOLDINGS PLC COMMON STOCK USD.5			**	1,344,854
HSBC HOLDINGS PLC JR SUBORDINA REGS 12/49 VAR	12/29/2049	6.00%	**	436,160
HSBC HOLDINGS PLC SR UNSECURED 01/22 4.875	1/14/2022	4.88%	**	145,738
HSBC HOLDINGS PLC SR UNSECURED 01/22 VAR	1/5/2022	2.36%	**	203,727





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Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
HSBC HOLDINGS PLC SR UNSECURED 03/22 4	3/30/2022	4.00%	**	284,446
HSBC HOLDINGS PLC SR UNSECURED 04/21 5.1	4/5/2021	5.10%	**	2,107,377
HSBC USA INC SR UNSECURED 11/17 1.5	11/13/2017	1.50%	**	5,457,358
HSIF17A TRS HKD P F .00000 HSIF17_SW 2017-01-26	1/26/2017		**	(1,112,759 )
HSIF17A TRS HKD R E HIF7 INDEX			**	1,133,062
HSIF17I TRS HKD P F .00000 HSIF17_SW 2017-01-26	1/26/2017		**	(832,992 )
HSIF17I TRS HKD R E HIF7 INDEX			**	849,797
HUA NAN FINANCIAL HOLDINGS C COMMON STOCK TWD10.			**	28,196
HUB GROUP INC CL A COMMON STOCK USD.01			**	134,531
HUBBELL INC COMMON STOCK USD.01			**	2,676,981
HUBSPOT INC COMMON STOCK USD.001			**	1,190,604
HULIC CO LTD COMMON STOCK			**	25,834
HUNTINGTON AUTO TRUST HUNT 2016 1 A2	5/15/2019	1.29%	**	8,061,167
HUNTINGTON BANCSHARES INC COMMON STOCK USD.01			**	375,223
HUNTINGTON BANCSHARES SR UNSECURED 03/21 3.15	3/14/2021	3.15%	**	25,352
HUNTSMAN CORP COMMON STOCK USD.01			**	202,362
HURCO COMPANIES INC COMMON STOCK			**	23,733
HURON CONSULTING GROUP INC COMMON STOCK USD.01			**	1,912,291
HUSKY ENERGY INC COMMON STOCK			**	311,029
HUSQVARNA AB B SHS COMMON STOCK SEK2.0			**	96,979
HUTCH WHAMPOA INT 11 LTD COMPANY GUAR 144A 01/17 3.5	1/13/2017	3.50%	**	6,765,307
HUTCH WHAMPOA INT 14 LTD COMPANY GUAR 144A 10/17 1.625	10/31/2017	1.63%	**	2,437,320
HYDRO QUEBEC LOCAL GOVT G 01/22 8.4	1/15/2022	8.40%	**	175,001
HYDRO QUEBEC LOCAL GOVT G 07/24 8.05	7/7/2024	8.05%	**	230,078
HYPERMARCAS SA COMMON STOCK			**	79,481
HYPROP INVESTMENTS LTD UTS REIT			**	39,924
HYSAN DEVELOPMENT CO COMMON STOCK			**	62,007
HYSTER YALE MATERIALS COMMON STOCK USD.01			**	65,364
HYUNDAI AUTO RECEIVABLES TRUST HART 2015 C A2A	11/15/2018	0.99%	**	1,073,071
HYUNDAI CAPITAL AMERICA COMPANY GUAR 144A 06/17 4	6/8/2017	4.00%	**	4,747,127
HYUNDAI DEVELOPMENT CO ENGIN COMMON STOCK KRW5000.			**	279,495
HYUNDAI ENGINEERING + CONST COMMON STOCK KRW5000.			**	220,733
HYUNDAI GLOVIS CO LTD COMMON STOCK KRW500.			**	181,900
HYUNDAI MOBIS CO LTD COMMON STOCK KRW5000.			**	198,033
HYUNDAI WIA CORP COMMON STOCK KRW5000.			**	237,350
IBERDROLA SA COMMON STOCK EUR.75			**	57,218
IBERIABANK CORP COMMON STOCK USD1.0			**	3,779,135
IBM CORP SR UNSECURED 06/42 4	6/20/2042	4.00%	**	145,037
IBM CORP SR UNSECURED 11/39 5.6	11/30/2039	5.60%	**	23,161
ICF INTERNATIONAL INC COMMON STOCK USD.001			**	113,160
ICON PLC COMMON STOCK EUR.06			**	1,907,072
ICONIX BRAND GROUP INC COMMON STOCK USD.001			**	43,496
ICU MEDICAL INC COMMON STOCK USD.1			**	119,796
IDACORP INC COMMON STOCK			**	2,526,451
IDEMITSU KOSAN CO LTD COMMON STOCK			**	367,377
IDT CORP CLASS B COMMON STOCK USD.01			**	20,320
II VI INC COMMON STOCK			**	1,001,192



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Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
IIDA GROUP HOLDINGS CO LTD COMMON STOCK			**	36,115
ILG INC COMMON STOCK USD.01			**	137,002
ILLINOIS ST ILS 04/35 FIXED 6.725	4/1/2035	6.73%	**	407,728
ILLINOIS TOOL WORKS COMMON STOCK USD.01			**	4,434,277
ILLINOIS TOOL WORKS INC SR UNSECURED 09/21 3.375	9/15/2021	3.38%	**	78,275
ILLUMINA INC COMMON STOCK USD.01			**	6,593,292
IMARKETKOREA INC COMMON STOCK KRW500.			**	250,270
IMAX CORP COMMON STOCK			**	2,951,600
IMPERIAL BRANDS PLC COMMON STOCK GBP.1			**	1,019,646
IMPERIAL HOLDINGS LTD COMMON STOCK ZAR.04			**	225,545
IMPERIAL OIL LTD COMMON STOCK			**	219,713
IMPERVA INC COMMON STOCK USD.0001			**	1,498,176
IMPINJ INC COMMON STOCK USD.001			**	1,718,902
IMPLENIA AG REG COMMON STOCK CHF1.02			**	632,297
INC RESEARCH HOLDINGS INC A COMMON STOCK USD.01			**	5,557,348
INCHCAPE PLC COMMON STOCK GBP.1			**	230,996
INCYTE CORP COMMON STOCK USD.001			**	11,337,028
IND + COMM BK OF CHINA H COMMON STOCK CNY1.0			**	870,846
INDEPENDENCE GROUP NL COMMON STOCK			**	399,213
INDEPENDENCE HOLDING CO COMMON STOCK USD1.0			**	34,056
INDEPENDENT BANK CORP MICH COMMON STOCK USD1.0			**	23,935
INDEPENDENT BANK CORP/MA COMMON STOCK USD.01			**	130,262
INDEPENDENT BANK GROUP INC COMMON STOCK USD.01			**	89,544
INDIABULLS HOUSING FINANCE L COMMON STOCK INR2.0			**	87,429
INDIANA MICHIGAN POWER SR UNSECURED 03/23 3.2	3/15/2023	3.20%	**	90,864
INDOFOOD CBP SUKSES MAKMUR T COMMON STOCK IDR50.0			**	99,991
INDOFOOD SUKSES MAKMUR TBK P COMMON STOCK IDR100.			**	94,529
INDONESIA GOVERNMENT SR UNSECURED 03/34 8.375	3/15/2034	8.38%	**	3,310,141
INDONESIA GOVERNMENT SR UNSECURED 05/33 6.625	5/15/2033	6.63%	**	112,022
INDONESIA GOVERNMENT SR UNSECURED 06/32 8.25	6/15/2032	8.25%	**	2,864,447
INDUSTRIA DE DISENO TEXTIL COMMON STOCK EUR.03			**	6,203,106
INDUSTRIAL ALLIANCE INSURANC COMMON STOCK			**	554,383
INDUSTRIAL BANK OF KOREA COMMON STOCK KRW5000.			**	25,268
INDUSTRIAL BANK OF KOREA SR UNSECURED 144A 07/17 2.375	7/17/2017	2.38%	**	1,303,654
INDUSTRIAS PENOLES SAB DE CV COMMON STOCK			**	237,739
INDYMAC RESIDENTIAL ASSET BACK INABS 2005 B M3	8/25/2035	0.94%	**	386,386
INFINEON TECHNOLOGIES AG COMMON STOCK			**	9,460,653
INFINERA CORP COMMON STOCK USD.001			**	69,431
INFORMA PLC COMMON STOCK GBP.001			**	655,103
INFOSYS LTD SP ADR ADR			**	321,529
INFRASTRUTTURE WIRELESS ITAL COMMON STOCK			**	244,222
ING (US) FUNDING LLC	8/11/2017	0.01%	**	11,919,979
ING BANK NV COVERED REGS 12/22 2.625	12/5/2022	2.63%	**	4,262,930
ING BANK NV SR UNSECURED 144A 11/18 2	11/26/2018	2.00%	**	1,199,521
ING GROEP NV COMMON STOCK EUR.01			**	5,894,018
INGENICO GROUP COMMON STOCK EUR1.0			**	459,817
INGERSOLL RAND PLC COMMON STOCK USD1.0			**	2,943,219



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INGEVITY CORP COMMON STOCK USD.01			**	672,035
INGLES MARKETS INC CLASS A COMMON STOCK USD.05			**	69,024
INGREDION INC COMMON STOCK USD.01			**	125,585
INNERWORKINGS INC COMMON STOCK USD.0001			**	52,501
INNOPHOS HOLDINGS INC COMMON STOCK USD.001			**	112,464
INNOSPEC INC COMMON STOCK USD.01			**	161,455
INPHI CORP COMMON STOCK			**	4,180,180
INSIGHT ENTERPRISES INC COMMON STOCK USD.01			**	149,224
INSTEEL INDUSTRIES INC COMMON STOCK			**	65,756
INTEGER HOLDINGS CORP COMMON STOCK USD.001			**	1,875,671
INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01			**	48,128
INTEL CORP COMMON STOCK USD.001			**	21,541,587
INTEL CORP SR UNSECURED 07/22 3.1	7/29/2022	3.10%	**	30,850
INTEL CORP SR UNSECURED 07/25 3.7	7/29/2025	3.70%	**	88,599
INTEL CORP SR UNSECURED 10/21 3.3	10/1/2021	3.30%	**	31,175
INTER PARFUMS INC COMMON STOCK USD.001			**	1,557,263
INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01			**	39,759
INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01			**	35,415,962
INTERCONTINENTALEXCHANGE COMPANY GUAR 10/23 4	10/15/2023	4.00%	**	65,017
INTERFACE INC			**	62,151
INTERFACE INC COMMON STOCK USD.1			**	2,473,476
INTERNAP CORP COMMON STOCK USD.001			**	7,284
INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0			**	271,810
INTERNATIONAL GAME TECHNOLOG COMMON STOCK USD.1			**	348,501
INTERNATIONAL PAPER CO COMMON STOCK USD1.0			**	4,584,384
INTERNATIONAL PAPER CO SR UNSECURED 02/27 3	2/15/2027	3.00%	**	471,719
INTERNET INITIATIVE JAPAN COMMON STOCK			**	464,310
INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1			**	1,904,380
INTERPUMP GROUP SPA COMMON STOCK EUR.52			**	364,602
INTERSIL CORP A COMMON STOCK USD.01			**	1,926,854
INTESA SANPAOLO SPA COMPANY GUAR 01/17 2.375	1/13/2017	2.38%	**	400,055
INTESA SANPAOLO SPA SUBORDINATED 144A 01/26 5.71	1/15/2026	5.71%	**	1,145,135
INTESA SANPAOLO SPA SUBORDINATED 144A 06/24 5.017	6/26/2024	5.02%	**	462,093
INTL BUSINESS MACHINES CORP COMMON STOCK USD.2			**	3,490,272
INTL FCSTONE INC COMMON STOCK USD.01			**	68,983
INTL LEASE FINANCE CORP SR UNSECURED 03/17 8.75	3/15/2017	8.75%	**	101,375
INTL LEASE FINANCE CORP SR UNSECURED 05/19 6.25	5/15/2019	6.25%	**	215,000
INTL SPEEDWAY CORP CL A COMMON STOCK USD.01			**	98,072
INTRA CELLULAR THERAPIES INC COMMON STOCK USD.0001			**	961,293
INTRALINKS HOLDINGS INC COMMON STOCK USD.001			**	2,052,863
INTREPID POTASH INC COMMON STOCK USD.001			**	14,071
INTUIT INC COMMON STOCK USD.01			**	32,661,099
INTUIT INC SR UNSECURED 03/17 5.75	3/15/2017	5.75%	**	65,577
INVACARE CORP COMMON STOCK USD.25			**	41,460
INVENTEC CO LTD COMMON STOCK TWD10.			**	115,201
INVESTEC LTD COMMON STOCK ZAR.0002			**	39,538
INVESTEC PLC COMMON STOCK GBP.0002			**	673,832



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INVESTMENT TECHNOLOGY GROUP COMMON STOCK USD.01			** 68,794
INVESTOR AB B SHS COMMON STOCK SEK6.25			** 170,239
INVESTORS BANCORP INC COMMON STOCK USD.01			** 351,303
INVESTORS REAL ESTATE TRUST REIT			** 54,808
INVESTORS TITLE CO COMMON STOCK			** 32,427
INVINCIBLE INVESTMENT CORP REIT			** 329,389
ION GEOPHYSICAL CORP COMMON STOCK			** 4,386
IPALCO ENTERPRISES INC SR SECURED 07/20 3.45	7/15/2020	3.45%	** 1,017,500
IPG PHOTONICS CORP COMMON STOCK USD.0001			** 1,174,649
IPSOS COMMON STOCK EUR.25			** 254,980
IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001			** 89,539
IROBOT CORP COMMON STOCK USD.01			** 1,058,296
IRONWOOD PHARMACEUTICALS INC COMMON STOCK USD.001			** 1,981,767
ISS A/S COMMON STOCK DKK1.0			** 477,304
ITAU UNIBANCO H SPON PRF ADR ADR			** 567,857
ITAUSA INVESTIMENTOS ITAU PR PREFERENCE			** 538,468
ITC LTD COMMON STOCK INR1.			** 89,760
ITOCHU CORP COMMON STOCK			** 263,468
ITRON INC COMMON STOCK			** 2,823,033
ITT INC COMMON STOCK USD1.0			** 2,455,520
IWG PLC COMMON STOCK			** 713,417
IXIA COMMON STOCK			** 72,128
IXYS CORPORATION COMMON STOCK USD.01			** 59,214
J + J SNACK FOODS CORP COMMON STOCK			** 3,952,197
J ALEXANDER S HOLDINGS COMMON STOCK USD.001			** 13,276
J P MORGAN MBS FUND COMMINGLED J P MORGAN MBS FUND COMMINGLED			** 37,175,368
J.C. PENNEY CO INC COMMON STOCK USD.5			** 242,336
J2 GLOBAL INC COMMON STOCK USD.01			** 12,943,132
JABIL CIRCUIT INC COMMON STOCK USD.001			** 441,564
JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01			** 4,971,680
JACK IN THE BOX INC COMMON STOCK USD.01			** 1,481,686
JACKSON NATL LIFE GLOBAL SECURED 144A 04/21 2.25	4/29/2021	2.25%	** 49,309
JACKSON NATL LIFE GLOBAL SR SECURED 144A 10/17 VAR	10/13/2017	1.46%	** 11,577,564
JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0			** 3,644,751
JAPAN (2 YEAR ISSUE) SR UNSECURED 12/18 0.1	12/15/2018	0.10%	** 4,052,513
JAPAN (20 YEAR ISSUE) SR UNSECURED 09/34 1.4	9/20/2034	1.40%	** 99,533
JAPAN (30 YEAR ISSUE) SR UNSECURED 09/46 0.5	9/20/2046	0.50%	** 3,080,302
JAPAN FIN ORG MUNICIPAL SR UNSECURED 144A 04/21 2.125	4/13/2021	2.13%	** 1,858,405
JAPAN FIN ORG MUNICIPAL SR UNSECURED 144A 10/23 2.125	10/25/2023	2.13%	** 1,236,669
JAPAN GOVT CPI LINKED SR UNSECURED 03/26 0.1	3/10/2026	0.10%	** 8,291,419
JAPAN PRIME REALTY INVESTMEN REIT			** 71,068
JAPAN REAL ESTATE INVESTMENT REIT			** 92,845
JAPAN RETAIL FUND INVESTMENT REIT			** 66,942
JAPAN TOBACCO INC COMMON STOCK			** 3,888,987
JAPAN TREASURY DISC BILL BILLS 01/17 0.00000	1/10/2017	0.01%	** 1,286,057

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JAPAN TREASURY DISC BILL BILLS 01/17 0.00000	1/16/2017	** 6,430,445
JAPAN TREASURY DISC BILL BILLS 01/17 0.00000	1/30/2017	** 2,744,137

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JAPAN TREASURY DISC BILL BILLS 02/17 0.00000	2/6/2017		**	12,091,957
JAPAN TREASURY DISC BILL BILLS 02/17 0.00000	2/13/2017	0.01%	**	2,315,613
JAPAN TREASURY DISC BILL BILLS 02/17 0.00000	2/27/2017		**	15,096,163
JAPAN TREASURY DISC BILL BILLS 03/17 0.00000	3/6/2017		**	7,119,754
JAPAN TREASURY DISC BILL BILLS 03/17 0.00000	3/13/2017	0.01%	**	19,473,286
JAPAN TREASURY DISC BILL BILLS 03/17 0.00000	3/21/2017		**	7,378,053
JAPAN TREASURY DISC BILL BILLS 03/17 0.00000	3/21/2017	0.01%	**	943,704
JAPAN TREASURY DISC BILL BILLS 03/17 0.00000	3/27/2017	0.01%	**	85,796
JASTRZEBSKA SPOLKA WEGLOWA S COMMON STOCK PLN5.			**	279,809
JBS SA COMMON STOCK			**	255,342
JD.COM INC ADR ADR USD.00002			**	250,126
JEAN COUTU GROUP INC CLASS A COMMON STOCK			**	204,356
JEFFERIES GROUP LLC SR UNSECURED 04/18 5.125	4/13/2018	5.13%	**	72,355
JEFFERIES GROUP LLC SR UNSECURED 04/21 6.875	4/15/2021	6.88%	**	79,634
JETBLUE AIRWAYS CORP COMMON STOCK USD.01			**	180,705
JG SUMMIT HOLDINGS INC COMMON STOCK PHP1.			**	46,091
JIANGXI COPPER CO LTD H COMMON STOCK CNY1.0			**	27,911
JM SMUCKER CO/THE COMMON STOCK			**	2,567,219
JOHN B. SANFILIPPO + SON INC COMMON STOCK USD.01			**	57,720
JOHN DEERE CAPITAL CORP SR UNSECURED 03/18 1.3	3/12/2018	1.30%	**	174,529
JOHN DEERE CAPITAL CORP SR UNSECURED 10/17 1.2	10/10/2017	1.20%	**	54,964
JOHNSON + JOHNSON COMMON STOCK USD1.0			**	25,077,415
JOHNSON CONTROLS INTERNATIONAL COMMON STOCK USD.01			**	19,048,933
JOHNSON CONTROLS INTL PL SR UNSECURED 02/26 3.9	2/14/2026	3.90%	**	39,141
JOHNSON CONTROLS INTL PL SR UNSECURED 11/17 1.4	11/2/2017	1.40%	**	3,730,967
JOHNSON MATTHEY PLC COMMON STOCK GBP1.109245			**	582,423
JOHNSON OUTDOORS INC A COMMON STOCK USD.05			**	36,594
JOLLIBEE FOODS CORP COMMON STOCK PHP1.0			**	276,878
JP MORGAN CHASE COMMERCIAL MOR JPMCC 2007 LDPX A3	1/15/2049	5.42%	**	48,820
JPMCB LIQUIDITY FUND JP MORGAN SHORT TERM EQUITY IN			**	430,186,802
JPMORGAN CHASE + CO COMMON STOCK USD1.0			**	34,264,206
JPMORGAN CHASE + CO JR SUBORDINA 12/49 VAR	12/29/2049	5.30%	**	510,280
JPMORGAN CHASE + CO SR UNSECURED 01/20 2.25	1/23/2020	2.25%	**	1,396,704
JPMORGAN CHASE + CO SR UNSECURED 01/22 4.5	1/24/2022	4.50%	**	539,216
JPMORGAN CHASE + CO SR UNSECURED 05/21 4.625	5/10/2021	4.63%	**	1,615,095
JPMORGAN CHASE + CO SR UNSECURED 06/21 2.4	6/7/2021	2.40%	**	1,486,221
JPMORGAN CHASE + CO SR UNSECURED 07/25 3.9	7/15/2025	3.90%	**	1,028,279
JPMORGAN CHASE + CO SR UNSECURED 10/20 2.55	10/29/2020	2.55%	**	2,298,303
JPN BANK FOR INT L COOP GOVT GUARANT 11/21 2	11/4/2021	2.00%	**	975,161
JSW STEEL LTD COMMON STOCK INR10.			**	129,825
JTEKT CORP COMMON STOCK			**	429,682
JULIUS BAER GROUP LTD COMMON STOCK CHF.02			**	2,573,751
JUNGHEINRICH PRFD PREFERENCE			**	974,709
JUNIPER NETWORKS INC COMMON STOCK USD.00001			**	7,432,804
JUST EAT PLC COMMON STOCK GBP.01			**	5,317,061
JYSKE BANK REG COMMON STOCK DKK10.			**	305,676
K12 INC COMMON STOCK USD.0001			**	70,442



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K2M GROUP HOLDINGS INC COMMON STOCK USD.001			**	747,191
KABU.COM SECURITIES CO LTD COMMON STOCK			**	382,578
KADANT INC COMMON STOCK USD.01			**	2,079,698
KAJIMA CORP COMMON STOCK			**	277,447
KAMAN CORP COMMON STOCK USD1.0			**	130,398
KANEKA CORP COMMON STOCK			**	342,813
KANSAS CITY POWER + LT SR UNSECURED 03/23 3.15	3/15/2023	3.15%	**	23,821
KANSAS CITY POWER + LT SR UNSECURED 10/41 5.3	10/1/2041	5.30%	**	69,441
KAPSTONE PAPER AND PACKAGING COMMON STOCK USD.0001			**	205,660
KAR AUCTION SERVICES INC COMMON STOCK USD.01			**	3,807,245
KARYOPHARM THERAPEUTICS INC COMMON STOCK USD.0001			**	16,920
KAZ MINERALS PLC COMMON STOCK GBP.2			**	274,093
KB FINANCIAL GROUP INC COMMON STOCK KRW5000.			**	204,149
KB HOME COMMON STOCK USD1.0			**	139,365
KBC BANK NV SUBORDINATED REGS 01/23 VAR	1/25/2023	8.00%	**	2,319,900
KBC GROEP NV COMMON STOCK			**	2,796,077
KCG HOLDINGS INC CL A COMMON STOCK USD.01			**	156,178
KDDI CORP COMMON STOCK			**	124,333
KEARNY FINANCIAL CORP/MD COMMON STOCK USD.01			**	116,516
KELLOGG CO SR UNSECURED 12/20 4	12/15/2020	4.00%	**	94,774
KELLY SERVICES INC A COMMON STOCK USD1.0			**	72,817
KEMET CORP COMMON STOCK USD.01			**	19,704
KEMPER CORP COMMON STOCK USD.1			**	231,556
KEPCO PLANT SERVICE + ENGINE COMMON STOCK KRW200.			**	258,525
KERRY PROPERTIES LTD COMMON STOCK HKD1.0			**	642,104
KEY TRONIC CORP COMMON STOCK			**	9,697
KEYCORP COMMON STOCK USD1.0			**	115,174
KEYCORP SR UNSECURED 03/21 5.1	3/24/2021	5.10%	**	218,707
KEYW HOLDING CORP/THE COMMON STOCK			**	44,708
KIA MOTORS CORP COMMON STOCK KRW5000.0			**	169,115
KILROY REALTY CORP REIT USD.01			**	200,257
KIMBALL ELECTRONICS INC COMMON STOCK			**	52,998
KIMBALL INTERNATIONAL B COMMON STOCK USD.05			**	18,789
KINDER MORGAN ENER PART COMPANY GUAR 02/17 6	2/1/2017	6.00%	**	20,061
KINDER MORGAN ENER PART COMPANY GUAR 02/20 6.85	2/15/2020	6.85%	**	891,814
KINDER MORGAN INC COMPANY GUAR 144A 02/21 5	2/15/2021	5.00%	**	532,588
KINDRED HEALTHCARE INC COMMON STOCK USD.25			**	61,677
KINGBOARD LAMINATES HLDG LTD COMMON STOCK HKD.1			**	358,732
KINGFISHER PLC COMMON STOCK GBP.157143			**	755,186
KINGPAK TECHNOLOGY INC COMMON STOCK TWD10.0			**	2,128,176
KINNEVIK AB B COMMON STOCK SEK.1			**	67,043
KINROSS GOLD CORP COMMON STOCK			**	557,437
KINTETSU WORLD EXPRESS INC COMMON STOCK			**	332,164
KIRBY CORP COMMON STOCK USD.1			**	349,657
KIRKLAND S INC COMMON STOCK			**	27,018
KITE REALTY GROUP TRUST REIT USD.01			**	84,622
KLA TENCOR CORP COMMON STOCK USD.001			**	5,546,547



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Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
KLEPIERRE REIT EUR1.4			**	63,654
KLX INC COMMON STOCK USD.01			**	219,325
KMG CHEMICALS INC COMMON STOCK USD.01			**	43,829
KMH17A TRS KRW P F .00000 KMH17_SW 2017-03-09	3/9/2017		**	(1,032,834 )
KMH17A TRS KRW R E KMH7 INDEX			**	1,076,544
KMH17I TRS KRW P F .00000 KMH17_SW 2017-03-09	3/9/2017		**	(836,700 )
KMH17I TRS KRW R E KMH7 INDEX			**	861,235
KNIGHT TRANSPORTATION INC COMMON STOCK USD.01			**	1,051,816
KNOLL INC COMMON STOCK USD.01			**	2,081,763
KNOWLES CORP COMMON STOCK USD.01			**	92,490
KOMATSU LTD COMMON STOCK			**	74,907
KOMMUNALBANKEN AS SR UNSECURED 144A 06/20 VAR	6/16/2020	1.30%	**	1,301,387
KONAMI HOLDINGS CORP COMMON STOCK			**	1,238,325
KONICA MINOLTA INC COMMON STOCK			**	349,390
KONINKLIJKE AHOLD DELHAIZE N COMMON STOCK EUR.01			**	240,527
KONINKLIJKE DSM NV COMMON STOCK EUR1.5			**	206,130
KONINKLIJKE PHILIPS NV COMMON STOCK EUR.2			**	219,742
KONINKLIJKE PHILIPS NV SR UNSECURED 03/22 3.75	3/15/2022	3.75%	**	52,093
KONINKLIJKE PHILIPS NVR NY NY REG SHRS			**	3,709,425
KOREA ELECTRIC POWER CORP COMMON STOCK KRW5000.			**	117,328
KOREA LAND + HOUSING COR SR UNSECURED 144A 08/17 1.875	8/2/2017	1.88%	**	299,713
KOREA TREASURY BOND SR UNSECURED 03/17 3.5	3/10/2017	3.50%	**	978,917
KOREA TREASURY BOND SR UNSECURED 06/22 3.75	6/10/2022	3.75%	**	693,828
KOREA TREASURY BOND SR UNSECURED 09/18 5.75	9/10/2018	5.75%	**	975,994
KOREA TREASURY BOND SR UNSECURED 12/31 4	12/10/2031	4.00%	**	271,970
KOREA ZINC CO LTD COMMON STOCK KRW5000.			**	93,600
KORN/FERRY INTERNATIONAL COMMON STOCK USD.01			**	141,764
KOSMOS ENERGY LTD COMMON STOCK USD.01			**	131,445
KRAFT HEINZ FOODS CO COMPANY GUAR 02/20 5.375	2/10/2020	5.38%	**	17,330
KRAFT HEINZ FOODS CO COMPANY GUAR 06/22 3.5	6/6/2022	3.50%	**	25,424
KRAFT HEINZ FOODS CO COMPANY GUAR 06/42 5	6/4/2042	5.00%	**	76,795
KRATON CORP COMMON STOCK USD.01			**	75,757
KRATOS DEFENSE + SECURITY COMMON STOCK USD.001			**	28,823
KROGER CO COMPANY GUAR 04/31 7.5	4/1/2031	7.50%	**	67,326
KROGER CO SR UNSECURED 01/21 3.3	1/15/2021	3.30%	**	82,202
KROGER CO SR UNSECURED 02/24 4	2/1/2024	4.00%	**	142,961
KRONOS WORLDWIDE INC COMMON STOCK USD.01			**	74,649
KRUNG THAI BANK NVDR NVDR THB5.15			**	51,898
KT CORP SP ADR ADR			**	118,652
KT+G CORP COMMON STOCK KRW5000.			**	112,808
KUALA LUMPUR KEPONG BHD COMMON STOCK MYR1.			**	24,610
KUBOTA CORP COMMON STOCK			**	2,190,143
KUEHNE + NAGEL INTL AG REG COMMON STOCK CHF1.0			**	1,207,937
KULICKE + SOFFA INDUSTRIES COMMON STOCK			**	122,608
KURARAY CO LTD COMMON STOCK			**	64,739
KYOCERA CORP COMMON STOCK			**	3,278,858
KYUSHU FINANCIAL GROUP INC COMMON STOCK			**	58,471



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L BRANDS INC COMMON STOCK USD.5			**	14,453,065
L OREAL COMMON STOCK EUR.2			**	2,655,799
LA QUINTA HOLDINGS INC COMMON STOCK USD.01			**	34,388
LA Z BOY INC COMMON STOCK USD1.0			**	136,837
LAB CORP OF AMER HLDGS SR UNSECURED 08/17 2.2	8/23/2017	2.20%	**	45,210
LAB CORP OF AMER HLDGS SR UNSECURED 11/18 2.5	11/1/2018	2.50%	**	40,353
LABORATORY CORP OF AMER SR UNSECURED 02/22 3.2	2/1/2022	3.20%	**	47,390
LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1			**	14,180,855
LADENBURG THALMANN FINANCIAL COMMON STOCK USD.0001			**	18,298
LAGARDERE SCA COMMON STOCK EUR6.1			**	591,408
LAKE SUNAPEE BANK GROUP COMMON STOCK USD.01			**	19,344
LAKELAND BANCORP INC COMMON STOCK			**	75,953
LAKELAND FINANCIAL CORP COMMON STOCK			**	116,506
LAM RESEARCH CORP COMMON STOCK USD.001			**	13,113,269
LAND MARK OPTOELECTRONICS COMMON STOCK TWD10.0			**	3,086,635
LAND SECURITIES GROUP PLC REIT GBP.1			**	165,335
LANDEC CORP COMMON STOCK USD.001			**	38,185
LANDWIRTSCH. RENTENBANK GOVT GUARANT 01/23 4.25	1/24/2023	4.25%	**	229,842
LARGAN PRECISION CO LTD COMMON STOCK TWD10.			**	9,818,792
LASALLE HOTEL PROPERTIES REIT USD.01			**	215,484
LATTICE SEMICONDUCTOR CORP COMMON STOCK USD.01			**	46,817
LAYNE CHRISTENSEN COMPANY COMMON STOCK USD.01			**	15,598
LAZARD LTD CL A COMMON STOCK USD.01			**	143,692
LB UBS COMMERCIAL MORTGAGE TRU LBUBS 2007 C7 A3	9/15/2045	5.87%	**	163,387
LCI INDUSTRIES COMMON STOCK USD.01			**	2,011,693
LEAF GROUP LTD COMMON STOCK USD.0001			**	12,753
LEASEPLAN CORPORATION NV SR UNSECURED 144A 05/18 2.5	5/16/2018	2.50%	**	1,802,617
LEE + MAN PAPER MANUFACTURIN COMMON STOCK HKD.025			**	213,526
LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01			**	1,252,185
LEGG MASON INC COMMON STOCK USD.1			**	346,418
LEGRAND SA COMMON STOCK EUR4.			**	1,585,396
LENDLEASE GROUP STAPLED SECURITY			**	150,961
LENNAR CORP A COMMON STOCK USD.1			**	1,918,971
LETRA TESOURO NACIONAL BILLS 01/18 0.00000	1/1/2018		**	2,811,583
LETRA TESOURO NACIONAL BILLS 04/17 0.00000	4/1/2017		**	5,162,689
LETRA TESOURO NACIONAL BILLS 04/17 0.00000	4/1/2017	0.01%	**	2,382,275
LETRA TESOURO NACIONAL BILLS 07/17 0.00000	7/1/2017	0.01%	**	11,215,450
LEXICON PHARMACEUTICALS INC COMMON STOCK USD.001			**	338,337
LEXINGTON REALTY TRUST REIT USD.0001			**	151,654
LG CORP COMMON STOCK KRW5000.			**	224,690
LG INNOTEK CO LTD COMMON STOCK KRW5000.			**	324,968
LG UPLUS CORP COMMON STOCK KRW5000.			**	48,917
LHC GROUP INC COMMON STOCK USD.01			**	84,317
LI + FUNG LTD COMMON STOCK HKD.0125			**	1,225,342
LIBBEY INC COMMON STOCK USD.01			**	19,460
LIBERTY GLOBAL PLC C COMMON STOCK USD.01			**	9,174,330
LIBERTY GLOBAL PLC A COMMON STOCK USD.01			**	2,457,050





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LIBERTY INTERACTIVE CORP Q A TRACKING STK USD.01			**	21,741,497
LIBERTY MEDIA COR SIRIUSXM C TRACKING STK			**	7,334,182
LIBERTY MUTUAL GROUP INC COMPANY GUAR 144A 05/22 4.95	5/1/2022	4.95%	**	81,834
LIBERTY MUTUAL GROUP INC COMPANY GUAR 144A 06/23 4.25	6/15/2023	4.25%	**	52,349
LIBERTY TAX INC COMMON STOCK USD.01			**	10,425
LIBERTY TRIPADVISOR HDG A COMMON STOCK USD.01			**	47,603
LIFE STORAGE INC REIT USD.01			**	26,175
LIFEPOINT HEALTH INC COMMON STOCK USD.01			**	1,610,166
LIFESTYLE CHINA GROUP LTD COMMON STOCK HKD.005			**	61,801
LIFESTYLE INTL HLDGS LTD COMMON STOCK HKD.005			**	324,384
LIFETIME BRANDS INC COMMON STOCK USD.01			**	23,643
LIMELIGHT NETWORKS INC COMMON STOCK USD.001			**	25,313
LIMONEIRA CO COMMON STOCK USD.01			**	30,867
LINCOLN NATIONAL CORP SR UNSECURED 02/20 6.25	2/15/2020	6.25%	**	82,831
LINCOLN NATIONAL CORP SR UNSECURED 03/22 4.2	3/15/2022	4.20%	**	26,461
LINDE AG COMMON STOCK			**	1,872,854
LINDSAY CORP COMMON STOCK USD1.0			**	28,725
LINK REIT REIT			**	217,770
LIQUIDITY SERVICES INC COMMON STOCK USD.001			**	29,981
LITE ON TECHNOLOGY CORP COMMON STOCK TWD10.			**	72,878
LITTELFUSE INC COMMON STOCK USD.01			**	1,973,314
LLOYDS BANK PLC COVERED REGS 03/25 5.125	3/7/2025	5.13%	**	465,241
LLOYDS BANK PLC COVERED REGS 03/27 4.875	3/30/2027	4.88%	**	6,051,356
LLOYDS BANKING GROUP PLC COMMON STOCK			**	271,170
LLOYDS BANKING GROUP PLC JR SUBORDINA REGS 12/49 VAR	12/29/2049	7.63%	**	1,548,066
LLOYDS BANKING GROUP PLC JR SUBORDINA REGS 12/49 VAR	12/29/2049	7.88%	**	913,838
LMI AEROSPACE INC COMMON STOCK USD.02			**	11,482
LOBLAW COMPANIES LTD COMMON STOCK			**	1,668,296
LOCKHEED MARTIN CORP COMMON STOCK USD1.0			**	5,833,850
LOCKHEED MARTIN CORP SR UNSECURED 09/21 3.35	9/15/2021	3.35%	**	92,941
LOGMEIN INC W/I COMMON STOCK USD.01			**	3,442,201
LOJAS RENNER S.A. COMMON STOCK			**	44,849
LONDON STOCK EXCHANGE GROUP COMMON STOCK GBP.06918605			**	101,179
LONGF 2013 1A AR CLAS/ISIT/MPP	1/15/2024	2.14%	**	2,500,000
LONZA GROUP AG REG COMMON STOCK			**	2,034,211
LOS ANGELES CA DEPT OF ARPTS LOSAPT 05/39 FIXED 6.582	5/15/2039	6.58%	**	50,894
LOS ANGELES CA UNIF SCH DIST LOSSCD 07/34 FIXED 6.758	7/1/2034	6.76%	**	536,800
LOTTE CHEMICAL CORP COMMON STOCK KRW5000.0			**	541,982
LOWE S COMPANIES INC SR UNSECURED 04/22 3.12	4/15/2022	3.12%	**	122,943
LOWE S COS INC COMMON STOCK USD.5			**	11,174,374
LSB INDUSTRIES INC COMMON STOCK USD.1			**	17,261
LSI INDUSTRIES INC COMMON STOCK			**	23,960
LT GROUP INC COMMON STOCK PHP1.0			**	198,509
LUBY S INC COMMON STOCK USD.32			**	12,284
LUKOIL PJSC SPON ADR ADR RUB.025			**	334,188



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LUMINEX CORP COMMON STOCK USD.001			**	68,357
LUMOS NETWORKS CORP COMMON STOCK USD.01			**	35,223
LUNDIN MINING CORP COMMON STOCK			**	739,242
LUXOTTICA GROUP SPA COMMON STOCK EUR.06			**	1,770,648
LVMH MOET HENNESSY LOUIS VUI COMMON STOCK EUR.3			**	5,247,270
LYDALL INC COMMON STOCK USD.1			**	2,253,196
M + T BANK CORP COMMON STOCK USD.5			**	12,345,456
M DIAS BRANCO SA COMMON STOCK			**	116,611
M/I HOMES INC COMMON STOCK USD.01			**	61,943
MACATAWA BANK CORP COMMON STOCK			**	35,207
MACK CALI REALTY CORP REIT USD.01			**	175,484
MACOM TECHNOLOGY SOLUTIONS H COMMON STOCK USD.001			**	9,555,432
MACQUARIE BANK LTD SR UNSECURED 144A 03/17 1.65	3/24/2017	1.65%	**	7,025,820
MACQUARIE BANK LTD SR UNSECURED 144A 06/19 2.6	6/24/2019	2.60%	**	55,383
MACQUARIE BANK LTD SR UNSECURED 144A 10/17 1.6	10/27/2017	1.60%	**	249,984
MACQUARIE INFRASTRUCTURE COR COMMON STOCK USD.001			**	291,587
MACQUARIE MEXICO REAL ESTATE REIT			**	271,288
MACYS RETAIL HLDGS INC COMPANY GUAR 07/17 7.45	7/15/2017	7.45%	**	123,788
MADISON SQUARE GARDEN CO A COMMON STOCK USD.01			**	241,143
MAGELLAN HEALTH INC COMMON STOCK USD.01			**	2,337,115
MAGELLAN MIDSTREAM PARTN SR UNSECURED 09/46 4.25	9/15/2046	4.25%	**	21,610
MAGNA INTERNATIONAL INC COMMON STOCK			**	1,254,260
MAGNA INTERNATIONAL INC COMMON STOCK			**	108,118
MAIDEN HOLDINGS LTD COMMON STOCK USD.01			**	126,984
MAINSOURCE FINANCIAL GROUP I COMMON STOCK			**	70,520
MALAYAN BANKING BHD COMMON STOCK MYR1.			**	36,375
MALAYSIA GOVERNMENT SR UNSECURED 03/27 3.892	3/15/2027	3.89%	**	192,554
MALAYSIA GOVERNMENT SR UNSECURED 06/31 4.232	6/30/2031	4.23%	**	787,994
MALAYSIA GOVERNMENT SR UNSECURED 10/17 3.314	10/31/2017	3.31%	**	357,166
MALAYSIA GOVERNMENT SR UNSECURED 11/19 4.378	11/29/2019	4.38%	**	250,180
MALIN CLO BV MALIN 2007 1A A1 144A	5/7/2023	0.03%	**	1,001,408
MALLINCKRODT PLC COMMON STOCK USD.2			**	209,045
MANITOWOC COMPANY INC COMMON STOCK USD.01			**	58,718
MANITOWOC FOODSERVICE INC COMMON STOCK USD.01			**	133,744
MANPOWERGROUP INC COMMON STOCK USD.01			**	1,493,105
MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01			**	103,935
MAPFRE SA COMMON STOCK EUR.1			**	148,341
MARATHON OIL CORP COMMON STOCK USD1.0			**	10,415,427
MARATHON OIL CORP SR UNSECURED 11/22 2.8	11/1/2022	2.80%	**	81,282
MARICO LTD COMMON STOCK INR1.			**	266,989
MARINEMAX INC COMMON STOCK USD.001			**	47,601
MARKEL CORP COMMON STOCK			**	1,889,501
MARLIN BUSINESS SERVICES INC COMMON STOCK USD.01			**	25,707
MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01			**	8,396,154
MARRIOTT VACATIONS WORLD COMMON STOCK USD.01			**	1,347,163
MARSH + MCLENNAN COS INC SR UNSECURED 03/20 2.35	3/6/2020	2.35%	**	79,069
MARTEN TRANSPORT LTD COMMON STOCK USD.01			**	71,648



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MARVELL TECHNOLOGY GROUP LTD COMMON STOCK USD.002			**	8,179,513
MASSACHUSETTS EDUCATIONAL FINA MEFA 2008 1 A1	4/25/2038	1.83%	**	38,150
MASSMUTUAL GLOBAL FUNDIN SR SECURED 144A 08/18 2.1	8/2/2018	2.10%	**	100,868
MASSMUTUAL GLOBAL FUNDIN SR SECURED 144A 10/22 2.5	10/17/2022	2.50%	**	98,197
MASTEC INC COMMON STOCK USD.1			**	203,873
MASTERCARD INC A COMMON STOCK USD.0001			**	53,288,564
MATADOR RESOURCES CO COMMON STOCK USD.01			**	1,902,118
MATERION CORP COMMON STOCK			**	81,180
MATRIX SERVICE CO COMMON STOCK USD.01			**	58,362
MATSON INC COMMON STOCK			**	1,741,577
MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0			**	203,729
MAXIM INTEGRATED PRODUCTS COMMON STOCK USD.001			**	2,700,479
MAXIMUS INC COMMON STOCK			**	2,246,105
MAXLINEAR INC CLASS A COMMON STOCK			**	5,542,955
MAZDA MOTOR CORP COMMON STOCK			**	795,062
MB FINANCIAL INC COMMON STOCK USD.01			**	153,261
MBIA INC COMMON STOCK USD1.0			**	168,664
MBT FINANCIAL CORP COMMON STOCK			**	25,594
MCCLATCHY CO CLASS A COMMON STOCK USD.01			**	5,536
MCDERMOTT INTL INC COMMON STOCK USD1.0			**	134,306
MCDONALD S CORP SR UNSECURED 07/40 4.875	7/15/2040	4.88%	**	84,537
MCGRATH RENTCORP COMMON STOCK			**	100,405
MCKESSON CORP COMMON STOCK USD.01			**	19,321,847
MDC HOLDINGS INC COMMON STOCK USD.01			**	118,738
MEAD JOHNSON NUTRITION CO COMMON STOCK USD.01			**	1,255,424
MEDCO HEALTH SOLUTIONS COMPANY GUAR 09/20 4.125	9/15/2020	4.13%	**	125,916
MEDIA GENERAL INC COMMON STOCK			**	138,965
MEDIATEK INC COMMON STOCK TWD10.			**	497,099
MEDICAL PROPERTIES TRUST INC REIT USD.001			**	78,560
MEDICINES COMPANY COMMON STOCK USD.001			**	3,683,372
MEDIDATA SOLUTIONS INC COMMON STOCK USD.01			**	1,774,461
MEDIOBANCA SPA COMMON STOCK EUR.5			**	562,739
MEDNAX INC COMMON STOCK USD.01			**	3,456,254
MEDTRONIC PLC COMMON STOCK USD.1			**	33,979,488
MEDY TOX INC COMMON STOCK KRW500.			**	388,546
MEETME INC COMMON STOCK USD.001			**	20,154
MEGA FINANCIAL HOLDING CO LT COMMON STOCK TWD10.			**	15,700
MEIJI HOLDINGS CO LTD COMMON STOCK			**	887,452
MELIA HOTELS INTERNATIONAL COMMON STOCK EUR.2			**	768,980
MELLON RESIDENTIAL FUNDING COR MRFC 2000 TBC2 A1	6/15/2030	1.18%	**	388,297
MENTOR GRAPHICS CORP COMMON STOCK			**	266,899
MERCANTILE BANK CORP COMMON STOCK			**	65,673
MERCEDES BENZ AUTO LEASE TRUST MBALT 2016 B A2	1/15/2019	1.15%	**	3,192,947
MERCER INTERNATIONAL INC COMMON STOCK USD1.0			**	85,275
MERCHANTS BANCSHARES INC COMMON STOCK USD.01			**	33,333
MERCK + CO. INC. COMMON STOCK USD.5			**	20,897,378
MERCK KGAA COMMON STOCK			**	3,234,612



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Security Name	Maturity Date	Rate	Current Cost	Value (in dollars)
MERCURY SYSTEMS INC COMMON STOCK USD.01			**	105,317
MEREDITH CORP COMMON STOCK USD1.0			**	2,452,477
MERIDIAN BANCORP INC COMMON STOCK			**	81,024
MERIT MEDICAL SYSTEMS INC COMMON STOCK			**	116,786
MERITAGE HOMES CORP COMMON STOCK USD.01			**	135,546
MERRILL LYNCH CAN 98001212	6/1/2020	0.98%	**	361,062
MERRILL LYNCH CAN 98001247	7/1/2020	1.18%	**	928,734
MERRILL LYNCH MORTGAGE INVESTO MLMI 2005 WMC1 M2	9/25/2035	1.39%	**	939,816
MERRILL LYNCH MORTGAGE TRUST MLMT 2008 C1 A4	2/12/2051	5.69%	**	92,735
MET LIFE GLOB FUNDING I SECURED 144A 01/18 1.5	1/10/2018	1.5%	**	8,501,394
MET LIFE GLOB FUNDING I SECURED 144A 04/20 2	4/14/2020	2%	**	889,868
MET LIFE GLOB FUNDING I SECURED 144A 09/18 1.35	9/14/2018	1.35%	**	5,961,630
MET LIFE GLOB FUNDING I SR SECURED 144A 04/22 3.875	4/11/2022	3.88%	**	301,161
MET TRANSPRTN AUTH NY REVENUE MTATRN 11/39 FIXED 6.668	11/15/2039	6.67%	**	397,842
META FINANCIAL GROUP INC COMMON STOCK USD.01			**	63,284
METAIR INVESTMENTS LTD COMMON STOCK			**	521,565
METHODE ELECTRONICS INC COMMON STOCK USD.5			**	50,985
METLIFE INC COMMON STOCK USD.01			**	7,464,843
METLIFE INC JR SUBORDINA 12/49 VAR	12/29/2049	5.25%	**	607,500
METLIFE INC SR UNSECURED 06/35 5.7	6/15/2035	5.70%	**	58,832
METRO AG COMMON STOCK			**	185,927
METRO PACIFIC INVESTMENTS CO COMMON STOCK PHP1.			**	73,630
METROPOLITAN BANK + TRUST COMMON STOCK PHP20.			**	17,481
MEXICO CETES BILLS 02/17 0.00000	2/2/2017		**	3,002,834
MGM GROWTH PROPERTIES LLC A REIT			**	520,525
MGP INGREDIENTS INC COMMON STOCK			**	31,088
MICHELIN (CGDE) COMMON STOCK EUR2.			**	555,763
MICRO STAR INTERNATIONAL CO COMMON STOCK TWD10.			**	52,524
MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001			**	20,601,323
MICRON TECHNOLOGY INC COMMON STOCK USD.1			**	29,435,930
MICROSEMI CORP COMMON STOCK USD.2			**	86,514
MICROSOFT CORP COMMON STOCK USD.00000625			**	111,884,499
MICROSOFT CORP SR UNSECURED 08/23 2	8/8/2023	2%	**	81,243
MICROSOFT CORP SR UNSECURED 08/36 3.45	8/8/2036	3.45%	**	80,781
MICROSOFT CORP SR UNSECURED 11/22 2.125	11/15/2022	2.13%	**	146,168
MID AMERICA APARTMENT COMM REIT USD.01			**	332,732
MIDDLEBY CORP COMMON STOCK USD.01			**	415,927
MIDSOUTH BANCORP INC COMMON STOCK USD.1			**	15,327
MIDWESTONE FINANCIAL GROUP I COMMON STOCK USD.01			**	30,832
MILLER INDUSTRIES INC/TENN COMMON STOCK USD.01			**	29,809
MINERAL DEPOSITS LTD COMMON STOCK			**	16,005
MINERALS TECHNOLOGIES INC COMMON STOCK USD.1			**	2,766,091
MIRVAC GROUP REIT			**	69,123
MISC BHD COMMON STOCK MYR1.			**	41,452
MISSISSIPPI ST MSS 11/17 FLOATING VAR	11/1/2017	1.32%	**	1,399,538
MISTRAS GROUP INC COMMON STOCK USD.01			**	44,735

MISUMI GROUP INC COMMON STOCK

\*\* 803,351

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Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
MITCHAM INDUSTRIES INC COMMON STOCK USD.01			**	4,677
MITSUBISHI CHEMICAL HOLDINGS COMMON STOCK			**	328,195
MITSUBISHI CORP COMMON STOCK			**	394,950
MITSUBISHI ELECTRIC CORP COMMON STOCK			**	855,021
MITSUBISHI ESTATE CO LTD COMMON STOCK			**	359,198
MITSUBISHI GAS CHEMICAL CO COMMON STOCK			**	571,295
MITSUBISHI TANABE PHARMA COMMON STOCK			**	190,698
MITSUBISHI UFJ FIN GRP SR UNSECURED 03/21 2.95	3/1/2021	2.95%	**	503,338
MITSUBISHI UFJ FINANCIAL GRO COMMON STOCK			**	460,641
MITSUBISHITST+BNK CC	8/23/2017	1.53%	**	6,000,000
MITSUBISHITST+BNK CC	9/19/2017	1.58%	**	600,000
MITSUBISHITST+BNK CC	9/19/2017	1.71%	**	100,000
MITSUMI CHEMICALS INC COMMON STOCK			**	1,449,393
MITSUMI FUDOSAN CO LTD COMMON STOCK			**	324,688
MIURA CO LTD COMMON STOCK			**	657,806
MIXI INC COMMON STOCK			**	673,623
MIZUHO BANK LTD	12/8/2017	1.66%	**	8,500,000
MIZUHO BANK LTD COMPANY GUAR 144A 09/17 1.7	9/25/2017	1.70%	**	3,500,207
MIZUHO FINANCIAL GROUP INC COMMON STOCK			**	876,722
MKS INSTRUMENTS INC COMMON STOCK			**	3,175,227
ML CFC COMMERCIAL MORTGAGE TRU MLCFC 2007 9 A4	9/12/2049	5.7%	**	239,866
MLCC MORTGAGE INVESTORS INC MLCC 2005 B A1	7/25/2030	0.87%	**	280,306
MLP AG COMMON STOCK			**	172,620
MOBILE MINI INC COMMON STOCK USD.01			**	136,428
MOBILE TELESYSTEMS SP ADR ADR			**	49,440
MOBILEYE NV COMMON STOCK EUR.01			**	2,202,879
MODINE MANUFACTURING CO COMMON STOCK USD.625			**	85,720
MOELIS + CO CLASS A COMMON STOCK USD.01			**	2,261,910
MOLINA HEALTHCARE INC COMMON STOCK USD.001			**	288,446
MOLSON COORS BREWING CO B COMMON STOCK USD.01			**	12,264,952
MONADELPHOUS GROUP LTD COMMON STOCK			**	165,918
MONARCH CASINO + RESORT INC COMMON STOCK USD.01			**	26,889
MONDELEZ INTERNATIONAL INC A COMMON STOCK			**	6,898,369
MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 10/19 1.625	10/28/2019	1.63%	**	882,263
MONDI LTD COMMON STOCK			**	31,756
MONDI PLC COMMON STOCK EUR.2			**	608,499
MONMOUTH REAL ESTATE INV COR REIT USD.01			**	59,360
MONRO MUFFLER BRAKE INC COMMON STOCK USD.01			**	1,655,368
MONSANTO CO COMMON STOCK USD.01			**	1,849,592
MONSTER BEVERAGE CORP COMMON STOCK			**	4,618,853
MOODY S CORP COMMON STOCK USD.01			**	2,836,301
MOOG INC CLASS A COMMON STOCK USD1.0			**	164,200
MORGAN STANLEY BAML TRUST MSBAM 2015 C25 A4	10/15/2048	3.37%	**	704,130
MORGAN STANLEY CAPITAL I TRUST MSC 2007 IQ16 A4	12/12/2049	5.81%	**	145,611
MORGAN STANLEY CAPITAL I TRUST MSC 2011 C3 A3	7/15/2049	4.05%	**	155,395
MORGAN STANLEY CAPITAL I TRUST MSC 2014 CPT B 144A	7/13/2029	3.45%	**	408,138
MORGAN STANLEY REREMIC TRUST MSRR 2010 GG10 A4A 144A	8/15/2045	5.79%	**	1,267,089



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MORGAN STANLEY REREMIC TRUST MSRR 2012 IO AXA 144A	3/27/2051	1%	**	67,779
MORGAN STANLEY SR UNSECURED 01/20 2.65	1/27/2020	2.65%	**	71,334
MORGAN STANLEY SR UNSECURED 01/45 4.3	1/27/2045	4.3%	**	143,506
MORGAN STANLEY SR UNSECURED 07/26 3.125	7/27/2026	3.13%	**	60,189
MORGAN STANLEY SR UNSECURED 10/24 3.7	10/23/2024	3.70%	**	303,574
MORGAN STANLEY SUBORDINATED 05/23 4.1	5/22/2023	4.10%	**	256,631
MORGAN STANLEY SUBORDINATED 09/26 4.35	9/8/2026	4.35%	**	30,742
MORNEAU SHEPELL INC COMMON STOCK			**	238,972
MOSAIC CO SR UNSECURED 11/23 4.25	11/15/2023	4.25%	**	146,209
MOSAIC CO SR UNSECURED 11/33 5.45	11/15/2033	5.45%	**	104,140
MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01			**	13,998
MOVADO GROUP INC COMMON STOCK USD.01			**	53,044
MPLX LP SR UNSECURED 06/25 4.875	6/1/2025	4.88%	**	1,336,591
MRC GLOBAL INC COMMON STOCK USD.01			**	106,669
MS+AD INSURANCE GROUP HOLDIN COMMON STOCK			**	745,711
MSC INDUSTRIAL DIRECT CO A COMMON STOCK USD.001			**	44,717
MSG NETWORKS INC A COMMON STOCK USD.01			**	47,085
MTU AERO ENGINES AG COMMON STOCK			**	1,445,676
MUELLER INDUSTRIES INC COMMON STOCK USD.01			**	221,179
MUENCHENER RUECKVER AG REG COMMON STOCK			**	1,391,205
MULTI COLOR CORP COMMON STOCK			**	87,921
MULTIPLUS SA COMMON STOCK			**	345,820
MUNI ELEC AUTH OF GEORGIA MELPWR 04/57 FIXED 6.637	4/1/2057	6.64%	**	12,402
MURPHY OIL CORP COMMON STOCK USD1.0			**	4,569,230
MURPHY USA INC COMMON STOCK			**	130,009
MUTUALFIRST FINANCIAL INC COMMON STOCK USD.01			**	23,600
MYERS INDUSTRIES INC COMMON STOCK			**	7,994
MYLAN NV COMMON STOCK EUR.01			**	6,882,260
MYR GROUP INC/DELAWARE COMMON STOCK USD.01			**	81,087
MYRIAD GENETICS INC COMMON STOCK USD.01			**	46,726
N B T BANCORP INC COMMON STOCK USD.01			**	184,565
NABORS INDUSTRIES INC COMPANY GUAR 09/20 5	9/15/2020	5%	**	25,688
NABORS INDUSTRIES INC COMPANY GUAR 09/21 4.625	9/15/2021	4.63%	**	147,395
NABORS INDUSTRIES LTD COMMON STOCK USD.001			**	459,758
NACCO INDUSTRIES CL A COMMON STOCK USD1.0			**	55,688
NAGAILEBEN CO LTD COMMON STOCK			**	439,620
NAMPAK LTD COMMON STOCK ZAR.05			**	235,071
NANOMETRICS INC COMMON STOCK			**	56,510
NASDAQ INC COMMON STOCK USD.01			**	5,234,018
NASPERS LTD N SHS COMMON STOCK ZAR.02			**	479,258
NAT GAS EURO OPT APR17C 3.1 EXP 03/28/2017	3/28/2017		**	21,836
NAT GAS EURO OPT APR17C 3.95 EXP 03/28/2017	3/28/2017		**	1,254
NAT GAS EURO OPT AUG17C 3.1 EXP 07/26/2017	7/26/2017		**	24,528
NAT GAS EURO OPT AUG17C 3.95 EXP 07/26/2017	7/26/2017		**	1,973
NAT GAS EURO OPT DEC17C 3.1 EXP 11/27/2017	11/27/2017		**	31,312
NAT GAS EURO OPT FEB17C 3.1 EXP 01/26/2017	1/26/2017		**	25,660
NAT GAS EURO OPT JUL17C 3.1 EXP 06/27/2017	6/27/2017		**	24,228



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NAT GAS EURO OPT JUL17C 3.95 EXP 06/27/2017	6/27/2017		**	1,785
NAT GAS EURO OPT JUN17C 3.1 EXP 05/25/2017	5/25/2017		**	22,808
NAT GAS EURO OPT JUN17C 3.95 EXP 05/25/2017	5/25/2017		**	1,504
NAT GAS EURO OPT MAR17C 3.1 EXP 02/23/2017	2/23/2017		**	25,276
NAT GAS EURO OPT MAY17C 3.1 EXP 04/25/2017	4/25/2017		**	21,560
NAT GAS EURO OPT MAY17C 3.95 EXP 04/25/2017	4/25/2017		**	1,262
NAT GAS EURO OPT NOV17C 3.1 EXP 10/26/2017	10/26/2017		**	27,428
NAT GAS EURO OPT OCT17C 3.1 EXP 09/26/2017	9/26/2017		**	25,624
NAT GAS EURO OPT OCT17C 3.95 EXP 09/26/2017	9/26/2017		**	2,361
NAT GAS EURO OPT SEP17C 3.1 EXP 08/28/2017	8/28/2017		**	24,580
NAT GAS EURO OPT SEP17C 3.95 EXP 08/28/2017	8/28/2017		**	2,126
NATIONAL AUSTRALIA BANK COVERED 144A 12/21 2.4	12/7/2021	2.4%	**	2,387,170
NATIONAL AUSTRALIA BANK LTD COMMON STOCK			**	1,375,772
NATIONAL AUSTRALIA BK/NY SR UNSECURED 07/18 1.875	7/23/2018	1.88%	**	1,229,702
NATIONAL BANK HOLD CL A COMMON STOCK			**	2,110,544
NATIONAL HEALTHCARE CORP COMMON STOCK USD.01			**	108,759
NATIONAL PRESTO INDS INC COMMON STOCK USD1.0			**	65,436
NATIONAL RETAIL PROP INC SR UNSECURED 11/25 4	11/15/2025	4.00%	**	85,633
NATIONAL RETAIL PROP INC SR UNSECURED 12/26 3.6	12/15/2026	3.60%	**	20,687
NATIONAL RETAIL PROPERTIES REIT USD.01			**	259,012
NATIONAL WESTERN LIFE GROU A COMMON STOCK USD.01			**	127,428
NATIONSTAR HECM LOAN TRUST NHLT 2015 2A A 144A	11/25/2025	2.88%	**	81,079
NATIONWIDE MUTUAL INSURA SUBORDINATED 144A 08/39 9.375	8/15/2039	9.38%	**	37,760
NATIXIS NY	11/1/2017	1.37%	**	12,800,000
NATURAL GAS SERVICES GROUP COMMON STOCK USD.01			**	52,308
NAVIENT CORP COMMON STOCK USD.01			**	429,020
NAVIENT CORP SR UNSECURED 06/19 4.875	6/17/2019	4.88%	**	621,000
NAVIGANT CONSULTING INC COMMON STOCK USD.001			**	131,083
NAVIGATORS GROUP INC COMMON STOCK USD.1			**	168,971
NBCUNIVERSAL ENTERPRISE COMPANY GUAR 144A 04/18 1.662	4/15/2018	1.66%	**	3,935,576
NBCUNIVERSAL ENTERPRISE COMPANY GUAR 144A 04/19 1.974	4/15/2019	1.97%	**	169,610
NBCUNIVERSAL MEDIA LLC COMPANY GUAR 04/21 4.375	4/1/2021	4.38%	**	27,008
NBCUNIVERSAL MEDIA LLC COMPANY GUAR 04/40 6.4	4/30/2040	6.4%	**	355,607
NCI INC A COMMON STOCK USD.019			**	14,299
NEKTAR THERAPEUTICS COMMON STOCK USD.0001			**	488,690
NELNET INC CL A COMMON STOCK USD.01			**	171,637
NEOGEN CORP COMMON STOCK USD.16			**	1,964,160
NEOPHOTONICS CORP COMMON STOCK USD.0025			**	20,907
NESTE OYJ COMMON STOCK			**	870,987
NESTLE SA REG COMMON STOCK CHF.1			**	13,139,872
NESTLE SA SPONS ADR ADR			**	7,695,909
NETAPP INC COMMON STOCK USD.001			**	13,729,553
NETEASE INC ADR ADR USD.0001			**	1,988,234
NETFLIX INC COMMON STOCK USD.001			**	34,195,788
NETGEAR INC COMMON STOCK USD.001			**	194,953
NETSCOUT SYSTEMS INC COMMON STOCK USD.001			**	24,980
NEUROCRINE BIOSCIENCES INC COMMON STOCK USD.001			**	1,933,104



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NEUSTAR INC CLASS A COMMON STOCK USD.001			**	178,022
NEVADA POWER CO GENL REF MOR 03/19 7.125	3/15/2019	7.13%	**	138,971
NEVRO CORP COMMON STOCK USD.001			**	2,129,592
NEW EUROPE PROPERTY INVEST COMMON STOCK			**	69,088
NEW HOME CO INC/THE COMMON STOCK USD.01			**	13,174
NEW MEDIA INVESTMENT GROUP COMMON STOCK USD.01			**	30,717
NEW ORIENTAL EDUCATIO SP ADR ADR USD.01			**	75,696
NEW RELIC INC COMMON STOCK USD.001			**	973,778
NEW WORLD DEVELOPMENT COMMON STOCK			**	723,422
NEW YORK + CO COMMON STOCK USD.001			**	9,539
NEW YORK CITY NY TRANSITIONAL NYCGEN 11/38 FIXED 5.572	11/1/2038	5.57%	**	169,669
NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01			**	166,880
NEW YORK LIFE GLOBAL FDG SECURED 144A 07/26 2.35	7/14/2026	2.35%	**	23,299
NEW YORK LIFE GLOBAL FDG SECURED 144A 11/18 1.55	11/2/2018	1.55%	**	49,857
NEW YORK NY NYC 12/31 FIXED 6.646	12/1/2031	6.65%	**	194,319
NEW YORK ST DORM AUTH ST PERSO NYSHGR 09/27 FIXED 5.051	9/15/2027	5.05%	**	913,592
NEW YORK TIMES CO A COMMON STOCK USD.1			**	2,236,275
NEW ZEALAND INDEX LINKED SR UNSECURED REGS 09/25 2	9/20/2025	2.00%	**	73,288
NEWCREST MINING LTD COMMON STOCK			**	401,855
NEWELL BRANDS INC COMMON STOCK USD1.0			**	8,849,094
NEWFIELD EXPLORATION CO COMMON STOCK USD.01			**	273,983
NEWGATE FUNDING PLC NGATE 2006 3X A3A REGS	12/1/2050	0.57%	**	1,669,853
NEWPARK RESOURCES INC COMMON STOCK USD.01			**	85,470
NEWS CORP CLASS A COMMON STOCK USD.01			**	232,649
NEWS CORP CLASS B COMMON STOCK			**	107,227
NEWSTAR FINANCIAL INC COMMON STOCK USD.01			**	45,510
NEX GROUP PLC COMMON STOCK GBP.175			**	40,258
NEXON CO LTD COMMON STOCK			**	101,668
NH FOODS LTD COMMON STOCK			**	54,100
NIAGARA MOHAWK POWER SR UNSECURED 144A 08/19 4.881	8/15/2019	4.88%	**	122,722
NICE LTD SPON ADR ADR			**	2,819,160
NICHOLAS FINANCIAL INC COMMON STOCK			**	13,400
NIDEC CORP COMMON STOCK			**	4,534,294
NIELSEN HOLDINGS PLC COMMON STOCK EUR.07			**	10,503,567
NIEN MADE ENTERPRISE CO LTD COMMON STOCK TWD10.0			**	361,088
NIHON PARKERIZING CO LTD COMMON STOCK			**	639,451
NIKE INC CL B COMMON STOCK USD1.0			**	8,955,229
NIKON CORP COMMON STOCK			**	162,017
NINE DRAGONS PAPER HOLDINGS COMMON STOCK HKD.1			**	232,122
NINTENDO CO LTD COMMON STOCK			**	1,549,385
NIPPON BUILDING FUND INC REIT			**	99,850
NIPPON DENKO CO LTD COMMON STOCK			**	139,718
NIPPON EXPRESS CO LTD COMMON STOCK			**	760,398
NIPPON TELEGRAPH + TELEPHONE COMMON STOCK			**	1,233,949
NISOURCE FINANCE CORP COMPANY GUAR 02/45 5.65	2/1/2045	5.65%	**	67,626
NISOURCE FINANCE CORP COMPANY GUAR 03/18 6.4	3/15/2018	6.4%	**	35,807
NISSAN AUTO RECEIVABLES OWNER NAROT 2016 A A2A	2/15/2019	1.06%	**	2,533,707





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Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
NISSAN AUTO RECEIVABLES OWNER NAROT 2016 B A2A	4/15/2019	1.05%	**	6,023,101
NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 04/18 VAR	4/6/2018	1.66%	**	10,435,617
NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 09/21 1.9	9/14/2021	1.9%	**	39,563
NISSHA PRINTING CO LTD COMMON STOCK			**	432,172
NITTO KOHKI CO LTD COMMON STOCK			**	663,017
NL INDUSTRIES COMMON STOCK USD.125			**	15,037
NMI HOLDINGS INC CLASS A COMMON STOCK USD.01			**	17,743
NN GROUP NV COMMON STOCK			**	2,264,026
NN INC COMMON STOCK USD.01			**	56,674
NOBLE CORP PLC COMMON STOCK USD.01			**	138,350
NOBLE ENERGY INC SR UNSECURED 05/21 5.625	5/1/2021	5.63%	**	44,861
NOKIA OYJ COMMON STOCK			**	371,456
NOMURA REAL ESTATE HOLDINGS COMMON STOCK			**	22,158
NOMURA REAL ESTATE MASTER FU REIT			**	733,667
NORDEA BANK AB SR UNSECURED 144A 03/17 3.125	3/20/2017	3.13%	**	1,707,718
NORDEA KREDIT REALKREDIT COVERED 10/17 2	10/1/2017	2.00%	**	1,197,643
NORDEA KREDIT REALKREDIT COVERED 10/37 2.5	10/1/2037	2.5%	**	98,481
NORDEA KREDIT REALKREDIT COVERED 10/47 2.5	10/1/2047	2.50%	**	1,095,372
NORDEA KREDIT REALKREDIT COVERED 10/47 3	10/1/2047	3%	**	434,389
NORDIC AMERICAN TANKERS LTD COMMON STOCK USD.01			**	76,625
NORDSON CORP COMMON STOCK			**	447,640
NORDSTROM INC COMMON STOCK			**	2,034,629
NORDSTROM INC SR UNSECURED 10/21 4	10/15/2021	4%	**	41,883
NORFOLK SOUTHERN CORP SR UNSECURED 10/42 3.95	10/1/2042	3.95%	**	23,748
NORFOLK SOUTHERN CORP SR UNSECURED 12/21 3.25	12/1/2021	3.25%	**	154,052
NORINCHUKIN BK	7/26/2017	1.43%	**	5,100,000
NORINCHUKIN BK	7/27/2017	1.43%	**	17,250,000
NORINCHUKIN BK	6/9/2017	1.40%	**	3,302,078
NORINCHUKIN BK	10/11/2017	1.59%	**	1,300,000
NORTHEAST BANCORP COMMON STOCK USD1.0			**	16,126
NORTHERN OIL AND GAS INC COMMON STOCK USD.001			**	3,850
NORTHERN TRUST RUSSELL 2000 J			**	(1,310,484 )
NORTHERN TRUST RUSSELL 2000 J FUND NUMBER 386 NON LENDING			**	2,936,224,082
NORTHFIELD BANCORP INC COMMON STOCK USD.01			**	104,383
NORTHRIM BANCORP INC COMMON STOCK USD1.0			**	22,657
NORTHROP GRUMMAN CORP COMMON STOCK USD1.0			**	4,442,976
NORTHROP GRUMMAN SYSTEMS COMPANY GUAR 02/31 7.75	2/15/2031	7.75%	**	34,760
NORTHWEST BANCSHARES INC COMMON STOCK USD.01			**	170,023
NORTHWEST PIPE CO COMMON STOCK USD.01			**	1,266,118
NORWEGIAN GOVERNMENT BONDS 144A REGS 05/21 3.75	5/25/2021	3.75%	**	349,308
NORWOOD FINANCIAL CORP COMMON STOCK USD.1			**	12,958
NOVANTA INC COMMON STOCK			**	71,022
NOVARTIS AG REG COMMON STOCK CHF.5			**	7,724,598
NOVARTIS AG SPONSORED ADR ADR			**	1,089,249
NOVASTAR HOME EQUITY LOAN NHEL 2005 1 M5	6/25/2035	1.6%	**	185,760
NOVATEK MICROELECTRONICS COR COMMON STOCK TWD10.			**	340,361

NOVATEK PJSC SPONS GDR REG S GDR

\*\* 169,000

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NOVO BANCO SA SR UNSECURED 04/19 5	4/4/2019	5.00%	**	71,724
NOVO BANCO SA SR UNSECURED REGS 04/19 5	4/23/2019	5%	**	286,895
NOVO BANCO SA SR UNSECURED REGS 05/19 5	5/23/2019	5.00%	**	286,895
NOVO NORDISK A/S B COMMON STOCK DKK.2			**	3,092,544
NOW INC COMMON STOCK USD.01			**	90,211
NRG ENERGY INC COMMON STOCK USD.01			**	2,195,766
NSK LTD COMMON STOCK			**	63,849
NTT DOCOMO INC COMMON STOCK			**	502,302
NU SKIN ENTERPRISES INC A COMMON STOCK USD.001			**	133,450
NUCOR CORP SR UNSECURED 06/18 5.85	6/1/2018	5.85%	**	36,874
NUCOR CORP SR UNSECURED 08/23 4	8/1/2023	4%	**	105,121
NUFARM LTD COMMON STOCK			**	608,502
NUFLARE TECHNOLOGY INC COMMON STOCK			**	182,621
NUTANIX INC A COMMON STOCK USD.000025			**	271,151
NUTRACEUTICAL INTL CORP COMMON STOCK USD.01			**	35,824
NUVECTRA CORP COMMON STOCK USD.001			**	4,125
NVIDIA CORP			**	(16,323 )
NVIDIA CORP COMMON STOCK USD.001			**	16,665,316
NWS HOLDINGS LTD COMMON STOCK HKD1.0			**	21,194
NXP SEMICONDUCTORS NV COMMON STOCK			**	17,946,739
NXSTAGE MEDICAL INC COMMON STOCK USD.001			**	1,006,988
NY STATE ELECTRIC + GAS SR UNSECURED 144A 12/26 3.25	12/1/2026	3.25%	**	66,709
NYKREDIT COVERED 04/17 2	4/1/2017	2.00%	**	470,692
NYKREDIT COVERED 07/17 2	7/1/2017	2%	**	2,438,944
NYKREDIT COVERED 10/17 2	10/1/2017	2%	**	2,568,439
NYKREDIT REALKREDIT AS COVERED 04/17 1	4/1/2017	1%	**	796,983
NYKREDIT REALKREDIT AS COVERED 07/17 1	7/1/2017	1%	**	1,184,480
NYKREDIT REALKREDIT AS COVERED 10/37 2	10/1/2037	2%	**	1,006,781
NYKREDIT REALKREDIT AS COVERED 10/37 2.5	10/1/2037	2.5%	**	1,307,077
NYKREDIT REALKREDIT AS COVERED 10/47 2	10/1/2047	2%	**	2,811,867
NYKREDIT REALKREDIT AS COVERED 10/47 3	10/1/2047	3%	**	3,369,707
NYKREDIT REALKREDIT AS COVERED REGS 10/47 2.5	10/1/2047	2.5%	**	5,817,462
OASIS PETROLEUM INC COMMON STOCK USD.01			**	2,503,323
OBAYASHI CORP COMMON STOCK			**	92,896
OBERTHUR TECHNOLOGIES S.A. 2016 EUR TERM LOAN B2	12/14/2023	1.00%	**	1,268,269
OBIC CO LTD COMMON STOCK			**	714,134
OC OERLIKON CORP AG REG COMMON STOCK CHF1.0			**	341,615
OCCIDENTAL PETROLEUM COR SR UNSECURED 02/23 2.7	2/15/2023	2.7%	**	123,788
OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2			**	4,200,789
OCEAN TRAILS CLO OCTR 2007 2A A1V2 144A	6/27/2022	1.11%	**	215,630
OCEANEERING INTL INC COMMON STOCK USD.25			**	254,793
OCEANFIRST FINANCIAL CORP COMMON STOCK USD.01			**	52,312
OCLARO INC COMMON STOCK USD.01			**	6,166,076
OCWEN MASTER ADVANCE RECEIVABL OMART 2015 T3 AT3 144A	11/15/2047	3.21%	**	586,877
ODBRCHT OFFSHRE DRLL FIN SR SECURED 144A 10/23 6.625	10/1/2023	6.63%	**	98,374
ODBRCHT OFFSHRE DRLL FIN SR SECURED REGS 10/23 6.625	10/1/2023	6.63%	**	147,561

ODBRCHT OFFSHRE DRLL FIN SR SECURED REGS 10/23 6.75 10/1/2023 6.75%\*\* 356,669

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OFFICE DEPOT INC			**	10,386
OFFICE DEPOT INC COMMON STOCK USD.01			**	157,649
OFG BANCORP COMMON STOCK USD1.0			**	53,710
OHL MEXICO SAB DE CV COMMON STOCK			**	29,395
OIL + NATURAL GAS CORP LTD COMMON STOCK INR5.			**	411,554
OIL DRI CORP OF AMERICA COMMON STOCK USD.1			**	19,564
OIL STATES INTERNATIONAL INC COMMON STOCK USD.01			**	199,875
OKI ELECTRIC INDUSTRY CO LTD COMMON STOCK			**	225,250
OKINAWA CELLULAR TELEPHONE COMMON STOCK			**	194,217
OLD DOMINION FREIGHT LINE COMMON STOCK USD.1			**	4,495,396
OLD NATIONAL BANCORP COMMON STOCK			**	233,572
OLD REPUBLIC INTL CORP COMMON STOCK USD1.0			**	442,073
OLD SECOND BANCORP INC COMMON STOCK USD1.0			**	32,841
OLIN CORP COMMON STOCK USD1.0			**	209,413
OLYMPIC STEEL INC COMMON STOCK			**	17,373
OLYMPUS CORP COMMON STOCK			**	2,916,517
OMEGA HEALTHCARE INVESTORS REIT USD.1			**	141,920
OMEGA PROTEIN CORP COMMON STOCK USD.01			**	53,908
OMNICELL INC COMMON STOCK USD.001			**	97,327
OMNICOM GROUP COMMON STOCK USD.15			**	19,297,756
OMNOVA SOLUTIONS INC COMMON STOCK USD.1			**	41,000
ON ASSIGNMENT INC COMMON STOCK USD.01			**	203,666
ON SEMICONDUCTOR CORP COMMON STOCK USD.01			**	537,541
ONE LIBERTY PROPERTIES INC REIT USD1.0			**	23,161
ONEBEACON INSURANCE GROUP A COMMON STOCK USD.01			**	5,698
ONEMAIN FINANCIAL ISSUANCE TRU OMFIT 2014 1A A 144A	6/18/2024	2.43%	**	343,197
ONEMAIN FINANCIAL ISSUANCE TRU OMFIT 2014 2A A 144A	9/18/2024	2.47%	**	122,731
ONEOK PARTNERS LP COMPANY GUAR 03/25 4.9	3/15/2025	4.9%	**	150,167
ONEOK PARTNERS LP COMPANY GUAR 10/22 3.375	10/1/2022	3.38%	**	903,757
ONO PHARMACEUTICAL CO LTD COMMON STOCK			**	3,168,220
ONTARIO (PROVINCE OF) SR UNSECURED 06/26 2.4	6/2/2026	2.4%	**	4,070,545
ONTARIO (PROVINCE OF) SR UNSECURED 09/19 1.65	9/27/2019	1.65%	**	74,578
ONTARIO (PROVINCE OF) SR UNSECURED 09/21 2.5	9/10/2021	2.50%	**	4,433,876
ONTARIO (PROVINCE OF) UNSECURED 06/20 4.2	6/2/2020	4.20%	**	977,539
OPEN TEXT CORP COMMON STOCK			**	239,414
OPPENHEIMER HOLDINGS CL A COMMON STOCK USD.001			**	26,691
OPTION ONE MORTGAGE LOAN TRUST OOMLT 2005 2 M1	5/25/2035	1.42%	**	1,018,935
OPUS BANK COMMON STOCK			**	71,850
ORACLE CORP COMMON STOCK USD.01			**	26,702,372
ORACLE CORP SR UNSECURED 07/23 3.625	7/15/2023	3.63%	**	251,539
ORACLE CORP SR UNSECURED 07/36 3.85	7/15/2036	3.85%	**	68,314
ORACLE CORP SR UNSECURED 07/40 5.375	7/15/2040	5.38%	**	92,969
ORANGE COMMON STOCK EUR4.			**	563,687
ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001			**	24,777
ORBCOMM INC COMMON STOCK USD.001			**	46,618
ORBITAL ATK INC COMMON STOCK USD.01			**	4,171,474
ORBOTECH LTD COMMON STOCK USD.14			**	1,230,557



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Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
ORCHIDS PAPER PRODUCTS CO COMMON STOCK USD.001			**	21,468
ORICA LTD COMMON STOCK			**	1,242,417
ORIGIN ENERGY LTD COMMON STOCK			**	500,091
ORION GROUP HOLDINGS INC COMMON STOCK USD.01			**	27,532
ORION OYJ CLASS B COMMON STOCK EUR.65			**	1,268,845
ORITANI FINANCIAL CORP COMMON STOCK USD.01			**	86,475
ORIX CORP COMMON STOCK			**	51,607
ORMAT TECHNOLOGIES INC COMMON STOCK USD.001			**	217,590
ORRSTOWN FINL SERVICES INC COMMON STOCK			**	10,438
ORTHOFIX INTERNATIONAL NV COMMON STOCK USD.1			**	32,526
OSHKOSH CORP COMMON STOCK USD.01			**	353,352
OSI SYSTEMS INC COMMON STOCK			**	148,206
OSRAM LICHT AG COMMON STOCK			**	1,697,617
OTP BANK PLC COMMON STOCK HUF100.			**	62,190
OVERSTOCK.COM INC COMMON STOCK USD.0001			**	23,905
OWENS + MINOR INC COMMON STOCK USD2.0			**	213,399
OWENS CORNING COMMON STOCK USD.001			**	335,707
OXFORD INSTRUMENTS PLC COMMON STOCK GBP.05			**	265,922
P.A.M. TRANSPORTATION SVCS COMMON STOCK USD.01			**	10,158
PACCAR INC COMMON STOCK USD1.0			**	1,182,150
PACIFIC CONTINENTAL CORP COMMON STOCK			**	38,063
PACIFIC DRILLING SA COMMON STOCK			**	4,744
PACIFIC GAS + ELECTRIC SR UNSECURED 11/17 5.625	11/30/2017	5.63%	**	202,234
PACIFIC GAS + ELECTRIC SR UNSECURED 11/17 VAR	11/30/2017	1.13%	**	1,652,000
PACIFIC MERCANTILE BANCORP COMMON STOCK			**	21,170
PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01			**	43,481
PACIFICORP 1ST MORTGAGE 01/19 5.5	1/15/2019	5.5%	**	85,775
PACIFICORP 1ST MORTGAGE 04/24 3.6	4/1/2024	3.6%	**	70,721
PACIFICORP 1ST MORTGAGE 10/37 6.25	10/15/2037	6.25%	**	64,768
PACWEST BANCORP COMMON STOCK			**	3,441,533
PAKUWON JATI TBK PT COMMON STOCK IDR25.0			**	300,774
PALO ALTO NETWORKS INC COMMON STOCK USD.0001			**	4,413,390
PANASONIC CORP COMMON STOCK			**	153,997
PANHANDLE OIL AND GAS INC A COMMON STOCK USD.01666			**	33,794
PAPA JOHN S INTL INC COMMON STOCK USD.01			**	1,797,180
PARADE TECHNOLOGIES LTD COMMON STOCK TWD10.			**	4,509,169
PARK ELECTROCHEMICAL CORP COMMON STOCK USD.1			**	38,233
PARK NATIONAL CORP COMMON STOCK			**	123,728
PARK STERLING CORP COMMON STOCK USD.01			**	49,763
PARKER DRILLING CO COMMON STOCK USD.167			**	21,052
PARKER HANNIFIN CORP COMMON STOCK USD.5			**	11,233,040
PARKWAY INC REIT USD.001			**	66,528
PARQUE ARAUCO S.A. COMMON STOCK			**	333,094

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Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
PARSLEY ENERGY INC CLASS A COMMON STOCK USD.01			**	201,432
PARTNERS GROUP HOLDING AG COMMON STOCK CHF.01			**	498,216
PASON SYSTEMS INC COMMON STOCK			**	442,286
PATHEON NV COMMON STOCK EUR.01			**	2,104,443
PATRIOT TRANSPORTATION HOLDI COMMON STOCK USD.1			**	7,153
PATRIZIA IMMOBILIEN AG COMMON STOCK			**	412,501
PATTERSON UTI ENERGY INC COMMON STOCK USD.01			**	337,388
PAX GLOBAL TECHNOLOGY LTD COMMON STOCK HKD.1			**	195,572
PAYCHEX INC COMMON STOCK USD.01			**	5,154,101
PAYCOM SOFTWARE INC COMMON STOCK USD.01			**	17,741,828
PAYLOCITY HOLDING CORP COMMON STOCK USD.001			**	2,355,785
PAYPAL HOLDINGS INC COMMON STOCK USD.0001			**	38,502,590
PBF ENERGY INC CLASS A COMMON STOCK USD.001			**	252,927
PC CONNECTION INC COMMON STOCK USD.01			**	71,967
PCCW LTD COMMON STOCK			**	20,043
PCM INC COMMON STOCK USD.001			**	20,948
PDC ENERGY INC COMMON STOCK USD.01			**	3,706,225
PDF SOLUTIONS INC COMMON STOCK USD.00015			**	18,130
PEAPACK GLADSTONE FINL CORP COMMON STOCK			**	37,982
PEARSON PLC COMMON STOCK GBP.25			**	179,985
PEBBLEBROOK HOTEL TRUST REIT USD.01			**	1,710,298
PEGASYSTEMS INC COMMON STOCK USD.01			**	2,797,920
PEGATRON CORP COMMON STOCK TWD10.			**	279,531
PENARTH MASTER ISSUER PENAR 2015 2A A1 144A	5/18/2019	1.14%	**	1,299,359
PENN REAL ESTATE INVEST TST REIT USD1.0			**	89,396
PENNS WOODS BANCORP INC COMMON STOCK USD8.33			**	25,856
PENNSYLVANIA ELECTRIC CO SR UNSECURED 09/17 6.05	9/1/2017	6.05%	**	102,765
PENNSYLVANIA HIGHER EDUCATION PHEAA 2016 2A A 144A	11/25/2065	1.50%	**	399,949
PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001			**	451,630
PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 01/23 4.25	1/17/2023	4.25%	**	124,632
PENTAIR PLC COMMON STOCK USD.01			**	1,942,769
PENUMBRA INC COMMON STOCK USD.001			**	558,824
PEOPLE S INSURANCE CO GROU H COMMON STOCK CNY1.0			**	303,902
PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01			**	579,445
PEOPLES BANCORP INC COMMON STOCK			**	61,934
PEOPLES BANCORP OF NC COMMON STOCK			**	15,769
PEPSICO INC COMMON STOCK USD.017			**	2,323,518
PEPSICO INC SR UNSECURED 10/26 2.375	10/6/2026	2.38%	**	85,200
PERCEPTRON INC COMMON STOCK USD.01			**	6,806
PERFICIENT INC COMMON STOCK USD.001			**	59,151
PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01			**	3,000,000



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PERKINELMER INC COMMON STOCK USD1.0			**	2,628,360
PERNOD RICARD SA COMMON STOCK EUR1.55			**	6,067,814
PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01			**	12,878
PERSIMMON PLC COMMON STOCK GBP.1			**	2,028,806
PETKIM PETROKIMYA HOLDING AS COMMON STOCK TRY1.			**	64,589
PETROBRAS PETROLEO BRAS PR PREFERENCE			**	129,009
PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/20 5.75	1/20/2020	5.75%	**	2,592,000
PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/21 5.375	1/27/2021	5.38%	**	1,442,550
PETROBRAS GLOBAL FINANCE COMPANY GUAR 03/24 6.25	3/17/2024	6.25%	**	479,600
PETROLEOS MEXICANOS COMPANY GUAR 01/26 4.5	1/23/2026	4.5%	**	177,645
PETROLEOS MEXICANOS COMPANY GUAR 06/41 6.5	6/2/2041	6.5%	**	1,034,888
PETRONAS CHEMICALS GROUP BHD COMMON STOCK MYR.1			**	191,497
PETRONET LNG LTD COMMON STOCK INR10.			**	570,160
PEUGEOT SA COMMON STOCK EUR1.			**	1,047,118
PFIZER INC COMMON STOCK USD.05			**	10,058,796
PFIZER INC SR UNSECURED 06/23 3	6/15/2023	3.00%	**	45,794
PFS TAX LIEN TRUST PFS 2014 1 NOTE 144A	5/15/2029	1.44%	**	33,756
PGE SA COMMON STOCK PLN10.25			**	122,490
PHARMATHENE INC COMMON STOCK USD.0001			**	10,075
PHARMERICA CORP COMMON STOCK USD.01			**	69,590
PHH CORP COMMON STOCK USD.01			**	81,712
PHI INC NON VOTING COMMON STOCK USD.1			**	24,003
PHI INC VOTING COMMON STOCK USD.1			**	5,250
PHILIP MORRIS INTERNATIONAL COMMON STOCK			**	15,881,658
PHILLIPS 66 PARTNERS LP SR UNSECURED 10/26 3.55	10/1/2026	3.55%	**	21,291
PHISON ELECTRONICS CORP COMMON STOCK TWD10.			**	364,672
PHOENIX SATELLITE TELEVISION COMMON STOCK HKD.1			**	276,086
PHOTRONICS INC COMMON STOCK USD.01			**	59,766
PHYSICIANS REALTY TRUST REIT USD.01			**	2,575,887
PICC PROPERTY + CASUALTY H COMMON STOCK CNY1.0			**	127,762
PICK N PAY STORES LTD COMMON STOCK ZAR.0125			**	25,465
PICO HOLDINGS INC COMMON STOCK USD.001			**	50,859
PIER 1 IMPORTS INC COMMON STOCK USD.001			**	60,591
PIMCO FDS PAC INVT MGMT SER ASSET BKD SECS PORTFOLIO			**	64,073,929
PIMCO FDS PAC INVT MGMT SER SHORT TERM PORTFOLIO			**	2,071,944
INSTL CL			**	74,339,113
PIMCO FDS SHORT TERM FLTG NAV MUTUAL FUND			**	2,274,149
PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0			**	(44,415 )
PINNACLE FOODS INC			**	3,925,421
PINNACLE FOODS INC COMMON STOCK USD.01			**	147,604
PINNACLE HOLDINGS LTD COMMON STOCK ZAR.01			**	1,983,748
PIONEER CORP COMMON STOCK			**	

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Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1			**	50,039
PIRAMAL ENTERPRISES LTD COMMON STOCK INR2.			**	619,309
PKO BANK POLSKI SA COMMON STOCK PLN1.			**	105,433
PLAINS ALL AMER PIPELINE SR UNSECURED 02/45 4.9	2/15/2045	4.9%	**	133,953
PLAINS ALL AMER PIPELINE SR UNSECURED 10/25 4.65	10/15/2025	4.65%	**	77,485
PLAINS ALL AMER PIPELINE SR UNSECURED 12/19 2.6	12/15/2019	2.60%	**	54,057
PLANET FITNESS INC CL A COMMON STOCK USD.0001			**	792,262
PLAYTECH PLC COMMON STOCK			**	300,978
PLEXUS CORP COMMON STOCK USD.01			**	177,251
PNC BANK NA SR UNSECURED 02/18 1.5	2/23/2018	1.50%	**	4,824,942
PNC BANK NA SUBORDINATED 11/22 2.7	11/1/2022	2.70%	**	285,481
PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0			**	6,371,981
PNM RESOURCES INC COMMON STOCK			**	2,212,522
POLAND GOVERNMENT BOND BONDS 07/25 3.25	7/25/2025	3.25%	**	305,618
POLAND GOVERNMENT BOND BONDS 09/22 5.75	9/23/2022	5.75%	**	1,821,101
POLSKIE GORNICTWO NAFTOWE I COMMON STOCK PLN1.			**	140,440
POLYONE CORPORATION COMMON STOCK USD.01			**	1,699,626
POPEYES LOUISIANA KITCHEN IN COMMON STOCK USD.01			**	1,756,279
POPULAR INC COMMON STOCK USD.01			**	279,440
PORSCHE AUTOMOBIL HLDG PRF PREFERENCE			**	125,244
PORT AUTH OF NEW YORK NEW JE PORTRN 10/62 FIXED 4.458	10/1/2062	4.46%	**	910,260
PORT AUTH OF NEW YORK NEW JE PORTRN 12/24 FIXED 5.859	12/1/2024	5.86%	**	1,321,683
PORTLAND GENERAL ELECTRIC CO COMMON STOCK			**	2,356,285
POSCO COMMON STOCK KRW5000.			**	212,345
POSCO DAEWOO CORP COMMON STOCK KRW5000.0			**	75,984
POST HOLDINGS INC COMMON STOCK USD.01			**	603,649
POTASH CORP SASKATCHEWAN SR UNSECURED 03/24 3.625	3/15/2024	3.63%	**	168,628
POTASH CORP SASKATCHEWAN SR UNSECURED 12/17 3.25	12/1/2017	3.25%	**	101,304
POTBELLY CORP COMMON STOCK USD.01			**	19,144
POU CHEN COMMON STOCK TWD10.			**	233,250
POWELL INDUSTRIES INC COMMON STOCK USD.01			**	42,549
POWER CORP OF CANADA COMMON STOCK			**	100,835
POWER FINANCE CORPORATION COMMON STOCK INR10.			**	331,138
POWERTECH TECHNOLOGY INC COMMON STOCK TWD10.			**	318,533
PPG INDUSTRIES INC COMMON STOCK USD1.67			**	23,948,031
PPG INDUSTRIES INC SR UNSECURED 11/19 2.3	11/15/2019	2.3%	**	45,219
PPL CAPITAL FUNDING INC COMPANY GUAR 06/22 4.2	6/15/2022	4.20%	**	84,313
PPL CORP COMMON STOCK USD.01			**	932,970
PPL ELECTRIC UTILITIES 1ST MORTGAGE 06/44 4.125	6/15/2044	4.13%	**	54,727
PRA HEALTH SCIENCES INC COMMON STOCK USD.01			**	3,021,678
PRAXAIR INC SR UNSECURED 08/22 2.2	8/15/2022	2.20%	**	112,354

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Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
PREFERRED BANK/LOS ANGELES COMMON STOCK			**	69,823
PREFORMED LINE PRODUCTS CO COMMON STOCK USD2.0			**	35,744
PREMIER FINANCIAL BANCORP COMMON STOCK			**	18,130
PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01			**	3,658,879
PRGX GLOBAL INC COMMON STOCK USD.01			**	13,906
PRICELINE GROUP INC/THE COMMON STOCK USD.008			**	23,758,968
PRICOA GLOBAL FUNDING 1 SECURED 144A 06/18 VAR	6/27/2018	1.5%	**	5,017,226
PRICOA GLOBAL FUNDING 1 SECURED 144A 06/21 2.2	6/3/2021	2.2%	**	196,444
PRICOA GLOBAL FUNDING 1 SR SECURED 144A 05/18 1.6	5/29/2018	1.6%	**	2,362,409
PRIMERICA INC COMMON STOCK			**	31,256
PRIMORIS SERVICES CORP COMMON STOCK USD.0001			**	84,605
PRINCIPAL LFE GLB FND II SECURED 144A 05/18 VAR	5/21/2018	1.21%	**	5,428,871
PRINCIPAL LFE GLB FND II SECURED 144A 11/21 2.375	11/21/2021	2.38%	**	83,831
PRINCIPAL LFE GLB FND II SR SECURED 144A 10/18 2.25	10/15/2018	2.25%	**	212,087
PRINCIPAL LFE GLB FND II SR SECURED 144A 12/17 VAR	12/1/2017	1.43%	**	7,018,247
PRIVATE EXPORT FUNDING US GOVT GUAR 03/19 4.375	3/15/2019	4.38%	**	521,107
PRIVATE EXPORT FUNDING US GOVT GUAR 11/22 2.05	11/15/2022	2.05%	**	379,433
PRIVATEBANCORP INC COMMON STOCK			**	1,996,902
PROASSURANCE CORP COMMON STOCK USD.01			**	5,077,333
PROCTER + GAMBLE CO WHEN DIS COMMON STOCK			**	1,896,088
PROGRESS ENERGY INC SR UNSECURED 04/22 3.15	4/1/2022	3.15%	**	126,130
PROGRESS RESIDENTIAL TRUST PROG 2015 SFR2 A 144A	6/12/2032	2.74%	**	740,682
PROGRESS SOFTWARE CORP COMMON STOCK USD.01			**	153,807
PROGRESSIVE CORP SR UNSECURED 04/44 4.35	4/25/2044	4.35%	**	64,308
PROOFPOINT INC COMMON STOCK USD.0001			**	16,575,408
PROSIEBENSAT.1 MEDIA SE COMMON STOCK			**	1,714,634
PROSPERITY BANCSHARES INC COMMON STOCK USD1.0			**	3,542,343
PROTECTIVE LIFE GLOBAL SR SECURED 144A 06/18 VAR	6/8/2018	1.5%	**	7,000,945
PROTO LABS INC COMMON STOCK USD.001			**	2,639,390
PROV ST JOSEPH HLTH OBL UNSECURED 10/26 2.746	10/1/2026	2.75%	**	22,720
PROVIDENCE SERVICE CORP COMMON STOCK USD.001			**	45,318
PROVIDENT FINANCIAL HLDGS COMMON STOCK USD.01			**	18,643
PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01			**	185,648
PROVINCE OF ALBERTA UNSECURED 06/20 1.25	6/1/2020	1.25%	**	1,335,548
PROVINCE OF ALBERTA UNSECURED 06/25 2.35	6/1/2025	2.35%	**	1,407,619
PROVINCE OF QUEBEC NOTES 12/21 4.25	12/1/2021	4.25%	**	166,874
PROVINCE OF QUEBEC SR UNSECURED 12/18 4.5	12/1/2018	4.5%	**	158,914
PROXIMUS COMMON STOCK			**	267,340
PRUDENTIAL BANCORP INC COMMON STOCK USD.01			**	15,768
PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01			**	4,400,385
PRUDENTIAL FINANCIAL INC SR UNSECURED 06/20 5.375	6/21/2020	5.38%	**	98,582

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PRUDENTIAL PLC COMMON STOCK GBP.05			**	1,711,559
PRYSMIAN SPA COMMON STOCK EUR.1			**	962,368
PSEG POWER LLC COMPANY GUAR 09/21 4.15	9/15/2021	4.15%	**	114,716
PSP SWISS PROPERTY AG REG COMMON STOCK CHF.1			**	291,876
PTT EXPLOR + PROD PCL NVDR NVDR THB1.0			**	31,984
PTT GLOBAL CHEMICAL PCL NVDR NVDR THB10.0			**	304,000
PUB SVC NEW HAMP 1ST MORTGAGE 11/23 3.5	11/1/2023	3.50%	**	42,813
PUBLIC BANK BERHAD COMMON STOCK MYR1.			**	264,633
PUBLIC SERVICE COLORADO 1ST MORTGAGE 09/22 2.25	9/15/2022	2.25%	**	30,508
PUBLIC SERVICE OKLAHOMA SR UNSECURED 12/19 5.15	12/1/2019	5.15%	**	107,532
PULTEGROUP INC COMMON STOCK USD.01			**	620,362
PURE STORAGE INC CLASS A COMMON STOCK USD.0001			**	4,631,083
QBE INSURANCE GROUP LTD COMMON STOCK			**	575,384
QCR HOLDINGS INC COMMON STOCK USD1.0			**	35,203
QEP RESOURCES INC COMMON STOCK USD.01			**	88,497
QORVO INC COMMON STOCK USD.0001			**	336,470
QUAD GRAPHICS INC COMMON STOCK USD.025			**	93,677
QUALCOMM INC COMMON STOCK USD.0001			**	36,155,160
QUALCOMM INC SR UNSECURED 05/45 4.8	5/20/2045	4.80%	**	534,315
QUALICORP SA COMMON STOCK			**	135,443
QUALYS INC COMMON STOCK USD.001			**	1,628,234
QUANEX BUILDING PRODUCTS COMMON STOCK USD.01			**	74,907
QUANTA SERVICES INC COMMON STOCK USD.00001			**	739,412
QUEBECOR INC CL B COMMON STOCK			**	623,368
QUIDEL CORP COMMON STOCK USD.001			**	27,910
QUINSTREET INC COMMON STOCK USD.001			**	12,904
QUINTILES IMS HOLDINGS INC COMMON STOCK USD.01			**	15,605,004
QUORUM HEALTH CORP COMMON STOCK USD.0001			**	13,340
RAC BOND CO PLC SR SECURED REGS 05/23 4.565	5/6/2023	4.57%	**	1,073,082
RACE POINT CLO LTD RACEP 2012 7A AR 144A	11/8/2024	1.2%	**	1,299,991
RADIAN GROUP INC COMMON STOCK USD.001			**	3,907,414
RALPH LAUREN CORP COMMON STOCK USD.01			**	1,737,034
RAMBUS INC COMMON STOCK USD.001			**	52,064
RAMCO GERSHENSON PROPERTIES REIT USD.01			**	88,371
RAMI LEVY CHAIN STORES HASHI COMMON STOCK ILS.01			**	295,517
RAMIRENT OYJ COMMON STOCK			**	527,695
RANDSTAD HOLDING NV COMMON STOCK EUR.1			**	5,097,605
RANGE RESOURCES CORP COMMON STOCK USD.01			**	2,117,469
RAUBEX GROUP LTD COMMON STOCK ZAR.01			**	249,148
RAVEN INDUSTRIES INC COMMON STOCK USD1.0			**	15,851
RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01			**	3,250,287

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Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
RAYTHEON COMPANY SR UNSECURED 12/22 2.5	12/15/2022	2.5%	**	79,600
RBC BEARINGS INC COMMON STOCK USD.01			**	97,265
RCI HOSPITALITY HOLDINGS INC COMMON STOCK USD.01			**	17,528
RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001			**	46,928
READING INTERNATIONAL INC A COMMON STOCK USD.01			**	13,313
REALKREDIT DANMARK COVERED 01/17 1	1/1/2017	1.00%	**	432,652
REALKREDIT DANMARK COVERED 01/17 2	1/1/2017	2.00%	**	177,316
REALKREDIT DANMARK COVERED 04/17 1	4/1/2017	1.00%	**	7,000,037
REALKREDIT DANMARK COVERED 04/17 2	4/1/2017	2.00%	**	6,360,872
REALKREDIT DANMARK COVERED 04/18 1	4/1/2018	1.00%	**	1,469,299
REALKREDIT DANMARK COVERED 10/37 2	10/1/2037	2.00%	**	620,695
REALKREDIT DANMARK COVERED 10/37 2.5	10/1/2037	2.50%	**	1,344,253
REALKREDIT DANMARK COVERED 10/47 2	10/1/2047	2.00%	**	1,192,365
REALKREDIT DANMARK COVERED 10/47 2.5	10/1/2047	2.50%	**	2,371,019
REALKREDIT DANMARK COVERED 10/47 3	10/1/2047	3.00%	**	3,027,899
REALNETWORKS INC COMMON STOCK USD.001			**	17,433
REALOGY HOLDINGS CORP COMMON STOCK USD.01			**	90,775
REALTEK SEMICONDUCTOR CORP COMMON STOCK TWD10.			**	325,980
REALTY INCOME CORP SR UNSECURED 01/27 3	1/15/2027	3.00%	**	21,654
REALTY INCOME CORP SR UNSECURED 07/24 3.875	7/15/2024	3.88%	**	76,583
RECKITT BENCKISER GROUP PLC COMMON STOCK GBP.1			**	6,239,672
RECKITT BENCKISER TREAS	8/30/2017	1.35%	**	9,909,625
RED HAT INC COMMON STOCK USD.0001			**	6,563,928
RED ROBIN GOURMET BURGERS COMMON STOCK USD.001			**	68,357
REDEFINE PROPERTIES LTD REIT			**	92,308
REDROW PLC COMMON STOCK GBP.1			**	177,051
REGAL BELOIT CORP COMMON STOCK USD.01			**	212,182
REGENCY CENTERS CORP REIT USD.01			**	103,701
REGENERON PHARMACEUTICALS COMMON STOCK USD.001			**	13,333,443
REGIONAL MANAGEMENT CORP COMMON STOCK USD.1			**	29,618
REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01			**	587,374
RELIANCE CAPITAL LTD COMMON STOCK INR10.			**	285,816
RELIANCE INDUSTRIES LTD COMMON STOCK INR10.			**	86,478
RELIANCE STEEL + ALUMINUM COMMON STOCK			**	4,911,913
RELX NV COMMON STOCK EUR.07			**	1,757,802
RELX PLC COMMON STOCK GBP.144397			**	293,653
REMGRO LTD COMMON STOCK			**	111,093
RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0			**	7,378,493
RENASANT CORP COMMON STOCK USD5.0			**	2,920,948
RENAULT SA COMMON STOCK EUR3.81			**	141,193
RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001			**	41,759

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Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
RENT A CENTER INC COMMON STOCK USD.01			**	59,963
REPLIGEN CORP COMMON STOCK USD.01			**	3,602,550
REPO BNP PARIBAS SECURITIES CO REPO DUMMY ASSET	2/23/2017		**	11,589,825
REPSOL SA COMMON STOCK EUR1.			**	1,637,690
REPUBLIC BANCORP INC CLASS A COMMON STOCK			**	76,984
REPUBLIC OF CYPRUS SR UNSECURED 144A REGS 02/20 4	2/3/2020	4.63%	**	798,129
REPUBLIC OF INDONESIA SR UNSECURED 144A 06/23 2.625	6/14/2023	2.63%	**	4,555,961
REPUBLIC OF INDONESIA SR UNSECURED 144A 07/21 2.875	7/8/2021	2.88%	**	1,100,236
REPUBLIC OF INDONESIA SR UNSECURED REGS 03/20 5.875	3/13/2020	5.88%	**	605,723
REPUBLIC OF PHILIPPINES SR UNSECURED 01/36 6.25	1/14/2036	6.25%	**	1,511,648
REPUBLIC OF SLOVENIA SR UNSECURED REGS 02/19 4.125	2/18/2019	4.13%	**	1,867,788
REPUBLIC OF SLOVENIA SR UNSECURED REGS 05/18 4.75	5/10/2018	4.75%	**	828,480
REPUBLIC OF SLOVENIA SR UNSECURED REGS 05/23 5.85	5/10/2023	5.85%	**	4,055,134
REPUBLIC OF SLOVENIA SR UNSECURED REGS 10/22 5.5	10/26/2022	5.50%	**	7,955,827
REPUBLIC OF SOUTH AFRICA BONDS 12/26 10.5	12/21/2026	10.50%	**	96,753
REPUBLIC OF SOUTH AFRICA SR UNSECURED 05/19 6.875	5/27/2019	6.88%	**	1,294,080
REPUBLIC OF SOUTH AFRICA SR UNSECURED 07/26 3.75	7/24/2026	3.75%	**	430,127
REPUBLIC OF SOUTH AFRICA SR UNSECURED 07/44 5.375	7/24/2044	5.38%	**	688,800
REPUBLIC SERVICES INC SR UNSECURED 09/19 5.5	9/15/2019	5.50%	**	130,589
RESILIENT REIT LTD REIT			**	58,598
RESOLUTE FOREST PRODUCTS COMMON STOCK USD.001			**	50,451
RESONA HOLDINGS INC COMMON STOCK			**	1,132,335
RESOURCE CAPITAL CORP LTD RSO 2015 CRE4 A 144A	8/15/2032	2.11%	**	887,726
RESOURCES CONNECTION INC COMMON STOCK USD.01			**	72,996
RESTAURANT GROUP PLC COMMON STOCK GBP.28125			**	176,025
RETAIL OPPORTUNITY INVESTMEN REIT USD.0001			**	1,950,193
RETAILMENOT INC COMMON STOCK USD.001			**	39,990
REXEL SA COMMON STOCK EUR5.			**	628,423
REXNORD CORP COMMON STOCK USD.01			**	2,534,162
REYNOLDS AMERICAN INC COMPANY GUAR 08/45 5.85	8/15/2045	5.85%	**	828,888
RICE ENERGY INC COMMON STOCK USD.01			**	5,128,206
RICE PARK FINANCING TRUST RICE 2016 A A 144A	10/31/2041	4.63%	**	413,697
RICHTER GEDEON NYRT COMMON STOCK HUF100.			**	54,438
RICOH LEASING CO LTD COMMON STOCK			**	411,082
RIGHTMOVE PLC COMMON STOCK GBP.01			**	250,782
RING ENERGY INC COMMON STOCK USD.001			**	29,292
RIO OIL FINANCE TRUST SR SECURED 144A 07/24 9.25	7/6/2024	9.25%	**	949,865
RIO TINTO LTD COMMON STOCK			**	268,179
RIO TINTO PLC COMMON STOCK GBP.1			**	3,300,012
RIOCAN REAL ESTATE INVST TR REIT			**	95,316
RIVERVIEW BANCORP INC COMMON STOCK USD.01			**	14,945

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RLJ LODGING TRUST REIT			**	176,695
RMAC SECURITIES PLC RMACS 2006 NS3X A2A REGS	6/12/2044	0.53%	**	3,172,514
RMAC SECURITIES PLC RMACS 2006 NS4X A3A REGS	6/12/2044	0.55%	**	1,130,753
RMAC SECURITIES PLC RMACS 2007 NS1X A2A REGS	6/12/2044	0.53%	**	1,751,773
RMB HOLDINGS LTD COMMON STOCK ZAR.01			**	91,207
RMR GROUP INC/THE A COMMON STOCK			**	9,401
ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01			**	36,209
ROBERT HALF INTL INC COMMON STOCK USD.001			**	1,011,941
ROBINSONS LAND CO COMMON STOCK PHP1.0			**	204,705
ROCHE HOLDING AG GENUSSSCHEIN COMMON STOCK			**	15,363,249
ROCHE HOLDINGS LTD SPONS ADR ADR			**	975,212
ROCKWELL AUTOMATION INC COMMON STOCK USD1.0			**	376,992
ROCKY BRANDS INC COMMON STOCK			**	9,471
ROGERS COMMUNICATIONS IN COMPANY GUAR 05/32 8.75	5/1/2032	8.75%	**	61,308
ROGERS COMMUNICATIONS INC B COMMON STOCK			**	218,081
ROGERS CORP COMMON STOCK USD1.0			**	133,803
ROHM CO LTD COMMON STOCK			**	63,472
ROLLS ROYCE HOLDINGS PLC COMMON STOCK GBP.2			**	1,699,040
ROSNEFT OIL CO PJSC REG GDR GDR			**	108,732
ROSS STORES INC COMMON STOCK USD.01			**	180,531
ROWAN COMPANIES PLC A COMMON STOCK USD.125			**	224,451
ROYAL BANK OF CANADA COVERED 03/21 2.3	3/22/2021	2.30%	**	1,092,300
ROYAL BANK OF CANADA COVERED 09/17 1.2	9/19/2017	1.20%	**	245,670
ROYAL BANK OF CANADA SR UNSECURED 04/19 VAR	4/15/2019	1.59%	**	6,280,361
ROYAL BK OF SCOTLAND PLC SUBORDINATED 04/18 6.934	4/9/2018	6.93%	**	792,213
ROYAL BK OF SCOTLAND PLC SUBORDINATED REGS 03/22 VAR	3/16/2022	9.50%	**	609,276
ROYAL BK OF SCOTLAND PLC SUBORDINATED REGS 03/22 VAR	3/19/2022	13.13%	**	2,438,407
ROYAL BK SCOTLND GRP PLC JR SUBORDINA 12/49 VAR	12/29/2049	8.63%	**	918,000
ROYAL BK SCOTLND GRP PLC JR SUBORDINA 12/49 VAR	12/29/2049	8.00%	**	574,500
ROYAL DUTCH SHELL PLC A SHS COMMON STOCK EUR.07			**	335,312
ROYAL DUTCH SHELL PLC B SHS COMMON STOCK EUR.07			**	1,530,917
ROYAL DUTCH SHELL SPON ADR A ADR			**	22,167,135
ROYAL GOLD INC COMMON STOCK USD.01			**	140,257
ROYAL MAIL PLC COMMON STOCK GBP.01			**	1,408,459
RPC INC COMMON STOCK USD.1			**	26,506
RPM INTERNATIONAL INC COMMON STOCK USD.01			**	4,811,379
RPX CORP COMMON STOCK USD.0001			**	53,136
RSP PERMIAN INC COMMON STOCK USD.01			**	3,129,022
RTI SURGICAL INC COMMON STOCK USD.001			**	16,617
RUBICON PROJECT INC/THE COMMON STOCK USD.00001			**	19,522
RUBY TUESDAY INC COMMON STOCK USD.01			**	44,157

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RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001			**	78,970
RUSH ENTERPRISES INC CL A COMMON STOCK USD.01			**	91,553
RWE AG COMMON STOCK			**	968,674
RYDER SYSTEM INC COMMON STOCK USD.5			**	396,765
RYDER SYSTEM INC SR UNSECURED 06/17 3.5	6/1/2017	3.50%	**	134,125
RYDER SYSTEM INC SR UNSECURED 09/20 2.875	9/1/2020	2.88%	**	69,750
RYMAN HOSPITALITY PROPERTIES REIT USD.01			**	90,419
S + T BANCORP INC COMMON STOCK USD2.5			**	131,643
S+P GLOBAL INC COMMON STOCK USD1.0			**	4,967,810
SABRA HEALTH CARE REIT INC REIT USD.01			**	2,442
SAF HOLLAND SA COMMON STOCK EUR.01			**	513,420
SAFEGUARD SCIENTIFICS INC			**	(3,631)
SAFEGUARD SCIENTIFICS INC COMMON STOCK USD.1			**	780,221
SAFETY INSURANCE GROUP INC COMMON STOCK USD.01			**	69,941
SAGA COMMUNICATIONS INC CL A COMMON STOCK USD.01			**	25,754
SAGE GROUP PLC/THE COMMON STOCK GBP.01051948			**	947,159
SAIA INC COMMON STOCK USD.001			**	1,820,569
SAKAI CHEMICAL INDUSTRY CO COMMON STOCK			**	157,560
SALEM MEDIA GROUP INC COMMON STOCK USD.01			**	10,888
SALESFORCE.COM INC COMMON STOCK USD.001			**	20,150,106
SAM YUNG TRADING CO LTD COMMON STOCK KRW500.			**	435,478
SAMSUNG BIOLOGICS CO LTD COMMON STOCK KRW2500.0			**	828,137
SAMSUNG ELECTRONICS CO LTD COMMON STOCK KRW5000.0			**	14,037,935
SAN A CO LTD COMMON STOCK			**	572,624
SANDERSON FARMS INC COMMON STOCK USD1.0			**	233,809
SANDY SPRING BANCORP INC COMMON STOCK USD1.0			**	102,454
SANGAMO THERAPEUTICS INC COMMON STOCK USD.01			**	11,675
SANKEN ELECTRIC CO LTD COMMON STOCK			**	329,232
SANMINA CORP COMMON STOCK USD.01			**	293,017
SANOFI ADR ADR			**	5,665,644
SANOFI COMMON STOCK EUR2.			**	625,847
SANTANDER DRIVE AUTO RECEIVABL SDART 2016 3 A2	11/15/2019	1.34%	**	3,901,878
SANTANDER HOLDINGS USA SR UNSECURED 05/19 2.7	5/24/2019	2.70%	**	399,696
SANTANDER UK GROUP HLDGS JR SUBORDINA REGS 12/49 VAR	12/29/2049	7.38%	**	741,428
SANTANDER UK GROUP HLDGS SR UNSECURED 01/21 3.125	1/8/2021	3.13%	**	997,664
SANTANDER UK GROUP HLDGS SR UNSECURED 10/20 2.875	10/16/2020	2.88%	**	990,991
SANTANDER UK PLC SR UNSECURED 03/19 2.5	3/14/2019	2.5%	**	771,479
SANTANDER UK PLC SUBORDINATED 144A 11/23 5	11/7/2023	5.00%	**	712,127
SAP SE COMMON STOCK			**	6,592,189
SAPUTO INC COMMON STOCK			**	237,825
SARTORIUS STEDIM BIOTECH COMMON STOCK EUR.2			**	1,233,440



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SASOL LTD COMMON STOCK			**	142,700
SATO CORP COMMON STOCK			**	339,203
SATS LTD COMMON STOCK			**	707,005
SAUDI INTERNATIONAL BOND SR UNSECURED 144A 10/21 2.375	10/26/2021	2.38%	**	9,029,705
SAUDI INTERNATIONAL BOND SR UNSECURED 144A 10/26 3.25	10/26/2026	3.25%	**	948,024
SAUDI INTERNATIONAL BOND SR UNSECURED 144A 10/46 4.5	10/26/2046	4.50%	**	287,350
SCANA CORPORATION SR UNSECURED 02/22 4.125	2/1/2022	4.13%	**	101,039
SCANSOURCE INC COMMON STOCK			**	115,805
SCENTRE GROUP REIT			**	252,088
SCHLUMBERGER INVESTMENT COMPANY GUAR 144A 08/22 2.4	8/1/2022	2.4%	**	98,169
SCHLUMBERGER LTD COMMON STOCK USD.01			**	6,024,000
SCHNEIDER ELECTRIC SE COMMON STOCK EUR4.0			**	6,033,695
SCHNITZER STEEL INDS INC A COMMON STOCK USD1.0			**	72,140
SCHOLASTIC CORP COMMON STOCK USD.01			**	146,032
SCHULMAN (A.) INC COMMON STOCK USD1.0			**	96,002
SCHWAB (CHARLES) CORP COMMON STOCK USD.01			**	13,330,322
SCHWEITZER MAUDUIT INTL INC COMMON STOCK USD.1			**	135,315
SCICLONE PHARMACEUTICALS INC COMMON STOCK USD.001			**	16,967
SCOR SE COMMON STOCK EUR7.876972			**	435,925
SCORPIO TANKERS INC COMMON STOCK USD.01			**	77,540
SCSK CORP COMMON STOCK			**	420,800
SDL PLC COMMON STOCK GBP.01			**	181,632
SE09H17AS TRS SEK P E M7SE9/20170315/E09H17ASS			**	(2,542,755 )
SE09H17AS TRS SEK R V 01MSTIBO STBB1M/-0.0035 /E09H17ASS	3/15/2017	1.00%	**	2,595,384
SEABOARD CORP COMMON STOCK USD1.0			**	173,888
SEACHANGE INTERNATIONAL INC COMMON STOCK USD.01			**	460
SEACOAST BANKING CORP/FL COMMON STOCK USD.1			**	72,357
SEACOR HOLDINGS INC COMMON STOCK USD.01			**	131,512
SEAGATE TECHNOLOGY COMMON STOCK USD.00001			**	9,752,473
SEALED AIR CORP COMMON STOCK USD.1			**	2,482,320
SEARS HOMETOWN AND OUTLET ST COMMON STOCK USD.01			**	9,870
SEASPINE HOLDINGS CORP COMMON STOCK USD.01			**	4,448
SEATTLE GENETICS INC COMMON STOCK USD.001			**	159,260
SEAWORLD ENTERTAINMENT INC COMMON STOCK USD.01			**	21,353
SECOM CO LTD COMMON STOCK			**	58,631
SECURITY BANK CORP COMMON STOCK PHP10.			**	182,859
SEGA SAMMY HOLDINGS INC COMMON STOCK			**	198,300
SEGRO PLC REIT GBP.1			**	881,047
SEIKO EPSON CORP COMMON STOCK			**	691,773
SEKISUI HOUSE LTD COMMON STOCK			**	116,762
SELECT BANCORP INC COMMON STOCK USD1.0			**	16,105

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Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
SELECT INCOME REIT REIT USD.01			**	68,998
SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001			**	167,043
SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0			**	3,035,757
SEMBCORP INDUSTRIES LTD COMMON STOCK			**	27,618
SEMGROUP CORP CLASS A COMMON STOCK			**	170,298
SEMICONDUCTOR MANUFACTURING COMMON STOCK USD.004			**	2,252,777
SEMPRA ENERGY SR UNSECURED 10/39 6	10/15/2039	6%	**	142,986
SEMPRA ENERGY SR UNSECURED 12/23 4.05	12/1/2023	4.05%	**	105,487
SENECA FOODS CORP CL A COMMON STOCK USD.25			**	36,926
SENIOR PLC COMMON STOCK GBP.1			**	312,593
SENSATA TECHNOLOGIES HOLDING COMMON STOCK EUR.01			**	7,341,686
SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1			**	2,405,727
SEOBU T+D COMMON STOCK KRW500.			**	531,418
SEQUOIA MORTGAGE TRUST SEMT 2004 3 A	5/20/2034	1.4%	**	13,576
SEQUOIA MORTGAGE TRUST SEMT 2005 2 A2	3/20/2035	1.12%	**	468,160
SERVICE CORP INTERNATIONAL COMMON STOCK USD1.0			**	11,360
SERVICEMASTER GLOBAL HOLDING COMMON STOCK USD.01			**	2,749,910
SERVICENOW INC COMMON STOCK USD.001			**	22,480,416
SEVERSTAL GDR REG S GDR			**	415,553
SHAKE SHACK INC CLASS A COMMON STOCK USD.01			**	578,259
SHANKS GROUP PLC COMMON STOCK GBP.1			**	455,642
SHELL INTERNATIONAL FIN COMPANY GUAR 05/26 2.875	5/10/2026	2.88%	**	108,281
SHELL INTERNATIONAL FIN COMPANY GUAR 05/35 4.125	5/11/2035	4.13%	**	109,254
SHELL INTERNATIONAL FIN COMPANY GUAR 05/46 4	5/10/2046	4%	**	103,276
SHELL INTERNATIONAL FIN COMPANY GUAR 08/23 3.4	8/12/2023	3.4%	**	71,833
SHELL INTERNATIONAL FIN COMPANY GUAR 08/43 4.55	8/12/2043	4.55%	**	26,071
SHENANDOAH TELECOMMUNICATION COMMON STOCK			**	112,285
SHENZHEN EXPRESSWAY CO H COMMON STOCK CNY1.0			**	502,820
SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0			**	2,775,547
SHILOH INDUSTRIES INC COMMON STOCK USD.01			**	10,621
SHIMAMURA CO LTD COMMON STOCK			**	200,146
SHIN ETSU CHEMICAL CO LTD COMMON STOCK			**	2,184,445
SHINHAN FINANCIAL GROUP LTD COMMON STOCK KRW5000.			**	70,359
SHINSEI BANK LTD COMMON STOCK			**	50,414
SHIONOGI + CO LTD COMMON STOCK			**	4,987,663
SHIP FINANCE INTL LTD COMMON STOCK USD.01			**	138,506
SHIP HEALTHCARE HOLDINGS INC COMMON STOCK			**	465,555
SHIRE ACQ INV IRELAND DA COMPANY GUAR 09/23 2.875	9/23/2023	2.88%	**	44,671
SHIRE PLC ADR ADR			**	7,303,679
SHIRE PLC COMMON STOCK GBP.05			**	726,482
SHOE CARNIVAL INC COMMON STOCK USD.01			**	49,778

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Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
SHOPIFY INC CLASS A COMMON STOCK			**	502,951
SHORE BANCSHARES INC COMMON STOCK USD.01			**	18,056
SHORETEL INC COMMON STOCK USD.001			**	23,595
SHUTTERFLY INC COMMON STOCK USD.0001			**	99,607
SI FINANCIAL GROUP INC COMMON STOCK USD.01			**	20,313
SIAM CEMENT PCL NVDR NVDR THB1.0			**	73,409
SIBANYE GOLD LTD COMMON STOCK			**	126,699
SIEMENS AG REG COMMON STOCK NPV			**	1,918,020
SIEMENS FINANCIERINGSMAT COMPANY GUAR 144A 09/19 VAR 9/13/2019	9/13/2019	1.28%	**	5,550,470
SIERRA BANCORP COMMON STOCK			**	38,157
SIFCO INDUSTRIES COMMON STOCK USD1.0			**	3,917
SIGMA DESIGNS INC COMMON STOCK			**	21,000
SIGNATURE BANK COMMON STOCK USD.01			**	2,027,700
SIKA AG BR COMMON STOCK CHF.6			**	760,502
SILERGY CORP COMMON STOCK TWD10.0			**	2,887,772
SILGAN HOLDINGS INC COMMON STOCK USD.01			**	1,721,030
SILICON LABORATORIES INC COMMON STOCK USD.0001			**	1,240,265
SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01			**	144,126
SIMON PROPERTY GROUP LP SR UNSECURED 03/21 4.375	3/1/2021	4.38%	**	251,210
SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01			**	1,763,563
SINCLAIR BROADCAST GROUP A COMMON STOCK USD.01			**	78,139
SINGAPORE AIRLINES LTD COMMON STOCK			**	52,878
SINGAPORE EXCHANGE LTD COMMON STOCK			**	59,473
SINGAPORE TECH ENGINEERING COMMON STOCK			**	42,479
SINGAPORE TELECOMMUNICATIONS COMMON STOCK NPV			**	1,193,002
SINO BIOPHARMACEUTICAL COMMON STOCK HKD.025			**	721,131
SINO LAND CO COMMON STOCK			**	707,408
SINOFERT HOLDINGS LTD COMMON STOCK HKD.1			**	178,495
SINOPEC SHANGHAI PETROCHEM H COMMON STOCK CNY1.0			**	287,109
SINOPHARM GROUP CO H COMMON STOCK CNY1.0			**	370,882
SINOTRANS LIMITED H COMMON STOCK CNY1.0			**	233,399
SISTEMA PJSC REG S SPONS GDR GDR			**	254,430
SITEONE LANDSCAPE SUPPLY INC COMMON STOCK USD.01			**	1,248,544
SK HYNIX INC COMMON STOCK KRW5000.			**	429,347
SK INNOVATION CO LTD COMMON STOCK KRW5000.			**	444,546
SK NETWORKS CO LTD COMMON STOCK KRW2500.			**	53,799
SK TELECOM COMMON STOCK KRW500.			**	343,474
SKANDINAVISKA ENSKILDA SR UNSECURED 144A 03/18 1.75	3/19/2018	1.75%	**	199,648
SKANSKA AB B SHS COMMON STOCK			**	118,150
SKYWEST INC COMMON STOCK			**	190,524
SKYWORKS SOLUTIONS INC COMMON STOCK USD.25			**	1,117,138

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Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
SLC AGRICOLA SA COMMON STOCK			**	118,705
SLM CORP COMMON STOCK USD.2			**	41,127
SLM STUDENT LOAN TR 03 7 SLM STUDENT LOAN TR 03 7 REGS	12/15/2033	0.23%	**	455,388
SLM STUDENT LOAN TRUST SLMA 2005 10 A4	10/25/2019	0.75%	**	7,069
SLM STUDENT LOAN TRUST SLMA 2006 B A4	3/15/2024	1.14%	**	94,948
SLM STUDENT LOAN TRUST SLMA 2007 A A4A	12/16/2041	1.2%	**	692,153
SM ENERGY CO COMMON STOCK USD.01			**	58,133
SM PRIME HOLDINGS INC COMMON STOCK PHP1.0			**	31,765
SMART + FINAL STORES INC COMMON STOCK USD.001			**	24,238
SMITH (A.O.) CORP COMMON STOCK USD1.0			**	1,396,825
SMITH + NEPHEW PLC COMMON STOCK USD.2			**	3,723,782
SMITHS GROUP PLC COMMON STOCK GBP.375			**	1,866,488
SNAM SPA COMMON STOCK			**	399,082
SNC LAVALIN GROUP INC COMMON STOCK			**	63,649
SNYDERS LANCE INC COMMON STOCK USD.833			**	95,122
SOCIAL PROFESSIONAL LOAN PROGR SOFI 2016 F A2 144A	2/25/2040	3.02%	**	1,495,272
SOCIETE GENERALE INSTL	10/19/2017	1.47%	**	3,200,000
SOCIETE GENERALE INSTL	10/20/2017	1.45%	**	6,500,000
SOCIETE GENERALE SA COMMON STOCK EUR1.25			**	1,652,976
SOCIETE GENERALE SUBORDINATED 144A 04/25 4.25	4/14/2025	4.25%	**	1,067,109
SODEXO COMMON STOCK EUR4.			**	110,226
SOFTBANK GROUP CORP COMMON STOCK			**	885,450
SOMPO HOLDINGS INC COMMON STOCK			**	400,634
SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01			**	86,837
SONIC CORP COMMON STOCK USD.01			**	2,172,070
SONOCO PRODUCTS CO COMMON STOCK			**	34,202
SONUS NETWORKS INC COMMON STOCK USD.001			**	20,299
SONY CORP COMMON STOCK			**	112,316
SOTHEBY S COMMON STOCK USD.01			**	130,183
SOUTH STATE CORP COMMON STOCK USD2.5			**	3,202,074
SOUTH32 LTD COMMON STOCK			**	650,924
SOUTHERN CAL EDISON 1ST REF MORT 01/36 5.55	1/15/2036	5.55%	**	199,193
SOUTHERN CO GAS CAPITAL COMPANY GUAR 03/41 5.875	3/15/2041	5.88%	**	29,120
SOUTHERN CO GAS CAPITAL COMPANY GUAR 09/21 3.5	9/15/2021	3.5%	**	154,166
SOUTHERN COPPER CORP COMMON STOCK USD.01			**	81,543
SOUTHERN MISSOURI BANCORP COMMON STOCK USD.01			**	29,365
SOUTHERN NATL BANCORP OF VA COMMON STOCK USD.01			**	20,098
SOUTHERN POWER CO SR UNSECURED 09/41 5.15	9/15/2041	5.15%	**	40,284
SOUTHERN POWER CO SR UNSECURED 12/19 1.95	12/15/2019	1.95%	**	71,396
SOUTHERN POWER CO SR UNSECURED 12/25 4.15	12/1/2025	4.15%	**	20,723
SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25			**	65,094

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SOUTHWEST BANCORP INC/OKLA COMMON STOCK USD1.0			**	59,450
SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0			**	2,330,014
SOUTHWESTERN ELEC POWER SR UNSECURED 01/19 6.45	1/15/2019	6.45%	**	81,436
SOUTHWESTERN ELEC POWER SR UNSECURED 04/45 3.9	4/1/2045	3.9%	**	89,419
SOUTHWESTERN ENERGY CO COMMON STOCK USD.01			**	98,797
SP PLUS CORP COMMON STOCK USD.001			**	60,579
SPAIN LETRAS DEL TESORO BILLS 04/17 0.00000	4/7/2017		**	7,075,298
SPAR GROUP LIMITED/THE COMMON STOCK			**	189,141
SPAREBANK 1 SR BANK ASA COMMON STOCK NOK25.0			**	338,061
SPARK INFRASTRUCTURE GROUP STAPLED SECURITY			**	559,852
SPARTAN MOTORS INC COMMON STOCK USD.01			**	32,236
SPARTANNASH CO COMMON STOCK			**	3,046,517
SPARTON CORP COMMON STOCK USD1.25			**	24,446
SPECTRA ENERGY CAPITAL COMPANY GUAR 03/20 5.65	3/1/2020	5.65%	**	146,833
SPECTRA ENERGY CAPITAL COMPANY GUAR 10/19 8	10/1/2019	8%	**	85,305
SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001			**	25,003
SPEEDWAY MOTORSPORTS INC COMMON STOCK USD.01			**	82,173
SPIRE INC COMMON STOCK USD1.0			**	2,266,673
SPIRIT AIRLINES INC COMMON STOCK USD.0001			**	487,413
SPIRIT ISSUER PLC SR SECURED REGS 12/27 6.582	12/28/2027	6.58%	**	985,697
SPIRIT REALTY CAPITAL INC REIT USD.01			**	285,270
SPLUNK INC COMMON STOCK USD.001			**	4,348,364
SPOK HOLDINGS INC COMMON STOCK USD.0001			**	46,791
SPRINGLEAF MORTGAGE LOAN TRUST SLFMT 2013 2A M1 144A	12/25/2065	3.52%	**	311,956
SPRINGLEAF MORTGAGE LOAN TRUST SLFMT 2013 2A M2 144A	12/25/2065	4.48%	**	300,773
SPS COMMERCE INC COMMON STOCK USD.001			**	1,703,918
SPX FLOW INC COMMON STOCK USD.01			**	75,149
SQUARE INC A COMMON STOCK USD.000001			**	8,562,843
*SSGA S+P 500 INDEX SER A			**	(20,911,813 )
*SSGA S+P 500 INDEX SER A S+P 500 FLAGSHIP NON LENDING			**	10,384,752,727
*SSGA US BND INDEX SER A			**	4,640,199
*SSGA US BND INDEX SER A MUTUAL FUND			**	4,433,125,698
ST JAMES S PLACE PLC COMMON STOCK GBP.15			**	676,592
ST JUDE MEDICAL INC COMMON STOCK USD.1			**	8,487,229
STADSHYPOTEK AB COVERED 144A 10/19 1.875	10/2/2019	1.88%	**	248,715
STAG INDUSTRIAL INC REIT USD.01			**	80,728
STAGE STORES INC COMMON STOCK USD.01			**	12,542
STANDARD BANK GROUP LTD COMMON STOCK ZAR.1			**	560,826
STANDARD CHRTRD BNKN	6/2/2017	1.4%	**	12,000,000
STANDARD CHRTRD BNKN	9/12/2017	1.68%	**	5,000,000

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STANDARD MOTOR PRODS COMMON STOCK USD2.0			**	120,011
STANDEX INTERNATIONAL CORP			**	81,679
STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5			**	2,323,984
STANLEY BLACK + DECKER INC COMMON STOCK USD2.5			**	2,430,625
STAPLES INC COMMON STOCK USD.0006			**	109,795
STARBUCKS CORP COMMON STOCK USD.001			**	7,124,993
STARBUCKS CORP SR UNSECURED 06/22 2.7	6/15/2022	2.70%	**	93,484
STARBUCKS CORP SR UNSECURED 06/45 4.3	6/15/2045	4.30%	**	630,085
STARRETT (L.S.) CO CL A COMMON STOCK USD1.0			**	6,668
STARTEK INC COMMON STOCK USD.01			**	12,988
STATE AUTO FINANCIAL CORP COMMON STOCK			**	112,656
STATE BANK FINANCIAL CORP COMMON STOCK USD.01			**	44,668
STATE OF QATAR SR UNSECURED 144A 06/46 4.625	6/2/2046	4.63%	**	1,697,865
*STATE STR BK TR CO INVT FDS			**	(4,244,766 )
*STATE STR BK TR CO INVT FDS EX US INDX NL CL A (CMLH1)			**	4,585,798,626
*STATE STREET CORP COMMON STOCK USD1.0			**	10,090,776
*STATE STREET CORP SR SUBORDINA 05/23 3.1	5/15/2023	3.10%	**	49,902
*STATE STREET CORP SR UNSECURED 11/23 3.7	11/20/2023	3.70%	**	114,518
STATOIL ASA COMPANY GUAR 01/22 3.15	1/23/2022	3.15%	**	67,346
STATOIL ASA COMPANY GUAR 01/23 2.45	1/17/2023	2.45%	**	58,568
STATOIL ASA COMPANY GUAR 05/18 1.15	5/15/2018	1.15%	**	59,631
STEEL DYNAMICS INC COMMON STOCK USD.005			**	169,218
STEELCASE INC CL A COMMON STOCK			**	36,767
STEIN MART INC COMMON STOCK USD.01			**	3,666
STEPAN CO COMMON STOCK USD1.0			**	167,034
STERIS PLC COMMON STOCK			**	1,973,247
STERLING BANCORP/DE COMMON STOCK USD.01			**	1,930,921
STERLING CONSTRUCTION CO COMMON STOCK USD.01			**	15,609
STEVEN MADDEN LTD COMMON STOCK USD.0001			**	6,066,954
STEWART INFORMATION SERVICES COMMON STOCK USD1.0			**	108,611
STHREE PLC COMMON STOCK GBP.01			**	395,085
STILLWATER MINING CO COMMON STOCK USD.01			**	169,848
STOCK YARDS BANCORP INC COMMON STOCK			**	101,036
STOCKLAND REIT NPV			**	106,502
STONERIDGE INC COMMON STOCK			**	48,948
STOREBRAND ASA COMMON STOCK NOK5.			**	253,401
STRATASYS LTD COMMON STOCK ILS.01			**	64,473
STRATUS PROPERTIES INC COMMON STOCK USD.01			**	26,921
STRIPS 02/22 0.00000	2/15/2022		**	2,418,154
STRIPS 02/29 0.00000	2/15/2029		**	1,021,643
STRIPS 02/33 0.00000	2/15/2033		**	873,569
STRIPS 05/20 0.00000	5/15/2020	0.01%	**	3,595,868
STRIPS 05/21 0.00000	5/15/2021		**	1,443,863
STRIPS 05/22 0.00000	5/15/2022	0.01%	**	1,873,544
STRIPS 05/23 0.00000	5/15/2023	0.01%	**	2,625,481
STRIPS 05/26 0.00000	5/15/2026		**	1,567,816
STRIPS 05/27 0.00000	5/15/2027		**	1,291,238



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STRIPS 05/30 0.00000	5/15/2030		**	1,360,787
STRIPS 05/31 0.00000	5/15/2031		**	705,704
STRIPS 05/33 0.00000	5/15/2033		**	927,680
STRIPS 05/34 0.00000	5/15/2034		**	686,004
STRIPS 08/21 0.00000	8/15/2021	0.01%	**	569,941
STRIPS 08/23 0.00000	8/15/2023		**	300,629
STRIPS 08/29 0.00000	8/15/2029		**	703,671
STRIPS 08/32 0.00000	8/15/2032	0.01%	**	1,048,463
STRIPS 08/34 0.00000	8/15/2034	0.01%	**	1,024,100
STRIPS 11/30 0.00000	11/15/2030		**	1,687,860
STRUCTURED ADJUSTABLE RATE MOR SARM 2004 4 2A	4/25/2034	3.09%	**	654,554
STRUCTURED ADJUSTABLE RATE MOR SARM 2004 5 3A1	5/25/2034	3.18%	**	876,055
STRUCTURED ASSET INVESTMENT LO SAIL 2003 BC2 A2	4/25/2033	1.24%	**	237,356
STRUCTURED ASSET INVESTMENT LO SAIL 2004 2 A4	3/25/2034	1.29%	**	551,723
STRUCTURED ASSET MORTGAGE INVE SAMI 2004 AR1 1A1	3/19/2034	1.44%	**	199,360
STRUCTURED ASSET SECURITIES CO SASC 2003 22A 2A1	6/25/2033	2.89%	**	309,615
STRYKER CORP COMMON STOCK USD.1			**	6,721,700
SUFFOLK BANCORP COMMON STOCK USD2.5			**	48,258
SUL AMERICA SA UNITS UNIT			**	92,912
SUMITOMO CHEMICAL CO LTD COMMON STOCK			**	119,175
SUMITOMO DAINIPPON PHARMA CO COMMON STOCK			**	835,813
SUMITOMO ELECTRIC INDUSTRIES COMMON STOCK			**	198,097
SUMITOMO HEAVY INDUSTRIES COMMON STOCK			**	755,356
SUMITOMO MITSUI BANKING COMPANY GUAR 07/17 1.35	7/11/2017	1.35%	**	8,069,938
SUMITOMO MITSUI BANKING COMPANY GUAR 07/17 1.8	7/18/2017	1.80%	**	3,006,981
SUMITOMO MITSUI BKG CORP	9/15/2017	1.55%	**	1,400,000
SUMITOMO MITSUI BKG CORP	9/15/2017	1.55%	**	3,500,000
SUMITOMO MITSUI BKG CORP	9/15/2017	1.66%	**	300,000
SUMITOMO MITSUI BKG CORP	10/12/2017	1.50%	**	8,000,000
SUMITOMO MITSUI FINANCIAL GR COMMON STOCK			**	1,246,590
SUMITOMO MITSUI FINL GRP SR UNSECURED 07/26 2.632	7/14/2026	2.63%	**	92,926
SUMITOMO MITSUI FINL GRP SR UNSECURED 10/21 2.442	10/19/2021	2.44%	**	2,459,413
SUMITOMO MITSUI TR BK LT COMPANY GUAR 144A 03/18 1.8	3/28/2018	1.80%	**	498,078
SUMITOMO MITSUI TRUST HOLDIN COMMON STOCK			**	516,442
SUMITOMO REALTY + DEVELOPMEN COMMON STOCK			**	133,150
SUMITOMO TR & BKNG C	10/6/2017	1.57%	**	400,000
SUMITOMO TR + BKNG C	8/8/2017	1.53%	**	7,000,000
SUMMIT HOTEL PROPERTIES INC REIT			**	93,647
SUMMIT MATERIALS INC CL A COMMON STOCK USD.01			**	996,571
SUN BANCORP INC NJ COMMON STOCK USD5.0			**	11,882
SUN HUNG KAI + CO LTD COMMON STOCK			**	273,644
SUN HUNG KAI PROPERTIES COMMON STOCK			**	442,401
SUNCOKE ENERGY INC COMMON STOCK USD.01			**	72,066
SUNCOR ENERGY INC COMMON STOCK			**	5,407,322
SUNCOR ENERGY INC SR UNSECURED 12/34 5.95	12/1/2034	5.95%	**	59,035
SUNCORP GROUP LTD COMMON STOCK			**	387,961



SUNDRUG CO LTD COMMON STOCK

\*\* 721,362

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Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
SUNNY OPTICAL TECH COMMON STOCK HKD.1			**	7,118,240
SUNOCO LOGISTICS PARTNER COMPANY GUAR 02/22 4.65	2/15/2022	4.65%	**	52,884
SUNOCO LOGISTICS PARTNER COMPANY GUAR 04/21 4.4	4/1/2021	4.40%	**	66,345
SUNOCO LOGISTICS PARTNER COMPANY GUAR 04/24 4.25	4/1/2024	4.25%	**	176,352
SUNSTONE HOTEL INVESTORS INC REIT USD.01			**	219,539
SUNTRUST BANKS INC SR UNSECURED 05/19 2.5	5/1/2019	2.50%	**	68,580
SUPER MICRO COMPUTER INC COMMON STOCK USD.001			**	92,509
SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001			**	233,569
SUPERIOR UNIFORM GROUP INC COMMON STOCK			**	6,808
SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001			**	2,616,658
SUPREME INDS INC CLASS A COMMON STOCK USD.1			**	24,131
SURGERY PARTNERS INC COMMON STOCK USD.01			**	2,155,600
SURGICAL CARE AFFILIATES INC COMMON STOCK USD.01			**	2,559,240
SURGUTNEFTEGAS SP ADR ADR			**	102,333
SURUGA BANK LTD COMMON STOCK			**	890,283
SURYA CITRA MEDIA PT TBK COMMON STOCK IDR50.0			**	422,977
SUZUKEN CO LTD COMMON STOCK			**	57,643
SUZUKI MOTOR CORP COMMON STOCK			**	373,888
SVB FINANCIAL GROUP COMMON STOCK USD.001			**	2,717,721
SVENSKA CELLULOZA AB SCA B COMMON STOCK SEK3.33			**	753,156
SVENSKA HANDELSBANKEN AB COMPANY GUAR 09/21 1.875	9/7/2021	1.88%	**	241,429
SVENSKA HANDLSBNKN A	7/5/2017	1.16%	**	14,910,969
SWEDBANK AB SR UNSECURED 144A 03/18 1.75	3/12/2018	1.75%	**	4,291,579
SWEDBANK AB SR UNSECURED 144A 03/20 2.2	3/4/2020	2.20%	**	694,274
SWEDISH MATCH AB COMMON STOCK SEK1.9823			**	1,346,250
SWISS LIFE HOLDING AG REG COMMON STOCK CHF5.1			**	1,183,028
SWISS RE AG COMMON STOCK CHF.1			**	753,789
SWPC05DU6 CDS USD P V 03MEVENT FLO CORPORATE	9/20/2019	1.00%	**	(1,800,000 )
SWPC05DU6 CDS USD R F 1.00000 FIX CORPORATE	9/20/2019	1.00%	**	1,805,369
SWPC05DV4 CDS USD P V 03MEVENT FLO CORPORATE	9/20/2019	1.00%	**	(1,000,000 )
SWPC05DV4 CDS USD R F 1.00000 FIX CORPORATE	9/20/2019	1.00%	**	1,002,983
SWPC06O40 CDS USD P V 03MEVENT FLO SOVEREIGN	12/20/2019	1.00%	**	(1,000,000 )
SWPC06O40 CDS USD R F 1.00000 FIX SOVEREIGN	12/20/2019	1.00%	**	1,001,881
SWPC06OH1 CDS USD P V 03MEVENT FLO SOVEREIGN	12/20/2019	1.00%	**	(2,900,000 )
SWPC06OH1 CDS USD R F 1.00000 FIX SOVEREIGN	12/20/2019	1.00%	**	2,905,455
SWPC06RQ8 CDS USD P V 03MEVENT FLO SOVEREIGN	12/20/2019	1.00%	**	(1,900,000 )
SWPC06RQ8 CDS USD R F 1.00000 FIX SOVEREIGN	12/20/2019	1.00%	**	1,903,574
SWPC07UE9 CDS USD P V 03MEVENT FLO SOVEREIGN	12/20/2019	1.00%	**	(4,700,000 )
SWPC07UE9 CDS USD R F 1.00000 FIX SOVEREIGN	12/20/2019	1.00%	**	4,708,840
SWPC0B7H9 CDS USD P V 03MEVENT FLO CORPORATE	12/20/2020	1.00%	**	(300,000 )
SWPC0B7H9 CDS USD R F 1.00000 FIX CORPORATE	12/20/2020	1.00%	**	303,280
SWPC0BBB7 CDS USD P V 03MEVENT FLO CORPORATE	12/20/2020	1.00%	**	(700,000 )
SWPC0BBB7 CDS USD R F 1.00000 FIX CORPORATE	12/20/2020	1.00%	**	710,423
SWPC0CKW9 CDS USD P V 03MEVENT 2 CCPCDX	6/20/2021	1.00%	**	(1,600,000 )



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SWPC0CKW9 CDS USD R F 5.00000 1 CCPCDX	6/20/2021	5.00%	**	1,711,982
SWPC0D520 CDS USD P F 1.00000 FIX CORPORATE	3/20/2026	1.00%	**	(1,200,000 )
SWPC0D520 CDS USD R V 03MEVENT FLO CORPORATE	3/20/2026	1.00%	**	1,391,984
SWPC0DKQ0 CDS EUR P F 1.00000 FIX CORPORATE	6/20/2021	1.00%	**	(738,325 )
SWPC0DKQ0 CDS EUR R V 03MEVENT FLO CORPORATE	6/20/2021	1.00%	**	751,869
SWPC0DKR8 CDS EUR P F 1.00000 FIX CORPORATE	6/20/2021	1.00%	**	(632,850 )
SWPC0DKR8 CDS EUR R V 03MEVENT FLO CORPORATE	6/20/2021	1.00%	**	644,459
SWPC0DLF3 CDS EUR P F 1.00000 FIX CORPORATE	6/20/2021	1.00%	**	(843,800 )
SWPC0DLF3 CDS EUR R V 03MEVENT FLO CORPORATE	6/20/2021	1.00%	**	869,212
SWPC0DTU2 CDS USD P V 03MEVENT 2 CCPCDX	12/20/2021	1.00%	**	(26,400,000 )
SWPC0DTU2 CDS USD R F 1.00000 1 CCPCDX	12/20/2021	1.00%	**	26,799,458
SWPC0DU30 CDS USD P V 03MEVENT 2 CCPCORPORATE	12/20/2021	1.00%	**	(1,100,000 )
SWPC0DU30 CDS USD R F 1.00000 1 CCPCORPORATE	12/20/2021	1.00%	**	1,108,540
SWPC0DVJ4 CDS EUR P F 1.00000 FIX CORPORATE	12/20/2021	1.00%	**	(316,425 )
SWPC0DVJ4 CDS EUR R V 03MEVENT FLO CORPORATE	12/20/2021	1.00%	**	322,990
SWPC0DVK1 CDS EUR P F 1.00000 FIX CORPORATE	12/20/2021	1.00%	**	(316,425 )
SWPC0DVK1 CDS EUR R V 03MEVENT FLO CORPORATE	12/20/2021	1.00%	**	324,076
SWPC0DVL9 CDS EUR P F 1.00000 FIX CORPORATE	12/20/2021	1.00%	**	(316,425 )
SWPC0DVL9 CDS EUR R V 03MEVENT FLO CORPORATE	12/20/2021	1.00%	**	323,705
SWPC0DVQ8 CDS EUR P F 1.00000 FIX ITRAXX	12/20/2021	1.00%	**	(316,425 )
SWPC0DVQ8 CDS EUR R V 03MEVENT FLO ITRAXX	12/20/2021	1.00%	**	334,545
SWPC0DVS4 CDS EUR P F 1.00000 FIX ITRAXX	12/20/2021	1.00%	**	(1,265,700 )
SWPC0DVS4 CDS EUR R V 03MEVENT FLO ITRAXX	12/20/2021	1.00%	**	1,338,178
SWPC0DVW5 CDS EUR P F 1.00000 FIX ITRAXX	12/20/2021	1.00%	**	(421,900 )
SWPC0DVW5 CDS EUR R V 03MEVENT FLO ITRAXX	12/20/2021	1.00%	**	446,059
SWPC0DXA1 CDS USD P V 03MEVENT 2 CCPCDX	12/20/2021	1.00%	**	(1,400,000 )
SWPC0DXA1 CDS USD R F 5.00000 1 CCPCDX	12/20/2021	5.00%	**	1,486,671
SWPC0EE85 CDS EUR P V 03MEVENT 2 CCPCORPORATE	12/20/2017	1.00%	**	(632,850 )
SWPC0EE85 CDS EUR R F 1.00000 1 CCPCORPORATE	12/20/2017	1.00%	**	637,124
SWPC0EOD3 CDS USD P V 03MEVENT 2 CCPCORPORATE	12/20/2023	1.00%	**	(400,000 )
SWPC0EOD3 CDS USD R F 5.00000 1 CCPCORPORATE	12/20/2023	5.00%	**	476,032
SWPC824S0 CDS USD P V 00MEVENT	6/20/2017	1.00%	**	(2,200,000 )
SWPC824S0 CDS USD R F 1.00000	6/20/2017	1.00%	**	2,203,676
SWU00BOT4 IRS SEK P V 03MSTIBO SWUV0BOT6 CCPVANILLA	1/23/2025		**	(616,428 )
SWU00BOT4 IRS SEK R F 1.02250 SWU00BOT4 CCPVANILLA	1/23/2025	1.02%	**	626,051
SWU00BOU1 IRS SEK P V 03MSTIBO SWUV0BOU3 CCPVANILLA	1/23/2025		**	(759,527 )
SWU00BOU1 IRS SEK R F 1.01250 SWU00BOU1 CCPVANILLA	1/23/2025	1.01%	**	770,783
SWU00BOW7 IRS SEK P V 03MSTIBO SWUV0BOW9 CCPVANILLA	1/23/2025		**	(198,138 )
SWU00BOW7 IRS SEK R F 1.03250 SWU00BOW7 CCPVANILLA	1/23/2025	1.03%	**	201,388
SWU00BPW6 IRS JPY P V 06MLIBOR SWUV0BPW8 CCPVANILLA	6/17/2035	0.02%	**	(2,400,652 )
SWU00BPW6 IRS JPY R F 1.25000 SWU00BPW6 CCPVANILLA	6/17/2035	1.25%	**	2,678,295
SWU00D991 IRS USD P V 03MLIBOR CCP CME	12/16/2022	0.97%	**	(1,500,000 )
SWU00D991 IRS USD R F 2.25000 CCP CME	12/16/2022	2.25%	**	1,514,733
SWU00DZH4 IRS JPY P V 06MLIBOR SWUV0DZH6 CCPVANILLA	9/18/2020		**	(5,487,204 )
SWU00DZH4 IRS JPY R F .25000 SWU00DZH4 CCPVANILLA	9/18/2020	0.25%	**	5,528,552
SWU00DZI2 IRS JPY P V 06MLIBOR SWUV0DZI4 CCPVANILLA	3/22/2018		**	(24,349,466 )
SWU00DZI2 IRS JPY R F .15000 SWU00DZI2 CCPVANILLA	3/22/2018	0.15%	**	24,388,999



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Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
SWU00FP15 IRS JPY P V 06MLIBOR SWUV0FP17 CCPVANILLA	3/18/2026		**	(23,835,041 )
SWU00FP15 IRS JPY R F .30000 SWU00FP15 CCPVANILLA	3/18/2026	0.30%	**	24,063,066
SWU00IY84 IRS JPY P V 06MLIBOR SWUV0IY86 CCPVANILLA	3/18/2026		**	(7,887,855 )
SWU00IY84 IRS JPY R F .30000 SWU00IY84 CCPVANILLA	3/18/2026	0.30%	**	7,964,816
SWU00JGA7 IRS GBP P V 06MLIBOR SWUV0JGA9 CCPVANILLA	3/15/2047	1.00%	**	(2,285,952 )
SWU00JGA7 IRS GBP R F 1.50000 SWU00JGA7 CCPVANILLA	3/15/2047	1.50%	**	2,326,330
SWU00JLZ6 IRS ZAR P V 03MJIBAR SWUV0JLZ8 CCPVANILLA	3/15/2027	1.00%	**	(2,537,477 )
SWU00JLZ6 IRS ZAR R F 8.50000 SWU00JLZ6 CCPVANILLA	3/15/2027	8.50%	**	2,557,492
SWU00JMG7 IRS EUR P V 06MEURIB SWUV0JMG9 CCPVANILLA	9/5/2026		**	(11,391,300 )
SWU00JMG7 IRS EUR R F 1.00000 SWU00JMG7 CCPVANILLA	9/5/2026	1.00%	**	11,805,817
SWU00JQX6 IRS ZAR P V 03MJIBAR SWUV0JQX8 CCPVANILLA	3/15/2019	1.00%	**	(416,819 )
SWU00JQX6 IRS ZAR R F 7.50000 SWU00JQX6 CCPVANILLA	3/15/2019	7.50%	**	416,867
SWU00K8T2 IRS ZAR P V 03MJIBAR SWUV0K8T4 CCPVANILLA	3/15/2022	1.00%	**	(8,862,888 )
SWU00K8T2 IRS ZAR R F 8.25000 SWU00K8T2 CCPVANILLA	3/15/2022	8.25%	**	8,998,526
SWU029980 IRS USD P F 1.67750 INFLATIONZERO CCP LCH	5/24/2021	1.68%	**	(1,200,000 )
SWU029980 IRS USD R V 12MCPI CPURNSA/INFLATIONZERO CCP LCH	5/24/2021	1.00%	**	1,232,874
SWU09GJ52 IRS GBP P V 12MUKPRI INFLATIONZERO UKRPI CCP LCH	10/15/2046	1.00%	**	(481,903 )
SWU09GJ52 IRS GBP R F 3.58500 INFLATIONZERO CCP LCH	10/15/2046	3.59%	**	498,911
SWU09TE42 IRS EUR P F .80625 FIX INFLATIONZERO	4/15/2021	0.81%	**	(421,900 )
SWU09TE42 IRS EUR R V 12MCPTFE INF INFLATIONZERO	4/15/2021	1.00%	**	431,031
SWU0AH041 TRS USD P F .00000 VARS GOLDLNPM	4/29/2020		**	(909,091 )
SWU0AH041 TRS USD R F .00000	4/29/2020		**	958,789
SWU0AHP02 TRS USD P E			**	300
SWU0AHP02 TRS USD P E COM FWD OREXIO 4Q16			**	(300 )
SWU0AHP02 TRS USD R E			**	(9,375 )
SWU0AHP02 TRS USD R E MATUTIRY DATE 12/31/16			**	9,375
SWU0AHP10 TRS USD P E			**	(1,588,143 )
SWU0AHP10 TRS USD R E			**	1,588,143
SWU0AHP28 TRS USD P E			**	(160,160 )
SWU0AHP28 TRS USD R E			**	160,160
SWU0AM842 TRS USD P E COM FWD EURMARG CAL17			**	(36,000 )
SWU0AM842 TRS USD R E			**	74,572
SWU0AN006 TRS USD P F .00000 VARS GOLDLNPM 0.09	7/24/2020		**	(666,667 )
SWU0AN006 TRS USD R F .00000	7/24/2020		**	690,138
SWU0AN345 TRS USD P E			**	4,000
SWU0AN345 TRS USD P E COM FWD EURMARG CAL 16			**	(4,000 )
SWU0AN345 TRS USD R E			**	(4,912 )
SWU0AN345 TRS USD R E			**	8,283
SWU0AP522 TRS USD P E COM FWD EURMARG 1Q17 4.66			**	(900 )
SWU0AP522 TRS USD R E MATURITY DATE 3/31/17			**	3,202
SWU0AP530 TRS USD P E COMMODITYFORWARD			**	(9,300 )
SWU0AP530 TRS USD R E COMMODITYFORWARD			**	22,572
SWU0AP555 TRS USD P E COMMODITYFORWARD			**	(4,200 )
SWU0AP555 TRS USD R E COMMODITYFORWARD			**	10,568
SWU0AP563 TRS USD P E COMMODITYFORWARD			**	(3,000 )

SWU0AP563 TRS USD R E COMMODITYFORWARD  
SWU0B0575 TRS USD P E COM FWD EURSIMP

\*\* 7,845  
\*\* (12,000 )

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Security Name	Maturity Date	Rate	Cost	Current Value (in dollars)
SWU0B0575 TRS USD R E MATURITY DATE 12/31/17			**	33,621
SWU0B0708 IRS USD P F 1.58000 FIX INFLATIONZERO	5/23/2018	1.58%	**	(2,500,000 )
SWU0B0708 IRS USD R V 12MUSCPI INF INFLATIONZERO	5/23/2018	1.00%	**	2,518,351
SWU0B1052 TRS USD P E COM FWD GOLDLNP 1365			**	(600 )
SWU0B1052 TRS USD R E MATURITY DATE 2017/07/05			**	124,576
SWU0B2134 TRS USD P E COMMODITYFORWARD			**	(36,000 )
SWU0B2134 TRS USD R E COMMODITYFORWARD			**	120,030
SWU0B2316 TRS USD P E			**	1,000
SWU0B2316 TRS USD P E COMMODITYFORWARD			**	(2,990 )
SWU0B2316 TRS USD R E			**	(3,537 )
SWU0B2316 TRS USD R E COMMODITYFORWARD			**	2,990
SWU0C1218 TRS USD P V 03MTBILL TBILDI3M + 13	2/15/2017	0.65%	**	(15,298,324 )
SWU0C1218 TRS USD R E BCOMTR			**	15,421,299
SWU0C1226 TRS USD P V 03MTBILL TBILDI3M + 13	8/15/2017	0.66%	**	(3,245,387 )
SWU0C1226 TRS USD R E BCOMTR			**	3,271,475
SWU0C1267 TRS USD P V 03MTBILL TBILDI3M + 12	2/15/2017	0.65%	**	(16,553,472 )
SWU0C1267 TRS USD R E BCOMTR			**	16,686,537
SWU0C1275 TRS USD P V 03MTBILL	2/15/2017	0.65%	**	2,872,560
SWU0C1275 TRS USD P V 03MTBILL TBILDI3M + 12	2/15/2017	0.65%	**	(12,401,771 )
SWU0C1275 TRS USD R E			**	(2,895,651 )
SWU0C1275 TRS USD R E BCOMTR			**	12,501,462
SWU0C1374 TRS USD P V 03MTBILL TBILDI3M + 15	2/15/2017	0.68%	**	(5,193,835 )
SWU0C1374 TRS USD R E BCOMFIT			**	5,231,975
SWU0C1382 TRS USD P V 01MTBILL TBILDI3M14BPS	8/15/2017	0.67%	**	(6,430,310 )
SWU0C1382 TRS USD R E COMM SWAP TBL BCOMFIT			**	6,477,531
SWU0C1408 TRS USD P V 03MTBILL TBILDI3M + 14	2/15/2017	0.67%	**	(18,365,978 )
SWU0C1408 TRS USD R E BCOMFIT			**	18,500,849
SWU0C2018 IRS USD P F 1.56500 FIX INFLATIONZERO	6/7/2018	1.57%	**	(200,000 )
SWU0C2018 IRS USD R V 12MUSCPI INF INFLATIONZERO	6/7/2018	1.00%	**	201,530
SWU0C2299 TRS USD P E COM FWD OREXIO 1Q17			**	(4,877 )
SWU0C2299 TRS USD R E MATURITY DATE 2017/03/31			**	134,254
SWU0C3271 TRS USD P E COMMODITYFORWARD			**	(246 )
SWU0C3271 TRS USD R E COMMODITYFORWARD			**	246
SWU0C3602 TRS USD P E COMMODITYFORWARD			**	(1,500 )
SWU0C3602 TRS USD R E COMMODITYFORWARD			**	32,411
SWU0C4360 TRS USD P V 03MTBILL TBILDI3M + 12	2/15/2017	0.65%	**	(2,813,689 )
SWU0C4360 TRS USD R E COMM SWAP TBL-BCOMTR2			**	2,836,439
SWU0C4402 TRS USD P V 03MTBILL TBILDI3M + 12	2/15/2017	0.65%	**	(12,546,181 )
SWU0C4402 TRS USD R E COMM SWAP TBL-BCOMTR1			**	12,647,037
SWU0C4592 TRS USD P V 03MTBILL TBILDI3M + 13	2/15/2017	0.66%	**	(27,808,114 )
SWU0C4592 TRS USD R E COMM SWAP TBL-BCOMTR2			**	28,030,699
SWU0C4824 TRS USD P E COMMODITYFORWARD			**	(252,000 )
SWU0C4824 TRS USD R E COMMODITYFORWARD			**	1,875,985
SWU0C7090 TRS USD P E COMMODITYFORWARD			**	(6,600 )
SWU0C7090 TRS USD R E COMMODITYFORWARD			**	11,055
SWU0C7462 TRS USD P E COMMODITYFORWARD			**	(4,200 )
SWU0C7462 TRS USD R E COMMODITYFORWARD			**	9,342





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SWU0C7470 TRS USD P E COMMODITYFORWARD			**	(1,800 )
SWU0C7470 TRS USD R E COMMODITYFORWARD			**	4,159
SWU0C7975 TRS USD P E COMMODITYFORWARD			**	(1,800 )
SWU0C7975 TRS USD R E COMMODITYFORWARD			**	3,209
SWU0C9815 TRS USD P E COMMODITYSPREAD			**	(2,250 )
SWU0C9815 TRS USD R E COMMODITYSPREAD			**	5,408
SWU0C9872 TRS USD P E COMMODITYSPREAD			**	(2 )
SWU0C9872 TRS USD R E COMMODITYSPREAD			**	2
SWU0CF290 TRS USD P E COM FWD EURMARG			**	