

Form 5500 Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Annual Return/Report of Employee Benefit Plan This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6047(e), 6057(b), and 6058(a) of the Internal Revenue Code (the Code). <p style="text-align: center;">▶ Complete all entries in accordance with the instructions to the Form 5500.</p>	OMB Nos. 1210-0110 1210-0089 <div style="text-align: center; font-size: 1.2em; font-weight: bold;">2013</div> <div style="text-align: center; font-weight: bold;">This Form is Open to Public Inspection</div>
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Part I	Annual Report Identification Information
For calendar plan year 2013 or fiscal plan year beginning <u>01/01/2013</u> and ending <u>12/31/2013</u>	
A This return/report is for:	☐ a multiemployer plan; ☐ a multiple-employer plan; or ☒ a single-employer plan; ☐ a DFE (specify) ____
B This return/report is:	☐ the first return/report; ☐ the final return/report; ☐ an amended return/report; ☐ a short plan year return/report (less than 12 months).
C If the plan is a collectively-bargained plan, check here.	☐
D Check box if filing under:	☒ Form 5558; ☐ automatic extension; ☐ the DFVC program; ☐ special extension (enter description)

Part II	Basic Plan Information—enter all requested information	
1a Name of plan <u>RETIREMENT PLAN FOR EMPLOYEES OF AETNA INC.</u>	1b Three-digit plan number (PN) ▶	<u>003</u>
2a Plan sponsor's name and address; include room or suite number (employer, if for a single-employer plan) <u>AETNA INC.</u> <u>151 FARMINGTON AVE., RWAK</u> <u>HARTFORD, CT 06156</u>	1c Effective date of plan <u>01/01/1955</u>	2b Employer Identification Number (EIN) <u>23-2229683</u>
	2c Sponsor's telephone number <u>800-238-6247</u>	2d Business code (see instructions) <u>524140</u>

Caution: A penalty for the late or incomplete filing of this return/report will be assessed unless reasonable cause is established.

Under penalties of perjury and other penalties set forth in the instructions, I declare that I have examined this return/report, including accompanying schedules, statements and attachments, as well as the electronic version of this return/report, and to the best of my knowledge and belief, it is true, correct, and complete.

SIGN HERE	Filed with authorized/valid electronic signature.	<u>10/16/2014</u>	<u>KAY MOONEY</u>
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE			
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE			
	Signature of DFE	Date	Enter name of individual signing as DFE
Preparer's name (including firm name, if applicable) and address; include room or suite number. (optional)			Preparer's telephone number (optional)

3a Plan administrator's name and address ☒ Same as Plan Sponsor Name ☐ Same as Plan Sponsor Address		3b Administrator's EIN	
4 If the name and/or EIN of the plan sponsor has changed since the last return/report filed for this plan, enter the name, EIN and the plan number from the last return/report: a Sponsor's name		3c Administrator's telephone number 4b EIN 4c PN	
5 Total number of participants at the beginning of the plan year		5	74863
6 Number of participants as of the end of the plan year (welfare plans complete only lines 6a , 6b , 6c , and 6d).			
a Active participants		6a	21535
b Retired or separated participants receiving benefits		6b	23855
c Other retired or separated participants entitled to future benefits		6c	25990
d Subtotal. Add lines 6a , 6b , and 6c		6d	71380
e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits		6e	2288
f Total. Add lines 6d and 6e		6f	73668
g Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item)		6g	0
h Number of participants that terminated employment during the plan year with accrued benefits that were less than 100% vested		6h	0
7 Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)		7	
8a If the plan provides pension benefits, enter the applicable pension feature codes from the List of Plan Characteristics Codes in the instructions: 1C 1I 3H 1A			
b If the plan provides welfare benefits, enter the applicable welfare feature codes from the List of Plan Characteristics Codes in the instructions:			
9a Plan funding arrangement (check all that apply) (1) ☒ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☒ Trust (4) ☐ General assets of the sponsor		9b Plan benefit arrangement (check all that apply) (1) ☒ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☒ Trust (4) ☐ General assets of the sponsor	
10 Check all applicable boxes in 10a and 10b to indicate which schedules are attached, and, where indicated, enter the number attached. (See instructions)			
a Pension Schedules (1) ☒ R (Retirement Plan Information) (2) ☐ MB (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary (3) ☒ SB (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary		b General Schedules (1) ☒ H (Financial Information) (2) ☐ I (Financial Information – Small Plan) (3) ☒ <u>1</u> A (Insurance Information) (4) ☒ C (Service Provider Information) (5) ☒ D (DFE/Participating Plan Information) (6) ☐ G (Financial Transaction Schedules)	

SCHEDULE A (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <hr/> <small>Department of Labor Employee Benefits Security Administration</small> <hr/> <small>Pension Benefit Guaranty Corporation</small>	Insurance Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ► File as an attachment to Form 5500. ► Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).	OMB No. 1210-0110 <hr/> 2013 <hr/> This Form is Open to Public Inspection
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For calendar plan year 2013 or fiscal plan year beginning 01/01/2013 and ending 12/31/2013		
A Name of plan RETIREMENT PLAN FOR EMPLOYEES OF AETNA INC.	B Three-digit plan number (PN) ►	003
C Plan sponsor's name as shown on line 2a of Form 5500 AETNA INC.	D Employer Identification Number (EIN) 23-2229683	

Part I	Information Concerning Insurance Contract Coverage, Fees, and Commissions Provide information for each contract on a separate Schedule A. Individual contracts grouped as a unit in Parts II and III can be reported on a single Schedule A.
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1 Coverage Information:

(a) Name of insurance carrier

AETNA LIFE INSURANCE COMPANY

(b) EIN	(c) NAIC code	(d) Contract or identification number	(e) Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	(g) To
06-6033492	60054	GA-641	71380	01/01/2013	12/31/2013

2 Insurance fee and commission information. Enter the total fees and total commissions paid. List in line 3 the agents, brokers, and other persons in descending order of the amount paid.

(a) Total amount of commissions paid	(b) Total amount of fees paid
0	0

3 Persons receiving commissions and fees. (Complete as many entries as needed to report all persons).
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(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

Part II Investment and Annuity Contract Information

Where individual contracts are provided, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

4 Current value of plan's interest under this contract in the general account at year end	4	
5 Current value of plan's interest under this contract in separate accounts at year end	5	1062653076

6 Contracts With Allocated Funds:**a** State the basis of premium rates ▶

b Premiums paid to carrier	6b	
c Premiums due but unpaid at the end of the year	6c	
d If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount. Specify nature of costs ▶	6d	

e Type of contract: (1) ☐ individual policies (2) ☐ group deferred annuity
(3) ☐ other (specify) ▶

f If contract purchased, in whole or in part, to distribute benefits from a terminating plan, check here ☐**7 Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)**

a Type of contract: (1) ☐ deposit administration (2) ☐ immediate participation guarantee
(3) ☐ guaranteed investment (4) ☐ other ▶

b Balance at the end of the previous year	7b	0
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c Additions: (1) Contributions deposited during the year	7c(1)		
(2) Dividends and credits	7c(2)		
(3) Interest credited during the year	7c(3)		
(4) Transferred from separate account	7c(4)		
(5) Other (specify below)	7c(5)		
▶			

(6) Total additions	7c(6)	0
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d Total of balance and additions (add lines 7b and 7c(6))	7d	0
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e Deductions:			
(1) Disbursed from fund to pay benefits or purchase annuities during year	7e(1)		
(2) Administration charge made by carrier	7e(2)		
(3) Transferred to separate account	7e(3)		
(4) Other (specify below)	7e(4)		
▶			

(5) Total deductions	7e(5)	0
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f Balance at the end of the current year (subtract line 7e(5) from line 7d)	7f	0
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Part III Welfare Benefit Contract Information

If more than one contract covers the same group of employees of the same employer(s) or members of the same employee organizations(s), the information may be combined for reporting purposes if such contracts are experience-rated as a unit. Where contracts cover individual employees, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

8 Benefit and contract type (check all applicable boxes)

- a** ☐ Health (other than dental or vision)
 b ☐ Dental
 c ☐ Vision
 d ☐ Life insurance
e ☐ Temporary disability (accident and sickness)
 f ☐ Long-term disability
 g ☐ Supplemental unemployment
 h ☐ Prescription drug
i ☐ Stop loss (large deductible)
 j ☐ HMO contract
 k ☐ PPO contract
 l ☐ Indemnity contract
m ☐ Other (specify) ▶

9 Experience-rated contracts:

a Premiums: (1) Amount received.....	9a(1)		
(2) Increase (decrease) in amount due but unpaid.....	9a(2)		
(3) Increase (decrease) in unearned premium reserve	9a(3)		
(4) Earned ((1) + (2) - (3)).....		9a(4)	
b Benefit charges (1) Claims paid.....	9b(1)		
(2) Increase (decrease) in claim reserves.....	9b(2)		
(3) Incurred claims (add (1) and (2)).....		9b(3)	
(4) Claims charged		9b(4)	
c Remainder of premium: (1) Retention charges (on an accrual basis) --			
(A) Commissions	9c(1)(A)		
(B) Administrative service or other fees.....	9c(1)(B)		
(C) Other specific acquisition costs	9c(1)(C)		
(D) Other expenses.....	9c(1)(D)		
(E) Taxes	9c(1)(E)		
(F) Charges for risks or other contingencies.....	9c(1)(F)		
(G) Other retention charges	9c(1)(G)		
(H) Total retention		9c(1)(H)	
(2) Dividends or retroactive rate refunds. (These amounts were ☐ paid in cash, or ☐ credited.).....		9c(2)	
d Status of policyholder reserves at end of year: (1) Amount held to provide benefits after retirement		9d(1)	
(2) Claim reserves		9d(2)	
(3) Other reserves.....		9d(3)	
e Dividends or retroactive rate refunds due. (Do not include amount entered in line 9c(2).).....		9e	

10 Nonexperience-rated contracts:

a Total premiums or subscription charges paid to carrier	10a	
b If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, other than reported in Part I, line 2 above, report amount.....	10b	

Specify nature of costs ▶

Part IV Provision of Information

11 Did the insurance company fail to provide any information necessary to complete Schedule A? ☐ Yes ☒ No

12 If the answer to line 11 is "Yes," specify the information not provided. ▶

SCHEDULE SB (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Single-Employer Defined Benefit Plan Actuarial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code). ▶ File as an attachment to Form 5500 or 5500-SF.	OMB No. 1210-0110 2013 This Form is Open to Public Inspection
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For calendar plan year 2013 or fiscal plan year beginning 01/01/2013 and ending 12/31/2013

▶ **Round off amounts to nearest dollar.**

▶ **Caution:** A penalty of \$1,000 will be assessed for late filing of this report unless reasonable cause is established.

A Name of plan <u>RETIREMENT PLAN FOR EMPLOYEES OF AETNA INC.</u>	B Three-digit plan number (PN) ▶ <u>003</u>
C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF <u>AETNA INC.</u>	D Employer Identification Number (EIN) <u>23-2229683</u>
E Type of plan: ☒ Single ☐ Multiple-A ☐ Multiple-B	F Prior year plan size: ☐ 100 or fewer ☐ 101-500 ☒ More than 500

Part I	Basic Information
1 Enter the valuation date: Month <u>01</u> Day <u>01</u> Year <u>2013</u>	
2 Assets:	
a Market value	2a <u>5862324894</u>
b Actuarial value	2b <u>5641838406</u>
3 Funding target/participant count breakdown:	
a For retired participants and beneficiaries receiving payment.....	3a <u>25104</u> (1) Number of participants <u>2876427292</u> (2) Funding Target
b For terminated vested participants.....	3b <u>26839</u> <u>1140490642</u>
c For active participants:	
(1) Non-vested benefits	3c(1) <u>9860445</u>
(2) Vested benefits	3c(2) <u>1104779783</u>
(3) Total active.....	3c(3) <u>22920</u> <u>1114640228</u>
d Total.....	3d <u>74863</u> <u>5131558162</u>
4 If the plan is in at-risk status, check the box and complete lines (a) and (b)..... ☐	
a Funding target disregarding prescribed at-risk assumptions	4a
b Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor.....	4b
5 Effective interest rate	5 <u>6.32 %</u>
6 Target normal cost	6 <u>12500000</u>

Statement by Enrolled Actuary

To the best of my knowledge, the information supplied in this schedule and accompanying schedules, statements and attachments, if any, is complete and accurate. Each prescribed assumption was applied in accordance with applicable law and regulations. In my opinion, each other assumption is reasonable (taking into account the experience of the plan and reasonable expectations) and such other assumptions, in combination, offer my best estimate of anticipated experience under the plan.

SIGN HERE		<u>10/10/2014</u>
	Signature of actuary	Date
<u>ERIC A. KEENER</u>		<u>14-06663</u>
	Type or print name of actuary	Most recent enrollment number
<u>HEWITT ASSOCIATES LLC</u>		<u>203-852-1100</u>
	Firm name	Telephone number (including area code)
<u>45 GLOVER AVENUE</u> <u>NORWALK, CT 06850-1203</u>		
	Address of the firm	

If the actuary has not fully reflected any regulation or ruling promulgated under the statute in completing this schedule, check the box and see instructions ☐

For Paperwork Reduction Act Notice and OMB Control Numbers, see the instructions for Form 5500 or 5500-SF.

Schedule SB (Form 5500) 2013
v. 130118

Part II Beginning of Year Carryover and Prefunding Balances		
	(a) Carryover balance	(b) Prefunding balance
7 Balance at beginning of prior year after applicable adjustments (line 13 from prior year)	559471511	0
8 Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	169107023	0
9 Amount remaining (line 7 minus line 8)	390364488	0
10 Interest on line 9 using prior year's actual return of <u>14.68</u> %	57305507	
11 Prior year's excess contributions to be added to prefunding balance:		
a Present value of excess contributions (line 38a from prior year)		0
b Interest on (a) using prior year's effective interest rate of <u>7.01</u> % except as otherwise provided (see instructions)		
c Total available at beginning of current plan year to add to prefunding balance		0
d Portion of (c) to be added to prefunding balance		0
12 Other reductions in balances due to elections or deemed elections		
13 Balance at beginning of current year (line 9 + line 10 + line 11d – line 12)	447669995	0

Part III Funding Percentages		
14 Funding target attainment percentage	14	101.22 %
15 Adjusted funding target attainment percentage	15	109.94 %
16 Prior year's funding percentage for purposes of determining whether carryover/prefunding balances may be used to reduce current year's funding requirement	16	109.09 %
17 If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage	17	%

Part IV Contributions and Liquidity Shortfalls					
18 Contributions made to the plan for the plan year by employer(s) and employees:					
(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees	(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees
Totals ►			18(b)	0	18(c) 0

19 Discounted employer contributions – see instructions for small plan with a valuation date after the beginning of the year:		
a Contributions allocated toward unpaid minimum required contributions from prior years.	19a	0
b Contributions made to avoid restrictions adjusted to valuation date	19b	0
c Contributions allocated toward minimum required contribution for current year adjusted to valuation date	19c	0
20 Quarterly contributions and liquidity shortfalls:		
a Did the plan have a "funding shortfall" for the prior year?	☒ Yes ☐ No	
b If line 20a is "Yes," were required quarterly installments for the current year made in a timely manner?	☒ Yes ☐ No	
c If line 20a is "Yes," see instructions and complete the following table as applicable:		

Liquidity shortfall as of end of quarter of this plan year			
(1) 1st	(2) 2nd	(3) 3rd	(4) 4th
0	0	0	0

Part V Assumptions Used to Determine Funding Target and Target Normal Cost

21 Discount rate:				
a Segment rates:	1st segment: 4.94%	2nd segment: 6.15%	3rd segment: 6.76 %	☐ N/A, full yield curve used
b Applicable month (enter code).....				21b 0
22 Weighted average retirement age				22 60
23 Mortality table(s) (see instructions) ☐ Prescribed - combined ☒ Prescribed - separate ☐ Substitute				

Part VI Miscellaneous Items

24 Has a change been made in the non-prescribed actuarial assumptions for the current plan year? If "Yes," see instructions regarding required attachment.	☒ Yes ☐ No
25 Has a method change been made for the current plan year? If "Yes," see instructions regarding required attachment.	☐ Yes ☒ No
26 Is the plan required to provide a Schedule of Active Participants? If "Yes," see instructions regarding required attachment.	☒ Yes ☐ No
27 If the plan is subject to alternative funding rules, enter applicable code and see instructions regarding attachment.	27

Part VII Reconciliation of Unpaid Minimum Required Contributions For Prior Years

28 Unpaid minimum required contributions for all prior years	28	0
29 Discounted employer contributions allocated toward unpaid minimum required contributions from prior years (line 19a).....	29	0
30 Remaining amount of unpaid minimum required contributions (line 28 minus line 29)	30	0

Part VIII Minimum Required Contribution For Current Year

31 Target normal cost and excess assets (see instructions):												
a Target normal cost (line 6).....	31a	12500000										
b Excess assets, if applicable, but not greater than line 31a	31b	12500000										
32 Amortization installments:	<table border="1"> <thead> <tr> <th></th> <th>Outstanding Balance</th> <th>Installment</th> </tr> </thead> <tbody> <tr> <td>a Net shortfall amortization installment.....</td> <td>0</td> <td>0</td> </tr> <tr> <td>b Waiver amortization installment</td> <td></td> <td></td> </tr> </tbody> </table>				Outstanding Balance	Installment	a Net shortfall amortization installment.....	0	0	b Waiver amortization installment		
	Outstanding Balance	Installment										
a Net shortfall amortization installment.....	0	0										
b Waiver amortization installment												
33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount	33											
34 Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33)...	34	0										
		Carryover balance	Prefunding balance									
35 Balances elected for use to offset funding requirement.....	83408976	0	83408976									
36 Additional cash requirement (line 34 minus line 35).....	36	0										
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c).....	37	0										
38 Present value of excess contributions for current year (see instructions)												
a Total (excess, if any, of line 37 over line 36)	38a	0										
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	38b	0										
39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37)	39	0										
40 Unpaid minimum required contributions for all years	40	0										

Part IX Pension Funding Relief Under Pension Relief Act of 2010 (See Instructions)

41 If an election was made to use PRA 2010 funding relief for this plan:			
a Schedule elected	☐ 2 plus 7 years ☒ 15 years		
b Eligible plan year(s) for which the election in line 41a was made	☐ 2008 ☐ 2009 ☐ 2010 ☒ 2011		
42 Amount of acceleration adjustment	42	0	
43 Excess installment acceleration amount to be carried over to future plan years	43	0	

SCHEDULE C (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Service Provider Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500.	OMB No. 1210-0110
		2013
		This Form is Open to Public Inspection.

For calendar plan year 2013 or fiscal plan year beginning 01/01/2013 and ending 12/31/2013	
A Name of plan RETIREMENT PLAN FOR EMPLOYEES OF AETNA INC.	B Three-digit plan number (PN) ▶ 003
C Plan sponsor's name as shown on line 2a of Form 5500 AETNA INC.	D Employer Identification Number (EIN) 23-2229683

Part I	Service Provider Information (see instructions)
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You must complete this Part, in accordance with the instructions, to report the information required for **each person** who received, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of monetary value) in connection with services rendered to the plan or the person's position with the plan during the plan year. If a person received **only** eligible indirect compensation for which the plan received the required disclosures, you are required to answer line 1 but are not required to include that person when completing the remainder of this Part.

1 Information on Persons Receiving Only Eligible Indirect Compensation

- a** Check "Yes" or "No" to indicate whether you are excluding a person from the remainder of this Part because they received only eligible indirect compensation for which the plan received the required disclosures (see instructions for definitions and conditions)..... ☐ Yes ☒ No
- b** If you answered line 1a "Yes," enter the name and EIN or address of each person providing the required disclosures for the service providers who received only eligible indirect compensation. Complete as many entries as needed (see instructions).

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

(b) Enter name and EIN or address of person who provided you disclosure on eligible indirect compensation
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2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

AON HEWITT

36-2235791

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
14 15	NONE	3249977	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

AETNA LIFE INSURANCE COMPANY

06-6033492

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
13 15 66 52 28	SUBSIDIARY	3213250	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

(a) Enter name and EIN or address (see instructions)

DE SHAW INVESTMENT MANAGEMENT

20-2455619

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	1437618	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

MFS INSTITUTIONAL ADVISORS INC

04-3247425

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	NONE	1394035	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☒ No ☐

(a) Enter name and EIN or address (see instructions)

AQR CAPITAL MANAGEMENT LLC

13-3987414

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	NONE	1328502	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

ARBOR CAPITAL MANAGEMENT LLC

41-1861772

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	NONE	1296623	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☒ No ☐

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

ARONSON JOHNSON & OTIZ LP

23-2312104

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	NONE	1189162	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

ARROWSTREET CAPITAL LP

04-3472863

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	NONE	1138428	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☒ No ☐

(a) Enter name and EIN or address (see instructions)

JPMORGAN CHASE BANK NA

13-4994650

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
21 19	TRUSTEE	1051691	Yes ☒ No ☐	Yes ☒ No ☐	87487	Yes ☒ No ☐

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

PACIFIC INVESTMENT MANAGEMENT CO LLC

33-0629048

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	NONE	1050411	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☒ No ☐

(a) Enter name and EIN or address (see instructions)

WELLINGTON MANAGEMENT CO LLP

04-2683227

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51 68	NONE	1037978	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

(a) Enter name and EIN or address (see instructions)

CAPITAL GUARDIAN TRUST COMPANY

95-2883868

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	NONE	1002407	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☒ No ☐

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

BARROW HANLEY MEWHINNEY & STRAUSS

75-2403190

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	NONE	954614	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☒ No ☐

(a) Enter name and EIN or address (see instructions)

BLACKROCK FINANCIAL MANAGEMENT INC

13-3806691

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	882126	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

DODGE & COX

94-1441976

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	NONE	677255	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☒ No ☐

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

LSV ASSET MANAGEMENT

23-2772200

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	NONE	671147	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

ALLIANCEBERNSTEIN

13-4064930

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	633372	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

JENNISON ASSOCIATES LLC

52-2069785

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	NONE	562964	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☒ No ☐

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

AETNA INC

23-2229683

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
35	EMPLOYER	493365	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

CAPITAL INTERNATIONAL INC

95-4154361

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	NONE	478875	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☒ No ☐

(a) Enter name and EIN or address (see instructions)

JPMORGAN INVESTMENT ADVISORS INC

31-1192865

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 27	NONE	419377	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

RUSSELL IMPLEMENTATION SERVICES INC

91-0604934

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 71	NONE	349093	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

(a) Enter name and EIN or address (see instructions)

STATE STREET BANK & TRUST

04-1867445

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
19 51 68 52 99	NONE	324181	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☒ No ☐

(a) Enter name and EIN or address (see instructions)

FRANK RUSSELL COMPANY

91-1175091

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
17	NONE	242106	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

BNYMELLON ANALYTICAL SERVICES LLC

91-1934665

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
15	NONE	105875	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

ROTHSTEIN KASS

22-2131009

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
10	NONE	75175	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

AONHEWITT

36-2235791

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
11	NONE	64206	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

ARES MANAGEMENT LIMITED

27-2078839

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	NONE	42446	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

KPMG LLP

13-5565207

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
10	NONE	34000	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

EVESTMENT ALLIANCE LLC

58-2540972

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
15	NONE	16888	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

CLEARY GOTTLEIB STEEN HAMILTON LL

13-5599083

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29	NONE	6250	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

KIRKLAND AND ELLIS LLP

36-1326630

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29	NONE	5000	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
			Yes ☐ No ☐	Yes ☐ No ☐		Yes ☐ No ☐

Part I Service Provider Information (continued)

3 If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received \$1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
JPMORGAN CHASE BANK	19 21	87487
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	
JPMORGAN INVESTMENT MANAGEMENT INC. 245 PARK AVENUE NEW YORK, NY 10167 13-4994650	REVENUE SHARE ON MUTUAL FUNDS	
(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	
(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	

Part II Service Providers Who Fail or Refuse to Provide Information

4 Provide, to the extent possible, the following information for each service provider who failed or refused to provide the information necessary to complete this Schedule.

(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide

Part III **Termination Information on Accountants and Enrolled Actuaries (see instructions)**
(complete as many entries as needed)

a Name:	b EIN:
c Position:	
d Address:	e Telephone:

Explanation:

a Name:	b EIN:
c Position:	
d Address:	e Telephone:

Explanation:

a Name:	b EIN:
c Position:	
d Address:	e Telephone:

Explanation:

a Name:	b EIN:
c Position:	
d Address:	e Telephone:

Explanation:

a Name:	b EIN:
c Position:	
d Address:	e Telephone:

Explanation:

SCHEDULE D (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small>	DFE/Participating Plan Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ► File as an attachment to Form 5500.	OMB No. 1210-0110 <div style="border: 1px solid black; text-align: center; padding: 5px;">2013</div> This Form is Open to Public Inspection.
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For calendar plan year 2013 or fiscal plan year beginning <u>01/01/2013</u> and ending <u>12/31/2013</u>		
A Name of plan <u>RETIREMENT PLAN FOR EMPLOYEES OF AETNA INC.</u>	B Three-digit plan number (PN) ►	<u>003</u>
C Plan or DFE sponsor's name as shown on line 2a of Form 5500 <u>AETNA INC.</u>	D Employer Identification Number (EIN) <u>23-2229683</u>	

Part I	Information on interests in MTIAs, CCTs, PSAs, and 103-12 IEs (to be completed by plans and DFEs) (Complete as many entries as needed to report all interests in DFEs)
---------------	--

a Name of MTIA, CCT, PSA, or 103-12 IE: <u>RUSSELL 1000 GROWTH FUND CM83</u>		
b Name of sponsor of entity listed in (a): <u>STATE STREET BANK AND TRUST COMPANY</u>		
c EIN-PN <u>04-0025081-016</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>0</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>RUSSELL 1000 VALUE FUND CM82</u>		
b Name of sponsor of entity listed in (a): <u>STATE STREET BANK AND TRUST COMPANY</u>		
c EIN-PN <u>04-0025081-015</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>0</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>AETNA LIFE INSURANCE COMPANY SA 174</u>		
b Name of sponsor of entity listed in (a): <u>AETNA LIFE INSURANCE COMPANY</u>		
c EIN-PN <u>06-6033492-012</u>	d Entity code <u>P</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>43989923</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>RUSSELL 1000 INDEX FUND CM62</u>		
b Name of sponsor of entity listed in (a): <u>STATE STREET BANK AND TRUST COMPANY</u>		
c EIN-PN <u>04-0025081-044</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>235608877</u>
a Name of MTIA, CCT, PSA, or 103-12 IE:		
b Name of sponsor of entity listed in (a):		
c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
a Name of MTIA, CCT, PSA, or 103-12 IE:		
b Name of sponsor of entity listed in (a):		
c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
a Name of MTIA, CCT, PSA, or 103-12 IE:		
b Name of sponsor of entity listed in (a):		
c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
code**e** Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
code**e** Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
code**e** Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
code**e** Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
code**e** Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
code**e** Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
code**e** Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
code**e** Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
code**e** Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
code**e** Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)

Part II Information on Participating Plans (to be completed by DFEs)

(Complete as many entries as needed to report all participating plans)

a Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN

SCHEDULE H (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small> <small>Pension Benefit Guaranty Corporation</small>	Financial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA), and section 6058(a) of the Internal Revenue Code (the Code). ► File as an attachment to Form 5500.	OMB No. 1210-0110 2013 This Form is Open to Public Inspection
For calendar plan year 2013 or fiscal plan year beginning <u>01/01/2013</u> and ending <u>12/31/2013</u>		
A Name of plan <u>RETIREMENT PLAN FOR EMPLOYEES OF AETNA INC.</u>		B Three-digit plan number (PN) ► <u>003</u>
C Plan sponsor's name as shown on line 2a of Form 5500 <u>AETNA INC.</u>		D Employer Identification Number (EIN) <u>23-2229683</u>

Part I Asset and Liability Statement			
1 Current value of plan assets and liabilities at the beginning and end of the plan year. Combine the value of plan assets held in more than one trust. Report the value of the plan's interest in a commingled fund containing the assets of more than one plan on a line-by-line basis unless the value is reportable on lines 1c(9) through 1c(14). Do not enter the value of that portion of an insurance contract which guarantees, during this plan year, to pay a specific dollar benefit at a future date. Round off amounts to the nearest dollar. MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 1b(1), 1b(2), 1c(8), 1g, 1h, and 1i. CCTs, PSAs, and 103-12 IEs also do not complete lines 1d and 1e. See instructions.			
Assets		(a) Beginning of Year	(b) End of Year
a Total noninterest-bearing cash	1a	12255922	11004548
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions.....	1b(1)	60000000	0
(2) Participant contributions.....	1b(2)		
(3) Other.....	1b(3)	63539024	51713628
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit).....	1c(1)	45052676	46298243
(2) U.S. Government securities	1c(2)	611894891	698282996
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	253371982	228569552
(B) All other.....	1c(3)(B)	1066828975	1210766533
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)	218907726	5518141
(B) Common.....	1c(4)(B)	1899825500	2189967166
(5) Partnership/joint venture interests	1c(5)	445566201	516547170
(6) Real estate (other than employer real property).....	1c(6)	468991049	497494614
(7) Loans (other than to participants)	1c(7)		
(8) Participant loans.....	1c(8)		
(9) Value of interest in common/collective trusts	1c(9)	331072349	235608877
(10) Value of interest in pooled separate accounts	1c(10)	47462371	43989923
(11) Value of interest in master trust investment accounts	1c(11)		
(12) Value of interest in 103-12 investment entities.....	1c(12)		
(13) Value of interest in registered investment companies (e.g., mutual funds).....	1c(13)	358615177	396190803
(14) Value of funds held in insurance company general account (unallocated contracts).....	1c(14)		
(15) Other.....	1c(15)	95761905	99600056

1d Employer-related investments:

		(a) Beginning of Year	(b) End of Year
(1) Employer securities	1d(1)		
(2) Employer real property	1d(2)		
e Buildings and other property used in plan operation	1e		
f Total assets (add all amounts in lines 1a through 1e)	1f	5979145748	6231552250

Liabilities

g Benefit claims payable	1g		
h Operating payables	1h		
i Acquisition indebtedness	1i		
j Other liabilities	1j	114009392	73626883
k Total liabilities (add all amounts in lines 1g through 1j)	1k	114009392	73626883

Net Assets

l Net assets (subtract line 1k from line 1f)	1l	5865136356	6157925367
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Part II Income and Expense Statement

2 Plan income, expenses, and changes in net assets for the year. Include all income and expenses of the plan, including any trust(s) or separately maintained fund(s) and any payments/receipts to/from insurance carriers. Round off amounts to the nearest dollar. MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 2a, 2b(1)(E), 2e, 2f, and 2g.

Income

		(a) Amount	(b) Total
a Contributions:			
(1) Received or receivable in cash from: (A) Employers	2a(1)(A)	0	
(B) Participants	2a(1)(B)		
(C) Others (including rollovers)	2a(1)(C)		
(2) Noncash contributions	2a(2)		
(3) Total contributions. Add lines 2a(1)(A) , (B) , (C) , and line 2a(2)	2a(3)		0
b Earnings on investments:			
(1) Interest:			
(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A)	23347596	
(B) U.S. Government securities	2b(1)(B)	18607540	
(C) Corporate debt instruments	2b(1)(C)	65407130	
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans	2b(1)(E)		
(F) Other	2b(1)(F)	13969434	
(G) Total interest. Add lines 2b(1)(A) through (F)	2b(1)(G)		121331700
(2) Dividends: (A) Preferred stock	2b(2)(A)	380290	
(B) Common stock	2b(2)(B)	47517638	
(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)	15674407	
(D) Total dividends. Add lines 2b(2)(A) , (B) , and (C)	2b(2)(D)		63572335
(3) Rents	2b(3)		
(4) Net gain (loss) on sale of assets: (A) Aggregate proceeds	2b(4)(A)	8340872616	
(B) Aggregate carrying amount (see instructions)	2b(4)(B)	8187255519	
(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result	2b(4)(C)		153617097
(5) Unrealized appreciation (depreciation) of assets: (A) Real estate	2b(5)(A)	21863523	
(B) Other	2b(5)(B)	204731168	
(C) Total unrealized appreciation of assets. Add lines 2b(5)(A) and (B)	2b(5)(C)		226594691

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts.....	2b(6)		86536528
(7) Net investment gain (loss) from pooled separate accounts.....	2b(7)		47904
(8) Net investment gain (loss) from master trust investment accounts.....	2b(8)		
(9) Net investment gain (loss) from 103-12 investment entities.....	2b(9)		
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds).....	2b(10)		-26056467
c Other income.....	2c		-1685574
d Total income. Add all income amounts in column (b) and enter total.....	2d		623958214

Expenses

e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers.....	2e(1)	296128530	
(2) To insurance carriers for the provision of benefits.....	2e(2)		
(3) Other.....	2e(3)		
(4) Total benefit payments. Add lines 2e(1) through (3).....	2e(4)		296128530
f Corrective distributions (see instructions).....	2f		
g Certain deemed distributions of participant loans (see instructions).....	2g		
h Interest expense.....	2h		
i Administrative expenses: (1) Professional fees.....	2i(1)	1091658	
(2) Contract administrator fees.....	2i(2)	5565072	
(3) Investment advisory and management fees.....	2i(3)	22989289	
(4) Other.....	2i(4)	5394654	
(5) Total administrative expenses. Add lines 2i(1) through (4).....	2i(5)		35040673
j Total expenses. Add all expense amounts in column (b) and enter total.....	2j		331169203

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d.....	2k		292789011
l Transfers of assets:			
(1) To this plan.....	2l(1)		
(2) From this plan.....	2l(2)		

Part III Accountant's Opinion

3 Complete lines 3a through 3c if the opinion of an independent qualified public accountant is attached to this Form 5500. Complete line 3d if an opinion is not attached.

a The attached opinion of an independent qualified public accountant for this plan is (see instructions):

(1) ☐ Unqualified (2) ☐ Qualified (3) ☒ Disclaimer (4) ☐ Adverse

b Did the accountant perform a limited scope audit pursuant to 29 CFR 2520.103-8 and/or 103-12(d)? ☒ Yes ☐ No

c Enter the name and EIN of the accountant (or accounting firm) below:

(1) Name: **KPMG LLP**

(2) EIN: **13-5565207**

d The opinion of an independent qualified public accountant is **not attached** because:

(1) ☐ This form is filed for a CCT, PSA, or MTIA. (2) ☐ It will be attached to the next Form 5500 pursuant to 29 CFR 2520.104-50.

Part IV Compliance Questions

4 CCTs and PSAs do not complete Part IV. MTIAs, 103-12 IEs, and GIAs do not complete lines 4a, 4e, 4f, 4g, 4h, 4k, 4m, 4n, or 5. 103-12 IEs also do not complete lines 4j and 4l. MTIAs also do not complete line 4l.

During the plan year:

a Was there a failure to transmit to the plan any participant contributions within the time period described in 29 CFR 2510.3-102? Continue to answer "Yes" for any prior year failures until fully corrected. (See instructions and DOL's Voluntary Fiduciary Correction Program.).....

b Were any loans by the plan or fixed income obligations due the plan in default as of the close of the plan year or classified during the year as uncollectible? Disregard participant loans secured by participant's account balance. (Attach Schedule G (Form 5500) Part I if "Yes" is checked.).....

	Yes	No	Amount
4a		X	
4b		X	

	Yes	No	Amount
c Were any leases to which the plan was a party in default or classified during the year as uncollectible? (Attach Schedule G (Form 5500) Part II if "Yes" is checked.)		X	
4c			
d Were there any nonexempt transactions with any party-in-interest? (Do not include transactions reported on line 4a. Attach Schedule G (Form 5500) Part III if "Yes" is checked.)		X	
4d			
e Was this plan covered by a fidelity bond?	X		60000000
4e			
f Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?		X	
4f			
g Did the plan hold any assets whose current value was neither readily determinable on an established market nor set by an independent third party appraiser?	X		893894438
4g			
h Did the plan receive any noncash contributions whose value was neither readily determinable on an established market nor set by an independent third party appraiser?		X	
4h			
i Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.)	X		
4i			
j Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked, and see instructions for format requirements.)		X	
4j			
k Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?		X	
4k			
l Has the plan failed to provide any benefit when due under the plan?		X	
4l			
m If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)			
4m			
n If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3.			
4n			

5a Has a resolution to terminate the plan been adopted during the plan year or any prior plan year?
 If "Yes," enter the amount of any plan assets that reverted to the employer this year. ☐ Yes ☒ No Amount:

5b If, during this plan year, any assets or liabilities were transferred from this plan to another plan(s), identify the plan(s) to which assets or liabilities were transferred. (See instructions.)

5b(1) Name of plan(s)	5b(2) EIN(s)	5b(3) PN(s)

5c If the plan is a defined benefit plan, is it covered under the PBGC insurance program (see ERISA section 4021)? ☒ Yes ☐ No ☐ Not determined

Part V Trust Information (optional)

6a Name of trust RETIREMENT PLAN FOR EMPLOYEES OF	6b Trust's EIN 376519616
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SCHEDULE R (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Retirement Plan Information This schedule is required to be filed under section 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6058(a) of the Internal Revenue Code (the Code). ▶ File as an attachment to Form 5500.	OMB No. 1210-0110 2013 This Form is Open to Public Inspection.
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For calendar plan year 2013 or fiscal plan year beginning 01/01/2013 and ending 12/31/2013

A Name of plan <u>RETIREMENT PLAN FOR EMPLOYEES OF AETNA INC.</u>	B Three-digit plan number (PN) ▶ <u>003</u>
C Plan sponsor's name as shown on line 2a of Form 5500 <u>AETNA INC.</u>	D Employer Identification Number (EIN) <u>23-2229683</u>

Part I	Distributions
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All references to distributions relate only to payments of benefits during the plan year.

1 Total value of distributions paid in property other than in cash or the forms of property specified in the instructions.....	1	<u>0</u>
2 Enter the EIN(s) of payor(s) who paid benefits on behalf of the plan to participants or beneficiaries during the year (if more than two, enter EINs of the two payors who paid the greatest dollar amounts of benefits): EIN(s): <u>06-6033492</u>		
Profit-sharing plans, ESOPs, and stock bonus plans, skip line 3.		
3 Number of participants (living or deceased) whose benefits were distributed in a single sum, during the plan year.....	3	<u>1017</u>

Part II	Funding Information (If the plan is not subject to the minimum funding requirements of section 412 of the Internal Revenue Code or ERISA section 302, skip this Part)
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4 Is the plan administrator making an election under Code section 412(d)(2) or ERISA section 302(d)(2)?.....	☐ Yes	☒ No	☐ N/A
If the plan is a defined benefit plan, go to line 8.			
5 If a waiver of the minimum funding standard for a prior year is being amortized in this plan year, see instructions and enter the date of the ruling letter granting the waiver. Date: Month _____ Day _____ Year _____ If you completed line 5, complete lines 3, 9, and 10 of Schedule MB and do not complete the remainder of this schedule.			
6 a Enter the minimum required contribution for this plan year (include any prior year accumulated funding deficiency not waived).....	6a		
b Enter the amount contributed by the employer to the plan for this plan year.....	6b		
c Subtract the amount in line 6b from the amount in line 6a. Enter the result (enter a minus sign to the left of a negative amount)	6c		
If you completed line 6c, skip lines 8 and 9.			
7 Will the minimum funding amount reported on line 6c be met by the funding deadline?.....	☐ Yes	☐ No	☐ N/A
8 If a change in actuarial cost method was made for this plan year pursuant to a revenue procedure or other authority providing automatic approval for the change or a class ruling letter, does the plan sponsor or plan administrator agree with the change?.....	☐ Yes	☐ No	☒ N/A

Part III	Amendments
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9 If this is a defined benefit pension plan, were any amendments adopted during this plan year that increased or decreased the value of benefits? If yes, check the appropriate box. If no, check the "No" box.....	☐ Increase	☐ Decrease	☒ Both	☐ No
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Part IV	ESOPs (see instructions). If this is not a plan described under Section 409(a) or 4975(e)(7) of the Internal Revenue Code, skip this Part.
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10 Were unallocated employer securities or proceeds from the sale of unallocated securities used to repay any exempt loan?	☐ Yes	☐ No
11 a Does the ESOP hold any preferred stock?	☐ Yes	☐ No
b If the ESOP has an outstanding exempt loan with the employer as lender, is such loan part of a "back-to-back" loan? (See instructions for definition of "back-to-back" loan.).....	☐ Yes	☐ No
12 Does the ESOP hold any stock that is not readily tradable on an established securities market?	☐ Yes	☐ No

Part V Additional Information for Multiemployer Defined Benefit Pension Plans

13 Enter the following information for each employer that contributed more than 5% of total contributions to the plan during the plan year (measured in dollars). See instructions. *Complete as many entries as needed to report all applicable employers.*

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

d Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month _____ Day _____ Year _____

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

d Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month _____ Day _____ Year _____

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

d Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month _____ Day _____ Year _____

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

d Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month _____ Day _____ Year _____

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

d Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month _____ Day _____ Year _____

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

d Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month _____ Day _____ Year _____

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

- 14** Enter the number of participants on whose behalf no contributions were made by an employer as an employer of the participant for:

a The current year	14a	
b The plan year immediately preceding the current plan year	14b	
c The second preceding plan year	14c	

- 15** Enter the ratio of the number of participants under the plan on whose behalf no employer had an obligation to make an employer contribution during the current plan year to:

a The corresponding number for the plan year immediately preceding the current plan year	15a	
b The corresponding number for the second preceding plan year	15b	

- 16** Information with respect to any employers who withdrew from the plan during the preceding plan year:

a Enter the number of employers who withdrew during the preceding plan year	16a	
b If line 16a is greater than 0, enter the aggregate amount of withdrawal liability assessed or estimated to be assessed against such withdrawn employers	16b	

- 17** If assets and liabilities from another plan have been transferred to or merged with this plan during the plan year, check box and see instructions regarding supplemental information to be included as an attachment. ☐

Part VI Additional Information for Single-Employer and Multiemployer Defined Benefit Pension Plans

- 18** If any liabilities to participants or their beneficiaries under the plan as of the end of the plan year consist (in whole or in part) of liabilities to such participants and beneficiaries under two or more pension plans as of immediately before such plan year, check box and see instructions regarding supplemental information to be included as an attachment ☐

- 19** If the total number of participants is 1,000 or more, complete lines (a) through (c)

- a** Enter the percentage of plan assets held as:

Stock: 51% Investment-Grade Debt: 35% High-Yield Debt: 1% Real Estate: 8% Other: 5%

- b** Provide the average duration of the combined investment-grade and high-yield debt:

☐ 0-3 years ☐ 3-6 years ☐ 6-9 years ☒ 9-12 years ☐ 12-15 years ☐ 15-18 years ☐ 18-21 years ☐ 21 years or more

- c** What duration measure was used to calculate line 19(b)?

☒ Effective duration ☐ Macaulay duration ☐ Modified duration ☐ Other (specify):



KPMG LLP
One Financial Plaza
755 Main Street
Hartford, CT 06103

Independent Auditors' Report

Plan Administrator
Retirement Plan for Employees of Aetna Inc.:

Report on Financial Statements

We were engaged to audit the accompanying financial statements of the Retirement Plan for Employees of Aetna Inc. (the Plan), which comprise the statements of net assets available for benefits as of December 31, 2013 and 2012, the related statements of changes in net assets available for benefits for the years ended December 31, 2013 and 2012, and the related notes to the financial statements.

Management's Responsibility for the Financial Statements

Management is responsible for the preparation and fair presentation of these financial statements in accordance with accounting principles generally accepted in the United States of America; this includes the design, implementation, and maintenance of internal control relevant to the preparation and fair presentation of financial statements that are free from material misstatement, whether due to fraud or error.

Auditors' Responsibility

Our responsibility is to express an opinion on these financial statements based on conducting the audit in accordance with auditing standards generally accepted in the United States of America. Because of the matter described in the Basis for Disclaimer of Opinion paragraph, however, we were not able to obtain sufficient appropriate audit evidence to provide a basis for an audit opinion.

Basis for Disclaimer of Opinion

As permitted by 29 CFR 2520.103-8 of the Department of Labor's (DOL) Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974, the plan administrator instructed us not to perform, and we did not perform, any auditing procedures with respect to the information summarized in notes 2(c), 4, and 5, which was certified by Aetna Life Insurance Company, JP Morgan Chase Bank N.A., and State Street Bank and Trust Company, the custodians of the Plan, except for comparing such information with the related information included in the financial statements. We have been informed by the plan administrator that the custodians hold the Plan's investment assets and executed investment transactions. The plan administrator has obtained certifications from the custodians as of December 31, 2013 and 2012, and for the years then ended, that the information provided to the plan administrator by the custodians is complete and accurate.

Disclaimer of Opinion

Because of the significance of the matter described in the Basis for Disclaimer of Opinion paragraph, we have not been able to obtain sufficient appropriate audit evidence to provide a basis for an audit opinion. Accordingly, we do not express an opinion on these financial statements.



Other Matters

The supplemental Schedule H, Line 4i – Schedule of Assets (Held at End of Year) as of December 31, 2013 is required by the DOL's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974 and is presented for the purpose of additional analysis and is not a required part of the financial statements. Because of the significance of the matter described in the Basis for Disclaimer of Opinion paragraph, we do not express an opinion on this supplemental schedule.

Report on Form and Content in Compliance with DOL Rules and Regulations

The form and content of the information included in the financial statements and supplemental schedule, other than that derived from the information certified by the custodians, has been audited by us in accordance with auditing standards generally accepted in the United States of America and, in our opinion, are presented in compliance with the DOL's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974.

KPMG LLP

October 14, 2014

SCHEDULE SB (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small> <small>Pension Benefit Guaranty Corporation</small>	Single-Employer Defined Benefit Plan Actuarial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code). ► File as an attachment to Form 5500 or 5500-SF.	OMB No. 1210-0110 2013 This Form is Open to Public Inspection
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For calendar plan year 2013 or fiscal plan year beginning 01/01/2013 and ending 12/31/2013

► **Round off amounts to nearest dollar.**

► **Caution:** A penalty of \$1,000 will be assessed for late filing of this report unless reasonable cause is established.

A Name of plan Retirement Plan for Employees of Aetna Inc.	B Three-digit plan number (PN) ► <u>003</u>
C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF Aetna Inc.	D Employer Identification Number (EIN) 23-2229683

E Type of plan: ☒ Single ☐ Multiple-A ☐ Multiple-B **F** Prior year plan size: ☐ 100 or fewer ☐ 101-500 ☒ More than 500

Part I Basic Information			
1	Enter the valuation date: Month <u>1</u> Day <u>1</u> Year <u>2013</u>		
2	Assets:		
	a Market value	2a	5,862,324,894
	b Actuarial value	2b	5,641,838,406
3	Funding target/participant count breakdown:	(1) Number of participants	(2) Funding Target
	a For retired participants and beneficiaries receiving payment	3a	25,104
	b For terminated vested participants	3b	26,839
	c For active participants:		
	(1) Non-vested benefits	3c(1)	9,860,445
	(2) Vested benefits	3c(2)	1,104,779,783
	(3) Total active	3c(3)	22,920
	d Total	3d	74,863
4	If the plan is in at-risk status, check the box and complete lines (a) and (b)..... ☐		
	a Funding target disregarding prescribed at-risk assumptions	4a	
	b Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor	4b	
5	Effective interest rate	5	6.32 %
6	Target normal cost	6	12,500,000

Statement by Enrolled Actuary
 To the best of my knowledge, the information supplied in this schedule and accompanying schedules, statements and attachments, if any, is complete and accurate. Each prescribed assumption was applied in accordance with applicable law and regulations. In my opinion, each other assumption is reasonable (taking into account the experience of the plan and reasonable expectations) and such other assumptions, in combination, offer my best estimate of anticipated experience under the plan.

SIGN HERE	<u>ERIC A. KEENER E.A.K.</u> Signature of actuary Eric A. Keener Type or print name of actuary Hewitt Associates LLC Firm name 45 Glover Avenue Norwalk CT 06850-1203 Address of the firm	<u>10/10/2014</u> Date 14-06663 Most recent enrollment number (203) 852-1100 Telephone number (including area code)
----------------------	---	--

Part II Beginning of Year Carryover and Prefunding Balances		
	(a) Carryover balance	(b) Prefunding balance
7 Balance at beginning of prior year after applicable adjustments (line 13 from prior year)	559,471,511	0
8 Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	169,107,023	0
9 Amount remaining (line 7 minus line 8)	390,364,488	0
10 Interest on line 9 using prior year's actual return of <u>14.68</u> %	57,305,507	
11 Prior year's excess contributions to be added to prefunding balance:		
a Present value of excess contributions (line 38a from prior year)		0
b Interest on (a) using prior year's effective interest rate of <u>7.01</u> % except as otherwise provided (see instructions)		0
c Total available at beginning of current plan year to add to prefunding balance		0
d Portion of (c) to be added to prefunding balance		0
12 Other reductions in balances due to elections or deemed elections		
13 Balance at beginning of current year (line 9 + line 10 + line 11d - line 12)	447,669,995	0

Part III Funding Percentages		
14 Funding target attainment percentage	14	101.22 %
15 Adjusted funding target attainment percentage	15	109.94 %
16 Prior year's funding percentage for purposes of determining whether carryover/prefunding balances may be used to reduce current year's funding requirement	16	109.09 %
17 If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage	17	%

Part IV Contributions and Liquidity Shortfalls					
18 Contributions made to the plan for the plan year by employer(s) and employees:					
(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees	(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees
Totals ▶			18(b)	0	18(c)
					0

19 Discounted employer contributions – see instructions for small plan with a valuation date after the beginning of the year:		
a Contributions allocated toward unpaid minimum required contributions from prior years.	19a	0
b Contributions made to avoid restrictions adjusted to valuation date	19b	0
c Contributions allocated toward minimum required contribution for current year adjusted to valuation date	19c	0
20 Quarterly contributions and liquidity shortfalls:		
a Did the plan have a "funding shortfall" for the prior year? ☒ Yes ☐ No		
b If line 20a is "Yes," were required quarterly installments for the current year made in a timely manner? ☒ Yes ☐ No		
c If line 20a is "Yes," see instructions and complete the following table as applicable:		
Liquidity shortfall as of end of quarter of this plan year		
(1) 1st	(2) 2nd	(3) 3rd
0	0	0
(4) 4th		
0		

Part V Assumptions Used to Determine Funding Target and Target Normal Cost

21 Discount rate:				
a Segment rates:	1st segment: 4.94 %	2nd segment: 6.15 %	3rd segment: 6.76 %	☐ N/A, full yield curve used
b Applicable month (enter code).....				21b 0
22 Weighted average retirement age				22 60
23 Mortality table(s) (see instructions) ☐ Prescribed - combined ☒ Prescribed - separate ☐ Substitute				

Part VI Miscellaneous Items

24 Has a change been made in the non-prescribed actuarial assumptions for the current plan year? If "Yes," see instructions regarding required attachment.	☒ Yes ☐ No
25 Has a method change been made for the current plan year? If "Yes," see instructions regarding required attachment.	☐ Yes ☒ No
26 Is the plan required to provide a Schedule of Active Participants? If "Yes," see instructions regarding required attachment.	☒ Yes ☐ No
27 If the plan is subject to alternative funding rules, enter applicable code and see instructions regarding attachment	27

Part VII Reconciliation of Unpaid Minimum Required Contributions For Prior Years

28 Unpaid minimum required contributions for all prior years	28	0
29 Discounted employer contributions allocated toward unpaid minimum required contributions from prior years (line 19a).....	29	0
30 Remaining amount of unpaid minimum required contributions (line 28 minus line 29)	30	0

Part VIII Minimum Required Contribution For Current Year

31 Target normal cost and excess assets (see instructions):			
a Target normal cost (line 6).....	31a	12,500,000	
b Excess assets, if applicable, but not greater than line 31a	31b	12,500,000	
32 Amortization installments:	Outstanding Balance		Installment
a Net shortfall amortization installment.....	0		0
b Waiver amortization installment			
33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount	33		
34 Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33) ..	34	0	
	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement.....	83,408,976	0	83,408,976
36 Additional cash requirement (line 34 minus line 35).....	36	0	
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c).....	37	0	
38 Present value of excess contributions for current year (see instructions)			
a Total (excess, if any, of line 37 over line 36)	38a	0	
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	38b	0	
39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37)	39	0	
40 Unpaid minimum required contributions for all years	40	0	

Part IX Pension Funding Relief Under Pension Relief Act of 2010 (See Instructions)

41 If an election was made to use PRA 2010 funding relief for this plan:			
a Schedule elected	☐ 2 plus 7 years ☒ 15 years		
b Eligible plan year(s) for which the election in line 41a was made	☐ 2008 ☐ 2009 ☐ 2010 ☒ 2011		
42 Amount of acceleration adjustment	42	0	
43 Excess installment acceleration amount to be carried over to future plan years	43	0	

Schedule SB Attachment (Form 5500)—2013 Plan Year
Retirement Plan for Employees of Aetna Inc.
EIN: 23-2229683 PN: 003

Schedule SB, line 22—Description of Weighted Average Retirement Age

Retirement Rates in 2013–2014 Select Period, All Participants

Age	Retirement Rate	Survival Rate	Expected Value
50	3.06%	1.0000	1.5300
51	3.57%	0.9694	1.7650
52	4.08%	0.9348	1.9833
53	4.59%	0.8967	2.1813
54	5.10%	0.8555	2.3560
55	5.61%	0.8119	2.5050
56	6.12%	0.7663	2.6263
57	6.63%	0.7194	2.7188
58	7.14%	0.6717	2.7817
59	7.65%	0.6238	2.8154
60	7.65%	0.5760	2.6440
61	17.85%	0.5320	5.7924
62	17.85%	0.4370	4.8365
63	17.85%	0.3590	4.0373
64	17.85%	0.2949	3.3693
65	25.50%	0.2423	4.0158
66	25.50%	0.1805	3.0378
67	25.50%	0.1345	2.2975
68	25.50%	0.1002	1.7372
69	25.50%	0.0746	1.3132
70	100.00%	0.0556	3.8923

Weighted Average Retirement Age **60**

For years 2015 and later, retirement rates and weighted average retirement age are equal to those shown on the following pages.

Schedule SB Attachment (Form 5500)—2013 Plan Year
Retirement Plan for Employees of Aetna Inc.
EIN: 23-2229683 PN: 003

Schedule SB, line 22—Description of Weighted Average Retirement Age

**Ultimate Retirement Rates in 2015+
Cash Balance Only Participants and Prior Plan Transition Participants
with Less Than 15 Years of Service**

Age	Retirement Rate	Survival Rate	Expected Value
50	3.83%	1.0000	1.9125
51	4.46%	0.9618	2.1891
52	5.10%	0.9188	2.4367
53	5.74%	0.8720	2.6518
54	6.38%	0.8219	2.8295
55	7.01%	0.7695	2.9682
56	7.65%	0.7156	3.0655
57	8.29%	0.6608	3.1219
58	8.93%	0.6061	3.1373
59	9.56%	0.5520	3.1143
60	9.56%	0.4992	2.8642
61	22.31%	0.4515	6.1446
62	22.31%	0.3507	4.8518
63	22.31%	0.2725	3.8300
64	22.31%	0.2117	3.0227
65	31.88%	0.1644	3.4069
66	31.88%	0.1120	2.3567
67	31.88%	0.0763	1.6298
68	31.88%	0.0520	1.1269
69	31.88%	0.0354	0.7790
70	100.00%	0.0241	1.6890
Weighted Average Retirement Age			59

Schedule SB Attachment (Form 5500)—2013 Plan Year
Retirement Plan for Employees of Aetna Inc.
EIN: 23-2229683 PN: 003

Schedule SB, line 22—Description of Weighted Average Retirement Age

Ultimate Retirement Rates in 2015+
Prior Plan Transition Participants with at Least 15 Years of Service

Age	Retirement Rate	Survival Rate	Expected Value
50	5.25%	1.0000	2.6250
51	6.75%	0.9475	3.2618
52	8.25%	0.8835	3.7904
53	9.75%	0.8107	4.1890
54	10.50%	0.7316	4.1483
55	11.25%	0.6548	4.0515
56	11.25%	0.5811	3.6611
57	11.25%	0.5158	3.3073
58	11.25%	0.4577	2.9867
59	11.25%	0.4062	2.6964
60	15.00%	0.3605	3.2448
61	26.25%	0.3065	4.9071
62	26.25%	0.2260	3.6783
63	26.25%	0.1667	2.7565
64	26.25%	0.1229	2.0652
65	37.50%	0.0907	2.2098
66	37.50%	0.0567	1.4024
67	37.50%	0.0354	0.8898
68	37.50%	0.0221	0.5644
69	37.50%	0.0138	0.3579
70	100.00%	0.0087	0.6052
Weighted Average Retirement Age			57

Schedule SB Attachment (Form 5500)—2013 Plan Year
Retirement Plan for Employees of Aetna Inc.
EIN: 23-2229683 PN: 003

Schedule SB, Part V—Statement of Actuarial Assumptions/Methods

Interest Rates for Minimum Funding Purposes	Based on average segment rates for the 24-month period ending December 2012, each adjusted as needed to fall within the 25-year average interest rate corridor under MAP-21.
1st Segment Rate	4.94%.
2nd Segment Rate	6.15%.
3rd Segment Rate	6.76%.
Interest Rates for Maximum Funding Purposes	Based on average segment rates for the 24-month period ending December 2012 without regard to MAP-21.
1st Segment Rate	1.62%.
2nd Segment Rate	4.40%.
3rd Segment Rate	5.45%.
Salary Increases	Not applicable.
Cash Balance Interest Crediting Rate	5.00%.
Cost of Living Increases	2.75%.
Optional Payment Form Election Percentage	For cash balance participants: 70% of participants are assumed to elect a 50% lump sum and 50% single life annuity option, and 30% of participants are assumed to elect a 100% single life annuity option. For non-cash balance participants: 100% of participants are assumed to elect a single life annuity option.
Lump Sum Conversion Interest Rate	Same as funding interest rates above.
Lump Sum Conversion Mortality	Current 417(e) table for lump sums.
Mortality Rates	
Healthy and Disabled	2013 Static Mortality Table for Annuitants and Non-Annuitants per §1.430(h)(3)-1(e).

Schedule SB Attachment (Form 5500)—2013 Plan Year
Retirement Plan for Employees of Aetna Inc.
EIN: 23-2229683 PN: 003

Withdrawal Rates	See Tables 1–3.
Disability Rates	See Table 4.
Retirement Age	<p>Active participants: See withdrawal rates in Tables 1–3. 50% of participants who terminate from active status are assumed to commence benefits immediately and 50% are assumed to defer commencement to age 58.</p> <p>Terminated vested participants (Pre-01/01/1999): Average age of 53.6 for participants with 15 or more years of service and age 65 for employees with less than 15 years of service.</p> <p>Terminated vested participants (Post-12/31/1998): 100% assumed to defer commencement to age 58.</p> <p>Deferred spouses (Pre-01/01/1999): Date upon which the participant would have turned age 50.</p> <p>Deferred spouses (Post-12/31/1998): Immediate.</p> <p>Disableds: Age 65.</p>
Decrement Timing	Middle of year decrements, with 100% retirement occurring at beginning of year.
Surviving Spouse Benefit	It is assumed that 80% of males and 80% of females have an eligible spouse, and that males are 3 years older than their spouses.
Compensation Limit	Not applicable.
Benefit Limit	Projected benefits are limited by the current IRC section 415 maximum benefit of \$205,000.

Schedule SB Attachment (Form 5500)—2013 Plan Year
Retirement Plan for Employees of Aetna Inc.
EIN: 23-2229683 PN: 003

Valuation of Plan Assets	<p>Smoothed fair market value of assets over the current and prior 2 years, adjusted for contributions, benefit payments, administrative expenses, and expected earnings. The average value of assets calculated in this manner is further limited to not less than 90% nor more than 110% of fair market value.</p> <p>A characteristic of this method is that the expected distribution of the value of plan assets is skewed toward understatement relative to the corresponding market values for expected long-term rates of return in excess of the third segment rate under IRC section 430(h)(2)(C)(iii).</p>
Expected Return on Assets	
2011 Plan Year	8.50%. The applicable third segment rate limitation is 6.46%.
2012 Plan Year	7.50%. The applicable third segment rate limitation is 7.52%.
Trust Expenses Included in Target Normal Cost	\$12,500,000.
Actuarial Method	Standard unit credit cost method.
Valuation Date	January 1, 2013.

Schedule SB Attachment (Form 5500)—2013 Plan Year
Retirement Plan for Employees of Aetna Inc.
EIN: 23-2229683 PN: 003

Schedule B, Part V—Statement of Actuarial Assumptions/Methods

Table 1

Withdrawal and Retirement Rates—Select Rates in 2013–2014, All Participants

Age	Years of Service						6+
	0	1	2	3	4	5	
20	19.508%	16.257%	13.005%	11.705%	9.754%	8.454%	7.398%
21	19.508%	16.257%	13.005%	11.705%	9.754%	8.454%	7.398%
22	19.508%	16.257%	13.005%	11.705%	9.754%	8.454%	7.398%
23	19.508%	16.257%	13.005%	11.705%	9.754%	8.454%	7.398%
24	19.508%	16.257%	13.005%	11.705%	9.754%	8.454%	7.398%
25	19.508%	16.257%	13.005%	11.705%	9.754%	8.454%	7.398%
26	19.508%	16.257%	13.005%	11.705%	9.754%	8.454%	7.167%
27	19.508%	16.257%	13.005%	11.705%	9.754%	8.454%	6.994%
28	19.508%	16.257%	13.005%	11.705%	9.754%	8.454%	6.762%
29	19.508%	16.257%	13.005%	11.705%	9.754%	8.454%	6.590%
30	19.508%	16.257%	13.005%	11.705%	9.754%	8.454%	6.416%
31	19.508%	16.257%	13.005%	11.705%	9.754%	8.454%	6.185%
32	19.508%	16.257%	13.005%	11.705%	9.754%	8.454%	6.011%
33	19.508%	16.257%	13.005%	11.705%	9.754%	8.454%	5.780%
34	19.508%	16.257%	13.005%	11.705%	9.754%	8.454%	5.606%
35	19.508%	16.257%	13.005%	11.705%	9.754%	8.454%	5.434%
36	19.508%	16.257%	13.005%	11.705%	9.754%	8.454%	5.202%
37	19.508%	16.257%	13.005%	11.705%	9.754%	8.454%	5.029%
38	19.508%	16.257%	13.005%	11.705%	9.754%	8.454%	4.798%
39	19.508%	16.257%	13.005%	11.705%	9.754%	8.454%	4.624%
40	19.508%	16.257%	13.005%	11.705%	9.754%	8.454%	4.450%
41	19.508%	16.257%	13.005%	11.705%	9.754%	8.454%	4.335%
42	19.508%	16.257%	13.005%	11.705%	9.754%	8.454%	4.219%
43	19.508%	16.257%	13.005%	11.705%	9.754%	8.454%	4.104%
44	19.508%	16.257%	13.005%	11.705%	9.754%	8.454%	4.046%
45	19.508%	16.257%	13.005%	11.705%	9.754%	8.454%	3.930%
46	19.508%	16.257%	13.005%	11.705%	9.754%	8.454%	3.757%
47	19.508%	16.257%	13.005%	11.705%	9.754%	8.454%	3.526%
48	19.508%	16.257%	13.005%	11.705%	9.754%	8.454%	3.353%
49	19.508%	16.257%	13.005%	11.705%	9.754%	8.454%	3.122%
50	19.508%	16.257%	13.005%	11.705%	9.754%	8.454%	3.060%
51	19.508%	16.257%	13.005%	11.705%	9.754%	8.454%	3.570%
52	19.508%	16.257%	13.005%	11.705%	9.754%	8.454%	4.080%
53	19.508%	16.257%	13.005%	11.705%	9.754%	8.454%	4.590%
54	19.508%	16.257%	13.005%	11.705%	9.754%	8.454%	5.100%
55	19.508%	16.257%	13.005%	11.705%	9.754%	8.454%	5.610%
56	19.508%	16.257%	13.005%	11.705%	9.754%	8.454%	6.120%
57	19.508%	16.257%	13.005%	11.705%	9.754%	8.454%	6.630%
58	19.508%	16.257%	13.005%	11.705%	9.754%	8.454%	7.140%
59	19.508%	16.257%	13.005%	11.705%	9.754%	8.454%	7.650%
60	19.508%	16.257%	13.005%	11.705%	9.754%	8.454%	7.650%
61	19.508%	16.257%	13.005%	11.705%	9.754%	8.454%	17.850%
62	19.508%	16.257%	13.005%	11.705%	9.754%	8.454%	17.850%
63	19.508%	16.257%	13.005%	11.705%	9.754%	8.454%	17.850%
64	19.508%	16.257%	13.005%	11.705%	9.754%	8.454%	17.850%
65	19.508%	16.257%	13.005%	11.705%	9.754%	8.454%	25.500%
66	19.508%	16.257%	13.005%	11.705%	9.754%	8.454%	25.500%
67	19.508%	16.257%	13.005%	11.705%	9.754%	8.454%	25.500%
68	19.508%	16.257%	13.005%	11.705%	9.754%	8.454%	25.500%
69	19.508%	16.257%	13.005%	11.705%	9.754%	8.454%	25.500%
70+	18.675%	16.257%	13.005%	11.705%	9.754%	8.454%	100.000%

Schedule SB Attachment (Form 5500)—2013 Plan Year
Retirement Plan for Employees of Aetna Inc.
EIN: 23-2229683 PN: 003

Table 2

Withdrawal and Retirement Rates—Ultimate Rates in 2015+, Cash Balance Only Participants

Age	Years of Service						
	0	1	2	3	4	5	6+
20	21.675%	18.063%	14.450%	13.005%	10.838%	9.393%	9.248%
21	21.675%	18.063%	14.450%	13.005%	10.838%	9.393%	9.248%
22	21.675%	18.063%	14.450%	13.005%	10.838%	9.393%	9.248%
23	21.675%	18.063%	14.450%	13.005%	10.838%	9.393%	9.248%
24	21.675%	18.063%	14.450%	13.005%	10.838%	9.393%	9.248%
25	21.675%	18.063%	14.450%	13.005%	10.838%	9.393%	9.248%
26	21.675%	18.063%	14.450%	13.005%	10.838%	9.393%	8.959%
27	21.675%	18.063%	14.450%	13.005%	10.838%	9.393%	8.742%
28	21.675%	18.063%	14.450%	13.005%	10.838%	9.393%	8.453%
29	21.675%	18.063%	14.450%	13.005%	10.838%	9.393%	8.237%
30	21.675%	18.063%	14.450%	13.005%	10.838%	9.393%	8.020%
31	21.675%	18.063%	14.450%	13.005%	10.838%	9.393%	7.731%
32	21.675%	18.063%	14.450%	13.005%	10.838%	9.393%	7.514%
33	21.675%	18.063%	14.450%	13.005%	10.838%	9.393%	7.225%
34	21.675%	18.063%	14.450%	13.005%	10.838%	9.393%	7.008%
35	21.675%	18.063%	14.450%	13.005%	10.838%	9.393%	6.792%
36	21.675%	18.063%	14.450%	13.005%	10.838%	9.393%	6.503%
37	21.675%	18.063%	14.450%	13.005%	10.838%	9.393%	6.286%
38	21.675%	18.063%	14.450%	13.005%	10.838%	9.393%	5.997%
39	21.675%	18.063%	14.450%	13.005%	10.838%	9.393%	5.780%
40	21.675%	18.063%	14.450%	13.005%	10.838%	9.393%	5.563%
41	21.675%	18.063%	14.450%	13.005%	10.838%	9.393%	5.419%
42	21.675%	18.063%	14.450%	13.005%	10.838%	9.393%	5.274%
43	21.675%	18.063%	14.450%	13.005%	10.838%	9.393%	5.130%
44	21.675%	18.063%	14.450%	13.005%	10.838%	9.393%	5.058%
45	21.675%	18.063%	14.450%	13.005%	10.838%	9.393%	4.913%
46	21.675%	18.063%	14.450%	13.005%	10.838%	9.393%	4.696%
47	21.675%	18.063%	14.450%	13.005%	10.838%	9.393%	4.407%
48	21.675%	18.063%	14.450%	13.005%	10.838%	9.393%	4.191%
49	21.675%	18.063%	14.450%	13.005%	10.838%	9.393%	3.902%
50	19.125%	15.938%	12.750%	11.475%	9.563%	8.288%	3.825%
51	19.125%	15.938%	12.750%	11.475%	9.563%	8.288%	4.463%
52	19.125%	15.938%	12.750%	11.475%	9.563%	8.288%	5.100%
53	19.125%	15.938%	12.750%	11.475%	9.563%	8.288%	5.738%
54	19.125%	15.938%	12.750%	11.475%	9.563%	8.288%	6.375%
55	19.125%	15.938%	12.750%	11.475%	9.563%	8.288%	7.013%
56	19.125%	15.938%	12.750%	11.475%	9.563%	8.288%	7.650%
57	19.125%	15.938%	12.750%	11.475%	9.563%	8.288%	8.288%
58	19.125%	15.938%	12.750%	11.475%	9.563%	8.288%	8.925%
59	19.125%	15.938%	12.750%	11.475%	9.563%	8.288%	9.563%
60	19.125%	15.938%	12.750%	11.475%	9.563%	8.288%	9.563%
61	19.125%	15.938%	12.750%	11.475%	9.563%	8.288%	22.313%
62	19.125%	15.938%	12.750%	11.475%	9.563%	8.288%	22.313%
63	19.125%	15.938%	12.750%	11.475%	9.563%	8.288%	22.313%
64	19.125%	15.938%	12.750%	11.475%	9.563%	8.288%	22.313%
65	19.125%	15.938%	12.750%	11.475%	9.563%	8.288%	31.875%
66	19.125%	15.938%	12.750%	11.475%	9.563%	8.288%	31.875%
67	19.125%	15.938%	12.750%	11.475%	9.563%	8.288%	31.875%
68	19.125%	15.938%	12.750%	11.475%	9.563%	8.288%	31.875%
69	19.125%	15.938%	12.750%	11.475%	9.563%	8.288%	31.875%
70+	19.125%	15.938%	12.750%	11.475%	9.563%	8.288%	100.000%

Schedule SB Attachment (Form 5500)—2013 Plan Year
Retirement Plan for Employees of Aetna Inc.
EIN: 23-2229683 PN: 003

Table 3

Withdrawal and Retirement Rates—Ultimate Rates in 2015+, FAP Transition Participants

Age	Years of Service							
	0	1	2	3	4	5	6–14	15+
20	21.675%	18.063%	14.450%	13.005%	10.838%	9.393%	9.248%	9.248%
21	21.675%	18.063%	14.450%	13.005%	10.838%	9.393%	9.248%	9.248%
22	21.675%	18.063%	14.450%	13.005%	10.838%	9.393%	9.248%	9.248%
23	21.675%	18.063%	14.450%	13.005%	10.838%	9.393%	9.248%	9.248%
24	21.675%	18.063%	14.450%	13.005%	10.838%	9.393%	9.248%	9.248%
25	21.675%	18.063%	14.450%	13.005%	10.838%	9.393%	9.248%	9.248%
26	21.675%	18.063%	14.450%	13.005%	10.838%	9.393%	8.959%	8.959%
27	21.675%	18.063%	14.450%	13.005%	10.838%	9.393%	8.742%	8.742%
28	21.675%	18.063%	14.450%	13.005%	10.838%	9.393%	8.454%	8.454%
29	21.675%	18.063%	14.450%	13.005%	10.838%	9.393%	8.237%	8.237%
30	21.675%	18.063%	14.450%	13.005%	10.838%	9.393%	8.020%	8.020%
31	21.675%	18.063%	14.450%	13.005%	10.838%	9.393%	7.731%	7.731%
32	21.675%	18.063%	14.450%	13.005%	10.838%	9.393%	7.514%	7.514%
33	21.675%	18.063%	14.450%	13.005%	10.838%	9.393%	7.225%	7.225%
34	21.675%	18.063%	14.450%	13.005%	10.838%	9.393%	7.008%	7.008%
35	21.675%	18.063%	14.450%	13.005%	10.838%	9.393%	6.792%	6.792%
36	21.675%	18.063%	14.450%	13.005%	10.838%	9.393%	6.503%	6.503%
37	21.675%	18.063%	14.450%	13.005%	10.838%	9.393%	6.286%	6.286%
38	21.675%	18.063%	14.450%	13.005%	10.838%	9.393%	5.997%	5.997%
39	21.675%	18.063%	14.450%	13.005%	10.838%	9.393%	5.780%	5.780%
40	21.675%	18.063%	14.450%	13.005%	10.838%	9.393%	5.563%	5.563%
41	21.675%	18.063%	14.450%	13.005%	10.838%	9.393%	5.419%	5.419%
42	21.675%	18.063%	14.450%	13.005%	10.838%	9.393%	5.274%	5.274%
43	21.675%	18.063%	14.450%	13.005%	10.838%	9.393%	5.130%	5.130%
44	21.675%	18.063%	14.450%	13.005%	10.838%	9.393%	5.058%	5.058%
45	21.675%	18.063%	14.450%	13.005%	10.838%	9.393%	4.913%	4.913%
46	21.675%	18.063%	14.450%	13.005%	10.838%	9.393%	4.696%	4.696%
47	21.675%	18.063%	14.450%	13.005%	10.838%	9.393%	4.407%	4.407%
48	21.675%	18.063%	14.450%	13.005%	10.838%	9.393%	4.191%	4.191%
49	21.675%	18.063%	14.450%	13.005%	10.838%	9.393%	3.902%	3.902%
50	19.125%	15.938%	12.750%	11.475%	9.563%	8.288%	3.825%	5.250%
51	19.125%	15.938%	12.750%	11.475%	9.563%	8.288%	4.463%	6.750%
52	19.125%	15.938%	12.750%	11.475%	9.563%	8.288%	5.100%	8.250%
53	19.125%	15.938%	12.750%	11.475%	9.563%	8.288%	5.738%	9.750%
54	19.125%	15.938%	12.750%	11.475%	9.563%	8.288%	6.375%	10.500%
55	19.125%	15.938%	12.750%	11.475%	9.563%	8.288%	7.013%	11.250%
56	19.125%	15.938%	12.750%	11.475%	9.563%	8.288%	7.650%	11.250%
57	19.125%	15.938%	12.750%	11.475%	9.563%	8.288%	8.288%	11.250%
58	19.125%	15.938%	12.750%	11.475%	9.563%	8.288%	8.925%	11.250%
59	19.125%	15.938%	12.750%	11.475%	9.563%	8.288%	9.563%	11.250%
60	19.125%	15.938%	12.750%	11.475%	9.563%	8.288%	9.563%	15.000%
61	19.125%	15.938%	12.750%	11.475%	9.563%	8.288%	22.313%	26.250%
62	19.125%	15.938%	12.750%	11.475%	9.563%	8.288%	22.313%	26.250%
63	19.125%	15.938%	12.750%	11.475%	9.563%	8.288%	22.313%	26.250%
64	19.125%	15.938%	12.750%	11.475%	9.563%	8.288%	22.313%	26.250%
65	19.125%	15.938%	12.750%	11.475%	9.563%	8.288%	31.875%	37.500%
66	19.125%	15.938%	12.750%	11.475%	9.563%	8.288%	31.875%	37.500%
67	19.125%	15.938%	12.750%	11.475%	9.563%	8.288%	31.875%	37.500%
68	19.125%	15.938%	12.750%	11.475%	9.563%	8.288%	31.875%	37.500%
69	19.125%	15.938%	12.750%	11.475%	9.563%	8.288%	31.875%	37.500%
70+	19.125%	15.938%	12.750%	11.475%	9.563%	8.288%	100.000%	100.000%

Schedule SB Attachment (Form 5500)—2013 Plan Year
Retirement Plan for Employees of Aetna Inc.
EIN: 23-2229683 PN: 003

Table 4
Disability Rates

Age	Male	Female	Age	Male	Female
15	0.03%	0.03%	45	0.16%	0.24%
16	0.03%	0.03%	46	0.18%	0.27%
17	0.03%	0.03%	47	0.21%	0.30%
18	0.03%	0.03%	48	0.25%	0.33%
19	0.03%	0.03%	49	0.28%	0.36%
20	0.03%	0.03%	50	0.33%	0.40%
21	0.03%	0.03%	51	0.39%	0.44%
22	0.03%	0.03%	52	0.46%	0.49%
23	0.03%	0.03%	53	0.53%	0.54%
24	0.03%	0.03%	54	0.61%	0.59%
25	0.03%	0.03%	55	0.69%	0.64%
26	0.03%	0.03%	56	0.77%	0.69%
27	0.03%	0.03%	57	0.86%	0.74%
28	0.03%	0.04%	58	0.95%	0.80%
29	0.03%	0.04%	59	1.05%	0.85%
30	0.03%	0.04%	60	1.15%	0.90%
31	0.03%	0.05%	61	1.26%	0.96%
32	0.03%	0.05%	62	1.38%	1.01%
33	0.03%	0.06%	63	1.51%	1.05%
34	0.03%	0.06%	64	1.64%	1.09%
35	0.04%	0.07%	65+	0.00%	0.00%
36	0.04%	0.08%			
37	0.05%	0.09%			
38	0.06%	0.10%			
39	0.07%	0.12%			
40	0.08%	0.13%			
41	0.09%	0.15%			
42	0.10%	0.17%			
43	0.12%	0.19%			
44	0.14%	0.22%			

Schedule SB Attachment (Form 5500)—2013 Plan Year
Retirement Plan for Employees of Aetna Inc.
EIN: 23-2229683 PN: 003

Schedule SB, Part V—Summary of Plan Provisions

Effective Date	January 1, 1955. The plan was last restated effective January 1, 2009. The most recent amendment was effective December 31, 2010.
Coverage	All regular employees of Aetna Inc. working at least 20 hours per week, excluding certain acquisition employees.
Eligibility to Participate	First anniversary of date of hire.
Plan Status	Participation and benefit accruals were frozen effective December 31, 2010.
Eligibility for Benefits	
Basic Termination Benefit	Prior to January 1, 2008, age 65 or 5 years of Vesting Service. Effective January 1, 2008, age 65 or 3 years of Vesting Service.
Preretirement Death Benefit	Death of an active participant or death of a terminated vested participant prior to the annuity starting date.
Disability Benefit	Total disability and qualifies for Aetna's LTD Plan.
Amount of Benefits	
Basic Termination Benefit	Account balance based on annual pension credits through date of termination and annual interest credits through date of commencement. Prior to January 1, 2007: For employees hired before January 1, 2002, annual pension credits vary by age and service and range between 1.3% and 14.6% of Earnings below the Social Security Wage Base and 2.6% and 20.6% of Earnings above the Social Security Wage Base, subject to a minimum of between 2.5% and 6.0% of Earnings based on age plus service points. For employees hired after January 1, 2002, pension credits range from 2.5% to 6.0% of Earnings based on age plus service points. Effective January 1, 2007: Pension credits for all employees range from 2.5% to 4.0% of Earnings based on age plus service points. Annual interest credits are credited on the beginning of year account balance at the 30-year Treasury rate for the prior October. For employees terminating mid-year, a pension credit is provided based on the current year's Earnings and a prorated interest credit. For US Healthcare, NYLCare and PHC employees, service from date of hire is used to determine the pension credit percentage. For all other acquired employees, service from the later of date of acquisition or date of hire is used.

Schedule SB Attachment (Form 5500)—2013 Plan Year
Retirement Plan for Employees of Aetna Inc.
EIN: 23-2229683 PN: 003

Amount of Benefits (continued)

Preretirement Death Benefit Account balance as of date of death. For the spouse or non-spouse beneficiary, the optional forms are a 100% lump sum, a single life annuity, or a full cash refund annuity. For the estate or secondary beneficiary, a 100% lump sum only.

Disability Benefit Vested account balance. Pension credits continue while on disability based on 50% of the participant's Disability Eligible Pay in effect immediately prior to becoming disabled. Disability Eligible Pay ceases at the earlier of when LTD benefits stop or participant terminates employment.

Normal Form of Benefits

Single Account balance converted to an actuarially equivalent life annuity using the Section 417(e) interest rate for October of the prior year and the Section 417(e) mortality table.

Married Account balance converted to an actuarially equivalent 50% joint and survivor annuity.

Optional Forms

Actuarially equivalent optional forms as follows:

- (a) Life annuity;
- (b) Life annuity with a period certain of 10 years;
- (c) Joint and survivor annuity with survivor annuities of 100%, 75% or 50%, upon the death of the participant;
- (d) Full cash refund annuity; and
- (e) Lump sum with the remaining account balance, if any, converted to an annuity. The maximum lump sum is equal to 50% of the account balance, or 100% of the account balance if the account balance is less than \$25,000.

417(e) Basis for Converting Basic Termination Benefit to Single Life Annuity

Prior to January 1, 2008: 30-year Treasury rate and 1994 Group Annuity Reserving Table, weighted 50% male and 50% female, as published in Revenue Ruling 2001-62.

Effective January 1, 2008: PPA segment rates and unisex mortality tables published in Revenue Ruling 2007-67 and subsequent guidance.

Schedule SB Attachment (Form 5500)—2013 Plan Year
Retirement Plan for Employees of Aetna Inc.
EIN: 23-2229683 PN: 003

Definitions

Earnings	Basic compensation plus performance bonus, wage incentive, stay bonus, overtime, shift differential, and area differential.
Vesting Service	Employees are credited with vesting and eligibility service from their date of hire for each 12-month period of employment with Aetna. In addition, in the year of termination, employees who are credited with at least 1,000 hours of service (based on 45-hour equivalency method) receive a full year of vesting and eligibility service. In general, acquired employees receive vesting service back to original date of hire.
Disability Eligible Pay	Sum of participant's base pay for September 1 of the prior calendar year plus the annual average of the total annual performance-related bonuses, overtime, and shift differential paid during the 2-year period ending on August 31 of the prior calendar year.

Schedule SB Attachment (Form 5500)—2013 Plan Year
Retirement Plan for Employees of Aetna Inc.
EIN: 23-2229683 PN: 003

Transition Benefits for Prior Plan Participants

Basic Termination Benefit	Account balance accrued in 2007 and subsequent years, plus the greater of the account balance accrued through 2006 and the lump sum value of the prior plan final average pay benefit. The lump sum value of the prior plan final average pay benefit is determined assuming the most valuable commencement age, the plan's current Section 417(e) interest rate, and a 5-year average of COLAs. The prior plan final average pay benefit continues to accrue (service and pay) through December 31, 2006. After that date, the benefit is frozen.
417(e) Basis for Calculating Lump Sum Value of Prior Plan Final Average Pay Benefit and Converting Basic Termination Benefit to Single Life Annuity	<p>Prior to January 1, 2008: 30-year Treasury rate and 1994 Group Annuity Reserving Table, weighted 50% male and 50% female, as published in Revenue Ruling 2001-62.</p> <p>Effective January 1, 2008: PPA segment rates and unisex mortality tables published in Revenue Ruling 2007-67 and subsequent guidance.</p>
Preretirement Death Benefit	Same as Basic Termination Benefit.
Disability Benefit	Same as Basic Termination Benefit. The pension credit continues and the prior plan final average pay benefit continues based on the greater of 100% of the participant's base pay at time of disability and 50% of Disability Eligible Pay. After December 31, 2006, pension credits based only on 50% of Disability Eligible Pay.
Optional Forms	<p>In addition to the optional forms indicated above, annuity forms as follows commencing at age 50 with 15 years of vesting service or age 65 or later where the annuity forms have a social security supplement until age 62 and a cost-of-living adjustment.</p> <ul style="list-style-type: none">(a) Life annuity;(b) Life annuity with a period certain of 10, 15, or 20 years;(c) Joint and survivor annuity with survivor annuities of 100%, 80%, 50%, or 25%, upon the death of the participant;(d) Joint and survivor annuity with a survivor annuity of 80% upon the joint annuitant's death or 50% upon the participant's death; and(e) Joint and survivor annuity with a survivor annuity of 50% or 75% upon the death of either the participant or the joint annuitant.

Schedule SB Attachment (Form 5500)—2013 Plan Year
Retirement Plan for Employees of Aetna Inc.
EIN: 23-2229683 PN: 003

**Transition Benefits for US Healthcare Participants
(US Healthcare Employees on October 1, 1997)**

Eligibility for Basic Termination Benefit 3 years of vesting service.

Basic Termination Benefit Through December 31, 2006, annual pension credit never less than 5%.

Changes in Plan Provisions Since the Prior Year

The 2013 valuation reflects the following plan changes:

- An update to the applicable mortality table under IRC section 417(e) to the 2013 plan year table published in IRS Notice 2008-85
- An increase in the IRC section 415 maximum benefit from \$200,000 in 2012 to \$205,000 in 2013

Other Information to Fully and Fairly Disclose the Actuarial Position of the Plan

Funding relief under the Pension Relief Act of 2010 was elected in 2011, but the resulting shortfall amortization base was eliminated in 2013.

Schedule SB Attachment (Form 5500)—2013 Plan Year
Retirement Plan for Employees of Aetna Inc.
EIN: 23-2229683 PN: 003

Schedule SB, line 24—Change in Actuarial Assumptions

The 2013 valuation reflects the following changes in non-prescribed actuarial assumptions:

- A change in the assumed expenses payable from the trust from \$13,000,000 to \$12,500,000.

This change in actuarial assumptions did not require IRS approval under IRC §430(h)(5), as the change did not reduce the funding shortfall.

Schedule SB Attachment (Form 5500)—2013 Plan Year
Retirement Plan for Employees of Aetna Inc.
EIN: 23-2229683 PN: 003

Schedule SB, line 26—Schedule of Active Participant Data as of January 1, 2013

Number of Participants, Average Accrued Benefit and Average Cash Balance Account

Attained Age	Years of Credited Service									
	<1	1-4	5-9	10-14	15-19	20-24	25-29	30-34	35-39	40+
<25		50 \$259 \$737	10							
25-29		341 \$418 \$1,341	534 \$1,192 \$3,989	12						
30-34		384 \$377 \$1,466	1,240 \$1,472 \$5,702	474 \$3,241 \$12,946	30 \$7,252 \$19,964					
35-39	1	341 \$388 \$1,795	1,066 \$1,500 \$6,914	1,215 \$3,478 \$16,065	475 \$7,894 \$24,647	27 \$9,521 \$29,352				
40-44		319 \$439 \$2,421	1,033 \$1,731 \$9,579	1,148 \$3,790 \$20,429	1,071 \$8,934 \$33,412	542 \$11,446 \$40,665	61 \$10,802 \$43,962			
45-49	1	261 \$462 \$2,719	795 \$2,001 \$11,426	860 \$4,699 \$26,745	861 \$9,855 \$41,782	847 \$15,472 \$59,691	513 \$18,591 \$74,151	47 \$20,380 \$91,258		
50-54		223 \$424 \$3,198	680 \$1,654 \$12,341	689 \$4,140 \$29,934	575 \$9,247 \$49,421	506 \$14,260 \$68,329	529 \$20,533 \$96,645	417 \$23,735 \$119,028	29 \$22,205 \$136,682	
55-59		174 \$326 \$3,144	588 \$1,352 \$12,561	522 \$3,834 \$35,217	505 \$8,115 \$53,236	303 \$13,826 \$79,169	251 \$19,082 \$106,913	286 \$24,010 \$144,418	152 \$23,719 \$160,177	27 \$32,423 \$255,380
60-64		85 \$293 \$3,349	286 \$1,247 \$13,246	264 \$3,755 \$41,875	244 \$7,607 \$59,406	121 \$10,760 \$79,454	93 \$15,311 \$105,058	83 \$26,927 \$200,982	61 \$29,289 \$245,393	49 \$26,957 \$252,752
65-69		14 \$1,214 \$15,460	55 \$3,398 \$39,843	58 \$3,398 \$39,843	51 \$8,312 \$76,521	22 \$15,459 \$128,605	12	10	3	7
70+		2	5	14	5	6		1		

N-22566

Schedule SB Attachment (Form 5500)—2013 Plan Year
Retirement Plan for Employees of Aetna Inc.
EIN: 23-2229683 PN: 003

Schedule SB, line 22—Description of Weighted Average Retirement Age

Retirement Rates in 2013–2014 Select Period, All Participants

Age	Retirement Rate	Survival Rate	Expected Value
50	3.06%	1.0000	1.5300
51	3.57%	0.9694	1.7650
52	4.08%	0.9348	1.9833
53	4.59%	0.8967	2.1813
54	5.10%	0.8555	2.3560
55	5.61%	0.8119	2.5050
56	6.12%	0.7663	2.6263
57	6.63%	0.7194	2.7188
58	7.14%	0.6717	2.7817
59	7.65%	0.6238	2.8154
60	7.65%	0.5760	2.6440
61	17.85%	0.5320	5.7924
62	17.85%	0.4370	4.8365
63	17.85%	0.3590	4.0373
64	17.85%	0.2949	3.3693
65	25.50%	0.2423	4.0158
66	25.50%	0.1805	3.0378
67	25.50%	0.1345	2.2975
68	25.50%	0.1002	1.7372
69	25.50%	0.0746	1.3132
70	100.00%	0.0556	3.8923

Weighted Average Retirement Age **60**

For years 2015 and later, retirement rates and weighted average retirement age are equal to those shown on the following pages.

Schedule SB Attachment (Form 5500)—2013 Plan Year
Retirement Plan for Employees of Aetna Inc.
EIN: 23-2229683 PN: 003

Schedule SB, line 22—Description of Weighted Average Retirement Age

**Ultimate Retirement Rates in 2015+
Cash Balance Only Participants and Prior Plan Transition Participants
with Less Than 15 Years of Service**

Age	Retirement Rate	Survival Rate	Expected Value
50	3.83%	1.0000	1.9125
51	4.46%	0.9618	2.1891
52	5.10%	0.9188	2.4367
53	5.74%	0.8720	2.6518
54	6.38%	0.8219	2.8295
55	7.01%	0.7695	2.9682
56	7.65%	0.7156	3.0655
57	8.29%	0.6608	3.1219
58	8.93%	0.6061	3.1373
59	9.56%	0.5520	3.1143
60	9.56%	0.4992	2.8642
61	22.31%	0.4515	6.1446
62	22.31%	0.3507	4.8518
63	22.31%	0.2725	3.8300
64	22.31%	0.2117	3.0227
65	31.88%	0.1644	3.4069
66	31.88%	0.1120	2.3567
67	31.88%	0.0763	1.6298
68	31.88%	0.0520	1.1269
69	31.88%	0.0354	0.7790
70	100.00%	0.0241	1.6890
Weighted Average Retirement Age			59

Schedule SB Attachment (Form 5500)—2013 Plan Year
Retirement Plan for Employees of Aetna Inc.
EIN: 23-2229683 PN: 003

Schedule SB, line 22—Description of Weighted Average Retirement Age

**Ultimate Retirement Rates in 2015+
Prior Plan Transition Participants with at Least 15 Years of Service**

Age	Retirement Rate	Survival Rate	Expected Value
50	5.25%	1.0000	2.6250
51	6.75%	0.9475	3.2618
52	8.25%	0.8835	3.7904
53	9.75%	0.8107	4.1890
54	10.50%	0.7316	4.1483
55	11.25%	0.6548	4.0515
56	11.25%	0.5811	3.6611
57	11.25%	0.5158	3.3073
58	11.25%	0.4577	2.9867
59	11.25%	0.4062	2.6964
60	15.00%	0.3605	3.2448
61	26.25%	0.3065	4.9071
62	26.25%	0.2260	3.6783
63	26.25%	0.1667	2.7565
64	26.25%	0.1229	2.0652
65	37.50%	0.0907	2.2098
66	37.50%	0.0567	1.4024
67	37.50%	0.0354	0.8898
68	37.50%	0.0221	0.5644
69	37.50%	0.0138	0.3579
70	100.00%	0.0087	0.6052
Weighted Average Retirement Age			57

Schedule SB Attachment (Form 5500)—2013 Plan Year
Retirement Plan for Employees of Aetna Inc.
EIN: 23-2229683 PN: 003

Schedule SB, Part V—Statement of Actuarial Assumptions/Methods

Interest Rates for Minimum Funding Purposes	Based on average segment rates for the 24-month period ending December 2012, each adjusted as needed to fall within the 25-year average interest rate corridor under MAP-21.
1st Segment Rate	4.94%.
2nd Segment Rate	6.15%.
3rd Segment Rate	6.76%.
Interest Rates for Maximum Funding Purposes	Based on average segment rates for the 24-month period ending December 2012 without regard to MAP-21.
1st Segment Rate	1.62%.
2nd Segment Rate	4.40%.
3rd Segment Rate	5.45%.
Salary Increases	Not applicable.
Cash Balance Interest Crediting Rate	5.00%.
Cost of Living Increases	2.75%.
Optional Payment Form Election Percentage	For cash balance participants: 70% of participants are assumed to elect a 50% lump sum and 50% single life annuity option, and 30% of participants are assumed to elect a 100% single life annuity option. For non-cash balance participants: 100% of participants are assumed to elect a single life annuity option.
Lump Sum Conversion Interest Rate	Same as funding interest rates above.
Lump Sum Conversion Mortality	Current 417(e) table for lump sums.
Mortality Rates	
Healthy and Disabled	2013 Static Mortality Table for Annuitants and Non-Annuitants per §1.430(h)(3)-1(e).

Schedule SB Attachment (Form 5500)—2013 Plan Year
Retirement Plan for Employees of Aetna Inc.
EIN: 23-2229683 PN: 003

Withdrawal Rates	See Tables 1–3.
Disability Rates	See Table 4.
Retirement Age	<p>Active participants: See withdrawal rates in Tables 1–3. 50% of participants who terminate from active status are assumed to commence benefits immediately and 50% are assumed to defer commencement to age 58.</p> <p>Terminated vested participants (Pre-01/01/1999): Average age of 53.6 for participants with 15 or more years of service and age 65 for employees with less than 15 years of service.</p> <p>Terminated vested participants (Post-12/31/1998): 100% assumed to defer commencement to age 58.</p> <p>Deferred spouses (Pre-01/01/1999): Date upon which the participant would have turned age 50.</p> <p>Deferred spouses (Post-12/31/1998): Immediate.</p> <p>Disableds: Age 65.</p>
Decrement Timing	Middle of year decrements, with 100% retirement occurring at beginning of year.
Surviving Spouse Benefit	It is assumed that 80% of males and 80% of females have an eligible spouse, and that males are 3 years older than their spouses.
Compensation Limit	Not applicable.
Benefit Limit	Projected benefits are limited by the current IRC section 415 maximum benefit of \$205,000.

Schedule SB Attachment (Form 5500)—2013 Plan Year
Retirement Plan for Employees of Aetna Inc.
EIN: 23-2229683 PN: 003

Valuation of Plan Assets	<p>Smoothed fair market value of assets over the current and prior 2 years, adjusted for contributions, benefit payments, administrative expenses, and expected earnings. The average value of assets calculated in this manner is further limited to not less than 90% nor more than 110% of fair market value.</p> <p>A characteristic of this method is that the expected distribution of the value of plan assets is skewed toward understatement relative to the corresponding market values for expected long-term rates of return in excess of the third segment rate under IRC section 430(h)(2)(C)(iii).</p>
Expected Return on Assets	
2011 Plan Year	8.50%. The applicable third segment rate limitation is 6.46%.
2012 Plan Year	7.50%. The applicable third segment rate limitation is 7.52%.
Trust Expenses Included in Target Normal Cost	\$12,500,000.
Actuarial Method	Standard unit credit cost method.
Valuation Date	January 1, 2013.

Schedule SB Attachment (Form 5500)—2013 Plan Year
Retirement Plan for Employees of Aetna Inc.
EIN: 23-2229683 PN: 003

Schedule B, Part V—Statement of Actuarial Assumptions/Methods

Table 1

Withdrawal and Retirement Rates—Select Rates in 2013–2014, All Participants

Age	Years of Service						
	0	1	2	3	4	5	6+
20	19.508%	16.257%	13.005%	11.705%	9.754%	8.454%	7.398%
21	19.508%	16.257%	13.005%	11.705%	9.754%	8.454%	7.398%
22	19.508%	16.257%	13.005%	11.705%	9.754%	8.454%	7.398%
23	19.508%	16.257%	13.005%	11.705%	9.754%	8.454%	7.398%
24	19.508%	16.257%	13.005%	11.705%	9.754%	8.454%	7.398%
25	19.508%	16.257%	13.005%	11.705%	9.754%	8.454%	7.398%
26	19.508%	16.257%	13.005%	11.705%	9.754%	8.454%	7.167%
27	19.508%	16.257%	13.005%	11.705%	9.754%	8.454%	6.994%
28	19.508%	16.257%	13.005%	11.705%	9.754%	8.454%	6.762%
29	19.508%	16.257%	13.005%	11.705%	9.754%	8.454%	6.590%
30	19.508%	16.257%	13.005%	11.705%	9.754%	8.454%	6.416%
31	19.508%	16.257%	13.005%	11.705%	9.754%	8.454%	6.185%
32	19.508%	16.257%	13.005%	11.705%	9.754%	8.454%	6.011%
33	19.508%	16.257%	13.005%	11.705%	9.754%	8.454%	5.780%
34	19.508%	16.257%	13.005%	11.705%	9.754%	8.454%	5.606%
35	19.508%	16.257%	13.005%	11.705%	9.754%	8.454%	5.434%
36	19.508%	16.257%	13.005%	11.705%	9.754%	8.454%	5.202%
37	19.508%	16.257%	13.005%	11.705%	9.754%	8.454%	5.029%
38	19.508%	16.257%	13.005%	11.705%	9.754%	8.454%	4.798%
39	19.508%	16.257%	13.005%	11.705%	9.754%	8.454%	4.624%
40	19.508%	16.257%	13.005%	11.705%	9.754%	8.454%	4.450%
41	19.508%	16.257%	13.005%	11.705%	9.754%	8.454%	4.335%
42	19.508%	16.257%	13.005%	11.705%	9.754%	8.454%	4.219%
43	19.508%	16.257%	13.005%	11.705%	9.754%	8.454%	4.104%
44	19.508%	16.257%	13.005%	11.705%	9.754%	8.454%	4.046%
45	19.508%	16.257%	13.005%	11.705%	9.754%	8.454%	3.930%
46	19.508%	16.257%	13.005%	11.705%	9.754%	8.454%	3.757%
47	19.508%	16.257%	13.005%	11.705%	9.754%	8.454%	3.526%
48	19.508%	16.257%	13.005%	11.705%	9.754%	8.454%	3.353%
49	19.508%	16.257%	13.005%	11.705%	9.754%	8.454%	3.122%
50	19.508%	16.257%	13.005%	11.705%	9.754%	8.454%	3.060%
51	19.508%	16.257%	13.005%	11.705%	9.754%	8.454%	3.570%
52	19.508%	16.257%	13.005%	11.705%	9.754%	8.454%	4.080%
53	19.508%	16.257%	13.005%	11.705%	9.754%	8.454%	4.590%
54	19.508%	16.257%	13.005%	11.705%	9.754%	8.454%	5.100%
55	19.508%	16.257%	13.005%	11.705%	9.754%	8.454%	5.610%
56	19.508%	16.257%	13.005%	11.705%	9.754%	8.454%	6.120%
57	19.508%	16.257%	13.005%	11.705%	9.754%	8.454%	6.630%
58	19.508%	16.257%	13.005%	11.705%	9.754%	8.454%	7.140%
59	19.508%	16.257%	13.005%	11.705%	9.754%	8.454%	7.650%
60	19.508%	16.257%	13.005%	11.705%	9.754%	8.454%	7.650%
61	19.508%	16.257%	13.005%	11.705%	9.754%	8.454%	17.850%
62	19.508%	16.257%	13.005%	11.705%	9.754%	8.454%	17.850%
63	19.508%	16.257%	13.005%	11.705%	9.754%	8.454%	17.850%
64	19.508%	16.257%	13.005%	11.705%	9.754%	8.454%	17.850%
65	19.508%	16.257%	13.005%	11.705%	9.754%	8.454%	25.500%
66	19.508%	16.257%	13.005%	11.705%	9.754%	8.454%	25.500%
67	19.508%	16.257%	13.005%	11.705%	9.754%	8.454%	25.500%
68	19.508%	16.257%	13.005%	11.705%	9.754%	8.454%	25.500%
69	19.508%	16.257%	13.005%	11.705%	9.754%	8.454%	25.500%
70+	18.675%	16.257%	13.005%	11.705%	9.754%	8.454%	100.000%

Schedule SB Attachment (Form 5500)—2013 Plan Year
Retirement Plan for Employees of Aetna Inc.
EIN: 23-2229683 PN: 003

Table 2

Withdrawal and Retirement Rates—Ultimate Rates in 2015+, Cash Balance Only Participants

Age	Years of Service						
	0	1	2	3	4	5	6+
20	21.675%	18.063%	14.450%	13.005%	10.838%	9.393%	9.248%
21	21.675%	18.063%	14.450%	13.005%	10.838%	9.393%	9.248%
22	21.675%	18.063%	14.450%	13.005%	10.838%	9.393%	9.248%
23	21.675%	18.063%	14.450%	13.005%	10.838%	9.393%	9.248%
24	21.675%	18.063%	14.450%	13.005%	10.838%	9.393%	9.248%
25	21.675%	18.063%	14.450%	13.005%	10.838%	9.393%	9.248%
26	21.675%	18.063%	14.450%	13.005%	10.838%	9.393%	8.959%
27	21.675%	18.063%	14.450%	13.005%	10.838%	9.393%	8.742%
28	21.675%	18.063%	14.450%	13.005%	10.838%	9.393%	8.453%
29	21.675%	18.063%	14.450%	13.005%	10.838%	9.393%	8.237%
30	21.675%	18.063%	14.450%	13.005%	10.838%	9.393%	8.020%
31	21.675%	18.063%	14.450%	13.005%	10.838%	9.393%	7.731%
32	21.675%	18.063%	14.450%	13.005%	10.838%	9.393%	7.514%
33	21.675%	18.063%	14.450%	13.005%	10.838%	9.393%	7.225%
34	21.675%	18.063%	14.450%	13.005%	10.838%	9.393%	7.008%
35	21.675%	18.063%	14.450%	13.005%	10.838%	9.393%	6.792%
36	21.675%	18.063%	14.450%	13.005%	10.838%	9.393%	6.503%
37	21.675%	18.063%	14.450%	13.005%	10.838%	9.393%	6.286%
38	21.675%	18.063%	14.450%	13.005%	10.838%	9.393%	5.997%
39	21.675%	18.063%	14.450%	13.005%	10.838%	9.393%	5.780%
40	21.675%	18.063%	14.450%	13.005%	10.838%	9.393%	5.563%
41	21.675%	18.063%	14.450%	13.005%	10.838%	9.393%	5.419%
42	21.675%	18.063%	14.450%	13.005%	10.838%	9.393%	5.274%
43	21.675%	18.063%	14.450%	13.005%	10.838%	9.393%	5.130%
44	21.675%	18.063%	14.450%	13.005%	10.838%	9.393%	5.058%
45	21.675%	18.063%	14.450%	13.005%	10.838%	9.393%	4.913%
46	21.675%	18.063%	14.450%	13.005%	10.838%	9.393%	4.696%
47	21.675%	18.063%	14.450%	13.005%	10.838%	9.393%	4.407%
48	21.675%	18.063%	14.450%	13.005%	10.838%	9.393%	4.191%
49	21.675%	18.063%	14.450%	13.005%	10.838%	9.393%	3.902%
50	19.125%	15.938%	12.750%	11.475%	9.563%	8.288%	3.825%
51	19.125%	15.938%	12.750%	11.475%	9.563%	8.288%	4.463%
52	19.125%	15.938%	12.750%	11.475%	9.563%	8.288%	5.100%
53	19.125%	15.938%	12.750%	11.475%	9.563%	8.288%	5.738%
54	19.125%	15.938%	12.750%	11.475%	9.563%	8.288%	6.375%
55	19.125%	15.938%	12.750%	11.475%	9.563%	8.288%	7.013%
56	19.125%	15.938%	12.750%	11.475%	9.563%	8.288%	7.650%
57	19.125%	15.938%	12.750%	11.475%	9.563%	8.288%	8.288%
58	19.125%	15.938%	12.750%	11.475%	9.563%	8.288%	8.925%
59	19.125%	15.938%	12.750%	11.475%	9.563%	8.288%	9.563%
60	19.125%	15.938%	12.750%	11.475%	9.563%	8.288%	9.563%
61	19.125%	15.938%	12.750%	11.475%	9.563%	8.288%	22.313%
62	19.125%	15.938%	12.750%	11.475%	9.563%	8.288%	22.313%
63	19.125%	15.938%	12.750%	11.475%	9.563%	8.288%	22.313%
64	19.125%	15.938%	12.750%	11.475%	9.563%	8.288%	22.313%
65	19.125%	15.938%	12.750%	11.475%	9.563%	8.288%	31.875%
66	19.125%	15.938%	12.750%	11.475%	9.563%	8.288%	31.875%
67	19.125%	15.938%	12.750%	11.475%	9.563%	8.288%	31.875%
68	19.125%	15.938%	12.750%	11.475%	9.563%	8.288%	31.875%
69	19.125%	15.938%	12.750%	11.475%	9.563%	8.288%	31.875%
70+	19.125%	15.938%	12.750%	11.475%	9.563%	8.288%	100.000%

Schedule SB Attachment (Form 5500)—2013 Plan Year
Retirement Plan for Employees of Aetna Inc.
EIN: 23-2229683 PN: 003

Table 3

Withdrawal and Retirement Rates—Ultimate Rates in 2015+, FAP Transition Participants

Age	Years of Service							
	0	1	2	3	4	5	6–14	15+
20	21.675%	18.063%	14.450%	13.005%	10.838%	9.393%	9.248%	9.248%
21	21.675%	18.063%	14.450%	13.005%	10.838%	9.393%	9.248%	9.248%
22	21.675%	18.063%	14.450%	13.005%	10.838%	9.393%	9.248%	9.248%
23	21.675%	18.063%	14.450%	13.005%	10.838%	9.393%	9.248%	9.248%
24	21.675%	18.063%	14.450%	13.005%	10.838%	9.393%	9.248%	9.248%
25	21.675%	18.063%	14.450%	13.005%	10.838%	9.393%	9.248%	9.248%
26	21.675%	18.063%	14.450%	13.005%	10.838%	9.393%	8.959%	8.959%
27	21.675%	18.063%	14.450%	13.005%	10.838%	9.393%	8.742%	8.742%
28	21.675%	18.063%	14.450%	13.005%	10.838%	9.393%	8.454%	8.454%
29	21.675%	18.063%	14.450%	13.005%	10.838%	9.393%	8.237%	8.237%
30	21.675%	18.063%	14.450%	13.005%	10.838%	9.393%	8.020%	8.020%
31	21.675%	18.063%	14.450%	13.005%	10.838%	9.393%	7.731%	7.731%
32	21.675%	18.063%	14.450%	13.005%	10.838%	9.393%	7.514%	7.514%
33	21.675%	18.063%	14.450%	13.005%	10.838%	9.393%	7.225%	7.225%
34	21.675%	18.063%	14.450%	13.005%	10.838%	9.393%	7.008%	7.008%
35	21.675%	18.063%	14.450%	13.005%	10.838%	9.393%	6.792%	6.792%
36	21.675%	18.063%	14.450%	13.005%	10.838%	9.393%	6.503%	6.503%
37	21.675%	18.063%	14.450%	13.005%	10.838%	9.393%	6.286%	6.286%
38	21.675%	18.063%	14.450%	13.005%	10.838%	9.393%	5.997%	5.997%
39	21.675%	18.063%	14.450%	13.005%	10.838%	9.393%	5.780%	5.780%
40	21.675%	18.063%	14.450%	13.005%	10.838%	9.393%	5.563%	5.563%
41	21.675%	18.063%	14.450%	13.005%	10.838%	9.393%	5.419%	5.419%
42	21.675%	18.063%	14.450%	13.005%	10.838%	9.393%	5.274%	5.274%
43	21.675%	18.063%	14.450%	13.005%	10.838%	9.393%	5.130%	5.130%
44	21.675%	18.063%	14.450%	13.005%	10.838%	9.393%	5.058%	5.058%
45	21.675%	18.063%	14.450%	13.005%	10.838%	9.393%	4.913%	4.913%
46	21.675%	18.063%	14.450%	13.005%	10.838%	9.393%	4.696%	4.696%
47	21.675%	18.063%	14.450%	13.005%	10.838%	9.393%	4.407%	4.407%
48	21.675%	18.063%	14.450%	13.005%	10.838%	9.393%	4.191%	4.191%
49	21.675%	18.063%	14.450%	13.005%	10.838%	9.393%	3.902%	3.902%
50	19.125%	15.938%	12.750%	11.475%	9.563%	8.288%	3.825%	5.250%
51	19.125%	15.938%	12.750%	11.475%	9.563%	8.288%	4.463%	6.750%
52	19.125%	15.938%	12.750%	11.475%	9.563%	8.288%	5.100%	8.250%
53	19.125%	15.938%	12.750%	11.475%	9.563%	8.288%	5.738%	9.750%
54	19.125%	15.938%	12.750%	11.475%	9.563%	8.288%	6.375%	10.500%
55	19.125%	15.938%	12.750%	11.475%	9.563%	8.288%	7.013%	11.250%
56	19.125%	15.938%	12.750%	11.475%	9.563%	8.288%	7.650%	11.250%
57	19.125%	15.938%	12.750%	11.475%	9.563%	8.288%	8.288%	11.250%
58	19.125%	15.938%	12.750%	11.475%	9.563%	8.288%	8.925%	11.250%
59	19.125%	15.938%	12.750%	11.475%	9.563%	8.288%	9.563%	11.250%
60	19.125%	15.938%	12.750%	11.475%	9.563%	8.288%	9.563%	15.000%
61	19.125%	15.938%	12.750%	11.475%	9.563%	8.288%	22.313%	26.250%
62	19.125%	15.938%	12.750%	11.475%	9.563%	8.288%	22.313%	26.250%
63	19.125%	15.938%	12.750%	11.475%	9.563%	8.288%	22.313%	26.250%
64	19.125%	15.938%	12.750%	11.475%	9.563%	8.288%	22.313%	26.250%
65	19.125%	15.938%	12.750%	11.475%	9.563%	8.288%	31.875%	37.500%
66	19.125%	15.938%	12.750%	11.475%	9.563%	8.288%	31.875%	37.500%
67	19.125%	15.938%	12.750%	11.475%	9.563%	8.288%	31.875%	37.500%
68	19.125%	15.938%	12.750%	11.475%	9.563%	8.288%	31.875%	37.500%
69	19.125%	15.938%	12.750%	11.475%	9.563%	8.288%	31.875%	37.500%
70+	19.125%	15.938%	12.750%	11.475%	9.563%	8.288%	100.000%	100.000%

Schedule SB Attachment (Form 5500)—2013 Plan Year
Retirement Plan for Employees of Aetna Inc.
EIN: 23-2229683 PN: 003

Table 4
Disability Rates

Age	Male	Female	Age	Male	Female
15	0.03%	0.03%	45	0.16%	0.24%
16	0.03%	0.03%	46	0.18%	0.27%
17	0.03%	0.03%	47	0.21%	0.30%
18	0.03%	0.03%	48	0.25%	0.33%
19	0.03%	0.03%	49	0.28%	0.36%
20	0.03%	0.03%	50	0.33%	0.40%
21	0.03%	0.03%	51	0.39%	0.44%
22	0.03%	0.03%	52	0.46%	0.49%
23	0.03%	0.03%	53	0.53%	0.54%
24	0.03%	0.03%	54	0.61%	0.59%
25	0.03%	0.03%	55	0.69%	0.64%
26	0.03%	0.03%	56	0.77%	0.69%
27	0.03%	0.03%	57	0.86%	0.74%
28	0.03%	0.04%	58	0.95%	0.80%
29	0.03%	0.04%	59	1.05%	0.85%
30	0.03%	0.04%	60	1.15%	0.90%
31	0.03%	0.05%	61	1.26%	0.96%
32	0.03%	0.05%	62	1.38%	1.01%
33	0.03%	0.06%	63	1.51%	1.05%
34	0.03%	0.06%	64	1.64%	1.09%
35	0.04%	0.07%	65+	0.00%	0.00%
36	0.04%	0.08%			
37	0.05%	0.09%			
38	0.06%	0.10%			
39	0.07%	0.12%			
40	0.08%	0.13%			
41	0.09%	0.15%			
42	0.10%	0.17%			
43	0.12%	0.19%			
44	0.14%	0.22%			

Schedule SB Attachment (Form 5500)—2013 Plan Year
Retirement Plan for Employees of Aetna Inc.
EIN: 23-2229683 PN: 003

Schedule SB, Part V—Summary of Plan Provisions

Effective Date	January 1, 1955. The plan was last restated effective January 1, 2009. The most recent amendment was effective December 31, 2010.
Coverage	All regular employees of Aetna Inc. working at least 20 hours per week, excluding certain acquisition employees.
Eligibility to Participate	First anniversary of date of hire.
Plan Status	Participation and benefit accruals were frozen effective December 31, 2010.
Eligibility for Benefits	
Basic Termination Benefit	Prior to January 1, 2008, age 65 or 5 years of Vesting Service. Effective January 1, 2008, age 65 or 3 years of Vesting Service.
Preretirement Death Benefit	Death of an active participant or death of a terminated vested participant prior to the annuity starting date.
Disability Benefit	Total disability and qualifies for Aetna's LTD Plan.
Amount of Benefits	
Basic Termination Benefit	Account balance based on annual pension credits through date of termination and annual interest credits through date of commencement. Prior to January 1, 2007: For employees hired before January 1, 2002, annual pension credits vary by age and service and range between 1.3% and 14.6% of Earnings below the Social Security Wage Base and 2.6% and 20.6% of Earnings above the Social Security Wage Base, subject to a minimum of between 2.5% and 6.0% of Earnings based on age plus service points. For employees hired after January 1, 2002, pension credits range from 2.5% to 6.0% of Earnings based on age plus service points. Effective January 1, 2007: Pension credits for all employees range from 2.5% to 4.0% of Earnings based on age plus service points. Annual interest credits are credited on the beginning of year account balance at the 30-year Treasury rate for the prior October. For employees terminating mid-year, a pension credit is provided based on the current year's Earnings and a prorated interest credit. For US Healthcare, NYLCare and PHC employees, service from date of hire is used to determine the pension credit percentage. For all other acquired employees, service from the later of date of acquisition or date of hire is used.

Schedule SB Attachment (Form 5500)—2013 Plan Year
Retirement Plan for Employees of Aetna Inc.
EIN: 23-2229683 PN: 003

Amount of Benefits (continued)

Preretirement Death Benefit Account balance as of date of death. For the spouse or non-spouse beneficiary, the optional forms are a 100% lump sum, a single life annuity, or a full cash refund annuity. For the estate or secondary beneficiary, a 100% lump sum only.

Disability Benefit Vested account balance. Pension credits continue while on disability based on 50% of the participant's Disability Eligible Pay in effect immediately prior to becoming disabled. Disability Eligible Pay ceases at the earlier of when LTD benefits stop or participant terminates employment.

Normal Form of Benefits

Single Account balance converted to an actuarially equivalent life annuity using the Section 417(e) interest rate for October of the prior year and the Section 417(e) mortality table.

Married Account balance converted to an actuarially equivalent 50% joint and survivor annuity.

Optional Forms

Actuarially equivalent optional forms as follows:

- (a) Life annuity;
- (b) Life annuity with a period certain of 10 years;
- (c) Joint and survivor annuity with survivor annuities of 100%, 75% or 50%, upon the death of the participant;
- (d) Full cash refund annuity; and
- (e) Lump sum with the remaining account balance, if any, converted to an annuity. The maximum lump sum is equal to 50% of the account balance, or 100% of the account balance if the account balance is less than \$25,000.

417(e) Basis for Converting Basic Termination Benefit to Single Life Annuity

Prior to January 1, 2008: 30-year Treasury rate and 1994 Group Annuity Reserving Table, weighted 50% male and 50% female, as published in Revenue Ruling 2001-62.

Effective January 1, 2008: PPA segment rates and unisex mortality tables published in Revenue Ruling 2007-67 and subsequent guidance.

Schedule SB Attachment (Form 5500)—2013 Plan Year
Retirement Plan for Employees of Aetna Inc.
EIN: 23-2229683 PN: 003

Definitions

Earnings	Basic compensation plus performance bonus, wage incentive, stay bonus, overtime, shift differential, and area differential.
Vesting Service	Employees are credited with vesting and eligibility service from their date of hire for each 12-month period of employment with Aetna. In addition, in the year of termination, employees who are credited with at least 1,000 hours of service (based on 45-hour equivalency method) receive a full year of vesting and eligibility service. In general, acquired employees receive vesting service back to original date of hire.
Disability Eligible Pay	Sum of participant's base pay for September 1 of the prior calendar year plus the annual average of the total annual performance-related bonuses, overtime, and shift differential paid during the 2-year period ending on August 31 of the prior calendar year.

Schedule SB Attachment (Form 5500)—2013 Plan Year
Retirement Plan for Employees of Aetna Inc.
EIN: 23-2229683 PN: 003

Transition Benefits for Prior Plan Participants

Basic Termination Benefit	Account balance accrued in 2007 and subsequent years, plus the greater of the account balance accrued through 2006 and the lump sum value of the prior plan final average pay benefit. The lump sum value of the prior plan final average pay benefit is determined assuming the most valuable commencement age, the plan's current Section 417(e) interest rate, and a 5-year average of COLAs. The prior plan final average pay benefit continues to accrue (service and pay) through December 31, 2006. After that date, the benefit is frozen.
417(e) Basis for Calculating Lump Sum Value of Prior Plan Final Average Pay Benefit and Converting Basic Termination Benefit to Single Life Annuity	<p>Prior to January 1, 2008: 30-year Treasury rate and 1994 Group Annuity Reserving Table, weighted 50% male and 50% female, as published in Revenue Ruling 2001-62.</p> <p>Effective January 1, 2008: PPA segment rates and unisex mortality tables published in Revenue Ruling 2007-67 and subsequent guidance.</p>
Preretirement Death Benefit	Same as Basic Termination Benefit.
Disability Benefit	Same as Basic Termination Benefit. The pension credit continues and the prior plan final average pay benefit continues based on the greater of 100% of the participant's base pay at time of disability and 50% of Disability Eligible Pay. After December 31, 2006, pension credits based only on 50% of Disability Eligible Pay.
Optional Forms	<p>In addition to the optional forms indicated above, annuity forms as follows commencing at age 50 with 15 years of vesting service or age 65 or later where the annuity forms have a social security supplement until age 62 and a cost-of-living adjustment.</p> <ul style="list-style-type: none">(a) Life annuity;(b) Life annuity with a period certain of 10, 15, or 20 years;(c) Joint and survivor annuity with survivor annuities of 100%, 80%, 50%, or 25%, upon the death of the participant;(d) Joint and survivor annuity with a survivor annuity of 80% upon the joint annuitant's death or 50% upon the participant's death; and(e) Joint and survivor annuity with a survivor annuity of 50% or 75% upon the death of either the participant or the joint annuitant.

Schedule SB Attachment (Form 5500)—2013 Plan Year
Retirement Plan for Employees of Aetna Inc.
EIN: 23-2229683 PN: 003

**Transition Benefits for US Healthcare Participants
(US Healthcare Employees on October 1, 1997)**

Eligibility for Basic Termination Benefit 3 years of vesting service.

Basic Termination Benefit Through December 31, 2006, annual pension credit never less than 5%.

Changes in Plan Provisions Since the Prior Year

The 2013 valuation reflects the following plan changes:

- An update to the applicable mortality table under IRC section 417(e) to the 2013 plan year table published in IRS Notice 2008-85
- An increase in the IRC section 415 maximum benefit from \$200,000 in 2012 to \$205,000 in 2013

Other Information to Fully and Fairly Disclose the Actuarial Position of the Plan

Funding relief under the Pension Relief Act of 2010 was elected in 2011, but the resulting shortfall amortization base was eliminated in 2013.

Schedule SB Attachment (Form 5500)—2013 Plan Year
Retirement Plan for Employees of Aetna Inc.
EIN: 23-2229683 PN: 003

Schedule SB, line 24—Change in Actuarial Assumptions

The 2013 valuation reflects the following changes in non-prescribed actuarial assumptions:

- A change in the assumed expenses payable from the trust from \$13,000,000 to \$12,500,000.

This change in actuarial assumptions did not require IRS approval under IRC §430(h)(5), as the change did not reduce the funding shortfall.

Schedule SB Attachment (Form 5500)—2013 Plan Year
Retirement Plan for Employees of Aetna Inc.
EIN: 23-2229683 PN: 003

Schedule SB, line 26—Schedule of Active Participant Data as of January 1, 2013

Number of Participants, Average Accrued Benefit and Average Cash Balance Account

Attained Age	Years of Credited Service									
	<1	1-4	5-9	10-14	15-19	20-24	25-29	30-34	35-39	40+
<25		50 \$259 \$737	10							
25-29		341 \$418 \$1,341	534 \$1,192 \$3,989	12						
30-34		384 \$377 \$1,466	1,240 \$1,472 \$5,702	474 \$3,241 \$12,946	30 \$7,252 \$19,964					
35-39	1	341 \$388 \$1,795	1,066 \$1,500 \$6,914	1,215 \$3,478 \$16,065	475 \$7,894 \$24,647	27 \$9,521 \$29,352				
40-44		319 \$439 \$2,421	1,033 \$1,731 \$9,579	1,148 \$3,790 \$20,429	1,071 \$8,934 \$33,412	542 \$11,446 \$40,665	61 \$10,802 \$43,962			
45-49	1	261 \$462 \$2,719	795 \$2,001 \$11,426	860 \$4,699 \$26,745	861 \$9,855 \$41,782	847 \$15,472 \$59,691	513 \$18,591 \$74,151	47 \$20,380 \$91,258		
50-54		223 \$424 \$3,198	680 \$1,654 \$12,341	689 \$4,140 \$29,934	575 \$9,247 \$49,421	506 \$14,260 \$68,329	529 \$20,533 \$96,645	417 \$23,735 \$119,028	29 \$22,205 \$136,682	
55-59		174 \$326 \$3,144	588 \$1,352 \$12,561	522 \$3,834 \$35,217	505 \$8,115 \$53,236	303 \$13,826 \$79,169	251 \$19,082 \$106,913	286 \$24,010 \$144,418	152 \$23,719 \$160,177	27 \$32,423 \$255,380
60-64		85 \$293 \$3,349	286 \$1,247 \$13,246	264 \$3,755 \$41,875	244 \$7,607 \$59,406	121 \$10,760 \$79,454	93 \$15,311 \$105,058	83 \$26,927 \$200,982	61 \$29,289 \$245,393	49 \$26,957 \$252,752
65-69		14 \$1,214 \$15,460	55 \$3,398 \$39,843	58 \$3,398 \$39,843	51 \$8,312 \$76,521	22 \$15,459 \$128,605	12	10	3	7
70+		2	5	14	5	6		1		

N-22566



RETIREMENT PLAN FOR EMPLOYEES OF AETNA INC.

Financial Statements and Supplemental Schedule

December 31, 2013 and 2012

(With Independent Auditors' Report Thereon)

RETIREMENT PLAN FOR EMPLOYEES OF AETNA INC.

Table of Contents

	Page
Independent Auditors' Report	1–2
Statements of Net Assets Available for Benefits as of December 31, 2013 and 2012	3
Statements of Changes in Net Assets Available for Benefits for the years ended December 31, 2013 and 2012	4
Notes to Financial Statements	5–20
Supplemental Schedule	
Schedule H, Line 4i Schedule of Assets (Held at End of Year)	21–22

Attachments (1–4)

Note: The following schedules are required by Section 103(c)(5) of the Employee Retirement Income Security Act of 1974 (ERISA), but have not been included as they are not applicable:

- Schedule of Investment Assets Both Acquired and Disposed of Within the Plan Year
- Schedule of Reportable Transactions
- Nonexempt Transactions
- Loans or Fixed-Income Obligations in Default or Classified as Uncollectible
- Leases in Default or Classified as Uncollectible
- Schedule of Delinquent Participant Contributions



KPMG LLP
One Financial Plaza
755 Main Street
Hartford, CT 06103

Independent Auditors' Report

Plan Administrator
Retirement Plan for Employees of Aetna Inc.:

Report on Financial Statements

We were engaged to audit the accompanying financial statements of the Retirement Plan for Employees of Aetna Inc. (the Plan), which comprise the statements of net assets available for benefits as of December 31, 2013 and 2012, the related statements of changes in net assets available for benefits for the years ended December 31, 2013 and 2012, and the related notes to the financial statements.

Management's Responsibility for the Financial Statements

Management is responsible for the preparation and fair presentation of these financial statements in accordance with accounting principles generally accepted in the United States of America; this includes the design, implementation, and maintenance of internal control relevant to the preparation and fair presentation of financial statements that are free from material misstatement, whether due to fraud or error.

Auditors' Responsibility

Our responsibility is to express an opinion on these financial statements based on conducting the audit in accordance with auditing standards generally accepted in the United States of America. Because of the matter described in the Basis for Disclaimer of Opinion paragraph, however, we were not able to obtain sufficient appropriate audit evidence to provide a basis for an audit opinion.

Basis for Disclaimer of Opinion

As permitted by 29 CFR 2520.103-8 of the Department of Labor's (DOL) Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974, the plan administrator instructed us not to perform, and we did not perform, any auditing procedures with respect to the information summarized in notes 2(c), 4, and 5, which was certified by Aetna Life Insurance Company, JP Morgan Chase Bank N.A., and State Street Bank and Trust Company, the custodians of the Plan, except for comparing such information with the related information included in the financial statements. We have been informed by the plan administrator that the custodians hold the Plan's investment assets and executed investment transactions. The plan administrator has obtained certifications from the custodians as of December 31, 2013 and 2012, and for the years then ended, that the information provided to the plan administrator by the custodians is complete and accurate.

Disclaimer of Opinion

Because of the significance of the matter described in the Basis for Disclaimer of Opinion paragraph, we have not been able to obtain sufficient appropriate audit evidence to provide a basis for an audit opinion. Accordingly, we do not express an opinion on these financial statements.



Other Matters

The supplemental Schedule H, Line 4i – Schedule of Assets (Held at End of Year) as of December 31, 2013 is required by the DOL's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974 and is presented for the purpose of additional analysis and is not a required part of the financial statements. Because of the significance of the matter described in the Basis for Disclaimer of Opinion paragraph, we do not express an opinion on this supplemental schedule.

Report on Form and Content in Compliance with DOL Rules and Regulations

The form and content of the information included in the financial statements and supplemental schedule, other than that derived from the information certified by the custodians, has been audited by us in accordance with auditing standards generally accepted in the United States of America and, in our opinion, are presented in compliance with the DOL's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974.

KPMG LLP

October 14, 2014

RETIREMENT PLAN FOR EMPLOYEES OF AETNA INC.

Statements of Net Assets Available for Benefits

December 31, 2013 and 2012

	<u>2013</u>	<u>2012</u>
Assets:		
Investments at fair value:		
Cash and cash equivalents	\$ 133,172,731	109,402,801
Equity securities	2,196,505,106	2,118,733,226
Debt securities	2,272,743,811	2,053,836,738
Common/collective trusts	617,267,431	739,318,066
Real estate investment partnerships	497,494,614	468,991,049
Pooled separate account	33,559,287	47,395,820
Other	429,095,641	317,929,025
Total investments	<u>6,179,838,621</u>	<u>5,855,606,725</u>
Receivables:		
Securities sold	51,713,630	63,539,024
Employer contribution	<u>—</u>	<u>60,000,000</u>
Total receivables	<u>51,713,630</u>	<u>123,539,024</u>
Total assets	<u>6,231,552,251</u>	<u>5,979,145,749</u>
Liabilities:		
Unsettled trades and other liabilities	<u>73,626,884</u>	<u>114,009,393</u>
Total liabilities	<u>73,626,884</u>	<u>114,009,393</u>
Net assets available for benefits	<u>\$ 6,157,925,367</u>	<u>5,865,136,356</u>

See accompanying notes to financial statements.

RETIREMENT PLAN FOR EMPLOYEES OF AETNA INC.

Statements of Changes in Net Assets Available for Benefits

Years ended December 31, 2013 and 2012

	<u>2013</u>	<u>2012</u>
Investment income:		
Interest and dividends	\$ 182,576,086	175,283,097
Net appreciation of investments at fair value	443,132,939	595,813,759
Other loss	<u>(1,750,811)</u>	<u>(108,019)</u>
Investment income	623,958,214	770,988,837
Contributions:		
Employer	<u>—</u>	<u>60,000,000</u>
Total additions	<u>623,958,214</u>	<u>830,988,837</u>
Benefits and expenses:		
Benefits paid directly to participants	296,128,530	288,583,142
Investment expenses	23,031,735	21,776,814
Administrative and other expenses	<u>12,008,938</u>	<u>12,452,236</u>
Total benefits and expenses	<u>331,169,203</u>	<u>322,812,192</u>
Net increase	292,789,011	508,176,645
Net assets available for benefits:		
Beginning of year	<u>5,865,136,356</u>	<u>5,356,959,711</u>
End of year	<u>\$ 6,157,925,367</u>	<u>5,865,136,356</u>

See accompanying notes to financial statements.

RETIREMENT PLAN FOR EMPLOYEES OF AETNA INC.

Notes to Financial Statements

December 31, 2013 and 2012

(1) Description of the Plan

The following brief description of the Retirement Plan for Employees of Aetna Inc. (the Plan) is provided for general information purposes only. Participants should refer to the Plan document for more complete information.

(a) General

The Plan is a noncontributory defined benefit pension plan covering eligible employees of Aetna Inc. (the Company) and its participating affiliates. It is subject to the provisions of the Employee Retirement Income Security Act of 1974 (ERISA), including the rules and regulations for reporting and disclosure issued by the Department of Labor and the Pension Benefit Guaranty Corporation (PBGC).

(b) Pension Benefits

Effective December 31, 2010, the plan sponsor elected to freeze the Plan. As such, participants will no longer earn future pension service credits. The Plan will continue to operate and interest will continue to be credited on cash balance accounts.

Effective January 1, 1999, the Company amended the Plan's benefit formula from a final average pay formula to a cash balance formula, which credits participants annually with an amount equal to a percentage of eligible pay, based on age and years of service, as well as an interest credit based on individual account balances. The formula also provided for a transition period, which ended December 31, 2006, during which time certain employees continue to accrue benefits under the previous final average pay formula. As of January 1, 2008, the Plan provides full vesting after three years of service.

Final Average Pay Formula

Under the Final Average Pay Formula, annual pension benefits beginning at the normal retirement age (65) are equal to (a) 1.5% of the participant's average monthly earnings during the 60 consecutive months which give the highest average out of the last 120 (180, effective January 1, 2006) months of service before retirement, times years of service (not exceeding 35 years), minus (b) 1.5% of the participant's primary social security benefit, times years of service (not exceeding 33 years and 4 months), but not in excess of 50% of (a). The Plan permitted early retirement at ages 50-64 as long as the employee had completed at least 15 years of service. After pension payments began, annual adjustments (not to exceed 3% or to reduce the annuity below its initial level) were made to reflect increases or decreases in the cost of living based upon the Consumer Price Index.

Cash Balance Formula

Prior to December 31, 2010, each participant's account received an interest credit and a pension service credit annually. Through the 2006 Plan Year, the pension service credit had two parts: a base pension service credit, which is a percentage of a participant's eligible pay up to the social security wage base, and an excess pension service credit, which is a percentage of a participant's eligible pay in excess of the social security wage base. The percentages were based on the participant's attained age and completed years of service at the end of the year. Effective January 1, 2007, a single

RETIREMENT PLAN FOR EMPLOYEES OF AETNA INC.

Notes to Financial Statements

December 31, 2013 and 2012

percentage was applied to eligible pay up to and in excess of the social security wage base. As of December 31, 2010, the Plan is frozen and participants only earn an interest credit to their accounts.

The annual interest credit is a fixed annual percentage based on the average 30-year U.S. Treasury Bond rate for October of the preceding year. In no event will the annual interest crediting rate applicable to post-2006 pension credits be less than 1.7%. The annual interest crediting rates for the 2013 and 2012 plan years were 2.90% and 3.13%, respectively. In addition, certain participants were credited with an opening account balance if they satisfied certain eligibility requirements on January 1, 1999. Participants are not required to attain a certain age before they receive their benefits. The Plan allows participants to commence receiving their vested benefit whenever employment is terminated, subject to IRS tax rules. In general, a 10% penalty is applied for early distribution if a participant receives a payment before age 59 ½, unless the participant terminates employment at age 55 or later and receives payment after termination.

(c) *Death and Disability Benefits*

The Plan includes death benefits in the amount the participant would have received if he or she had terminated with a vested benefit on the date of death, and which are payable to the spouse, or, under certain circumstances, a designated beneficiary in a form elected by the beneficiary. A disabled employee, who qualifies for long-term disability (LTD) benefits, continues to be a participant in the Plan until the earlier of: (1) the date LTD ceases; (2) the date of a distribution from the Plan, or (3) the date of termination of employment.

(2) *Summary of Accounting Policies*

The following are the significant accounting policies followed by the Plan:

(a) *Basis of Presentation*

The accompanying financial statements of the Plan were prepared on the accrual basis of accounting in accordance with accounting principles generally accepted in the United States of America (U.S. GAAP).

(b) *Use of Estimates*

The preparation of financial statements in conformity with U.S. GAAP requires the use of estimates and assumptions that affect the amounts reported in the financial statements and accompanying notes. These estimates may not ultimately reflect the actual amounts of the final transactions that occur. The actuarial present value of accumulated plan benefits and contributions to the Plan are estimates, which are based upon the actuarial methods and assumptions selected regarding salary rates, mortality rates, and other factors. Actual results could differ from these estimates.

RETIREMENT PLAN FOR EMPLOYEES OF AETNA INC.

Notes to Financial Statements

December 31, 2013 and 2012

(c) *Investment Valuation and Income Recognition*

The assets of the Plan are held primarily in Separate Accounts of Aetna Life Insurance Company (ALIC), a related party, JPMorgan Chase Bank, N.A. Separate Accounts and State Street Bank and Trust Company commingled bank trust accounts. The benefit payments are administered by ALIC and affiliates. The funding instruments include the following investments:

- Equity securities
- Debt securities
- Real estate investment partnerships
- Common/collective trusts
- Cash and cash equivalents
- Pooled separate account
- Other – Private equity and hedge fund limited partnerships

Unless stated otherwise below, investments are stated at fair value based upon closing prices as reported on national and international securities exchanges or closing bid prices of over-the-counter market quotations.

Cash and cash equivalents consist primarily of cash, U.S. government obligations, and money market funds with maturities of three months or less. These investments are carried at par value, which approximates fair value, and changes in which are included in interest income.

When quoted prices in active markets for identical securities are available, these quoted market prices are used to determine fair value. If these prices are not available or are unobservable, fair value is estimated using valuation methodologies, such as matrix pricing, based on available and observable market information.

Purchases and sales of investments are recorded on a trade-date basis. Interest income is recorded on the accrual basis. Dividends are recorded on the ex-dividend date.

The Plan is covered under a \$60,000,000 Corporate Fidelity Bond.

(3) *Actuarial Present Value of Accumulated Plan Benefits*

Accumulated plan benefits are calculated in accordance with ERISA requirements and represent those future periodic payments that are attributable under the Plan's provisions to the service that employees have rendered. Accumulated plan benefits include benefits expected to be paid to (a) retired or terminated employees or their beneficiaries, (b) beneficiaries of employees who have died, and (c) present employees or their beneficiaries. Amounts payable under circumstances of retirement and death are included in accumulated plan benefits to the extent they are deemed attributable to employee service rendered to the date as of which benefit information is presented (the valuation date).

RETIREMENT PLAN FOR EMPLOYEES OF AETNA INC.

Notes to Financial Statements

December 31, 2013 and 2012

The actuarial present value of accumulated plan benefits for the December 31, 2012 valuation date was as follows (rounded):

Vested benefits:	
Participants currently receiving payments	\$ 2,748,261,000
Other participants	<u>2,119,994,000</u>
	4,868,255,000
Nonvested benefits	<u>9,700,000</u>
Total actuarial present value of accumulated plan benefits	<u>\$ 4,877,955,000</u>

The change in the actuarial present value of accumulated plan benefits for the period December 31, 2011 through December 31, 2012 was as follows (rounded):

Actuarial present value of accumulated plan benefits at December 31, 2011	\$ 4,704,195,000
Increases (decreases) during the year attributable to:	
Increase for interest due to decrease in discount period	342,188,000
Change in actuarial assumptions	241,285,000
Benefits accumulated	—
Impact of plan experience	(121,130,000)
Benefits paid	<u>(288,583,000)</u>
Net increase	<u>173,760,000</u>
Actuarial present value of accumulated plan benefits at December 31, 2012	<u>\$ 4,877,955,000</u>

The impact of plan experience shown in the table above includes factors such as lower rates of withdrawal and retirement among active final average pay participants during the 2012 plan year than assumed in the December 31, 2011 valuation, a lower cost-of-living increase at December 31, 2012 than assumed in the December 31, 2011 valuation, and a lower cash balance interest crediting rate for the 2012 plan year than assumed in the December 31, 2011 valuation.

Effective December 31, 2010, the plan sponsor elected to freeze the Plan. As such, participants will no longer earn future pension service credits. The Plan continues to operate and interest continues to be credited on cash balance accounts. The actuarial present values of accumulated plan benefits at December 31, 2011 and December 31, 2012 reflect this amendment. As a result of the amendment to freeze the Plan, the actuarial present value of accumulated plan benefits accrued during the 2012 plan year was \$0. The amendment to freeze the Plan has no other impact on the actuarial present value of accumulated plan benefits.

Actuarial Assumptions

The actuarial present value of accumulated plan benefits is determined by an independent actuarial firm, Aon Hewitt, and is the amount that results from applying actuarial assumptions to adjust the accumulated plan benefits to reflect the time value of money (through discounts for interest) and the probability of

RETIREMENT PLAN FOR EMPLOYEES OF AETNA INC.

Notes to Financial Statements

December 31, 2013 and 2012

payment (by means of decrements such as for death, disability, withdrawal, or termination) between the valuation date and the expected date of payment.

The significant actuarial assumptions used in the valuations as of December 31, 2012 and 2011 are summarized below:

	December 31	
	2012	2011
Interest rate on plan liabilities	7.00%	7.50%
Cash balance interest crediting rate	5.00	5.00
Cost-of-living adjustment (compounded annually)	2.75	2.75

Employees are expected to terminate in accordance with the following scales based on age and years of service:

For expected withdrawals and retirements in 2013–2014:

Withdrawal and termination rates (Based on 0–5 years of service)		Withdrawal and termination rates (Based on 6+ years of service)	
Age	Percentage	Age	Percentage
20–70+	8.45%–19.51%	20–60	3.06%–7.65%
		61–64	17.85%
		65–70+	25.50%–100%

For expected withdrawals and retirements in 2015 and later years:

Cash balance withdrawal and termination rates (Based on 0–5 years of service)		Final average pay (FAP) withdrawal and termination rates (Based on 0–5 years of service)	
Age	Percentage	Age	Percentage
20–70+	8.29%–21.68%	20–70+	8.29%–21.68%

Cash balance termination rates (Based on 6+ years of service)		FAP Termination rates (Based on 6+ years of service)	
Age	Percentage	Age	Percentage
20–60	3.83%–9.56%	20–60	3.83%–15.00%
61–64	22.31%	61–64	22.31%–26.25%
65–70+	31.88%–100%	65–70+	31.88%–100%

The December 31, 2011 and December 31, 2012 valuations used the Retirement Plan 2000 White Collar Mortality Table with a generational projection of mortality improvements beyond the base year using Scale

RETIREMENT PLAN FOR EMPLOYEES OF AETNA INC.

Notes to Financial Statements

December 31, 2013 and 2012

AA. The previous mortality table used was the Retirement Plan 2000 Combined Health Mortality Table projected to 2010 using Scale AA.

Certain other actuarial assumptions relate to optional forms of payout:

Optional Payment Form Election Percentage:

Cash Balance Participants

- 70% participants assumed to elect 50% lump sum and 50% single life annuity option
- 30% participants assumed to elect 100% single life annuity option

Noncash Balance Participants

- 100% participants assumed to elect a single life annuity option

Lump-Sum Conversion Interest Rate:

- Segment rates of 0.96%, 3.57%, and 4.58%, as of January 1, 2013
- Segment rates of 2.09%, 4.56%, and 5.50%, as of January 1, 2012

417(e) Basis for Converting Basic Termination Benefit to Single Life Annuity:

- Effective January 1, 2008: The Pension Protection Act of 2006 (PPA) segment rates and unisex mortality tables published in Revenue Ruling 2007-67 and subsequent guidance.

Assumed disability rates are as follows:

Disability rates			
Age	Male	Female	
20–60	0.03%–1.15%	0.03%–0.90%	
61–64	1.26%–1.64%	0.96%–1.09%	
65+	0.00%	0.00%	

The foregoing actuarial assumptions are based on the presumption that the Plan will continue. Were the Plan to terminate, different actuarial assumptions and other factors might be applicable in determining the actuarial present value of accumulated plan benefits.

(4) Investments (unaudited)

The plan administrator has elected the method of compliance permitted by 29 CFR 2520.103-8 of the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA. Accordingly, as permitted under such election, the plan administrator instructed the Plan's independent auditors not to perform any auditing procedures with respect to the following information, reflected on the accompanying statements of net asset available for benefits as of December 31, 2013 and 2012, notes 2(c), 4 and 5 to the financial statements, supplemental Schedule H, Line 4i – Schedule of Assets (Held at End of Year) as of

RETIREMENT PLAN FOR EMPLOYEES OF AETNA INC.

Notes to Financial Statements

December 31, 2013 and 2012

December 31, 2013, and the related investment activity reflected in the statements of changes in net assets available for benefits for the years ended December 31, 2013 and 2012, which ALIC, JPMorgan Chase Bank N.A., and State Street Bank and Trust Company, the custodians of the Plan, certified to the completeness and accuracy, except for comparing such information with the related information included in the financial statements and supplemental Schedule H, Line 4i – Schedule of Assets (Held at End of Year):

	December 31	
	2013	2012
Cash and cash equivalents	\$ 133,172,731	109,402,801
Equity securities	2,170,840,502	2,094,149,403
Debt securities	2,272,743,811	2,053,836,738
Common/collective trusts	496,796,154	583,430,492
Pooled separate account	33,559,287	47,395,820
Other	204,918,918	190,731,269
Securities sold	51,713,630	63,539,024
Total certified assets	\$ 5,363,745,033	5,142,485,547
Unsettled trades and other liabilities	\$ 73,626,884	114,009,393
Net appreciation (depreciation) of investments at fair value:		
Cash and cash equivalents	\$ (1,017)	(347)
Equity securities	503,449,120	312,671,336
Debt securities	(188,397,477)	101,589,392
Common/collective trusts	60,117,867	80,697,849
Pooled separate account	487	(1,770)
Other	35,914,918	42,939,359
Fair value appreciation	\$ 411,083,898	537,895,819
Other (loss) income	\$ (1,750,811)	91,982
Interest and dividends	158,494,007	151,591,048

As of December 31, 2013, the Plan holds an Aetna Inc. debt security with a par value of \$825,000 and a fair value of \$739,434.

There were no individual investments that represent 5% or more of the Plan's net assets available for benefits at December 31, 2013 or 2012.

RETIREMENT PLAN FOR EMPLOYEES OF AETNA INC.

Notes to Financial Statements

December 31, 2013 and 2012

The following represents the net appreciation (depreciation) of investments at fair value by type at December 31, 2013 and 2012:

	December 31	
	2013	2012
Net appreciation (depreciation) of investments at fair value:		
Cash and cash equivalents	\$ (1,017)	(347)
Equity securities	503,101,873	320,106,051
Debt securities	(188,397,477)	101,589,392
Common/collective trusts	54,733,193	91,772,742
Real estate investment partnerships	22,194,168	29,807,575
Pooled separate account	487	(1,770)
Other	51,501,712	52,540,116
Fair value appreciation	\$ 443,132,939	595,813,759

(5) Fair Value Measurements (unaudited)

Certain of the Plan's financial instruments are measured at fair value in the statements of net assets available for benefits. The fair values of these instruments are based on valuations that include inputs that can be classified within one of three levels of a hierarchy established by GAAP. The following are the levels of the hierarchy and a brief description of the type of valuation information (inputs) for the Plan's financial assets measured at fair value:

- Level 1 – Unadjusted quoted prices for identical assets in active markets.
- Level 2 – Inputs other than Level 1 that are based on observable market data. These include: quoted prices for similar assets in active markets, quoted prices for identical assets in inactive markets, inputs that are observable that are not prices (such as interest rates and credit risks) and inputs that are derived from or corroborated by observable markets.
- Level 3 – Developed from unobservable data, reflecting management's own assumptions.

When quoted prices in active markets for identical assets are available, management uses these quoted market prices to determine the fair value of financial assets and classifies these assets as Level 1. In other cases where a quoted market price for identical assets in an active market is either not available or not observable, management estimates fair values using valuation methodologies based on available and observable market information. These financial assets would then be classified as Level 2. If quoted market prices are not available, management determines fair value using broker quotes or an internal analysis of each investment's financial performance and cash flow projections. In these instances, financial assets will be classified based upon the lowest level of input that is significant to the valuation. Thus, financial assets may be classified in Level 3 even though there may be some significant inputs that may be observable.

RETIREMENT PLAN FOR EMPLOYEES OF AETNA INC.

Notes to Financial Statements

December 31, 2013 and 2012

The following is a description of the valuation methodologies used for the Plan's financial assets measured at fair value:

(a) *Equity Securities*

Equity securities are held in Separate Accounts. The Plan currently has two classifications of Separate Account equity securities: those that are publicly traded and those that are privately held. The Plan's publicly traded securities are classified as Level 1 because quoted prices are available for these securities in an active market. If Level 1 valuations are not available, the fair value may be determined using pricing models similar to a matrix pricing model which reflects inputs that are observable that are not prices (such as interest rates and credit risks). As a result, certain of these securities are classified as Level 2 of the fair value hierarchy.

(b) *Debt Securities*

Debt securities are held in Separate Accounts. Where quoted prices are available in an active market, debt securities are classified in Level 1 of the fair value hierarchy. Level 1 debt securities primarily comprise U.S. government securities. If Level 1 valuations are not available, the fair value is determined using models such as matrix pricing and, therefore, is classified as Level 2, which uses quoted market prices of debt securities with similar characteristics or discounted cash flows to estimate fair value.

A certain amount of debt securities are also valued using Level 3 inputs. For Level 3 debt securities, fair values are determined by outside brokers or, in the case of certain private placement securities, are priced by management. Outside brokers determine the value of these debt securities through a combination of their knowledge of the current pricing environment and market flows. Examples of these Level 3 debt securities include certain U.S. corporate securities and structured products. For certain private placement securities, management determines the value of these debt securities by analyzing spreads of corporate and sector indices as well as interest spreads of comparable public bonds.

(c) *Pooled Separate Account*

The separate account is valued daily based on the net asset value (NAV) of shares of the underlying fund, which consists primarily of cash and cash equivalents as well as other short-term investments and U.S. corporate debt securities. NAV is used as a practical expedient to estimate the fair value of the Plan's interests therein, unless it is probable that all or a portion of the investment will be sold for an amount different from NAV. As of December 31, 2013 and 2012, the Plan had no specific plans or intentions to sell investments at amounts other than NAV. The underlying investments are valued based on quoted market prices of cash equivalents and mutual funds with similar characteristics or discounted cash flows, and as a result, are classified as Level 2 of the fair value hierarchy.

(d) *Common/Collective Trusts*

Commingled trusts invest in other collective investment funds otherwise known as the underlying funds. The Plan's interests in the commingled trust funds are based on the fair values of the investments of the underlying funds and, therefore, are classified as Level 2. The underlying assets consist of equity securities. Investments in commingled trust funds are valued at their respective net

RETIREMENT PLAN FOR EMPLOYEES OF AETNA INC.

Notes to Financial Statements

December 31, 2013 and 2012

asset value per share/unit on the valuation date. Certain commingled trust funds have redemption requirements ranging up to approximately 60 days advanced notice.

(e) Real Estate

The values of the underlying real estate investments are estimated using generally accepted valuation techniques and give consideration to the investment structure. An appraisal of the underlying real estate for each of these investments is performed annually. Further, these valuations have been prepared giving consideration to the income, cost, and sales comparison approaches of estimating property value. These valuations do not necessarily represent the prices at which the real estate investments would sell, since market prices of real estate investments can only be determined by negotiation between a willing buyer and seller. Therefore, these investment values are classified as Level 3.

(f) Cash and Cash Equivalents

Cash and cash equivalents primarily consists of cash, U.S. government obligations, and money market funds with maturities of three months or less. Cash and cash equivalents are purchased and reported at par value, which approximates fair value, on the valuation date.

(g) Other

Other investments consists of private equity and hedge fund limited partnerships, derivatives and cash collateral. Private equity and hedge fund limited partnership are valued based on the net asset value of the investment fund provided by the general partner or manager of the investments, the financial statements of which generally are audited. Management considers observable market data, valuation procedures in place, contributions and withdrawals activity, and the existence or absence of certain withdrawal restrictions collectively in validating the appropriateness of using the net asset value as a fair value measurement. Therefore, these investments are classified as Level 3. The Plan uses a variety of derivatives mainly as hedges against changes in foreign currency and various market indices. Derivatives are either valued using models that primarily use market observable inputs and, therefore, are classified as Level 2 because they are traded in markets where quoted market prices are not readily available or are classified as Level 1 because they are traded in markets where quoted market prices are readily available. Cash collateral is classified as Level 1.

RETIREMENT PLAN FOR EMPLOYEES OF AETNA INC.

Notes to Financial Statements

December 31, 2013 and 2012

The Plan's financial assets measured at fair value on a recurring basis at December 31, 2013 and 2012 were as follows:

	2013			
	Level 1	Level 2	Level 3	Total
Assets:				
Equity securities:				
U.S. equities	\$ 1,342,462,599	3,053,073	—	1,345,515,672
Foreign equities	825,242,534	—	82,296	825,324,830
Real estate	<u>25,664,604</u>	<u>—</u>	<u>—</u>	<u>25,664,604</u>
Total equity securities	<u>2,193,369,737</u>	<u>3,053,073</u>	<u>82,296</u>	<u>2,196,505,106</u>
Debt securities:				
U.S. government securities	493,530,560	113,204,647	—	606,735,207
States, municipalities, and political subdivisions	—	126,832,476	26	126,832,502
U.S. corporate securities	—	1,135,645,152	241,609	1,135,886,761
Foreign securities	—	147,917,929	—	147,917,929
Residential mortgage-backed securities	—	174,645,597	—	174,645,597
Commercial mortgage-backed securities	—	44,014,945	—	44,014,945
Other asset-backed securities	—	26,505,708	—	26,505,708
Redeemable preferred securities	<u>—</u>	<u>10,205,162</u>	<u>—</u>	<u>10,205,162</u>
Total debt securities	493,530,560	1,778,971,616	241,635	2,272,743,811
Pooled separate account	—	33,559,287	—	33,559,287
Real estate investment partnerships	—	—	497,494,614	497,494,614
Common/collective trusts	—	617,267,431	—	617,267,431
Cash and cash equivalents	133,172,731	—	—	133,172,731
Other	<u>1,663,812</u>	<u>31,355,936</u>	<u>396,075,893</u>	<u>429,095,641</u>
Total investments	<u>\$ 2,821,736,840</u>	<u>2,464,207,343</u>	<u>893,894,438</u>	<u>6,179,838,621</u>

RETIREMENT PLAN FOR EMPLOYEES OF AETNA INC.

Notes to Financial Statements

December 31, 2013 and 2012

	2012			
	Level 1	Level 2	Level 3	Total
Assets:				
Equity securities:				
U.S. Domestic	\$ 1,287,835,814	1,045,477	—	1,288,881,291
International	805,268,112	—	—	805,268,112
Domestic real estate	24,583,823	—	—	24,583,823
Total equity securities	2,117,687,749	1,045,477	—	2,118,733,226
Debt securities:				
U.S. government securities	408,461,679	145,695,984	—	554,157,663
States, municipalities, and political subdivisions	—	119,415,797	—	119,415,797
U.S. corporate securities	—	998,447,579	238,981	998,686,560
Foreign securities	—	127,666,938	—	127,666,938
Residential mortgage-backed securities	—	182,788,592	—	182,788,592
Commercial mortgage-backed securities	—	46,193,045	—	46,193,045
Other asset-backed securities	—	11,638,568	1,503,807	13,142,375
Redeemable preferred securities	—	11,785,768	—	11,785,768
Total debt securities	408,461,679	1,643,632,271	1,742,788	2,053,836,738
Pooled separate account	—	47,395,820	—	47,395,820
Real estate investment partnerships	—	—	468,991,049	468,991,049
Common/collective trusts	—	739,318,066	—	739,318,066
Cash and cash equivalents	109,402,801	—	—	109,402,801
Other	3,051,806	25,198,592	289,678,627	317,929,025
Total investments	\$ 2,638,604,035	2,456,590,226	760,412,464	5,855,606,725

Real estate investment partnerships invest primarily in equity real estate and mortgage loan investments located in the United States. These real estate investments can be redeemed quarterly with 60 days notice. Other primarily comprises a hedge fund valued at \$172,403,977 and \$127,197,757 as of December 31, 2013 and 2012, respectively, and private equities valued at \$172,591,846 and \$162,480,870 as of December 31, 2013 and 2012, respectively. Hedge funds utilize multiple strategies to diversify risks and reduce volatility and invests primarily in long and short U.S. and non-U.S. equities and equity related instruments, fixed-income securities, and currencies and can be redeemed between one and twenty-four months, depending on the specific investment. Private equities invest in a broad range of investment opportunities. These private equity

RETIREMENT PLAN FOR EMPLOYEES OF AETNA INC.

Notes to Financial Statements

December 31, 2013 and 2012

investments cannot be redeemed by the funds. Instead, the nature of the investments in this category is that distributions are received through the liquidation of the underlying assets of the fund. It is estimated that the underlying assets of the fund will be liquidated over 5 to 10 years. Unfunded commitments related to private equities were approximately \$123,000,000 and \$120,000,000 as of December 31, 2013 and 2012, respectively.

The changes in the balances of Level 3 financial assets for the year ended December 31, 2013 and 2012 were as follows:

2013					
	Equity securities	Debt securities	Real estate	Other	Total
Beginning balance	\$ —	1,742,788	468,991,049	289,678,627	760,412,464
Investment returns, net realized and unrealized capital gains	715	7,612	40,528,979	26,602,501	67,139,807
Purchases	81,581	343,888	—	115,226,070	115,651,539
Sales	—	(65,809)	(12,025,414)	(35,431,305)	(47,522,528)
Issuances	—	—	—	—	—
Settlements	—	(112,360)	—	—	(112,360)
Transfers out of Level 3 ⁽¹⁾	—	(1,674,484)	—	—	(1,674,484)
Ending balance	\$ 82,296	241,635	497,494,614	396,075,893	893,894,438

- (1) Represents net transfers into (out of) Level 3, gross transfers into Level 3 were \$0 and gross transfers out of Level 3 were (1,674,484). Gross transfers out of Level 3 relate to debt securities, which are now being valued using a matrix pricing model.

2012				
	Debt securities	Real estate	Other	Total
Beginning balance	\$ 216,592	433,186,524	232,337,412	665,740,528
Investment returns, net realized and unrealized capital gains	52,798	47,582,451	28,269,649	75,904,898
Purchases	894,000	—	51,609,069	52,503,069
Sales	(94,283)	(11,777,926)	(22,537,503)	(34,409,712)
Issuances	—	—	—	—
Settlements	—	—	—	—
Transfers in of Level 3 ⁽²⁾	673,681	—	—	673,681
Ending balance	\$ 1,742,788	468,991,049	289,678,627	760,412,464

- (2) Represents net transfers into (out of) Level 3, gross transfers into Level 3 were \$1,510,795 and gross transfers out of level 3 were (837,114). Gross transfers out of Level 3 relate to debt securities, which are now being valued using a matrix pricing model.

RETIREMENT PLAN FOR EMPLOYEES OF AETNA INC.

Notes to Financial Statements

December 31, 2013 and 2012

There were no transfers between levels 1 and 2 during the years ended December 31, 2013 or 2012.

(6) Funding Policy

The Company's funding policy is to make annual contributions to the Plan in amounts that meet or exceed minimum funding requirements of ERISA after reflecting any application of Funding Standard Carryover Balance (FSCB) or Prefunding Balance (PFB). These two funding balances were established in 2008 to track Company contributions that have been made in excess of the minimum required amount. The Company contributed \$0 during calendar 2014 and \$60,000,000 to the Plan during calendar year 2013. The 2013 contribution was applied to plan year 2012. The Company's contributions for plan year 2013 and 2012 equaled or exceeded the minimum funding requirement of ERISA after applying the FSCB.

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.

(7) Plan Termination

The Company intends to continue the Plan indefinitely, but because conditions may change, the Company reserves the right to change, suspend, or terminate the Plan at any time. Under provisions of the Employee Retirement Income Security Act of 1974, if the Plan is terminated, participants may be eligible for continuation of benefits under insurance provided by the PBGC. In the case of termination of the Plan, assets will be distributed in the following order of priority:

1. Retired employees
2. Employees eligible for early or late retirement
3. Both active and terminated employees who are vested
4. All other active employees

Certain benefits under the Plan are insured by the PBGC if the Plan terminates. Generally, the PBGC guarantees most vested normal age retirement benefits, early retirement benefits, and certain disability and survivor's pensions. However, the PBGC does not guarantee all types of benefits under the Plan, and the amount of benefit protection is subject to certain limitations. Vested benefits under the Plan are guaranteed at the level in effect on the date of the Plan's termination. However, there is a statutory ceiling, which is adjusted periodically, on the amount of an individual's monthly benefit that the PBGC guarantees. For Plan terminations occurring during 2014, that ceiling is \$4,943 per month. That ceiling applies to those pensioners who elect to receive their benefits in the form of a single-life annuity and are at least 65 years old at the time of retirement or plan termination (whichever comes later). For younger annuitants or for those who elect to receive their benefits in some form more valuable than a single-life annuity, the corresponding ceilings are actuarially adjusted downward.

Benefit improvements attributable to Plan amendments, if any, may not be fully guaranteed even though total benefit entitlements fall below the aforementioned ceilings. For example, if any improvements were made in 2014, none of the improvements would be guaranteed if the Plan were to terminate before January 1, 2014. After that date, the PBGC would guarantee 20% of any benefit improvements that

RETIREMENT PLAN FOR EMPLOYEES OF AETNA INC.

Notes to Financial Statements

December 31, 2013 and 2012

resulted in benefits below the ceiling, with an additional 20% guaranteed each year the Plan continued beyond January 1, 2014. If the amount of the benefit increase below the ceiling is also less than \$100, \$20 of the increase (rather than 20%) becomes guaranteed by the PBGC each year following the effective date of the amendment. Whether all participants receive their benefits should the Plan terminate at some future time will depend on the sufficiency, at that time, of the Plan's net assets to provide for accumulated benefit obligations and may also depend on the financial condition of the plan sponsor and the level of benefits guaranteed by the PBGC.

(8) Tax Status

The Internal Revenue Service (IRS) has determined and informed the plan administrator in correspondence dated February 26, 2013, that as of that date, the Plan was qualified and the trust established under the Plan was tax-exempt, under the applicable sections of the Internal Revenue Code (the Code). The Plan has been amended since receiving the determination letter. However, the plan administrator believes that the Plan continues to be qualified under the Code.

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

(9) Risk and Uncertainties

The Plan invests in various investment securities. Investment securities are exposed to various risks such as interest rate, market, and credit risks. Due to the level of risk associated with certain investment securities, it is at least reasonably possible that changes in the values of investment securities will occur in the near term and those changes could materially affect the amounts reported in the statements of net assets available for benefits.

Plan contributions are made and the actuarial present value of accumulated Plan benefits are reported based on certain assumptions pertaining to interest rates, inflation rates and employee demographics, all of which are subject to change. Due to uncertainties inherent in the estimations and assumptions process, it is at least reasonably possible that changes in these estimates and assumptions in the near term would be material to the financial statements.

RETIREMENT PLAN FOR EMPLOYEES OF AETNA INC.

Notes to Financial Statements

December 31, 2013 and 2012

(10) Related-Party Transactions

Certain Plan investments are managed by JPMorgan Investment Advisors, Inc., a division of JPMorgan Chase Bank. JPMorgan Chase Bank is the Plan Trustee as defined by the Plan and, therefore, these investments constitute party-in-interest transactions.

Certain Plan investments are managed by State Street Global Advisors (SSgA), a division of State Street Bank and Trust Company. State Street Bank and Trust Company is one of the custodians of the Plan as defined by the Plan and, therefore, these investments constitute party-in-interest transactions.

The Plan indirectly invests in shares of the Company through its investment funds. This investment and transactions in this investment qualify as party-in-interest transactions, which are exempt from the prohibited transaction rules of ERISA.

The Plan holds a group annuity contract with ALIC, an affiliate of the plan sponsor. Investment and administrative expenses associated with the contract include investment advisory, plan administration, custodial, consulting, and banking fees. The Plan paid investment and administrative expenses to ALIC pursuant to the group annuity contract in the amount of \$2,392,000 and \$3,300,000 in 2013 and 2012, respectively.

Fees paid during the Plan year for legal, accounting, and other professional services rendered by parties-in-interest were based on customary and reasonable rates for such services.

(11) Subsequent Events

The Plan has been evaluated for subsequent events from balance sheet date through October 14, 2014 the date at which the financial statements were available to be issued, and determined there are no other events requiring adjustments to or disclosure in these financial statements and related notes, except as follows:

In July 2014, an enhancement to the Plan was announced whereby, effective December 1, 2014, the Plan will be amended to provide certain current and former employees with deferred vested balances an option to receive a 100% lump-sum distribution. This election will be a permanent addition to the Plan and is not expected to have a material impact. In addition, a limited-time offer was given to certain former employees with deferred vested balances with the option to elect a 100% lump-sum pension distribution. The offer must be accepted by October 10, 2014 with documentation submitted by November 7, 2014. The impact of the limited-time offer is estimated to be a reduction of between \$200 million and \$300 million in the actuarial present value of accumulated plan benefits and the market value of plan assets. The actual impact of the limited-time offer will be dependent upon the final acceptance rate by the eligible former employees and other factors.

RETIREMENT PLAN FOR EMPLOYEES OF AETNA INC.

Schedule H, Line 4i-Schedule of Assets (Held at End of Year)

December 31, 2013

EIN 23-2229683/Plan #003

(a)	(b) Identity of issuer, borrower, lessor or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost	(e) Fair/current value
*	PIMCO Separate Account G01709	Individual Separate Account investing primarily in U.S. government, agency and corporate bonds.	\$ 491,248,334	488,762,275
*	Dodge and Cox Separate Account G09237	Individual Separate Account investing primarily in U.S. government, agency and corporate bonds.	488,618,106	514,079,367
*	JP Morgan Asset Management Separate Account G09238	Individual Separate Account investing primarily in U.S. government, agency and corporate bonds, and mortgage pass-through securities.	379,303,584	384,671,506
*	DE Shaw Separate Account P65708	Individual Separate Account investing primarily in U.S. large capitalization equity securities.	226,002,491	259,351,647
*	Arrowstreet Account Separate Account G1054	Individual Separate Account investing primarily in international equity securities.	214,425,577	246,573,012
*	Jennison Fund Separate Account G14069	Individual Separate Account investing primarily in U.S. government, agency and corporate bonds.	261,780,379	240,709,088
*	LSV Asset Separate Account P65709	Individual Separate Account investing primarily in U.S. large capitalization equity securities.	186,346,211	244,352,960
*	Capital Guardian Fund Separate Account G07159	Individual Separate Account investing primarily in international equity securities.	161,087,463	211,208,415
*	MFS Fund Separate Account G15349	Individual Separate Account investing primarily in U.S. and international equity securities.	150,654,888	223,659,876
*	AQR Account Separate Account G10540	Individual Separate Account investing primarily in international equity securities.	182,794,999	222,373,958
*	Barrow, Hanley Separate Account G80500	Individual Separate Account investing primarily in U.S. and international equity securities.	179,388,123	221,195,751
*	Aronson + Johnson + Ortiz Separate Account P53292	Individual Separate Account investing primarily in U.S. small and mid capitalization equity securities.	141,111,035	167,168,354
*	Wellington Account Separate Account G10542	Individual Separate Account investing primarily in international equity securities.	97,851,067	132,718,229
*	A Russell Overlay Fund Separate Account G09724	Individual Separate Account investing primarily in financial futures, foreign exchange and forward currency contracts, short-term Government securities, cash vehicles and equity, and fixed-income securities.	82,993,986	123,727,208
*	Disbursement Fund Separate Account P14320	Individual Separate Account investing primarily in money market securities.	50,405,070	41,138,412
*	Transition Fund Separate Account G15348	Individual Separate Account investing primarily in money market securities.	64,496,283	64,386,556
		Subtotal JPMorgan Investments ⁽¹⁾	74,641	34,117
			3,358,582,237	3,786,110,731
*	Aetna Life Insurance Company Separate Account 90(2)	ALIC Individual Separate Account investing primarily in U.S. government, agency and corporate bonds.	490,305,314	510,970,341
*	Aetna Life Insurance Company Separate Account No. 151(3)	ALIC Individual Separate Account investing primarily in U.S. government, agency and corporate bonds, and mortgage pass-through securities.	396,744,995	396,155,314
*	Aetna Life Insurance Company Separate Account No. 21(4)	ALIC Individual Separate Account investing primarily in U.S. large capitalization equity securities.	141,006,288	192,020,389
*	Aetna Life Insurance Company Separate Account No. 174	ALIC Pooled Separate Account investing primarily in money market securities.	43,989,923	43,989,923
*	State Street Bank & Trust Russell 1000 Index Fund (CM62)	Commingled Collective Trust Account investing primarily in U.S. large and mid-cap capitalization equity securities.	212,403,364	235,608,877
	SB Emerging Markets Value Delaware Business Trust	Commingled Trust Account investing primarily in international emerging market equity securities.	36,595,122	57,344,024
	Capital Group Emerging Markets Growth Fund	Commingled Trust Account investing primarily in international emerging market equity securities.	60,319,954	63,127,253
	UBS Trumbull Property Fund	Units in a private Real Estate Investment Trust (REIT) investing primarily in U.S. real estate properties.	293,332,915	265,905,499
	UBS Trumbull Property Inc. Fund	Units in a private REIT investing primarily in U.S. participating mortgage loans and real estate properties.	145,970,562	125,957,459
	UBS AgriVest Farmland Fund, Inc.	Shares in a private REIT investing primarily in U.S. agricultural properties.	50,002,278	65,393,346
	Allegis Value Trust	Shares in a private REIT investing primarily in U.S. real estate properties.	30,953,458	40,238,310
	APP Hedge Funds, LLC	Limited liability company investing in funds primarily utilizing convertible bond arbitrage, long/short equity market neutral, merger arbitrage, distressed debt, long/short equity, hedge equity and global asset allocation investment strategies.	129,385,031	172,403,977
	Ares Institutional Offshore Loan Fund B.V.	Participating Notes in Ares Institutional Loan Fund B.V., a limited liability company investing primarily in senior secured bank loans and corporate debt securities.	50,000,000	51,080,069
	Court Square Capital Partners II, L.P.	Limited partnership investing primarily in private equity investments.	15,202,978	16,009,328

RETIREMENT PLAN FOR EMPLOYEES OF AETNA INC.

Schedule H, Line 4i-Schedule of Assets (Held at End of Year)

December 31, 2013

EIN 23-2229683/Plan #003

(a)	(b) Identity of issuer, borrower, lessor or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost	(e) Fair/current value
	Court Square Capital Partners III, L.P.	Limited partnership investing primarily in private equity investments.	\$ 2,843,725	2,139,233
	Kohlberg TE Investors VI, L.P.	Limited partnership investing primarily in private equity investments.	11,896,780	14,331,507
	Kohlberg TE Investors VII, L.P.	Limited partnership investing primarily in private equity investments.	2,956,734	3,115,570
	TPG Opportunity Partners II (B), L.P.	Limited partnership investing primarily in private equity investments.	16,950,270	19,511,364
	TPG Partners V, L.P.	Limited partnership investing primarily in private equity investments.	17,314,492	21,336,212
	Oak Hill Capital Partners III, LP	Limited partnership investing primarily in private equity investments.	17,433,938	21,332,195
	Crescent Mezzanine Partners VIB, LP	Limited partnership investing primarily in private mezzanine debt and equity investments.	6,709,768	4,589,892
	TCW/Crescent Mezzanine Partners V, LP	Limited partnership investing primarily in private mezzanine debt and equity investments.	13,074,006	12,848,403
	The Resolute Fund II, L.P.	Limited partnership investing primarily in private equity investments.	19,168,074	24,503,844
	Towerbrook Investors III, LP	Limited partnership investing primarily in private equity investments.	13,895,043	15,792,772
	Montagu IV LP	Limited partnership investing primarily in private equity investments.	9,112,704	10,302,520
	Wellspring Capital Partners V, LP	Limited partnership investing primarily in private equity investments.	7,626,367	6,779,006
	Private Equity (Cash) Separate Account G09725 (LP interests listed separately)	Individual Separate Account investing primarily in money market securities.	941,262	941,263
		Total investments	<u>\$ 5,594,717,582</u>	<u>6,179,838,621</u>

* Party in interest

- (1) Refer to Attachment 1 for the detail of investments, excluding noninterest-bearing cash of \$9,650,700.
(2) Refer to Attachment 2 for the detail of investments, excluding noninterest-bearing cash of \$631,999.
(3) Refer to Attachment 3 for the detail of investments, excluding noninterest-bearing cash of \$721,848.
(4) Refer to Attachment 4 for the detail of investments.

See accompanying independent auditors' report.

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
NONINTEREST-BEARING CASH				

AUD	AUSTRALIAN DOLLAR	58,830.600	52,479	52,633
BRL	BRAZILIAN REAL	.860	0	0
GBP	BRITISH POUND	57,263.740	94,652	94,843
CAD	CANADIAN DOLLAR	330,559.830	311,463	311,115
DKK	DANISH KRONE	10,015.890	1,845	1,850
EUR	EURO	4,462,664.060	6,081,393	6,149,328
HKD	HONG KONG DOLLAR	905,192.590	116,733	116,743
HUF	HUNGARIAN FORINT	.520	0	0
IDR	INDONESIAN RUPIAH	1,395,814.840	126	115
ILS	ISRAELI SHEKEL	.990	0	0
JPY	JAPANESE YEN	2,570,526.000	24,474	24,457
MYR	MALAYSIAN RINGGIT	16,084.100	5,183	4,910
MXN	NEW MEXICAN PESOS	45,601.430	3,543	3,482
TWD	NEW TAIWAN DOLLAR	1,742,855.000	58,434	58,478

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
TRY	NEW TURKISH LIRA	.210	0	0
NZD	NEW ZEALAND DOLLAR	25,976.380	21,217	21,380
NOK	NORWEGIAN KRONE	72,999.700	11,959	12,033
PLN	POLISH ZLOTY - NEW	.820	0	0
SGD	SINGAPORE DOLLAR	60,927.430	48,466	48,256
ZAR	SOUTH AFRICAN RAND	107,506.200	10,305	10,264
KRW	SOUTH KOREA WON	388,154.000	365	368
SEK	SWEDISH KRONA	805,086.380	124,291	125,352
CHF	SWISS FRANC	10,294.620	11,576	11,575
CASH	U. S. DOLLAR	2,603,519.510	2,603,520	2,603,520
TOTAL NONINTEREST-BEARING CASH			9,582,024	9,650,701
GENERAL INVESTMENTS			-----	-----
INTEREST-BEARING CASH (INCLUDING MM ACCTS & CD)			-----	-----
GBP COLL	BRITISH POUND STERLING	CASH COLLATERAL 37,950.980	62,255	62,856
CCBCYXUS0	CASH COLLATERAL FUTURES BARCLAYS USD	10,000.000	10,000	10,000

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
CCSALXUS0 CASH COLLATERAL FUTURES CITI USD	47,000.000	47,000	47,000
USD COLL CASH COLLATERAL HELD AT BR TRUST REC	18,200,932.220	18,200,932	18,200,932
USD COLLM CASH COLLATERAL HELD AT MERRILL LYNCH	340,258.570	340,259	340,259
USD COLLR CASH COLLATERAL HELD AT ROYAL BANK OF SC	219,999.900	220,000	220,000
CCGLMIUS1 CASH COLLATERAL IDSA GLM USD	260,000.000	260,000	260,000
EUR COLL ECU COLLATERAL ACCOUNT	53,249.250	73,091	73,375
HKD COLL HONG KONG DOLLAR	CASH COLLATERAL 208,000.620	26,825	26,826
JPY COLL JPY CASH COLLATERAL	37,874,997.000	361,884	360,354
SGD COLL SGD CASH COLLATERAL	2,640.450	2,088	2,091
FWCCUSFOB USD FORWARDS CASH COLLATERAL CLIENT OWNE	130,000.220	130,000	130,000
TOTAL INTEREST-BEARING CASH (INCLUDING MM ACCTS & CD)		19,734,334	19,733,693
U.S. GOVERNMENT SECURITIES			

31394UN01 FANNIE MAE 2005-10 US-RCR VARIABLE 25/NO	MONTHLY FLOATING 11/25/2035 76,992.020	101,942	119,052
31359XSV2 FANNIE MAE REMIC TRUST 00-2 ZE 7.500% 25	MONTHLY 7.500% 02/25/2030 112,116.050	117,817	129,121
31358EN57 FANNIE MAE REMIC TRUST 1990-94 94 94-D 6	MONTHLY 6.500% 08/25/2020 5,509.630	5,696	6,167
31358GR74 FANNIE MAE REMIC TRUST 1991-57 91-57 57-	MONTHLY 6.500% 05/25/2021 11,334.720	11,792	12,342

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
31358PCT2 FANNIE MAE REMIC TRUST 92-G39 39-ZB 7.00	MONTHLY 7.000% 07/25/2022 174,736.070	182,599	197,871
31358PKY2 FANNIE MAE REMIC TRUST 92-G44 44-ZQ 8.00	MONTHLY 8.000% 07/25/2022 13,777.970	14,510	15,089
31358QMH5 FANNIE MAE REMIC TRUST 92-172 172-M 7.00	MONTHLY 7.000% 09/25/2022 128,135.180	132,637	143,642
31358RNS8 FANNIE MAE REMIC TRUST 92-198 198-O 7.50	MONTHLY 7.500% 11/25/2022 135,580.550	147,613	153,211
31359BQP5 FANNIE MAE REMIC TRUST 93-113 PK 6.500%	MONTHLY 6.500% 07/25/2023 133,752.400	132,143	154,657
31359FTM0 FANNIE MAE REMIC TRUST 93-223 ZA 6.500%	MONTHLY 6.500% 12/25/2023 101,474.930	104,519	113,401
31359H2L7 FANNIE MAE REMIC TRUST 94-88 PK 7.500% 2	MONTHLY 7.500% 07/25/2024 40,908.070	43,286	46,648
31359LCA1 FANNIE MAE REMIC TRUST 94-96 B 8.000% 25	MONTHLY 8.000% 09/25/2024 87,102.280	96,178	99,940
31359UL78 FANNIE MAE REMIC TRUST 98-62 DB 5.000% 2	MONTHLY 5.000% 09/25/2028 132,683.500	135,088	135,866
31359VKM4 FANNIE MAE REMIC TRUST 99-8 QD 6.000% 25	MONTHLY 6.000% 03/25/2014 825.350	834	826
31359SGU8 FANNIE MAE 01-4 GA VARIABLE 17/APR/2025	MONTHLY FLOATING 04/17/2025 59,281.650	65,505	68,372
313920UV0 FANNIE MAE 01-47 ZC 6.000% 25/SEP/2031	MONTHLY 6.000% 09/25/2031 176,637.310	171,704	197,223
313920YX2 FANNIE MAE 01-48 Z 6.500% 25/SEP/2021	MONTHLY 6.500% 09/25/2021 116,465.010	119,714	130,129
313921YB8 FANNIE MAE 01-53 OP-RCR 6.000% 25/OCT/20	MONTHLY 6.000% 10/25/2031 60,610.470	61,363	67,438
313921DF2 FANNIE MAE 01-55 PC 6.500% 25/OCT/2031	MONTHLY 6.500% 10/25/2031 22,517.260	23,354	25,314
3139214L9 FANNIE MAE 01-60 QS-RCR VARIABLE 25/SEP/	MONTHLY FLOATING 09/25/2031 96,720.350	101,375	163,316

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
31392A5W4 FANNIE MAE 01-76 UD 5.500% 25/JAN/2017	MONTHLY 5.500% 01/25/2017 129,674.470	132,655	136,904
31392BKK1 FANNIE MAE 01-80 Z 6.000% 25/JAN/2032	MONTHLY 6.000% 01/25/2032 351,709.460	321,213	382,312
31359TNY0 FANNIE MAE 1998-25 Z 6.500% 18/MAY/2028	MONTHLY 6.500% 05/18/2028 13,710.210	14,204	15,364
31392BYC4 FANNIE MAE 2002-2 UC 6.000% 25/FEB/2017	MONTHLY 6.000% 02/25/2017 35,089.150	36,529	37,022
31392DQY1 FANNIE MAE 2002-42 C 6.000% 25/JUL/2017	MONTHLY 6.000% 07/25/2017 249,594.970	263,635	265,254
31392EGV6 FANNIE MAE 2002-52 FG VARIABLE 25/SEP/20	MONTHLY FLOATING 09/25/2032 12,130.510	12,115	12,267
31392ELB4 FANNIE MAE 2002-58 HC 5.500% 25/SEP/2017	MONTHLY 5.500% 09/25/2017 135,312.990	135,670	142,943
31392B4N3 FANNIE MAE 2002-7 TG-RCR 6.000% 25/MAR/2	MONTHLY 6.000% 03/25/2017 64,913.170	67,590	67,977
31392FJU2 FANNIE MAE 2002-73 AN-RCR 5.000% 25/NOV/	MONTHLY 5.000% 11/25/2017 32,002.600	31,749	33,869
31392FX93 FANNIE MAE 2002-82 QE RCR 5.500% 25/DEC/	MONTHLY 5.500% 12/25/2032 67,969.280	66,185	74,290
31393UFV0 FANNIE MAE 2003-11 ME-RCR 4.500% 25/APR/	MONTHLY 4.500% 04/25/2033 10,248.600	9,679	10,753
31392GWP6 FANNIE MAE 2003-12 C 5.000% 25/FEB/2018	MONTHLY 5.000% 02/25/2018 215,811.200	206,909	229,183
31393ULT8 FANNIE MAE 2003-12 TE-RCR 5.000% 25/DEC/	MONTHLY 5.000% 12/25/2022 113,873.750	110,315	115,734
31392JLB3 FANNIE MAE 2003-15 CN 5.000% 25/MAR/2018	MONTHLY 5.000% 03/25/2018 345,046.750	326,757	366,779
31392JQR3 FANNIE MAE 2003-16 BC 5.000% 25/MAR/2018	MONTHLY 5.000% 03/25/2018 208,592.570	196,861	221,726
31393AC88 FANNIE MAE 2003-24 BC 5.000% 25/APR/2018	MONTHLY 5.000% 04/25/2018 457,164.340	451,593	486,145

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
31393ASV0 FANNIE MAE 2003-27 OZ 4.500% 25/APR/2018	MONTHLY 4.500% 04/25/2018 722,584.610	693,930	776,675
31393AXB8 FANNIE MAE 2003-30 HW 4.500% 25/APR/2018	MONTHLY 4.500% 04/25/2018 258,622.390	247,267	272,971
31393A5B9 FANNIE MAE 2003-43 YA 4.000% 25/MAR/2033	MONTHLY 4.000% 03/25/2033 223,906.030	206,462	233,878
31393CY80 FANNIE MAE 2003-49 JE 3.000% 25/APR/2033	MONTHLY 3.000% 04/25/2033 12,623.060	11,266	13,049
31393C3W1 FANNIE MAE 2003-49 YC-RCR 4.000% 25/JUN/	MONTHLY 4.000% 06/25/2023 139,392.920	146,450	148,556
31393DDG3 FANNIE MAE 2003-58 M-RCR 3.500% 25/JUL/2	MONTHLY 3.500% 07/25/2033 206,577.370	183,305	212,715
31393DNG2 FANNIE MAE 2003-62 MA 3.500% 25/JUL/2033	MONTHLY 3.500% 07/25/2033 7,474.480	7,112	7,655
31393DLT6 FANNIE MAE 2003-64 AH 6.000% 25/JUL/2033	MONTHLY 6.000% 07/25/2033 369,549.100	387,479	407,865
31393D6G1 FANNIE MAE 2003-76 SH VARIABLE 25/SEP/20	MONTHLY FLOATING 09/25/2031 53,653.770	51,373	60,630
31393EMU0 FANNIE MAE 2003-84 GE 4.500% 25/SEP/2018	MONTHLY 4.500% 09/25/2018 660,222.070	620,686	699,363
31393EN70 FANNIE MAE 2003-86 VH 5.500% 25/APR/2022	MONTHLY 5.500% 04/25/2022 2,000,000.000	2,047,188	2,052,450
31394BE67 FANNIE MAE 2004-10 AR 5.500% 25/JAN/2035	MONTHLY 5.500% 01/25/2035 20,048.030	20,665	21,917
31394BG65 FANNIE MAE 2004-10 HB-RCR 5.000% 25/JAN/	MONTHLY 5.000% 01/25/2020 572,734.060	550,004	610,431
31394BG81 FANNIE MAE 2004-10 HD-RCR 5.000% 25/JAN/	MONTHLY 5.000% 01/25/2020 499,776.720	487,333	530,503
31393XTD9 FANNIE MAE 2004-18 CB 4.000% 25/APR/2019	MONTHLY 4.000% 04/25/2019 469,212.840	420,092	493,539
31393XN60 FANNIE MAE 2004-27 HB-RCR 4.000% 25/MAY/	MONTHLY 4.000% 05/25/2019 286,820.020	245,141	302,883

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
31394AVD5 FANNIE MAE 2004-59 BG ZEROCPN 25/DEC/203	MONTHLY 0.000% 12/25/2032 69,836.940	48,754	62,737
31394AZG4 FANNIE MAE 2004-68 LC 5.000% 25/SEP/2029	MONTHLY 5.000% 09/25/2029 176,738.510	177,011	192,745
31393XDU8 FANNIE MAE 2004-8 GD 4.500% 25/OCT/2032	MONTHLY 4.500% 10/25/2032 417,847.430	377,385	430,967
31394CBB7 FANNIE MAE 2005-3 AP 5.500% 25/FEB/2035	MONTHLY 5.500% 02/25/2035 95,185.410	95,423	104,067
31394DZR4 FANNIE MAE 2005-48 MD 5.000% 25/APR/2034	MONTHLY 5.000% 04/25/2034 442,916.330	421,580	462,672
31394EF29 FANNIE MAE 2005-67 HG 5.500% 25/JAN/2035	MONTHLY 5.500% 01/25/2035 314,080.090	306,866	337,494
31394UMN9 FANNIE MAE 2005-97 GZ 4.500% 25/NOV/2035	MONTHLY 4.500% 11/25/2035 103,905.180	86,912	110,861
31394VYC8 FANNIE MAE 2006-4A PZ 6.000% 25/FEB/2036	MONTHLY 6.000% 02/25/2036 1,060,034.010	1,061,643	1,128,326
31395DTS8 FANNIE MAE 2006-50 PS ZEROCPN 25/JUN/203	MONTHLY 0.000% 06/25/2036 184,400.770	130,366	167,203
31395NWK9 FANNIE MAE 2006-56 PF VARIABLE 25/JUL/20	MONTHLY FLOATING 07/25/2036 139,755.890	138,882	140,054
31396WVB8 FANNIE MAE 2007-61 PE 5.500% 25/JUL/2037	MONTHLY 5.500% 07/25/2037 600,000.000	676,875	651,599
31396WTQ9 FANNIE MAE 2007-63 PC 5.500% 25/JUL/2036	MONTHLY 5.500% 07/25/2036 114,792.430	126,595	116,621
31396W2S4 FANNIE MAE 2007-75 EO ZEROCPN 25/JAN/203	MONTHLY 0.000% 01/25/2036 17,296.210	935	17,290
31396WX35 FANNIE MAE 2007-76 PK 6.000% 25/JUN/2036	MONTHLY 6.000% 06/25/2036 358,975.490	399,809	376,068
31396XJES FANNIE MAE 2007-77 PG RCR VARIABLE 25/MA	MONTHLY FLOATING 03/25/2037 79,219.550	73,996	79,403
31396YEP3 FANNIE MAE 2008-4 SD VARIABLE 25/FEB/203	MONTHLY FLOATING 02/25/2038 330,861.020	32,031	38,816

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
31397MKP1 FANNIE MAE 2008-68 VB 6.000% 25/MAR/2027	MONTHLY 6.000% 03/25/2027 75,121.460	83,854	75,304
31396QAF6 FANNIE MAE 2009-37 KI VARIABLE 25/JUN/20	MONTHLY FLOATING 06/25/2039 174,427.410	36,930	24,920
31398FVM0 FANNIE MAE 2009-92 AD 6.000% 25/NOV/2039	MONTHLY 6.000% 11/25/2039 636,499.330	710,095	711,333
31398F4S7 FANNIE MAE 2009-99 SC VARIABLE 25/DEC/20	MONTHLY FLOATING 12/25/2039 147,545.940	21,512	17,945
31398GZ44 FANNIE MAE 2010-10 MA 4.500% 25/APR/2034	MONTHLY 4.500% 04/25/2034 44,923.340	47,338	45,832
31398SM59 FANNIE MAE 2010-135 HE 3.000% 25/JAN/202	MONTHLY 3.000% 01/25/2021 669,632.620	695,162	692,581
31398SUH4 FANNIE MAE 2010-145 A 3.500% 25/AUG/2025	MONTHLY 3.500% 08/25/2025 241,915.720	248,115	246,525
31398M3F1 FANNIE MAE 2010-32 GL 4.000% 25/APR/2030	MONTHLY 4.000% 04/25/2030 250,000.000	257,969	259,553
31398MJ80 FANNIE MAE 2010-37 CY 5.000% 25/APR/2040	MONTHLY 5.000% 04/25/2040 1,000,000.000	1,100,391	1,066,332
31398PC56 FANNIE MAE 2010-41 DC 4.500% 25/MAY/2025	MONTHLY 4.500% 05/25/2025 1,000,000.000	1,108,125	1,067,282
31398PSE0 FANNIE MAE 2010-42 S VARIABLE 25/MAY/204	MONTHLY FLOATING 05/25/2040 106,031.930	26,193	16,002
31398MCZ7 FANNIE MAE 2010-9 PE 4.500% 25/OCT/2039	MONTHLY 4.500% 10/25/2039 700,000.000	723,188	726,571
3136A0FK8 FANNIE MAE 2011-M4 A2 3.726% 25/JUN/2021	MONTHLY 3.726% 06/25/2021 800,000.000	800,000	834,446
31397SCQ5 FANNIE MAE 2011-22 MA 6.500% 25/APR/2038	MONTHLY 6.500% 04/25/2038 387,195.050	432,569	436,473
3136A4PV5 FANNIE MAE 2012-19 ZL 3.500% 25/MAR/2042	MONTHLY 3.500% 03/25/2042 5,997,209.190	5,828,020	5,153,114
3136A4FQ7 FANNIE MAE 2012-20 ZJ 3.500% 25/MAR/2042	MONTHLY 3.500% 03/25/2042 4,967,288.460	4,680,079	4,208,431

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
3136A42W8 FANNIE MAE 2012-34 KA 3.500% 25/SEP/2041	MONTHLY 3.500% 09/25/2041 379,462.570	368,553	368,524
3136AFW83 FANNIE MAE 2013-83 CA 3.500% 25/OCT/2037	MONTHLY 3.500% 10/25/2037 973,394.250	1,008,680	1,002,791
31397U3M9 FANNIE MAE-ACES 2011-M2 A2 3.645% 25/APR	MONTHLY 3.645% 04/25/2021 520,000.000	522,600	545,151
3136AEGQ4 FED NATL MORT ASSC 2.28% CMO 25/DEC/2022	MONTHLY 2.280% 12/25/2022 376,000.000	370,931	343,216
31392BVX1 FED NATL MORT ASSC 6.5% CMO 25/FEB/2022	MONTHLY 6.500% 02/25/2022 89,397.740	94,371	98,884
31392BVK9 FED NATL MORT ASSC 6% MTG BDS 25/FEB/201	MONTHLY 6.000% 02/25/2017 116,836.750	118,092	122,539
3133T4UA2 FEDERAL HOME LN MTG CORP MULTICLASS MTG	MONTHLY 7.000% 03/15/2024 155,405.430	165,992	176,054
31293JRP6 FEDERAL HOME LN MTG CORP PN# C21394	MONTHLY 6.000% 02/01/2029 1,163.870	1,158	1,286
3137ABB59 FEDERAL HOME LN MTG CORP PTN CTFS VAR MT	MONTHLY FLOATING 05/15/2041 399,081.630	441,484	419,009
31396FZ71 FEDERAL HOME LN MTG CORP PTN CTFS 0% MTG	MONTHLY 0.000% 04/15/2035 145,746.330	147,093	135,484
31398LQM3 FEDERAL HOME LN MTG CORP PTN CTFS 0% MTG	MONTHLY 0.000% 04/15/2036 209,120.300	116,780	191,079
3132H3XT5 FEDERAL HOME LN MTG CORP PTN CTFS 3.5% M	MONTHLY 3.500% 06/01/2042 555,014.320	583,459	545,302
3128M8RN6 FEDERAL HOME LN MTG CORP PTN CTFS 4.5% M	MONTHLY 4.500% 05/01/2041 805,359.110	841,097	853,350
31395FHB3 FEDERAL HOME LN MTG CORP PTN CTFS 4% MTG	MONTHLY 4.000% 09/15/2019 396,491.940	354,427	419,252
31339NVN3 FEDERAL HOME LN MTG CORP PTN CTFS 5.5% C	MONTHLY 5.500% 02/15/2017 15,421.820	15,884	15,714
31394XPNO FEDERAL HOME LOAN MORTGAGE CORP SER 2780	MONTHLY 4.500% 04/15/2019 34,847.490	31,679	35,969

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
31393RY20 FEDERAL HOME LOAN MORTGAGE CORP VAR MTG	MONTHLY FLOATING 06/15/2033 71,293.640	77,710	90,792
31397FDQ2 FEDERAL HOME LOAN MORTGAGE CORP VAR MTG	MONTHLY FLOATING 02/15/2037 62,676.900	59,073	62,679
31397T4Y5 FEDERAL HOME LOAN MORTGAGE CORP VAR MTG	MONTHLY FLOATING 04/15/2038 202,718.290	30,789	31,841
3132HTAM8 FEDERAL HOME LOAN MORTGAGE CORP VAR MTG	MONTHLY FLOATING 09/15/2042 746,697.930	749,912	741,075
31397AJ95 FEDERAL HOME LOAN MORTGAGE CORP 0% MTG B	MONTHLY 0.000% 08/15/2036 64,988.400	62,704	59,788
3137B36J2 FEDERAL HOME LOAN MORTGAGE CORP 3.32% MT	MONTHLY FLOATING 02/25/2023 384,000.000	379,018	379,795
3128HXKY0 FEDERAL HOME LOAN MORTGAGE CORP 3.5% MTG	MONTHLY 3.500% 07/15/2042 558,221.400	585,609	558,573
31394L7G1 FEDERAL HOME LOAN MORTGAGE CORP 4.000% M	MONTHLY 4.000% 10/15/2018 617,700.010	544,436	649,567
31395AX83 FEDERAL HOME LOAN MORTGAGE CORP 4.5% CMO	MONTHLY 4.500% 07/15/2019 184,404.160	171,352	196,059
31394XY26 FEDERAL HOME LOAN MORTGAGE CORP 4.5% MTG	MONTHLY 4.500% 05/15/2019 436,893.920	409,383	459,491
31398QTF4 FEDERAL HOME LOAN MORTGAGE CORP 4.5% MTG	MONTHLY 4.500% 07/15/2037 346,970.950	38,341	40,480
31393Q4B5 FEDERAL HOME LOAN MORTGAGE CORP 5.5% MTG	MONTHLY 5.500% 03/15/2021 214,751.380	207,655	215,989
31395JBA3 FEDERAL HOME LOAN MORTGAGE CORP 5% MTG B	MONTHLY 5.000% 07/15/2033 129,802.760	133,129	133,022
31339NTA4 FEDERAL HOME LOAN MORTGAGE CORP 6% MTG B	MONTHLY 6.000% 03/15/2017 58,381.090	61,154	61,860
31335HSA2 FEDERAL HOME LOAN MORTGAGE CORP 6% MTGE	MONTHLY 6.000% 01/01/2022 9,559.830	9,888	10,557
312914PK4 FEDERAL HOME LOAN MORTGAGE CORPORATION 1	MONTHLY 8.000% 02/15/2023 86,959.090	94,085	99,508

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
3133T1CA8 FEDERAL HOME LOAN MORTGAGE CORPORATION 1	MONTHLY 6.500% 09/15/2023 27,079.000	27,664	30,300
3133T1MB5 FEDERAL HOME LOAN MORTGAGE CORPORATION 1	MONTHLY 6.500% 10/15/2023 34,552.510	34,751	38,743
3133T1C59 FEDERAL HOME LOAN MORTGAGE CORPORATION 1	MONTHLY 6.500% 10/15/2023 141,810.140	145,351	156,868
3133T7JS9 FEDERAL HOME LOAN MORTGAGE CORPORATION 1	MONTHLY 7.000% 07/15/2026 145,475.770	147,192	166,534
3133TBEZ9 FEDERAL HOME LOAN MORTGAGE CORPORATION 1	MONTHLY 7.500% 09/15/2027 15,496.360	16,368	17,185
3133TNK45 FEDERAL HOME LOAN MORTGAGE CORPORATION 2	MONTHLY 8.000% 03/15/2030 42,125.130	44,468	49,496
31395V4J5 FEDERAL HOME LOAN MORTGAGE CORPORATION-F	MONTHLY FLOATING 06/15/2034 119,000.540	150,536	174,316
31402RDG1 FEDERAL NAT'L MTG. ASSN 6.00% 01/APR/203	MONTHLY 6.000% 04/01/2035 353,169.320	386,720	396,320
31396YCX8 FEDERAL NATIONAL MORTGAGE ASSOC FLTG RAT	MONTHLY FLOATING 02/25/2038 186,106.830	23,456	22,033
31394ARP3 FEDERAL NATIONAL MORTGAGE ASSOC MTG BDS	MONTHLY FLOATING 11/25/2032 82,992.100	94,818	131,352
31396K4K5 FEDERAL NATIONAL MORTGAGE ASSOC MTG BDS	MONTHLY FLOATING 10/25/2036 42,452.450	49,510	65,897
3138L2RW9 FEDERAL NATIONAL MORTGAGE ASSOC VAR MTG	MONTHLY FLOATING 01/01/2023 490,492.040	490,799	489,408
31397LYN3 FEDERAL NATIONAL MORTGAGE ASSOC VAR MTG	MONTHLY FLOATING 06/25/2023 109,055.450	9,179	12,063
31396WCQ7 FEDERAL NATIONAL MORTGAGE ASSOC VAR MTG	MONTHLY FLOATING 06/25/2037 282,631.120	39,005	41,641
31396WLY0 FEDERAL NATIONAL MORTGAGE ASSOC VAR MTG	MONTHLY FLOATING 07/25/2037 218,464.360	53,461	28,938
31396XUU6 FEDERAL NATIONAL MORTGAGE ASSOC VAR MTG	MONTHLY FLOATING 09/25/2037 283,809.150	21,114	39,466

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
31396X6G4 FEDERAL NATIONAL MORTGAGE ASSOC VAR MTG	MONTHLY FLOATING 01/25/2038 243,314.320	10,259	18,973
31396YKW1 FEDERAL NATIONAL MORTGAGE ASSOC VAR MTG	MONTHLY FLOATING 03/25/2038 90,358.410	7,867	13,693
31397MRK5 FEDERAL NATIONAL MORTGAGE ASSOC VAR MTG	MONTHLY FLOATING 09/25/2038 186,624.030	15,292	23,388
31397MSZ6 FEDERAL NATIONAL MORTGAGE ASSOC VAR MTG	MONTHLY FLOATING 02/25/2039 121,243.990	14,656	19,549
31398PKD0 FEDERAL NATIONAL MORTGAGE ASSOC VAR MTG	MONTHLY FLOATING 04/25/2040 298,408.570	59,014	43,091
3136AAJ71 FEDERAL NATIONAL MORTGAGE ASSOC VAR MTG	MONTHLY FLOATING 08/25/2041 469,595.630	469,229	463,823
31364HR74 FEDERAL NATIONAL MORTGAGE ASSOC 0% MTG B	MONTHLY 0.000% 12/01/2024 119,856.790	129,669	115,928
31395BZL0 FEDERAL NATIONAL MORTGAGE ASSOC 0% MTG B	MONTHLY 0.000% 04/25/2036 176,566.360	177,107	170,634
31381VEF8 FEDERAL NATIONAL MORTGAGE ASSOC 1.446% M	MONTHLY 1.446% 07/01/2017 800,000.000	801,250	803,496
3136A7MJ8 FEDERAL NATIONAL MORTGAGE ASSOC 1.52042% M	MONTHLY 1.520% 12/25/2019 202,020.000	204,040	201,353
3138L0CT6 FEDERAL NATIONAL MORTGAGE ASSOC 2.004% M	MONTHLY 1.940% 07/01/2019 500,000.000	500,313	503,490
31381UAL1 FEDERAL NATIONAL MORTGAGE ASSOC 2.211% M	MONTHLY 2.211% 04/01/2019 1,000,000.000	1,000,625	1,002,520
3138L1YR4 FEDERAL NATIONAL MORTGAGE ASSOC 2.34% MT	MONTHLY 2.418% 12/01/2022 590,789.470	601,867	551,478
3138L16Q7 FEDERAL NATIONAL MORTGAGE ASSOC 2.4% MTG	MONTHLY 2.480% 12/01/2022 400,000.000	405,625	375,792
31381VD93 FEDERAL NATIONAL MORTGAGE ASSOC 2.65% MT	MONTHLY 2.650% 08/01/2022 600,000.000	601,125	567,222
31381NT60 FEDERAL NATIONAL MORTGAGE ASSOC 3.47% MT	MONTHLY 3.590% 10/01/2020 598,516.250	580,748	626,551

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
31418AHQ4 FEDERAL NATIONAL MORTGAGE ASSOC 3.5% MTG	MONTHLY 3.500% 08/01/2032 501,160.240	533,653	510,362
31381R5T7 FEDERAL NATIONAL MORTGAGE ASSOC 3.895% M	MONTHLY 3.895% 09/01/2021 800,000.000	882,000	827,296
31381NLA9 FEDERAL NATIONAL MORTGAGE ASSOC 4.174% M	MONTHLY 4.174% 10/01/2020 400,000.000	436,063	424,796
31381RP32 FEDERAL NATIONAL MORTGAGE ASSOC 4.35% MT	MONTHLY 4.650% 08/01/2021 1,200,000.000	1,332,000	1,302,816
31393TAH9 FEDERAL NATIONAL MORTGAGE ASSOC 4.5% MTG	MONTHLY 4.500% 09/25/2018 621,859.500	576,678	658,583
31393TY75 FEDERAL NATIONAL MORTGAGE ASSOC 4.500% M	MONTHLY 4.500% 11/25/2022 236,456.270	220,274	241,838
31394DGG9 FEDERAL NATIONAL MORTGAGE ASSOC 4.75% MT	MONTHLY 4.750% 04/25/2035 211,747.330	227,231	228,775
31393UYD9 FEDERAL NATIONAL MORTGAGE ASSOC 4% MTG B	MONTHLY 4.000% 01/25/2019 657,729.540	611,868	692,163
31396QKF5 FEDERAL NATIONAL MORTGAGE ASSOC 5.000% M	MONTHLY 5.000% 07/25/2039 271,894.370	76,838	53,638
31394ABD7 FEDERAL NATIONAL MORTGAGE ASSOC 5.5% BDS	MONTHLY 5.500% 07/25/2024 78,497.490	78,007	86,635
31398NWX8 FEDERAL NATIONAL MORTGAGE ASSOC 5.5% MTG	MONTHLY 5.500% 04/25/2038 696,649.460	750,422	750,629
31398FTC5 FEDERAL NATIONAL MORTGAGE ASSOC 5.5% MTG	MONTHLY 5.500% 10/25/2039 145,704.490	34,613	25,255
31394DPA2 FEDERAL NATIONAL MORTGAGE ASSOC 5% CMO 2	MONTHLY 5.000% 07/25/2033 100,921.700	109,910	102,110
31392EZA1 FEDERAL NATIONAL MORTGAGE ASSOC 5% MTG B	MONTHLY 5.000% 10/25/2017 34,672.940	33,882	36,676
31390MLR3 FEDERAL NATIONAL MORTGAGE ASSOC 5% MTG B	MONTHLY 5.000% 12/01/2032 137,663.760	135,642	146,038
31394CLQ3 FEDERAL NATIONAL MORTGAGE ASSOC 5% MTG B	MONTHLY 5.000% 10/25/2033 268,663.600	250,571	275,706

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
31398RQ73 FEDERAL NATIONAL MORTGAGE ASSOC 5% MTG B	MONTHLY 5.000% 10/25/2035 236,655.610	249,228	246,122
31418XEZ7 FEDERAL NATIONAL MORTGAGE ASSOC 5% MTG B	MONTHLY 5.000% 08/01/2040 794,099.510	860,854	869,865
31392BQR0 FEDERAL NATIONAL MORTGAGE ASSOC 6.5% MTG	MONTHLY 6.500% 01/25/2032 431,713.930	491,344	478,221
31416BQA9 FEDERAL NATIONAL MORTGAGE ASSOC 6.50% MT	MONTHLY 6.500% 10/01/2038 194,545.190	213,909	217,315
31396KGX4 FEDERAL NATIONAL MORTGAGE ASSOC 6.50000%	MONTHLY 6.500% 08/25/2036 772,376.990	813,313	865,543
31359MGK3 FEDERAL NATIONAL MORTGAGE ASSOC 6.625% B	SEMI-ANN. 6.625% 11/15/2030 6,100,000.000	7,778,017	7,934,758
31396QTN9 FEDERAL NATIONAL MORTGAGE ASSOC 6% MTG B	MONTHLY 6.000% 05/25/2039 84,802.290	94,343	92,806
31359VH97 FEDERAL NATIONAL MORTGAGE ASSOC 6% MTG B	MONTHLY 6.000% 05/25/2029 138,372.560	146,475	154,123
31359HNW0 FEDERAL NATIONAL MORTGAGE ASSOC 7.000% M	MONTHLY 7.000% 04/25/2024 439,628.830	459,742	498,329
31410F6B6 FEDERAL NATIONAL MORTGAGE ASSOC 7% MTG B	MONTHLY 7.000% 04/01/2037 217,379.700	241,835	242,774
31358MNJ9 FEDERAL NATL MTG ASSN GTD REM THRU CFS	MONTHLY 7.750% 03/25/2022 99,923.390	105,794	113,353
31359AUG2 FEDERAL NATL MTG ASSN GTD REMIC	MONTHLY 7.000% 06/25/2023 133,601.540	137,958	149,002
313603FQ0 FEDERAL NATL MTG ASSN GTD REMIC PASS THR	MONTHLY 8.400% 11/25/2019 117,703.950	125,091	131,719
31358FB40 FEDERAL NATL MTG ASSN GTD REMIC PASS THR	MONTHLY 6.500% 02/25/2021 20,702.660	21,408	22,565
31358U5G7 FEDERAL NATL MTG ASSN GTD REMIC PASS THR	MONTHLY 7.000% 05/25/2023 105,844.830	110,409	119,403
31359DDX8 FEDERAL NATL MTG ASSN GTD REMIC PASS THR	MONTHLY 7.000% 08/25/2023 63,488.330	65,889	72,800

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
31392BL20 FEDERAL NATL MTG ASSN GTD REMIC SER 2002	MONTHLY 6.000% 03/25/2017 13,997.610	14,737	14,772
31358DDR2 FEDERAL NL MTG ASSN DB PRIN ST PRIN PMT1	SEMI-ANN. 0.000% 05/15/2030 8,400,000.000	3,466,727	4,023,684
31348UCE7 FHLMC MORTPASS ARM 01/AUG/2025 86 FN# 86	MONTHLY FLOATING 08/01/2025 3,875.750	3,915	4,023
3128NHQ97 FHLMC MORTPASS ARM 01/MAR/2036 1J FN# 1J	MONTHLY FLOATING 03/01/2036 111,607.230	118,094	119,827
31397BP96 FHLMC REMIC SERIES VAR MTG BDS 15/OCT/20	MONTHLY FLOATING 10/15/2036 102,351.820	13,872	16,192
31394H2P5 FHLMC REMIC SERIES 2662 5%	MONTHLY 5.000% 10/15/2022 71,439.260	67,465	73,219
31396TUG6 FHLMC REMIC SERIES 3171 MO ZEROCPN 15/JU	MONTHLY 0.000% 06/15/2036 164,741.850	156,709	150,196
31396UNR7 FHLMC REMIC SERIES 3188 GE 6.000% 15/JUL	MONTHLY 6.000% 07/15/2026 758,725.860	808,991	825,296
31397P4L1 FHLMC REMIC SERIES 3383 SA 15/NOV/2037 F	MONTHLY FLOATING 11/15/2037 155,319.320	25,877	21,758
31398CB31 FHLMC REMIC SERIES 3515 PI 15/JUL/2037 5	MONTHLY 5.500% 07/15/2037 122,070.200	69,203	8,738
31394L6Y3 FHLMC REMIC TR 2695 BG 15/APR/2032	MONTHLY 4.500% 04/15/2032 81,969.930	77,334	84,717
31395VNZ8 FHLMC REMICS 2985 LA 4.5% 15/JUN/2035	MONTHLY 4.500% 06/15/2035 463,733.610	489,529	493,210
31398LSE9 FHLMC REMICS 3611 PO ZEROCPN 15/JUL/2034	MONTHLY 0.000% 07/15/2034 180,537.810	143,676	164,123
3137AKHT1 FHLMC REMICS 3989 JW 3.5% 15/JAN/2042	MONTHLY 3.500% 01/15/2042 1,250,000.000	1,187,500	1,162,809
3137ARAY2 FHLMC REMICS 4065 QA 3% 15/AUG/2041	MONTHLY 3.000% 08/15/2041 136,377.400	133,224	137,298
3137B6N49 FHLMC REMICS 4281 DZ 3% 15/DEC/2043	MONTHLY 3.000% 12/15/2043 15,000,000.000	10,738,477	11,112,900

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
3128H4XA2 FHLMCGLD MORTPASS 4% 01/JUN/2018 E9 PN#	MONTHLY 4.000% 06/01/2018 73,793.200	69,971	78,025
3128MCGL3 FHLMCGLD MORTPASS 5.5% 01/FEB/2024 G1 PN	MONTHLY 5.500% 02/01/2024 159,080.490	170,738	173,024
3128MCA96 FHLMCGLD MORTPASS 5.5% 01/JAN/2024 G1 PN	MONTHLY 5.500% 01/01/2024 737,453.750	807,457	800,410
31292YUF2 FHLMCGLD MORTPASS 6.5% 01/AUG/2028 C1 PN	MONTHLY 6.500% 08/01/2028 13,389.940	13,566	14,884
31294KCY9 FHLMCGLD MORTPASS 6.5% 01/JUN/2016 E0 PN	MONTHLY 6.500% 06/01/2016 6,514.620	6,751	6,825
31293RUY5 FHLMCGLD MORTPASS 6.5% 01/JUN/2029 C2 PN	MONTHLY 6.500% 06/01/2029 33,557.560	33,977	37,365
3128FCER0 FHLMCGLD MORTPASS 6.5% 01/MAY/2026 D7 PN	MONTHLY 6.500% 05/01/2026 6,477.120	6,570	7,213
31293NPB0 FHLMCGLD MORTPASS 6% 01/APR/2029 C2 PN#	MONTHLY 6.000% 04/01/2029 2,803.320	2,788	3,095
31293PF59 FHLMCGLD MORTPASS 6% 01/APR/2029 C2 PN#	MONTHLY 6.000% 04/01/2029 7,327.450	7,288	8,092
31292GU38 FHLMCGLD MORTPASS 6% 01/FEB/2028 C0 PN#	MONTHLY 6.000% 02/01/2028 3,409.470	3,391	3,789
31293JM63 FHLMCGLD MORTPASS 6% 01/JAN/2029 C2 PN#	MONTHLY 6.000% 01/01/2029 11,048.520	10,990	12,198
31293QE25 FHLMCGLD MORTPASS 6% 01/MAY/2029 C2 PN#	MONTHLY 6.000% 05/01/2029 18,978.340	18,877	20,960
31293DBD3 FHLMCGLD MORTPASS 6% 01/NOV/2028 C1 PN#	MONTHLY 6.000% 11/01/2028 15,179.300	15,099	16,762
31293EJ92 FHLMCGLD MORTPASS 6% 01/NOV/2028 C1 PN#	MONTHLY 6.000% 11/01/2028 7,478.590	7,439	8,257
31335GQE8 FHLMCGLD MORTPASS 7.5% 01/DEC/2026 C8 PN	MONTHLY 7.500% 12/01/2026 4,054.860	4,222	4,711
31335GNS0 FHLMCGLD MORTPASS 7.5% 01/MAY/2026 C8 PN	MONTHLY 7.500% 05/01/2026 3,167.100	3,298	3,579

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
3128FNAQ2 FHLMCGLD MORTPASS 7.5% 01/MAY/2027 D7 PN	MONTHLY 7.500% 05/01/2027 190.790	199	200
31292GQ90 FHLMCGLD MORTPASS 7.5% 01/OCT/2026 C0 PN	MONTHLY 7.500% 10/01/2026 4,806.160	5,004	5,452
3128FCZ48 FHLMCGLD MORTPASS 7% 01/MAY/2026 D7 PN#	MONTHLY 7.000% 05/01/2026 1,622.250	1,670	1,627
31283GDX2 FHLMCGLD MORTPASS 9.5% 01/DEC/2022 G0 PN	MONTHLY 9.500% 12/01/2022 3,689.110	4,005	4,098
31283GD95 FHLMCGLD MORTPASS 9.5% 01/DEC/2022 G0 PN	MONTHLY 9.500% 12/01/2022 2,723.930	2,957	3,015
31295W6C7 FHLMCGLD MORTPASS 9.5% 01/MAY/2019 A0 PN	MONTHLY 9.500% 05/01/2019 7,545.650	8,169	7,625
31771KAA5 FINANCING CORP 0% STRIP 26/SEP/2019 USD	SEMI-ANN. 0.000% 09/26/2019 1,520,000.000	1,256,925	1,312,414
31403JCF1 FNMA MORTPASS ARM 01/AUG/2033 LB PN# 749	MONTHLY FLOATING 08/01/2033 266,452.600	260,208	284,425
31402Q3W9 FNMA MORTPASS ARM 01/FEB/2035 LB PN# 735	MONTHLY FLOATING 02/01/2035 57,263.030	56,538	60,180
31406US90 FNMA MORTPASS ARM 01/MAY/2035 WD PN# 820	MONTHLY FLOATING 05/01/2035 90,154.500	88,013	95,581
3138L3W84 FNMA MORTPASS 1.792% 01/MAY/2020 HX PN#	MONTHLY 1.792% 05/01/2020 450,000.000	452,531	430,961
31373UAF4 FNMA MORTPASS 10% 01/FEB/2025 CL PN# 303	MONTHLY 10.000% 02/01/2025 1,126.340	1,259	1,251
31362TMY6 FNMA MORTPASS 10% 01/JUL/2020 CL PN# 070	MONTHLY 10.000% 07/01/2020 1,578.810	1,765	1,796
3138L33G8 FNMA MORTPASS 2.077% 01/JUN/2020 HX PN#	MONTHLY 2.077% 06/01/2020 900,000.000	904,781	879,093
3138L3U37 FNMA MORTPASS 2.428% 01/MAY/2023 HY PN#	MONTHLY 2.428% 05/01/2023 395,670.540	397,525	367,586
3138L3Y66 FNMA MORTPASS 2.48% 01/JUL/2023 HY PN# A	MONTHLY 2.480% 07/01/2023 645,765.340	618,774	598,295

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
3138L2RF6 FNMA MORTPASS 2.49% 01/JAN/2023 HY PN# A	MONTHLY 2.490% 01/01/2023 738,679.350	746,528	692,556
31381NWJ8 FNMA MORTPASS 2.49% 01/OCT/2017 HX PN# 4	MONTHLY 2.490% 10/01/2017 282,191.590	276,283	292,500
3138L03Q2 FNMA MORTPASS 2.531% 01/NOV/2022 HY PN#	MONTHLY 2.531% 11/01/2022 500,000.000	503,438	467,425
3138L3TA3 FNMA MORTPASS 2.604% 01/MAY/2023 HY PN#	MONTHLY 2.604% 05/01/2023 550,000.000	550,172	504,482
3138L27K7 FNMA MORTPASS 2.614% 01/MAR/2023 HY PN#	MONTHLY 2.614% 03/01/2023 394,987.230	399,925	372,544
31381VFW0 FNMA MORTPASS 2.67% 01/JUL/2022 HY PN# 4	MONTHLY 2.670% 07/01/2022 600,000.000	600,375	569,238
3138EK7G4 FNMA MORTPASS 2.703% 01/APR/2023 XY PN#	MONTHLY 2.703% 04/01/2023 495,446.340	508,297	472,235
3138L3V77 FNMA MORTPASS 2.769% 01/MAY/2023 HY PN#	MONTHLY 2.769% 05/01/2023 989,479.650	1,008,651	941,985
31381TYT1 FNMA MORTPASS 2.841% 01/MAR/2022 HY PN#	MONTHLY 2.841% 03/01/2022 1,359,417.580	1,369,188	1,331,821
31381UYJ0 FNMA MORTPASS 2.996% 01/JUN/2022 HY PN#	MONTHLY 2.996% 06/01/2022 243,385.840	253,768	235,232
3138L3QT5 FNMA MORTPASS 3.05% 01/OCT/2020 HX PN# A	MONTHLY 3.050% 10/01/2020 498,896.090	509,186	509,293
31381S6J6 FNMA MORTPASS 3.131% 01/DEC/2021 HY PN#	MONTHLY 3.131% 12/01/2021 261,064.170	281,297	260,056
31381SM90 FNMA MORTPASS 3.213% 01/OCT/2021 HY PN#	MONTHLY 3.110% 10/01/2021 225,000.000	225,598	225,628
31381N5K5 FNMA MORTPASS 3.327% 01/OCT/2020 HY PN#	MONTHLY 3.327% 10/01/2020 465,230.070	476,970	478,368
3138L5FU9 FNMA MORTPASS 3.45% 01/NOV/2023 HY PN# A	MONTHLY 3.450% 11/01/2023 500,000.000	505,762	497,570
31381PEB0 FNMA MORTPASS 3.482% 01/NOV/2020 HY PN#	MONTHLY 3.482% 11/01/2020 300,000.000	282,938	309,930

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
31381PYW2 FNMA MORTPASS 3.492% 01/JAN/2018 HX PN#	MONTHLY 3.492% 01/01/2018 500,000.000	514,375	531,225
31418ATV0 FNMA MORTPASS 3.5% 01/JUN/2043 CR PN# MA	MONTHLY 3.500% 06/01/2043 642,148.280	675,988	630,275
31418AS33 FNMA MORTPASS 3.5% 01/MAY/2043 CR PN# MA	MONTHLY 3.500% 05/01/2043 737,585.840	786,912	723,845
31381PUY2 FNMA MORTPASS 3.596% 01/DEC/2020 HY PN#	MONTHLY 3.596% 12/01/2020 300,000.000	284,719	311,295
31381PA40 FNMA MORTPASS 3.658% 01/OCT/2020 HY PN#	MONTHLY 3.658% 10/01/2020 475,848.700	523,824	496,658
3138L5EA4 FNMA MORTPASS 3.69% 01/NOV/2023 HY PN# A	MONTHLY 3.690% 11/01/2023 800,000.000	811,625	811,416
3138EGTT1 FNMA MORTPASS 3.743% 01/JUN/2018 XX PN#	MONTHLY 3.743% 06/01/2018 1,346,293.710	1,435,486	1,458,117
3138L4NR0 FNMA MORTPASS 3.76% 01/AUG/2023 HY PN# A	MONTHLY 3.760% 08/01/2023 497,883.070	504,262	509,454
3138EJHW1 FNMA MORTPASS 3.773% 01/MAY/2022 XY PN#	MONTHLY 3.773% 05/01/2022 497,328.200	554,754	521,394
31381PZY7 FNMA MORTPASS 3.81% 01/JAN/2019 HY PN# 4	MONTHLY 3.810% 01/01/2019 478,990.530	486,026	505,761
31381LR82 FNMA MORTPASS 4.319% 01/DEC/2019 HY PN#	MONTHLY 4.319% 12/01/2019 942,071.960	1,031,863	1,015,770
31418M5M0 FNMA MORTPASS 4.369% 01/FEB/2020 XY PN#	MONTHLY 4.369% 02/01/2020 763,715.490	791,997	831,274
31402SJ32 FNMA MORTPASS 4.5% 01/SEP/2028 GL PN# 73	MONTHLY 4.500% 09/01/2028 68,254.740	63,264	73,259
31381P6J2 FNMA MORTPASS 4.794% 01/JAN/2021 HY PN#	MONTHLY 4.794% 01/01/2021 677,752.410	690,248	744,009
31403T3E2 FNMA MORTPASS 4% 01/JAN/2025 CT PN# 7577	MONTHLY 4.000% 01/01/2025 344,492.310	321,454	359,688
31418AHB7 FNMA MORTPASS 4% 01/JUL/2042 CR PN# MA11	MONTHLY 4.000% 07/01/2042 745,021.060	789,490	760,078

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
31408JQ53 FNMA MORTPASS 4% 01/JUN/2024 CT PN# 8528	MONTHLY 4.000% 06/01/2024 103,541.190	96,876	106,571
31413XU27 FNMA MORTPASS 5.03% 01/MAY/2024 MY PN# 9	MONTHLY 5.030% 05/01/2024 1,256,644.250	1,209,324	1,346,054
31389EV85 FNMA MORTPASS 5.5% 01/AUG/2029 CL PN# 62	MONTHLY 5.500% 08/01/2029 73,130.790	70,434	80,390
31410GB51 FNMA MORTPASS 6.5% 01/OCT/2036 CL PN# 88	MONTHLY 6.500% 10/01/2036 82,042.330	92,810	92,650
31410GRK1 FNMA MORTPASS 6.5% 01/OCT/2037 CL PN# 88	MONTHLY 6.500% 10/01/2037 107,230.340	117,903	119,130
3138EGBP8 FNMA MORTPASS 6% 01/DEC/2032 CL PN# AL00	MONTHLY 6.000% 12/01/2032 179,550.650	198,824	201,425
31406MEL6 FNMA MORTPASS 6% 01/NOV/2034 GO PN# 8138	MONTHLY 6.000% 11/01/2034 17,053.560	17,054	18,886
31371YEX5 FNMA MORTPASS 7% 01/MAR/2024 CL PN# 2657	MONTHLY 7.000% 03/01/2024 4,343.150	4,475	4,776
31372LUC0 FNMA MORTPASS 7% 01/MAY/2024 CL PN# 2760	MONTHLY 7.000% 05/01/2024 2,498.090	2,574	2,734
31372NHM9 FNMA MORTPASS 7% 01/MAY/2024 CL PN# 2775	MONTHLY 7.000% 05/01/2024 7,037.300	7,251	7,722
31372VCR5 FNMA MORTPASS 7% 01/MAY/2024 CL PN# 2836	MONTHLY 7.000% 05/01/2024 3,667.510	3,779	3,872
31372VLE4 FNMA MORTPASS 7% 01/MAY/2024 CL PN# 2839	MONTHLY 7.000% 05/01/2024 3,707.440	3,820	4,081
31372V2H8 FNMA MORTPASS 7% 01/MAY/2024 CL PN# 2843	MONTHLY 7.000% 05/01/2024 2,731.020	2,814	2,879
31416AVB3 FNMA MORTPASS 7% 01/NOV/2038 CL PN# 9944	MONTHLY 7.000% 11/01/2038 33,793.700	38,187	38,246
31413MDZ7 FNMA MORTPASS 7% 01/OCT/2037 CL PN# 9493	MONTHLY 7.000% 10/01/2037 17,367.150	19,625	18,827
31376P3T0 FNMA MORTPASS 8% 01/OCT/2026 CL PN# 3618	MONTHLY 8.000% 10/01/2026 10,085.390	10,612	10,224

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
31376QPN7 FNMA MORTPASS 8% 01/OCT/2026 CL PN# 3623	MONTHLY 8.000% 10/01/2026 7,762.840	8,168	7,894
31360KGG3 FNMA MORTPASS 9% 01/AUG/2016 CL PN# 0082	MONTHLY 9.000% 08/01/2016 2,490.100	2,703	2,649
31361W5V5 FNMA MORTPASS 9% 01/AUG/2017 CL PN# 0440	MONTHLY 9.000% 08/01/2017 7,966.170	8,648	8,541
313614Y94 FNMA MORTPASS 9% 01/OCT/2019 CL PN# 0502	MONTHLY 9.000% 10/01/2019 10,747.540	11,659	11,978
31395NC96 FNMA REMIC TRUST 2006-58 FL 25/JUL/2036	MONTHLY FLOATING 07/25/2036 45,109.240	43,108	45,320
31396XXQ2 FNMA REMIC TRUST 2007-100 SM 25/OCT/2037	MONTHLY FLOATING 10/25/2037 218,005.110	35,573	29,721
31396Y5B4 FNMA REMIC TRUST 2008-32 SA 25/APR/2038	MONTHLY FLOATING 04/25/2038 116,481.990	24,987	18,797
31397LC23 FNMA REMIC TRUST 2008-53 CI VARIABLE 25/	MONTHLY FLOATING 07/25/2038 95,141.130	10,750	15,578
31397MHG5 FNMA REMIC TRUST 2008-70 BY 25/AUG/2023	MONTHLY 4.000% 08/25/2023 1,562,816.080	1,667,818	1,652,359
31394FCA1 FNMA REMIC 2005-76 PZ 25/SEP/2035 5.5% Z	MONTHLY 5.500% 09/25/2035 532,386.170	521,799	585,089
31398FRT0 FNMA REMICS 2009-86 OT ZEROCPN 25/OCT/20	MONTHLY 0.000% 10/25/2037 301,626.400	283,833	271,611
3136AGA69 FNMA REMICS 2013-101 E 3% 25/OCT/2033	MONTHLY 3.000% 10/25/2033 750,000.000	655,313	672,218
3136FCZH2 FNMA STRIP SMBS 365 IO 5.500 01/MAY/2036	MONTHLY 5.500% 05/01/2036 95,696.870	26,450	17,812
312906XG0 FREDDIE MAC 1125 1125-Z 8.250% 15/AUG/20	MONTHLY 8.250% 08/15/2021 1,165.190	1,213	1,321
3133T3TG3 FREDDIE MAC 1658 HZ 7.500% 15/JAN/2024	MONTHLY 7.500% 01/15/2024 26,630.970	28,519	30,984
3133TEV68 FREDDIE MAC 2071 ZE 6.500% 15/JUL/2028	MONTHLY 6.500% 07/15/2028 187,811.260	193,804	210,553

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
3133TEYR9 FREDDIE MAC 2078 QN 6.500% 15/AUG/2028	MONTHLY 6.500% 08/15/2028 94,569.570	97,791	105,349
3133THZ26 FREDDIE MAC 2115 PE 6.000% 15/JAN/2014	MONTHLY 6.000% 01/15/2014 424.160	424	424
3133TUYS1 FREDDIE MAC 2353 AZ 6.000% 15/SEP/2031	MONTHLY 6.000% 09/15/2031 142,833.700	137,912	157,101
3133TUUZ9 FREDDIE MAC 2357 GM 5.500% 15/SEP/2031	MONTHLY 5.500% 09/15/2031 25,596.390	24,985	28,028
31339GK42 FREDDIE MAC 2367 ME 6.500% 15/OCT/2031	MONTHLY 6.500% 10/15/2031 97,032.680	99,337	102,766
31339L5N6 FREDDIE MAC 2378 PE 5.500% 15/NOV/2016	MONTHLY 5.500% 11/15/2016 39,592.930	40,014	41,575
31339NPT7 FREDDIE MAC 2429 HB 6.500% 15/DEC/2023	MONTHLY 6.500% 12/15/2023 154,522.660	155,633	172,584
3133TVUN4 FREDDIE MAC 2434 ZA 6.500% 15/APR/2032	MONTHLY 6.500% 04/15/2032 131,394.670	139,195	147,307
31339WS23 FREDDIE MAC 2435 GH 6.500% 15/FEB/2032	MONTHLY 6.500% 02/15/2032 125,718.330	132,597	129,543
3133TVYW0 FREDDIE MAC 2435 ZL 6.500% 15/APR/2032	MONTHLY 6.500% 04/15/2032 58,183.740	59,854	64,927
31392KL46 FREDDIE MAC 2447 LB-MAC 5.500% 15/MAY/20	MONTHLY 5.500% 05/15/2017 17,064.460	17,059	17,927
31392MM82 FREDDIE MAC 2466 DH 6.500% 15/JUN/2032	MONTHLY 6.500% 06/15/2032 90,292.310	93,029	101,672
31392T6Y8 FREDDIE MAC 2485 AE 5.500% 15/AUG/2017	MONTHLY 5.500% 08/15/2017 89,894.700	90,084	95,107
31392RW56 FREDDIE MAC 2492 GN 5.800% 15/AUG/2032	MONTHLY 5.800% 08/15/2032 266,606.050	263,857	286,253
31392V2R2 FREDDIE MAC 2494 CF 5.500% 15/SEP/2017	MONTHLY 5.500% 09/15/2017 39,640.730	39,963	42,239
31392VKE1 FREDDIE MAC 2497 OE 5.500% 15/SEP/2017	MONTHLY 5.500% 09/15/2017 52,593.960	55,306	56,030

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
31392UXQ2 FREDDIE MAC 2500 TE 5.500% 15/SEP/2017	MONTHLY 5.500% 09/15/2017 172,557.850	170,185	184,022
31392ULX0 FREDDIE MAC 2503 TG 5.500% 15/SEP/2017	MONTHLY 5.500% 09/15/2017 27,906.530	27,697	29,746
31392W3P3 FREDDIE MAC 2508 AQ-MAC 5.500% 15/OCT/20	MONTHLY 5.500% 10/15/2017 62,910.270	62,478	67,240
31393GAJ3 FREDDIE MAC 2538 CB 5.000% 15/DEC/2017	MONTHLY 5.000% 12/15/2017 170,841.590	163,007	181,313
31393GXT6 FREDDIE MAC 2541 JC 5.000% 15/DEC/2017	MONTHLY 5.000% 12/15/2017 107,102.280	105,663	113,635
31393HGW6 FREDDIE MAC 2543 YK-MAC 6.000% 15/DEC/20	MONTHLY 6.000% 12/15/2032 276,433.390	292,674	307,188
31393FQL3 FREDDIE MAC 2544 QC 5.000% 15/DEC/2017	MONTHLY 5.000% 12/15/2017 51,312.080	48,217	54,432
31393MGX3 FREDDIE MAC 2585 DG MAC 4.500% 15/MAR/20	MONTHLY 4.500% 03/15/2023 114,739.610	112,696	122,999
31393MW98 FREDDIE MAC 2586 WG 4.000% 15/MAR/2033	MONTHLY 4.000% 03/15/2033 1,900,000.000	1,911,875	1,999,064
31393PQA5 FREDDIE MAC 2606 AQ 5.000% 15/APR/2018	MONTHLY 5.000% 04/15/2018 84,606.520	87,709	86,960
31393QXY3 FREDDIE MAC 2610 VB 5.500% 15/JUL/2024	MONTHLY 5.500% 07/15/2024 99,640.900	97,287	108,673
31393RDS6 FREDDIE MAC 2613 BY 5.500% 15/MAY/2033	MONTHLY 5.500% 05/15/2033 494,616.500	531,288	540,553
31393VH61 FREDDIE MAC 2626 JA 3.500% 15/JUN/2023	MONTHLY 3.500% 06/15/2023 44,907.160	40,501	46,277
31393RLB4 FREDDIE MAC 2629 DB 5.000% 15/JUN/2023	MONTHLY 5.000% 06/15/2023 130,000.000	121,550	138,043
31394G4Y6 FREDDIE MAC 2648 BE 5.000% 15/JUL/2033	MONTHLY 5.000% 07/15/2033 63,493.760	59,243	66,433
31394GH22 FREDDIE MAC 2649 KA 4.500% 15/JUL/2018	MONTHLY 4.500% 07/15/2018 138,118.670	131,601	146,163

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
31394GJP9 FREDDIE MAC 2649 QH-MAC 4.500% 15/JUL/20	MONTHLY 4.500% 07/15/2018 239,452.240	231,895	252,499
31394HLY5 FREDDIE MAC 2663 BC-MAC 4.000% 15/AUG/20	MONTHLY 4.000% 08/15/2018 253,622.870	225,883	266,354
31394KCQ5 FREDDIE MAC 2690 TG 4.500% 15/APR/2032	MONTHLY 4.500% 04/15/2032 48,876.830	46,158	50,822
31394MJT8 FREDDIE MAC 2714 BQ 4.500% 15/DEC/2018	MONTHLY 4.500% 12/15/2018 475,728.160	465,247	503,618
31394PRY1 FREDDIE MAC 2744 VD 5.500% 15/FEB/2026	MONTHLY 5.500% 02/15/2026 1,219,794.820	1,341,393	1,333,779
31394PXG3 FREDDIE MAC 2756 NA 5.000% 15/FEB/2024	MONTHLY 5.000% 02/15/2024 716,940.610	677,733	773,750
31394WFQ6 FREDDIE MAC 2779 AY-MAC 4.500% 15/APR/20	MONTHLY 4.500% 04/15/2019 363,497.270	337,896	386,707
31394YH98 FREDDIE MAC 2793 PE 5.000% 15/MAY/2034	MONTHLY 5.000% 05/15/2034 1,463,000.000	1,340,017	1,570,680
31395AJY2 FREDDIE MAC 2810 ME 5.500% 15/JUN/2034	MONTHLY 5.500% 06/15/2034 610,000.000	667,950	670,023
31395HMH0 FREDDIE MAC 2877 PA 5.500% 15/JUL/2033	MONTHLY 5.500% 07/15/2033 88,772.090	93,163	93,635
31395HZQ6 FREDDIE MAC 2886 CK 5.000% 15/NOV/2019	MONTHLY 5.000% 11/15/2019 400,000.000	369,875	440,007
31395LK83 FREDDIE MAC 2920 HD 4.500% 15/JAN/2020	MONTHLY 4.500% 01/15/2020 890,984.560	805,367	947,337
31395PK27 FREDDIE MAC 2945 HB 5.000% 15/MAR/2020	MONTHLY 5.000% 03/15/2020 700,000.000	678,125	760,031
31395UVF5 FREDDIE MAC 2987 KG 5.000% 15/DEC/2034	MONTHLY 5.000% 12/15/2034 415,447.650	452,773	428,036
31395VG60 FREDDIE MAC 2989 TG-MAC 5.000% 15/JUN/20	MONTHLY 5.000% 06/15/2025 265,680.820	289,385	288,661
31395XZV0 FREDDIE MAC 3017 ML-MAC 5.000% 15/AUG/20	MONTHLY 5.000% 08/15/2035 472,000.000	516,840	509,448

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
31396GCR0 FREDDIE MAC 3084 BH 5.500% 15/DEC/2035	MONTHLY 5.500% 12/15/2035 1,200,000.000	1,333,313	1,306,415
31396GS85 FREDDIE MAC 3098 KG 5.500% 15/JAN/2036	MONTHLY 5.500% 01/15/2036 1,200,000.000	1,333,688	1,315,207
31396HVX4 FREDDIE MAC 3117 PL 5.000% 15/AUG/2034	MONTHLY 5.000% 08/15/2034 288,698.540	316,215	294,474
31396JLH6 FREDDIE MAC 3122 OP ZEROCPN 15/MAR/2036	MONTHLY 0.000% 03/15/2036 120,002.690	110,950	115,093
31396NUH7 FREDDIE MAC 3151 UC 5.500% 15/AUG/2035	MONTHLY 5.500% 08/15/2035 447,250.710	428,833	472,305
31397FP48 FREDDIE MAC 3289 ND 5.500% 15/JUN/2035	MONTHLY 5.500% 06/15/2035 41,278.910	44,285	42,543
31397FR79 FREDDIE MAC 3290 SB VARIABLE 15/MAR/2037	MONTHLY FLOATING 03/15/2037 169,363.910	17,310	22,079
31397GUS7 FREDDIE MAC 3305 TA 5.500% 15/APR/2027	MONTHLY 5.500% 04/15/2027 166,785.960	180,754	181,940
31397HF60 FREDDIE MAC 3319 PC 5.500% 15/JUN/2035	MONTHLY 5.500% 06/15/2035 1,101,110.510	1,046,055	1,112,596
31397PXH8 FREDDIE MAC 3405 PE 5.000% 15/JAN/2038	MONTHLY 5.000% 01/15/2038 750,000.000	825,469	812,294
31397RSZ0 FREDDIE MAC 3431 AT 5.000% 15/MAR/2023	MONTHLY 5.000% 03/15/2023 340,000.000	379,738	367,460
31398JUA9 FREDDIE MAC 3575 EB 4.00% 15/SEP/2024	MONTHLY 4.000% 09/15/2024 1,000,000.000	1,087,656	1,039,324
31398VXZ4 FREDDIE MAC 3653 HJ 5.000% 15/APR/2040	MONTHLY 5.000% 04/15/2040 458,943.200	498,384	498,878
3137A05F8 FREDDIE MAC 3677 PB 4.500% 15/MAY/2040	MONTHLY 4.500% 05/15/2040 800,000.000	890,000	845,980
3137GARP4 FREDDIE MAC 3740 SB VARIABLE 15/OCT/2040	MONTHLY FLOATING 10/15/2040 767,855.050	96,005	130,985
3137A26U0 FREDDIE MAC 3745 VE 4.000% 15/SEP/2029	MONTHLY 4.000% 09/15/2029 276,000.000	275,138	280,053

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
3137A7XV7 FREDDIE MAC 3827 BM 5.500% 15/AUG/2039	MONTHLY 5.500% 08/15/2039 879,342.030	966,452	958,860
3137A9DX1 FREDDIE MAC 3840 AX 4.000% 15/MAY/2037	MONTHLY 4.000% 05/15/2037 178,143.110	183,599	186,115
3137ABHD6 FREDDIE MAC 3874 DW 3.500% 15/JUN/2021	MONTHLY 3.500% 06/15/2021 500,000.000	499,258	526,653
3137AGLW8 FREDDIE MAC 3946 LN 3.500% 15/APR/2041	MONTHLY 3.500% 04/15/2041 173,216.270	175,436	181,889
3137ALQC6 FREDDIE MAC 4003 WV 3.500% 15/APR/2022	MONTHLY 3.500% 04/15/2022 168,777.470	173,630	175,125
3137B2NA4 FREDDIE MAC 4219 JA 3.500% 15/AUG/2039	MONTHLY 3.500% 08/15/2039 882,275.040	929,422	907,299
3837H0PQ0 GINNIE MAE REMIC TRUST 96-7 D 7.500% 16/	MONTHLY 7.500% 05/16/2026 240,924.760	255,684	276,177
3837H2FG9 GINNIE MAE REMIC TRUST 99-13 Z 7.500% 16	MONTHLY 7.500% 05/16/2029 130,900.400	136,401	146,225
3837H4ND3 GINNIE MAE 00-9 Z 8.000% 20/JUN/2030	MONTHLY 8.000% 06/20/2030 66,495.150	71,126	79,922
38373RZH5 GINNIE MAE 01-52 E 6.000% 20/OCT/2031	MONTHLY 6.000% 10/20/2031 102,235.440	103,897	113,666
38373WGH5 GINNIE MAE 2002-17 BX-MX 6.000% 20/MAR/2	MONTHLY 6.000% 03/20/2032 84,578.460	85,424	91,175
38373VWR7 GINNIE MAE 2002-69 PD 5.500% 20/OCT/2032	MONTHLY 5.500% 10/20/2032 178,000.000	195,021	197,060
38374HGZ7 GINNIE MAE 2004-55 MC 5.500% 20/JUL/2034	MONTHLY 5.500% 07/20/2034 474,000.000	526,065	523,816
38374HVR8 GINNIE MAE 2004-68 PO ZEROCPN 20/MAY/203	MONTHLY 0.000% 05/20/2031 38,211.880	39,468	38,120
38374JLG9 GINNIE MAE 2004-89 LS-MX VARIABLE 16/OCT	MONTHLY FLOATING 10/16/2034 97,214.890	100,131	151,445
38374MYT0 GINNIE MAE 2006-10 ZT 6.000% 20/MAR/2036	MONTHLY 6.000% 03/20/2036 1,808,024.070	2,185,685	2,033,091

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
38374MU98 GINNIE MAE 2006-17 TW 6.000% 20/APR/2036	MONTHLY 6.000% 04/20/2036 388,000.000	438,198	439,594
38375JMV4 GINNIE MAE 2007-00 CI VARIABLE 20/MAR/20	MONTHLY FLOATING 03/20/2037 366,903.420	33,014	55,148
38375L3P3 GINNIE MAE 2007-71 SB VARIABLE 20/JUL/20	MONTHLY FLOATING 07/20/2036 124,198.410	11,260	14,558
38374DKP3 GINNIE MAE 2007-81 SP VARIABLE 20/DEC/20	MONTHLY FLOATING 12/20/2037 368,148.620	41,215	62,282
38375PR78 GINNIE MAE 2008-20 PO ZEROCPN 20/SEP/203	MONTHLY 0.000% 09/20/2037 112,134.370	90,327	101,321
383742YJ6 GINNIE MAE 2008-23 IO MX 6.000% 20/FEB/2	MONTHLY 6.000% 02/20/2037 32,969.510	14,151	1,812
38373W7P7 GINNIE MAE 2008-25 SA VARIABLE 20/MAR/20	MONTHLY FLOATING 03/20/2038 570,759.000	47,545	85,230
38375XHK3 GINNIE MAE 2008-57 AI VARIABLE 20/JUL/20	MONTHLY FLOATING 07/20/2038 230,275.560	23,498	35,116
38375XHT4 GINNIE MAE 2008-62 SA VARIABLE 20/JUL/20	MONTHLY FLOATING 07/20/2038 182,946.740	17,599	26,201
38375PQ61 GINNIE MAE 2008-7 SP MX VARIABLE 20/OCT/	MONTHLY FLOATING 10/20/2037 82,325.900	76,777	98,448
38375XML5 GINNIE MAE 2008-71 SC VARIABLE 20/AUG/20	MONTHLY FLOATING 08/20/2038 46,083.980	4,679	6,800
38376JFW9 GINNIE MAE 2009-106 ST VARIABLE 20/FEB/2	MONTHLY FLOATING 02/20/2038 1,007,266.360	130,203	151,393
38374XC29 GINNIE MAE 2009-24 DS VARIABLE 20/MAR/20	MONTHLY FLOATING 03/20/2039 291,472.260	37,389	36,513
38374UF97 GINNIE MAE 2009-43 SA VARIABLE 20/JUN/20	MONTHLY FLOATING 06/20/2039 263,658.520	28,390	38,557
38373AGM2 GINNIE MAE 2009-72 SM VARIABLE 16/AUG/20	MONTHLY FLOATING 08/16/2039 250,616.770	38,027	39,520
38376LK65 GINNIE MAE 2011-97 WA VARIABLE 20/NOV/20	MONTHLY FLOATING 11/20/2038 233,050.420	264,367	258,857

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
36206TXU1 GNMA I MORTPASS 6.5% 15/APR/2026 SF PN#	MONTHLY 6.500% 04/15/2026 4,099.970	4,161	4,575
36206TXW7 GNMA I MORTPASS 6.5% 15/APR/2026 SF PN#	MONTHLY 6.500% 04/15/2026 8,560.430	8,689	9,549
36206UPC7 GNMA I MORTPASS 6.5% 15/APR/2026 SF PN#	MONTHLY 6.500% 04/15/2026 7,447.980	7,560	8,310
36207AUK6 GNMA I MORTPASS 6.5% 15/APR/2026 SF PN#	MONTHLY 6.500% 04/15/2026 4,869.990	4,943	5,433
36206TXR8 GNMA I MORTPASS 6.5% 15/MAR/2026 SF PN#	MONTHLY 6.500% 03/15/2026 12,991.560	13,186	14,499
36206DQC4 GNMA I MORTPASS 6% 15/MAR/2026 SF PN# 40	MONTHLY 6.000% 03/15/2026 4,234.280	4,213	4,708
36206H6A1 GNMA I MORTPASS 7.5% 15/AUG/2026 SF PN#	MONTHLY 7.500% 08/15/2026 16,179.070	16,851	17,276
36204DH28 GNMA I MORTPASS 7.5% 15/DEC/2023 SF PN#	MONTHLY 7.500% 12/15/2023 6,501.470	6,804	7,186
36207FUM1 GNMA I MORTPASS 7.5% 15/JUN/2026 SF PN#	MONTHLY 7.500% 06/15/2026 3,836.250	3,996	3,898
36208ST85 GNMA I MORTPASS 7.5% 15/MAR/2028 SF PN#	MONTHLY 7.500% 03/15/2028 4,478.510	4,663	4,495
36204CK75 GNMA I MORTPASS 7.5% 15/NOV/2023 SF PN#	MONTHLY 7.500% 11/15/2023 4,034.980	4,223	4,108
36224PR26 GNMA I MORTPASS 7.5% 15/OCT/2022 SF PN#	MONTHLY 7.500% 10/15/2022 3,210.060	3,360	3,541
36203LBV3 GNMA I MORTPASS 7.5% 15/OCT/2023 SF PN#	MONTHLY 7.500% 10/15/2023 1,938.260	2,029	2,173
36207SH22 GNMA I MORTPASS 7.5% 15/OCT/2026 SF PN#	MONTHLY 7.500% 10/15/2026 20,605.050	21,461	20,844
36203SSX6 GNMA I MORTPASS 7% 15/SEP/2023 SF PN# 35	MONTHLY 7.000% 09/15/2023 28,275.480	29,247	30,994
36225BK23 GNMA I MORTPASS 8% 15/DEC/2017 SP PN# 78	MONTHLY 8.000% 12/15/2017 10,994.510	11,737	11,855

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
36225ALU2 GNMA I MORTPASS 8% 15/DEC/2023 SP PN# 78	MONTHLY 8.000% 12/15/2023 41,089.950	43,594	48,426
36224FUB4 GNMA I MORTPASS 8% 15/JUN/2022 SF PN# 32	MONTHLY 8.000% 06/15/2022 8,355.250	8,864	8,734
36225AE63 GNMA I MORTPASS 9.5% 15/AUG/2022 SP PN#	MONTHLY 9.500% 08/15/2022 6,600.240	7,205	7,247
36225ATF7 GNMA I MORTPASS 9.5% 15/DEC/2021 SP PN#	MONTHLY 9.500% 12/15/2021 7,181.720	7,839	7,876
36218DEH2 GNMA I MORTPASS 9.5% 15/JUL/2017 SF PN#	MONTHLY 9.500% 07/15/2017 5,968.690	6,584	5,999
362159BH7 GNMA I MORTPASS 9.5% 15/JUN/2016 SF PN#	MONTHLY 9.500% 06/15/2016 1,340.950	1,479	1,347
36216X3U3 GNMA I MORTPASS 9.5% 15/OCT/2016 SF PN#	MONTHLY 9.500% 10/15/2016 1,387.770	1,531	1,394
36225AAS9 GNMA I MORTPASS 9.5% 15/OCT/2024 SP PN#	MONTHLY 9.500% 10/15/2024 870.910	961	925
362202WC3 GNMA I MORTPASS 9.5% 15/SEP/2020 SF PN#	MONTHLY 9.500% 09/15/2020 8,119.440	8,863	8,404
36217GUM7 GNMA I MORTPASS 9% 15/JAN/2020 SF PN# 19	MONTHLY 9.000% 01/15/2020 16,248.490	17,645	18,020
36202EWE5 GNMA II GTD 6% MTG BDS 20/SEP/2038 USD10	MONTHLY 6.000% 09/20/2038 484,405.590	542,231	545,436
36207CC97 GNMA POOL 7.50% BDS 15/JAN/2027 USD1000	MONTHLY 7.500% 01/15/2027 12,692.460	13,220	13,158
38375LV72 GNMA REMIC TRUST 2007-72 US 20/NOV/2037	MONTHLY FLOATING 11/20/2037 203,919.020	23,476	34,439
38376WGQ2 GNMA REMIC TRUST 2010-14 QP 6.000% 20/DE	MONTHLY 6.000% 12/20/2039 215,307.740	231,960	229,006
38375PX30 GNMA 2008-29 PO ZEROCPN 17/FEB/2033	MONTHLY 0.000% 02/17/2033 126,995.740	110,546	116,925
38374JA97 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	MONTHLY FLOATING 11/16/2034 68,974.000	66,646	84,146

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
38375KYH9 GOVT NATIONAL MORTGAGE ASSOCN FLTG RATE	MONTHLY FLOATING 07/20/2037 374,684.640	36,077	69,054
38374TC69 GOVT NATIONAL MORTGAGE ASSOCN MTG BDS 20	MONTHLY FLOATING 03/20/2039 270,875.450	28,026	31,357
38374JXC5 GOVT NATIONAL MORTGAGE ASSOCN MTG BDS 20	MONTHLY FLOATING 10/20/2034 346,341.900	29,621	50,374
38374L3B5 GOVT NATIONAL MORTGAGE ASSOCN MTG BDS 20	MONTHLY FLOATING 09/20/2035 802,961.890	78,914	126,412
38375LD23 GOVT NATIONAL MORTGAGE ASSOCN VAR BDS 20	MONTHLY FLOATING 11/20/2037 310,072.200	26,828	45,451
3837H1RM5 GOVT NATIONAL MORTGAGE ASSOCN VAR MTG BD	MONTHLY FLOATING 07/16/2028 317,707.400	30,554	56,684
38375JTD7 GOVT NATIONAL MORTGAGE ASSOCN VAR MTG BD	MONTHLY FLOATING 04/16/2037 209,017.120	20,325	33,643
38375KCL4 GOVT NATIONAL MORTGAGE ASSOCN VAR MTG BD	MONTHLY FLOATING 05/20/2037 328,073.050	42,267	49,437
38375K3J9 GOVT NATIONAL MORTGAGE ASSOCN VAR MTG BD	MONTHLY FLOATING 08/20/2037 290,145.210	36,811	54,301
38375LGF1 GOVT NATIONAL MORTGAGE ASSOCN VAR MTG BD	MONTHLY FLOATING 09/20/2037 48,471.040	55,681	68,565
38375QKS7 GOVT NATIONAL MORTGAGE ASSOCN VAR MTG BD	MONTHLY FLOATING 05/16/2038 599,073.820	48,295	103,638
38375DUZ9 GOVT NATIONAL MORTGAGE ASSOCN VAR MTG BD	MONTHLY FLOATING 09/20/2038 266,874.160	32,924	33,585
38375Y2X9 GOVT NATIONAL MORTGAGE ASSOCN VAR MTG BD	MONTHLY FLOATING 12/20/2038 206,867.380	12,470	26,781
38375DYP7 GOVT NATIONAL MORTGAGE ASSOCN VAR MTG BD	MONTHLY FLOATING 12/20/2038 486,273.040	78,996	78,572
38374TXN9 GOVT NATIONAL MORTGAGE ASSOCN VAR MTG BD	MONTHLY FLOATING 03/20/2039 300,379.510	29,972	42,461
38374UVQ1 GOVT NATIONAL MORTGAGE ASSOCN VAR MTG BD	MONTHLY FLOATING 06/20/2039 345,841.300	35,452	47,282

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
38376CXX2 GOVT NATIONAL MORTGAGE ASSOCN 0% MTG BDS	MONTHLY 0.000% 11/16/2037 158,822.940	148,500	136,807
38377NF41 GOVT NATIONAL MORTGAGE ASSOCN 0% MTG BDS	MONTHLY 0.000% 12/20/2040 467,977.760	425,444	372,554
38373RTN9 GOVT NATIONAL MORTGAGE ASSOCN 6.5% MTG B	MONTHLY 6.500% 08/20/2031 508,029.150	529,873	573,351
38373MDN7 GOVT NATIONAL MORTGAGE ASSOCN 6.500% MTG	MONTHLY 6.500% 06/20/2032 286,094.660	301,796	326,010
38374NQA8 GOVT NATL MTG ASSO FR CMO 20/SEP/2033 US	MONTHLY FLOATING 09/20/2033 153,626.790	15,463	8,741
656836AA1 NA DEVELOPMENT BANK 4.325% 11/FEB/2020	SEMI-ANN. 4.375% 02/11/2020 2,600,000.000	2,694,068	2,714,310
76116EHG8 RESOLUTION FDG FED BK CPN STRP INT PMT 1	SEMI-ANN. 0.000% 10/15/2026 6,300,000.000	3,006,675	3,766,077
76116FAB3 RESOLUTION FDG FED BK PRIN STP PRN PMT 1	SEMI-ANN. 0.000% 01/15/2030 300,000.000	159,864	152,976
76116FAA5 RESOLUTION FUNDING CORP BOND ZERO CPN 15	SEMI-ANN. 0.000% 10/15/2019 1,600,000.000	1,394,880	1,389,296
76116FAC1 RESOLUTION FUNDING CORP STRIP INT PAYMEN	SEMI-ANN. 0.000% 04/15/2030 31,700,000.000	12,775,702	16,031,958
83162CQH9 SMALL BUS ADMIN GTD DEV PTC DB06-20F 5.8	SEMI-ANN. 5.820% 06/01/2026 853,074.360	885,598	940,549
880591EJ7 TENN VALLEY AUTHORITY 4.625% 15/SEP/2060	SEMI-ANN. 4.625% 09/15/2060 2,033,000.000	1,852,238	1,818,376
880591EH1 TENN VALLEY AUTHORITY 5.25% 15/SEP/2039	SEMI-ANN. 5.250% 09/15/2039 121,000.000	120,805	129,145
880591EQ1 TENNESSEE VALLEY AUTHORITY BOND FIXED 1.	SEMI-ANN. 1.750% 10/15/2018 122,000.000	121,419	121,242
880591DZ2 TENNESSEE VALLEY AUTHORITY 5.375% NTS 01	SEMI-ANN. 5.375% 04/01/2056 1,000,000.000	1,044,670	1,026,020
880591CS9 TENNESSEE VALLEY AUTHORITY 5.88% DEB 01/	SEMI-ANN. 5.880% 04/01/2036 300,000.000	397,977	347,526

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
880591DM1 TENNESSEE VALLEY AUTHORITY 7.125% 01/MAY	SEMI-ANN. 7.125% 05/01/2030 5,200,000.000	6,884,722	6,797,648
912828ET3 TSY INFL IX N/B VAR 15/JAN/2016	FLOATING 01/15/2016 2,700,000.000	3,067,970	3,388,080
912803BP7 U S TREAS BD STRIPPED PRIN PMT PRIN PMT1	SEMI-ANN. 0.000% 08/15/2028 1,000,000.000	610,389	580,160
912803DN0 U S TREAS BD STRIPPED PRIN PMT PRIN PMT1	SEMI-ANN. 0.000% 08/15/2040 10,500,000.000	3,960,770	3,536,190
912803CK7 U S TREAS BD STRIPPED PRIN PMT PRIN PMT1	SEMI-ANN. 0.000% 02/15/2031 200,000.000	108,096	103,156
912803DA8 U S TREAS BD STRIPPED PRIN PMT PRIN PMT1	SEMI-ANN. 0.000% 05/15/2037 5,000,000.000	2,271,790	1,959,150
912803BJ1 U S TREAS BD STRIPPED PRIN PMT PRIN PMT1	SEMI-ANN. 0.000% 11/15/2026 2,900,000.000	1,876,764	1,834,569
912803BV4 U S TREAS BD STRIPPED PRIN PMT PRIN PMT1	SEMI-ANN. 0.000% 11/15/2028 1,600,000.000	962,710	917,792
912803DJ9 U S TREAS BD STRIPPED PRIN PMT PRIN PMT1	SEMI-ANN. 0.000% 11/15/2039 2,800,000.000	1,146,847	976,892
912803DY6 U S TREAS BD STRIPPED PRIN PMT 0.000%15/	SEMI-ANN. 0.000% 08/15/2042 6,910,000.000	2,117,155	2,101,331
912833LL2 U S TREAS SEC STRIPPED INT PMT INT PMT 1	SEMI-ANN. 0.000% 02/15/2023 2,000,000.000	776,440	1,511,640
9128337P9 U S TREAS SEC STRIPPED INT PMT INT PMT 1	SEMI-ANN. 0.000% 05/15/2031 3,200,000.000	1,746,460	1,608,640
912833KJ8 U S TREAS SEC STRIPPED INT PMT TINT 15/A	SEMI-ANN. 0.000% 08/15/2016 14,559,000.000	13,929,612	14,314,554
912833KG4 U S TREAS SEC STRIPPED INT PMT TINT 15/F	SEMI-ANN. 0.000% 02/15/2016 500,000.000	295,830	495,230
9128337V6 U S TREAS SEC STRIPPED INT PMT TINT 15/M	SEMI-ANN. 0.000% 05/15/2034 8,800,000.000	3,017,234	3,872,616
912833KF6 U S TREAS SEC STRIPPED INT PMT TINT 15/N	SEMI-ANN. 0.000% 11/15/2015 7,441,000.000	4,545,287	7,391,220

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
912810FB9 UNITED STATES OF AMER TREAS BONDS 6.125*	SEMI-ANN. 6.125* 11/15/2027 5,100,000.000	7,250,152	6,636,375
912810RC4 UNITED STATES OF AMERICA BOND FIXED 3.62	SEMI-ANN. 3.625* 08/15/2043 2,940,000.000	2,805,607	2,762,681
912810RD2 UNITED STATES OF AMERICA BOND FIXED 3.75	SEMI-ANN. 3.750* 11/15/2043 17,000,000.000	16,747,163	16,431,520
912803DM2 UNITED STATES OF AMERICA BOND ZERO CPN 1	SEMI-ANN. 0.000* 05/15/2040 3,000,000.000	1,294,835	1,023,180
912828WE6 UNITED STATES OF AMERICA NOTES FIXED 2.7	SEMI-ANN. 2.750* 11/15/2023 20,000,000.000	19,899,300	19,565,600
912828DM9 UNITED STATES OF AMERICA NOTES FIXED 4*	SEMI-ANN. 4.000* 02/15/2015 12,000,000.000	12,616,440	12,509,040
912810QV3 UNITED STATES TREAS BDS TIPS VAR 15/FEB/	FLOATING 02/15/2042 1,600,000.000	1,715,822	1,329,545
912810QX9 UNITED STATES TREAS BDS 2.75*15/AUG/2042	SEMI-ANN. 2.750* 08/15/2042 1,045,000.000	1,023,373	827,995
912810QY7 UNITED STATES TREAS BDS 2.75*15/NOV/2042	SEMI-ANN. 2.750* 11/15/2042 1,410,000.000	1,274,599	1,114,788
912810RB6 UNITED STATES TREAS BDS 2.875*15/MAY/204	SEMI-ANN. 2.875* 05/15/2043 3,280,000.000	2,799,099	2,658,342
912810QU5 UNITED STATES TREAS BDS 3.125* 15/FEB/20	SEMI-ANN. 3.125* 02/15/2042 77,665,000.000	80,641,656	66,961,986
912810QZ4 UNITED STATES TREAS BDS 3.125*15/FEB/204	SEMI-ANN. 3.125* 02/15/2043 8,000,000.000	6,962,500	6,850,000
912810QT8 UNITED STATES TREAS BDS 3.125*15/NOV/204	SEMI-ANN. 3.125* 11/15/2041 23,125,000.000	23,845,743	19,974,219
912810QW1 UNITED STATES TREAS BDS 3*15/MAY/2042	SEMI-ANN. 3.000* 05/15/2042 2,000,000.000	1,716,039	1,677,180
912810QL5 UNITED STATES TREAS BDS 4.25*15/NOV/2040	SEMI-ANN. 4.250* 11/15/2040 17,000,000.000	20,476,708	18,091,740
912810QD3 UNITED STATES TREAS BDS 4.375*15/NOV/203	SEMI-ANN. 4.375* 11/15/2039 13,400,000.000	14,606,016	14,562,048

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
912810QE1 UNITED STATES TREAS BDS 4.625% 15/FEB/20	SEMI-ANN. 4.625% 02/15/2040 1,700,000.000	2,160,766	1,919,946
912828KM1 UNITED STATES TREAS NTS TIPS 1.25% 15/AP	FLOATING 04/15/2014 300,000.000	337,462	333,210
912828SY7 UNITED STATES TREAS NTS 0.625%31/MAY/201	SEMI-ANN. 0.625% 05/31/2017 13,000,000.000	12,880,490	12,830,350
912828VA5 UNITED STATES TREAS NTS 1.125%30/APR/202	SEMI-ANN. 1.125% 04/30/2020 5,000,000.000	4,746,100	4,673,050
912828SD3 UNITED STATES TREAS NTS 1.25%31/JAN/2019	SEMI-ANN. 1.250% 01/31/2019 6,000,000.000	5,858,227	5,851,380
912828SV3 UNITED STATES TREAS NTS 1.75%15/MAY/2022	SEMI-ANN. 1.750% 05/15/2022 5,000,000.000	4,745,700	4,623,450
912828UB4 UNITED STATES TREAS NTS 1%30/NOV/2019	SEMI-ANN. 1.000% 11/30/2019 12,575,000.000	12,163,390	11,815,596
912828RC6 UNITED STATES TREAS NTS 2.125%15/AUG/202	SEMI-ANN. 2.125% 08/15/2021 5,000,000.000	4,950,941	4,843,750
912828MA5 UNITED STATES TREAS NTS 2.75% 30/NOV/201	SEMI-ANN. 2.750% 11/30/2016 24,000,000.000	24,946,361	25,370,640
912810FG8 USA TREASURY BDS 5.25% 15/FEB/2029 USD10	SEMI-ANN. 5.250% 02/15/2029 1,300,000.000	1,640,285	1,564,875
912810FF0 USA TREASURY BDS 5.25% 15/NOV/2028 USD10	SEMI-ANN. 5.250% 11/15/2028 600,000.000	754,314	722,346
912810EW4 USA TREASURY BDS 6.00% 15/FEB/2026 USD10	SEMI-ANN. 6.000% 02/15/2026 21,750,000.000	30,375,710	27,765,180
912810EQ7 USA TREASURY BDS 6.25% 15/AUG/2023 USD10	SEMI-ANN. 6.250% 08/15/2023 14,500,000.000	18,642,594	18,625,685
912810ET1 USA TREASURY BDS 7.625% 15/FEB/2025 USD1	SEMI-ANN. 7.625% 02/15/2025 2,405,000.000	3,830,295	3,435,759
912810EH7 USA TREASURY BDS 7.875% 15/FEB/2021 USD1	SEMI-ANN. 7.875% 02/15/2021 3,150,000.000	4,090,987	4,285,985
911760TM8 VENDEE MORTGAGE TRUST 2003-2 2003-2 Z 5%	MONTHLY 5.000% 05/15/2033 830,381.580	916,923	904,531

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
92262BAF2 VENDEE MORTGAGE TRUST 2011-2 DZ 3.750% 1	MONTHLY 3.750% 10/15/2041 1,092,096.150	982,900	1,016,659
92260MAH6 VENDEE MTG TR REMIC PASSTHRU CTF 1996-1	MONTHLY 6.750% 02/15/2026 61,873.470	67,029	70,832
911760GT7 VENDEE US DEPT VETERAN AFFAIRS 01/SEP/19	MONTHLY 7.250% 09/15/2025 175,078.970	180,315	200,086
38375QX87 2008-51 PG 0.000% 20/JUN/2038	MONTHLY 5.000% 06/20/2038 165,923.310	178,264	178,583
TOTAL U.S. GOVERNMENT SECURITIES		568,609,648	553,518,882
CORPORATE DEBT INSTRUMENTS: PREFERRED -----			
010392EZ7 ALABAMA POWER CO 6.125% SNR NTS 15/MAY/2 RATINGS: A2 A	SEMI-ANN. 6.125% 05/15/2038 596,000.000	654,931	704,385
013716AU9 ALCAN INC BONDS DUE 15/DEC/2033 6.125 RATINGS: A3 BBB+	SEMI-ANN. 6.125% 12/15/2033 200,000.000	255,020	225,070
12667FLY9 ALTERNATIVE LOAN TRUST 2004-16 2-A-2 5.0 RATINGS: A1 AAA	MONTHLY 5.000% 08/25/2019 983.830	1,003	982
02581FYE3 AMERICAN EXPRESS CENTURION 6% MTN 13/SEP RATINGS: A2 BBB+	SEMI-ANN. 6.000% 09/13/2017 250,000.000	281,063	286,818
0258M0CZ0 AMERICAN EXPRESS CREDIT CORP 5.125% BDS RATINGS: A2 BBB+	SEMI-ANN. 5.125% 08/25/2014 75,000.000	80,954	77,284
026874AZ0 AMERICAN INTERNATIONAL GROUP INC 6.25% N RATINGS: A3 A-	SEMI-ANN. 6.250% 05/01/2036 1,975,000.000	2,089,006	2,288,591
031162AZ3 AMGEN INC 5.7% SRN 01/FEB/2019 USD1000 RATINGS: A3 A+	SEMI-ANN. 5.700% 02/01/2019 80,000.000	79,822	92,192
046003JU4 ASSOCIATES CORP OF NORTH AMERICA 6.95% B RATINGS: A3 A	SEMI-ANN. 6.950% 11/01/2018 191,000.000	200,848	227,254
046353AD0 ASTRAZENECA PLC NOTES FIXED 6.45% 15/SEP RATINGS: A1 AA-	SEMI-ANN. 6.450% 09/15/2037 860,000.000	1,119,260	1,025,653
00206RAJ1 AT&T INC 5.5% BDS 01/FEB/2018 USD1000 RATINGS: A2 A	SEMI-ANN. 5.500% 02/01/2018 300,000.000	299,340	337,704

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
00206RAS1 AT&T INC 6.55% 15/FEB/2039 RATINGS: A2 A	SEMI-ANN. 6.550% 02/15/2039 4,342,000.000	4,881,185	4,929,473
05950XAE6 BANC AMER COML MTG TRUST 2006-2 5.414% C RATINGS: AAA AAA	MONTHLY 5.414% 09/10/2047 325,000.000	350,911	352,637
05947U4C9 BANC AMERICA COMMERCIAL MORTGAGE TR VAR RATINGS: AAA AAA	MONTHLY FLOATING 09/10/2047 121,413.220	121,831	121,537
05947UR91 BANC OF AMERICA COMMERCIAL MORTGAGE INC RATINGS: AAA A	MONTHLY 4.727% 07/10/2043 240,000.000	209,400	249,350
05948XSR3 BANC OF AMERICA MORTGAGE SECURITIES 2003 RATINGS: AAA	MONTHLY 4.750% 09/25/2018 236,506.860	236,655	243,741
05950WAF5 BANC OF AMERICA MORTGAGE SECURITIES 5.63 RATINGS: AAA AA	MONTHLY 5.634% 07/10/2046 250,000.000	240,000	271,004
06050TJZ6 BANK OF AMERICA CORP BDS 15/OCT/2036 USD RATINGS: A1 A	SEMI-ANN. 6.000% 10/15/2036 1,263,000.000	1,191,729	1,449,495
59018YN64 BANK OF AMERICA CORP MEDIUM TERM NOTE FI RATINGS: A2 A	SEMI-ANN. 6.875% 04/25/2018 1,100,000.000	1,156,411	1,300,607
06051GDX4 BANK OF AMERICA CORP 5.65% BDS 01/MAY/20 RATINGS: A2 A	SEMI-ANN. 5.650% 05/01/2018 240,000.000	226,766	273,185
06051GEA3 BANK OF AMERICA CORP 6.5% BDS 01/AUG/201 RATINGS: A2 A	SEMI-ANN. 6.500% 08/01/2016 363,000.000	408,429	409,860
064149A64 BANK OF NOVA SCOTIA 3.4% NTS 22/JAN/2015 RATINGS: AA1 AA-	SEMI-ANN. 3.400% 01/22/2015 82,000.000	81,895	84,596
06423KAA9 BANK ONE CAPITAL III 8.75% PRF STK 01/SE RATINGS: A2 BBB+	SEMI-ANN. 8.750% 09/01/2030 1,875,000.000	2,222,528	2,402,719
06739FFZ9 BARCLAYS BANK PLC 5.2 SNR NTS 10/JUL/201 RATINGS: AA3 AA-	SEMI-ANN. 5.200% 07/10/2014 150,000.000	163,715	153,746
06739GAE9 BARCLAYS BANK PLC 6.05% SUBORD NTS 04/DE RATINGS: BAA1 A	SEMI-ANN. 6.050% 12/04/2017 200,000.000	199,466	223,596
071813AU3 BAXTER INTL INC 4.625% 15/MAR/2015 RATINGS: A3 A+	SEMI-ANN. 4.625% 03/15/2015 125,000.000	121,016	131,031
05531FAA1 BB&T CORP 5.7% LN STK 30/APR/2014 USD100 RATINGS: A1 A	SEMI-ANN. 5.700% 04/30/2014 190,000.000	208,111	193,276

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
07387ACJ2 BEAR STEARNS ARM TRUST 2005-1 VAR 25/AUG RATINGS: A1 AAA	MONTHLY FLOATING 08/25/2035 121,823.240	117,712	121,888
079860AG7 BELLSOUTH CORP 5.20% 15/SEP/2014 RATINGS: A1 A	SEMI-ANN. 5.200% 09/15/2014 45,000.000	49,877	46,467
084664BE0 BERKSHIRE HATHAWAY FINANCE CORP 5.4% SNR RATINGS: AA2 AA+	SEMI-ANN. 5.400% 05/15/2018 200,000.000	199,708	230,046
084664BL4 BERKSHIRE HATHAWAY FINANCE CORP 5.75% GT RATINGS: AA2 AA+	SEMI-ANN. 5.750% 01/15/2040 790,000.000	879,033	873,890
055451AG3 BHP BILLITON FINANCE USA LTD 5.50% GTD S RATINGS: A1 A+	SEMI-ANN. 5.500% 04/01/2014 200,000.000	221,496	202,550
055451AH1 BHP BILLITON FINANCE USA LTD 6.5% GTD SN RATINGS: A1 A+	SEMI-ANN. 6.500% 04/01/2019 100,000.000	114,166	119,889
09247XAC5 BLACKROCK INC 6.25% NTS 15/SEP/2017 USD1 RATINGS: A1 A+	SEMI-ANN. 6.250% 09/15/2017 100,000.000	110,122	116,027
097023AS4 BOEING CO 6.625% DEB 15/FEB/2038 USD1000 RATINGS: A2 A	SEMI-ANN. 6.625% 02/15/2038 250,000.000	334,908	320,053
12189TAZ7 BURLINGTON NORTHERN SANTA FE CORP 6.15% RATINGS: A3 BBB+	SEMI-ANN. 6.150% 05/01/2037 4,900,000.000	5,412,606	5,578,650
12189TAR5 BURLINGTON NORTHERN SANTA FE CORP 7.95% RATINGS: A3 BBB+	SEMI-ANN. 7.950% 08/15/2030 250,000.000	301,475	326,020
12189TAA2 BURLINGTON NORTHERN SANTA FE CORP 7% BDS RATINGS: A3 BBB+	SEMI-ANN. 7.000% 12/15/2025 558,000.000	545,596	685,503
136375BQ4 CANADIAN NATL RAILWAY 6.375% 15/NOV/2037 RATINGS: A3 A-	SEMI-ANN. 6.375% 11/15/2037 3,250,000.000	3,574,870	3,959,248
141781AX2 CARGILL INC 6% 27/NOV/2017 144A RATINGS: A2 A	SEMI-ANN. 6.000% 11/27/2017 300,000.000	353,650	342,543
14912L4D0 CATERPILLAR FINANCIAL SERVICES CORP 7.05 RATINGS: A2 A	SEMI-ANN. 7.050% 10/01/2018 200,000.000	199,346	241,298
14912L4E8 CATERPILLAR FINANCIAL SERVICES CORP 7.15 RATINGS: A2 A	SEMI-ANN. 7.150% 02/15/2019 150,000.000	149,745	184,385
125094AC6 CDP FINANCIAL 5.6% 25/NOV/2039 RATINGS: AAA AAA	SEMI-ANN. 5.600% 11/25/2039 1,230,000.000	1,533,281	1,375,915

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
12669F3A9 CHL MORTGAGE PASS-THROUGH TRUST 2004-HYB RATINGS: AA1 AAA	MONTHLY FLOATING 04/20/2035 10,734.040	9,993	10,879
171232AS0 CHUBB CORP 6.5% NTS 15/MAY/2038 USD1000 RATINGS: A2 A+	SEMI-ANN. 6.500% 05/15/2038 4,000,000.000	4,100,682	4,940,560
171232AQ4 CHUBB CORP 6% SNR NTS 11/MAY/2037 USD100 RATINGS: A2 A+	SEMI-ANN. 6.000% 05/11/2037 1,765,000.000	1,933,691	2,061,802
17275RAF9 CISCO SYSTEMS INC 5.5% BDS 15/JAN/2040 U RATINGS: A1 A+	SEMI-ANN. 5.500% 01/15/2040 425,000.000	494,586	449,663
17275RAC6 CISCO SYSTEMS INC 5.5% BDS 22/FEB/2016 U RATINGS: A1 A+	SEMI-ANN. 5.500% 02/22/2016 250,000.000	258,213	275,033
17275RAD4 CISCO SYSTEMS INC 5.90% BDS 15/FEB/2039 RATINGS: A1 A+	SEMI-ANN. 5.900% 02/15/2039 200,000.000	197,162	222,356
17305EDE2 CITIBANK CREDIT CARD ISSUANCE TRUST RATINGS: AAA AAA	SEMI-ANN. 5.300% 03/15/2018 260,000.000	254,963	285,331
17305EDY8 CITIBANK CREDIT CARD ISSUANCE TRUST RATINGS: AAA AAA	SEMI-ANN. 5.650% 09/20/2019 300,000.000	298,305	343,604
173067GZ6 CITIGROUP COMMERCIAL MORTGAGE TRUST 2005 RATINGS: AAA AAA	MONTHLY FLOATING 05/15/2043 340,000.000	340,344	353,986
172967CQ2 CITIGROUP INC 5% NTS 15/SEP/2014 USD1000 RATINGS: BAA1 A-	SEMI-ANN. 5.000% 09/15/2014 500,000.000	474,400	514,240
172967BL4 CITIGROUP INC 6.625% BDS 15/JUN/2032 USD RATINGS: BAA1 A-	SEMI-ANN. 6.625% 06/15/2032 5,425,000.000	5,720,934	6,036,072
172967EP2 CITIGROUP INC 6.875% SNR NTS 05/MAR/2038 RATINGS: A3 A	SEMI-ANN. 6.875% 03/05/2038 1,618,000.000	1,732,163	1,989,655
172967EH0 CITIGROUP INC 6% SNR 15/AUG/2017 USD1000 RATINGS: A3 A	SEMI-ANN. 6.000% 08/15/2017 6,000.000	6,063	6,839
172967EW7 CITIGROUP INC 8.125% BDS 15/JUL/2039 USD RATINGS: A3 A	SEMI-ANN. 8.125% 07/15/2039 340,000.000	475,266	476,915
172967EV9 CITIGROUP INC 8.50% BDS 22/MAY/2019 USD1 RATINGS: A3 A	SEMI-ANN. 8.500% 05/22/2019 800,000.000	1,015,318	1,025,272
12572QAD7 CME GROUP INC 5.75% BDS 15/FEB/2014 USD1 RATINGS: AA3 AA	SEMI-ANN. 5.750% 02/15/2014 135,000.000	147,461	135,791

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
20173MAE0 COMMERCIAL MORTGAGE TRUST FR CMO 10/JUL/ RATINGS: AAA A+	MONTHLY FLOATING 07/10/2038 490,940.260	562,799	536,279
20825CAP9 CONOCOPHILLIPS 5.9% BDS 15/MAY/2038 USD1 RATINGS: A1 A	SEMI-ANN. 5.900% 05/15/2038 2,175,000.000	2,610,609	2,552,950
20825CAQ7 CONOCOPHILLIPS 6.5% NTS 01/FEB/2039 USD1 RATINGS: A1 A	SEMI-ANN. 6.500% 02/01/2039 5,533,000.000	5,862,318	6,938,493
21079NAA9 CONTINENTAL AIRLINES 2007-1 CLASS A PASS RATINGS: BAA1 A	SEMI-ANN. 5.983% 04/19/2022 128,994.770	136,573	140,927
22303QAH3 CONVIDIEN INTERNATIONAL FINANCE SA 6.55% RATINGS: BAA1 A	SEMI-ANN. 6.550% 10/15/2037 3,600,000.000	3,698,806	4,419,900
12667FQL2 COUNTRYWIDE ALTERNATIVE LOAN TRUST SER 2 RATINGS: AA2 AAA	MONTHLY 5.700% 09/25/2034 45,878.570	40,430	46,402
12667FJL0 COUNTRYWIDE ALTERNATIVE LOAN TST 5% CMO RATINGS: A2 AAA	MONTHLY 5.000% 07/25/2019 234,109.970	233,607	242,974
126673BC5 COUNTRYWIDE HOME LOAN TRUST 2004-3N RATINGS: AA1 AA+	MONTHLY FLOATING 10/25/2034 137,453.380	131,955	128,279
22546QAA5 CREDIT SUISSE AG 5.5% BDS 01/MAY/2014 US RATINGS: AA1 A+	SEMI-ANN. 5.500% 05/01/2014 500,000.000	550,770	508,150
22540VWZ1 CSFB ABS TRUST 2002-HE A-F VARIABLE 25/A RATINGS: AAA AAA	MONTHLY 5.510% 08/25/2032 4,481.730	4,648	4,931
12667FDC6 CWALT INC 12667FDC6 5% 25/MAY/2019 RATINGS: A2 AAA	MONTHLY 5.000% 05/25/2019 64,355.340	64,918	65,798
2515A0Q30 DEUTSCHE BANK AG 3.875% LN STK 18/AUG/20 RATINGS: AA3 A+	SEMI-ANN. 3.875% 08/18/2014 150,000.000	149,414	153,147
25746UBD0 DOMINION RESOURCES INC 7.00% 15/JUN/2038 RATINGS: BAA2 A-	SEMI-ANN. 7.000% 06/15/2038 650,000.000	859,411	816,660
263534BT5 DU PONT DE NEMOURS 6% BDS 15/JUL/2018 US RATINGS: A2 A	SEMI-ANN. 6.000% 07/15/2018 250,000.000	255,490	290,233
263901AB6 DUKE ENERGY INDIANA INC 6.45% MTG BDS 01 RATINGS: A2 A	SEMI-ANN. 6.450% 04/01/2039 380,000.000	514,303	469,543
285659AF5 ELECTRONIC DATA SYSTEMS CORP 7.45% MED T RATINGS: A2 A	SEMI-ANN. 7.450% 10/15/2029 2,500,000.000	3,044,575	2,812,800

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
29268BAC5 ENEL FINANCE INT 6.8% BDS 15/SEP/2037 US RATINGS: A2 A-	SEMI-ANN. 6.800% 09/15/2037 3,640,000.000	3,638,244	3,772,933
29268BAF8 ENEL FINANCE INTL SA 6.00% 07/OCT/2039 G RATINGS: A2 A-	SEMI-ANN. 6.000% 10/07/2039 1,250,000.000	1,178,650	1,198,913
30161MAG8 EXELON GENERATION CO LLC 6.25% 01/OCT/20 RATINGS: A3 BBB	SEMI-ANN. 6.250% 10/01/2039 770,000.000	888,441	780,310
31359KH75 FANNIE MAE REMIC TRUST 96-51 E 7.250% 18 RATINGS: AAA N/R	MONTHLY 7.250% 11/18/2026 12,223.690	12,583	14,035
31331FAX9 FEDERAL EXPRESS CORP 1998 PASS THROUGH T RATINGS: A2 A+	SEMI-ANN. 6.720% 07/15/2023 993,845.510	1,041,411	1,145,311
31331FRA8 FEDERAL EXPRESS CORP 1999 PASS THROUGH T RATINGS: A2 A+	SEMI-ANN. 7.650% 07/15/2024 182,180.190	190,606	220,438
337358BD6 FIRST UNION CORP 6.55% SUB DEBS 15/OCT/2 RATINGS: A2 A+	SEMI-ANN. 6.550% 10/15/2035 200,000.000	210,056	223,858
337358BA2 FIRST UNION CORP 7.5% SUB NOTES 15/APR/2 RATINGS: A2 A+	SEMI-ANN. 7.500% 04/15/2035 200,000.000	214,150	247,898
341081EZ6 FLORIDA POWER & LIGHT CO 5.55% BDS 01/NO RATINGS: AA3 A	SEMI-ANN. 5.550% 11/01/2017 70,000.000	69,980	79,760
341081FA0 FLORIDA POWER & LIGHT 5.95% 01/FEB/2038 RATINGS: AA3 A	SEMI-ANN. 5.950% 02/01/2038 265,000.000	263,558	310,532
36962G3A0 GEN ELEC CAP CORP 6.15% MTN 07/AUG/2037 RATINGS: AA2 AA+	SEMI-ANN. 6.150% 08/07/2037 5,050,000.000	4,400,090	5,891,734
36962GXZ2 GENERAL ELECTRIC CAPITAL CORP CALLABLE M RATINGS: AA2 AA+	SEMI-ANN. 6.750% 03/15/2032 6,180,000.000	6,983,116	7,652,756
36962G3P7 GENERAL ELECTRIC CAPITAL CORP 5.875% BDS RATINGS: AA2 AA+	SEMI-ANN. 5.875% 01/14/2038 400,000.000	452,080	455,644
36962G4B7 GENERAL ELECTRIC CAPITAL CORP 6.875% BDS RATINGS: AA2 AA+	SEMI-ANN. 6.875% 01/10/2039 1,550,000.000	1,864,642	1,992,680
36962GLF9 GENERAL ELECTRIC CAPITAL CORP 6.9% BDS 1 RATINGS: AA2 AA+	SEMI-ANN. 6.900% 09/15/2015 300,000.000	345,105	329,199
377372AE7 GLAXOSMITHKLINE CAPITAL 6.375% BDS 15/MA RATINGS: A1 A+	SEMI-ANN. 6.375% 05/15/2038 235,000.000	303,305	287,628

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
36185NYY0 GMACM MORTGAGE LOAN TRUST VAR MTG BDS 19 RATINGS: AAA AAA	MONTHLY FLOATING 10/19/2033 62,586.790	59,844	63,454
38141EA58 GOLDMAN SACHS GROUP INC 5.375% 15/MAR/20 RATINGS: A1 A	SEMI-ANN. 5.375% 03/15/2020 1,200,000.000	1,243,574	1,334,556
38141GCU6 GOLDMAN SACHS GROUP INC 6.1250% DUE 15/F RATINGS: A1 A	SEMI-ANN. 6.125% 02/15/2033 400,000.000	421,144	449,936
38141EA25 GOLDMAN SACHS GROUP INC 7.5% SRN 15/FEB/ RATINGS: A1 A	SEMI-ANN. 7.500% 02/15/2019 700,000.000	815,957	852,579
38141GFD1 GOLDMAN SACHS GROUP INC/THE NOTES FIXED RATINGS: A2 A-	SEMI-ANN. 6.750% 10/01/2037 870,000.000	960,985	967,919
36228CTH6 GS MORTGAGE SECURITIES CORPORATION II VA RATINGS: AAA AAA	MONTHLY FLOATING 08/10/2038 387,391.260	416,930	391,272
36228FC38 GSAA TRUST 2004-NC1 2004-NC AF-6 VARIABL RATINGS: AAA	MONTHLY FLOATING 11/25/2033 24,167.480	19,455	24,783
36229RJT7 GSR MTG LOAN TRUST 2001-1 36229RJT7 3% 2 RATINGS: AAA	MONTHLY 3.000% 09/25/2032 14,412.780	13,152	14,221
406216AY7 HALLIBURTON CO 7.45% BDS 15/SEP/2039 USD RATINGS: A2 A	SEMI-ANN. 7.450% 09/15/2039 250,000.000	297,012	336,480
40431XAA0 HOUSEHOLD HOME EQUITY LOAN TRUS 2007-3 ' RATINGS: AA2 AAA	MONTHLY FLOATING 11/20/2036 220,636.450	189,196	218,958
4042Q1AD9 HSBC BANK US 7% BDS 15/JAN/2039 USD25000 RATINGS: A1 AA-	SEMI-ANN. 7.000% 01/15/2039 1,555,000.000	1,813,991	1,945,632
40429CCS9 HSBC FINANCE CORP NOTES FIXED 5% 30/JUN/ RATINGS: A3 A	SEMI-ANN. 5.000% 06/30/2015 480,000.000	516,101	507,226
404280AG4 HSBC HLDGS 6.5% BDS 02/MAY/2036 USD10000 RATINGS: A1 A	SEMI-ANN. 6.500% 05/02/2036 3,575,000.000	3,766,826	4,234,695
404280AH2 HSBC HLDGS 6.5% BDS 15/SEP/2037 USD1000 RATINGS: A1 A	SEMI-ANN. 6.500% 09/15/2037 6,750,000.000	6,764,183	7,983,495
459200GM7 INTERNATIONAL BUS MACH CORP 7.625% BDS 1 RATINGS: A1 A+	SEMI-ANN. 7.625% 10/15/2018 100,000.000	99,628	124,627
466247K93 JP MORGAN MORTGAGE TRUST FLTG RTE NTS 25 RATINGS: A3 AAA	MONTHLY FLOATING 11/25/2033 277,435.190	275,181	279,217

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
48121CVZ6 JPMORGAN CHASE BANK NATL ASS 6% NTS 05/J RATINGS: AA2 A+	SEMI-ANN. 6.000% 07/05/2017 1,575,000.000	1,711,190	1,775,513
487836AT5 KELLOGG CO 7.45% BDS 01/APR/2031 USD1000 RATINGS: A3 BBB+	SEMI-ANN. 7.450% 04/01/2031 200,000.000	254,880	252,268
494368BC6 KIMBERLY-CLARK CORP 6.625% BDS 01/AUG/20 RATINGS: A2 A	SEMI-ANN. 6.625% 08/01/2037 250,000.000	343,427	313,363
500472AC9 KONINKLIJKE PHILIPS ELECTRONICS NV 6.875 RATINGS: A3 A-	SEMI-ANN. 6.875% 03/11/2038 5,750,000.000	6,151,410	6,987,400
500472AB1 KONINKLIJKE PHILIPS NV 5.75% SNR NTS 11/ RATINGS: A3 A-	SEMI-ANN. 5.750% 03/11/2018 100,000.000	113,294	114,404
52108HZY3 LB UBS COMMERCIAL MORTGAGE TRUST 4.367% RATINGS: AAA AAA	MONTHLY 4.367% 03/15/2036 76,803.990	80,860	76,933
532457BE7 LILLY(ELI)& CO 4.2% SRN 06/MAR/2014 USD1 RATINGS: A1 AA	SEMI-ANN. 4.200% 03/06/2014 120,000.000	119,946	120,790
564760CA2 MANUFACTURERS & TRADERS TRUST CO 6.625% RATINGS: A3 A-	SEMI-ANN. 6.625% 12/04/2017 450,000.000	448,992	520,961
575767AG3 MASS MUTUAL LIFE 8.875% BDS 01/JUN/2039 RATINGS: A1 AA-	SEMI-ANN. 8.875% 06/01/2039 980,000.000	1,466,511	1,404,399
576433UE4 MASTR ADJ RATE MTGS TR 2004-13 MTG PASST RATINGS: AAA AAA	MONTHLY FLOATING 04/21/2034 106,454.790	101,664	109,029
59023VAA8 MERRILL LYNCH & CO INC 7.75% BDS 14/MAY/ RATINGS: A3 A-	SEMI-ANN. 7.750% 05/14/2038 1,400,000.000	1,439,564	1,807,498
59156RAJ7 METLIFE INC 6.375% 15/JUN/2034 RATINGS: A3 A-	SEMI-ANN. 6.375% 06/15/2034 200,000.000	228,780	236,534
59156RAR9 METLIFE INC 6.817% DEB 15/AUG/2018 USD10 RATINGS: A3 A-	SEMI-ANN. 6.817% 08/15/2018 160,000.000	160,560	191,430
595620AH8 MIDAMERICAN ENERGY CO 5.3% SNR NTS 15/MA RATINGS: A2 A-	SEMI-ANN. 5.300% 03/15/2018 75,000.000	74,743	84,998
5899292M9 MLCC MTG INVESTORS INC 5899292M9 25/OCT/ RATINGS: AAA AAA	MONTHLY FLOATING 10/25/2028 144,845.900	140,319	143,196
61747YCJ2 MORGAN STANLEY CALLABLE MEDIUM TERM NOTE RATINGS: A2 A	SEMI-ANN. 5.625% 09/23/2019 860,000.000	881,319	977,553

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
61745MA52 MORGAN STANLEY CAP I INC 2004-3 MTG PASS RATINGS: AAA AAA	MONTHLY FLOATING 04/25/2034 311,591.900	328,729	324,416
61745MT45 MORGAN STANLEY CAPITAL I 4.97% 14/APR/20 RATINGS: AAA	MONTHLY 4.970% 04/14/2040 124,524.550	131,646	126,047
61748AAE6 MORGAN STANLEY 4.75% SUB NTS 01/APR/2014 RATINGS: A3 A-	SEMI-ANN. 4.750% 04/01/2014 75,000.000	74,347	75,596
617446H51 MORGAN STANLEY 5.55% BDS 27/APR/2017 USD RATINGS: A2 A	SEMI-ANN. 5.550% 04/27/2017 250,000.000	237,210	278,493
61744YAD0 MORGAN STANLEY 5.95% MTN 28/DEC/2017 USD RATINGS: A2 A	SEMI-ANN. 5.950% 12/28/2017 650,000.000	728,767	742,638
61747YCE3 MORGAN STANLEY 6% SNR NTS 28/APR/2015 US RATINGS: A2 A	SEMI-ANN. 6.000% 04/28/2015 400,000.000	433,148	426,012
61980AAD5 MOTIVA ENTERPRISES LLC 6.85% 15/JAN/2040 RATINGS: A2 A	SEMI-ANN. 6.850% 01/15/2040 675,000.000	856,670	827,888
637432DC6 NATIONAL RURAL UTILITIES 4.75% 01/MAR/20 RATINGS: A1 A+	SEMI-ANN. 4.750% 03/01/2014 206,000.000	204,132	207,471
63858SBC2 NATIONSBANK CORP MTN SUB NT BE PUT RATINGS: A3 A-	SEMI-ANN. 6.975% 03/07/2037 500,000.000	554,800	570,125
64952GAF5 NEW YORK LIFE INSURANCE 6.75% BDS 15/NOV RATINGS: AA2 AA	SEMI-ANN. 6.750% 11/15/2039 1,380,000.000	1,716,788	1,683,365
654902AC9 NOKIA CORP 6.625% BDS 15/MAY/2039 USD100 RATINGS: A2 A	SEMI-ANN. 6.625% 05/15/2039 3,975,000.000	4,008,212	3,905,438
668131AA3 NORTHWESTERN MUTUAL LIFE 6.063% 26/MAR/2 RATINGS: AA2 AA	SEMI-ANN. 6.063% 03/30/2040 1,295,000.000	1,508,074	1,454,945
68402LAC8 ORACLE CORP 5.25% SNR NTS 15/JAN/2016 US RATINGS: A2 A	SEMI-ANN. 5.250% 01/15/2016 240,000.000	236,604	261,984
68389XAC9 ORACLE CORP 5.75% NTS 15/APR/2018 USD100 RATINGS: A2 A	SEMI-ANN. 5.750% 04/15/2018 200,000.000	199,906	231,114
694308GL5 PACIFIC GAS & ELECTRIC CO 5.625% SNR NTS RATINGS: A3 BBB+	SEMI-ANN. 5.625% 11/30/2017 250,000.000	250,020	283,245
694308GQ4 PACIFIC GAS & ELECTRIC CO 6.25% BDS 01/M RATINGS: A3 BBB+	SEMI-ANN. 6.250% 03/01/2039 2,600,000.000	3,029,190	2,982,538

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
713409AC4 PEPSI BOTTLING GROUP INC 7% SNR NTS 01/M RATINGS: A2 A	SEMI-ANN. 7.000% 03/01/2029 150,000.000	214,136	188,883
724479AH3 PITNEY BOWES INC 6.25% BDS 15/MAR/2019 U RATINGS: A1 A	SEMI-ANN. 6.250% 03/15/2019 1,725,000.000	1,890,608	1,928,964
693476BJ1 PNC FUNDING CORP 5.125% NTS 08/FEB/2020 RATINGS: A3 A	SEMI-ANN. 5.125% 02/08/2020 235,000.000	258,744	263,943
693476AT0 PNC FUNDING CORP 5.25% 15/NOV/2015 RATINGS: BAA1 A-	SEMI-ANN. 5.250% 11/15/2015 165,000.000	157,118	177,187
693476BB8 PNC FUNDING CORP 5.625% NTS 01/FEB/2017 RATINGS: BAA1 A-	SEMI-ANN. 5.625% 02/01/2017 160,000.000	175,741	177,600
73755LAF4 POTASH CORP OF SASKATCHEWAN INC 6.50% BD RATINGS: BAA1 A-	SEMI-ANN. 6.500% 05/15/2019 400,000.000	487,657	474,656
737679DB3 POTOMAC ELECTRIC POWER CO 6.5% SNR NTS 1 RATINGS: A3 BBB+	SEMI-ANN. 6.500% 11/15/2037 200,000.000	199,502	248,152
74005PAS3 PRAXAIR INC 4.375% SRN 31/MAR/2014 USD10 RATINGS: A2 A	SEMI-ANN. 4.375% 03/31/2014 150,000.000	149,526	151,445
74254PAK8 PRINCIPAL LIFE INC FNDG RATINGS: AA3 A+	SEMI-ANN. 5.100% 04/15/2014 198,000.000	197,663	200,643
742651DJ8 PRIVATE EXPORT FUNDING 4.300% 15/DEC/202 RATINGS: AAA AA+	SEMI-ANN. 4.300% 12/15/2021 1,400,000.000	1,447,600	1,520,904
742718CB3 PROCTOR AND GAMBLE CO 5.50% DUE 01/FEB/2 RATINGS: AA3 AA-	SEMI-ANN. 5.500% 02/01/2034 180,000.000	173,601	201,208
74456QAS5 PUBLIC SERVICE ELECTRIC & GAS CO 5.3% MT RATINGS: A2 A-	SEMI-ANN. 5.300% 05/01/2018 575,000.000	617,599	649,802
755111AP6 RAYTHEON CO 7% BDS 01/NOV/2028 USD1000 RATINGS: BAA1 A-	SEMI-ANN. 7.000% 11/01/2028 2,000,000.000	2,165,360	2,402,080
76110HRA9 RESIDENTIAL ACCREDIT LOANS INC 5% MTG BD RATINGS: AA1	MONTHLY 5.000% 03/25/2019 71,750.550	74,710	74,080
76111J5B6 RFMSI SERIES TRUST 2003-S1 4-A-7 4.500% RATINGS: AAA AAA	MONTHLY 4.500% 12/25/2032 373,853.570	333,723	384,816
771196AU6 ROCHE HLDGS INC 7% BDS 01/MAR/2039 USD'1 RATINGS: A2 AA-	SEMI-ANN. 7.000% 03/01/2039 6,025,000.000	7,072,375	7,900,884

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
81744FFJ1 SEQUOIA MORTGAGE TRUST 2004-1 RATINGS: AA3 AAA	MONTHLY FLOATING 12/20/2034 313,071.190	296,635	303,462
81744FB85 SEQUOIA MTG TRUST 2004-5 A1 20/JUN/2034 RATINGS: AAA AAA	MONTHLY FLOATING 06/20/2034 5,383.550	5,434	5,323
822582AJ1 SHELL INTERNATIONAL FIN 4.30% 22/SEP/201 RATINGS: AA1 AA	SEMI-ANN. 4.300% 09/22/2019 100,000.000	99,654	109,435
822582AN2 SHELL INTERNATIONAL FIN 5.50% 25/MAR/204 RATINGS: AA1 AA	SEMI-ANN. 5.500% 03/25/2040 1,175,000.000	1,400,882	1,305,355
822582AD4 SHELL INTERNATIONAL FINANCE BV NOTES FIX RATINGS: AA1 AA	SEMI-ANN. 6.375% 12/15/2038 2,500,000.000	2,773,595	3,104,975
828807CD7 SIMON PROPERTY GROUP INC 5.65% NTS 01/FE RATINGS: A3 A-	SEMI-ANN. 5.650% 02/01/2020 173,000.000	194,669	196,698
828807BT3 SIMON PROPERTY GROUP INC 6.1% NTS 01/MAY RATINGS: A3 A-	SEMI-ANN. 6.100% 05/01/2016 100,000.000	84,908	110,430
828807BZ9 SIMON PROPERTY GROUP INC 6.125% BDS 30/M RATINGS: A3 A-	SEMI-ANN. 6.125% 05/30/2018 100,000.000	116,534	115,781
842400FJ7 SOUTHERN CAL EDISON 5.5% BDS 15/AUG/2018 RATINGS: A1 A	SEMI-ANN. 5.500% 08/15/2018 100,000.000	99,432	114,475
842400FL2 SOUTHERN CALIFORNIA EDISON CO 6.05% BDS RATINGS: A1 A	SEMI-ANN. 6.050% 03/15/2039 100,000.000	99,181	117,421
842400EB5 SOUTHERN CALIFORNIA EDISON CO 6.65% NTS RATINGS: A3 BBB+	SEMI-ANN. 6.650% 04/01/2029 200,000.000	228,968	237,382
86359BAA9 STRUCTURED ASSET SECURITIES CORP 2003-33 RATINGS: AA2 AAA	MONTHLY 5.500% 10/25/2033 92,199.240	90,125	94,332
86359BB89 STRUCTURED ASSET SECURITIES CORP 2003-37 RATINGS: AA2 AAA	MONTHLY FLOATING 12/25/2033 69,903.470	69,576	69,478
86787GAG7 SUNTRUST BANKS INC 5% NTS 01/SEP/2015 US RATINGS: A3 BBB	SEMI-ANN. 5.000% 09/01/2015 380,000.000	379,491	402,610
878091BC0 TEACHERS INSURANCE & ANNUITY ASSOC 6.85% RATINGS: AA2 AA	SEMI-ANN. 6.850% 12/16/2039 1,300,000.000	1,633,684	1,604,707
020002AS0 THE ALLSTATE CORPORATION 5.5% 09/MAY/203 RATINGS: A3 A-	SEMI-ANN. 5.550% 05/09/2035 650,000.000	726,092	710,515

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
884903BH7 THOMSON REUTERS CORP 5.85% 15/APR/2040 RATINGS: BAA1 A-	SEMI-ANN. 5.850% 04/15/2040 250,000.000	295,825	253,518
8935268Z9 TRANSCANADA PIPELINES 7.625% BDS 15/JAN/ RATINGS: A3 A-	SEMI-ANN. 7.625% 01/15/2039 130,000.000	138,470	173,518
89417EAD1 TRAVELERS COMPANIES INC 6.25% BDS 15/JUN RATINGS: A2 A-	SEMI-ANN. 6.250% 06/15/2037 2,375,000.000	2,349,240	2,847,079
792860AK4 TRAVELERS COMPANIES INC 6.75% BDS 20/JUN RATINGS: A2 A-	SEMI-ANN. 6.750% 06/20/2036 350,000.000	392,595	438,988
89420GAE9 TRAVELERS PROP CAS 6.375% BDS 15/MAR/203 RATINGS: A2 A-	SEMI-ANN. 6.375% 03/15/2033 1,050,000.000	1,216,263	1,264,032
893939AE8 TRAVELERS PROPERTY CASUALTY 7.75% SNR NT RATINGS: A2 A-	SEMI-ANN. 7.750% 04/15/2026 150,000.000	191,081	191,244
90261XFA5 UBS AG STAMFORD 5.75% SNR MTN 25/APR/201 RATINGS: AA3 A+	SEMI-ANN. 5.750% 04/25/2018 293,000.000	320,848	336,379
91324PBK7 UNITED HEALTH GROUP INC 6.875% 15/FEB/20 RATINGS: BAA1 A-	SEMI-ANN. 6.875% 02/15/2038 1,800,000.000	2,434,464	2,241,846
911308AA2 UNITED PARCEL SERVICE INC 8.375% DEB 01/ RATINGS: AA3 AA-	SEMI-ANN. 8.375% 04/01/2020 150,000.000	193,872	194,046
91324PAR3 UNITEDHEALTH GROUP INC 5.8% BDS 15/MAR/2 RATINGS: BAA1 A-	SEMI-ANN. 5.800% 03/15/2036 4,125,000.000	3,340,125	4,537,789
90333WAB4 US BANK NATIONAL ASSOC MINNEA 6.3% NTS 0 RATINGS: AA2 A+	SEMI-ANN. 6.300% 02/04/2014 1,653,000.000	1,899,710	1,661,116
92344GAM8 VERIZON COMMUNICATIONS INC NOTES FIXED 7 RATINGS: A3 A	SEMI-ANN. 7.750% 12/01/2030 350,000.000	452,953	447,034
92343VAF1 VERIZON COMMUNICATIONS INC 6.25% BDS 01/ RATINGS: A3 A	SEMI-ANN. 6.250% 04/01/2037 675,000.000	805,052	748,008
92343VAK0 VERIZON COMMUNICATIONS INC 6.4% BDS 15/F RATINGS: A3 A	SEMI-ANN. 6.400% 02/15/2038 125,000.000	156,986	140,371
362320AT0 VERIZON COMMUNICATIONS INC 8.75% NTS 01/ RATINGS: BAA1 A	SEMI-ANN. 8.750% 11/01/2021 314,000.000	405,660	397,496
927804FC3 VIRGINIA ELECTRIC & POWER CO SER'B' 5.95 RATINGS: BAA1 A-	SEMI-ANN. 5.950% 09/15/2017 100,000.000	99,612	115,307

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
927804FF6 VIRGINIA ELECTRIC & POWER CO 5.4% SNR NT RATINGS: BAA1 A-	SEMI-ANN. 5.400% 04/30/2018 300,000.000	299,325	340,503
927804FG4 VIRGINIA ELECTRIC & POWER CO 8.875% DEB RATINGS: BAA1 A-	SEMI-ANN. 8.875% 11/15/2038 2,540,000.000	3,611,350	3,919,372
92857WAP5 VODAFONE GROUP BDS 5.625% 27/FEB/2017 US RATINGS: BAA1 A-	SEMI-ANN. 5.625% 02/27/2017 150,000.000	168,399	167,802
92857WAG5 VODAFONE GROUP PLC 5.00 15/SEP/2015 RATINGS: BAA1 A-	SEMI-ANN. 5.000% 09/15/2015 150,000.000	130,253	160,394
92857WAQ3 VODAFONE GROUP 6.15% NTS 27/FEB/2037 USD RATINGS: BAA1 A-	SEMI-ANN. 6.150% 02/27/2037 150,000.000	199,643	162,566
92976BBW1 WACHOVIA BANK COMMERCIAL MTG TST FRN CMO RATINGS: AAA AAA	MONTHLY FLOATING 12/15/2044 400,000.000	449,875	425,800
92976GAG6 WACHOVIA BANK 5.85% BDS 01/FEB/2037 USD1 RATINGS: AA3 AA-	SEMI-ANN. 5.850% 02/01/2037 2,000,000.000	2,256,733	2,283,420
92976GAJ0 WACHOVIA BANK 6.6% BDS 15/JAN/2038 USD10 RATINGS: AA3 AA-	SEMI-ANN. 6.600% 01/15/2038 8,865,000.000	8,965,770	11,030,631
931142CM3 WAL-MART STORES INC 6.2% BDS 15/APR/2038 RATINGS: AA2 AA	SEMI-ANN. 6.200% 04/15/2038 3,750,000.000	4,375,434	4,506,938
931142CK7 WAL-MART STORES INC 6.5% BDS 15/AUG/2037 RATINGS: AA2 AA	SEMI-ANN. 6.500% 08/15/2037 4,000,000.000	4,227,800	4,969,280
92922FJF6 WAMU MORTGAGE PASS THROUGH CERTIFICATES RATINGS: AAA AAA	MONTHLY FLOATING 10/25/2033 98,864.970	98,803	99,426
92922FBV9 WAMU MORTGAGE PASS-THROUGH TRUST 92922FB RATINGS: A1 AAA	MONTHLY FLOATING 09/25/2033 86,419.880	85,480	87,199
92922FAS7 WAMU MTG PASS THROUGH CTFB MTG BDS 25/AU RATINGS: AAA AAA	MONTHLY FLOATING 08/25/2033 288,154.930	285,363	288,561
94973VAL1 WELLPOINT INC 5.85% NTS 15/JAN/2036 USD1 RATINGS: BAA1 A-	SEMI-ANN. 5.850% 01/15/2036 8,810,000.000	8,101,980	9,501,409
92976GAH4 WELLS FARGO BANK NA 6% MTN 15/NOV/2017 U RATINGS: AA3 AA-	SEMI-ANN. 6.000% 11/15/2017 300,000.000	342,219	346,170
94980MAB4 WELLS FARGO MORTGAGE BACKED SEC TST VAR RATINGS: A1 AAA	MONTHLY FLOATING 09/25/2034 445,263.130	417,135	449,482

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
949779AB8 WELLS FARGO MORTGAGE BACKED SECURITIES T RATINGS: AAA AAA	MONTHLY FLOATING 12/25/2034 94,151.100	87,561	94,863
961214BK8 WESTPAC BANKING CORP 4.875% 19/NOV/2019 RATINGS: AA1 AA	SEMI-ANN. 4.875% 11/19/2019 161,000.000	160,886	178,652
976656CB2 WISCONSIN ELECTRIC POWER CO 6.25% BDS 01 RATINGS: A1 A-	SEMI-ANN. 6.250% 12/01/2015 400,000.000	432,392	441,392
983024AN0 WYETH 5.95% BDS 01/APR/2037 USD2000 RATINGS: A1 AA	SEMI-ANN. 5.950% 04/01/2037 935,000.000	1,183,271	1,083,843
TOTAL CORPORATE DEBT INSTRUMENTS: PREFERRED		209,790,873	227,938,966
CORPORATE DEBT INSTRUMENTS: ALL OTHER -----			
00038AAB9 ABB TREASURY CENTER USA INC 4% NTS 15/JU	SEMI-ANN. 4.000% 06/15/2021 630,000.000	656,945	646,204
00287YAM1 ABBVIE INC 4.4% BDS 06/NOV/2042 USD2000	SEMI-ANN. 4.400% 11/06/2042 530,000.000	488,178	494,315
00287YAD1 ABBVIE 4.4% BDS 06/NOV/2042 USD2000 144A	SEMI-ANN. 4.400% 11/06/2042 830,000.000	821,401	774,116
00751YAC0 ADVANCE AUTO PARTS INC CALLABLE NOTES FI	SEMI-ANN. 4.500% 12/01/2023 255,000.000	254,210	251,828
001055AF9 AFLAC INC 6.45% BDS 15/AUG/2040 USD1000	SEMI-ANN. 6.450% 08/15/2040 900,000.000	1,065,978	1,058,940
001192AG8 AGL CAPITAL CORP 5.25% NTS 15/AUG/2019 U RATINGS: BAA1 BBB+	SEMI-ANN. 5.250% 08/15/2019 100,000.000	101,160	111,898
001192AH6 AGL CAPITAL CORP 5.875% BDS 15/MAR/2041	SEMI-ANN. 5.875% 03/15/2041 73,000.000	72,878	80,069
008916AJ7 AGRIUM INC 6.125% BDS 15/JAN/2041 USD200	SEMI-ANN. 6.125% 01/15/2041 100,000.000	107,185	107,633
010392FK9 ALABAMA POWER CO CALLABLE NOTES FIXED 3.	SEMI-ANN. 3.550% 12/01/2023 61,000.000	60,827	59,869
012873AK1 ALBERTA ENERGY CO 7.375% NTS 01/NOV/2031 RATINGS: BAA2 BBB+	SEMI-ANN. 7.375% 11/01/2031 200,000.000	243,588	234,816

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
020002AZ4 ALLSTATE CORP 3.15% BDS 15/JUN/2023 USD2	SEMI-ANN. 3.150% 06/15/2023 1,220,000.000	1,175,470	1,156,975
02005EAC4 ALLY AUTO RCVBLS 0.85000% MTG BDS 15/AUG	MONTHLY 0.850% 08/15/2016 208,000.000	207,993	208,564
02005KAD0 ALLY AUTO RCVBLS 1.14% MTG BDS 15/JUN/20	MONTHLY 1.140% 06/15/2016 337,000.000	336,950	338,914
02006AAC1 ALLY AUTO RECEIVABLES TR MTG BDS 15/MAY/	MONTHLY 0.740% 04/15/2016 228,805.640	228,791	229,202
02005MAE2 ALLY AUTO RECEIVABLES TR 1.55% BDS 17/AU	MONTHLY 1.550% 08/17/2015 86,106.970	86,076	86,337
02005BAC0 ALLY AUTO RECEIVABLES TR 2012-5 0.62% MT	MONTHLY 0.620% 03/15/2017 241,000.000	240,947	241,129
02005JAC3 ALLY AUTO RECEIVABLES TRUST 2011-3 0.970	MONTHLY 0.970% 08/17/2015 23,477.170	23,475	23,495
02006EAC3 ALLY AUTO RECEIVABLES TRUST 2012-4 A3 0.	MONTHLY 0.590% 01/17/2017 159,000.000	158,984	159,141
02006KAC9 ALLY AUTO RECEIVABLES TRUST 2013-SN1 A-3	MONTHLY 0.720% 05/20/2016 206,000.000	205,990	206,104
02006JAB4 ALLY AUTO RECEIVABLES TRUST 2013-1 A-3 0	MONTHLY 0.630% 05/15/2017 230,682.000	230,656	230,745
02006MAC5 ALLY AUTO RECEIVABLES TRUST 2013-2 2013-	MONTHLY 0.790% 01/15/2018 172,000.000	171,993	171,843
03027KAB6 AMER TOWER CORP 3.5% BDS 31/JAN/2023 USD	SEMI-ANN. 3.500% 01/31/2023 80,000.000	70,826	72,939
023767AA4 AMERICAN AIRLINES 2011-1 CLASS A PASS TH	SEMI-ANN. 5.250% 07/31/2022 47,098.930	47,099	49,925
025816BD0 AMERICAN EXPRESS CO FRN 02/DEC/2022 USD1	SEMI-ANN. 2.650% 12/02/2022 1,207,000.000	1,346,290	1,119,698
0258MODE6 AMERICAN EXPRESS CREDIT CORP 1.75% BDS 1	SEMI-ANN. 1.750% 06/12/2015 200,000.000	204,208	203,228
026874CY1 AMERICAN INTERNATIONAL GROUP INC CALLABL	SEMI-ANN. 4.125% 02/15/2024 59,000.000	58,963	58,353

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
03040WAK1 AMERICAN WATER CAPITAL CORP CALLABLE NOT	SEMI-ANN. 3.850% 03/01/2024 240,000.000	239,042	237,106
03040WAD7 AMERICAN WATER WORKS CO INC 6.593% SNR N RATINGS: BAA2 BBB+	SEMI-ANN. 6.593% 10/15/2037 100,000.000	117,872	121,294
03064PAC5 AMERICREDIT AUTO REC TRUST 1.17% MTG BDS	MONTHLY 1.170% 01/08/2016 23,830.770	23,828	23,846
03063XAD7 AMERICREDIT AUTOMOBILE RECEIVABLES TRUST	MONTHLY 0.670% 06/08/2017 128,000.000	127,980	127,955
03065EAD7 AMERICREDIT AUTOMOBILE RECEIVABLES TRUST	MONTHLY 0.900% 09/10/2018 117,966.000	117,950	117,924
031162BK5 AMGEN INC 5.15% SNR 15/NOV/2041 USD1000	SEMI-ANN. 5.150% 11/15/2041 1,820,000.000	1,799,993	1,813,248
031162BP4 AMGEN INC 5.375% BDS 15/MAY/2043 USD1000	SEMI-ANN. 5.375% 05/15/2043 2,500,000.000	2,442,175	2,566,800
031162BH2 AMGEN INC 5.65% BDS 15/JUN/2042 USD1000	SEMI-ANN. 5.650% 06/15/2042 705,000.000	789,260	746,623
032511BC0 ANADARKO PETROLEUM 8.7% BDS 15/MAR/2019 RATINGS: BAA3 BBB-	SEMI-ANN. 8.700% 03/15/2019 200,000.000	197,798	253,214
035229DC4 ANHEUSER -BUSCH COS INC 6.45% 01/SEP/203 RATINGS: BAA2 BBB+	SEMI-ANN. 6.450% 09/01/2037 105,000.000	141,084	127,894
03523TAP3 ANHEUSER BUSCH INBEV WORLDWIDE INC 6.375 RATINGS: BAA2 BBB+	SEMI-ANN. 6.375% 01/15/2040 230,000.000	296,873	280,572
03523TBL1 ANHEUSER BUSCH 1.5% BDS 14/JUL/2014 USD1	SEMI-ANN. 1.500% 07/14/2014 382,000.000	383,351	384,177
03523TBQ0 ANHEUSER BUSCH 3.75% BDS 15/JUL/2042 USD	SEMI-ANN. 3.750% 07/15/2042 420,000.000	359,713	356,198
035242AB2 ANHEUSER-BUSCH INBEV FINANCE INC NOTES F	SEMI-ANN. 4.000% 01/17/2043 440,000.000	437,866	391,156
03523TBP2 ANHEUSER-BUSCH INBEV WORLDWIDE INC NOTES	SEMI-ANN. 2.500% 07/15/2022 1,770,000.000	1,761,469	1,637,197
00184AAC9 AOL TIME WARNER INC 7.625% BDS 15/APR/20 RATINGS: BAA2 BBB	SEMI-ANN. 7.625% 04/15/2031 4,000,000.000	4,366,096	5,062,280

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
00184AAG0 AOL TIME WARNER INC 7.7% BDS 01/MAY/2032 RATINGS: BAA2 BBB	SEMI-ANN. 7.700% 05/01/2032 6,675,000.000	7,685,412	8,570,500
037389AU7 AON FINANCIAL SERVICES 6.25% BDS 30/SEP/	SEMI-ANN. 6.250% 09/30/2040 83,000.000	82,240	94,914
037411BC8 APACHE CORP 4.25% BDS 15/JAN/2044 USD100	SEMI-ANN. 4.250% 01/15/2044 855,000.000	847,647	768,705
037411BA2 APACHE CORP 4.75% BDS 15/APR/2043 USD100	SEMI-ANN. 4.750% 04/15/2043 225,000.000	232,686	218,239
037411AW5 APACHE CORP 5.1% BDS 01/SEP/2040 USD1000	SEMI-ANN. 5.100% 09/01/2040 495,000.000	545,995	502,588
037735CR6 APPALACHIAN POWER CO 4.6% BDS 30/MAR/202	SEMI-ANN. 4.600% 03/30/2021 100,000.000	99,721	107,271
040555CN2 ARIZONA PUBLIC SERVICE CO 4.5% BDS 01/AP	SEMI-ANN. 4.500% 04/01/2042 379,000.000	389,375	362,911
04273WAA9 ARROW ELECTRONICS INC 3.375% 01/NOV/2015	SEMI-ANN. 3.375% 11/01/2015 40,000.000	41,290	41,395
042735AK6 ARROW ELECTRONICS INC 7.5% SNR DEB 15/JA RATINGS: BAA3 BBB-	SEMI-ANN. 7.500% 01/15/2027 300,000.000	333,210	344,526
042735BC3 ARROW ELECTRONICS 4.5% SR NT 01/MAR/2023	SEMI-ANN. 4.500% 03/01/2023 300,000.000	294,561	288,516
046353AG3 ASTRAZENECA PLC 4% BDS 18/SEP/2042 USD10	SEMI-ANN. 4.000% 09/18/2042 605,000.000	601,231	526,156
00206RAZ5 AT & T INC 3.875% 15/AUG/2021	SEMI-ANN. 3.875% 08/15/2021 1,000,000.000	1,049,759	1,013,100
00206RBA9 AT&T INC NOTES FIXED 5.55% 15/AUG/2041 U	SEMI-ANN. 5.550% 08/15/2041 2,945,000.000	3,089,225	2,988,763
00206RBH4 AT&T INC 4.3% BDS 15/DEC/2042 USD1000	SEMI-ANN. 4.300% 12/15/2042 579,000.000	388,518	491,131
04650NAB0 AT&T INC 5.35% BDS 01/SEP/2040 USD1000	SEMI-ANN. 5.350% 09/01/2040 7,514,000.000	3,771,371	7,434,577
049560AJ4 ATMOS ENERGY CORP 8.50% BDS 15/MAR/2019 RATINGS: BAA2 BBB+	SEMI-ANN. 8.500% 03/15/2019 115,000.000	128,043	147,368

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
053332AP7 AUTOZONE INC 3.125% BDS 15/JUL/2023 USD1	SEMI-ANN. 3.125% 07/15/2023 425,000.000	422,650	384,846
056335AA0 BAC CAPITAL TRUST XI 6.625% BDS 23/MAY/2 RATINGS: BAA3 BB	SEMI-ANN. 6.625% 05/23/2036 5,950,000.000	5,618,406	6,392,918
05523RAC1 BAE SYSTEMS 5.8% NTS 11/OCT/2041 USD2000	SEMI-ANN. 5.800% 10/11/2041 255,000.000	253,671	264,139
059500AD0 BANC AMERICA COMMERCIAL MORTGAGE TR VAR	MONTHLY FLOATING 07/10/2044 348,048.340	346,091	378,627
05948XCQ2 BANC OF AMERICA MORTGAGE SECURITIES 5.5%	MONTHLY 5.500% 05/25/2033 246,717.370	252,423	253,736
06051GEU9 BANK OF AMERICA CORP 3.3% BDS 11/JAN/202	SEMI-ANN. 3.300% 01/11/2023 490,000.000	461,698	463,672
06051GEE5 BANK OF AMERICA CORP 5.875% BDS 05/JAN/2	SEMI-ANN. 5.875% 01/05/2021 1,500,000.000	1,573,905	1,724,085
06051GEH8 BANK OF AMERICA MORTGAGE SECURITIES 5% BD	SEMI-ANN. 5.000% 05/13/2021 110,000.000	108,513	120,205
06366RJJ5 BANK OF MONTREAL 2.55% BDS 06/NOV/2022 U	SEMI-ANN. 2.550% 11/06/2022 400,000.000	379,176	365,692
06406HBV2 BANK OF NEW YORK CO INC 4.15% MTN 01/FEB	SEMI-ANN. 4.150% 02/01/2021 400,000.000	399,319	425,040
064149C88 BANK OF NOVA SCOTIA 4.375% BDS 13/JAN/20	SEMI-ANN. 4.375% 01/13/2021 300,000.000	299,520	322,890
071813BF5 BAXTER INTERNATIONAL INC 2.4% BDS 15/AUG	SEMI-ANN. 2.400% 08/15/2022 75,000.000	74,675	67,987
071813BL2 BAXTER INTERNATIONAL INC 3.2% BDS 15/JUN	SEMI-ANN. 3.200% 06/15/2023 685,000.000	666,922	654,415
07386HJU6 BEAR STEARNS ALT-A TRUST 07386HJU6 25/JU	MONTHLY FLOATING 07/25/2034 303,874.300	294,758	288,247
07388QAE9 BEAR STEARNS COML MTG SECS TR 2007 FLTG	MONTHLY FLOATING 06/11/2050 1,800,000.000	1,942,313	2,015,611
07387MAE9 BEAR STEARNS COML MTG SECS TRUST FRN 11/	MONTHLY FLOATING 03/11/2039 725,000.000	728,671	780,960

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
075887BA6 BECTON DICKINSON & CO 3.125% BDS 08/NOV/	SEMI-ANN. 3.125% 11/08/2021 180,000.000	179,631	174,485
05541VAF3 BG ENERGY CAPITAL 5.125% GTD NTS 15/OCT/	SEMI-ANN. 5.125% 10/15/2041 300,000.000	294,852	307,632
055451AV0 BHP BILLITON FINANCE USA LTD CALLABLE NO	SEMI-ANN. 5.000% 09/30/2043 470,000.000	469,930	473,906
05578XAC2 BMW VEHICLE OWNER TRUST 2013-A 2013-A A3	MONTHLY 0.670% 11/27/2017 170,000.000	169,996	170,158
101137AL1 BOSTON SCIENTIFIC CORP 7.375% NTS 15/JAN RATINGS: BA1 BBB-	SEMI-ANN. 7.375% 01/15/2040 2,059,000.000	2,461,599	2,558,287
101137AE7 BOSTON SCIENTIFIC 7.0% DUE 15/NOV/2035 RATINGS: BA1 BBB-	SEMI-ANN. FLOATING 11/15/2035 3,225,000.000	3,459,178	3,838,073
111021AE1 BRITISH TELECOMMUNICATIONS VAR NOTES 15/ RATINGS: BAA2 BBB-	SEMI-ANN. FLOATING 12/15/2030 975,000.000	1,374,769	1,454,934
120568AT7 BUNGE LTD FINANCE CORP 8.50% BDS 15/JUN/ RATINGS: BAA2 BBB-	SEMI-ANN. 8.500% 06/15/2019 231,000.000	270,972	283,779
12189LAA9 BURLINGTON NORTH SANTA FE 5.75% 01/MAY/20	SEMI-ANN. 5.750% 05/01/2040 2,040,000.000	2,091,027	2,238,676
12189LAN1 BURLINGTON NORTHERN SANTA FE CORP 4.45%	SEMI-ANN. 4.450% 03/15/2043 895,000.000	894,848	811,505
12189LAG6 BURLINGTON NORTHERN SANTA FE CORP 4.95%	SEMI-ANN. 4.950% 09/15/2041 1,000,000.000	1,006,221	985,850
12189LAQ4 BURLINGTON NORTHN SANTA FE CP SR DEB 3.8	SEMI-ANN. 3.850% 09/01/2023 1,900,000.000	1,893,559	1,868,916
13342BAL9 CAMERON INTERNATIONAL CORP CALLABLE NOTE	SEMI-ANN. 4.000% 12/15/2023 21,000.000	20,925	20,752
13645RAQ7 CAN PACIFIC RYS 5.75% BDS 15/JAN/2042 US	SEMI-ANN. 5.750% 01/15/2042 1,600,000.000	1,561,344	1,720,424
136385AN1 CANADIAN NATIONAL RESOURCES 5.9% 01/FEB/ RATINGS: BAA2 BBB	SEMI-ANN. 5.900% 02/01/2018 290,000.000	303,151	330,093
136385AP6 CANADIAN NATURAL RESOURCES 6.75% BDS 01/ RATINGS: BAA2 BBB	SEMI-ANN. 6.750% 02/01/2039 975,000.000	1,206,641	1,153,893

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
13645RAJ3 CANADIAN PACIFIC RAILWAYS 7.25% BDS 15/M RATINGS: BAA3 BBB	SEMI-ANN. 7.250% 05/15/2019 3,750,000.000	3,737,363	4,541,400
14040HAS4 CAPITAL ONE FINANCIAL CORP 7.375% BDS 23 RATINGS: BAA1 BBB	SEMI-ANN. 7.375% 05/23/2014 300,000.000	337,866	307,725
14313PAC1 CARMAX AUTO OWNER TRUST 2013-4 2013-4 A3	MONTHLY 0.800% 07/16/2018 154,000.000	153,986	153,769
144141DD7 CAROLINA POWER & LIGHT CO 4.1% BDS 15/MA	SEMI-ANN. 4.100% 03/15/2043 100,000.000	99,265	92,234
149123CB5 CATERPILLAR INC 3.803% BDS 15/AUG/2042 U	SEMI-ANN. 3.803% 08/15/2042 3,806,000.000	2,749,161	3,200,542
149123BS9 CATERPILLAR INC 5.2% NTS 27/MAY/2041 USD	SEMI-ANN. 5.200% 05/27/2041 170,000.000	194,653	175,683
15135UAF6 CENOVUS ENERGY INC SR NT 6.75% 15/NOV/20	SEMI-ANN. 6.750% 11/15/2039 895,000.000	1,029,300	1,049,047
15135UAH2 CENOVUS ENERGY INC 4.45% BDS 15/SEP/2042	SEMI-ANN. 4.450% 09/15/2042 260,000.000	259,433	234,117
15189XAD0 CENTERPOINT ENERGY HOUSTON ELECTRIC 6.95 RATINGS: BAA1 BBB+	SEMI-ANN. 6.950% 03/15/2033 40,000.000	56,965	51,387
15189WAC4 CENTERPOINT ENERGY RESOURCES CORP 6.125% RATINGS: BAA3 BBB	SEMI-ANN. 6.125% 11/01/2017 35,000.000	34,880	40,173
125509BQ1 CIGNA CORP 5.875% BDS 15/MAR/2041 USD100	SEMI-ANN. 5.875% 03/15/2041 500,000.000	571,180	551,525
125509BH1 CIGNA CORP 6.15% NTS 15/NOV/2036 USD2000 RATINGS: BAA2 BBB	SEMI-ANN. 6.150% 11/15/2036 2,450,000.000	2,049,640	2,760,832
125509AZ2 CIGNA CORP 7.875% DEBS 15/MAY/2027 USD10 RATINGS: BAA2 BBB	SEMI-ANN. 7.875% 05/15/2027 2,276,000.000	2,099,589	2,830,570
172967HD6 CITIGROUP INC NOTES FIXED 3.875% 25/OCT/	SEMI-ANN. 3.875% 10/25/2023 1,285,000.000	1,282,045	1,254,944
172967HA2 CITIGROUP INC NOTES FIXED 6.675% 13/SEP/	SEMI-ANN. 6.675% 09/13/2043 150,000.000	150,000	171,285
172967FH9 CITIGROUP INC 4.587% BDS 15/DEC/2015 USD	SEMI-ANN. 4.587% 12/15/2015 107,000.000	109,116	114,341

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
17307GBT4 CITIGROUP MORTGAGE LOAN TRUST INC 5.25%	MONTHLY 5.250% 09/25/2033 79,073.360	83,138	81,006
186108BU9 CLEVELAND ELECTRIC ILLUMINATING CO 7.88% RATINGS: BAA1 BBB	SEMI-ANN. 7.880% 11/01/2017 150,000.000	167,768	180,029
12572QAF2 CME GROUP INC 5.3% 15/SEP/2043	SEMI-ANN. 5.300% 09/15/2043 1,481,000.000	1,540,654	1,549,926
126117AL4 CNA FINANCIAL CORP 5.85% 15/DEC/2014 RATINGS: BAA3 BBB-	SEMI-ANN. 5.850% 12/15/2014 50,000.000	53,956	52,370
126117AQ3 CNA FINANCIAL CORP 5.875% BDS 15/AUG/202	SEMI-ANN. 5.875% 08/15/2020 60,000.000	59,811	68,022
126117AM2 CNA FINANCIAL CORP 6.5% NTS 15/AUG/2016 RATINGS: BAA3 BBB-	SEMI-ANN. 6.500% 08/15/2016 170,000.000	184,136	191,192
12624FAC1 CNH EQUIP.TST 2012-C A3 0.57% 15/DEC/201	MONTHLY 0.570% 12/15/2017 162,000.000	161,987	161,817
12591FAC0 CNH EQUIPMENT TRUST 0.69% MTG BDS 15/JUN	MONTHLY 0.690% 06/15/2018 259,000.000	259,000	258,957
12623CAC9 CNH EQUIPMENT TRUST 0.910% MTG BDS 15/AU	MONTHLY 0.910% 08/15/2016 51,863.310	51,854	51,965
12622XAC4 CNH EQUIPMENT TRUST 2011-A 2011-A A3 1.2	MONTHLY 1.200% 05/16/2016 26,736.190	26,733	26,756
12613SAC6 CNH EQUIPMENT TRUST 2013-C 2013-C A3 1.0	MONTHLY 1.020% 08/15/2018 130,000.000	129,985	130,548
12618SAC1 CNH EQUIPMENT TRUST 2013-D 2013-D A3 0.7	MONTHLY 0.770% 10/15/2018 357,000.000	356,986	356,277
12624HAC7 CNH EQUIPMENT TST 0.65% MTG BDS 16/APR/2	MONTHLY 0.650% 04/16/2018 287,000.000	286,943	287,230
12623MAC7 CNH EQUIPMENT TST 0.94% BDS 15/MAY/2017	MONTHLY 0.940% 05/15/2017 188,623.510	188,610	189,106
12625GAC8 CNOOC FINANCE 2013 LTD 3% BDS 09/MAY/202	SEMI-ANN. 3.000% 05/09/2023 605,000.000	595,786	540,374
191241AE8 COCA-COLA FEMSA SAB DE CV CALLABLE BOND	SEMI-ANN. 3.875% 11/26/2023 830,000.000	817,683	818,505

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
20029PAG4 COMCAST CABLE COMMUNICATIONS INCORP 8.87 RATINGS: BAA1 BBB+	SEMI-ANN. 8.875% 05/01/2017 250,000.000	313,398	307,000
20030NAL5 COMCAST CORP 5.9% BDS 15/MAR/2016 USD100 RATINGS: BAA1 BBB+	SEMI-ANN. 5.900% 03/15/2016 300,000.000	304,575	331,278
20030NAM3 COMCAST CORP 6.45% BDS 15/MAR/2037 USD10 RATINGS: BAA1 BBB+	SEMI-ANN. 6.450% 03/15/2037 6,500,000.000	6,315,527	7,543,510
20030NAV3 COMCAST CORP(NEW) 6.95% SNR NTS 15/AUG/2 RATINGS: BAA1 BBB+	SEMI-ANN. 6.950% 08/15/2037 3,375,000.000	4,002,588	4,148,888
202795HW3 COMMONWEALTH EDISON 1.625% BDS 15/JAN/20	SEMI-ANN. 1.625% 01/15/2014 150,000.000	151,559	150,066
40426WAV3 COMMONWEALTH REIT 6.65% BDS 15/JAN/2018 RATINGS: BAA2 BBB	SEMI-ANN. 6.650% 01/15/2018 140,000.000	138,804	152,657
205887BR2 CONAGRA FOODS INC 3.2% BDS 25/JAN/2023 U	SEMI-ANN. 3.200% 01/25/2023 690,000.000	677,014	640,617
205887BS0 CONAGRA FOODS INC 4.65% BDS 25/JAN/2043	SEMI-ANN. 4.650% 01/25/2043 665,000.000	614,118	610,942
205887BD3 CONAGRA FOODS INC 5.819% SNR NTS 15/JUN/ RATINGS: BAA2 BBB	SEMI-ANN. 5.819% 06/15/2017 121,000.000	118,935	136,366
209111FC2 CONSOLIDATED EDISON CO(N.Y) 3.95% BDS 01	SEMI-ANN. 3.950% 03/01/2043 1,100,000.000	1,092,344	970,519
209111FB4 CONSOLIDATED EDISON CO(N.Y) 4.2% BDS 15/	SEMI-ANN. 4.200% 03/15/2042 676,000.000	654,252	619,020
210518CT1 CONSUMER ENERGY CORP 2.85% BDS 15/MAY/20	SEMI-ANN. 2.850% 05/15/2022 39,000.000	38,996	37,158
210795QB9 CONTINENTAL AIRLINES INC 4% BDS 29/APR/2	SEMI-ANN. 4.000% 04/29/2026 64,000.000	64,000	63,840
22303QAP5 COVIDIEN INTL FIN S A SR NT 2.95% 15/JUN	SEMI-ANN. 2.950% 06/15/2023 315,000.000	314,285	291,394
224044BM8 COX COMMUNICATIONS INC 5.45% BDS 15/DEC/ RATINGS: BAA2 BBB-	SEMI-ANN. 5.450% 12/15/2014 128,000.000	141,728	133,766
224044BR7 COX COMMUNICATIONS INC 6.45% NTS 01/DEC/ RATINGS: BAA2 BBB-	SEMI-ANN. 6.450% 12/01/2036 1,600,000.000	1,660,652	1,629,776

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
224044BV8 COX COMMUNICATIONS INC 8.375% BDS 01/MAR RATINGS: BAA2 BBB-	SEMI-ANN. 8.375% 03/01/2039 9,625,000.000	10,795,167	11,672,911
12626VAA8 CPS AUTO RECEIVABLES TRUST 2013-D 2013-D	MONTHLY 1.540% 07/16/2018 253,000.000	252,977	252,979
12626PAG8 CRH AMERICA INC 6% NTS 30/SEP/2016 USD10 RATINGS: BAA1 BBB+	SEMI-ANN. 6.000% 09/30/2016 66,000.000	72,831	73,730
22822RAV2 CROWN CASTLE TOWERS LLC SRSEC CL-C144A 1	MONTHLY 3.214% 08/15/2035 240,000.000	242,129	244,694
22541QP89 CSFB MORTGAGE SECS. CORPN 5.25% MTG BDS	MONTHLY 5.250% 11/25/2033 140,552.540	147,273	141,528
126408GW7 CSX CORP 4.75% SNR 30/MAY/2042 USD	SEMI-ANN. 4.750% 05/30/2042 890,000.000	846,207	845,420
126408GK3 CSX CORP 6.15% BDS 01/MAY/2037 USD1000 RATINGS: BAA3 BBB-	SEMI-ANN. 6.150% 05/01/2037 3,625,000.000	4,120,491	4,047,566
126408GS6 CSX CORP 6.22% SR NT 30/APR/2040 USD1000	SEMI-ANN. 6.220% 04/30/2040 755,000.000	878,573	853,512
126408GH0 CSX CORP 6% BDS 01/OCT/2036 USD2000 RATINGS: BAA3 BBB-	SEMI-ANN. 6.000% 10/01/2036 1,900,000.000	1,981,224	2,081,089
126408BL6 CSX CORP 7.9% BDS 01/MAY/2017 USD1000 RATINGS: BAA3 BBB-	SEMI-ANN. 7.900% 05/01/2017 400,000.000	489,675	477,936
126410LK3 CSX CORP 9.75% NTS 15/JUN/2020 USD1000 RATINGS: BAA3 BBB-	SEMI-ANN. 9.750% 06/15/2020 661,000.000	822,407	885,621
126650CC2 CVS CAREMARK CORP CALLABLE BOND FIXED 4%	SEMI-ANN. 4.000% 12/05/2023 990,000.000	985,644	985,426
126650BX7 CVS CAREMARK CORP 5.75% BDS 15/MAY/2041	SEMI-ANN. 5.750% 05/15/2041 940,000.000	1,104,108	1,025,888
233851AR5 DAIMLER FINANCE NA 2.25% 31/JUL/2019 USD	SEMI-ANN. 2.250% 07/31/2019 200,000.000	202,982	196,018
235851AM4 DANAHER CORP 3.9% SR NTS 23/JUN/2021 USD	SEMI-ANN. 3.900% 06/23/2021 131,000.000	130,967	135,542
247361ZH4 DELTA AIR LINES 2010-2 CLASS A PASS THRO	SEMI-ANN. 4.950% 05/23/2019 61,941.510	61,942	66,974

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
24736WAA8 DELTA AIR LINES 2011-1 CLASS A PASS THRO	SEMI-ANN. 5.300% 04/15/2019 32,798.970	32,799	35,915
247358AA2 DELTA AIR LINES 2012-1 CLASS A PASS THRO	SEMI-ANN. 4.750% 05/07/2020 132,979.940	132,980	142,289
250847EG1 DETROIT EDISON CO 3.9% BDS 01/JUN/2021 U	SEMI-ANN. 3.900% 06/01/2021 500,000.000	530,088	521,050
2515A14E8 DEUTSCHE BANK AG LONDON 3.25% BDS 11/JAN	SEMI-ANN. 3.250% 01/11/2016 300,000.000	299,724	313,761
25156PAL7 DEUTSCHE TELEKOM AG 6.75% SNR NTS 20/AUG RATINGS: BAA1 BBB+	SEMI-ANN. 6.750% 08/20/2018 300,000.000	354,620	355,614
25156PAR4 DEUTSCHE TELEKOM INTL FINANCE B.V. 4.875	SEMI-ANN. 4.875% 03/06/2042 730,000.000	719,809	696,632
25179MAN3 DEVON ENERGY CORP(NEW) 4.75% BDS 15/MAY/	SEMI-ANN. 4.750% 05/15/2042 1,900,000.000	1,890,367	1,761,889
25179MAL7 DEVON ENERGY CORP(NEW) 5.6% BDS 15/JUL/2	SEMI-ANN. 5.600% 07/15/2041 485,000.000	532,966	505,419
25179MAH6 DEVON ENERGY CORP(NEW) 6.3% NTS 15/JAN/2 RATINGS: BAA1 BBB+	SEMI-ANN. 6.300% 01/15/2019 400,000.000	470,670	463,544
25243YAU3 DIAGEO CAPITAL 2.625% BDS 29/APR/2023 US	SEMI-ANN. 2.625% 04/29/2023 1,160,000.000	1,157,158	1,057,607
254067AH4 DILLARDS INC 7.13% NOTES 01/AUG/2018 USD RATINGS: B3 B+	SEMI-ANN. 7.130% 08/01/2018 2,275,000.000	1,758,355	2,576,438
25459HBG9 DIRECTV HLDGS LLC/FINANCING INC 5.15% BD	SEMI-ANN. 5.150% 03/15/2042 410,000.000	363,625	368,221
25459HAZ8 DIRECTV HLDGS LLC/FINANCING INC 6.375% B	SEMI-ANN. 6.375% 03/01/2041 1,225,000.000	1,364,748	1,270,154
25459HAX3 DIRECTV HOLDINGS/FING 6.00% 15/AUG/2040	SEMI-ANN. 6.000% 08/15/2040 300,000.000	290,022	296,250
254683AT2 DISCOVER CARD EXEC 0.81% A.BKD 15/AUG/20	MONTHLY 0.810% 08/15/2017 200,000.000	199,955	200,700
260543CC5 DOW CHEMICAL CO 4.25% BDS 15/NOV/2020 US	SEMI-ANN. 4.250% 11/15/2020 56,000.000	55,846	59,648

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
260543CG6 DOW CHEMICAL CO 4.375% BDS 15/NOV/2042 U	SEMI-ANN. 4.375% 11/15/2042 1,000,000.000	978,831	878,030
260543BJ1 DOW CHEMICAL CO 7.375% BDS 01/NOV/2029 U RATINGS: BAA3 BBB-	SEMI-ANN. 7.375% 11/01/2029 1,225,000.000	1,442,580	1,574,260
260543BC6 DOW CHEMICAL CO 8.85% DEB 15/SEP/2021 US RATINGS: BAA3 BBB-	SEMI-ANN. 8.850% 09/15/2021 200,000.000	256,160	255,980
260543BY8 DOW CHEMICAL CO 9.4% BDS 15/MAY/2039 USD RATINGS: BAA3 BBB-	SEMI-ANN. 9.400% 05/15/2039 5,300,000.000	6,489,596	7,917,723
26439RAQ9 DUKE CAPITAL CORP 5.5% 01/MAR/2014 RATINGS: BAA2 BBB	SEMI-ANN. 5.500% 03/01/2014 100,000.000	97,374	100,779
26442CAK0 DUKE ENERGY CAROLI 3.9% MTG 15/JUN/2021	SEMI-ANN. 3.900% 06/15/2021 300,000.000	310,580	312,690
26442CAM6 DUKE ENERGY CAROLINAS LLC 4.25% BDS 15/D	SEMI-ANN. 4.250% 12/15/2041 465,000.000	464,214	432,971
26442CAN4 DUKE ENERGY CAROLINAS LLC 4% BDS 30/SEP/	SEMI-ANN. 4.000% 09/30/2042 680,000.000	637,659	613,775
26441CAJ4 DUKE ENERGY CORP 3.05% BDS 15/AUG/2022 U	SEMI-ANN. 3.050% 08/15/2022 540,000.000	537,926	512,919
264411AD1 DUKE REALTY LP 3.875% 15 FEB 2021	SEMI-ANN. 3.875% 02/15/2021 147,000.000	146,628	145,029
26824KAA2 EADS FINANCE B.V. 2.7% BDS 12/APR/2023 U	SEMI-ANN. 2.700% 04/17/2023 570,000.000	568,564	522,736
278062AE4 EATON CORP CALLABLE NOTES FIXED 4.15% 02	SEMI-ANN. 4.150% 11/02/2042 3,425,000.000	3,411,677	3,042,565
278062AD6 EATON CORP CALLABLE NOTES FIXED 4% 02/NO	SEMI-ANN. 4.000% 11/02/2032 300,000.000	298,983	275,523
278642AC7 EBAY INC 3.25% BDS 15/OCT/2020 USD1000	SEMI-ANN. 3.250% 10/15/2020 400,000.000	393,272	406,944
278865AM2 ECOLAB INC 5.5% BDS 08/DEC/2041 USD1000	SEMI-ANN. 5.500% 12/08/2041 200,000.000	220,026	214,174
268648AQ5 EMC CORP 2.65% BDS 01/JUN/2020 USD1000	SEMI-ANN. 2.650% 06/01/2020 840,000.000	837,984	822,679

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
292505AK0 ENCANA CORP 5.15% BDS 15/NOV/2041 USD100	SEMI-ANN. 5.150% 11/15/2041 75,000.000	74,467	70,313
292505AF1 ENCANA CORP 5.9% NTS 01/DEC/2017 USD1000 RATINGS: BAA2 BBB+	SEMI-ANN. 5.900% 12/01/2017 120,000.000	134,918	136,182
292505AG9 ENCANA CORP 6.5% 01/FEB/2038 RATINGS: BAA2 BBB+	SEMI-ANN. 6.500% 02/01/2038 615,000.000	716,174	675,129
292505AE4 ENCANA CORP 6.625% BDS 15/AUG/2037 USD10 RATINGS: BAA2 BBB+	SEMI-ANN. 6.625% 08/15/2037 1,000,000.000	1,083,730	1,106,000
29266RAB4 ENERGIZER HLDGS INC 4.7% SNR NTS 19/MAY/	SEMI-ANN. 4.700% 05/19/2021 180,000.000	191,128	181,827
26874RAC2 ENI S P A SR NT 144A 5.7% 01/OCT/2040	SEMI-ANN. 5.700% 10/01/2040 500,000.000	506,890	486,260
29379VBA0 ENTERPRISE PRODS O 4.85% BDS 15/MAR/2044	SEMI-ANN. 4.850% 03/15/2044 225,000.000	212,137	211,590
26882PBE1 ERAC USA FINANCE 7% NTS 15/OCT/2037 USD' RATINGS: BAA2 BBB+	SEMI-ANN. 7.000% 10/15/2037 300,000.000	188,250	355,026
26884AAZ6 ERP OPERATING 4.625% BDS 15/DEC/2021 USD	SEMI-ANN. 4.625% 12/15/2021 27,000.000	26,897	28,465
26884AAU7 ERP OPERATING 5.375% SNR NTS 01/AUG/2016 RATINGS: BAA1 BBB+	SEMI-ANN. 5.375% 08/01/2016 250,000.000	280,563	275,645
30161MAN3 EXELON GENERATION CO LLC 5.6% BDS 15/JUN	SEMI-ANN. 5.600% 06/15/2042 380,000.000	356,714	354,722
30161MAJ2 EXELON GENERATION CO LLC 5.75% BDS 01/OC	SEMI-ANN. 5.750% 10/01/2041 457,000.000	447,819	437,747
31359HQ80 FANNIE MAE REMIC TRUST 94-G6 PY 7.750% 1 RATINGS: N/R N/R	MONTHLY 7.750% 05/17/2024 100,543.640	106,122	117,092
31359T6P8 FANNIE MAE REMIC TRUST 98-37 VZ 6.000% 1	MONTHLY 6.000% 06/17/2028 240,457.690	242,672	265,570
314275AC2 FEDERATED RETAIL HOLDING 6.375% SNR NTS RATINGS: BA2 BB	SEMI-ANN. 6.375% 03/15/2037 1,625,000.000	1,408,105	1,813,403
31679DAC0 FIFTH THIRD AUTO TRUST 0.61% MTG BDS 25/	MONTHLY 0.610% 09/15/2017 254,000.000	253,987	253,456

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
316773CF5 FIFTH THIRD BANCORP 5.45% BDS 15/JAN/201 RATINGS: BAA2 BBB-	SEMI-ANN. 5.450% 01/15/2017 425,000.000	423,513	467,071
32051D6N7 FIRST HORIZON MORTGAGE PASS-THROUGH TRUS RATINGS: BAA1	MONTHLY FLOATING 10/25/2034 128,622.070	92,608	124,460
337738AL2 FISERV INC 4.75% BDS 15/JUN/2021 USD1000	SEMI-ANN. 4.750% 06/15/2021 650,000.000	691,964	661,999
341081FG7 FLORIDA POWER & LIGHT CO 4.05% BDS 01/JU	SEMI-ANN. 4.050% 06/01/2042 770,000.000	768,922	703,780
34459RAB1 FONDS D EQUIPEMENT 7.55% NTS 15/JUL/2026	SEMI-ANN. 7.550% 07/15/2026 600,124.130	728,743	766,917
34529RAC5 FORD CR AUTO OW TR 0.84% MTG BDS 15/JUN/	MONTHLY 0.840% 06/15/2015 24,459.980	24,456	24,469
34530FAD6 FORD CREDIT AUTO LEASE TRUST 2013-B 2013	MONTHLY 0.760% 09/15/2016 101,000.000	100,986	101,138
34530AAC9 FORD CREDIT AUTO OWNER TRUST 0.51% MTG B	MONTHLY 0.510% 04/15/2017 153,000.000	152,988	153,169
34530DAC3 FORD CREDIT AUTO OWNER TRUST 2013-C 2013	MONTHLY 0.820% 12/15/2017 121,000.000	120,980	121,439
34530GAD4 FORD CREDIT AUTO OWNER TRUST 2013-D 2013	MONTHLY 0.670% 04/15/2018 185,000.000	184,992	184,996
34530EAC1 FORD CREDIT AUTO TR 2013-B A-3 15/OCT/20	MONTHLY 0.570% 10/15/2017 143,000.000	142,993	143,168
345397WN9 FORD MOTOR CREDIT CO LLC BOND FIXED 1.5%	SEMI-ANN. 1.500% 01/17/2017 200,000.000	199,812	199,836
345397WK5 FORD MOTOR CREDIT CO LLC NOTES FIXED 4.3	SEMI-ANN. 4.375% 08/06/2023 850,000.000	842,061	854,556
345397VR1 FORD MOTOR CREDIT CO LLC NOTES FIXED 5.7	SEMI-ANN. 5.750% 02/01/2021 400,000.000	405,500	448,108
345397VM2 FORD MOTOR CREDIT CO LLC NOTES FIXED 8.1 RATINGS: B1 B-	SEMI-ANN. 8.125% 01/15/2020 4,675,000.000	5,307,500	5,845,854
35671DBC8 FBREPORT-MCMORAN COPPER & GOLD INC CALLA	SEMI-ANN. 5.450% 03/15/2043 330,000.000	328,495	315,823

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
35671DAW5 FREEPORT-MCMORAN COPPER & GOLD INC 2.15%	SEMI-ANN. 2.150% 03/01/2017 121,000.000	120,085	121,789
36828QKT2 GE CAPITAL COMMERCIAL MGT CORP SER 2005-	MONTHLY FLOATING 06/10/2048 300,000.000	305,578	311,300
36163AAD6 GE EQUIPMENT TRANSPORTATION LLC 0.62% MT	MONTHLY 0.620% 07/25/2016 181,000.000	180,968	180,985
36962G4T8 GENERAL ELECTRIC CAPITAL CORP 2.25% BDS	SEMI-ANN. 2.250% 11/09/2015 600,000.000	599,550	618,366
36962G4Y7 GENERAL ELECTRIC CAPITAL CORP 4.625% BDS	SEMI-ANN. 4.625% 01/07/2021 600,000.000	635,796	654,270
370334BJ2 GENERAL MILLS INC 5.4% BDS 15/JUN/2040 U	SEMI-ANN. 5.400% 06/15/2040 230,000.000	262,333	243,588
373334JW2 GEORGIA POWER CO 4.3% BDS 15/MAR/2042 US	SEMI-ANN. 4.300% 03/15/2042 280,000.000	279,857	251,891
373334KA8 GEORGIA POWER CO 4.3% BDS 15/MAR/2043 US	SEMI-ANN. 4.300% 03/15/2043 380,000.000	377,526	341,240
373334JR3 GEORGIA POWER CO 5.4% BDS 01/JUN/2040 US	SEMI-ANN. 5.400% 06/01/2040 875,000.000	1,039,666	913,483
377373AD7 GLAXOSMITHKLINE CA 2.85% SR NT 08/MAY/20	SEMI-ANN. 2.850% 05/08/2022 1,185,000.000	1,160,842	1,117,633
37930JAA3 GLITNIR BANKI HF SNR FLTG RTE NTS 21/JAN RATINGS: C N/R	QUARTERLY 0.000% 01/21/2011 20,000.000	0	0
37930JAB1 GLITNIR BANKI HF SR FRN '2' 18/JAN/2012 RATINGS: C N/R	QUARTERLY 0.000% 01/18/2012 1,300,000.000	0	0
36185ND56 GMACM MORTGAGE LOAN TRUST 2003-J7 A-7 5.	MONTHLY 5.000% 11/25/2033 88,856.750	78,473	90,408
38141GGS7 GOLDMAN SACHS GROUP INC 5.75% BDS 24/JAN	SEMI-ANN. 5.750% 01/24/2022 385,000.000	384,480	433,391
38141GGM0 GOLDMAN SACHS GROUP INC 6.25% BDS 01/FEB	SEMI-ANN. 6.250% 02/01/2041 995,000.000	1,009,357	1,146,638
36197RAA5 GS MORTGAGE SECS TST 2013-NYC5 2.318% MT	MONTHLY 2.318% 01/10/2030 244,000.000	250,097	244,100

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
36228CWK7 GS MORTGAGE SECURITIES CORP II SER GG6 V	MONTHLY FLOATING 04/10/2038 375,000.000	313,134	403,802
36228F2K1 GSR MORTGAGE LOAN TRUST 2004-6F 2004-6F	MONTHLY 5.500% 05/25/2034 97,551.980	100,719	102,217
36242DCH4 GSR MORTGAGE LOAN TRUST 2004-8F IIA-3 6.	MONTHLY 6.000% 09/25/2034 117,718.580	110,652	123,050
40414LAJ8 HCP INC CALLABLE NOTES FIXED 4.25% 15/NO	SEMI-ANN. 4.250% 11/15/2023 58,000.000	57,733	56,609
40414LAH2 HCP INC 2.625% BDS 01/FEB/2020 USD2000	SEMI-ANN. 2.625% 02/01/2020 332,000.000	321,886	316,459
40414LAF6 HCP INC 3.75% SNR 01/FEB/2019 USD	SEMI-ANN. 3.750% 02/01/2019 12,000.000	11,943	12,464
42809HAD9 HESS CORP 5.6% BDS 15/FEB/2041 USD1000	SEMI-ANN. 5.600% 02/15/2041 545,000.000	575,471	567,955
428236BR3 HEWLETT PACKARD CO 6% BDS 15/SEP/2041 US	SEMI-ANN. 6.000% 09/15/2041 1,350,000.000	1,416,543	1,352,606
437076BA9 HOME DEPOT INC 4.2% BDS 01/APR/2043 USD1	SEMI-ANN. 4.200% 04/01/2043 235,000.000	234,008	214,156
437076AP7 HOME DEPOT INC 5.4% BDS 01/MAR/2016 USD1 RATINGS: BAA1 BBB+	SEMI-ANN. 5.400% 03/01/2016 450,000.000	448,830	493,776
437076BD3 HOME DEPOT INC/THE CALLABLE NOTES FIXED	SEMI-ANN. 4.875% 02/15/2044 410,000.000	403,875	415,154
43813TAD5 HONDA AUTO REC OWN 1.8% CMO A/BKD 17/APR	MONTHLY 1.800% 04/17/2017 166,492.240	166,448	167,213
43814CAC3 HONDA AUTO RECEIVABLES OWNER TR 0.48% MT	MONTHLY 0.480% 11/21/2016 283,000.000	282,985	283,078
43813UAD2 HONDA AUTO RECEIVABLES OWNER TR 0.97% MT	MONTHLY 0.970% 04/16/2018 99,000.000	99,000	99,618
43814FAC6 HONDA AUTO RECEIVABLES 2013-4 OWNER TRUS	MONTHLY 0.690% 09/18/2017 229,000.000	228,961	229,178
438516BA3 HONEYWELL INTERNATIONAL INC 4.25% NTS 01	SEMI-ANN. 4.250% 03/01/2021 200,000.000	206,004	214,586

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
44328MAK0 HSBC BANK PLC 4.75% SNR NTS 19/JAN/2021	SEMI-ANN. 4.750% 01/19/2021 200,000.000	200,378	217,086
44614AAC7 HUNTINGTON AUTO TRUST 0.810% MTG BDS 15/	MONTHLY 0.810% 09/15/2016 94,753.530	94,735	94,987
44614TAC6 HUNTINGTON AUTO TRUST 2012-2 VAR MTG BDS	MONTHLY 0.510% 04/17/2017 250,000.000	249,974	249,480
44890JAC3 HYUNDAI AUTO RECEIVABLES TRUST 2013-A A-	MONTHLY 0.560% 07/17/2017 423,000.000	422,987	423,027
44890LAC8 HYUNDAI AUTO RECEIVABLES TRUST 2013-B A-	MONTHLY 0.710% 09/15/2017 173,000.000	172,966	173,166
44923YAD9 HYUNDAI AUTO 10-B 0% MTG BDS 15/MAR/2017	MONTHLY 1.630% 03/15/2017 179,610.520	179,594	181,233
449786AN2 ING BANK 1.65288% BDS 09/JUN/2014 USD100	QUARTERLY FLOATING 06/09/2014 2,100,000.000	2,100,000	2,111,382
458140AJ9 INTEL CORP 3.3% BDS 01/OCT/2021 USD1000	SEMI-ANN. 3.300% 10/01/2021 140,000.000	139,667	139,089
458140AK6 INTEL CORP 4.8% BDS 01/OCT/2041 USD1000	SEMI-ANN. 4.800% 10/01/2041 715,000.000	716,005	697,289
45866FAA2 INTERCONTINENTALEXCHANGE GROUP INC CALLA	SEMI-ANN. 4.000% 10/15/2023 177,000.000	175,628	178,050
459200HG9 INTERNATIONAL BUS MACH CORP 1.875% BDS 0	SEMI-ANN. 1.875% 08/01/2022 200,000.000	179,878	174,788
459200HP9 INTERNATIONAL BUSINESS MACHINES CORP CAL	SEMI-ANN. 3.375% 08/01/2023 1,260,000.000	1,247,555	1,227,618
46051MAE2 INTL TRANSMISSION 4.625% BDS 15/AUG/2043	SEMI-ANN. 4.625% 08/15/2043 1,600,000.000	1,597,424	1,562,112
461202AB9 INTUIT INC 5.75% SNR NTS 15/MAR/2017 USD RATINGS: BAA2 BBB	SEMI-ANN. 5.750% 03/15/2017 200,000.000	230,038	223,618
472319AK8 JEFFERIES GROUP INC 5.125% BDS 13/APR/20	SEMI-ANN. 5.125% 04/13/2018 100,000.000	100,250	108,125
472319AF9 JEFFERIES GROUP INC 8.5% LN STK 15/JUL/2 RATINGS: BAA2 BBB	SEMI-ANN. 8.500% 07/15/2019 152,000.000	176,998	185,440

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
24422ESD2 JOHN DEERE CAPITAL CORP NOTES FIXED 1.05	SEMI-ANN. 1.050% 10/11/2016 151,000.000	150,808	151,435
24422ERM3 JOHN DEERE CAPITAL CORP 2.75% BDS 15/MAR	SEMI-ANN. 2.750% 03/15/2022 255,000.000	254,554	241,360
47787RAC4 JOHN DEERE OWNER TRUST 2011 0.53% MTG BD	MONTHLY 0.530% 07/15/2016 154,000.000	153,995	154,032
477867AC9 JOHN DEERE OWNER TRUST 2011 1.29% MTG BD	MONTHLY 1.290% 01/15/2016 16,535.740	16,535	16,551
47787TAC0 JOHN DEERE OWNER TRUST 2013-A 2013-A A3	MONTHLY 0.600% 03/15/2017 300,000.000	299,992	300,135
478045AA5 JOHN SEVIER COMBINED CYCLE GEN LLC 4.626	SEMI-ANN. 4.626% 01/15/2042 1,587,485.490	1,590,500	1,554,942
478160BH6 JOHNSON & JOHNSON CALLABLE NOTES FIXED 3	SEMI-ANN. 3.375% 12/05/2023 143,000.000	142,916	141,324
478160BJ2 JOHNSON & JOHNSON CALLABLE NOTES FIXED 4	SEMI-ANN. 4.375% 12/05/2033 895,000.000	889,925	900,826
478366AX5 JOHNSON CONTROLS INC 4.25% BDS 28/FEB/20	SEMI-ANN. 4.250% 03/01/2021 270,000.000	273,189	280,535
46625HJB7 JP MORGAN CHASE & 5.6% BDS 15/JUL/2041 U	SEMI-ANN. 5.600% 07/15/2041 1,510,000.000	1,652,198	1,638,728
46636DAE6 JP MORGAN CHASE COMMERCIAL MORTGAGE SECU	MONTHLY 4.106% 07/17/2046 900,000.000	908,997	962,126
46625HHV5 JPMORGAN CHASE & CO 5.5% BDS 15/OCT/2040	SEMI-ANN. 5.500% 10/15/2040 2,700,000.000	2,735,822	2,933,658
485134BK5 KANSAS CITY POWER & LIGHTT CO 6.375% MTN RATINGS: BAA2 BB	SEMI-ANN. 6.375% 03/01/2018 200,000.000	239,572	230,130
48632HAA5 KAUPTHING BANK 7.125% BDS 19/MAY/2016 US RATINGS: C N/R	SEMI-ANN. 7.125% 05/19/2016 2,575,000.000	2,578,870	26
487836BJ6 KELLOGG CO 3.125% BDS 17/MAY/2022 USD100	SEMI-ANN. 3.125% 05/17/2022 370,000.000	366,888	350,801
487836BE7 KELLOGG CO 3.25% BDS 21/MAY/2018 USD1000	SEMI-ANN. 3.250% 05/21/2018 67,000.000	66,833	69,678

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
49326KEE9 KEYCORP CALLABLE MEDIUM TERM NOTE FIXED	SEMI-ANN. 2.300% 12/13/2018 301,000.000	300,492	297,852
494550BP0 KINDER MORGAN ENER 5% SR NT 01/MAR/2043	SEMI-ANN. 5.000% 03/01/2043 260,000.000	240,692	239,967
494550BL9 KINDER MORGAN ENERGY PARTNERS 3.95% BDS	SEMI-ANN. 3.950% 09/01/2022 670,000.000	668,754	652,888
500472AF2 KONINKLIJKE PHILIPS NV 3.75% BDS 15/MAR/	SEMI-ANN. 3.750% 03/15/2022 300,000.000	308,919	300,162
50076QAE6 KRAFT FOODS GROUP INC 5% BDS 04/JUN/2042	SEMI-ANN. 5.000% 06/04/2042 1,065,000.000	1,138,696	1,049,866
50076QAR7 KRAFT FOODS GROUP INC 6.875% NTS 26/JAN/	SEMI-ANN. 6.875% 01/26/2039 150,000.000	172,448	182,676
50076QAX4 KRAFT FOODS INC 6.125% NTS 23/AUG/2018 U	SEMI-ANN. 6.125% 08/23/2018 244,000.000	243,662	284,411
501044CN9 KROGER CO 5.4% BDS 15/JUL/2040 USD1000	SEMI-ANN. 5.400% 07/15/2040 62,000.000	61,454	61,353
501044CR0 KROGER CO 5% BDS 15/APR/2042 USD1000	SEMI-ANN. 5.000% 04/15/2042 215,000.000	214,271	205,134
501044CG4 KROGER CO 6.4% BDS 15/AUG/2017 USD2000 RATINGS: BAA2 BBB	SEMI-ANN. 6.400% 08/15/2017 400,000.000	462,952	458,296
505861AC8 LAFARGE 7.125% BDS 15/JUL/2036 USD1000 RATINGS: BAA3 BBB-	SEMI-ANN. 7.125% 07/15/2036 7,575,000.000	5,841,576	7,896,938
50180JAD7 LB-UBS CMBS 2007-C2 5.43% CMO 15/FEB/204	MONTHLY 5.430% 02/15/2040 414,465.690	475,340	456,578
524ESCWZ9 LEHMAN BRTH HLD (RICI) VAR 30/NOV/2056	QUARTERLY FLOATING 11/30/2056 1,390,000.000	0	139
530715AJ0 LIBERTY MEDIA CORP 8.25% SNR DEB 01/FEB/ RATINGS: B1 BB-	SEMI-ANN. 8.250% 02/01/2030 223,000.000	219,907	237,495
530715AD3 LIBERTY MEDIA CORP 8.5% BDS 15/JUL/2029 RATINGS: B1 BB-	SEMI-ANN. 8.500% 07/15/2029 460,000.000	446,506	495,650
534187BC2 LINCOLN NATIONAL CORP 4.2% BDS 15/MAR/20	SEMI-ANN. 4.200% 03/15/2022 246,000.000	251,514	250,679

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
534187BB4 LINCOLN NATL CORP 4.85% SNR 24/JUN/2021	SEMI-ANN. 4.850% 06/24/2021 133,000.000	141,783	142,855
539830BB4 LOCKHEED MARTIN CORP 4.07% BDS 15/DEC/20	SEMI-ANN. 4.070% 12/15/2042 7,216,000.000	6,744,521	6,309,743
539830AZ2 LOCKHEED MARTIN CORP 4.85% BDS 15/SEP/20	SEMI-ANN. 4.850% 09/15/2041 355,000.000	352,958	348,873
548661CU9 LOWES COMPANIES INC 5.125% BDS 15/NOV/20	SEMI-ANN. 5.125% 11/15/2041 440,000.000	439,736	452,522
31410HAQ4 MACY'S INC 6.9% DEB 01/APR/2029 USD1000 RATINGS: BA2 BB	SEMI-ANN. 6.900% 04/01/2029 2,225,000.000	2,282,940	2,524,886
55616KAA5 MACY'S INC 7.45% BDS 15/JUL/2017 USD1000 RATINGS: BA2 BB	SEMI-ANN. 7.450% 07/15/2017 50,000.000	59,996	58,475
565849AE6 MARATHON OIL CORP 6.6% BDS 01/OCT/2037 U RATINGS: BAA1 BBB+	SEMI-ANN. 6.600% 10/01/2037 925,000.000	1,102,948	1,108,206
565849AD8 MARATHON OIL CORP 6% SNR NTS 01/OCT/2017 RATINGS: BAA1 BBB+	SEMI-ANN. 6.000% 10/01/2017 150,000.000	153,288	169,992
57629WBS8 MASSMUTUAL GBL FDG 2.1% BDS 02/AUG/2018	SEMI-ANN. 2.100% 08/02/2018 209,000.000	208,615	207,315
55265KX95 MASTR ASSET SECURITIZATION TRUST 25/NOV/	MONTHLY 4.500% 12/25/2018 17,102.830	15,435	17,458
55265K2N8 MASTR ASSET SECURITIZATION TRUST 25/NOV/	MONTHLY 5.500% 12/25/2033 113,627.370	118,954	118,784
577778CE1 MAY DEPARTMENT STORES CO 6.7% BDS 15/JUL RATINGS: BA2 BB	SEMI-ANN. 6.700% 07/15/2034 1,350,000.000	1,353,454	1,536,111
577778BH5 MAY DEPARTMENT STORES CO 6.7% BDS 15/SEP RATINGS: BA2 BB	SEMI-ANN. 6.700% 09/15/2028 525,000.000	357,000	579,175
577778BQ5 MAY DEPARTMENT STORES CO 6.9% BDS 15/JAN RATINGS: BA2 BB	SEMI-ANN. 6.900% 01/15/2032 2,845,000.000	3,131,445	3,256,188
58405UAD4 MEDCO HEALTH SOLUTIONS INC 7.125% BDS 15 RATINGS: BAA3 BBB	SEMI-ANN. 7.125% 03/15/2018 200,000.000	238,046	237,654
585055AZ9 MEDTRONIC INC 2.75% BDS 01/APR/2023 USD1	SEMI-ANN. 2.750% 04/01/2023 675,000.000	673,414	624,368

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
58768VAC5 MERCEDES-BENZ AUTO LEASE TRUST 2013-A A-	MONTHLY 0.590% 02/15/2016 143,000.000	142,988	143,088
58768WAC3 MERCEDES-BENZ AUTO RECEIVABLES TRUST 201	MONTHLY 0.780% 08/15/2017 143,000.000	142,995	143,274
587680AC3 MERCEDES-BENZ AUTO 0.47% MTG BDS 17/OCT/	MONTHLY 0.470% 10/17/2016 208,000.000	207,980	208,043
587728AC0 MERCEDES-BENZ AUTO 0.85% MTG BDS 16/MAR/	MONTHLY 0.850% 03/16/2015 18,323.010	18,322	18,336
58933YAJ4 MERCK & CO INC CALLABLE NOTES FIXED 4.15	SEMI-ANN. 4.150% 05/18/2043 455,000.000	453,608	415,683
59156RBG2 METLIFE INC CALLABLE NOTES FIXED 4.875%	SEMI-ANN. 4.875% 11/13/2043 805,000.000	794,562	790,059
59156RAY4 METLIFE INC SR NT 5.875% 06/FEB/2041	SEMI-ANN. 5.875% 02/06/2041 770,000.000	847,762	860,129
594918AW4 MICROSOFT CORP CALLABLE NOTES FIXED 3.62	SEMI-ANN. 3.625% 12/15/2023 111,000.000	110,454	111,173
594918AR5 MICROSOFT CORP 3.5% BDS 15/NOV/2042 USD2	SEMI-ANN. 3.500% 11/15/2042 245,000.000	242,212	202,341
594918AV8 MICROSOFT CORP 3.75% BDS 01/MAY/2043 USD	SEMI-ANN. 3.750% 05/01/2043 200,000.000	197,232	170,626
594918AM6 MICROSOFT CORP 5.3% BDS 08/FEB/2041 USD1	SEMI-ANN. 5.300% 02/08/2041 495,000.000	541,286	530,328
595620AL9 MIDAMERICAN ENERGY CO CALLABLE BOND FIXE	SEMI-ANN. 4.800% 09/15/2043 470,000.000	474,902	477,844
59562VAR8 MIDAMERICAN ENERGY HLDGS 6.5% SNR BDS 15 RATINGS: BAA1 BBB+	SEMI-ANN. 6.500% 09/15/2037 1,230,000.000	1,547,660	1,428,694
59562VBC0 MIDAMERICAN ENERGY HOLDINGS CO CALLABLE	SEMI-ANN. 5.150% 11/15/2043 6,175,000.000	6,138,506	6,226,438
606935AH7 ML CFC COMMERCIAL MORTGAGE TRUST VAR MTG	MONTHLY FLOATING 02/12/2039 616,230.200	619,591	660,506
59020UBV8 MLCC MORTGAGE INVESTORS INC 2004-B A1	MONTHLY FLOATING 05/25/2029 174,596.700	166,740	169,289

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
50075NAZ7 MONDELEZ INTERNATIONAL INC 6.5% BDS 09/F RATINGS: BAA2 BBB-	SEMI-ANN. 6.500% 02/09/2040 8,660,000.000	10,024,049	10,348,700
61760RBA9 MORGAN STANLEY CAPITAL I TR 4.054% MTG B	MONTHLY 4.054% 07/16/2049 136,000.000	137,356	144,100
61760UAA3 MORGAN STANLEY RER 2% CMO 28/JUL/2049 US	MONTHLY 2.000% 07/28/2049 190,141.540	192,043	191,663
61747YCT0 MORGAN STANLEY 3.45% MTN 02/NOV/2015 USD	SEMI-ANN. 3.450% 11/02/2015 270,000.000	269,827	281,046
617482V92 MORGAN STANLEY 6.375% BDS 24/JUL/2042 US	SEMI-ANN. 6.375% 07/24/2042 310,000.000	361,128	363,097
61945CAA1 MOSAIC CO(THE) 3.75% BDS 15/NOV/2021 USD	SEMI-ANN. 3.750% 11/15/2021 171,000.000	172,241	167,390
61945CAD5 MOSAIC CO/THE CALLABLE NOTES FIXED 5.45%	SEMI-ANN. 5.450% 11/15/2033 970,000.000	975,556	980,107
61945CAE3 MOSAIC CO/THE CALLABLE NOTES FIXED 5.625	SEMI-ANN. 5.625% 11/15/2043 139,000.000	138,879	141,013
628530BD8 MYLAN INC/PA CALLABLE NOTES FIXED 4.2% 2	SEMI-ANN. 4.200% 11/29/2023 465,000.000	463,218	457,369
629568AX4 NABORS INDUSTRIES INC 4.625% SNR NT 15/S	SEMI-ANN. 4.625% 09/15/2021 100,000.000	107,886	100,117
637640AE3 NATIONAL SEMICONDUCTOR CORP 6.6% BDS 15/ RATINGS: BAA1 BB+	SEMI-ANN. 6.600% 06/15/2017 200,000.000	238,062	233,732
63946BAG5 NBCUNIVERSAL MEDIA LLC 5.95% BDS 01/APR/	SEMI-ANN. 5.950% 04/01/2041 700,000.000	705,138	765,688
62888XAC8 NCUA GTD NTS TRUST 2010-C1 2.65% MTG BDS	MONTHLY 2.650% 10/29/2020 401,802.310	401,006	412,786
641423CA4 NEVADA POWER CO 5.45% BDS 15/MAY/2041 US	SEMI-ANN. 5.450% 05/15/2041 83,000.000	82,975	89,902
641423BW7 NEVADA POWER CO 6.5% NTS 01/AUG/2018 USD RATINGS: BAA3 BBB	SEMI-ANN. 6.500% 08/01/2018 300,000.000	339,293	355,215
651229AK2 NEWELL RUBBERMAID INC 4.7% LN STK 15/AUG	SEMI-ANN. 4.700% 08/15/2020 83,000.000	82,967	87,055

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
651639AP1 NEWMONT MINING CORP 4.875% BDS 15/MAR/20	SEMI-ANN. 4.875% 03/15/2042 205,000.000	156,856	151,790
652482BN9 NEWS AMERICA INC 6.15% SNR NTS 01/MAR/20 RATINGS: BAA1 BBB+	SEMI-ANN. 6.150% 03/01/2037 3,505,000.000	4,027,667	3,852,310
652482CE8 NEWS AMERICA INC 6.150% SNR NT 15/FEB/20	SEMI-ANN. 6.150% 02/15/2041 1,375,000.000	1,473,493	1,532,465
652482BJ8 NEWS AMERICA INC 6.2% BDS 15/DEC/2034 US RATINGS: BAA1 BBB+	SEMI-ANN. 6.200% 12/15/2034 1,775,000.000	1,872,394	1,964,872
652482BQ2 NEWS AMERICA INC 6.65% SNR NTS 15/NOV/20 RATINGS: BAA1 BBB+	SEMI-ANN. 6.650% 11/15/2037 4,150,000.000	4,796,742	4,844,129
302570BC9 NEXTERA ENERGY CAPITAL HOLDINGS INC CALL RATINGS: BAA1 BBB+	SEMI-ANN. 7.875% 12/15/2015 200,000.000	200,000	226,052
62912XAC8 NGPL PIPECO LLC 7.768% 15/DEC/2037 144A RATINGS: BAA3 BBB-	SEMI-ANN. 7.768% 12/15/2037 700,000.000	725,242	598,500
65473QBD4 NISOURCE FINANCE CORP CALLABLE NOTES FIX	SEMI-ANN. 5.650% 02/01/2045 167,000.000	165,899	171,065
65473QBA0 NISOURCE FINANCE CORP 3.85% BDS 15/FEB/2	SEMI-ANN. 3.850% 02/15/2023 200,000.000	199,186	192,448
65477KAD4 NISSAN AUTO LEASE TRUST 2013-B 2013-B A3	MONTHLY 0.750% 06/15/2016 61,054.000	61,053	61,061
654748AC6 NISSAN AUTO RECEIVABLES OWNER TRUST 3.17	MONTHLY 0.500% 05/15/2017 245,000.000	244,954	244,870
65477MAC2 NISSAN AUTO RECEIVABLES 2013-C OWNER TRU	MONTHLY 0.670% 08/15/2018 288,000.000	287,940	287,232
655044AF2 NOBLE ENERGY INC 4.15% BDS 15/DEC/2021 U	SEMI-ANN. 4.150% 12/15/2021 220,000.000	219,855	226,215
65504LAJ6 NOBLE HLDGS INTL 3.95% BDS 15/MAR/2022 U	SEMI-ANN. 3.950% 03/15/2022 12,000.000	11,971	11,731
65504LAK3 NOBLE HLDGS INTL 5.25% BDS 15/MAR/2042 U	SEMI-ANN. 5.250% 03/15/2042 300,000.000	293,610	287,844
65535HAB5 NOMURA HLDGS INC 6.7% BDS 04/MAR/2020 US RATINGS: BAA2 BBB+	SEMI-ANN. 6.700% 03/04/2020 94,000.000	96,039	107,788

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
655664AH3 NORDSTROM INC 6.95% DEB 15/MAR/2028 USD1 RATINGS: BAA2 BBB+	SEMI-ANN. 6.950% 03/15/2028 1,000,000.000	954,900	1,207,220
655664AL4 NORDSTROM INC 7% SNR NTS 15/JAN/2038 USD RATINGS: BAA2 BBB+	SEMI-ANN. 7.000% 01/15/2038 4,400,000.000	3,553,000	5,519,272
655844BP2 NORFOLK SOUTHERN CORP CALLABLE NOTES FIX	SEMI-ANN. 3.850% 01/15/2024 1,325,000.000	1,321,155	1,301,495
655844BM9 NORFOLK SOUTHERN CORP 3.95% BDS 01/OCT/2	SEMI-ANN. 3.950% 10/01/2042 2,000,000.000	1,999,940	1,682,820
655844BH0 NORFOLK SOUTHERN CORP 4.837% NTS 01/OCT/	SEMI-ANN. 4.837% 10/01/2041 2,297,000.000	2,187,580	2,192,946
655844BD9 NORFOLK SOUTHERN CORP 6% BDS 23/MAY/2111	SEMI-ANN. 6.000% 05/23/2111 414,000.000	425,120	438,356
655855FA7 NORFOLK SOUTHERN CORP 9.75% BDS 15/JUN/2 RATINGS: BAA1 BBB+	SEMI-ANN. 9.750% 06/15/2020 914,000.000	1,135,704	1,244,045
664397AK2 NORTHEAST UTILITIES 2.8% SRN 01/MAY/2023	SEMI-ANN. 2.800% 05/01/2023 515,000.000	513,671	470,823
666807BG6 NORTHROP GRUMMAN 3.25% BDS 01/AUG/2023 U	SEMI-ANN. 3.250% 08/01/2023 250,000.000	234,600	233,188
666807BH4 NORTHROP GRUMMAN 4.75% BDS 01/JUN/2043 U	SEMI-ANN. 4.750% 06/01/2043 2,345,000.000	2,342,749	2,222,310
68233DAR8 ONCOR ELECTRIC DELIVERY CO 7% DEB 01/SEP RATINGS: BAA1 BBB+	SEMI-ANN. 7.000% 09/01/2022 100,000.000	128,740	119,299
68268NAM5 ONEOK PARTNERS LP CALLABLE NOTES FIXED 6	SEMI-ANN. 6.200% 09/15/2043 1,500,000.000	1,493,505	1,619,115
68389XAS4 ORACLE CORP 3.625% BDS 15/JUL/2023 USD10	SEMI-ANN. 3.625% 07/15/2023 490,000.000	485,580	486,065
68389XAM7 ORACLE CORP 5.375% BDS 15/JUL/2040 USD10	SEMI-ANN. 5.375% 07/15/2040 110,000.000	131,141	117,456
69371RK54 PACCAR FINL CORP SR MTNS BK EN FR 1.6%15	SEMI-ANN. 1.600% 03/15/2017 164,000.000	163,969	163,764
69371RK39 PACCAR FINL CORP 1.55% BDS 29/SEP/2014 U	SEMI-ANN. 1.550% 09/29/2014 100,000.000	101,038	100,839

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
694308GY7 PACIFIC GAS & ELEC CO SR NT 4.5% 15/DEC/	SEMI-ANN. 4.500% 12/15/2041 410,000.000	408,586	385,474
694308HE0 PACIFIC GAS & ELECTRIC CO CALLABLE NOTES	SEMI-ANN. 3.850% 11/15/2023 75,000.000	74,864	74,597
69320DAA7 PC FINANCIAL PARTNERSHIP 5.00% 15/NOV/20 RATINGS: BAA2 BBB+	SEMI-ANN. 5.000% 11/15/2014 200,000.000	161,882	207,272
693304AR8 PECO ENERGY CO CALLABLE BOND FIXED 4.8%	SEMI-ANN. 4.800% 10/15/2043 350,000.000	348,716	355,831
708696BU2 PENNSYLVANIA ELEC CO 6.05% 01/SEP/2017 RATINGS: BAA2 BBB-	SEMI-ANN. 6.050% 09/01/2017 200,000.000	228,676	222,932
713448BZ0 PEPSICO INC NOTES FIXED 4% 05/MAR/2042 U	SEMI-ANN. 4.000% 03/05/2042 280,000.000	279,126	243,832
713448CB2 PEPSICO INC 1.25% BDS 13/AUG/2017 USD100	SEMI-ANN. 1.250% 08/13/2017 287,000.000	285,519	283,926
713448CC0 PEPSICO INC 3.6% BDS 13/AUG/2042 USD1000	SEMI-ANN. 3.600% 08/13/2042 450,000.000	442,611	370,400
713448BS6 PEPSICO INC 4.875% BDS 01/NOV/2040 USD10	SEMI-ANN. 4.875% 11/01/2040 200,000.000	219,382	199,990
714294AC9 PERRIGO CO PLC CALLABLE NOTES FIXED 4% 1	SEMI-ANN. 4.000% 11/15/2023 755,000.000	748,104	740,723
71647NAA7 PETROBRAS GLOB FIN 5.625% GTD 20/MAY/204	SEMI-ANN. 5.625% 05/20/2043 540,000.000	529,346	440,807
71647NAF6 PETROBRAS GLOBAL FINANCE BV CALLABLE NOT	SEMI-ANN. 4.375% 05/20/2023 600,000.000	592,968	534,534
71645WAS0 PETROBRAS INTERNATIONAL FINANCE 6.75% NT	SEMI-ANN. 6.750% 01/27/2041 8,680,000.000	9,637,836	8,076,158
71656LAV3 PETROLEOS MEXICANOS 6.5% BDS 02/JUN/2041	SEMI-ANN. 6.500% 06/02/2041 795,000.000	791,470	830,775
717081DE0 PFIZER INC CALLABLE NOTES FIXED 4.3% 15/	SEMI-ANN. 4.300% 06/15/2043 940,000.000	937,941	883,929
718172AP4 PHILIP MORRIS INTERNATIONAL INC 4.5% BDS	SEMI-ANN. 4.500% 03/20/2042 780,000.000	760,929	728,582

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
72650RAZ5 PLAINS ALL AMER PI 3.65% SNR 01/JUN/2022	SEMI-ANN. 3.650% 06/01/2022 30,000.000	29,754	29,475
72650RBD3 PLAINS ALL AMERICAN PIPELINE LP 3.85% SN	SEMI-ANN. 3.850% 10/15/2023 65,000.000	65,094	63,408
69349LAP3 PNC BANK NA CALLABLE BOND FIXED 1.15% 01	SEMI-ANN. 1.150% 11/01/2016 400,000.000	399,480	400,004
693506BB2 PPG INDUSTRIES INC 6.65% BDS 15/MAR/2018 RATINGS: BAA1 BBB+	SEMI-ANN. 6.650% 03/15/2018 235,000.000	271,000	271,752
693506AQ0 PPG INDUSTRIES INC 9% DEB 01/MAY/2021 US RATINGS: BAA1 BBB+	SEMI-ANN. 9.000% 05/01/2021 80,000.000	98,723	102,507
69351UAQ6 PPL ELECTRIC UTILITIES CORP 2.5% BDS 01/	SEMI-ANN. 2.500% 09/01/2022 86,000.000	85,712	79,281
74005PBD5 PRAXAIR INC 3.55% BDS 07/NOV/2042 USD100	SEMI-ANN. 3.550% 11/07/2042 465,000.000	446,563	377,529
74005PAZ7 PRAXAIR INC 3% BDS 01/SEP/2021 USD100	SEMI-ANN. 3.000% 09/01/2021 250,000.000	250,953	245,190
740189AG0 PRECISION CASTPARTS CORP 2.5% BDS 15/JAN	SEMI-ANN. 2.500% 01/15/2023 360,000.000	357,930	326,153
743263AR6 PROGRESS ENERGY INC 4.4% NTS 15/JAN/2021	SEMI-ANN. 4.400% 01/15/2021 380,000.000	385,111	401,015
743263AN5 PROGRESS ENERGY INC 7.05% BDS 15/MAR/201 RATINGS: BAA2 BBB	SEMI-ANN. 7.050% 03/15/2019 100,000.000	99,591	119,859
743862AA2 PROVIDENT COS INC 7.25% SNR NOTES 15/MAR RATINGS: BA1 BBB-	SEMI-ANN. 7.250% 03/15/2028 543,000.000	513,899	624,361
743862AD6 PROVIDENT COS INC 7% BDS 15/JUL/2018 USD RATINGS: BA1 BBB-	SEMI-ANN. 7.000% 07/15/2018 400,000.000	417,516	455,764
69362BBA9 PSEG POWER LLC CALLABLE NOTES FIXED 4.3%	SEMI-ANN. 4.300% 11/15/2023 43,000.000	42,975	42,807
744448CD1 PUBLIC SERV CO COL 3.2% 1MTG 15/NOV/2020	SEMI-ANN. 3.200% 11/15/2020 74,000.000	73,699	74,381
744448CJ8 PUBLIC SERVICE CO OF COLORADO 3.95% BDS	SEMI-ANN. 3.950% 03/15/2043 760,000.000	704,584	676,012

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
744482BL3 PUBLIC SERVICE CO OF NEW HAMPSHIRE CALLA	SEMI-ANN. 3.500% 11/01/2023 50,000.000	49,817	48,956
744533BJ8 PUBLIC SERVICE CO OF OKLAHOMA 6.625% BDS RATINGS: BAA1 BBB	SEMI-ANN. 6.625% 11/15/2037 350,000.000	347,386	404,782
21685WBL0 RABOBANK NEDERLAND 2.125% 13/OCT/2015	SEMI-ANN. 2.125% 10/13/2015 105,000.000	104,743	107,707
21685WBT3 RABOBANK NEDERLAND 4.5% BDS 11/JAN/2021	SEMI-ANN. 4.500% 01/11/2021 500,000.000	498,645	530,705
755111BU4 RAYTHEON CO 4.875% BDS 15/OCT/2040 USD10	SEMI-ANN. 4.875% 10/15/2040 450,000.000	447,125	447,309
75625QAB5 RECKITT BENCKISER TREASURY SERVICES PLC	SEMI-ANN. 3.625% 09/21/2023 460,000.000	454,227	451,449
758202AK1 REED ELSEVIER CAPITAL INC 3.125% GTD NTS	SEMI-ANN. 3.125% 10/15/2022 4,357,000.000	4,012,716	4,029,136
758202AG0 REED ELSEVIER 8.625% BDS 15/JAN/2019 USD RATINGS: BAA1 BBB+	SEMI-ANN. 8.625% 01/15/2019 965,000.000	1,119,154	1,209,840
760759AP5 REPUBLIC SERVICES INC 3.55% BDS 01/JUN/2	SEMI-ANN. 3.550% 06/01/2022 1,023,000.000	1,009,934	986,407
760759AN0 REPUBLIC SERVICES INC 5.7% BDS 15/MAY/20	SEMI-ANN. 5.700% 05/15/2041 200,000.000	222,218	214,044
761713AZ9 REYNOLDS AMERICAN INC CALLABLE NOTES FIX	SEMI-ANN. 6.150% 09/15/2043 1,100,000.000	1,095,083	1,187,835
76720AAG1 RIO TINTO FINANCE PLC 4.125% BDS 21/AUG/	SEMI-ANN. 4.125% 08/21/2042 85,000.000	71,682	74,737
767201AK2 RIO TINTO LIMITED 3.5% BDS 02/NOV/2020 U	SEMI-ANN. 3.500% 11/02/2020 58,000.000	57,551	59,216
77340RAM9 ROCKIES EXPRESS PIPELINE LLC CALLABLE NO RATINGS: BA1 BBB	SEMI-ANN. 6.875% 04/15/2040 500,000.000	469,375	413,750
78011DAF1 ROYAL BANK OF CANADA BOND FIXED 2% 01/OC	SEMI-ANN. 2.000% 10/01/2019 159,000.000	158,879	158,175
78008S7D2 ROYAL BANK OF CANADA 2.2% BDS 27/JUL/201	SEMI-ANN. 2.200% 07/27/2018 100,000.000	100,000	100,406

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
780097AZ4 ROYAL BANK OF SCOTLAND GROUP PLC NOTES F	SEMI-ANN. 6.000% 12/19/2023 500,000.000	495,490	503,560
78010XAK7 ROYAL BANK OF SCOTLAND PLC 6.125% BDS 11	SEMI-ANN. 6.125% 01/11/2021 2,125,000.000	2,148,316	2,405,203
780099CE5 ROYAL BANK OF SCOTLAND PLC 6.125% BDS 15	SEMI-ANN. 6.125% 12/15/2022 4,600,000.000	4,591,776	4,701,200
78011DAC8 ROYAL BK CDA EXT CVRD BD 18 19/SEP/2017	SEMI-ANN. 1.200% 09/19/2017 211,000.000	210,979	209,065
78355HJR1 RYDER SYSTEM INC 3.5% NTS 01/JUN/2017 US	SEMI-ANN. 3.500% 06/01/2017 107,000.000	106,810	111,955
78355HJP5 RYDER SYSTEM INC 3.6% BDS 01/MAR/2016 US	SEMI-ANN. 3.600% 03/01/2016 50,000.000	49,943	52,165
78573AAA8 SABMILLER HLDGS INC 3.75% GTD NTS 15/JAN	SEMI-ANN. 3.750% 01/15/2022 590,000.000	597,517	592,201
78573AAC4 SABMILLER HLDGS INC 4.95% NTS 15/JAN/204	SEMI-ANN. 4.950% 01/15/2042 320,000.000	317,872	317,840
80282WAC4 SANTANDER DRI 12-3 1.08% CMO 15/APR/2016	MONTHLY 1.080% 04/15/2016 28,463.880	28,463	28,517
80282PAD7 SANTANDER DRIVE AUTO RECEIVABLE TRUST 20	MONTHLY 2.350% 11/16/2015 148,458.020	150,743	149,132
805564MU2 SAXON ASSET SECURITIES TRUST VAR MTG BDS	MONTHLY FLOATING 06/25/2033 125,182.090	127,216	126,952
806854AH8 SCHLUMBERGER INVESTMENT SA CALLABLE NOTE	SEMI-ANN. 3.650% 12/01/2023 538,000.000	536,171	531,227
816851AK5 SEMPRA ENERGY CORP 9.8% BDS 15/FEB/2019 RATINGS: BAA1 BBB+	SEMI-ANN. 9.800% 02/15/2019 300,000.000	409,851	396,312
822582AY8 SHELL INTERNATIONAL FINANCE BV CALLABLE	SEMI-ANN. 4.550% 08/12/2043 1,665,000.000	1,653,678	1,623,941
842400FQ1 SOUTHERN CAL EDISON 4.5% MTG BDS 01/SEP/	SEMI-ANN. 4.500% 09/01/2040 890,000.000	962,953	863,727
842400FZ1 SOUTHERN CALIFORNIA EDISON CO CALLABLE B	SEMI-ANN. 4.650% 10/01/2043 540,000.000	536,285	534,881

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
842400FW8 SOUTHERN CALIFORNIA EDISON CO 3.9% BDS 1	SEMI-ANN. 3.900% 03/15/2043 650,000.000	646,120	573,001
842400FV0 SOUTHERN CALIFORNIA EDISON CO 4.05% BDS	SEMI-ANN. 4.050% 03/15/2042 400,000.000	363,976	362,200
845437BL5 SOUTHWESTERN ELEC POWER CO 6.2% BDS 15/M RATINGS: BAA3 BBB	SEMI-ANN. 6.200% 03/15/2040 500,000.000	595,975	544,930
845743BM4 SOUTHWESTERN PUB SERVICE 8.75% BDS 01/DE RATINGS: BAA1 BBB+	SEMI-ANN. 8.750% 12/01/2018 250,000.000	324,328	318,643
84755TAE7 SPECTRA ENERGY CAPITAL LLC 3.3% BDS 15/M	SEMI-ANN. 3.300% 03/15/2023 1,220,000.000	1,216,059	1,080,456
26439VAB3 SPECTRA ENERGY CAPITAL LLC 5.668% 15/AUG RATINGS: BAA2 BBB	SEMI-ANN. 5.668% 08/15/2014 200,000.000	201,176	205,946
857477AM5 STATE STREET CORP NOTES FIXED 3.7% 20/NO	SEMI-ANN. 3.700% 11/20/2023 431,000.000	429,340	427,612
85771PAQ5 STATOIL ASA CALLABLE NOTES FIXED 4.8% 08	SEMI-ANN. 4.800% 11/08/2043 145,000.000	144,269	144,630
85771PAB8 STATOIL ASA GTD NT 3.125% 17/AUG/2017	SEMI-ANN. 3.125% 08/17/2017 300,000.000	320,481	314,919
85771PAG7 STATOIL ASA 2.45% BDS 17/JAN/2023 USD100	SEMI-ANN. 2.450% 01/17/2023 375,000.000	373,785	341,816
85771PAF9 STATOIL ASA 3.15% BDS 23/JAN/2022 USD100	SEMI-ANN. 3.150% 01/23/2022 175,000.000	174,703	170,902
85771PAL6 STATOIL ASA 3.95% BDS 15/MAY/2043 USD100	SEMI-ANN. 3.950% 05/15/2043 635,000.000	634,111	555,435
86358ETE6 STRUCTURED ASSET INVESTMENT LOAN TR VAR	MONTHLY FLOATING 06/25/2035 16,988.240	15,204	16,980
86359LAA7 STRUCTURED ASSET MORTGAGE INVESTMENTS II	MONTHLY FLOATING 01/19/2034 133,747.110	128,397	130,084
863667AE1 STRYKER CORP 4.1% BDS 01/APR/2043 USD100	SEMI-ANN. 4.100% 04/01/2043 465,000.000	458,399	411,771
867229AE6 SUNCOR ENERGY 6.5% BDS 15/JUN/2038 USD10 RATINGS: BAA2 BBB+	SEMI-ANN. 6.500% 06/15/2038 1,485,000.000	1,742,885	1,728,748

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
867914AH6 SUNTRUST BANKS INC 6% SUB NOTES 15/FEB/2 RATINGS: BAA2 BBB-	SEMI-ANN. 6.000% 02/15/2026 300,000.000	324,062	319,803
87425EAK9 TALISMAN ENERGY INC 6.25% BDS 01/FEB/203 RATINGS: BAA2 BBB	SEMI-ANN. 6.250% 02/01/2038 770,000.000	879,124	782,975
87612EAZ9 TARGET CORP 2.9% NTS 15/JAN/2022 USD1000	SEMI-ANN. 2.900% 01/15/2022 250,000.000	241,350	239,815
87927VAW8 TELECOM ITALIA CAPITAL 6.175% BDS 18/JUN RATINGS: BAA2 BBB	SEMI-ANN. 6.175% 06/18/2014 130,000.000	139,126	132,925
87927VAR9 TELECOM ITALIA CAPITAL 7.2% BDS 18/JUL/2 RATINGS: BAA2 BBB	SEMI-ANN. 7.200% 07/18/2036 3,700,000.000	3,419,173	3,561,250
87927VAV0 TELECOM ITALIA CAPITAL 7.721% BDS 04/JUN RATINGS: BAA2 BBB	SEMI-ANN. 7.721% 06/04/2038 5,650,000.000	5,918,479	5,650,000
87938WAP8 TELEFONICA EMISIONES SAU 5.462% BDS 16/F	SEMI-ANN. 5.462% 02/16/2021 57,000.000	57,000	60,381
883556BF8 THERMO FISHER SCIENTIFIC INC CALLABLE NO	SEMI-ANN. 4.150% 02/01/2024 137,000.000	136,630	135,699
883556AX0 THERMO FISHER SCIENTIFIC INC 4.5% NTS 01	SEMI-ANN. 4.500% 03/01/2021 785,000.000	856,254	826,393
884903BQ7 THOMSON REUTERS CORP CALLABLE NOTES FIXE	SEMI-ANN. 4.300% 11/23/2023 250,000.000	248,453	251,075
884903BM6 THOMSON REUTERS CORP 4.5% BDS 23/MAY/204	SEMI-ANN. 4.500% 05/23/2043 85,000.000	72,039	71,952
885220GF4 THORNBURG MORTGAGE SECURITIES TRUST 2004	MONTHLY FLOATING 12/25/2044 241,580.140	243,392	239,515
87246AAC2 TIAA SEASONED COMMERCIAL MORTGAGE TRUST	MONTHLY FLOATING 08/15/2039 151,479.840	153,740	155,654
88732JBB3 TIME WARNER CABLE INC 5.5% BDS 01/SEP/20	SEMI-ANN. 5.500% 09/01/2041 780,000.000	831,994	646,316
88732JAU2 TIME WARNER CABLE INC 6.75% BDS 15/JUN/2 RATINGS: BAA2 BBB	SEMI-ANN. 6.750% 06/15/2039 4,400,000.000	4,412,380	4,143,480
88732JAN8 TIME WARNER CABLE INC 7.3% NTS 01/JUL/20 RATINGS: BAA2 BBB	SEMI-ANN. 7.300% 07/01/2038 9,200,000.000	9,305,665	9,174,056

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
887317AR6 TIME WARNER INC CALLABLE NOTES FIXED 4.0	SEMI-ANN. 4.050% 12/15/2023 143,000.000	142,570	142,019
887317AM7 TIME WARNER INC 5.375% BDS 15/OCT/2041 U	SEMI-ANN. 5.375% 10/15/2041 1,025,000.000	1,018,502	1,036,788
88732JAY4 TIME WARNER INC 5.875% BDS 15/NOV/2040 U	SEMI-ANN. 5.875% 11/15/2040 1,695,000.000	1,760,783	1,466,260
887317AH8 TIME WARNER INC 6.1% NTS 15/JUL/2040 USD	SEMI-ANN. 6.100% 07/15/2040 1,545,000.000	1,697,190	1,686,167
891145TN4 TORONTO-DOMINION BANK 1.5% CVD BDS 13/MA	SEMI-ANN. 1.500% 03/13/2017 300,000.000	298,980	303,210
89153VAG4 TOTAL CAPITAL INTL 3.7% BDS 15/JAN/2024	SEMI-ANN. 3.700% 01/15/2024 705,000.000	703,202	697,083
89152UAE2 TOTAL CAPITAL SA 2.3% NTS 15/MAR/2016 US	SEMI-ANN. 2.300% 03/15/2016 400,000.000	403,424	412,124
89236RAC3 TOYOTA AUTO RECS 2013-A A3 0.55% 17/JAN/	MONTHLY 0.550% 01/17/2017 85,000.000	84,999	84,998
89233P5F9 TOYOTA MOTOR CRED 3.4% SNR MTN 15/SEP/20	SEMI-ANN. 3.400% 09/15/2021 275,000.000	274,307	279,175
89236TAY1 TOYOTA MOTOR CREDIT CORP CALLABLE BOND F	SEMI-ANN. 2.000% 10/24/2018 558,000.000	557,866	557,838
89233P5E2 TOYOTA MOTOR CREDIT CORP 2% BDS 15/SEP/2	SEMI-ANN. 2.000% 09/15/2016 200,000.000	198,962	205,722
89352HAL3 TRANSCANADA PIPELINES LTD CALLABLE NOTES	SEMI-ANN. 5.000% 10/16/2043 1,045,000.000	1,036,590	1,029,785
893526DJ9 TRANSCANADA PIPELINES 6.1% LN STK 01/JUN	SEMI-ANN. 6.100% 06/01/2040 355,000.000	427,750	401,981
893830AY5 TRANSOCEAN SEDCO FOREX INC 6.5% BDS 15/N	SEMI-ANN. 6.500% 11/15/2020 300,000.000	321,387	342,582
902133AG2 TYCO ELECTRONICS GROUP S A 7.125% BDS 01 RATINGS: BAA2 BBB-	SEMI-ANN. 7.125% 10/01/2037 4,350,000.000	4,081,813	5,090,718
90269CAD2 UBS COMMERCIAL MOR 3.525% MTG BDS 10/MAY	MONTHLY 3.525% 05/10/2063 260,000.000	265,183	257,000

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
905581AS3 UNION CARBIDE CORP 7.75% DEBS 01/OCT/209 RATINGS: BA2 BBB-	SEMI-ANN. 7.750% 10/01/2096 100,000.000	104,317	109,188
907818DS4 UNION PACIFIC CORP CALLABLE NOTES FIXED	SEMI-ANN. 4.821% 02/01/2044 8,615,000.000	8,880,359	8,343,800
907818DK1 UNION PACIFIC CORP 4.163% NTS 15/JUL/202	SEMI-ANN. 4.163% 07/15/2022 437,000.000	573,587	449,577
913017BT5 UNITED TECHNOLOGIES CORP NOTES FIXED 4.5	SEMI-ANN. 4.500% 06/01/2042 1,330,000.000	1,324,116	1,291,550
91324PBN1 UNITEDHEALTH GROUP INC 5.7% BDS 15/OCT/2	SEMI-ANN. 5.700% 10/15/2040 770,000.000	848,625	843,597
903192AA0 UNUM CORP NT 6.75% 15/DEC/2028 RATINGS: BA1 BBB-	SEMI-ANN. 6.750% 12/15/2028 785,000.000	660,225	866,679
90327BAC6 USAA AUTO OWNER TRUST 0.43% MTG BDS 15/A	MONTHLY 0.430% 08/15/2016 102,000.000	101,988	101,916
92343VBT0 VERIZON COMMUNICATIONS INC CALLABLE NOTE	SEMI-ANN. 6.550% 09/15/2043 20,210,000.000	21,074,524	23,644,892
92343VBG8 VERIZON COMMUNICATIONS INC 3.85% BDS 01/	SEMI-ANN. 3.850% 11/01/2042 300,000.000	290,072	245,040
92553PAU6 VIACOM INC NEW SR DEB 5.85% 01/SEP/2043	SEMI-ANN. 5.850% 09/01/2043 2,800,000.000	2,781,884	2,943,416
92553PAK8 VIACOM INC 1.25% BDS 27/FEB/2015 USD1000	SEMI-ANN. 1.250% 02/27/2015 25,000.000	24,947	25,125
92553PAJ1 VIACOM INC 3.875% BDS 15/DEC/2021 USD100	SEMI-ANN. 3.875% 12/15/2021 36,000.000	35,410	35,779
925524BG4 VIACOM INC 4.5% NTS 01/MAR/2021 USD1000	SEMI-ANN. 4.500% 03/01/2021 100,000.000	109,642	104,631
925524AH3 VIACOM INC 7.875% BDS 30/JUL/2030 USD100 RATINGS: BAA3 BBB-	SEMI-ANN. 7.875% 07/30/2030 350,000.000	412,934	435,463
927804FP4 VIRGINIA ELEC & PWR CO SR -D NT 4.65% 15	SEMI-ANN. 4.650% 08/15/2043 525,000.000	524,748	522,890
92857WBD1 VODAFONE GROUP 4.375% BDS 19/FEB/2043 US	SEMI-ANN. 4.375% 02/19/2043 2,080,000.000	2,053,293	1,797,390

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
92867LAC6 VOLKSWAGEN AUTO LN ENHNCD TST 0.46% MTG	MONTHLY 0.460% 01/20/2017 251,000.000	250,986	250,845
92867PAC7 VOLKSWAGEN AUTO LOAN ENHANCED TRUST 2013	MONTHLY 0.700% 04/20/2018 362,000.000	361,916	361,232
929160AG4 VULCAN MATERIALS CO 7.15% SNR NTS 30/NOV RATINGS: BAA2 BBB	SEMI-ANN. 7.150% 11/30/2037 4,150,000.000	4,411,341	4,108,500
931142DD2 WAL-MART STORES INC 4.25% NTS 15/APR/202	SEMI-ANN. 4.250% 04/15/2021 400,000.000	438,524	430,696
931142DB6 WAL-MART STORES INC 4.625% BDS 15/APR/20	SEMI-ANN. 5.625% 04/15/2041 610,000.000	699,402	692,637
931142DG5 WAL-MART STORES INC 4% BDS 11/APR/2043 U	SEMI-ANN. 4.000% 04/11/2043 810,000.000	807,189	720,884
931142CY7 WAL-MART STORES INC 5.0% BDS 25/OCT/2040	SEMI-ANN. 5.000% 10/25/2040 1,235,000.000	1,304,996	1,292,045
25468PCX2 WALT DISNEY CO/THE CALLABLE MEDIUM TERM	SEMI-ANN. 3.700% 12/01/2042 390,000.000	387,200	325,705
939336QP1 WASHINGTON MUTUAL MSC MORTGAGE 2003-MS I	MONTHLY 5.000% 03/25/2018 6,222.240	6,187	6,341
94106LAS8 WASTE MANAGEMENT INC 6.1% SNR NTS 15/MAR RATINGS: BAA3 BBB	SEMI-ANN. 6.100% 03/15/2018 500,000.000	503,359	575,285
94106LAV1 WASTE MANAGEMENT INC 6.125% 30/NOV/2039 RATINGS: BAA3 BBB	SEMI-ANN. 6.125% 11/30/2039 750,000.000	879,180	856,868
94973VBB2 WELLPOINT INC NOTES FIXED 4.65% 15/JAN/2	SEMI-ANN. 4.650% 01/15/2043 750,000.000	695,731	694,350
94974BFQ8 WELLS FARGO & CO NOTES FIXED 2.15% 15/JA	SEMI-ANN. 2.150% 01/15/2019 536,000.000	536,201	534,322
94974BFP0 WELLS FARGO & CO NOTES FIXED 5.375% 02/N	SEMI-ANN. 5.375% 11/02/2043 1,000,000.000	997,040	1,010,630
949746RD5 WELLS FARGO & CO NOTES FIXED 5.606% 15/J	SEMI-ANN. 5.606% 01/15/2044 468,000.000	412,118	486,107
962166BR4 WEYERHAEUSER CO DEB 7.375% DUE 15/MAR/20 RATINGS: BAA1 BBB-	SEMI-ANN. 7.375% 03/15/2032 500,000.000	532,350	611,825

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
92935VAG3 WF-RBS COMMERCIAL MTG TST 2011-C3 4.375%	MONTHLY 4.375% 03/15/2044 1,000,000.000	1,009,952	1,052,188
92936QAG3 WFRBS COMMERCIAL MORTGAGE TRUST 2012-C6	MONTHLY 3.440% 04/15/2045 480,000.000	484,778	478,269
96950FAF1 WILLIAMS PARTNERS L.P. 6.3% NTS 15/APR/2	SEMI-ANN. 6.300% 04/15/2040 2,300,000.000	2,426,707	2,471,833
984121CA9 XEROX CORP CALLABLE NOTES FIXED 5.625% 1 RATINGS: BAA2 BBB-	SEMI-ANN. 5.625% 12/15/2019 280,000.000	310,309	308,762
984121CB7 XEROX CORP 6.75% NTS 15/DEC/2039 USD1000 RATINGS: BAA2 BBB-	SEMI-ANN. 6.750% 12/15/2039 8,225,000.000	9,295,614	8,979,479
988498AD3 YUM BRANDS INC 6.875% SNR NTS 15/NOV/203 RATINGS: BAA3 BBB-	SEMI-ANN. 6.875% 11/15/2037 62,000.000	80,260	70,594
98978VAH6 ZOETIS INC CALLABLE NOTES FIXED 4.7% 01/	SEMI-ANN. 4.700% 02/01/2043 7,550,000.000	7,457,406	7,056,683
68275CAC2 1345 AVENUE OF THE AMERICAS AND PARK PL	MONTHLY 5.278% 08/10/2035 1,000,000.000	1,063,516	1,092,263
652478AZ1 21ST CENTURY FOX AMERICA INC BOND FIXED RATINGS: BAA1 BBB+	SEMI-ANN. 7.700% 10/30/2025 300,000.000	372,330	373,893
TOTAL CORPORATE DEBT INSTRUMENTS: ALL OTHER		464,314,620	479,253,490
PREFERRED			

4253372 DANIELI & C DI RISP EUR1(NON CV)	13,535.000	265,750	303,071
5076705 HENKEL AG & CO KGAA NON.V PRF NPV	2,907.000	217,196	337,721
7101069 PORSCHE AUTOMOBIL HOLDING SE NON VTG PRF	11,063.000	884,367	1,153,381
BCKFJS9 ROLLS-ROYCE HLDGS PLC C SHS ENTITLEMENT	23,788,374.000	0	39,399
7634402 TELECOM ITALIA SPA MISC. EUR 0	657,960.000	479,002	515,876

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
TOTAL PREFERRED		1,846,315	2,349,448
COMMON			

000361105 AAR CORP USD1	66,100.000	1,503,117	1,851,461
7380062 AAREAL BANK EUR26	9,646.000	351,617	382,602
B0LCB01 AARHUSKARLSHAMN AB SEK10	6,807.000	382,259	436,659
000375204 ABB LTD ADR EACH REPR I CHF2.50 (SPON)	53,000.000	1,023,175	1,407,680
7108899 ABB LTD CHF1.03	171,797.000	3,344,979	4,535,665
002824100 ABBOTT LABORATORIES NPV	66,700.000	1,978,399	2,556,611
00287Y109 ABBVIE INC USD0.01	26,200.000	710,572	1,383,622
0003128 ABERDEEN ASSET MANAGEMENT PLC ORD GBP0.1	180,813.000	977,044	1,497,358
G1151C101 ACCENTURE PLC CLS'A'USD0.0000225	125,617.000	7,455,482	10,328,230
5579107 ACCIONA SA EUR1	7,595.000	443,021	437,093
00438V103 ACCRETIVE HEALTH INC USD0.01	7,600.000	84,926	69,616
H0023R105 ACE LTD COMMON STOCK USD 27.04	6,900.000	540,113	714,357
B01FLQ6 ACS ACTIVIDADES DE CONSTRUCCION Y ORD EU	16,989.000	517,253	585,718
B1YD5Q2 ACTELION CHF0.50	6,906.000	550,417	585,109

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
00507V109 ACTIVISION BLIZZARD INC COM STK USD0.000	65,000.000	912,927	1,158,950
6054904 ADEKA CORP NPV	20,100.000	204,279	221,453
4031976 ADIDAS AG NPV	18,307.000	1,118,776	2,336,949
B164FY1 ADP EUR3	1,410.000	145,680	160,290
00101J106 ADT CORP USD0.01	63,400.000	2,730,885	2,565,798
00751Y106 ADVANCE AUTO PARTS INC USD0.0001	16,300.000	1,462,427	1,804,084
6870490 ADVANTEST CORP NPV	16,400.000	212,241	203,937
00762W107 ADVISORY BOARD CO USD0.01	18,200.000	783,309	1,158,794
00766T100 AECOM TECHNOLOGY CORP USD0.01	42,400.000	1,209,235	1,247,832
2699547 AECON GROUP INC COM NPV	13,137.000	158,195	198,941
007924103 AEGON NV AMER REGD CERT(1 SH EUR0.12)	10,256.000	66,623	97,227
5927375 AEGON NV EUR0.12	318,334.000	1,929,324	3,010,005
00130H105 AES CORP USD0.01	15,500.000	225,990	224,905
00817Y108 AETNA INC NEW USD0.001	22,700.000	606,854	1,556,993
B131JD2 AF AB SER'B' NPV	5,600.000	168,581	196,182
001055102 AFLAC INC USD0.10	19,200.000	918,336	1,282,560

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
B86S2N0 AGES SA/NV NPV	10,501.000	384,063	447,842
2001528 AGF MANAGEMENT CLASS'B'N-VTG NPV	31,584.000	385,293	394,466
00846U101 AGILENT TECHNOLOGIES INC USD0.01	2,600.000	133,800	148,694
2009823 AGNICO EAGLE MINES LTD	300.000	7,709	7,914
2213538 AGRUM INC COM NPV	1,200.000	105,318	109,745
B4TX8S1 AIA GROUP LTD NPV	1,540,940.000	4,954,875	7,730,784
6427829 AINSWORTH GAME TECHNOLOGY NPV	68,479.000	265,323	268,952
4916039 AIR FRANCE - KLM EUR8.50 (REGD)	172,626.000	1,793,322	1,804,482
B03J9L7 AIRASIA BHD MYR0.1	2,411,755.000	2,560,911	1,619,863
4012250 AIRBUS GROUP NV COMMON STOCK EUR 1	19,170.000	791,604	1,474,238
6010702 AISIN SEIKI CO NPV	19,900.000	564,451	808,458
6010906 AJINOMOTO CO INC NPV	28,000.000	370,445	405,461
00971T101 AKAMAI TECHNOLOGIES USD0.01	8,400.000	386,537	396,312
B02R4D9 AKER ASA SER 'A' NOK28	7,673.000	264,289	280,773
5458314 AKZO NOBEL NV EUR2	80,482.000	4,136,630	6,248,116
013904305 ALCATEL-LUCENT ADR USD 2	327,410.000	1,204,564	1,440,604

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
5975006 ALCATEL-LUCENT/FRANCE COMMON STOCK EUR 0	375,868.000	993,731	1,687,407
01449J105 ALERE INC	4,600.000	121,574	166,520
6687214 ALFRESA HOLDINGS CORP NPV	3,184.000	153,941	158,132
016255101 ALIGN TECHNOLOGY INC USD0.0001	27,100.000	974,275	1,548,765
2011646 ALIMENTATION COUCHE-TARD CLASS'B'SUB-VTG	22,305.000	1,012,932	1,676,916
017175100 ALLEGHANY CORP USD1	1,700.000	448,084	679,932
G0176J109 ALLEGION PLC COMMON STOCK USD 0.01	8,999.000	249,143	397,666
018490102 ALLERGAN INC USD0.01	400.000	39,248	44,432
018804104 ALLIANT TECHSYSTEMS INC USD0.01	34,200.000	2,203,058	4,161,456
5231485 ALLIANZ SE ORD SHS NPV(REGD)	15,075.000	2,497,435	2,707,708
H01531104 ALLIED WORLD ASSURANCE COMPANYHOLDINGS A	8,900.000	689,196	1,004,009
01988P108 ALLSCRIPTS HEALTHCARE SOLUTIONS INC COM USD0.01	5,300.000	65,021	81,938
020002101 ALLSTATE CORP USD0.01	35,300.000	1,659,482	1,925,262
2051181 ALMACENES EXITO COP10	63,387.000	788,491	984,270
B1YY662 ALMIRALL SA EUR0.12	14,655.000	205,432	239,095
4235864 ALPHA BANK A B EUR0.3	237,033.000	209,066	206,097

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
6021481 ALPINE ELECTRONICS NPV	32,500.000	352,380	455,473
6021500 ALPS ELECTRIC CO NPV	40,400.000	445,918	459,331
B86SZR5 ALS LTD NPV	6,464.000	63,360	50,948
5608915 ALTEN NPV	5,674.000	212,105	258,010
02209S103 ALTRIA GROUP INC USD0.333	22,100.000	709,428	848,419
6954985 ALUMINA NPV	1,398,135.000	1,372,574	1,394,688
6022105 AMADA CO NPV	54,000.000	365,779	476,267
B3MSM28 AMADEUS IT HLDG SA EUR0.01 A	4,721.000	125,226	202,347
023135106 AMAZON COM INC USD0.01	2,600.000	629,325	1,036,854
6066608 AMCOR NPV	37,775.000	321,222	356,542
G02602103 AMDOCS LTD COMMON STOCK USD 0.01	56,200.000	1,688,742	2,317,688
023608102 AMEREN CORP USD0.01	21,500.000	614,140	777,440
025537101 AMERICAN ELECTRIC POWER CO INC USD6.50	33,600.000	1,280,714	1,570,464
025932104 AMERICAN FINANCIAL GROUP INC OHIO USD1	37,600.000	1,655,837	2,170,272
026874784 AMERICAN INTERNATIONAL GROUP INC USD2.50	149,806.000	5,744,364	7,647,596
03027X100 AMERICAN TOWER CORPORATION	3,600.000	244,435	287,352

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
03076C106 AMERIPRISE FINANCIAL INC USD0.01	25,200.000	1,372,532	2,899,260
03073E105 AMERISOURCEBERGEN CORP NPV	8,500.000	474,186	597,635
031162100 AMGEN INC USD0.0001	18,600.000	1,213,491	2,123,376
6709958 AMP NPV (POST RECON)	39,340.000	169,758	154,508
032511107 ANADARKO PETROLEUM CORP USD0.10	22,000.000	1,778,510	1,745,040
034164103 ANDERSONS INC NPV	9,100.000	637,956	811,447
B1XZS82 ANGLO AMERICAN ORD USD0.54945	73,966.000	2,083,648	1,617,082
B06H8J9 ANGLO IRISH BANK CORP EUR0.16	55,206.000	151,935	0
035710409 ANNALY CAPITAL MANAGEMENT INC USD0.01 A	40,600.000	682,893	404,782
0045614 ANTOFAGASTA GBP0.05	17,111.000	253,119	233,522
00184X105 AOL INC USD0.01	36,900.000	909,364	1,720,278
G0408V102 AON PLC USD0.01 A	6,200.000	415,533	520,118
4253059 AP MOLLER-MAERSK A/S 'A' DKK1000	31.000	275,143	320,072
4253048 AP MOLLER-MAERSK A/S 'B' DKK1000	135.000	1,275,403	1,467,418
037411105 APACHE CORP USD0.625	16,200.000	1,921,367	1,392,228
03748R101 APARTMENT INVESTMENT & MANAGEMENT USD0.0	35,400.000	1,090,409	917,214

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
037833100 APPLE INC NPV	38,500.000	16,894,015	21,602,735
B6463M8 ARC RESOURCES LTD NPV	1,700.000	33,259	47,312
B03XPL1 ARCELORMITTAL SA NPV	178,480.000	2,899,272	3,189,797
039483102 ARCHER DANIELS MIDLAND CO NPV	68,600.000	2,192,878	2,977,240
039670104 ARCTIC CAT INC USD0.01	10,400.000	563,129	592,592
040047102 ARENA PHARMACEUTICALS INC USD0.0001	10,800.000	61,475	63,180
04010L103 ARES CAPITAL CORP USD0.001	5,900.000	101,131	104,843
6253983 ARISTOCRAT LEISURE NPV(POST RECONSTRUCTI	178,020.000	774,345	746,956
0059585 ARM HLDGS ORD GBP0.0005	292,481.000	3,386,894	5,323,794
042735100 ARROW ELECTRONICS INC USD1	24,100.000	1,267,505	1,307,425
B39VJC9 ARYZTA AG CHF0.02	433.000	25,300	33,302
6054788 ASAHI DIAMOND INDUSTRIAL CO NPV	20,700.000	199,927	212,899
6055208 ASAHI GLASS CO NPV	49,403.000	368,487	307,403
6054603 ASAHI KASEI CORP NPV	19,000.000	149,637	148,956
04351G101 ASCENA RETAIL GROUP INC USD0.05	27,500.000	486,203	581,900
6563875 ASCENDAS REAL ESTATE INV TRUST UNITS NPV	14,844.000	25,837	25,865

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
B1YC5L4 ASCIANO LTD NPV	16,767.000	90,567	86,403
044102101 ASHFORD HOSPITALITY PRIME INC REIT	20,660.000	389,627	376,012
044103109 ASHFORD HOSPITALITY TRUST INC USD0.01	84,900.000	656,951	702,972
0053673 ASHTEAD GROUP ORD GBP0.10	213,846.000	2,422,175	2,691,787
6002453 ASM PACIFIC TECHNOLOGY HKD0.10	1,118.000	10,188	9,358
N07059210 ASML HOLDING N V N Y REGISTRY SHS	8,246.000	344,766	772,650
B929F46 ASML HOLDING NV COMMON STOCK EUR 0.09	40,673.000	2,157,035	3,813,326
3092725 ASOS PLC COMMON STOCK GBP 3.5	4,539.000	112,960	460,385
G05384105 ASPEN INSURANCE HLDGS USD0.15144558	100.000	4,063	4,131
045327103 ASPEN TECHNOLOGY INC USD0.10	42,700.000	1,639,724	1,784,860
5698789 ASSA ABLOY AB SER'B'NPV	66,785.000	1,777,061	3,533,389
4056719 ASSICURAZIONI GENERALI SPA EUR1	24,075.000	418,806	567,278
0673123 ASSOCIATED BRITISH FOODS ORD 5 15/22P	29,945.000	794,991	1,212,632
04621X108 ASSURANT INC USD0.01	55,900.000	1,896,403	3,710,083
6985383 ASTELLAS PHARMA INC NPV	18,900.000	841,689	1,120,280
B800MQ5 ASTRA INTERNATIONAL IDR50	455,000.000	385,457	254,232

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
046353108 ASTRAZENECA PLC ADR EACH REP 1 ORD USD0.	23,851.000	1,169,234	1,416,034
0989529 ASTRAZENECA PLC ORD USD0.25	10,454.000	439,671	618,905
6129222 ASX LTD NPV	1,029.000	18,275	33,841
00206R102 AT&T INC USD1	171,900.000	6,163,495	6,044,004
B12TR11 ATEA ASA NOK10	18,417.000	196,949	181,382
049560105 ATMOS ENERGY CORP NPV	34,800.000	1,439,954	1,580,616
B071VK2 ATRIUM INNOVATIONS INC SUB VTG SHS	12,246.000	277,423	280,073
2002587 ATS AUTOMATION TOOLING SYSTEM INC COM NP	21,984.000	307,589	281,395
6123707 AUCKLAND INTERNATIONAL AIRPORT NPV	113,762.000	256,504	330,520
B87CVM3 AURIZON HOLDINGS LTD NPV	33,283.000	146,700	145,310
B16MKT5 AUSTEVOLL SEAFOOD ASA NOK0.50	50,014.000	310,369	292,656
6065586 AUSTRALIA & NEW ZEALAND BANKING GRP NPV	14,334.000	300,063	413,315
052769106 AUTODESK INC NPV	7,500.000	276,215	377,475
052800109 AUTOLIV INC USD1	7,700.000	461,677	706,860
B4YCYX0 AUTONEUM HLDG AG CHF0.05	1,285.000	158,170	197,370
05334D107 AUXILIUM PHARMACEUTICALS INC USD0.01	4,900.000	83,771	101,626

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
053484101 AVALONBAY COMMUNITIES INC USD0.01	1,100.000	149,991	130,053
053611109 AVERY DENNISON CORP USD1	13,000.000	397,747	652,470
053807103 AVNET INC USD1	25,300.000	945,169	1,115,983
054303102 AVON PRODUCTS INC USD0.25	68,100.000	1,300,723	1,172,682
7088429 AXA EUR2.29	188,520.000	3,449,179	5,249,975
05463D100 AXIALL CORP USD0.01	6,600.000	259,481	313,104
5993020 AXIS AB ORD NPV	14,168.000	395,093	493,694
G0692U109 AXIS CAPITAL HLDGS USD0.0125	19,500.000	664,828	927,615
6055112 AYALA LAND INC PHP1	4,039,375.000	2,343,684	2,252,566
6985543 AZBIL CORP NPV	2.000	43	47
B019M65 AZIMUT HLDG SPA ORD NPV	27,330.000	660,207	746,785
5499131 A2A SPA EUR0.52	663,616.000	814,476	777,722
073302101 B/E AEROSPACE INC	16,600.000	1,005,363	1,444,698
05615F102 BABCOCK & WILCOX CO USD0.01	37,950.000	1,025,155	1,297,511
0969703 BABCOCK INTERNATIONAL GROUP ORD GBP0.60	17,602.000	203,254	395,027
B3M4R76 BADGER DAYLIGHTING LTD COMMON STOCK CAD	5,846.000	400,998	469,056

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
0263494 BAE SYSTEMS PLC COMMON STOCK GBP 2.5	199,755.000	1,316,196	1,439,172
057224107 BAKER HUGHES INC USD1	18,100.000	744,393	1,000,206
4072168 BANCA POPOLARE DI MILANO NPV	1,286,938.000	765,137	798,001
059460303 BANCO BRADESCO SA ADR EACH REPR 1 PRF NP	28,790.000	459,411	360,739
B129G88 BANCO POPOLARE SOCIETA COOPERATIVA EUR	630,806.000	1,189,167	1,211,691
5705946 BANCO SANTANDER SA EURO.50	353,297.000	3,036,748	3,167,287
060505104 BANK OF AMERICA CORP USD0.01	795,800.000	12,065,586	12,390,606
B154564 BANK OF CHINA CNY1 'H'	1,636,280.000	664,492	753,380
2076009 BANK OF MONTREAL COM NPV	8,600.000	512,900	573,144
064058100 BANK OF NEW YORK MELLON CORP/THE COMMON 0.01	259,495.000	5,619,700	9,066,755
2076281 BANK OF NOVA SCOTIA COM NPV	13,500.000	816,040	844,052
06652V208 BANNER CORP USD0.01	45,200.000	1,505,472	2,025,864
7520794 BANQUE CANTONALE VAUDOISE CHF62.5 (REGD)	117.000	59,937	64,002
3134865 BARCLAYS ORD GBP0.25	1,292,816.000	4,470,491	5,823,065
2024644 BARRICK GOLD CORP COM NPV	9,800.000	174,558	172,572
5086577 BASF SE NPV	2,438.000	187,315	260,323

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
B00FX50 BASILEA PHARMACEUTICA AG CHF1 (REGD)	4,866.000	566,799	576,687
071813109 BAXTER INTERNATIONAL INC USD1	11,200.000	601,420	778,960
5069211 BAYER AG NPV	34,418.000	3,031,307	4,835,110
5756029 BAYERISCHE MOTOREN WERKE AG EUR1	10,947.000	920,497	1,285,494
B1FP891 BBA AVIATION PLC ORD GBP0.297600	34,618.000	183,726	183,819
07556Q881 BEAZER HOMES USA INC USD0.01	3,100.000	55,809	75,702
075887109 BECTON DICKINSON & CO USD1	6,500.000	547,243	718,185
6081690 BEIJING ENTERPRISE HLDGS ORD HKD0.10	12,000.000	93,435	119,013
08160H101 BENCHMARK ELECTRONICS INC USD0.10	39,500.000	905,227	911,660
6091280 BENDIGO & ADELAIDE BANK LTD ORD NPV	19,966.000	187,952	209,885
5808135 BENI STABILI SPA SIIQ EUR0.1	235,076.000	158,387	158,722
084670702 BERKSHIRE HATHAWAY INC COMMON STOCK USD	49,000.000	4,874,479	5,809,440
5130861 BERTRANDT AG NPV	1,896.000	218,853	289,998
086516101 BEST BUY CO INC USD0.10	52,900.000	1,805,136	2,109,652
0876289 BG GROUP ORD GBP0.10	96,321.000	1,809,652	2,069,923
5739586 BGP HOLDINGS BENEFICIAL INTEREST SHARE	100,240.000	191	0

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
6144690 BHP BILLITON LIMITED ORD NPV	20,256.000	625,859	688,456
0056650 BHP BILLITON USD0.50	25,405.000	637,582	786,420
5298781 BIC EUR3.82	2,695.000	256,698	330,731
089302103 BIG LOTS INC USD0.01	19,800.000	610,002	639,342
5117381 BILFINGER SE	4,802.000	441,317	539,477
09058V103 BIOCRYST PHARMACEUTICALS INC USD0.01	24,100.000	142,427	183,160
09062X103 BIOGEN IDEC INC USD0.0005	800.000	170,477	223,800
090672106 BIOTELEMETRY INC USD0.001	9,400.000	62,187	74,636
093671105 BLOCK(H & R) INC NPV	15,800.000	466,887	458,832
09578R103 BLUE NILE INC USD0.001	34,800.000	1,616,320	1,638,732
7309681 BNP PARIBAS EUR2	67,141.000	3,287,648	5,241,085
6536112 BOC HONG KONG(HLDGS) ORD HKD5	1,631.000	5,119	5,227
097023105 BOXING CO USD5	31,400.000	3,413,365	4,285,786
05566U108 BOFI HLDG INC USD0.01	26,100.000	693,380	2,047,023
09739D100 BOISE CASCADE CO DEL USD0.01	21,100.000	551,889	622,028
2109723 BOMBARDIER INC CLASS'B'SUB VTG NPV	126,430.000	551,260	548,557

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
101121101 BOSTON PROPERTIES INC USD0.01	1,000.000	105,887	100,370
101137107 BOSTON SCIENTIFIC CORP USD0.01	236,100.000	1,556,325	2,837,922
4002121 BOUYGUES EUR1	7,223.000	248,029	272,909
103304101 BOYD GAMING CORP USD0.01	57,800.000	727,399	650,828
0798059 BP ORD USD0.25	701,920.000	4,894,911	5,673,850
B1FJ0C0 BRAMBLES LTD ORD NPV	4,450.000	34,571	36,428
105368203 BRANDYWINE REALTY TRUST SHS BEN INT USDO	85,300.000	1,130,010	1,201,877
B4YVF56 BRENNTAG AG NPV	18,826.000	2,124,296	3,495,588
6132101 BRIDGESTONE CORP NPV	122,745.000	2,440,678	4,647,972
10921T101 BRIGHTCOVE INC USD0.001	108,300.000	1,667,631	1,531,362
109696104 BRINK'S COMPANY BRINKS GROUP COM USD1	57,600.000	1,914,553	1,966,464
109641100 BRINKER INTERNATIONAL USD0.10	17,700.000	422,854	820,218
0136701 BRITISH LAND CO PLC ORD GBP0.25	4,930.000	44,451	51,360
0141192 BRITISH SKY BROADCASTING GROUP ORD GBP0.	102,100.000	1,188,139	1,427,230
11120U105 BRIKMOR PROPERTY GROUP INC REIT USD 0.01	500.000	10,227	10,165
111320107 BROADCOM CORP USD0.0001 A	13,700.000	363,261	406,205

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
11133T103 BROADRIDGE FINANCIAL SOL NPV	5,700.000	137,086	225,264
112463104 BROOKDALE SENIOR LIVING INC USD0.01	13,700.000	385,659	372,366
2092599 BROOKFIELD ASSET MANAGEMENT INC LIMITED NPV CL'A'	4,000.000	123,925	155,181
B1FY4S9 BROOKFIELD INCORPORACOES SA NPV	545,800.000	879,789	266,046
2129301 BROOKFIELD OFFICE PROPERTIES INC	1,500.000	26,600	28,871
6146500 BROTHER INDUSTRIES NPV	14,100.000	143,906	192,776
115236101 BROWN & BROWN INC USD0.10	4,500.000	145,957	141,255
05577E101 BT GROUP ADS EACH REPR 10 ORD GBP0.05	27,747.000	1,251,788	1,751,668
3091357 BT GROUP ORD GBP0.05	344,255.000	1,245,209	2,163,234
B07ZBW6 BUCHER INDUSTRIES AG CHF0.2 (REGD)	679.000	173,855	197,741
119848109 BUFFALO WILD WINGS INC NPV	8,600.000	442,809	1,265,920
G16962105 BUNGE LTD USD0.01	7,600.000	546,042	624,036
3174300 BURBERRY GROUP ORD GBP0.0005	111,273.000	1,761,390	2,793,926
B13V1Q9 BW OFFSHORE LTD COM STK USD0.01	137,160.000	181,576	163,909
12673P105 CA INC USD0.10	165,900.000	4,136,995	5,582,535
12686C109 CABLEVISION SYSTEMS CORP NY GROUP USD0.0	9,804.000	172,734	175,786

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
127055101 CABOT CORP USD1	16,400.000	721,438	842,960
127097103 CABOT OIL & GAS CO COM USD0.10	5,600.000	212,916	217,056
2162760 CAE INC COM NPV	146,875.000	1,394,416	1,867,559
B283W97 CAIXABANK SA COMMON STOCK EUR 1	298,218.260	1,084,594	1,556,602
128030202 CAL MAINE FOODS INC USD0.01	1,300.000	67,412	78,299
131347304 CALPINE CORP USD0.001	48,300.000	924,778	942,333
2166160 CAMECO CORP COM NPV	16,800.000	374,068	348,491
2170525 CANADIAN IMPERIAL BANK OF COMMERCE COM N	2,600.000	200,289	221,997
136375102 CANADIAN NATIONAL RAILWAY CO COM NPV	158,106.000	6,236,410	9,015,204
2180632 CANADIAN NATIONAL RAILWAY CO COM NPV	3,800.000	182,267	216,591
2171573 CANADIAN NATURAL RESOURCES COM NPV	21,527.000	662,990	728,170
2793115 CANADIAN PACIFIC RAILWAYS COM NPV	500.000	62,275	75,600
2172286 CANADIAN TIRE CORP CLASS 'A' CUM NON VTG N	1,500.000	112,806	140,456
6172323 CANON INC NPV	136,324.000	4,777,837	4,319,099
B011YD2 CAPITACOMMERICAL TRUST UNITS	13,000.000	17,936	14,930
14040H105 CAPITAL ONE FINANCIAL CORP USD0.01	73,900.000	4,104,980	5,661,479

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
6420129 CAPITAMALL TRUST MANAGEMENT UNITS	12,216.000	18,561	18,431
B442NY4 CAPITAMALLS ASIA LTD NPV	17,000.000	26,861	26,390
141337105 CARBONITE INC USD0.01	77,500.000	1,188,014	916,825
14149Y108 CARDINAL HEALTH INC NPV	6,000.000	314,170	400,860
14170T101 CAREFUSION CORP USD0.01	22,400.000	744,450	891,968
143658300 CARNIVAL CORP COM STK USD0.01 (PAIRED STO	69,000.000	2,557,111	2,771,730
3121522 CARNIVAL ORD USD1.66	8,536.000	267,542	353,585
B41C3S1 CARSALES.COM LTD NPV	56,963.000	573,613	519,302
147528103 CASEY'S GENERAL STORES INC NPV	19,900.000	1,447,806	1,397,975
4178419 CASINO GUICHARD-PERRACHON EUR1.53	33,467.000	3,129,998	3,863,125
B138ND1 CAT OIL AG NPV	17,247.000	317,938	480,063
B8J4N87 CATAMARAN CORP NPV	1,400.000	65,481	66,475
B290CR5 CATCHER TECHNOLOGY CO LTD GDR EACH REPR 'REGS'	11,765.000	339,359	381,923
149123101 CATERPILLAR INC USD1	21,900.000	1,743,843	1,988,739
6179755 CATHAY PACIFIC AIRWAYS HKD0.20	12,000.000	23,409	25,381
149205106 CATO CORP USD0.03 1/3 A	24,000.000	753,790	763,200

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
124830100 CBL & ASSOCIATES PROPERTIES INC USD0.01	116,800.000	2,362,718	2,097,728
12503M108 CBOE HLDGS INC USD0.01	7,100.000	212,983	368,916
12504L109 CBRE GROUP INC USD0.01	77,800.000	1,721,011	2,046,140
124857202 CBS CORP CLASS'B' COM STK USD0.001	4,200.000	249,049	267,708
150602209 CEDAR REALTY TRUST INC	124,800.000	694,649	781,248
151020104 CELGENE CORP USD0.01	9,300.000	1,005,186	1,571,328
B57FG04 CENOVUS ENERGY INC NPV	40,400.000	1,320,108	1,155,915
15135B101 CENTENE CORP(DEL) USD0.001	45,400.000	2,443,523	2,676,330
B01NXQ4 CENTERRA GOLD INC COM NPV	127,800.000	1,281,228	519,620
15234Q207 CENTRAIS ELETR BRAS-ELETROBRAS ADR-EACH SHS NPV	109,329.000	291,249	283,162
6184306 CENTRAL GLASS CO NPV	77,000.000	253,341	256,410
6183552 CENTRAL JAPAN RAILWAY CO NPV	2,800.000	239,208	329,804
154760409 CENTRAL PAC FINL CORP COM	31,600.000	585,975	634,528
B033F22 CENTRICA PLC ORD GBP0.0617284	22,268.000	121,396	128,237
125269100 CF INDUSTRIES HOLDINGS INC USD0.01	5,500.000	787,440	1,281,720
6361370 CFS RETAIL PROPERTY TRUST GROUP UNITS	15,000.000	24,558	26,101

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
2159740 CGI GROUP INC CLASS 'A' SUB VTG NPV	24,498.000	776,347	819,444
159864107 CHARLES RIVER LABORATORIES USD0.01	1,000.000	39,136	53,040
16115Q308 CHART INDUSTRIES INC NPV	12,500.000	905,230	1,195,500
16117M305 CHARTER COMMUNICATIONS INC USD0.001	35,101.000	2,882,924	4,800,413
6212553 CHEUNG KONG INFRASTRUCTURE HLDGS HKD1	84,557.000	558,223	533,815
6190273 CHEUNG KONG (HLDGS) HKD0.50	6,227.000	93,596	98,299
166764100 CHEVRON CORP USD0.75	48,400.000	4,408,007	6,045,644
167250109 CHICAGO BRIDGE & IRON CO N.V. EUR0.01 (R	700.000	39,760	58,198
168615102 CHICOS FAS INC USD0.01	1,400.000	25,327	26,376
16934Q109 CHIMERA INVESTMENT CORPORATION USD0.01	1,800.000	5,433	5,580
B0LMTQ3 CHINA CONSTRUCTION BANK CNY1 'H'	3,790,000.000	3,109,701	2,859,455
6718976 CHINA LIFE INSURANCE CO 'H' CNY1	434,000.000	1,151,321	1,357,343
B01B1L9 CHINA MENGNIU DAIRY CO HKD0.1	155,000.000	552,491	735,644
B2Q5H56 CHINA PACIFIC INSURANCE GRP CO LTD 'H' CN	197,200.000	677,926	773,159
6193766 CHINA RESOURCES LAND ORD HKD0.10	132,000.000	390,093	327,202
6191180 CHINESE ESTATES HLDGS LTD ORD HKD0.10	143.000	244	444

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
6191704 CHIYODA CORP NPV	4,000.000	51,496	58,075
B4P0G71 CHORUS LTD NPV	65,816.000	147,991	78,005
171232101 CHUBB CORP USD1	7,300.000	401,281	705,399
6195609 CHUBU ELECTRIC POWER CO INC NPV	11.000	143	142
6196408 CHUGAI PHARMACEUTICAL CO NPV	20,000.000	460,840	442,415
171604101 CHUYS HLDGS INC USD0.01	45,300.000	1,232,655	1,631,706
B3KT0S5 CI FINANCIAL CORP NPV	1,100.000	25,878	36,598
BCRWZ18 CIE FINANCIERE RICHEMONT SA COMMON STOCK	97,658.000	5,581,806	9,750,976
171779309 CIENA CORP USD0.01.	72,600.000	1,581,274	1,737,318
125509109 CIGNA CORP USD0.25	22,800.000	1,346,178	1,994,544
171798101 CIMAREX ENERGY CO USD0.01	7,900.000	811,110	828,789
172062101 CINCINNATI FINANCIAL CORP USD2	1,200.000	58,676	62,844
172755100 CIRRUS LOGIC INC NPV	30,500.000	624,579	623,115
17275R102 CISCO SYSTEMS INC USD0.001	177,800.000	3,691,262	3,991,610
125581801 CIT GROUP INC USD0.01	95,900.000	4,472,105	4,999,267
172967424 CITIGROUP INC USD0.01	300,900.000	17,076,434	15,679,899

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
6197304 CITIZEN HOLDINGS CO LTD NPV	43,200.000	224,126	364,162
177376100 CITRIX SYSTEMS INC USD0.001	8,900.000	541,051	562,925
18683K101 CLIFFS NATURAL RESOURCES INC COM STK USD	47,600.000	1,164,889	1,247,596
6097017 CLP HLDGS HKD5	2,950.000	24,230	23,322
12572Q105 CME GROUP INC USD0.01 A	2,700.000	217,520	211,842
125896100 CMS ENERGY CORP USD0.01	33,000.000	927,773	883,410
12621E103 CNO FINANCIAL GROUP INC USD0.01	26,000.000	363,425	459,940
5543986 CNP ASSURANCES EUR1	10,256.000	187,674	210,571
189754104 COACH INC USD0.01	30,700.000	1,650,204	1,723,191
6123451 COCA-COLA AMATIL NPV	47,816.000	620,670	514,626
191216100 COCA-COLA CO USD0.25	191,800.000	7,337,441	7,923,258
6211798 COCHLEAR NPV	393.000	21,837	20,716
19239V302 COGENT COMMUNICATIONS GROUP INC NEW COM USD0.001	65,000.000	1,567,436	2,626,650
192446102 COGNIZANT TECHNOLOGY SOLUTIONS CORP USD0	1,600.000	116,394	161,568
193459302 COLEMAN CABLE INC COMMON STOCK EUR 0.001	27,700.000	556,034	726,294
194014106 COLFAX CORP USD0.01	200.000	9,133	12,738

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
194162103 COLGATE-PALMOLIVE CO USD1	3,200.000	172,726	208,672
B8FMRX8 COLOPLAST DKK1 B	6,554.000	342,348	434,585
5806225 COLRUYT SA NPV	2,595.000	143,113	145,105
20030N101 COMCAST CORP COMMON STOCK USD 0.01	29,800.000	1,029,984	1,548,557
200340107 COMERICA INC USD5	35,200.000	1,425,840	1,673,408
199908104 COMFORT SYSTEMS USA USD0.01	97,800.000	1,568,082	1,896,342
6603737 COMFORTDELGRO CORP NPV	53,000.000	74,456	84,374
B90LKT4 COMMERZBANK AG NPV	48,275.000	657,536	778,955
6215035 COMMONWEALTH BANK OF AUSTRALIA ORD NPV	7,908.000	434,868	550,427
203607106 COMMUNITY BANK SYSTEMS NY USD1.25	45,100.000	1,524,920	1,789,568
7380482 COMPAGNIE DE ST-GOBAIN EUR4	19,106.000	716,224	1,052,426
0533153 COMPASS GROUP ORD GBP0.10	264,062.000	2,336,921	4,233,574
205363104 COMPUTER SCIENCES CORP USD1	36,300.000	1,789,209	2,028,444
6180412 COMPUTERSHARE NPV	2,618.000	22,950	26,654
20825C104 CONOCOPHILLIPS USD0.01	83,800.000	4,818,854	5,920,470
209341106 CONSOLIDATED GRAPHICS INC COMMON STOCK E	22,400.000	844,157	1,510,656

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
21036P108 CONSTELLATION BRANDS INC USD0.01 A	14,400.000	934,973	1,013,472
4598589 CONTINENTAL AG NPV	5,099.000	753,402	1,119,971
212485106 CONVERGYS CORP NPV	39,700.000	596,671	835,685
218681104 CORE-MARK HLDG CO INC USD0.01	11,100.000	545,049	842,823
21871D103 CORELOGIC INC USD1	51,700.000	1,330,759	1,836,901
21870Q105 CORESITE REALTY CORP USD0.01	11,500.000	325,665	370,185
6141806 CORETRONIC CORP TWD10	507,000.000	549,422	500,986
218868107 CORINTHIAN COLLEGES INC USD0.0001	1,700.000	3,027	3,026
219350105 CORNING INC USD0.50	89,300.000	1,519,387	1,591,326
2484516 CORUS ENTERTAINMENT INC CLASS'B'NON VTG	13,089.000	314,630	316,846
22160N109 COSTAR GROUP INC USD0.01	22,100.000	1,714,940	4,079,218
22282E102 COVANTA HOLDING CORP	47,100.000	856,342	836,025
6173401 COWAY CO LTD	27,956.000	1,432,929	1,758,922
7262610 CREDIT AGRICOLE EUR3	95,951.000	754,550	1,230,267
6591809 CREDIT SAISON CO NPV	65.000	1,387	1,711
B67C8W8 CRESCENT POINT ENERGY CORP NPV	2,300.000	92,280	89,294

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
0182704 CRH ORD EURO.32	192,800.000	4,076,744	4,863,320
228368106 CROWN HOLDINGS INC	6,200.000	253,709	276,334
B29LCJ0 CROWN RESORTS LTD COMMON STOCK AUD 0	34,872.000	425,157	525,690
6185495 CSL NPV	27,571.000	1,501,667	1,700,995
12646R105 CST BRANDS INC USD0.01	3,377.000	139,245	124,003
126408103 CSX CORP USD1	26,800.000	531,074	771,036
229663109 CUBESMART USD0.01	108,600.000	1,941,159	1,731,084
229678107 CUBIST PHARMACEUTI COM USD0.001	21,200.000	914,742	1,460,044
231021106 CUMMINS INC USD2.50	2,200.000	289,175	310,134
126650100 CVS CAREMARK CORP USD0.01	64,900.000	2,660,098	4,644,893
B7WCX92 D.B MASTER BLENDERS 1753 N.V. EURO.12	4,797.000	81,581	82,295
B1WP656 D/S NORDEN DKK1	6,061.000	251,173	319,053
6250906 DAI NIPPON PRINTING CO NPV	4,000.000	42,424	42,472
B601QS4 DAI-ICHI LIFE INSURANCE CO NPV	78,900.000	811,723	1,318,941
6250542 DAICEL CORPORATION	54,799.000	329,550	446,296
6250025 DAIFUKU CO NPV	35,500.000	383,816	453,946

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
6250304 DAIHATSU MOTOR CO NPV	10,500.000	200,022	178,022
B0J7D91 DAIICHI SANKYO COMPANY LIMITED NPV	34,800.000	579,838	636,700
6250724 DAIKIN INDUSTRIES NPV	6,600.000	409,833	411,303
5529027 DAIMLER AG ORD NPV (REGD)	111,677.000	6,424,280	9,679,387
6250865 DAINIPPON SUMITOMO PHARMA CO NPV	8,500.000	84,623	133,034
6250508 DAITO TRUST CONSTRUCTION CO NPV	524.000	26,693	49,007
6251363 DAIWA HOUSE INDUSTRY CO NPV	2,544.000	32,596	49,256
6251448 DAIWA SECURITIES GROUP INC NPV	12,000.000	41,731	119,880
235851102 DANAHER CORP USD0.01	800.000	60,874	61,760
B1Y9TB3 DANONE COMMON STOCK EUR 0.25	133,881.000	9,001,099	9,652,063
B668946 DAVIS HENDERSON CORP NPV	9,359.000	224,354	262,404
23918K108 DAVITA HEALTHCARE PARTNERS INC USD0.001	9,400.000	537,178	595,678
239359102 DAWSON GEOPHYSICAL CO COM USD0.33 1/3	9,300.000	334,906	314,526
6175203 DBS GROUP HLDGS LTD NPV	120,878.000	1,334,493	1,637,109
242309102 DEALERTRACK TECHNOLOGIES INC	36,900.000	1,557,475	1,774,152
242370203 DEAN FOODS CO COMMON STOCK USD 0.01	3,900.000	82,660	67,041

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
244199105 DEERE & CO USD1	16,500.000	1,284,431	1,506,945
4262118 DELHAIZE PRERES ET CIE(LE LION)SA NPV	18,676.000	1,210,884	1,111,734
29759W101 DELHAIZE GROUP SPON ADR REP 1 ORD COM NP	6,297.000	340,403	374,168
G27823106 DELPHI AUTOMOTIVE PLC ORD USD0.01	102,800.000	4,187,483	6,181,364
B574ZG0 DELTA LLOYD NV NPV	212,100.000	3,560,019	5,272,428
B05L364 DENA CO LTD NPV	8,100.000	154,836	170,470
6640381 DENSO CORP NPV	42,600.000	1,880,960	2,249,465
4457088 DERICHEBOURG EUR 0.25	35,179.000	120,647	117,164
5750355 DEUTSCHE BANK AG ORD NPV(REGD)	12,247.000	544,523	585,167
7021963 DEUTSCHE BOERSE AG NPV	61,224.000	3,563,280	5,078,689
5287488 DEUTSCHE LUFTHANSA AG NPV	26,424.000	517,724	561,457
4617859 DEUTSCHE POST AG NPV(REGD)	37,096.000	657,519	1,354,585
5842359 DEUTSCHE TELEKOM AG NPV(REGD)	80,013.000	987,661	1,370,456
B0YZ0Z5 DEUTSCHE WOHNEN AG NEW NPV	74,555.000	1,273,323	1,441,859
4557847 DEUTZ AG NPV	70,696.000	565,218	631,740
25179M103 DEVON ENERGY CORP(NEW) USD0.10	1,000.000	55,575	61,870

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
B033YN6 DEXUS PROPERTY GROUP NPV (STAPLED)	28,664.000	27,864	25,772
0237400 DIAGEO ORD GBP0.28 101/108	260,790.000	6,002,027	8,638,669
252784301 DIAMONDROCK HOSPIT COM USD0.01	70,900.000	839,881	818,895
6250821 DIC CORP	330,000.000	1,042,212	1,004,710
25490A309 DIRECTV USD0.01	29,000.000	1,391,034	2,003,610
254709108 DISCOVER FINANCIAL SERVICES USD0.01	29,900.000	1,199,409	1,672,905
25470F302 DISCOVERY COMMUNICATIONS INC CLS 'C' USD	16,400.000	499,541	1,375,304
25470M109 DISH NETWORK CORP CLASS 'A' COM STK USD0.0	15,000.000	738,968	868,800
B71QPM2 DKSH HLDG AG CHF0.1	9,843.000	534,580	766,987
5753398 DMG MORI SEIKI AG COMMON STOCK EUR 0	13,932.000	383,892	444,424
6602563 DMG MORI SEIKI CO LTD COMMON STOCK JPY	21,200.000	368,593	381,622
4263304 DNB ASA	50,106.000	500,823	896,099
B4TP9G2 DOLLARAMA INC NPV	1,800.000	147,841	149,438
25754A201 DOMINOS PIZZA INC USD0.01	300.000	12,733	20,895
257559203 DOMTAR CORPORATION USD0.01	24,300.000	1,976,538	2,292,462
B29MXW3 DONGYUE GROUP LTD COMMON STOCK HKD 0.1	1,383,400.000	949,367	547,740

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
257867101 DONNELLEY(R.R.) & SONS CO USD1.25	58,500.000	1,464,578	1,186,380
2262369 DOREL INDUSTRIES CLASS'B'SUB VTG NPV	2,876.000	107,087	109,518
258278100 DORMAN PRODUCTS INC	31,900.000	838,640	1,788,633
260543103 DOW CHEMICAL CO USD2.50	25,200.000	722,654	1,118,880
261388109 DR PEPPER SNAPPLE GROUP INC USD0.01	2,200.000	99,248	107,184
261608103 DRESSER RAND GROUP USD0.01	1,700.000	97,657	101,371
5734672 DRILLISCH AG NPV	5,941.000	155,720	171,914
233326107 DST SYSTEMS INC DELAWARE USD0.01	1,900.000	140,659	172,406
B1WT5G2 DSV DKK1	94,493.000	2,201,458	3,103,167
233331107 DTE ENERGY CO NPV	6,200.000	369,893	411,618
263534109 DU PONT(E.I.)DE NEMOURS & CO USD0.30	36,700.000	1,749,170	2,384,399
26441C204 DUKE ENERGY CORP COMMON STOCK USD 0.001	5,100.000	349,451	351,951
26613Q106 DUPONT FABROS TECHNOLOGY USD1	72,000.000	1,640,843	1,779,120
267475101 DYCOM INDUSTRIES USD0.333	70,000.000	1,875,880	1,945,300
268158102 DYNAVAX TECHNOLOGIES CORP USD0.001	67,700.000	118,394	132,692
4942904 E.ON SE NPV	13,873.000	232,294	256,445

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
6298542 EAST JAPAN RAILWAY CO NPV	14,750.000	1,053,062	1,176,014
277432100 EASTMAN CHEMICAL CO USD0.01	1,800.000	142,641	145,260
B7KR2P8 EASYJET ORD GBP0.27285714	27,445.000	562,865	698,201
6302700 EBARA CORP NPV	50,197.000	317,168	322,850
B3SVQF2 ECHO ENTERTAINMENT NPV	22,690.000	53,537	49,937
281020107 EDISON INTERNATIONAL NPV	29,800.000	1,533,956	1,379,740
28176E108 EDWARDS LIFESCIENCES CORP USD1	700.000	50,842	46,032
6451817 EIZO CORPORATION	6,100.000	139,984	155,888
283677854 EL PASO ELECTRIC CO NPV	56,500.000	1,679,031	1,983,715
B0NJJ17 ELECTRICITE DE FRANCE COMMON STOCK EUR 0	28,150.000	934,162	996,303
B1KKBX6 ELECTROLUX AB SER'B'NPV	187,473.000	4,470,678	4,918,444
B7FNMQ2 ELEMENT FINL CORP NPV	158,524.000	1,812,062	2,088,787
5138638 ELRINGKLINGER AG NPV	20,490.000	709,011	834,885
29082A107 EMBRAER SA ADR EACH REP 4 COM STK SHS	117,000.000	3,096,531	3,765,060
268648102 EMC CORP USD0.01	56,700.000	1,340,984	1,426,005
291011104 EMERSON ELECTRIC CO USD0.50	7,400.000	443,584	519,332

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
B586565 EMLAK KONUT GAYRIMENKUL YATIRIM ORT TRY1	208,770.000	351,922	204,057
2314000 EMPIRE CO CLASS'A'N.VTG NPV	2,900.000	174,995	198,101
7635610 EMS-CREMIE HLDG AG CHF0.01 (REGD) (POST RE	257.000	90,919	91,605
7383072 ENAGAS SA EUR1.50	9,916.000	237,588	259,543
2466149 ENBRIDGE INC COM NPV	22,100.000	940,463	965,328
2793193 ENCANA CORP COM NPV	9,700.000	180,577	175,102
292505104 ENCANA CORP COM NPV	39,400.000	722,992	711,170
292554102 ENCORE CAPITAL GROUP INC	31,800.000	1,508,262	1,598,268
G30397106 ENDURANCE SPECIALTY HLDGS LTD USD1	300.000	17,131	17,601
29266R108 ENERGIZER HLDGS INC USD0.01	6,500.000	422,581	703,560
B584T89 ENERPLUS CORP NPV	10,400.000	181,930	188,913
29285W104 ENGILITY HLDGS INC NPV	2,433.000	39,618	81,262
B03MS64 ENKA INSAAT TRY1.000	118,607.000	270,552	332,331
G3157S106 ENSCO PLC SHS CLASS A	23,400.000	1,286,186	1,338,012
29364G103 ENTERGY CORP USD0.01	15,500.000	1,125,452	980,685
29472R108 EQUITY LIFESTYLE PROPERTIES INC COM STK	60,500.000	2,240,649	2,191,915

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
29476L107 EQUITY RESIDENTIAL PROPERTIES TRUST SHS	BENEFICIAL INTEREST USD0.01 13,500.000	768,168	700,245
5337093 ERG SPA EUR0.10	21,735.000	229,035	291,860
294821608 ERICSSON AMERICAN DEPOSITORY SHARES	53,972.000	713,865	660,617
29530P102 ERIE INDEMNITY CO NPV A	4,100.000	251,858	299,792
5289837 ERSTE GROUP BANK AG	122,000.000	3,937,827	4,258,224
7212477 ESSILOR INTERNATIONAL SA COMMON STOCK EU	37,923.000	2,733,707	4,038,344
298736109 EURONET WORLDWIDE INC USD0.02	68,800.000	2,190,794	3,292,080
G3223R108 EVEREST RE GROUP USD0.01	27,200.000	3,046,608	4,239,664
6250412 EXEDY CORPORATION NPV	16,200.000	425,958	473,955
30162A108 EXELIS INC USD0.01	141,900.000	1,656,131	2,704,614
B06HZC1 EXOR SPA EUR0.52	12,471.000	328,069	496,801
30212P303 EXPEDIA INC USD0.001	25,300.000	1,602,772	1,762,398
B19NLV4 EXPERIAN PLC COMMON STOCK GBP 0.1	133,884.000	1,841,739	2,470,243
30219G108 EXPRESS SCRIPTS HLDG CO USD0.01	14,100.000	868,230	990,384
30231G102 EXXON MOBIL CORP NPV	154,600.000	13,179,711	15,645,520
6332860 F.C.C NPV	13,700.000	323,620	273,205

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
30303M102 FACEBOOK INC USD0.000006 A	41,600.000	2,034,520	2,273,856
6356934 FANUC CORP NPV	8,800.000	1,335,381	1,611,722
6332439 FAST RETAILING CO NPV	700.000	132,938	289,044
30239F106 FBL FINANCIAL GROUP INC NPV	33,100.000	1,462,517	1,482,549
B9510B1 FEDERATION CENTRES NPV (STAPLED SECURITY	9,807.000	20,928	20,531
31428X106 FEDEX CORP USD0.10	14,500.000	1,358,341	2,084,665
30241L109 FEI CO NPV	22,200.000	1,337,621	1,983,792
315405100 FERRO CORP USD1	136,800.000	938,717	1,755,144
31620M106 FIDELITY NATIONAL INFO SERVICES INC USD0	23,500.000	860,883	1,261,480
316645100 FIFTH & PACIFIC COS INC USD1	61,400.000	1,201,346	1,969,098
316773100 FIFTH THIRD BANCORP NPV	185,100.000	2,698,134	3,892,653
BBQ2Z67 FIH MOBILE LTD COMMON STOCK HKD 0.04	415.000	414	223
317485100 FINANCIAL ENGINES INC USD0.0001	30,300.000	553,358	2,105,244
2339177 FINNING INTERNATIONAL INC COM NPV	4,300.000	107,088	109,878
32054K103 FIRST INDUSTRIAL REALTY TRUST USD0.01	1,400.000	24,131	24,430
32055Y201 FIRST INTERSTATE BANCSYSTEM INC NPV CLS	72,700.000	1,759,575	2,062,499

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
33582V108 FIRST NIAGARA FINANCIAL GROUP INC COM	465,300.000	4,549,462	4,941,486
6339872 FIRST PACIFIC CO USD0.01	12,000.000	13,315	13,650
2347608 FIRST QUANTUM MINERALS COM NPV	93,355.000	1,588,352	1,681,708
4341783 FISCHER(GEORG)AG CHF10	1,956.000	1,165,122	1,380,098
6340250 FISHER & PAYKEL HEALTHCARE CORP NPV	364,847.000	1,020,724	1,156,106
33829M101 FIVE BELOW INC USD0.01	28,500.000	1,387,004	1,231,200
337930705 FLAGSTAR BANCORP USD0.001	8,300.000	129,373	162,846
339041105 FLEETCOR TECHNOLOGIES INC USD0.001	17,900.000	1,537,522	2,097,343
6352147 FLIGHT CENTRE TRAVEL GROUP LTD COMMON ST	3,127.000	125,834	133,024
302445101 FLIR SYSTEMS INC USD0.01	11,600.000	340,722	349,160
343389102 FLOTEK INDUSTRIES NPV	87,900.000	1,450,927	1,764,153
5951404 FLUGHAFEN ZURICH AG CHF50 (REGD)	914.000	499,684	535,954
344849104 FOOT LOCKER INC USD0.01	17,400.000	713,322	721,056
345370860 FORD MOTOR CO USD0.01	185,500.000	2,476,845	2,862,265
346091705 FOREST OIL CORP USD0.10	1,434.000	5,283	5,177
34959E109 FORTINET INC USD0.001	1,000.000	20,213	19,130

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
34988V106 FOSSIL GROUP INC USD0.01	14,602.000	1,520,383	1,751,364
N33462107 FRANKS INTL NV EUR0.01	5,100.000	151,340	137,700
7107551 FRAPORT AG NPV	4,671.000	281,781	350,076
5344101 FRED OLSEN ENERGY ASA NOK20	7,469.000	356,545	303,963
B1SK0S6 FREENET AG NPV	5,079.000	151,879	152,430
35671D857 FREEPORT-MCMORAN COPPER & GOLD INC USD0.	26,600.000	1,109,823	1,003,884
4352097 FRESSENIUS SE & CO KGAA	657.000	65,140	101,033
G36738105 FRESH DEL MONTE PRODUCE NV USD0.01	17,200.000	391,080	486,760
35906A108 FRONTIER COMMUNICATIONS CORP USD0.25 B	35,000.000	165,432	162,750
30281V108 FTD COS INC COMMON STOCK USD 0.0001	20,540.000	646,242	669,193
B096LW7 FUGRO NV EURO.05	9,958.000	585,415	594,352
6356365 FUJI ELECTRIC CO LTD NPV	163,000.000	437,333	763,008
6356406 FUJI HEAVY INDUSTRIES NPV	41,200.000	801,337	1,181,847
6356592 FUJI MACHINE MANUFACTURING CO NPV	18,800.000	158,861	156,331
6356525 FUJIFILM HLDGS CORP NPV	62,504.000	1,207,559	1,772,746
6356707 FUJIKURA NPV	72,000.000	341,178	337,719

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
6356945 FUJITSU NPV	137,000.000	615,201	709,081
B1TK1Y8 FUKUOKA FINANCIAL GROUP INC. NPV	21,151.000	80,325	92,770
6357562 FURUKAWA ELECTRIC CO NPV	106,000.000	318,815	266,248
6358004 G.U.D.HLDGS LTD ORD NPV	26,281.000	123,144	135,431
6465874 GALAXY ENTERTAINMENT GROUP ORD HKD0.10	202,000.000	746,633	1,811,910
B1WHV3 GAM HOLDING LTD	25,886.000	478,200	505,000
B01CP21 GAMESA CORPORACION TECNOLOGICA SA ORD EU	43,194.000	415,767	451,155
36467W109 GAMESTOP CORPORATION NEW CLASS 'A' COM U	57,400.000	1,445,118	2,827,524
364730101 GANNETT CO INC USD1	26,700.000	900,252	789,786
364760108 GAP INC USD0.05	34,000.000	1,295,535	1,328,720
5650422 GAS NATURAL SDG SA EUR1	68,303.000	1,300,142	1,759,538
2016629 GAZPROM OAO ADR USD	426,913.000	4,094,919	3,650,106
5140989 GAZPROM OAO ADR USD	8,329.000	85,818	71,213
B3B9KQ2 GDF SUEZ VVPR STRIP	1,134.000	0	2
B011JK4 GEMALTO NV COMMON STOCK EUR 1	30,514.000	2,150,607	3,364,162
369550108 GENERAL DYNAMICS CORP USD1	47,900.000	3,593,358	4,576,845

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
369604103 GENERAL ELECTRIC CO. USD0.06	636,600.000	15,531,484	17,843,898
370023103 GENERAL GROWTH PROPERTIES INC USD0.01	3,600.000	62,280	72,252
37045V100 GENERAL MOTORS CO USD0.01	36,600.000	1,298,605	1,495,842
4595739 GENMAB AS DKK1 (BR)	7,579.000	229,342	296,771
G3922B107 GENPACT USD0.01	7,000.000	128,547	128,590
37253A103 GENTHERM INC NPV	63,700.000	817,805	1,707,797
37247D106 GENWORTH FINANCIAL INC USD0.001	47,100.000	457,900	731,463
B3NWXQ2 GENWORTH MI CANADA INC NPV	22,021.000	603,323	759,180
36159R103 GEO GROUP INC COM USD0.01	2,500.000	89,642	80,550
2254645 GILDAN ACTIVEWEAR INC COM NPV	10,163.000	384,055	541,485
5980613 GIVAUDAN AG CHF10	406.000	523,215	581,598
3064650 GKN ORD GBP0.10	145,416.000	604,659	899,075
0066950 GLANBIA ORD EUR0.06	50,773.000	584,848	804,571
377316104 GLATFELTER (P.H.) CO USD0.01	800.000	14,624	22,112
37733W105 GLAXOSMITHKLINE ADR EACH REPR 2 ORD GBP0	18,223.000	891,104	972,926
0925288 GLAXOSMITHKLINE ORD GBP0.25	282,747.000	6,862,665	7,546,650

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
B4T3BW6 GLENCORE XSTRATA PLC COMMON STOCK GBP 0.	358,448.000	2,105,737	1,856,436
378967103 GLOBAL CASH ACCESS HOLD INC USD0.001	57,300.000	540,476	572,427
B4KJWS6 GLOBAL LOGISTIC PROPERTIES LTD NPV	18,000.000	40,130	41,201
36191G107 GNC HLDGS INC USD0.001	18,000.000	883,474	1,052,100
B04X7M5 GOLDEN OCEAN USD0.1	140,745.000	225,276	337,314
38141G104 GOLDMAN SACHS GROUP INC USD0.01	10,500.000	1,952,352	1,861,230
B03FYZ4 GOODMAN GROUP NPV (STAPLED UNITS)	11,199.000	35,566	47,391
382550101 GOODYEAR TIRE & RUBBER CO NPV	39,700.000	829,483	946,845
38259P508 GOOGLE INC USD0.001 A	5,200.000	3,478,814	5,827,692
6365866 GPT GROUP REIT AUD 0	13,497.000	55,459	41,055
38388F108 GRACE(W.R.) & CO USD0.01	100.000	7,352	9,887
B04V127 GRAINGER PLC ORD GBP0.05	117,118.000	213,702	395,324
4378394 GRAMMER AG NPV	4,939.000	182,078	235,851
38500T101 GRAN TIERRA ENERGY INC USD0.01	235,700.000	1,623,901	1,722,967
38526M106 GRAND CANYON EDUCATION INC USD0.01	49,800.000	1,908,906	2,171,280
387437114 GRANITE REAL ESTATE INVESTMENT TRST STAP	6,900.000	198,552	251,781

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
391164100 GREAT PLAINS ENERGY INC NPV	78,400.000	1,856,375	1,900,416
2384951 GREAT WEST LIFE CO INC COM NPV	1,700.000	37,249	52,400
B3ZNGT5 GREATVIEW ASEPTIC PACKAGING CO LTD HKD0.	2,891,275.000	1,607,227	1,707,824
393122106 GREEN MOUNTAIN COFFEE ROASTERS INC USD0.	7,100.000	514,551	536,618
393222104 GREEN PLAINS RENEWABLE ENERGY INC USD0.0	23,200.000	397,577	449,848
B0HZP13 GREENE KING ORD GBP0.125	30,819.000	339,066	449,442
B01SPF2 GRIFOLS SA EUR0.50 A	10,627.000	408,509	509,080
7097328 GROUPE BRUXELLES LAMBERT (NEW) NPV	649.000	61,089	59,676
7123546 GROUPE STERIA EUR1	11,565.000	175,775	227,407
6744250 GS YUASA CORP NPV	98,000.000	592,498	564,103
40171V100 GUIDEWIRE SOFTWARE INC USD0.0001	44,800.000	1,268,879	2,198,336
B064D84 GUNGH0 ONLINE ENTERTAINMENT NPV	7,200.000	46,967	51,857
406216101 HALLIBURTON CO USD2.50	11,206.000	382,562	568,705
6405870 HAMAMATSU PHOTONICS NPV	32,300.000	1,174,533	1,292,246
0406501 HAMMERSON PLC ORD GBP0.25	4,074.000	22,356	33,873
B0RNR5 HANA FINANCIAL GROUP INC KRW5000	8,050.000	294,700	334,860

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
6408352 HANG LUNG GROUP HKD1	670.000	3,604	3,383
6408374 HANG SENG BANK HKD5	6,701.000	102,508	108,633
B7T5KQ0 HANKOOK TIRE CO LTD(NEW) KRW500	52,800.000	3,132,217	3,036,869
410495204 HANMI FINANCIAL CORP USD0.001	4,700.000	79,047	102,883
4511809 HANNOVER RUECK SE COMMON STOCK EUR 0	9,568.000	757,990	822,432
6381828 HANNSTAR DISPLAY CORP TWD10	630,000.000	318,231	233,580
410867105 HANOVER INSURANCE GROUP INC USD0.01	33,600.000	1,949,013	2,006,256
6408824 HANWA CO NPV	58,000.000	286,937	310,680
413875105 HARRIS CORP USD1	14,000.000	462,961	977,340
416515104 HARTFORD FINANCIAL SERVICES GROUP INC/TH STOCK USD 0.01	27,400.000	949,099	992,702
419870100 HAWAIIAN ELECTRIC INDUSTRIES NPV	100.000	2,742	2,606
40412C101 HCA HLDGS INC USD0.01	4,896.000	199,357	233,588
40416E103 HCI GROUP INC NPV	9,600.000	295,778	513,600
40414L109 HCP INC COM STK USD1	4,200.000	197,277	152,544
42217K106 HEALTH CARE REIT INC USD1	1,400.000	77,909	74,998
42222G108 HEALTH NET INC USD0.001	46,700.000	1,255,910	1,385,589

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
421906108 HEALTHCARE SERVICES GROUP INC USD0.01	53,600.000	1,329,706	1,520,632
42225P105 HEALTHCARE TRUST OF AMERICA INC USD0.01	56,000.000	637,139	551,040
421924309 HEALTHSOUTH CORP USD0.01	16,200.000	552,186	539,784
42222N103 HEALTHSTREAM INC USD0.01	52,900.000	1,214,832	1,733,533
42235N108 HEARTLAND PAYMENT SYSTEMS INC USD0.001	42,200.000	1,567,701	2,103,248
5120679 HEIDELBERGCEMENT AG NPV	7,507.000	346,404	570,487
5367227 HEIDELBERGER DRUCKMASCHINEN AG NPV	38,408.000	104,614	136,280
7792559 HEINEKEN NV EUR1.60	108,853.000	5,091,297	7,361,705
5051605 HELLENIC TELECOMMUNICATIONS ORGANIZATION STOCK EUR 2.83	43,022.000	198,566	573,259
423452101 HELMERICH & PAYNE INC USD0.10	13,500.000	872,938	1,135,080
7189292 HELVETIA HLDG AG CHF10	1,328.000	624,786	668,218
5687431 HENNES & MAURITZ AB NPV 'B'	55,740.000	2,145,193	2,570,639
806407102 HENRY SCHEIN INC NPV	4,300.000	421,764	491,318
427093109 HERCULES OFFSHORE INC NPV	35,400.000	154,388	231,162
427866108 HERSHEY CO USD1	6,900.000	596,892	670,887
42809H107 HESS CORP USD1	25,200.000	1,569,074	2,091,600

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
428236103 HEWLETT-PACKARD CO USD0.01	104,800.000	3,725,984	2,932,304
B1XFLL2 HEXAGON AB SER'B'NPV	17,674.000	516,272	559,450
428291108 HEXCEL CORP USD0.01	42,400.000	1,057,065	1,894,856
431475102 HILL-ROM HOLDINGS INC COM STK NPV	34,300.000	1,371,074	1,417,962
432589109 HILLSHIRE BRANDS CO/THE COMMON STOCK USD	6,800.000	222,775	227,392
6428305 HINO MOTORS NPV	30,000.000	294,806	471,528
6429104 HITACHI NPV	291,000.000	1,781,431	2,203,853
B4TKDZ3 HKT TRUST AND HKT LTD SHARE STAPLED UNIT	882,346.000	838,265	871,678
7110753 HOLCIM CHF2 (REGD)	29,405.000	2,034,062	2,206,987
436106108 HOLLYFRONTIER CORP USD0.01	16,600.000	679,119	824,854
2434180 HOME CAPITAL GROUP COM NPV	2,955.000	216,533	225,081
437076102 HOME DEPOT INC USD0.05	29,900.000	2,090,653	2,461,966
B19NKB7 HOME RETAIL GROUP PLC ORD GBP0.10	503,912.000	1,047,197	1,601,606
437872104 HOMETRUST BANCSHARES INC USD0.01	35,400.000	578,294	566,046
6435145 HONDA MOTOR CO NPV	5,863.000	183,475	241,537
438516106 HONEYWELL INTERNATIONAL INC USD1	155,748.000	8,769,345	14,230,695

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
6436557 HONG KONG & CHINA GAS CO HKD0.25	25,851.000	58,451	59,279
6267359 HONG KONG EXCHANGES & CLEARING HKD1	7,308.000	78,038	121,867
6140290 HOPEWELL HLDGS HKD2.50	4,104.000	11,810	13,894
B16TCX4 HORIZON NORTH LOGISTICS INC NPV	64,620.000	511,750	605,147
44047T109 HORIZON PHARMA INC USD0.0001	900.000	6,537	6,858
441060100 HOSPIRA INC USD0.01	6,200.000	228,203	255,936
44106M102 HOSPITALITY PROPERTIES TRUST USD0.01	30,900.000	905,091	835,227
44107P104 HOST HOTELS & RESORTS INC USD1	5,800.000	92,220	112,752
44267D107 HOWARD HUGHES CORP USD0.01	1,400.000	66,529	168,140
0540528 HSBC HLDGS ORD USD0.50	119,892.000	1,118,678	1,315,335
B8436W4 HUDSON'S BAY CO NPV	8,676.000	151,707	146,410
6805317 HULIC CO LTD	1,900.000	26,890	28,110
444859102 HUMANA INC USD0.166	6,300.000	510,823	650,286
446150104 HUNTINGTON BANCSHARES INC NPV	342,500.000	1,987,645	3,305,125
446413106 HUNTINGTON INGALLS INDUSTRIES INC USD0.0	35,600.000	1,943,454	3,204,356
447011107 HUNTSMAN CORP COM USD0.01	61,800.000	1,148,616	1,520,280

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
2623836 HUSKY ENERGY INC COM NPV	7,400.000	183,328	234,711
6448068 HUTCHISON WHAMPOA HKD0.25	71,366.000	724,795	970,108
B2QY968 HYPERMARCAS SA NPV	86,700.000	956,714	648,619
6449629 HYSAN DEVELOPMENT HKD5	25,692.000	113,357	110,671
6449544 HYUNDAI MOBIS KRW5000	5,982.000	1,545,628	1,663,635
44919P508 IAC/INTERACTIVE CORP COM STK USD0.001	7,100.000	402,471	487,699
B288C92 IBERDROLA SA EUR0.75	27,545.000	140,109	175,924
B0S1651 ICA GRUPPEN AB	5,121.000	146,044	160,265
B1FF8P7 IDEMITSU KOSAN CO NPV	24,000.000	514,704	546,425
45166R204 IDENIX PHARMACEUTICALS INC COM USD0.001	22,600.000	112,043	135,148
2469375 IGM FINANCIAL INC COM NPV	900.000	37,664	47,512
6466985 IHI CORP NPV	707.000	1,939	3,054
451734107 IHS INC USD0.01 A	600.000	62,869	71,820
7759435 ILIAD SA EUR 0.00	769.000	184,250	157,781
452327109 ILLUMINA INC USD0.01	2,300.000	182,840	254,426
6957575 ILUKA RESOURCES LTD NPV	45,531.000	269,903	351,537

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
0457963 IMI PLC COMMON STOCK 25	12,151.000	293,206	306,908
0454492 IMPERIAL TOBACCO GROUP GBP0.10	120,666.000	4,619,453	4,672,565
B10DQJ6 IMPLENIA AG CHF4.85	5,340.000	342,090	390,585
B61TVQ0 INCHCAPE PLC ORD GBP0.10	46,768.000	390,865	475,989
6673042 INCITEC PIVOT NPV	52,493.000	131,533	125,860
4476210 INDRA SISTEMAS S.A EUR0.20 A	12,962.000	212,560	217,100
7111314 INDUSTRIA DE DISENO TEXTIL SA EUR0.15	3,560.000	325,756	587,679
B1G1QD8 INDUSTRIAL & COMMERCIAL BK OF CHINA 'H'	3,002,413.000	2,082,829	2,029,037
2543688 INDUSTRIAL ALLIANCE INS & FINL COM NPV	7,200.000	249,429	318,155
B0LDBX7 INDUTRADE AB NPV	4,267.000	151,629	178,384
45672H104 INFOBLOX INC USD0.0001	33,700.000	812,347	1,112,774
7154182 ING GROEP N.V. CVA EUR0.24	173,785.000	1,653,621	2,418,617
G47791101 INGERSOLL-RAND PLC USD1	21,700.000	767,327	1,336,720
457153104 INGRAM MICRO INC USD0.01 A	88,500.000	1,680,062	2,076,210
457187102 INGREDION INC USD0.01	10,600.000	392,531	725,676
B09LSH6 INMARSAT ORD EUR0.0005	24,815.000	233,419	310,715

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
458140100 INTEL CORP USD0.001	270,700.000	5,638,958	7,027,372
45825N107 INTELIGENT INC COM USD0.001	127,700.000	1,098,165	1,458,334
459200101 INTERNATIONAL BUS MACH CORP USD0.20	18,100.000	2,588,717	3,395,017
B5282K0 INTERNATIONAL CONSOLIDATED AIRL GRP ORD	3,491.000	12,102	23,278
459902102 INTERNATIONAL GAME TECHNOLOGY USD0.00015	46,800.000	709,877	849,888
460690100 INTERPUBLIC GROUP COMPANIES INC USD0.10	33,200.000	561,677	587,640
4076836 INTESA SANPAOLO SPA EURO.52	176,141.000	275,195	435,428
7371431 INTRUM JUSTITIA AB NPV	20,145.000	513,621	564,584
46123D205 INVENSENSE INC USD0.001	66,300.000	985,979	1,377,714
B979H67 INVENSYS PLC COMMON STOCK GBP 12.5	4,723.000	34,270	39,777
B17BBQ5 INVESTEC PLC COMMON STOCK GBP 0.02	64,942.000	437,032	470,683
5679591 INVESTOR AB SER'B'NPV	2,641.000	48,625	90,999
4783211 IREN SPA EUR1	59,878.000	89,238	91,832
6297497 IRESS LTD NPV	41,588.000	355,391	351,231
464287234 ISHARES MSCI EMERGING MARKETS ETF ETP US	1,867.000	75,521	77,985
6467104 ISUZU MOTORS NPV	73,000.000	335,021	454,231

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
5975943 ITALCEMENTI (FABBR RIUN CEM) SPA DI RISP E	24,534.000	114,972	115,619
5975932 ITALCEMENTI (FABBR RIUN CEM) SPA EUR1	30,652.000	268,484	262,714
465685105 ITC HLDGS CORP NPV	600.000	44,277	57,492
6467803 ITOCHU CORP NPV	123,386.000	1,252,201	1,524,936
45068B109 ITT EDUCATIONAL SERVICES INC USD0.01	26,500.000	1,107,250	889,870
3398649 ITV ORD GBP0.10	428,971.000	531,077	1,378,337
0163895 J D WETHERSPOON PLC COMMON STOCK GBP 2	35,308.000	395,548	445,317
B23TC12 J FRONT RETAILING CO LTD NPV	32,000.000	265,094	242,348
B8ERV46 JAPAN AIRLINES CO LTD NPV	1,800.000	97,428	88,883
6468505 JAPAN DIGITAL LABORATORY CO NPV	11,400.000	152,465	159,874
6397580 JAPAN REAL ESTATE INVESTMENT CO REIT	10.000	47,484	53,661
6513342 JAPAN RETAIL FUND INVESTMENT CORP REIT	24.000	28,849	48,911
6470760 JAPAN SECURITIES FINANCE CO NPV	24,500.000	171,582	190,443
6470685 JAPAN STEEL WORKS NPV	7,000.000	37,847	39,161
6474535 JAPAN TOBACCO INC NPV	140,650.000	4,140,081	4,576,595
471109108 JARDEN CORP COM STK NPV	6,300.000	312,264	386,505

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
6242260 JARDINE CYCLE & CARRIAGE NPV	752.000	20,058	21,412
6472119 JARDINE MATHESON HLDGS ORD USD0.25 (USD)	12,000.000	517,604	627,720
7136663 JC DECAUX SA NPV	19,240.000	478,440	794,557
2471541 JEAN COUTU GROUP CLASS'A'SUB VTG NPV	18,248.000	328,826	316,184
5470556 JENOPTIK AG NPV	8,856.000	122,891	150,709
477143101 JETBLUE AIRWAYS CORP USD0.01	93,900.000	729,227	802,845
6473468 JGC CORP NPV	7,000.000	185,156	274,725
478160104 JOHNSON & JOHNSON COMMON STOCK USD 1	161,752.000	12,188,812	14,814,866
481165108 JOY GLOBAL INC USD1	38,200.000	2,118,876	2,234,318
46625H100 JPMORGAN CHASE & CO USD1	280,600.000	12,391,613	16,409,488
6470986 JSR CORP NPV	8,300.000	150,670	160,780
6497082 JTEKT CORP NPV	51.000	560	869
B627LW9 JX HLDGS INC NPV	1.000	5	5
B0386J1 JYSKE BANK AS DKK10	14,167.000	792,008	765,381
7050417 KABA HLDGS AG CHF0.10'B' (REGD)	1,138.000	460,823	554,701
6689533 KAKAKU.COM, INC NPV	48,400.000	380,454	850,529

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
6483360 KANEKA CORP NPV	25,118.000	176,396	164,896
6483489 KANSAI ELECTRIC POWER CO INC NPV	15,900.000	203,497	182,894
6483809 KAO CORP NPV	1,300.000	39,217	40,940
6484620 KAWASAKI HEAVY INDUSTRIES NPV	229,000.000	786,133	960,839
6484686 KAWASAKI KISEN KAISHA NPV	165,000.000	372,953	417,582
6485009 KAYABA INDUSTRY CO NPV	25,000.000	152,418	131,535
48242W106 KBR INC USD0.001	17,400.000	406,812	554,886
48244B100 KCG HLDGS INC COM USD0.01	1,200.000	14,261	14,352
6248990 KDDI CORPORATION NPV	5,100.000	273,001	313,943
6487328 KEIHIN CORP NPV	23,600.000	358,268	365,996
6487425 KEISEI ELECTRIC RAILWAY CO NPV	4,000.000	31,361	36,801
B1VQ5C0 KEPPEL CORP NPV	11,000.000	97,323	97,489
B12RQH4 KEPPEL REIT	280.000	300	263
5505072 KERING EUR4	2,726.000	650,743	577,154
4519579 KERRY GROUP PLC 'A' ORD EUR0.125	4,243.000	185,728	295,255
492515101 KERYX BIOPHARMACEUTICALS USD0.001	26,200.000	192,107	339,290

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
493267108 KEYCORP USD1	117,000.000	990,382	1,570,140
6490995 KEYENCE CORPORATION NPV	10,647.000	2,609,683	4,558,442
494368103 KIMBERLY-CLARK CORP USD1.25	9,400.000	776,267	981,924
49446R109 KIMCO REALTY CORP USD0.01	3,500.000	65,590	69,125
6492924 KINDEN CORP NPV	3,663.000	37,847	38,336
49456B101 KINDER MORGAN INC DELAWARE USD0.01	37,100.000	1,276,976	1,335,600
3319521 KINGFISHER ORD GBP0.157142857	24,666.000	155,602	157,162
6493745 KIRIN HLDGS CO LTD NPV	10,000.000	170,818	143,951
497498105 KIRKLANDS INC NPV	56,200.000	952,462	1,330,254
6494276 KITZ CORP NPV	26,700.000	110,301	134,129
482480100 KLA TENCOR CORP USD0.001	3,900.000	220,635	251,394
7582556 KLEPIERRE EUR1.40	1,142.000	48,088	53,007
B170DQ6 KLOECKNER & CO SE	22,623.000	324,847	310,237
6496023 KOBE STEEL NPV	35,000.000	62,392	59,940
B03MVJ8 KOC HLDG TRY1	148,912.000	714,188	609,926
500255104 KOHLS CORP USD0.01	18,600.000	1,040,936	1,055,550

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
6496324 KOITO MANUFACTURING CO NPV	8,000.000	119,080	152,762
5978630 KOMAX CHF3.5 (REGD)	1,242.000	173,045	188,950
6496658 KOMORI CORP NPV	13,300.000	222,004	226,380
6496700 KONICA MINOLTA INC	88,675.000	669,786	885,020
5252602 KONINKLIJKE AHOLD NV EURO.30	33,169.000	515,344	596,453
B0HZL93 KONINKLIJKE DSM NV EUR1.50	34,097.000	1,848,038	2,685,603
5986622 KONINKLIJKE PHILIPS NV	46,378.000	1,172,455	1,702,790
B0X2QY8 KOTAK MAHINDRA BANK GDR EACH REPR 1 SHAR	7,269.000	87,023	85,582
501044101 KROGER CO USD1	35,700.000	940,527	1,411,221
6497509 KUBOTA CORP NPV	77,000.000	984,770	1,273,993
B12W4C0 KUNGSLEDEN NPV	46,673.000	332,063	313,934
6499260 KYOCERA CORP NPV	4,000.000	201,520	199,800
502424104 L-3 COMMUNICATIONS HLDGS INC USD0.01	10,300.000	672,810	1,100,658
4057808 L'OREAL EURO.20	3,162.000	357,717	556,399
4547213 LAGARDERE GROUP S.C.A. EUR6.10 (REGD)	7,733.000	234,879	287,917
511656100 LAKELAND FINANCIAL CORP USD0.01	20,000.000	641,379	780,000

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
512807108 LAM RESEARCH CORP USD0.001	16,100.000	842,856	876,645
3180943 LAND SECURITIES GROUP ORD GBP0.10	77,255.000	1,001,144	1,232,833
2077347 LAURENTIAN BANK OF CANADA CAD1	15,477.000	668,471	683,464
521865204 LEAR CORP COM NEW WI	48,858.000	2,675,715	3,956,032
0560399 LEGAL & GENERAL GROUP ORD GBP0.025	223,460.000	510,114	824,225
B11ZRK9 LEGRAND PROMESSE EUR4	145,243.000	4,974,623	8,017,512
525327102 LEIDOS HOLDINGS INC COMMON STOCK USD 0.0	15,650.000	708,608	727,569
527288104 LEUCADIA NATIONAL CORP USD1	1,600.000	45,523	45,344
52729N308 LEVEL 3 COMMUNICATIONS INC USD0.01	2,800.000	76,758	92,876
529771107 LEXMARK INTERNATIONAL INC USD0.01 A	44,400.000	1,573,933	1,577,088
6344456 LG HOUSEHOLD&HEALTHCARE KRW5000	618.000	302,674	320,902
6286257 LI & FUNG HKD0.0125	462,312.000	859,545	596,243
G5480U120 LIBERTY GLOBAL PLC COMMON STOCK USD 0.01	8,500.000	632,614	716,720
531229102 LIBERTY MEDIA CORP (NEW) USD0.01 A	30,500.000	2,973,969	4,466,725
53071M880 LIBERTY VENTURES - SER A	2,000.000	192,520	245,180
B4K90R1 LIFE HEALTHCARE GROUP HLDGS LTD ZAR0.000	343,527.000	1,245,023	1,372,960

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
53224V100 LIFELOCK INC USD0.001	156,900.000	1,893,832	2,574,729
53220K504 LIGAND PHARMACEUTICAL INC USD0.001 B	49,800.000	1,073,937	2,619,480
532457108 LILLY(ELI)& CO NPV	109,500.000	5,296,098	5,584,500
2516022 LINAMAR CORP COM NPV	4,541.000	150,770	188,863
5740817 LINDE AG NPV	49,868.000	7,718,410	10,448,209
B0PB4M7 LINK REAL ESTATE INVESTMENT TRUST UNITS	110,870.000	395,921	537,638
53578A108 LINKEDIN CORP USD0.0001 A	1,900.000	468,549	411,977
536797103 LITHIA MOTORS INC NPV A	17,000.000	707,945	1,180,140
537008104 LITTELFUSE INC USD0.01	6,600.000	613,756	613,338
538034109 LIVE NATION ENTERTAINMENT INC USD0.01	9,900.000	140,768	195,624
0870612 LLOYDS BANKING GROUP PLC ORD GBP0.10	2,859,324.000	2,921,234	3,735,564
539830109 LOCKHEED MARTIN CORP USD1	18,100.000	2,075,008	2,690,746
540424108 LOEWS CORP USD0.01	4,300.000	176,024	207,432
B6YTFT8 LONG RUN EXPLORATION LTD NPV	31,784.000	147,807	160,640
7333378 LONZA GROUP AG CHF1(REGD)	40,704.000	2,968,412	3,871,995
B3K7KL2 LOOMIS AB NPV'B'	18,194.000	414,322	432,003

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
548661107 LOWES COMPANIES INC USD0.50	5,500.000	254,241	272,525
5569711 LPKF LASER & ELECTRONICS AG NPV	9,631.000	244,718	246,576
502161102 LSI CORPORATION USD0.01	13,400.000	96,244	147,668
2537432 LUKOIL OAO ADR USD 0.025	54,497.000	3,182,020	3,403,338
677862104 LUKOIL OAO ADR USD 0.025	3,245.000	212,670	202,650
4538002 LUNDBERGFORETAGEN AB SER B NPV	12,961.000	537,033	550,317
4061412 LVMH MOET-HENNESSY LOUIS VUITTON EURO.30	49,562.000	8,029,302	9,055,779
N53745100 LYONDELLBASELL INDUSTRIES NV COMMON STOC	17,600.000	755,588	1,412,928
55261F104 M & T BANK CORP USD5	3,500.000	359,688	407,470
6551030 MABUCHI MOTOR CO NPV	49,300.000	2,178,343	2,931,592
BH88L12 MACQUARIE GROUP LTD COMMON STOCK AUD 0	3,425.050	116,451	168,440
6574101 MACRONIX INTL CO LTD TWD10	2,166,955.000	909,084	487,871
55616P104 MACY'S INC COM STK USD0.01	39,600.000	1,027,671	2,114,640
559079207 MAGELLAN HEALTH SERVICES INC	9,200.000	553,235	551,172
2554475 MAGNA INTERNATIONAL INC NPV	24,221.000	1,369,968	1,985,552
6555708 MAKINO MILLING MACHINE CO NPV	54,000.000	304,183	465,477

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
6555805 MAKITA CORP NPV	15.000	535	788
562750109 MANHATTAN ASSOCIATES INC USD0.01	28,800.000	1,727,035	3,383,424
56382Q102 MANNING & NAPIER INC USD0.01 A	85,600.000	1,673,439	1,510,840
56418H100 MANPOWERGROUP INC COM	3,900.000	267,525	334,854
2492519 MANULIFE FINANCIAL CORP COM NPV	16,200.000	277,828	319,578
565849106 MARATHON OIL CORP USD1	149,900.000	4,549,709	5,291,470
56585A102 MARATHON PETROLEUM CORP USD0.01	25,400.000	1,270,089	2,329,942
B02LFN8 MARFIN INVESTMENT GROUP HLDGS SA EUR0.30	107,985.000	65,898	56,692
B02L486 MARINE HARVEST ASA COMMON STOCK NOK 7.5	2,310,548.000	2,052,519	2,812,563
57060D108 MARKETAXESS HOLDINGS INC	59,000.000	2,746,273	3,945,330
3127489 MARKS & SPENCER GROUP ORD GBP0.25	121,133.000	902,156	867,910
571748102 MARSH & MCLENNAN COS INC COM USD1	1,500.000	54,159	72,540
2107620 MARTINREA INTL INC COM	33,521.000	342,794	246,084
6569464 MARUBENI CORP NPV	204,000.000	1,459,083	1,467,333
G5876H105 MARVELL TECH GROUP COM NPV	176,600.000	1,977,176	2,539,508
57772K101 MAXIM INTEGRATED PRODUCTS USD0.001	8,800.000	255,630	245,608

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
577933104 MAXIMUS INC NPV	26,700.000	1,238,398	1,174,533
6900308 MAZDA MOTOR CORP NPV	179,000.000	475,095	926,464
580135101 MCDONALD'S CORP USD0.01	28,600.000	2,743,014	2,775,058
580645109 MCGRAW-HILL FINANCIAL INC COM STK USD1	14,600.000	1,090,082	1,141,720
58155Q103 MCKESSON CORP USD0.01	13,400.000	987,583	2,162,760
582839106 MEAD JOHNSON NUTRITION USD0.01	6,900.000	580,272	577,944
B1VYK30 MEDA AB NPV A	22,921.000	254,871	291,214
58471A105 MEDIDATA SOLUTION INC USD0.01	71,400.000	1,115,147	4,324,698
4574813 MEDIOBANCA SPA EURO.50	33,993.000	216,098	297,907
6782090 MEDIPAL HOLDINGS CORPORATION	31,100.000	426,955	410,702
58501N101 MEDIVATION INC USD0.01	3,600.000	176,298	229,752
585055106 MEDTRONIC INC USD0.10	281,748.000	11,107,335	16,169,518
0575809 MEGGITT ORD GBP0.05	272,551.100	2,224,918	2,381,202
6576356 MEITEC CORPORATION NPV	7,500.000	196,178	203,225
585464100 MELCO CROWN ENTERTAINMENT LTD	5,900.000	225,960	231,398
5738298 MELIA HOTELS INTL SA EURO.20	31,649.000	394,208	407,106

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
58933Y105 MERCK & CO INC(NEW) COM STK USD0.50	180,900.000	8,129,232	9,054,045
4741844 MERCK KGAA NPV	6,208.000	856,677	1,114,199
BDZT6P9 MERLIN ENTERTAINMENTS PLC COMMON STOCK G	62,000.000	312,373	367,108
2654416 METHANEX CORP COM NPV	46,505.000	1,168,139	2,749,594
59156R108 METLIFE INC USD0.01	36,200.000	1,481,175	1,951,904
B4P8HQ1 MGM CHINA HLDGS LTD HKD1	28,400.000	94,624	121,237
552953101 MGM RESORTS INTERNATIONAL	154,000.000	2,979,847	3,622,080
3023231 MICHAEL PAGE INTERNATIONAL PLC ORD GBP0.	20,703.000	115,871	167,332
4588364 MICHELIN(CIE GLE DES ETABL.) EUR2 (REGD)	4,797.000	423,450	510,625
595017104 MICROCHIP TECHNOLOGY USD0.001	62,400.000	1,898,154	2,792,400
594918104 MICROSOFT CORP COM STK USD0.00000625	214,700.000	5,843,401	8,036,221
596278101 MIDDLEBY CORP/THE COMMON STOCK USD 0.01	14,400.000	1,017,556	3,455,568
6642406 MINEBEA CO NPV	181,000.000	975,743	1,324,285
B17ZL56 MINERAL RESOURCES LTD NPV	34,754.000	342,534	369,070
6356611 MIRACA HLDGS NPV	1,385.000	63,878	65,359
6161978 MIRVAC GROUP STAPLED SHS NPV	26,453.000	37,398	39,759

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
6596785 MITSUBISHI CORP NPV	41,800.000	814,686	802,156
6597045 MITSUBISHI ELECTRIC CORP NPV	85,000.000	917,434	1,067,504
6596729 MITSUBISHI ESTATE CO NPV	8,607.000	153,494	257,543
6597067 MITSUBISHI HEAVY INDUSTRIES NPV	204,000.000	1,192,771	1,263,536
6597089 MITSUBISHI MATERIALS CORP NPV	70,000.000	285,707	258,408
6870984 MITSUBISHI TANABE PHARMA CORP NPV	2,700.000	39,229	37,659
6335171 MITSUBISHI UFJ FINANCIAL GROUP ORD NPV	240,370.000	1,455,993	1,587,144
6597302 MITSUI & CO NPV	11,762.000	173,026	163,944
6597380 MITSUI ENGINEERING & SHIPBUILDING NPV	208.000	510	429
6597603 MITSUI FUDOSAN NPV	5,937.000	104,316	213,801
6597346 MITSUI MINING & SMELTING CO NPV	321,000.000	792,288	986,471
6597409 MITSUMI ELECTRIC CO NPV	27,403.000	202,889	228,652
6591014 MIZUHO FINANCIAL GROUP NPV	233,825.000	480,696	507,227
607409109 MOBILE TELESYSTEMS OJSC ADR EACH REPR 2 SHS (SPONS)	7,269.000	145,552	157,228
6622806 MODEC INC (JAPAN) NPV	5,700.000	166,898	163,779
60935Y208 MONEYGRAM INTL INC COM NEW	33,100.000	725,449	687,818

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
B02L839 MONGOLIA ENERGY CORP LTD HKD0.02	799.000	506	25
610236101 MONRO MUFFLER BRAKE INC USD0.01	11,100.000	599,945	625,596
61166W101 MONSANTO CO USD0.01	36,400.000	3,917,642	4,242,420
611740101 MONSTER BEVERAGE CORP USD0.005	800.000	47,025	54,216
615369105 MOODYS CORP USD1	500.000	37,466	39,235
617446448 MORGAN STANLEY USD0.01	38,800.000	1,590,527	1,216,768
620076307 MOTOROLA SOLUTIONS INC USD0.01	3,500.000	234,552	236,250
55345K103 MRC GLOBAL INC USD0.01	9,000.000	246,487	290,340
B2Q4CS1 MS&AD INSURANCE GROUP HLDGS INC NPV	11,000.000	267,096	295,343
6290054 MTR CORP HKD1	3,000.000	11,603	11,356
B09DHL9 MTU AERO ENGINES AG	5,447.000	398,888	535,831
5294121 MUNCHENER RUCKVERSICHERUNGS AG NPV(REGD)	7,227.000	1,375,487	1,594,845
6610403 MURATA MANUFACTURING CO NPV	33,700.000	2,143,307	2,994,701
626717102 MURPHY OIL CORP COM USD1	12,100.000	609,710	785,048
626755102 MURPHY USA INC COMMON STOCK USD	3,700.000	117,748	153,772
55402X105 MWI VETERINARY SUPPLY INC USD0.01	14,700.000	2,027,680	2,507,673

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
62855J104 MYRIAD GENETICS INC USD0.01	79,500.000	1,902,537	1,667,910
5898664 MYTILINEOS HLDGS EURO.60 (REGD)	18,160.000	150,061	142,134
5993901 M6-METROPOLE TELEVISION EURO.40	31,254.000	713,747	717,056
B0JDQD4 NAMCO BANDAI HOLDINGS INC NPV	11,500.000	171,633	255,373
6624608 NATAUSBK COMMON STOCK AUD 0	19,042.000	513,051	593,361
2077303 NATIONAL BANK OF CANADA COM NPV	900.000	80,156	74,872
BB36BJ7 NATIONAL BANK OF GREECE EURO.30	8,070.000	44,708	42,812
B08SNH3 NATIONAL GRID ORD GBP0.113953	631,169.000	6,780,945	8,237,544
B1HDJL2 NATIXIS EUR1.60	64,115.000	319,383	377,596
4645742 NCC SER'B'NPV	5,306.000	138,178	173,408
62886E108 NCR CORP USD0.01	67,300.000	1,786,725	2,292,238
6640400 NEC CORP NPV	430,000.000	1,072,474	969,602
640491106 NEOGEN CORP USD0.16	15,250.000	404,527	696,925
7123870 NESTLE SA CHF0.10	159,287.000	9,188,733	11,695,554
64110L106 NETFLIX INC COMMON STOCK USD 0.001	7,000.000	2,543,481	2,577,190
646025106 NEW JERSEY RESOURCES CORP USD2.50	41,600.000	1,854,669	1,923,584

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
6633767 NEW WORLD DEVELOPMENT CO HKD1	27,473.000	40,208	34,688
65105M108 NEWCASTLE INVESTMENT CORP USD0.01	11,300.000	64,184	64,862
6637101 NEWCREST MINING NPV	12,249.000	324,440	85,477
B63QM77 NEXON CO LTD NPV	5,000.000	47,187	46,239
3208986 NEXT ORD GBP0.10	23,853.000	819,182	2,153,106
6619648 NHK SPRING CO NPV	4,300.000	49,971	48,521
B16XQF6 NIBE INDUSTRIER AB SER B NPV	22,741.000	438,372	513,413
6640682 NIDEC CORP NPV	4,900.000	466,162	480,186
654106103 NIKE INC NPV B	19,800.000	1,519,520	1,557,072
6639550 NINTENDO CO NPV	6,200.000	756,529	826,431
6396800 NIPPON BUILDING FUND INC REIT	12.000	58,314	69,873
6642666 NIPPON ELECTRIC GLASS NPV	147,000.000	760,412	772,028
6642127 NIPPON EXPRESS CO COM NPV	51,000.000	201,710	246,982
6640745 NIPPON FLOUR MILLS CO NPV	12,000.000	62,928	59,141
6640422 NIPPON KAYAKU CO NPV	413.000	3,322	5,871
6642569 NIPPON STEEL & SUMITOMO METAL CORP NPV	700.000	2,334	2,344

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
6641373 NIPPON TELEGRAPH AND TELEPHONE CORP COMM JPY	2,502.000	109,955	134,735
6643960 NIPPON YUSEN KK NPV	162,000.000	529,939	517,882
6639721 NISHI-NIPPON CITY BANK NPV	691.000	2,003	1,861
65473P105 NISOURCE INC COM STK NPV	9,400.000	294,529	309,072
6642860 NISSAN MOTOR CO NPV	92,900.000	840,795	781,348
B89C2N9 NISSHIN STEEL HLDGS CO LTD NPV	14,100.000	89,618	168,897
6642923 NISSHINBO HOLDINGS INC NPV	34,000.000	286,247	327,044
6071475 NISSIN KOGYO NPV	15,300.000	283,971	324,327
6641801 NITTO DENKO CORP NPV	11,501.000	635,632	485,295
B62G7K6 NKSJ HLDGS INC NPV	11,300.000	215,971	314,364
7106354 NKT HLDG AS DKK20	8,242.000	382,831	407,373
B01CLC3 NOBLE GROUP HKD0.25	3,000.000	2,881	2,542
6640488 NOF CORP NPV	15,000.000	95,367	106,750
654902204 NOKIA CORP ADR EACH REPR 1 EURO0.06	105,677.000	409,932	857,040
6643108 NOMURA HLDGS INC NPV	120,000.000	855,001	923,648
B1CWJM5 NOMURA REAL ESTATE HOLDINGS INC NPV	700.000	12,481	15,771

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
5380031 NORDEA BANK AB NPV	120,038.000	1,203,639	1,619,483
B06CF71 NORDEX AG NPV (POST REVERSE-SPLIT)	16,069.000	259,452	212,610
655844108 NORFOLK SOUTHERN CORP USD1	17,900.000	1,144,312	1,661,657
656559309 NORTEK INC COM NEW	12,100.000	874,663	902,660
B7VKZP7 NORTH PACIFIC BANK JPY50	93,200.000	373,218	379,521
664397106 NORTHEAST UTILITIES USD5	7,800.000	315,117	330,642
666807102 NORTHROP GRUMMAN CORP USD1	19,100.000	1,196,077	2,189,051
7742123 NORWEGIAN AIR SHUTTLE ASA NOK0.10	17,633.000	641,878	546,994
66987G102 NOVADAQ TECHNOLOGIES COM CAD	84,500.000	1,036,693	1,393,405
7103065 NOVARTIS AG CHF0.50 (REGD)	92,967.000	5,629,542	7,442,796
6346333 NOVATEK MICROELECTRONICS CORP TWD10	385,129.000	950,286	1,576,517
7077524 NOVO NORDISK A/S COMMON STOCK DKK 0.2	11,118.000	972,999	2,041,206
670100205 NOVO-NORDISK AS ADR EACH REPR 1 CLS 'B'	1,074.000	164,675	198,432
6641544 NSK NPV	52,000.000	566,271	647,124
6129277 NTT DOCOMO INC NPV	13,100.000	200,353	214,999
67018T105 NU SKIN ENTERPRISES INC USD0.001 A	14,400.000	1,695,538	1,990,368

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
BG3FC18 NUMERICABLE GROUP SA COMMON STOCK EUR 1	12,348.000	442,958	449,194
67069D108 NUTRISYSTEM INC USD0.001	67,800.000	863,597	1,114,632
67066G104 NVIDIA CORP USD0.001	50,100.000	732,747	802,602
62944T105 NVR INC USD0.01	100.000	61,730	102,601
6568353 NWS HOLDINGS HKD1	8,000.000	9,106	12,195
67103H107 O REILLY AUTOMOTIVE INC USD0.01	5,600.000	474,652	720,776
B3MBS74 OCADO GROUP PLC ORD GBP0.02	309,301.000	1,946,940	2,262,228
674599105 OCCIDENTAL PETROLEUM CORP COM USD0.20	66,200.000	5,902,360	6,295,620
675232102 OCEANEERING INTERNATIONAL INC USD0.25	5,500.000	447,370	433,840
675746309 OCWEN FINANCIAL CORP USD0.01	9,500.000	526,437	526,775
6657604 OIL SEARCH NPV	227,602.000	1,398,448	1,651,392
678026105 OIL STATES INTERNATIONAL INC USD0.01	1,900.000	182,432	193,268
6657701 OJI HOLDINGS CORP	565.000	2,795	2,897
B05Q3L4 OLAM INTERNATIONAL NPV	731,708.000	1,294,053	889,571
B98WM93 OLAM INTERNATIONAL WTS 29/JAN/2018 (TO SU B/L100	108,862.000	30,541	27,216
B77J086 OLD MUTUAL PLC ORD GBP0.114285714	548,422.000	1,537,704	1,717,641

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
680223104 OLD REPUBLIC INTERNATIONAL CORP USD1	63,100.000	994,107	1,089,737
68210P107 OMEGA PROTEIN CORP USD0.01	31,500.000	291,237	387,135
681904108 OMNICARE INC USD1	13,200.000	542,623	796,752
681919106 OMNICOM GROUP INC USD0.15	22,922.000	993,654	1,704,709
6659428 OMRON CORP NPV	13,600.000	436,863	601,037
682189105 ON SEMICONDUCTOR CORP USD0.01	14,800.000	106,667	121,952
2659518 ONEX CORP SUB VTG NPV	4,000.000	165,054	215,906
6660107 ONO PHARMACEUTICAL CO NPV	24,000.000	1,767,900	2,103,040
7107250 OPAP SA EURO.30(CR)	34,749.000	584,702	463,023
2260824 OPEN TEXT CORP NPV	700.000	47,478	64,374
68372A104 OPENTABLE INC NPV	21,900.000	1,651,603	1,738,203
7057720 OPERA SOFTWARE SA NOK0.02	26,369.000	212,247	360,534
B24CT19 OPHIR ENERGY PLC COMMON STOCK GBP 0.0025	226,412.000	1,338,280	1,229,233
6141680 ORACLE CORP JAPAN NPV	21,100.000	885,602	771,890
68389X105 ORACLE CORP USD0.01	295,201.000	8,709,807	11,294,390
5176177 ORANGE EUR4	96,445.000	1,260,596	1,196,067

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
684060106 ORANGE SA ADR EACH REPR 1 ORD SPONS	11,387.000	121,480	140,629
6458001 ORICA NPV	5,475.000	118,921	116,871
6659116 ORIENT OVERSEAS INT USD0.1	65,000.000	386,792	326,519
6661144 ORIX CORP NPV	90,640.000	1,001,599	1,592,808
B1VQF42 ORKLA ASA NOK1.25	546,904.000	4,332,548	4,265,722
BH4TCW7 ORORA LTD COMMON STOCK AUD	37,775.000	35,829	39,203
6661768 OSAKA GAS CO NPV	46,278.000	176,663	181,845
688239201 OSHKOSH CORPORATION	41,900.000	1,220,164	2,110,922
B923935 OSRAM LICHT AG NPV	14,171.000	543,460	800,604
B5LTM93 OTSUKA HLDGS CO LTD NPV	23,700.000	708,355	685,486
B0F9V20 OVERSEA-CHINESE BANKING CORP NPV	13,041.000	102,584	105,353
690742101 OWENS CORNING INC USD0.01	400.000	15,709	16,288
690768403 OWENS-ILLINOIS INC USD0.01	18,400.000	470,262	658,352
695127100 PACIRA PHARMACEUTICALS INC USD0.001	25,700.000	1,341,379	1,477,493
695156109 PACKAGING CORP OF AMERICA USD0.01	18,300.000	790,729	1,158,024
B0KJTG5 PANALPINA WELTTRANSPORT (HOLDING) AG CHF0.	9,871.000	1,162,464	1,659,318

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
6572707 PANASONIC CORP NPV	76,300.000	763,682	888,551
698813102 PAPA JOHNS INTERNATIONAL INC USD0.01	39,000.000	1,337,380	1,770,600
699462107 PAREXEL INTERNATIONAL CORP USD0.01	15,300.000	615,826	691,254
701081101 PARKER DRILLING CO USD0.1666	97,500.000	675,667	792,675
70159Q104 PARKWAY PROPERTIES INC USD0.001	200.000	3,491	3,858
G6852T105 PARTNERRE USD1	17,300.000	1,229,826	1,823,939
B119QG0 PARTNERS GROUP HOLDING AG CHF0.01 (REGD)	6,703.000	1,494,886	1,793,044
70338P100 PATTERN ENERGY GROUP INC COMMON STOCK US	300.000	9,113	9,093
6574071 PCCW HKD0.25 (POST CONS)	23,000.000	5,903	10,293
69329Y104 PDL BIOPHARMA INC USD0.01	228,000.000	1,487,785	1,924,320
B4PT2P8 PEMBINA PIPELINE CORP NPV	1,600.000	52,241	56,350
B67M828 PENGROWTH ENERGY CORP NPV	8,900.000	56,749	55,033
707882106 PENN VIRGINIA CORP USD0.01	1,500.000	14,872	14,145
H6169Q108 PENTAIR LTD COMMON STOCK USD 0.167	1,300.000	91,201	100,971
712704105 PEOPLE'S UTD FINL COM STK USD0.01	74,400.000	1,082,546	1,124,928
713448108 PEPSICO INC CAP STK USD0.0166	66,200.000	5,041,515	5,490,628

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
714046109 PERKINELMER INC USD1	800.000	30,512	32,984
4682329 PERNOD-RICARD EUR1.55	30,326.000	2,744,346	3,460,440
G97822103 PERRIGO CO PLC COMMON STOCK USD 0	2,500.000	381,172	383,650
0682538 PERSIMMON ORD GBP0.10	19,087.000	352,433	391,683
716382106 PETMED EXPRESS INC USD0.001	9,100.000	119,820	151,333
716768106 PETSMART INC USD0.0001	2,400.000	160,322	174,600
717081103 PFIZER INC USD0.05	202,706.000	4,612,929	6,208,885
69331C108 PG&E CORP NPV	37,600.000	1,580,506	1,514,528
693320202 PHH CORP NPV	2,000.000	48,017	48,700
718172109 PHILIP MORRIS INTERNATIONAL INC NPV	58,600.000	4,602,897	5,105,818
693656100 PHILLIPS VAN HEUSEN CORP COM STK USD1	1,100.000	146,069	149,622
718546104 PHILLIPS 66 USD0.01	39,350.000	1,803,732	3,035,066
B45JJK9 PHOENIX GROUP HOLDINGS	8,632.000	102,683	104,009
6706250 PICC PROPERTY & CASUALTY CO 'H' CNY1	328,000.000	473,478	486,474
720190206 PIEDMONT OFFICE REALTY TRUST INC CLS A U	4,529.000	86,967	74,819
B01FLR7 PING AN INSURANCE (GR) CO OF CHINA CNY1 'H'	30,000.000	292,031	268,709

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
72348P104 PINNACLE FOODS INC DEL USD0.01	10,200.000	257,860	280,092
723484101 PINNACLE WEST CAPITAL CORP USD2.50	41,700.000	1,931,620	2,206,764
6485968 PIOLAX CO NPV	5,400.000	193,689	213,215
724479100 PITNEY BOWES INC USD1	38,200.000	877,084	890,060
72651A108 PLAINS GP HOLDINGS LP MLP USD	2,400.000	58,895	64,248
69344F106 PNC-SIERRA INC COMMON STOCK USD 0.001	5,500.000	29,084	35,365
693475105 PNC FINANCIAL SERVICES GROUP USD5	58,300.000	3,238,216	4,522,914
73172K104 POLYCOM INC USD0.0005	15,500.000	165,618	174,065
73179P106 POLYONE CORP USD0.01	71,300.000	1,414,413	2,520,455
5481558 POSTNL EURO.48	109,039.000	611,866	623,539
2696980 POTASH CORP OF SASKATCHEWAN INC COM NPV	3,800.000	128,250	125,248
737630103 POTLATCH CORP USD1	1,700.000	80,314	70,958
6696157 POU CHEN CORP TWD10	38,811.000	22,484	58,014
6435327 POWER ASSETS HOLDINGS LTD	11,000.000	93,023	87,461
2697701 POWER CORP OF CANADA SUBORD VTG NPV	24,204.000	678,692	727,829
693506107 PPG INDUSTRIES INC USD1.666	2,035.000	267,997	385,958

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
69351T106 PPL CORP USD0.01	3,300.000	99,054	99,297
74005P104 PRAXAIR INC USD0.01	53,824.000	5,526,571	6,998,735
741503403 PRICELINE.COM INC COM STK USD0.008	4,500.000	2,927,141	5,230,800
74267C106 PROASSURANCE CORP COM STK USD0.01	2,900.000	136,168	140,592
742718109 PROCTER & GAMBLE CO NPV	38,200.000	2,540,021	3,109,862
743312100 PROGRESS SOFTWARE CORP USD0.01	21,800.000	573,399	563,094
74339G101 PROGRESSIVE WASTE SOLUTIONS LTD	24,400.000	535,444	603,900
74340W103 PROLOGIS INC	3,600.000	123,157	133,020
BCZM1B2 PROSIEBENSAT.1 MEDIA AG COMMON STOCK EUR	6,698.000	142,536	332,262
743713109 PROTO LABS INC USD0.001	28,500.000	1,309,477	2,028,630
743815102 PROVIDENCE SERVICE CORP USD0.001	16,200.000	463,940	416,664
744320102 PRUDENTIAL FINANCIAL INC USD0.01	16,500.000	1,108,780	1,521,630
0709954 PRUDENTIAL GBP0.05	199,630.000	2,156,141	4,430,538
B1W4V69 PRYSMIAN SPA EUR0.10	32,525.000	764,825	838,541
744573106 PUBLIC SERVICE ENTERPRISE GROUP INC NPV	27,200.000	741,859	871,488
74460D109 PUBLIC STORAGE COM STK USD0.10	1,000.000	135,371	150,520

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
6710347 QANTAS AIRWAYS NPV	161,520.000	208,349	158,232
6054465 QISDA CORP	424,320.000	200,284	104,359
747277101 QLOGIC CORP USD0.001	171,600.000	2,006,025	2,030,028
5944318 QSC AG NPV	60,908.000	268,481	360,472
747525103 QUALCOMM INC USD0.0001	20,300.000	1,237,317	1,507,275
748356102 QUESTAR CORP NPV	1,100.000	25,850	25,289
74835Y101 QUESTCOR PHARMACEUTICAL INC NPV	7,200.000	444,931	392,040
6041995 RAMSAY HEALTH CARE NPV	12,536.000	410,450	485,175
B01C3S3 RANDGOLD RESOURCES ORD USD0.05	530.000	40,848	33,269
5228658 RANDSTAD HLDGS EUR0.10	2,302.000	145,026	149,562
4727662 RAUTARUUKKI OYJ NPV	55,200.000	487,561	512,664
755111507 RAYTHEON CO USD0.01	27,900.000	1,372,460	2,530,530
75524B104 RBC BEARINGS INC USD0.01	14,100.000	534,522	997,575
75605Y106 REALOGY HLDGS CORP USD0.01	30,500.000	1,347,720	1,508,835
B01VHW2 REC SILICON ASA COMMON STOCK NOK 1	1,141,667.000	528,965	459,538
BH23HT3 RECALL HOLDINGS LTD COMMON STOCK AUD	890.000	3,276	3,233

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
B24CGK7 RECKITT BENCKISER GROUP PLC COMMON STOCK	126,912.000	6,555,466	10,074,790
756577102 RED HAT USD0.0001	3,600.000	182,886	201,744
4148810 REED ELSEVIER NV EURO.07	36,388.000	713,643	772,169
B2B0DG9 REED ELSEVIER ORD GBP0.144397	41,379.000	353,348	616,120
758849103 REGENCY CENTERS CORP USD0.01	2,200.000	112,524	101,860
7591EP100 REGIONS FINANCIAL CORP (NEW) USD0.01	41,700.000	1,030,104	412,413
759351604 REINSURANCE GROUP OF AMERICA USD0.01	9,400.000	687,355	727,654
G7496G103 RENAISSANCERE HLDGS USD1	200.000	19,374	19,468
4712798 RENAULT(REGIE NATIONALE DES USINES) ORD	47,853.000	3,332,756	3,854,137
75972A301 RENEWABLE ENERGY GROUP INC USD0.0001	118,700.000	1,512,247	1,360,302
6732200 RENG0 CO NPV	114.000	722	687
76028H209 REPROS THERAPEUTICS INC USD0.001	4,400.000	108,892	80,520
760759100 REPUBLIC SERVICES INC USD0.01	17,500.000	565,189	581,000
76117W109 RESOLUTE FOREST PRODUCTS INC USD0.001	122,500.000	1,791,246	1,962,450
6410636 RESOLUTE MINING NPV	294,950.000	237,162	146,452
B62W232 RESOLUTION LTD ORD NPV	159,056.000	681,936	932,565

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
6421553 RESONA HLDGS INC NPV	56,100.000	229,809	286,091
76131V202 RETAIL PROPERTIES OF AMERICA INC USD0.00	15,600.000	209,997	198,432
76132B106 RETAILMENOT INC USD0.001	16,600.000	387,961	477,914
B1VP0K0 REXEL EUR5	11,220.000	261,771	294,911
5334588 RHEINMETALL AG NPV	9,512.000	518,468	587,786
4717629 RHOEN KLINIKUM AG ORD NPV	5,124.000	151,863	150,073
5996159 RIETER HLDGS AG CHF5	1,017.000	199,002	240,256
6740582 RINNAI CORP NPV	4,400.000	320,047	342,857
6220103 RIO TINTO LIMITED NPV	3,357.000	211,843	204,768
0718875 RIO TINTO ORD GBP0.10	26,621.000	1,378,636	1,503,284
2229610 RIOCAN REAL ESTATE TRUST UNITS NPV	1,700.000	42,863	39,632
6740849 RISO KAGAKU CORP NPV	6,300.000	147,430	129,650
767754104 RITE AID CORP USD1	318,600.000	1,574,523	1,612,116
768573107 RIVERBED TECHNOLOGY USD0.0001	34,300.000	602,757	620,144
74965L101 RLJ LODGING TRUST USD0.01	86,200.000	1,962,200	2,096,384
7110388 ROCHE HLDG AG GENUSSSCHEINE NPV	45,140.000	8,941,525	12,648,438

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
772739207 ROCK-TENN CO COMMON STOCK USD 0.01	19,500.000	1,561,882	2,047,695
774188106 ROCKVILLE FINANCIAL INC COM STK USD1	1,900.000	25,567	26,999
774415103 ROCKWOOD HLDGS INC USD0.01	27,807.000	1,521,348	1,999,879
4713490 ROCKWOOL INTERNATIONAL 'B'SHS DKK10	1,212.000	194,582	214,906
2169051 ROGERS COMMUNICATIONS INC CLASS'B'COM CA	4,700.000	218,153	212,639
6747204 ROHM CO NPV	2,000.000	59,773	97,426
B63H849 ROLLS-ROYCE HLDGS PLC ORD GBP0.20	216,679.000	2,394,631	4,575,651
2037288 RONA INC COM NPV	16,149.000	179,442	200,780
778296103 ROSS STORES INC USD0.01	1,400.000	109,892	104,902
2754383 ROYAL BANK OF CANADA COM NPV	7,900.000	421,829	530,954
V7780T103 ROYAL CARIBBEAN CRUISES USD0.01	400.000	16,789	18,968
B03MM40 ROYAL DUTCH SHELL 'B'ORD EUR0.07	15,106.000	516,880	570,440
B09CBL4 ROYAL DUTCH SHELL PLC COMMON STOCK GBP 0	116,838.000	3,910,932	4,170,625
B03MLX2 ROYAL DUTCH SHELL PLC COMMON STOCK GBP 0	27,075.000	862,194	969,953
749660106 RPC INC USD0.10	63,300.000	1,145,287	1,129,905
74972G103 RFX CORP USD0.0001	110,300.000	1,513,990	1,864,070

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
2248808 RUSSEL METALS INC COM NPV	13,809.000	358,509	407,967
6161525 RYMAN HEALTHCARE LTD NPV	131,808.000	791,016	851,604
78377T107 RYMAN HOSPITALITY PROPERTIES INC REIT US	3,600.000	148,067	150,408
6762906 RYOBI NPV	57,000.000	240,775	229,399
6758455 RYOHIN KEIKAKU CO NPV	9,200.000	806,703	995,233
B00ZQQ2 S.B.S.SA FIDUCIARY DR EACH REP 1'A'SHS N	57,259.000	1,073,524	1,856,518
5469554 SAAB AB SER'B'NPV	18,701.000	343,741	502,277
78573L106 SABRA HEALTH CARE REIT INC USD0.01	32,000.000	886,496	836,480
B2352K9 SAF HOLLAND EUR0.01	23,720.000	269,114	353,161
786514208 SAFEWAY INC USD0.01	20,700.000	508,955	674,199
B058TZ6 SAFRAN S.A. EUR0.20	46,681.000	1,527,372	3,249,009
B019KW7 SAINSBURY(J) ORD GBP0.28 4/7	195,365.000	1,121,300	1,181,042
79546E104 SALLY BEAUTY HOLDINGS INC USD0.01	14,700.000	397,999	444,381
B5VZ053 SALVATORE FERRAGAMO SPA EUR0.10	65,376.000	1,051,048	2,490,846
5226038 SAMPO SER'A'NPV	79,505.000	2,278,595	3,913,266
B4Q1532 SAMSONITE INTL SA NPV	944,600.000	1,685,099	2,875,068

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
B01D632 SAMSUNG ELECTRONICS CO GDR EACH REP 1/2	KRW(REG'S'/144A) REGD 2,037.000	1,368,024	1,330,161
4942818 SAMSUNG ELECTRONICS CO GDR EACH REP 1/2	KRW(REG'S'/144A) REGD 1,559.000	360,800	1,018,027
796050888 SAMSUNG ELECTRONICS CO GDR EACH REP 1/2	KRW(REG'S'/144A) REGD 176.000	118,942	114,928
6771720 SAMSUNG ELECTRONICS CO KRW5000	3,550.000	3,270,755	4,615,151
80007P307 SANDRIDGE ENERGY INC USD0.001	90,700.000	544,385	550,549
B5B23W2 SANDS CHINA LTD USD0.01	146,000.000	1,060,661	1,192,855
6775432 SANKYO CO NPV	825.000	38,635	38,069
80105N105 SANOFI ADR ECH REP 1/2 ORD EUR2 SPON	10,521.000	528,210	564,241
5671735 SANOFI EUR2	72,080.000	6,798,279	7,659,762
6776703 SANTOS NPV	5,959.000	77,726	77,996
6776800 SANYO CHEMICAL INDUSTRIES NPV	12,000.000	78,203	82,318
4846288 SAP AG ORD NPV	6,709.000	404,510	576,035
803607100 SAREPTA THERAPEUTICS INC USD0.0001	19,400.000	619,945	395,178
B3P7N29 SBERBANK OF RUSSIA ADR EACH REPR 4 ORD S	220,811.000	3,069,571	2,777,802
B5SC091 SBERBANK OF RUSSIA ADR EACH REPR 4 ORD S	20,887.000	266,340	262,758
80585Y308 SBERBANK OF RUSSIA ADR EACH REPR 4 ORD S	44,761.000	587,477	563,093

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
806857108 SCHLUMBERGER USD0.01	11,900.000	985,134	1,072,309
4834108 SCHNEIDER ELECTRIC EUR8	27,115.000	1,588,269	2,368,821
0240549 SCHRODERS VTG SHS GBP1	11,505.000	415,774	495,053
808625107 SCIENCE APPLICATIONS INTERNATIONAL CORP	STOCK USD 0.0001 8,942.000	332,399	295,712
B1LB9P6 SCOR SE EUR7.876972	5,832.000	163,779	213,482
811904101 SEACOR HOLDINGS INC COMMON STOCK USD 0.0	4,000.000	363,733	364,800
B09RMQ1 SEADRILL LTD USD2	49,063.000	1,699,696	2,002,357
G7945E105 SEADRILL LTD USD2	26,800.000	995,877	1,100,944
G7945M107 SEAGATE TECHNOLOGY PLC USD0.00001	14,600.000	378,736	819,936
81211K100 SEALED AIR CORP USD0.1	26,200.000	773,587	892,110
2787259 SEARS CANADA INC COM NPV	11,915.000	148,124	145,784
B02RK08 SEGA SAMMY HLDGS INC NPV	5.000	96	127
6616508 SEIKO EPSON CORP NPV	29,500.000	537,872	792,898
6793423 SEINO HOLDINGS CO NPV	11,295.000	116,105	118,533
6793821 SEKISUI CHEMICAL CO NPV	20,000.000	146,157	245,469
6793906 SEKISUI HOUSE NPV	3,181.000	26,346	44,490

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
B08X163 SEMBCORP INDUSTRIES NPV	5,539.000	11,468	24,085
6205133 SEMBCORP MARINE NPV	2,794.000	9,849	9,847
81663A105 SEMGROUP CORP NPV A	4,800.000	225,797	313,104
N7902X106 SENSATA TECHNOLOGIES HLDGS BV EURO.01	1,200.000	44,771	46,524
817565104 SERVICE CORPORATION INTERNATIONAL USD1	78,100.000	1,379,333	1,415,953
B0FS5D6 SEVEN & I HOLDINGS CO LTD NPV	5,582.000	161,365	221,995
6949431 SEVEN WEST MEDIA LTD NPV	177,779.000	371,239	373,767
6804035 SHIMAMURA CO NPV	1,400.000	151,226	131,335
6804400 SHIMIZU CORP NPV	60,000.000	251,442	303,125
6804541 SHINDENGEN ELECTRIC MANUFACTURING NPV	84,000.000	405,258	510,689
6397502 SHINHAN FINANCIAL GROUP KRW5000	77,900.000	2,535,209	3,491,420
6730936 SHINSEI BANK NPV	44,000.000	102,207	107,588
6804682 SHIONOGI & CO NPV	133,445.000	1,967,162	2,894,768
82481R106 SHIRE PLC	6,238.000	536,003	881,367
B2QKY05 SHIRE PLC ORD GBP0.05	40,730.000	1,282,192	1,923,932
2821191 SHOPPERS DRUG MART CORP COM NPV	1,500.000	86,999	82,151

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
6801575 SHOPRITE HOLDINGS ZAR0.01134	18,418.000	343,942	288,393
5727973 SIEMENS AG NPV (REGD)	2,662.000	281,528	364,206
82669G104 SIGNATURE BANK COMMON SHS	17,100.000	752,613	1,836,882
4808084 SIKA AG CH0.60	66.000	206,881	235,325
82705T102 SILICON IMAGE INC USD0.001	128,700.000	739,965	791,505
828730200 SIMMONS FIRST NATIONAL CORP USD5 A	11,300.000	372,684	419,795
828806109 SIMON PROPERTY GROUP INC USD0.0001	2,900.000	443,661	441,264
6811734 SINGAPORE AIRLINES NPV	5,000.000	41,735	41,224
6303866 SINGAPORE EXCHANGE NPV	5,310.000	17,478	30,533
6043214 SINGAPORE TECHNOLOGIES ENGINEERING NPV	53,305.000	169,634	167,185
B02PY22 SINGAPORE TELECOMMUNICATIONS NPV (BOARD L	355,237.000	915,549	1,025,018
6810429 SINO LAND CO ORD HKD1	38,000.000	60,145	51,949
82968B103 SIRIUS XM HOLDINGS INC COMMON STOCK USD	12,100.000	46,336	42,229
82966C103 SIRONA DENTAL SYSTEMS INC USD0.01	15,200.000	1,006,204	1,067,040
6286008 SIRTEX MEDICAL NPV	9,276.000	92,641	97,345
B2NR3Y6 SJM HOLDINGS LIMITED NPV	507,000.000	1,235,367	1,700,081

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
4813345 SKANDINAVISKA ENSKILDA BANKEN SER'A'NPV	65,307.000	553,708	862,273
B1Q3J35 SKF AB SER'B'NPV	62,771.000	1,636,206	1,648,782
6823193 SKY CITY ENTERTAINMENT GROUP NPV	181,506.000	581,797	557,219
B0662J4 SKY DEUTSCHLAND AG NPV	49,443.000	436,601	545,040
B0C5VF4 SKY NETWORK TELEVISION LIMITED NPV	142,100.000	736,446	683,020
B1TK234 SKY PERFECT JSAT HOLDINGS INC NPV	39,900.000	212,940	216,004
78442P106 SLM CORP COM STK USD0.20	240,200.000	4,635,021	6,312,456
78454L100 SM ENERGY CO	21,700.000	1,478,757	1,803,487
B3B20H2 SMA SOLAR TECHNOLOGY AG NPV (BR)	6,094.000	190,003	192,800
6763965 SMC CORP NPV	3,300.000	464,436	832,025
0922320 SMITH & NEPHEW ORD USD0.20	49,014.000	543,962	698,955
831756101 SMITH & WESSON HLDGS CORP USD0.001	141,500.000	1,546,391	1,908,835
0822011 SMITH(DS) ORD GBP0.10	612,819.000	2,125,146	3,369,738
832696405 SMUCKER(J.M.)CO NPV	4,900.000	423,497	507,738
7251470 SNAM SPA	431,068.000	1,907,823	2,415,164
5966516 SOCIETE GENERALE EUR1.25	78,907.000	3,063,180	4,590,576

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
6770620 SOFTBANK CORP NPV	62,710.000	2,124,004	5,489,101
6594143 SOJITZ CORP NPV	384,800.000	668,772	684,626
5972290 SONAE.COM SGPS S.A EUR1	87,044.000	219,754	308,132
6821506 SONY CORP NPV	31,442.000	674,495	546,245
842587107 SOUTHERN CO USD5	1,100.000	45,438	45,221
B5M7371 SOUTHERN CROSS MEDIA GROUP LTD NPV	147,783.000	232,709	223,442
844741108 SOUTHWEST AIRLINES CO USD1	60,100.000	965,068	1,132,284
B0LGG75 SPAREBANK 1 SMN COMMON STOCK NOK 20	35,738.000	300,913	323,989
B946ZZ6 SPIRAX-SARCO ENGINEERING PLC COMMON STOC 25.9615	4,312.000	139,318	213,538
848574109 SPIRIT AEROSYSTEMS HOLDINGS INC USD0.01	62,000.000	1,344,686	2,112,960
848577102 SPIRIT AIRLINES INC USD0.0001	1,500.000	49,112	68,115
84860W102 SPIRIT RLTY CAP INC NEW COM	148,800.000	1,436,119	1,462,704
784635104 SPX CORP USD10	38,300.000	2,673,235	3,815,063
852891100 STANCORP FINANCIAL GROUP NPV	12,800.000	697,959	848,000
0408284 STANDARD CHARTERED PLC COMMON STOCK GBP	74,601.000	1,719,248	1,680,388
B16KPT4 STANDARD LIFE PLC ORD GBP0.10	115,529.000	378,743	688,076

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
854502101 STANLEY BLACK & DECKER INC USD2.50	37,500.000	2,672,058	3,025,875
2854238 STANTEC INC COM NPV	12,396.000	586,439	768,377
855030102 STAPLES INC USD0.0006	59,900.000	801,240	951,811
855244109 STARBUCKS CORP NPV	21,600.000	1,500,838	1,693,224
85571B105 STARWOOD PROPERTY TRUST INC USD0.01	12,500.000	305,447	346,250
857477103 STATE STREET CORP USD1	71,200.000	3,092,539	5,225,368
B1Z6560 STELLA INTERNATIONAL HLDGS LTD HKD0.1	123,000.000	320,165	313,459
6850856 STOCKLAND TRUST GROUP NPV UNITS/ORD	14,551.000	58,680	46,995
B4PKZG3 STOLT-NIELSEN LTD USD1	11,729.000	311,929	322,860
861642106 STONE ENERGY CORP USD0.01	26,000.000	791,756	899,340
4852832 STOREBRAND ASA 'A'NOK5	57,283.000	351,594	357,851
863667101 STRYKER CORP USD0.10	9,400.000	503,718	706,316
864159108 STURM RUGER & CO INC USD1	25,200.000	1,383,267	1,841,868
B3B8D04 SUEZ ENVIRONNEMENT CO EUR4	714.000	9,219	12,815
4854719 SULZER AG CHF0.01	2,815.000	439,060	455,477
6858504 SUMITOMO BAKELITE CO NPV	49,000.000	169,822	176,224

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
6858560 SUMITOMO CHEMICAL CO NPV	232,000.000	703,863	909,414
6858708 SUMITOMO ELECTRIC INDUSTRIES NPV	107,300.000	1,175,934	1,790,630
6858731 SUMITOMO HEAVY INDUSTRIES NPV	81,372.000	350,596	374,711
6563024 SUMITOMO MITSUI FINANCIAL GROUP INC NPV	63,028.000	2,025,305	3,250,195
6431897 SUMITOMO MITSUI TR HLDGS INC NPV	242,217.000	1,115,740	1,276,706
6858902 SUMITOMO REALTY & DEVELOPMENT CO LTD COM JPY	2,287.000	47,251	113,801
6858991 SUMITOMO RUBBER INDUSTRIES NPV	5,000.000	68,723	71,072
6859927 SUN HUNG KAI PROPERTIES LTD COMMON STOCK	7,648.000	103,895	97,009
2566124 SUN LIFE FINANCIAL INC COM NPV	4,100.000	111,056	144,783
B3NB1P2 SUNCOR ENERGY INC(NEW) NPV	17,700.000	546,286	620,375
6585084 SUNCORP GROUP LTD NPV	8,375.000	76,642	98,154
8676EP108 SUNOPTA INC COM NPV	9,600.000	63,913	96,096
867892101 SUNSTONE HOTEL INVESTORS INC USD0.01	67,600.000	926,763	905,840
867914103 SUNTRUST BANKS INC USD1	18,700.000	1,342,283	688,347
B01C7R0 SUPER RETAIL GROUP LTD NPV	18,712.000	214,074	222,484
B5513G9 SURGUTNEFTEGAZ ADR EACH REPR 10 ORD	115,164.000	1,058,909	995,017

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
2810144 SURGUTNEFTEGAZ ADR EACH REPR 50 ORD	202.000	1,942	1,745
6865560 SUZUKEN CO NPV	6,800.000	220,609	220,294
6865504 SUZUKI MOTOR CORP NPV	25,400.000	594,580	683,423
78486Q101 SVB FINANCIAL GROUP USD0.001	8,400.000	622,287	880,824
B1VVGZ5 SVENSKA CELLULOSA AB SCA COMMON STOCK SE	82,709.000	1,953,352	2,549,806
5703661 SVENSKA HANDELSBANKEN SER'A'NPV	34,572.000	997,358	1,700,986
7184736 SWATCH GROUP CHF0.45(REGD)	4,786.000	354,883	540,298
7184725 SWATCH GROUP CHF2.25(BR)	539.000	212,414	357,273
5048566 SWEDISH MATCH AB NPV	18,502.000	611,952	595,454
B1CC9H0 SWEDISH ORPHAN BIOVITRUM AB	38,602.000	294,802	401,190
6867748 SWIRE PACIFIC 'A'HKD0.60	23,408.000	262,492	274,420
B67C2G0 SWIRE PROPERTIES LTD COMMON STOCK HKD 1	135.000	326	341
7437805 SWISS LIFE HOLDING AG CHF17(EXH OFFER)	5,672.000	617,306	1,181,148
B545MG5 SWISS RE AG CHF0.10	1,695.000	141,994	156,378
5533976 SWISSCOM AG CHF1(REGD)	5,082.000	2,167,094	2,690,857
B06JSP1 SYDBANK AS DKK10	15,733.000	395,330	418,454

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
B70DWB2 SYDNEY AIRPORT NPV (STAPLED SECURITY)	3,629.000	8,992	12,337
871503108 SYMANTEC CORP USD0.01	101,800.000	1,967,086	2,400,444
87151Q106 SYMETRA FINANCIAL CORP USD0.01	4,600.000	65,144	87,216
4356646 SYNGENTA AG CHF0.10	6,034.000	2,003,473	2,409,936
87161C105 SYNOVUS FINANCIAL CORP USD1	45,400.000	152,624	163,440
6883807 SYSMEX CORP NPV	21,300.000	823,729	1,258,484
6744294 T&D HOLDINGS INC NPV	56,100.000	660,799	784,082
6660204 TAIHEIYO CEMENT CORP NPV	1,071,625.000	2,474,584	4,119,086
6870100 TAISEI CORP NPV	52,000.000	137,335	236,487
6889106 TAIWAN SEMICONDUCTOR MANUFACTURING TWD10	752,000.000	2,518,762	2,661,969
B8P15C0 TAKAOKA TOKO HLDGS CO LTD NPV	6,800.000	122,552	126,807
6870401 TAKASHIMAYA CO NPV	23,000.000	269,825	229,114
B1FSLW4 TAKATA CORPORATION NPV	20,300.000	433,040	582,318
6870445 TAKEDA PHARMACEUTICAL CO NPV	130.000	5,958	5,968
B4YCDF5 TALKTALK TELECOM GROUP PLC COMMON STOCK	53,102.000	227,959	269,128
87612E106 TARGET CORP USD0.0833	12,100.000	607,057	765,567

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
876568502 TATA MOTORS ADR EACH REPR 1 ORD	74,300.000	2,117,888	2,288,440
0875413 TATE & LYLE ORD GBPO.25	14,294.000	185,908	191,526
B0CRCP7 TATTS GROUP LTD NPV	164,324.000	443,535	455,739
876664103 TAUBMAN CENTRES INC USD0.01	700.000	51,660	44,744
B1RMFT9 TAV HAVALIMANLARI HOLDING TRY1	62,881.000	304,168	452,181
87724P106 TAYLOR MORRISON HOME CORP USD0.00001 A	714.000	17,559	16,029
87236Y108 TD AMERITRADE HOLDING CORP COM STK USD0.	1,600.000	45,536	49,024
5698790 TDC A/S DKK1	45,507.000	396,817	442,117
H84989104 TE CONNECTIVITY LTD CHF0.97	36,400.000	1,088,671	2,006,004
87817A107 TEAM HEALTH HLDGS INC USD0.01	37,000.000	1,397,823	1,685,350
4874160 TECHNIP NPV	2,748.000	299,284	264,532
2879327 TECK RESOURCES LTD CLASS 'B' SUB-VTG COM N	10,100.000	284,204	262,838
6879851 TECO ELECTRIC & MACHINERY CO LTD TWD10	2,465,800.000	1,863,898	2,825,409
7634394 TELECOM ITALIA SPA COMMON STOCK EUR 0	721,015.000	675,620	716,330
87927Y102 TELECOM ITALIA SPA SPONS ADR (EACH REP 1 SHS) EURO.55	27,353.000	187,682	272,436
879369106 TELEFLEX INC USD1	11,700.000	919,743	1,098,162

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
5959378 TELEFONAKTIEBOLAGET LM ERICSSON COMMON S	185,170.000	2,460,770	2,263,234
B7VG6L8 TELEFONICA DEUTSCHLAND HLDG AG NPV	42,086.000	298,834	347,954
B87ZDH1 TELEVISION BROADCASTS HKD0.05	58.000	293	388
5997118 TELEVISION FRANCAISE(T.F.1) EURO.20	13,700.000	269,023	264,480
5978384 TELIASONERA AB NPV	12,614.000	82,909	105,172
6087289 TELSTRA CORP LTD NPV	86,465.000	318,897	406,119
880345103 TENNANT CO USD0.375	21,000.000	822,061	1,424,010
880349105 TENNECO INC USD0.01	21,900.000	877,288	1,238,883
6885074 TERUMO CORP NPV	10,700.000	478,728	516,141
881609101 TESORO CORP USD0.1666	12,000.000	357,963	702,000
88164L100 TESSERA TECHNOLOGIES INC USD0.01	7,500.000	142,906	147,825
881624209 TEVA PHARMACEUTICAL INDUSTRIES ADR EACH ORD	35,700.000	1,474,727	1,430,856
882508104 TEXAS INSTRUMENTS INC USD1	2,100.000	75,924	92,211
882681109 TEXAS ROADHOUSE COM STK CL'A' USD0.001	2,500.000	62,819	69,500
883203101 TEXTRON INC USD0.125	1,500.000	47,880	55,140
87240R107 TFS FINANCIAL CORPORATION USD0.01	8,500.000	102,280	102,978

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
4162791 THALES EUR3	7,108.000	393,340	458,381
88338T104 THERAVANCE INC USD1	5,900.000	226,429	210,335
883556102 THERMO FISHER SCIENTIFIC INC USD1	123,861.000	7,177,270	13,791,922
B1VYCH8 THOMAS COOK GROUP PLC ORD EURO.01	520,246.000	901,439	1,440,691
B4R2V25 TIM HORTONS INC. NPV	33,177.000	1,990,858	1,935,663
88706M103 TIM HORTONS INC. NPV	6,700.000	383,338	391,146
88732J207 TIME WARNER CABLE INC USD0.01	15,400.000	1,288,562	2,086,700
887317303 TIME WARNER INC USD0.01	150,380.000	9,055,475	10,484,494
887389104 TIMKEN CO/THE COMMON STOCK USD 0	12,300.000	413,403	677,361
6895200 TOHO CO(FILM) NPV	5,400.000	111,347	118,835
6894025 TOKAI RIKI CO NPV	19.000	331	378
6513126 TOKIO MARINE HOLDINGS INC	97,645.000	3,077,762	3,265,517
6895675 TOKYO ELECTRON NPV	4,200.000	202,881	230,170
6895448 TOKYO GAS CO NPV	46,342.000	218,753	228,392
6895426 TOKYO TATEMONO CO NPV	3,000.000	29,158	33,338
6896548 TOKYU CORP NPV	16,000.000	110,559	103,668

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
BDC6LT2 TOKYU FUDOSAN HOLDINGS CORP COMMON STOCK	7,000.000	30,240	65,934
6693749 TOLL HLDGS LTD NPV	13,462.000	73,075	68,409
2897103 TOROMONT INDUSTRIES LTD NPV	9,693.000	216,158	243,123
2897222 TORONTO-DOMINION BANK COM NPV	3,600.000	294,845	339,196
6894887 TOSHIBA TEC CORP NPV	66,000.000	410,119	457,771
B15C557 TOTAL SA COMMON STOCK EUR 2.5	7,928.000	441,710	486,463
6897466 TOTO NPV	11,000.000	159,201	174,464
891826109 TOWER INTL INC USD0.01	89,800.000	1,906,156	1,921,720
891894107 TOWERS WATSON & CO CLASS A USD0.01	800.000	62,192	102,088
6900104 TOYO INK SC HLDGS CO LTD NPV	38,000.000	185,809	187,641
6900267 TOYO SEIKAN GROUP HOLDINGS LTD	10,500.000	191,949	225,674
6900182 TOYO TIRE & RUBBER CO NPV	49,000.000	271,491	279,254
6900557 TOYODA GOSEI NPV	3,100.000	73,734	72,173
6900546 TOYOTA INDUSTRIES CORP NPV	24,800.000	802,418	1,119,604
892331307 TOYOTA MOTOR CORP ADR-EACH REP 2 ORD SHS LVLIII(SPOW)	3,147.000	407,944	383,682
6900643 TOYOTA MOTOR CORP NPV	69,054.000	3,500,089	4,217,941

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
6900580 TOYOTA TSUSHO CORP NPV	26,100.000	596,562	646,385
B76CYL7 TRADE ME GROUP LTD NPV	96,026.000	361,388	320,879
2357953 TRANSCONTINENTAL INC CL A SUB VTG	28,800.000	373,891	396,288
B2RM477 TRANSFORCE INC NPV	8,988.000	209,383	213,682
6200882 TRANSURBAN GROUP NPV (POST RECON)	424,599.000	2,297,741	2,598,294
89417E109 TRAVELERS COS INC/THE	24,500.000	1,395,457	2,218,230
0773960 TRAVIS PERKINS ORD GBP0.10	12,474.000	345,512	386,756
6125286 TREND MICRO INC NPV	33,700.000	1,067,073	1,179,925
89531P105 TREX COMPANY USD0.01	12,600.000	600,099	1,002,078
2869964 TRICAN WELL SERVICE COM NPV	216,355.000	2,836,433	2,643,094
B2QFWR3 TRINIDAD DRILLING LTD (NEW) COM NPV	16,711.000	155,744	154,921
896945201 TRIPADVISOR INC USD0.001	200.000	13,231	16,566
B0LL2W7 TRYG A/S	1,131.000	103,077	109,568
6906704 TSUBAKIMOTO CHAIN CO NPV	60,000.000	411,984	457,828
B1Z7RQ7 TUI TRAVEL PLC ORD GBP0.10	82,413.000	246,618	563,867
0150080 TULLOW OIL PLC ORD GBP0.10	91,573.000	1,815,856	1,296,760

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
B2RCGV5 TURK TELEKOMUNIKASYON AS TRY1	88,698.000	388,851	246,051
900111204 TURKCELL ILETISIM HIZMET ADS BACH REPR 2	39,693.000	579,333	529,902
B1WTMP0 TURKIYE HALK BANKASI A.S NPV	84,495.000	688,049	477,828
B03MYS8 TURKIYE IS BANKASI SER C TRY1	227,968.000	731,071	493,391
901109108 TUTOR PERINI CORP COM STK USD1	31,600.000	571,063	831,080
873111L104 TW TELECOM INC USD0.01 A	7,400.000	215,732	225,478
H89128104 TYCO INTERNATIONAL LTD USD0.80	128,800.000	3,953,277	5,285,952
902252105 TYLER TECHNOLOGIES INC USD0.01	28,800.000	1,334,165	2,941,344
902494103 TYSON FOODS INC(DEL) USD0.10 A	72,300.000	1,280,511	2,419,158
B18YFJ4 UBS AG CHF0.10	63,191.000	1,009,594	1,202,217
90384S303 ULTA SALON COM STK USD0	1,200.000	129,995	115,824
90385D107 ULTIMATE SOFTWARE GROUP INC/THE COMMON S 0.01	14,700.000	395,563	2,252,334
6911485 UNI.CHARM CORP NPV	12,400.000	775,312	707,864
7076242 UNIBAIL-RODAMCO SE REIT EUR 5	979.000	253,690	251,254
B1GDH86 UNIBET GROUP PLC SDR GBP 0.005	8,022.000	308,652	387,823
B5M1SM3 UNICREDIT SPA EUR0.50	498,539.000	2,628,633	3,695,855

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
B12T3J1 UNILEVER NV CVA EURO.16	45,638.000	1,827,487	1,841,013
B10RZP7 UNILEVER ORD GBP0.031111	107,903.000	3,544,436	4,435,690
907818108 UNION PACIFIC CORP USD2.50	1,200.000	198,189	201,600
7622225 UNIONE DI BANCHE ITALIANE SCPA EUR2.5	43,111.000	241,738	293,222
909218109 UNIT CORP USD0.20	17,200.000	866,063	887,864
90984P303 UNITED COMMUNITY BANKS (GEORGIA) USD1	99,800.000	1,681,212	1,771,450
910047109 UNITED CONTINENTAL HLDGS INC USD0.01	24,700.000	547,649	934,401
910340108 UNITED FIRE GROUP INC	12,600.000	371,183	361,116
4354134 UNITED INTERNET AG NPV	9,425.000	349,862	401,564
911163103 UNITED NATURAL FOODS INC USD0.01	21,600.000	1,158,529	1,628,424
911268209 UNITED ONLINE INC COMMON STOCK USD	14,614.000	168,609	201,089
6916781 UNITED OVERSEAS BANK NPV	7,380.000	96,016	124,150
911312106 UNITED PARCEL SERVICE INC USD0.01 B	94,794.000	6,640,641	9,960,954
913017109 UNITED TECHNOLOGIES CORP USD1	93,676.000	7,749,394	10,660,329
91307C102 UNITED THERAPEUTICS CORP USD0.01	28,700.000	1,512,913	3,245,396
91324P102 UNITEDHEALTH GROUP INC USD0.01	90,700.000	4,361,733	6,829,710

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
913456109 UNIVERSAL CORP NPV	10,400.000	406,061	567,840
913903100 UNIVERSAL HEALTH SERVICES INC CLASS'B'CO	13,400.000	1,076,563	1,088,884
91529Y106 UNUM GROUP COM	107,100.000	2,572,719	3,757,068
6916844 UOL GROUP NPV	3,119.000	6,911	15,291
903236107 URS CORP USD0.01	33,000.000	1,228,457	1,748,670
902973304 US BANCORP DELAWARE USD0.01	43,100.000	937,387	1,741,240
91732J102 US ECOLOGY INC USD0.01	31,200.000	1,096,171	1,160,328
90346E103 US SILICA HLDGS INC USD0.01	54,100.000	1,209,580	1,845,351
90333E207 USEC INC USD0.1	10,700.000	102,142	70,834
B1FRPV8 USG PEOPLE NV EUR0.5	46,425.000	372,757	619,754
6918981 USHIO INC NPV	10,000.000	106,887	132,820
6171494 USS NPV	80.000	490	1,099
91851C201 VAALCO ENERGY USD0.10	297,600.000	1,977,473	2,050,464
B3XSX46 VALEANT PHARMACEUTICALS INTERNATIONAL IN	2,100.000	107,821	246,308
91911K102 VALEANT PHARMACEUTICALS INTERNATIONAL IN	17,400.000	1,877,577	2,042,760
4937579 VALEO EUR3	28,990.000	2,502,999	3,212,919

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
91913Y100 VALERO ENERGY CORP(NEW) USD0.01	30,400.000	1,529,054	1,532,160
G9319H102 VALIDUS HOLDING LTD USD0.175	19,400.000	717,343	781,626
B197DR6 VALLOUREC(USIN A TUB DE LOR ESCAUT) EUR2	69,948.000	3,773,416	3,816,840
920355104 VALSPAR CORP USD0.50	35,700.000	2,116,675	2,545,053
92231M109 VASCULAR SOLUTIONS INC USD0.01	59,100.000	919,655	1,368,165
918194101 VCA ANTECH INC USD0.01	13,600.000	381,381	426,496
92240G101 VECTREN CORP COM NPV	59,100.000	2,091,986	2,098,050
92276F100 VENTAS INC USD0.25	2,700.000	162,126	154,656
92343E102 VERISIGN USD0.001	29,700.000	1,398,546	1,775,466
92345Y106 VERISK ANALYTICS INC NPV	20,900.000	869,086	1,373,548
92343V104 VERIZON COMMUNICATIONS INC USD0.10	46,400.000	1,911,633	2,280,096
B607XS1 VERMILION ENERGY INC NPV	2,100.000	110,687	123,233
92532F100 VERTEX PHARMACEUTICAL USD0.01	22,200.000	1,459,561	1,649,460
5964651 VESTAS WIND SYSTEMS DKK1	27,119.000	775,560	802,435
92553P201 VIACOM INC NEW CLASS 'B' NON-VTG COM USD0	22,900.000	1,194,436	2,000,086
B0BKSS2 VIENNA INSURANCE GROUP NPV	2,788.000	131,794	139,166

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
92719W108 VINCE HOLDING CORP COMMON STOCK USD 0.00	20,800.000	529,146	637,936
92826C839 VISA INC USD0.0001 'A'	51,496.000	5,056,769	11,467,129
92839U206 VISTEON CORP USD0.01 WI	12,800.000	1,006,015	1,048,192
928551100 VIVUS INC NPV	10,000.000	134,863	90,800
92858J108 VOCUS INC USD0.01	12,500.000	120,637	142,375
B16GWD5 VODAFONE GROUP ORD USD0.11428571	1,415,443.000	4,904,758	5,556,056
92857W209 VODAFONE GROUP SPON ADR REP 10 ORD SHS	99,164.000	3,233,744	3,898,137
7123104 VONTOBEL HLDGS AG CHF1(REGD)	16,475.000	623,032	684,490
929042109 VORNADO REALTY TRUST USD0.04	1,100.000	94,064	97,669
92927K102 WABCO HOLDINGS INC USD0.01	3,200.000	207,479	298,912
B11Y568 WACKER CHEMIE AG NPV	9,067.000	776,399	1,004,257
930059100 WADDELL & REED FINANCIAL INC USD0.01 A	29,800.000	1,257,318	1,940,576
930427109 WAGEWORKS INC USD0.001	27,400.000	1,119,948	1,628,656
931142103 WAL-MART STORES INC USD0.10	97,400.000	6,569,158	7,664,406
931422109 WALGREEN CO USD0.078125	55,400.000	2,230,432	3,182,176
254687106 WALT DISNEY(HLDG)CO DISNEY USD0.01	179,295.000	6,382,419	13,698,138

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
941848103 WATERS CORP USD0.01	63,065.000	4,925,776	6,306,500
H27013103 WEATHERFORD INTERNATIONAL LTD CHF1.16	700.000	11,871	10,843
94973V107 WELLPOINT INC COM STK USD0.01	30,500.000	2,150,359	2,817,895
949746101 WELLS FARGO & CO COM STK USD1 2/3	230,800.000	8,787,015	10,478,320
7390113 WENDEL INVESTISSEMENT EUR4	2,364.000	254,050	345,129
4948623 WERELDHAVE NV EUR10	2,439.000	191,010	192,138
6948836 WESFARMERS LTD COMMON STOCK AUD 0	6,415.440	222,896	252,771
6957995 WEST JAPAN RAILWAY CO NPV	5,000.000	204,550	216,926
958102105 WESTERN DIGITAL CORP USD0.01	30,100.000	1,089,057	2,525,390
B01BTX7 WESTFIELD GROUP REIT AUD 0	13,108.000	130,916	118,326
B624885 WESTFIELD RETAIL TRUST UNITS NPV	21,469.000	59,668	57,046
960413102 WESTLAKE CHEMICAL CORP USD0.01	5,600.000	649,808	683,592
6076146 WESTPAC BANKING CORP NPV	10,719.000	235,285	310,516
962166104 WEYERHAEUSER CO USD1.25	4,900.000	105,586	154,693
6435576 WHARF (HLDGS) HKD1	139,549.000	941,525	1,067,259
6981488 WHBELOCK & CO HKD0.50	108,175.000	568,186	497,364

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
963320106 WHIRLPOOL CORP USD1	7,300.000	623,859	1,145,078
B1KJJ40 WHITBREAD ORD GBP0.76797385	36,053.000	1,008,730	2,239,826
5699373 WIENERBERGER AG NPV	15,884.000	253,839	252,252
3169889 WILLIAM HILL PLC ORD GBP0.10	50,339.000	319,344	335,080
B17KC69 WILMAR INTERNATIONAL LTD NPV	17,000.000	42,735	46,048
97186T108 WILSHIRE STATE BAN COM NPV	130,600.000	752,334	1,427,458
B012VF6 WINCOR NIXDORF NPV	8,773.000	608,495	608,911
97650W108 WINTRUST FINANCIAL CORP NPV	45,100.000	1,751,987	2,080,012
BFNWV48 WOLSELEY PLC COMMON STOCK GBP 10.803	24,588.790	995,575	1,394,838
B5N0P84 WOOD GROUP (JOHN) ORD GBP0.0428571	34,378.000	419,152	390,599
6979728 WOODSIDE PETROLEUM NPV	5,620.000	205,840	195,587
6981239 WOOLWORTHS LIMITED NPV	11,603.000	354,443	351,384
981419104 WORLD ACCEPTANCE CORP NPV	20,800.000	1,879,217	1,820,624
92937A102 WPP PLC DR EACH REPR 5 SHS	2,824.000	214,420	324,365
98212B103 WPX ENERGY INC USD1	5,800.000	98,981	118,204
929328102 WSFS FINANCIAL CORP USD0.01	6,100.000	373,264	472,933

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
929352102 WUXI PHARMATECH(CAYMAN)INC ADS EACH REPR	59,577.000	1,687,981	2,286,565
98310W108 WYNDHAM WORLDWIDE USD0.01	26,100.000	1,641,719	1,923,309
B4JSTL6 WYNN MACAU LTD HKD0.001	114,000.000	335,397	516,795
984121103 XEROX CORP USD1	134,500.000	1,657,279	1,636,865
98419Q101 XOOM CORP USD0.0001	40,200.000	1,284,814	1,100,274
984332106 YAHOO INC COMMON STOCK USD 0.001	37,600.000	761,314	1,520,544
6084848 YAHOO JAPAN CORPORATION NPV	290,100.000	1,372,623	1,614,657
6985026 YAMADA DENKI CO NPV	70,140.000	319,254	229,562
6642387 YAMAHA CORP NPV	15,400.000	150,919	244,542
6985264 YAMAHA MOTOR CO NPV	22,200.000	249,957	333,090
6985565 YAMATO HOLDINGS CO NPV	18.000	277	364
N97284108 YANDEX NV USD0.01 A	26,400.000	925,923	1,139,160
B1VT035 YANGZIJANG SHIPBUILDING HOLDINGS LTD CO SGD 0	76,365.000	67,985	71,672
B03MZJ6 YAPI VE KREDI BANKASI A.S. TRY1.000	3,336.000	8,357	5,776
6986041 YASKAWA ELECTRIC CORP NPV	13,000.000	180,086	205,690
6586537 YUE YUEN INDUSTRIAL HLDGS HKD0.25	660,207.000	2,248,475	2,205,302

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
98887C204 ZALICUS INC COMMON STOCK USD 0.001	9,400.000	10,772	10,434
989207105 ZEBRA TECHNOLOGIES USD0.01 A	11,500.000	451,451	621,920
B7QNZW8 ZIGGO NV EUR1	25,387.000	901,278	1,161,403
98956P102 ZIMMER HOLDINGS INC USD0.01	7,900.000	405,695	736,201
7294334 ZODIAC AEROSPACE NPV	5,260.000	776,389	933,182
98978V103 ZOETIS INC USD0.01	34,000.000	849,816	1,111,460
98978L105 ZOGENIX INC USD0.001	14,700.000	46,422	50,568
B0B9GS5 ZON OPTIMUS SGPS SA COMMON STOCK EUR 0.0	96,671.000	558,547	719,322
98986T108 ZYNGA INC USD0.00000625	135,900.000	560,796	516,420
B1YW440 3I GROUP ORD GBP0.738636	102,302.000	431,130	652,505
88579Y101 3M CO USD0.01	62,265.000	4,936,359	8,732,666
B0L4LM9 888 HOLDINGS PLC COMMON STOCK GBP 0.5	106,401.000	268,081	303,991
TOTAL COMMON		1,572,735,827	2,000,572,558
VALUE OF INTEREST IN REGISTERED INVESTMENT COMPANIES			
464287465 ISHARES MSCI KAFE ETF ETP USD	17,165.000	1,024,587	1,151,085
481992JQ9 JPM PRIME MM FUND-CAPITAL SHS	MONTHLY VARIABLE 12/31/2049 133,042,440.800	133,042,441	133,042,441

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
72201P878 PIMCO FDS LONG DUR CP BD	22,068,061.210	244,467,412	245,617,521
72201P613 PIMCO FDS STRM FLT NAVII	1,555,422.310	15,569,851	15,569,777
78462F103 SPDR S&P 500 ETF TRUST ETP USD	5,100.000	928,916	941,817
TOTAL VALUE OF INTEREST IN REGISTERED INVESTMENT COMPANIES		395,033,207	396,322,641
GENERAL INVESTMENTS - OTHER =====			
STATE AND MUNICIPAL SECURITIES -----			
02765UDV3 AMERICAN MUNICIPAL POWER OHIO INC 7.499%	SEMI-ANN. 7.499% 02/15/2050 360,000.000	363,800	439,589
02765UEJ9 AMERICAN MUNICIPAL POWER OHIO INC 7.834%	SEMI-ANN. 7.834% 02/15/2041 200,000.000	222,629	253,572
02765UEK6 AMERICAN MUNICIPAL POWER OHIO INC 8.084%	SEMI-ANN. 8.084% 02/15/2050 100,000.000	114,040	131,910
13063BFS6 CALIFORNIA ST FOR PREVIOUS ISSUES SEE 13	SEMI-ANN. 6.650% 03/01/2022 1,600,000.000	1,724,976	1,874,544
13063A5E0 CALIFORNIA ST TAXABLE-VAR PURP 7.50% 01/	SEMI-ANN. 7.500% 04/01/2034 5,685,000.000	6,146,609	7,253,321
13063A7D0 CALIFORNIA STATE 7.3% BDS 01/OCT/2039 US	SEMI-ANN. 7.300% 10/01/2039 450,000.000	487,596	565,695
13063A5G5 CALIFORNIA STATE 7.55% BDS 01/APR/2039 U	SEMI-ANN. 7.550% 04/01/2039 5,025,000.000	5,072,065	6,499,687
13063BFR8 CALIFORNIA STATE 7.625% MUNI BDS 01/MAR/	SEMI-ANN. 7.625% 03/01/2040 1,880,000.000	2,320,054	2,458,796
16772PAQ9 CHICAGO ILL TRANSIT AUTHORITY 6.2% BDS 0	SEMI-ANN. 6.200% 12/01/2040 725,000.000	844,944	754,747
167725AC4 CHICAGO ILL TRANSIT AUTHORITY 6.899% BDS	SEMI-ANN. 6.899% 12/01/2040 4,975,000.000	5,632,171	5,538,966

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
452151LF8 ILLINOIS ST GO PENSION FUND SER OF JUNE	SEMI-ANN. 5.100% 06/01/2033 1,880,000.000	1,712,880	1,746,407
544646XZ0 LOS ANGELES CALIF UNI SCH DIST TAXABLE-B	SEMI-ANN. 5.750% 07/01/2034 6,455,000.000	6,456,734	7,146,137
544646ZR6 LOS ANGELES CALIFORNIA UNI SCH DIST 6.75	SEMI-ANN. 6.758% 07/01/2034 3,470,000.000	3,928,883	4,265,116
59259YGF0 METROPOLITAN TRANSN AUTH N Y REV 6.814%	SEMI-ANN. 6.814% 11/15/2040 2,500,000.000	2,572,327	2,967,800
646139X83 NEW JERSEY STATE TURNPIKE AUTHORITY 7.10	SEMI-ANN. 7.102% 01/01/2041 7,225,000.000	7,796,079	9,200,604
646139W35 NEW JERSEY STATE TURNPIKE AUTHORITY 7.41	SEMI-ANN. 7.414% 01/01/2040 245,000.000	326,685	322,579
64972FT63 NEW YORK CITY MUN WATER FIN AUTH 5.44% B	SEMI-ANN. 5.440% 06/15/2043 3,900,000.000	3,888,515	4,203,303
64972FT30 NEW YORK CITY MUN WATER FIN AUTH 5.724%	SEMI-ANN. 5.724% 06/15/2042 400,000.000	438,564	445,716
64971M4P4 NEW YORK CITY TRANSITIONAL FIN AUTH 5.50	SEMI-ANN. 5.508% 08/01/2037 450,000.000	464,459	498,344
64972F3C8 NEW YORK N Y CITY MUN WTR FIN AUTH WTR &	SEMI-ANN. 5.000% 06/15/2043 700,000.000	678,174	713,055
64971M5L2 NEW YORK NY CITY TRANSITIONAL FIN A 5.57	SEMI-ANN. 5.572% 11/01/2038 5,100,000.000	5,044,394	5,602,452
6499022E2 NEW YORK ST DORM AUTH ST PERS INCOM 5.28	SEMI-ANN. 5.289% 03/15/2033 775,000.000	876,138	826,297
649902T29 NEW YORK ST DORM AUTH ST PERS INCOM 5.5%	SEMI-ANN. 5.500% 03/15/2030 235,000.000	281,824	253,201
649902T37 NEW YORK ST DORM AUTH ST PERS INCOM 5.6%	SEMI-ANN. 5.600% 03/15/2040 125,000.000	121,705	137,263
677632PA3 OHIO STATE UNIVERSITY GENERAL RCPTS 4.8%	SEMI-ANN. 4.800% 06/01/2111 130,000.000	128,617	112,486
73358WJA3 PORT AUTHORITY NEW YORK&NEW JERSEY 4.458	SEMI-ANN. 4.458% 10/01/2062 5,550,000.000	5,415,630	4,727,934

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
73358WCW2 PORT AUTHORITY NEW YORK&NEW JERSEY 5.647	SEMI-ANN. 5.647% 11/01/2040 300,000.000	300,000	322,938
79741TAR5 SAN DIEGO CNTY CALIF WTR AUTH FING 6.138	SEMI-ANN. 6.138% 05/01/2049 1,775,000.000	1,775,008	2,041,232
88283LHU3 TEXAS TRANSN COMMN ST HWY FD REV FIRST T	SEMI-ANN. 5.178% 04/01/2030 620,000.000	769,870	662,606
91412F7Y7 UNIVERSITY CALIFORNIA REVENUES 5.77% BDS	SEMI-ANN. 5.770% 05/15/2043 3,775,000.000	3,861,729	4,160,088
TOTAL STATE AND MUNICIPAL SECURITIES		69,767,097	76,126,384
FOREIGN GOVERNMENT AND AGENCY SECURITIES -----			
46513EFF4 AID-ISRAEL	SEMI-ANN. 5.500% 09/18/2023 7,500,000.000	8,547,750	8,659,050
46513EGV8 AID-ISRAEL 5.5% BDS 04/DEC/2023 USD1000	SEMI-ANN. 5.500% 12/04/2023 1,200,000.000	1,394,436	1,382,700
B8C24C9 CANADA HOUSING TRUST 2.4% BDS 15/DEC/202	SEMI-ANN. 2.400% 12/15/2022 200,000.000	197,717	178,155
10852AB CANADA HSG TR NO 1 1MTG -45 2.65% 15/MAR	SEMI-ANN. 2.650% 03/15/2022 1,600,000.000	1,608,123	1,472,120
219868BP0 CORPORACION ANDINA DE FOMENTO 3.75% NTS	SEMI-ANN. 3.750% 01/15/2016 77,000.000	77,661	80,057
105756BV1 FEDERATIVE REPUBLIC OF BRAZIL CALLABLE B	SEMI-ANN. 4.250% 01/07/2025 295,000.000	293,587	278,480
448814FH1 HYDRO-QUEBEC DEB-MBIA 8.25% 15/JAN/2027	SEMI-ANN. 8.250% 01/15/2027 128,000.000	165,492	159,997
465139ET6 ISRAEL (STATE OF) 0% GTD NTS 15/FEB/2023	SEMI-ANN. 0.000% 02/15/2023 690,000.000	547,163	498,311
465139JG9 ISRAEL (STATE OF) 0% GTD NTS 15/MAY/2024	SEMI-ANN. 0.000% 05/15/2024 380,000.000	286,448	255,922
465139PS6 ISRAEL (STATE OF) 0% STRIP 15/MAY/2025 US	SEMI-ANN. 0.000% 05/15/2025 610,000.000	444,117	388,698

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
6832348H4 ONTARIO (PROVINCE OF) 2.95% 05/FEB/2015	SEMI-ANN. 2.950% 02/05/2015 250,000.000	249,713	256,965
71654QAZ5 PETROLEOS MEXICANOS NOTES FIXED 6.5% 02/	SEMI-ANN. 6.500% 06/02/2041 65,000.000	64,968	67,570
B3KMGX1 QUEBEC PROVINCE 5.75% DUE 01/DEC/2036	SEMI-ANN. 5.750% 12/01/2036 3,300,000.000	4,314,699	3,784,238
748148QR7 QUEBEC 7.5% BDS 15/SEP/2029 USD1000	SEMI-ANN. 7.500% 09/15/2029 715,000.000	821,249	945,452
195325BQ7 REPUBLIC OF COLOMBIA CALLABLE BOND FIXED	SEMI-ANN. 4.000% 02/26/2024 220,000.000	215,820	212,080
91086QBC1 UNITED MEXICAN STATES CALLABLE BOND FIKE	SEMI-ANN. 4.000% 10/02/2023 536,000.000	533,550	530,640
91086QBB3 UNITED MEXICAN STATES MEDIUM TERM NOTE F	SEMI-ANN. 4.750% 03/08/2044 500,000.000	456,126	450,625
TOTAL FOREIGN GOVERNMENT AND AGENCY SECURITIES		20,218,618	19,601,061

FOREIGN CURRENCY CONTRACTS (WITH GAINS)

CCTCAD	CURRENCY CONTRACT - CAD	VALUE DATE: 01/02/2014	0	855
CCTCAD	CURRENCY CONTRACT - CAD	VALUE DATE: 01/03/2014	0	162
CCTCAD	CURRENCY CONTRACT - CAD	VALUE DATE: 01/06/2014	0	9
CCTCAD	CURRENCY CONTRACT - CAD	VALUE DATE: 03/19/2014	0	4,836
CCTCHF	CURRENCY CONTRACT - CHF	VALUE DATE: 03/19/2014	0	80,342
CCTDKK	CURRENCY CONTRACT - DKK	VALUE DATE: 03/19/2014	0	1,773
CCTEUR	CURRENCY CONTRACT - EUR	VALUE DATE: 01/02/2014	0	1,467

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
CCTEUR	CURRENCY CONTRACT - EUR	VALUE DATE: 01/06/2014	0	524
CCTEUR	CURRENCY CONTRACT - EUR	VALUE DATE: 01/07/2014	0	112
CCTEUR	CURRENCY CONTRACT - EUR	VALUE DATE: 03/19/2014	0	153,454
CCTGBP	CURRENCY CONTRACT - GBP	VALUE DATE: 01/02/2014	0	5,575
CCTGBP	CURRENCY CONTRACT - GBP	VALUE DATE: 03/19/2014	0	63,464
CCTILS	CURRENCY CONTRACT - ILS	VALUE DATE: 03/19/2014	0	4,296
CCTNOK	CURRENCY CONTRACT - NOK	VALUE DATE: 03/19/2014	0	84,612
CCTNZD	CURRENCY CONTRACT - NZD	VALUE DATE: 03/19/2014	0	17,267
CCTSEK	CURRENCY CONTRACT - SEK	VALUE DATE: 01/02/2014	0	1,079
CCTSEK	CURRENCY CONTRACT - SEK	VALUE DATE: 01/03/2014	0	17,854
CCTSEK	CURRENCY CONTRACT - SEK	VALUE DATE: 03/19/2014	0	31
CCTUSD	CURRENCY CONTRACT - USD	VALUE DATE: 01/02/2014	0	199
CCTUSD	CURRENCY CONTRACT - USD	VALUE DATE: 01/03/2014	0	1,091
CCTUSD	CURRENCY CONTRACT - USD	VALUE DATE: 01/06/2014	0	2
CCTUSD	CURRENCY CONTRACT - USD	VALUE DATE: 01/08/2014	0	109
CCTUSD	CURRENCY CONTRACT - USD	VALUE DATE: 01/21/2014	0	76,641

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
CCTUSD CURRENCY CONTRACT - USD	VALUE DATE: 03/19/2014	0	214,050
TOTAL FOREIGN CURRENCY CONTRACTS (WITH GAINS)		0	729,805
OTHER SECURITIES -----			
3133XDDQ1 FEDERAL HOME LOAN BANKS 5.065% 20/OCT/20	MONTHLY 5.065% 10/20/2015 295,191.500	318,161	313,102
000044AN INTEREST RATE SWAP - IRS	1.5 /LIBOR 0.0000 USD 04/Jan/2018 .010	0	0
000072AN INTEREST RATE SWAP - IRS	2.65 /LIBOR 0.0000 USD 31/Jul/2023 .010	0	0
000073AN INTEREST RATE SWAP - IRS	1.45 /LIBOR 0.0000 USD 05/Sep/2018 .010	0	0
000074AN INTEREST RATE SWAP - IRS	1.45 /LIBOR 0.0000 USD 05/Sep/2018 .010	0	0
000076AN INTEREST RATE SWAP - IRS	1.4 /LIBOR 0.0000 USD 05/Sep/2018 .010	0	0
TOTAL OTHER SECURITIES		318,161	313,102
TOTAL GENERAL INVESTMENTS - OTHER		90,303,876	96,770,352
		=====	=====
TOTAL GENERAL INVESTMENTS		3,322,368,701	3,776,460,031
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IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
OTHER LIABILITIES					

OVERDRAFTS					

CASH	CASH			(805)	(805)
		(804.600)			
TOTAL OVERDRAFTS				(805)	(805)
FUTURES CONTRACTS					

CFF4IDS	CAC 40 INDEX EQUITY INDEX 17/JAN/2014 CF	EXPIRES 01/17/2014 SIZE (2.000)	10	0	(5,737)
CFF4IDX	CAC 40 INDEX EQUITY INDEX 17/JAN/2014 CF	EXPIRES 01/17/2014 SIZE 20.000	10	0	49,924
GXH4IDS	DAX INDEX FUTURE EQUITY INDEX 21/MAR/201	EXPIRES 03/21/2014 SIZE (1.000)	25	0	(14,230)
GXH4IDX	DAX INDEX FUTURE EQUITY INDEX 21/MAR/201	EXPIRES 03/21/2014 SIZE 15.000	25	0	222,669
VGH4IDS	EURO STOXX 50 EQUITY INDEX 21/MAR/2014 V	EXPIRES 03/21/2014 SIZE (2.000)	10	0	(4,150)
ZOH4IDS	FTSE 100 (NEW STYLE) INDEX EQUITY INDEX	EXPIRES 03/21/2014 SIZE (3.000)	10	0	(12,105)
ZOH4IDX	FTSE 100 (NEW STYLE) INDEX EQUITY INDEX	EXPIRES 03/21/2014 SIZE 69.000	10	0	264,746
STH4IDS	FTSE/MIB IDX FUT EQUITY INDEX 21/MAR/201	EXPIRES 03/21/2014 SIZE (10.000)	5	0	(55,757)
BOF4IDS	FUTURE AEX INDEX EQUITY INDEX 17/JAN/201	EXPIRES 01/17/2014 SIZE (9.000)	200	0	(52,293)
HIF4IDS	HANG SENG IDX FUT EQUITY INDEX 29/JAN/20	EXPIRES 01/29/2014 SIZE (2.000)	50	0	(4,896)

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
HIF4IDX	HANG SENG IDX FUT EQUITY INDEX 29/JAN/20	EXPIRES 01/29/2014 SIZE 40.000	50	0	99,176
IBF4IDS	IBEX 35 INDX FUTR EQUITY INDEX 17/JAN/20	EXPIRES 01/17/2014 SIZE (1.000)	10	0	(7,242)
IBF4IDX	IBEX 35 INDX FUTR EQUITY INDEX 17/JAN/20	EXPIRES 01/17/2014 SIZE 17.000	10	0	116,282
MFSH4IS	MINI MSCI EAFE EQUITY INDEX 21/MAR/2014	EXPIRES 03/21/2014 SIZE (363.000)	50	0	(977,026)
MBSH4IS	MINI MSCI EMG MKT FUTURE MAR14 21/MAR/20	EXPIRES 03/21/2014 SIZE (370.000)	50	0	(473,556)
QZF4IDX	MSCI SING IX ETS EQUITY INDEX 29/JAN/201	EXPIRES 01/29/2014 SIZE 3.000	200	0	4,018
QCF4IDS	OMXS30 IND FUTURE EQUITY INDEX 17/JAN/20	EXPIRES 01/17/2014 SIZE (231.000)	100	0	(233,183)
RTAH4IS	RUSSELL 2000 MINI EQUITY INDEX 21/MAR/20	EXPIRES 03/21/2014 SIZE (53.000)	100	0	(92,220)
FAH4IDS	S&P MID 400 EMINI EQUITY INDEX 21/MAR/20	EXPIRES 03/21/2014 SIZE (45.000)	100	0	(259,515)
PTH4IDS	S&P/TSX 60 IX FUT FUTURE MAR14 20/MAR/20	EXPIRES 03/20/2014 SIZE (65.000)	200	0	(378,454)
BSH4IDS	S&P500 EMINI FUT EQUITY INDEX 21/MAR/201	EXPIRES 03/21/2014 SIZE (1,249.000)	50	0	(3,889,628)
BSH4IDX	S&P500 EMINI FUT EQUITY INDEX 21/MAR/201	EXPIRES 03/21/2014 SIZE 43.000	50	0	144,192
XPH4IDS	SPI 200 FUTURES EQUITY INDEX 20/MAR/2014	EXPIRES 03/20/2014 SIZE (43.000)	25	0	(241,311)
SMH4IDS	SWISS MKT IX FUTR EQUITY INDEX 21/MAR/20	EXPIRES 03/21/2014 SIZE (26.000)	10	0	(122,907)
TPH4IDS	TOPIX INDX FUTR EQUITY INDEX 13/MAR/2014	EXPIRES 03/13/2014 SIZE (21.000)	10,000	0	(93,789)
TPH4IDX	TOPIX INDX FUTR EQUITY INDEX 13/MAR/2014	EXPIRES 03/13/2014 SIZE 101.000	10,000	0	458,429

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST		CURRENT VALUE
USH4COM	US LONG BOND (CBT) FUTURE MAR14 20/MAR/20	EXPIRES 03/20/2014	SIZE 1,294.000	100,000	0	(3,050,452)
WNH4COM	US ULTRA BOND (CBT BOND 20/MAR/2014 WNH4	EXPIRES 03/20/2014	SIZE 605.000	100,000	0	(1,312,942)
TYH4COM	US 10YR NOTE (CBT) BOND 20/MAR/2014 TYH4	EXPIRES 03/20/2014	SIZE 226.000	100,000	0	(513,086)
TYH4COS	US 10YR NOTE (CBT) BOND 20/MAR/2014 TYH4	EXPIRES 03/20/2014	SIZE (103.000)	100,000	0	259,306
TUH4COM	US 2YR NOTE (CBT) FUTURE MAR14 31/MAR/20	EXPIRES 03/31/2014	SIZE 458.000	200,000	0	(194,399)
TUH4COS	US 2YR NOTE (CBT) FUTURE MAR14 31/MAR/20	EXPIRES 03/31/2014	SIZE (227.000)	200,000	0	67,973
FVH4COM	US 5YR NOTE (CBT) FUTURE MAR14 31/MAR/20	EXPIRES 03/31/2014	SIZE 173.000	100,000	0	(275,665)
FVH4COS	US 5YR NOTE (CBT) FUTURE MAR14 31/MAR/20	EXPIRES 03/31/2014	SIZE (212.000)	100,000	0	295,195
EDH5COM	90DAY EURO\$ FUTR FUTURE MAR15 16/MAR/201	EXPIRES 03/16/2015	SIZE 314.000	2,500	0	317,965
TOTAL FUTURES CONTRACTS BEFORE CASH FLOWS					0	(9,964,668)
TOTAL CASH FLOWS ON FUTURES CONTRACTS						(9,964,668)
TOTAL FUTURES CONTRACTS NET OF CASH FLOWS						0
WRITTEN OPTIONS						

2A5614F	EURODOLLAR 3 YEAR MID-CURVE	97.37	PUT SCTY	EX 03/14/2014 250000	(5,623)	(8,000)
				(16.000)		
000078AN	SWAPTION - SOP	1.30	CALL SCTY	EX 03/17/2014 1	(24,320)	(856)
				(15,200,000.000)		
000077AN	SWAPTION - SOP	1.90	PUT SCTY	EX 03/17/2014 1	(68,400)	(115,298)
				(15,200,000.000)		

IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT SHARES / PAR			COST	CURRENT VALUE
000080AN	SWAPTION - SOP	2.00	PUT SCTY	EX 03/31/2014 (129,800,000.000)	1	(132,110)	(239,806)
000079AN	SWAPTION - SOP	2.50	CALL SCTY	EX 01/27/2014 (1,400,000.000)	1	(6,160)	(1)
000081AN	SWAPTION - SOP	2.50	CALL SCTY	EX 01/27/2014 (1,300,000.000)	1	(4,160)	(1)
TOTAL WRITTEN OPTIONS						(240,773)	(363,963)
SECURITIES SOLD SHORT							

AUD COLL	AUSTRALIAN DOLLAR		CASH COLLATERAL	(1,800.180)		(1,602)	(1,611)
CAD COLL	CANADIAN DOLLAR		CASH COLLATERAL	(45,000.790)		(42,305)	(42,354)
CHF COLL	CHF CASH COLLETERAL			(109,641.590)		(122,605)	(123,283)
SEK COLL	SWEDISH KRONA		CASH COLLATERAL	(294,525.950)		(44,963)	(45,858)
TOTAL SECURITIES SOLD SHORT						(211,475)	(213,105)
FOREIGN CURRENCY CONTRACTS (WITH LOSSES)							

CCTCAD	CURRENCY CONTRACT - CAD		VALUE DATE: 03/19/2014			0	(7,947)
CCTEUR	CURRENCY CONTRACT - EUR		VALUE DATE: 01/02/2014			0	(296)
CCTEUR	CURRENCY CONTRACT - EUR		VALUE DATE: 01/06/2014			0	(43)
CCTEUR	CURRENCY CONTRACT - EUR		VALUE DATE: 01/08/2014			0	(184)
CCTEUR	CURRENCY CONTRACT - EUR		VALUE DATE: 03/19/2014			0	(6)

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
CCTGBP CURRENCY CONTRACT - GBP	VALUE DATE: 03/19/2014	0	(2)
CCTHKD CURRENCY CONTRACT - HKD	VALUE DATE: 03/19/2014	0	(48)
CCTJPY CURRENCY CONTRACT - JPY	VALUE DATE: 01/06/2014	0	(462)
CCTJPY CURRENCY CONTRACT - JPY	VALUE DATE: 01/07/2014	0	(135)
CCTJPY CURRENCY CONTRACT - JPY	VALUE DATE: 03/19/2014	0	(389,795)
CCTNZD CURRENCY CONTRACT - NZD	VALUE DATE: 03/19/2014	0	(18,312)
CCTSEK CURRENCY CONTRACT - SEK	VALUE DATE: 01/07/2014	0	(16)
CCTSGD CURRENCY CONTRACT - SGD	VALUE DATE: 03/19/2014	0	(2,119)
CCTUSD CURRENCY CONTRACT - USD	VALUE DATE: 01/02/2014	0	(2,062)
CCTUSD CURRENCY CONTRACT - USD	VALUE DATE: 01/03/2014	0	(3,457)
CCTUSD CURRENCY CONTRACT - USD	VALUE DATE: 01/06/2014	0	(259)
CCTUSD CURRENCY CONTRACT - USD	VALUE DATE: 01/10/2014	0	(18,498)
CCTUSD CURRENCY CONTRACT - USD	VALUE DATE: 03/19/2014	0	(618,146)
CCTUSD CURRENCY CONTRACT - USD	VALUE DATE: 03/20/2014	0	(7,007)
TOTAL FOREIGN CURRENCY CONTRACTS (WITH LOSSES)		0	(1,068,794)

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
TOTAL PAYABLES FOR SECURITIES PURCHASED		(16,115,925)	(16,140,866)
TOTAL OTHER LIABILITIES		(16,568,977)	(17,787,532)
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Retirement for Employees of Aetna Inc.
Separate Account 151 Invested Assets
December 31, 2013
EIN 23-2229683/Plan #003

Attachment 3

<u>SecurityID</u>	<u>Security Type</u>	<u>Security</u>	<u>Par/Shares</u>	<u>Cost</u>	<u>Current Market Value</u>
38378CCP0	Bond LT Gov't	GNMA SERIES 2011-169 CLASS BC 7% (effective rate	69,584	80,425	79,130
38378CCQ8	Bond LT Gov't	GNMA SERIES 2011-169 CLASS BD 6.5% (effective rate	113,697	129,079	128,165
38374UNM9	Bond LT Gov't	GNMA SERIES 2009-29 CLASS PB 4.75% (effective rate	502,000	533,691	523,438
38376GVM9	Bond LT Gov't	GNMA SERIES 2010-123 CLASS IA 1.4% (effective rate	1,634,974	214,589	132,745
362159BH7	Bond LT Gov't	GNMA POOL NO 157640 9.5% (effective rate 8.375%),	496	502	499
36216X3U3	Bond LT Gov't	GNMA POOL NO 178211 9.5% (effective rate 8.681%),	514	519	516
36217HU37	Bond LT Gov't	GNMA POOL NO 194202 9% (effective rate 8.086%),	658	665	674
36217KGE2	Bond LT Gov't	GNMA POOL NO 195597 9% (effective rate 8.391%),	611	615	622
36218DEH2	Bond LT Gov't	GNMA POOL NO 218936 9.5% (effective rate 8.422%),	2,209	2,247	2,220
362202WC3	Bond LT Gov't	GNMA POOL NO 295043 9.5% (effective rate 8.551%),	3,005	3,095	3,111
36207YUK4	Bond LT Gov't	GNMA POOL NO 446186 8.5% (effective rate 8.147%),	3,034	3,104	3,120
3620A9TT8	Bond LT Gov't	GNMA POOL NO 723362 4.5% (effective rate 2.788%),	166,451	176,790	179,477
3620ADSF0	Bond LT Gov't	GNMA POOL NO 726918 4.5% (effective rate 3.091%),	159,995	169,889	172,536
36225AAS9	Bond LT Gov't	GNMA POOL NO 780017 9.5% (effective rate 6.08%),	322	345	342
36225AE63	Bond LT Gov't	GNMA POOL NO 780157 9.5% (effective rate 7.796%),	2,443	2,570	2,683
36225ATF7	Bond LT Gov't	GNMA POOL NO 780550 9.5% (effective rate 8.108%),	2,658	2,774	2,915
21H030617	Bond LT Gov't	GNMA 2 POOL NO TBA 3% (effective rate 3.243%),	2,659,000	2,580,061	2,569,051
36202FMA1	Bond LT Gov't	GNMA II POOL NO 004853 4% (effective rate 3.331%),	734,216	752,267	764,754
36202FVH6	Bond LT Gov't	GNMA II POOL NO 005116 5% (effective rate 0.837%),	87,635	97,309	95,724
36202FV94	Bond LT Gov't	GNMA II POOL NO 005140 4.5% (effective rate 1.936%),	807,176	870,818	866,325
36202FXC5	Bond LT Gov't	GNMA II POOL NO 005175 4.5% (effective rate 1.989%),	117,443	126,517	125,762
3620AVLR1	Bond LT Gov't	GNMA POOL NO 741136 5% (effective rate 2.195%),	162,283	174,407	177,167
3620AVLS9	Bond LT Gov't	GNMA POOL NO 741137 5% (effective rate 2.926%),	345,051	371,276	375,833
3620AXAN8	Bond LT Gov't	GNMA POOL NO 742613 5.288% Due 10/20/2060 Mo-1	253,896	280,752	283,207
36230K4V0	Bond LT Gov't	GNMA POOL NO 751736 5.14% Due 10/20/2060 Mo-1	512,990	568,568	566,420
3133ED3K6	Bond LT Gov't	FEDERAL FARM CREDIT BANK 1 7/8% Due 10/2/2018	1,552,000	1,555,166	1,539,899
3133ECTY0	Bond LT Gov't	FEDERAL FARM CREDIT BANK 4% Due 7/2/2025 JJ2 4%	343,000	343,000	341,902
3137EADL0	Bond LT Gov't	FHLMC 1% Due 9/29/2017 MS29 1% (effective rate	4,514,000	4,529,850	4,461,128
3134G46D5	Bond LT Gov't	FHLMC 1.2% Due 6/12/2018 JD12 1.2% (effective rate	2,200,000	2,156,655	2,160,378
3134G3ZG8	Bond LT Gov't	FHLMC 2.3% Due 7/26/2023 JJ26 2.3% (effective rate	2,191,000	2,183,235	1,989,577
912828A67	Bond LT Gov't	US TREASURY NOTE/BOND 0 1/4% Due 12/31/2015	10,641,000	10,614,431	10,612,738
912828A59	Bond LT Gov't	US TREASURY NOTE/BOND 0 5/8% Due 12/15/2016	42,658,000	42,629,448	42,484,723
912828A75	Bond LT Gov't	US TREASURY NOTE/BOND 1 1/2% Due 12/31/2018	46,540,000	46,075,069	46,016,425
912828WE6	Bond LT Gov't	US TREASURY NOTE/BOND 2 3/4% Due 11/15/2023	3,799,000	3,776,892	3,716,490
912828A83	Bond LT Gov't	US TREASURY NOTE/BOND 2 3/8% Due 12/31/2020	10,352,000	10,346,376	10,311,565
912810RC4	Bond LT Gov't	US TREASURY NOTE/BOND 3 5/8% Due 8/15/2043 FA15	12,708,000	12,203,088	12,001,118
31293AXM5	Bond LT Other	FHLMC GOLD POOL NO C15184 6% (effective rate	1,255	1,245	1,386
3128GAGA8	Bond LT Other	FHLMC GOLD POOL NO E75593 6% (effective rate	13	13	13
3128GBZH0	Bond LT Other	FHLMC GOLD POOL NO E77044 6% (effective rate	446	445	447
31371HNN0	Bond LT Other	FNMA POOL NO 252494 6% (effective rate 7.978%),	106	105	106
31382QNE1	Bond LT Other	FNMA POOL NO 489189 6% (effective rate 6.926%),	2,581	2,564	2,594
31383DD75	Bond LT Other	FNMA POOL NO 499726 6% (effective rate 6.535%),	186	185	186
31383JX21	Bond LT Other	FNMA POOL NO 504797 6% (effective rate 6.58%),	144	143	144
31383P2Q8	Bond LT Other	FNMA POOL NO 509383 6% (effective rate 8.052%),	390	386	391
743263AM7	Bond LT Other	PROGRESS ENERGY INC 6.05% Due 3/15/2014 MS15	178,000	177,937	179,981
774341AF8	Bond LT Other	ROCKWELL COLLINS INC 4.8% Due 12/15/2043 JD15	193,000	192,205	193,758
31392PWS0	Bond LT Other	FHLMC SERIES 2472 CLASS ZC 6% (effective rate	170,146	181,670	189,057
31393FCL8	Bond LT Other	FHLMC SERIES 2519 CLASS ZD 5.5% (effective rate	146,367	154,481	159,133
31395GJR4	Bond LT Other	FHLMC SERIES 2861 CLASS Z 5.5% (effective rate	176,481	189,855	191,445
31395XWF8	Bond LT Other	FHLMC SERIES 3019 CLASS VM 5% (effective rate	83,578	83,361	84,009
31397CCB3	Bond LT Other	FHLMC SERIES 3244 CLASS LZ 6% (effective rate	233,119	239,228	248,497
31397HJC3	Bond LT Other	FHLMC SERIES 3316 CLASS CD 5.5% (effective rate	366,411	391,478	398,289
31397JR97	Bond LT Other	FHLMC SERIES 3351 CLASS ZC 5.5% (effective rate	597,267	623,576	645,698
31398VSY3	Bond LT Other	FHLMC SERIES 3662 CLASS ZB 5.5% (effective rate	623,667	628,762	673,782
3137A1Z30	Bond LT Other	FHLMC SERIES 3724 CLASS CM 5.5% (effective rate	642,219	672,619	698,360
31396NRF5	Bond LT Other	FHLMC SERIES R007 CLASS ZA 6% (effective rate	2,034,762	2,096,591	2,251,026
31359WKH3	Bond LT Other	FNMA SERIES 1999-33 CLASS Z 6% (effective rate	196,422	199,989	216,271
31359WKG5	Bond LT Other	FNMA SERIES 1999-33 CLASS ZA 6% (effective rate	83,511	85,037	91,950
31359SPN4	Bond LT Other	FNMA SERIES 2001-15 CLASS Z 6% (effective rate	139,773	142,275	155,131
31393Y5T8	Bond LT Other	FNMA SERIES 2004-56 CLASS FE 0.61% (effective rate	40,956	40,956	41,030
31393F4B9	Bond LT Other	FHLMC SERIES 2528 CLASS KM 5.5% (effective rate	238,404	238,148	257,871
31393GYQ1	Bond LT Other	FHLMC SERIES 2541 CLASS NE 5.5% (effective rate	141,306	144,309	154,520
31394ALU8	Bond LT Other	FNMA SERIES 2004-W10 CLASS A5 5.5% (effective rate	963,023	1,001,852	1,038,170
02209SAP8	Bond LT Other	ALTRIA GROUP INC 2.95% Due 5/2/2023 MN2 2.95%	418,000	417,402	379,635
02209SAS2	Bond LT Other	ALTRIA GROUP INC 4% Due 1/31/2024 JJ31 4%	272,000	270,318	265,857
718172AJ8	Bond LT Other	PHILLIP MORRIS INTERNATIONAL 2 1/2% Due 5/16/2016	287,000	292,987	297,846
718172AM1	Bond LT Other	PHILLIP MORRIS INTERNATIONAL 4 3/8% Due	632,000	619,493	576,023
761713AX4	Bond LT Other	REYNOLDS AMERICAN INC 3 1/4% Due 11/1/2022 MN1	282,000	281,647	259,924
233851BA1	Bond LT Other	DAIMLER FINANCE NA LLC UNSECURED 2.38% (effective	737,000	735,309	735,370
345370CQ1	Bond LT Other	FORD MOTOR COMPANY 4 3/4% Due 1/15/2043 JJ15	384,000	357,363	346,320
02005MAG7	Bond LT Other	ALLY AUTO RECEIVABLES TRUST SERIES 2010-3 CLASS B	393,000	395,284	395,575
14313NAD4	Bond LT Other	CARMAX AUTO OWNER TRUST SERIES 2013-3 CLASS A4	600,000	599,973	602,432
34529WAD2	Bond LT Other	FORD CREDIT AUTO OWNER TRUST SERIES 2012-B	510,000	511,747	513,047

Retirement for Employees of Aetna Inc.
Separate Account 151 Invested Assets
December 31, 2013
EIN 23-2229683/Plan #003

Attachment 3

<u>SecurityID</u>	<u>Security Type</u>	<u>Security</u>	<u>Par/Shares</u>	<u>Cost</u>	<u>Current Market Value</u>
34529WAE0	Bond LT Other	FORD CREDIT AUTO OWNER TRUST SERIES 2012-B	278,000	277,992	282,166
34530GAE2	Bond LT Other	FORD CREDIT AUTO OWNER TRUST SERIES 2013-D	750,000	749,941	746,555
44890QAD5	Bond LT Other	HYUNDAI AUTO RECEIVABLES TRUST SERIES 2013-C	500,000	499,877	504,821
44890QAE3	Bond LT Other	HYUNDAI AUTO RECEIVABLES TRUST SERIES 2013-C	500,000	499,882	504,285
55292LAC8	Bond LT Other	M&T BANK AUTO RECEIVABLES TRUS SERIES 2013-1A	500,000	499,994	502,931
620062AC3	Bond LT Other	MOTOR PLC SERIES 12A CLASS A1C 144A 1.29%	250,000	250,000	250,172
80282JAF6	Bond LT Other	SANTANDER DRIVE AUTO RECEIVABL SERIES 2011-4	500,000	521,340	527,487
80282UAF1	Bond LT Other	SANTANDER DRIVE AUTO RECEIVABL SERIES 2012-5	300,000	305,409	308,862
78447DAD0	Bond LT Other	SMART TRUST SERIES 2012-2USA CLASS A3A 1.59%	500,000	499,994	502,673
78447NAF3	Bond LT Other	SMART TRUST SERIES 2013-1US CLASS A4A 1.05%	550,000	549,868	544,108
78447UAF7	Bond LT Other	SMART TRUST SERIES 2013-2US CLASS A4A 1.18%	150,000	149,995	148,155
002799AL8	Bond LT Other	ABBEY NATL TREASURY SERV 3.05% Due 8/23/2018	679,000	687,540	697,693
06053FAA7	Bond LT Other	BANK OF AMERICA CORP 4.1% Due 7/24/2023 JJ24	413,000	412,668	414,752
06051GET2	Bond LT Other	BANK OF AMERICA NA SERIES MTN 2% (effective rate	326,000	325,599	325,422
06051GEU9	Bond LT Other	BANK OF AMERICA NA SERIES MTN 3.3% (effective rate	715,000	718,241	676,581
06051GEX3	Bond LT Other	BANK OF AMERICA NA UNSECURED 2.6% (effective rate	1,402,000	1,407,108	1,408,188
06406HCL1	Bond LT Other	BANK OF NEW YORK MELLON SERIES MTN 2.1%	809,000	809,000	805,974
06406HCQ0	Bond LT Other	BANK OF NEW YORK MELLON SERIES MTN 3.95%	407,000	406,029	402,960
06739GAF9	Bond LT Other	BARCLAYS BK PLC 6.05% Due 12/4/2017 JD4 6.05%	467,000	507,395	522,098
05531FAG8	Bond LT Other	BB&T CORPORATION SERIES MTN 3.2% (effective rate	167,000	174,224	174,633
05531GAA9	Bond LT Other	BB&T CORPORATION SERIES MTN 3.95% (effective rate	543,000	553,677	533,406
055299AL5	Bond LT Other	BBVA US SENIOR SA UNIPER 4.664% Due 10/9/2015	1,002,000	1,033,707	1,053,381
05578BAB2	Bond LT Other	BPCE SA 2 1/2% Due 12/10/2018 JD10 2.5% (effective	628,000	627,007	624,638
172967GS4	Bond LT Other	CITIGROUP INC 1 3/4% Due 5/1/2018 MN1 1.75%	898,000	894,303	882,998
172967GW5	Bond LT Other	CITIGROUP INC 1.7% Due 7/25/2016 JJ25 1.7%	559,000	558,772	564,267
172967GT2	Bond LT Other	CITIGROUP INC 3 1/2% Due 5/15/2023 MN15 3.5%	319,000	317,351	297,241
172967HD6	Bond LT Other	CITIGROUP INC 3 7/8% Due 10/25/2023 AO25 3.88%	702,000	700,379	690,107
172967FW6	Bond LT Other	CITIGROUP INC 4.45% Due 1/10/2017 JJ10 4.45%	445,000	444,610	482,291
22546DAA4	Bond LT Other	CREDIT SUISSE GROUP AG 144A 6.5% (effective rate	908,000	908,000	965,885
251525AM3	Bond LT Other	DEUTSCHE BANK AG Adj % Due 5/24/2028 MN24 4.3%	696,000	696,000	630,113
25466AAC5	Bond LT Other	DISCOVER BANK 2% Due 2/21/2018 FA21 2% (effective	509,000	508,855	499,921
31677QAV1	Bond LT Other	FIFTH THIRD BANK 1.45% Due 2/28/2018 FA28 1.45%	420,000	419,329	409,253
316773CL2	Bond LT Other	FIFTH THIRD CORPORATION 3 1/2% Due 3/15/2022	230,000	233,188	224,285
38147MAA3	Bond LT Other	GOLDMAN SACHS GROUP INC 2.9% Due 7/19/2018 JJ19	483,000	482,628	491,537
38141GRC0	Bond LT Other	GOLDMAN SACHS GROUP INC 2 3/8% Due 1/22/2018	306,000	305,892	307,163
38141GFD1	Bond LT Other	GOLDMAN SACHS GROUP INC 6 3/4% Due 10/1/2037	635,000	711,097	706,466
4041A2AH7	Bond LT Other	HBOS PLC SERIES GMTN 6.75% (effective rate 3.344%),	699,000	795,350	790,658
44328MBT0	Bond LT Other	HSBC BANK PLC 144A 1.5% (effective rate 1.539%),	692,000	690,859	675,717
446150AH7	Bond LT Other	HUNTINGTON BANCSHARES INC/OH 2.6% Due 8/2/2018	799,000	797,517	799,467
46115HAG2	Bond LT Other	INTESA SANPAOLO SPA 3 1/8% Due 1/15/2016 JJ16	243,000	243,171	247,632
46115HAL1	Bond LT Other	INTESA SANPAOLO SPA 3 7/8% Due 1/15/2019 JJ15	1,133,000	1,133,903	1,126,447
46625HJL5	Bond LT Other	JP MORGAN CHASE & CO 1 5/8% Due 5/15/2018 MN15	714,000	712,979	699,149
46625HJE1	Bond LT Other	JP MORGAN CHASE & CO 3 1/4% Due 9/23/2022 MS23	420,000	419,086	402,495
46625HJJ0	Bond LT Other	JP MORGAN CHASE & CO 3 3/8% Due 5/1/2023 MN1	948,000	913,511	883,536
48126HAA8	Bond LT Other	JPMORGAN CHASE & CO 6% Due Perpetual FA1 6%	430,000	430,000	411,188
49327M2A1	Bond LT Other	KEY BANK NA SERIES BKNT 1.65% (effective rate 1.67%),	401,000	400,681	394,350
6174467U7	Bond LT Other	MORGAN STANLEY 2 1/8% Due 4/25/2018 AO25 2.13%	337,000	336,788	334,093
61747YDT9	Bond LT Other	MORGAN STANLEY 4 3/4% Due 3/22/2017 MS22 4.75%	512,000	546,330	558,755
61747YDU6	Bond LT Other	MORGAN STANLEY 4.1% Due 5/22/2023 MN22 4.1%	1,102,000	1,086,264	1,066,462
61747WAL3	Bond LT Other	MORGAN STANLEY 5 1/2% Due 7/28/2021 JJ28 5.5%	244,000	241,064	272,660
69349LAG3	Bond LT Other	PNC BANK NA 2.7% Due 11/1/2022 MN1 2.7% (effective	387,000	386,963	350,803
69349LAK4	Bond LT Other	PNC BANK NA 2.95% Due 1/30/2023 JJ30 2.95%	293,000	292,023	269,652
693476BM4	Bond LT Other	PNC FUNDING CORP 2.7% Due 9/19/2016 MS19 2.7%	396,000	395,723	413,053
21685WDD6	Bond LT Other	RABOBANK NEDERLAND BK GTD 3.88% (effective rate	197,000	195,708	198,074
75524RAA7	Bond LT Other	RBS CITIZENS FIN GRP 144A 4.15% (effective rate	257,000	256,109	248,638
78008S7D2	Bond LT Other	ROYAL BANK OF CANADA 2.2% Due 7/27/2018 JJ27	620,000	620,000	622,518
853254AJ9	Bond LT Other	STANDARD CHARTERED PLC 144A 3.95% (effective rate	643,000	639,194	596,397
90261AAB8	Bond LT Other	UBS AG STAMFORD CT 7 5/8% Due 8/17/2022 FA17	346,000	346,000	396,279
91159JAA4	Bond LT Other	US BANCORP 2.95% Due 7/15/2022 JJ15 2.95%	227,000	228,287	210,912
92976GAH4	Bond LT Other	WACHOVIA BANK 6% (effective rate 7.284%),	135,000	129,228	155,777
94974BFG0	Bond LT Other	WELLS FARGO CO 1 1/2% Due 1/16/2018 JJ16 1.5%	367,000	366,468	364,629
94974BFL9	Bond LT Other	WELLS FARGO CO 1 1/4% Due 7/20/2016 JJ20 1.25%	317,000	316,737	319,352
949746RD5	Bond LT Other	WELLS FARGO CO 144A 5.61% (effective rate 5.675%),	245,000	242,538	254,478
94974BFP0	Bond LT Other	WELLS FARGO CO 5 3/8% Due 11/2/2043 MN2 5.38%	708,000	708,809	724,996
94974BFJ4	Bond LT Other	WELLS FARGO CO SUBORDINATED 3.45% (effective rate	222,000	221,873	209,887
032523AA0	Bond LT Other	ANADOLU EFES 144A 3.38% (effective rate 3.523%),	315,000	311,476	250,425
03523TBN7	Bond LT Other	ANHEUSER-BUSCH INBEV WOR 1 3/8% Due 7/15/2017	668,000	666,622	666,597
191216BE9	Bond LT Other	COCA-COLA CO/THE 3.2% Due 11/1/2023 MN1 3.2%	1,093,000	1,086,579	1,051,270
25243YAT6	Bond LT Other	DIAGEO CAP PLC 1 1/8% Due 4/29/2018 AO29 1.13%	547,000	539,619	527,358
25243YAU3	Bond LT Other	DIAGEO CAP PLC 2 5/8% Due 4/29/2023 AO29 2.63%	478,000	476,889	435,805
031162BN9	Bond LT Other	AMGEN INC 3 5/8% Due 5/15/2022 MN15 3.63%	604,000	602,013	598,354
031162BM1	Bond LT Other	AMGEN INC 3 7/8% Due 11/15/2021 MN15 3.88%	285,000	284,339	292,749
031162BK5	Bond LT Other	AMGEN INC 5.15% Due 11/15/2041 MN15 5.15%	132,000	130,929	131,510

Retirement for Employees of Aetna Inc.
Separate Account 151 Invested Assets
December 31, 2013
EIN 23-2229683/Plan #003

Attachment 3

<u>SecurityID</u>	<u>Security Type</u>	<u>Security</u>	<u>Par/Shares</u>	<u>Cost</u>	<u>Current Market Value</u>
151020AK0	Bond LT Other	CELGENE CORP 2.3% Due 8/15/2018 FA15 2.3%	306,000	305,409	304,320
151020AH7	Bond LT Other	CELGENE CORP 3 1/4% Due 8/15/2022 FA15 3.25%	528,000	536,181	499,888
008916AM0	Bond LT Other	AGRIUM INC 4.9% Due 6/1/2043 JD1 4.9% (effective	418,000	414,826	387,069
278865AP5	Bond LT Other	ECOLAB INC 1.45% Due 12/8/2017 JD8 1.45% (effective	348,000	347,775	340,073
50247VAB5	Bond LT Other	LYB INTL FINANCE 5 1/4% Due 7/15/2043 JJ15 5.25%	692,000	675,608	695,627
05947U4L9	Bond LT Other	BANC OF AMERICA COMMERCIAL MTG SERIES 2005-6	1,190,000	1,230,908	1,230,186
07383FJJ8	Bond LT Other	BEAR STEARNS COMM MORTG SEC SERIES 2002-TOP6	189,110	192,150	192,087
07383FY51	Bond LT Other	BEAR STEARNS COMM MORTG SEC SERIES 2004-PWR6	370,000	416,838	393,390
07383FA99	Bond LT Other	BEAR STEARNS COMM MORTG SEC SERIES 2004-T14	950,000	955,557	952,772
07387BCQ4	Bond LT Other	BEAR STEARNS COMMERCIAL MTGE SERIES 2005-T20	470,000	481,515	480,324
173067AL3	Bond LT Other	CITIGROUP COMMERCIAL MORTGAGE SERIES 2004-C1	720,000	720,827	727,314
17318UAK0	Bond LT Other	CITIGROUP COMMERCIAL MORTGAGE SERIES 2012-GC8	1,820,774	208,547	209,422
12623SAF7	Bond LT Other	COMM MORTGAGE TRUST SERIES 2012-CR5 CLASS XA	1,891,185	202,968	198,612
20048EAZ4	Bond LT Other	COMM MTG TR SERIES 2013-LC6 CLASS XA 1.92%	2,114,252	210,084	202,797
12624BAE6	Bond LT Other	COMMERCIAL MORTGAGE PASS-THROU SERIES 2012-	7,815,728	919,462	935,136
12624KAE6	Bond LT Other	COMMERCIAL MORTGAGE PASS-THROU SERIES 2012-	1,333,811	140,562	147,217
225458N95	Bond LT Other	CS FIRST BOSTON MORTGAGE SEC SERIES 2005-C4	990,000	1,021,208	1,028,844
22541SHX9	Bond LT Other	CS FIRST BOSTON MTGE SEC CORP SERIES 2004-C2	770,000	844,277	875,790
245069AR0	Bond LT Other	DEL CORONADO TRUST SERIES 2013-HDC CLASS D	238,000	238,000	236,150
33736LAY1	Bond LT Other	FIRST UNION-LEHMAN BROTHERS CO SERIES 1997-C2	78,850	81,496	80,596
36828QMH6	Bond LT Other	GE CAPITAL COMMERCIAL MORTGAGE SERIES 2005-C2	456,000	462,559	473,914
36228CTM5	Bond LT Other	GS MORTGAGE SECURITIES CORP II SERIES 2004-GG2	590,000	599,575	598,029
36192KAW7	Bond LT Other	GS MORTGAGE SECURITIES TRUST SERIES 2012-GCJ7	2,595,154	354,001	334,977
36192PAQ9	Bond LT Other	GS MORTGAGE SECURITIES TRUST SERIES 2012-GCJ9	2,120,785	282,757	279,780
36192TAA6	Bond LT Other	GS MORTGAGE SECURITIES TRUST SERIES GS MTG	540,000	540,000	536,958
36248GAF7	Bond LT Other	GS MTG SECS SERIES 2013-GC16 CLASS XA 1.73%	5,356,047	475,784	469,152
36248FAQ5	Bond LT Other	GS MTS SECS SERIES 2011-GC3 CLASS D 144A 5.73%	426,000	466,193	431,622
46361TAC6	Bond LT Other	IRVINE CORE OFFICE TRUST SERIES 2013-IRV CLASS A2	290,000	295,278	271,845
46638UAE6	Bond LT Other	JP MORGAN CHASE COMMERCIAL MOR SERIES 2012-C8	12,859,160	1,507,235	1,469,969
46639EAG6	Bond LT Other	JP MORGAN CHASE COMMERCIAL MOR SERIES 2012-	4,420,399	478,402	461,914
46639EAH4	Bond LT Other	JP MORGAN CHASE COMMERCIAL MOR SERIES 2012-	2,900,000	80,159	77,265
46637WAE3	Bond LT Other	JP MORGAN CHASE COMMERCIAL MTG SERIES 2012-	7,262,775	722,031	713,923
46625M6X2	Bond LT Other	JP MORGAN CHASE COMMERCIAL SERIES 2004-CB9	240,000	240,473	243,661
46640LAF9	Bond LT Other	JPMBB COMMERCIAL MORTGAGE SECU SERIES 2013-	9,234,516	480,551	468,365
50180CAB6	Bond LT Other	LB-UBS COMMERCIAL MORT TRUST SERIES 2006-C7	675,781	687,659	700,622
50180CAD2	Bond LT Other	LB-UBS COMMERCIAL MORT TRUST SERIES 2006-C7	1,390,000	1,519,974	1,526,163
52108HLU6	Bond LT Other	LB-UBS COMMERCIAL MORTGAGE SERIES 2002-C4	530,000	537,803	538,749
52108HQ56	Bond LT Other	LB-UBS COMMERCIAL MORTGAGE SERIES 2004-C7	100,000	98,486	102,240
52108HQ72	Bond LT Other	LB-UBS COMMERCIAL MORTGAGE SERIES 2004-C7	500,000	486,710	509,837
52108H3J1	Bond LT Other	LB-UBS COMMERCIAL MORTGAGE SERIES 2005-C2	320,000	332,456	331,297
52108H4W1	Bond LT Other	LB-UBS COMMERCIAL MORTGAGE SERIES 2005-C3	360,000	372,338	373,699
52108MAJ2	Bond LT Other	LB-UBS COMMERCIAL MORTGAGE SERIES 2005-C7	530,000	562,338	560,526
52108MAK9	Bond LT Other	LB-UBS COMMERCIAL MORTGAGE SERIES 2005-C7	209,000	219,006	216,936
52108HK45	Bond LT Other	LB-UBS COMMERCIAL MORTGAGE TRU SERIES 2004-C6	380,000	385,707	383,985
61761QAE3	Bond LT Other	MORGAN STANLEY BAML TRUST SERIES 2013-C8 CLASS	160,000	164,404	152,289
61761QAF0	Bond LT Other	MORGAN STANLEY BAML TRUST SERIES 2013-C8 CLASS	2,847,889	220,981	202,576
61745MTF0	Bond LT Other	MORGAN STANLEY CAPITAL I SERIES 2003-IQ5 CLASS C	140,698	140,698	140,578
61745MP23	Bond LT Other	MORGAN STANLEY CAPITAL I SERIES 2004-IQ8 CLASS C	540,000	489,083	549,814
61745M3L5	Bond LT Other	MORGAN STANLEY CAPITAL I SERIES 2005-HQ5 CLASS D	390,000	402,796	400,970
61745M3M3	Bond LT Other	MORGAN STANLEY CAPITAL I SERIES 2005-HQ5 CLASS E	1,170,000	1,202,294	1,190,378
61757RAC1	Bond LT Other	MORGAN STANLEY CAPITAL I SERIES 2007-HQ13 CLASS	693,851	705,928	713,678
617458AQ7	Bond LT Other	MORGAN STANLEY CAPITAL I TRUST SERIES 2011-C1	550,000	627,467	595,179
61746WHH6	Bond LT Other	MORGAN STANLEY DEAN WITTER CAP SERIES 2001-	308,147	310,550	313,145
63859CCK7	Bond LT Other	NATIONSLINK FUNDING CORP SERIES 1999-LTL1 CLASS	170,000	187,164	181,708
62888XAA2	Bond LT Other	NCUA GUARANTEED NOTES SERIES 2010-C1 CLASS A1	487,216	481,688	490,874
62888XAB0	Bond LT Other	NCUA GUARANTEED NOTES SERIES 2010-C1 CLASS A2	3,280,000	3,220,335	3,388,106
74929QAF2	Bond LT Other	RBSCF SERIES 2010-MB1 CLASS X 1.18% (effective rate -	4,787,038	32,951	40,336
90269CAH3	Bond LT Other	UBS-BARCLAYS COMMERCIAL MORTGA SERIES 2012-C2	2,361,927	206,832	209,904
92976VAF5	Bond LT Other	WACHOVIA BANK COMMERCIAL M.T. SERIES 2006-C25	1,130,000	1,245,917	1,235,504
92936YAK7	Bond LT Other	WFRBS COML MTG TR 201 SERIES 2012-C8 CLASS XA	1,947,429	263,956	227,635
92936TAF9	Bond LT Other	WF-RBS COMMERCIAL MORTGAGE TRU SERIES 2012-C7	5,411,561	516,110	517,389
037833AK6	Bond LT Other	APPLE INC 2.4% Due 5/3/2023 MN3 2.4% (effective rate	374,000	373,526	336,305
037833AL4	Bond LT Other	APPLE INC 3.85% Due 5/4/2043 MN4 3.85% (effective	544,000	492,559	454,471
268648AP7	Bond LT Other	EMC CORP/MASSACHUSETTS 1 7/8% Due 6/1/2018 JD1	833,000	832,571	823,537
428236BU6	Bond LT Other	HEWLETT PACKARD CO 3.3% Due 12/9/2016 JD9 3.3%	841,000	848,812	880,212
428236AM5	Bond LT Other	HEWLETT PACKARD CO 5.4% Due 3/1/2017 MS1 5.4%	225,000	241,695	247,688
459200HB0	Bond LT Other	IBM CORP 0.55% Due 2/6/2015 FA6 0.55% (effective	423,000	422,238	423,626
64110DAC8	Bond LT Other	NETAPP INC 2% Due 12/15/2017 JD15 2% (effective rate	153,000	152,381	152,214
14161GBE9	Bond LT Other	CARDS II TRUST SERIES 2012-4A CLASS A 144A 0.61%	250,000	250,000	250,386
161571GC2	Bond LT Other	CHASE ISSUANCE TRUST SERIES 2013-A8 CLASS A8	480,000	479,894	479,396
17305EDY8	Bond LT Other	CITIBANK CREDIT CARD ISSUANCE SERIES 2007-A8 CLASS	810,000	921,534	927,729
17305EFE0	Bond LT Other	CITIBANK CREDIT CARD ISSUANCE SERIES 2013-A6 CLASS	1,500,000	1,502,521	1,510,241
254683AC9	Bond LT Other	DISCOVER CARD MASTER TRUST SERIES 2007-A1 CLASS	720,000	820,721	824,401

Retirement for Employees of Aetna Inc.
Separate Account 151 Invested Assets
December 31, 2013
EIN 23-2229683/Plan #003

Attachment 3

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254683BE4	Bond LT Other	DISCOVER CARD MASTER TRUST SERIES 2013-A5 CLASS	1,200,000	1,199,874	1,198,868
38406EAD1	Bond LT Other	GRACECHURCH CARD PLC SERIES 2012-1A CLASS A1	750,000	750,328	752,870
70659PAD3	Bond LT Other	PENARTH MASTER ISSUER SERIES 2012-1A CLASS 1A	750,000	750,000	750,587
0258MODJ5	Bond LT Other	AMERICAN EXPRESS CREDIT 2 1/8% Due 7/27/2018 JJ27	422,000	421,593	422,709
03076CAF3	Bond LT Other	AMERIPRISE FINANCIAL INC 4% Due 10/15/2023 AO15	778,000	774,309	775,693
140420NB2	Bond LT Other	CAPITAL ONE BANK USA NA 3 3/8% Due 2/15/2023	312,000	313,628	290,060
345397WD1	Bond LT Other	FORD MOTOR CREDIT CO 3% Due 6/12/2017 JD12 3%	865,000	864,765	899,010
369622SN6	Bond LT Other	GENERAL ELECTRIC CAP CORP SERIES A 7.13% (effective	500,000	500,000	558,750
369622ST3	Bond LT Other	GENERAL ELECTRIC CAP CORP SERIES C 5.25% (effective	400,000	400,000	376,000
36962G6P4	Bond LT Other	GENL ELEC CAP CORP 2.1% Due 12/11/2019 JD11 2.1%	527,000	526,644	512,408
36962G5H3	Bond LT Other	GENL ELEC CAP CORP SERIES MTN 3.35% (effective rate	369,000	369,191	392,005
36962G6S8	Bond LT Other	GENL ELEC CAP CORP SR UNSECURED 3.1% (effective	306,000	311,264	290,320
40429CGD8	Bond LT Other	HSBC FINANCE CORP 6.676% Due 1/15/2021 JJ15 6.68%	549,000	570,063	630,821
45866FAB0	Bond LT Other	INTERCONTINENTALEXCHANGE 2 1/2% Due 10/15/2018	1,063,000	1,062,074	1,070,818
62718QAA3	Bond LT Other	MURRAY ST INV TRUST I Stp % Due 3/9/2017 JD1 4.65%	837,000	844,073	901,354
637432MV4	Bond LT Other	NATIONAL RURAL UTIL COOP 3.4% Due 11/15/2023	543,000	540,673	525,427
808513AJ4	Bond LT Other	SCHWAB CHARLES CORP 2.2% Due 7/25/2018 JJ25 2.2%	649,000	648,829	651,315
29365TAA2	Bond LT Other	ENTERGY TEXAS 7 1/8% Due 2/1/2019 FA1 7.13%	290,000	289,457	340,923
30161MAH6	Bond LT Other	EXELON GENERATION CO LLC 4% Due 10/1/2020 AO1	1,220,000	1,195,753	1,219,528
373334IX0	Bond LT Other	GEORGIA POWER COMPANY 2.85% Due 5/15/2022	288,000	287,569	271,793
45074GAA8	Bond LT Other	IBERDROLA FIN IRELAND 144A 3.8% (effective rate	254,000	253,924	259,098
476556DB8	Bond LT Other	JERSEY CENTRAL PWR AND LT 144A 4.7% (effective rate	523,000	521,862	517,664
591894BX7	Bond LT Other	METROPOLITAN EDISON 7.7% Due 1/15/2019 JJ15 7.7%	217,000	217,000	261,656
59562VBB2	Bond LT Other	MIDAMERICAN ENERGY HOLDINGS 144A 3.75%	493,000	490,855	480,819
641423BY3	Bond LT Other	NEVADA POWER CO 7 1/8% Due 3/15/2019 MS15	654,000	653,591	795,751
68233JAD6	Bond LT Other	ONCOR ELECTRIC DELIVERY 6.8% Due 9/1/2018 MS1	405,000	421,057	475,965
69352PAH6	Bond LT Other	PPL CAPITAL FUNDING INC 4.7% Due 6/1/2043 JD1 4.7%	418,000	416,531	376,526
69362BBA9	Bond LT Other	PSEG POWER 4.3% Due 11/15/2023 MN15 4.3%	928,000	927,433	923,831
797440BR4	Bond LT Other	SAN DIEGO G&E SERIES NNN 3.6% (effective rate	227,000	226,956	226,887
842587CJ4	Bond LT Other	SOUTHERN CO/THE 2.45% Due 9/1/2018 MS1 2.45%	605,000	603,847	614,181
845437BH4	Bond LT Other	SOUTHWESTERN ELEC POWER SERIES E 5.55% (effective	491,000	473,645	539,368
883556BF8	Bond LT Other	THERMO ELECTRON CORP 4.15% Due 2/1/2024 FA1	345,000	344,065	341,722
312945D47	Bond LT Other	FHLMC GOLD POOL NO A96423 5% (effective rate	728,713	765,817	788,176
31292GP34	Bond LT Other	FHLMC GOLD POOL NO C00442 7% (effective rate	208	210	234
31292GQM1	Bond LT Other	FHLMC GOLD POOL NO C00460 7.5% (effective rate	264	262	307
31292GQ90	Bond LT Other	FHLMC GOLD POOL NO C00480 7.5% (effective rate	1,779	1,764	2,018
31292GRP3	Bond LT Other	FHLMC GOLD POOL NO C00494 7% (effective rate	1,028	1,020	1,151
31292GS72	Bond LT Other	FHLMC GOLD POOL NO C00542 7.5% (effective rate	826	841	955
31292GT71	Bond LT Other	FHLMC GOLD POOL NO C00574 7% (effective rate	8,246	8,345	9,505
31292GU38	Bond LT Other	FHLMC GOLD POOL NO C00602 6% (effective rate	1,262	1,232	1,402
31292GVA1	Bond LT Other	FHLMC GOLD POOL NO C00609 7% (effective rate	3,371	3,414	3,835
31292GW28	Bond LT Other	FHLMC GOLD POOL NO C00665 6% (effective rate	1,386	1,372	1,552
31292GXH4	Bond LT Other	FHLMC GOLD POOL NO C00680 6% (effective rate	5,550	5,400	6,211
31292HAW4	Bond LT Other	FHLMC GOLD POOL NO C00921 7.5% (effective rate	11,436	11,210	13,560
31292HMF8	Bond LT Other	FHLMC GOLD POOL NO C01258 6% (effective rate	4,963	4,967	5,550
31292UGX7	Bond LT Other	FHLMC GOLD POOL NO C10214 6.5% (effective rate	2,117	2,101	2,356
31292ULD5	Bond LT Other	FHLMC GOLD POOL NO C10324 6.5% (effective rate	2,049	2,032	2,282
31292VM26	Bond LT Other	FHLMC GOLD POOL NO C11277 7% (effective rate	59,239	60,043	66,399
31292WAA9	Bond LT Other	FHLMC GOLD POOL NO C11801 6% (effective rate	15,197	14,859	16,793
31292YUF2	Bond LT Other	FHLMC GOLD POOL NO C14182 6.5% (effective rate	4,956	4,944	5,509
31293BC20	Bond LT Other	FHLMC GOLD POOL NO C15489 6.5% (effective rate	7,630	7,658	8,494
31293DBD3	Bond LT Other	FHLMC GOLD POOL NO C17236 6% (effective rate	5,619	5,574	6,205
31293DB84	Bond LT Other	FHLMC GOLD POOL NO C17263 6.5% (effective rate	5,311	5,349	5,914
31293DGF3	Bond LT Other	FHLMC GOLD POOL NO C17398 6.5% (effective rate	13,211	13,262	14,708
31293EJ92	Bond LT Other	FHLMC GOLD POOL NO C18388 6% (effective rate	2,768	2,747	3,057
31293HE90	Bond LT Other	FHLMC GOLD POOL NO C20160 6% (effective rate	1,130	1,121	1,247
31293JDK2	Bond LT Other	FHLMC GOLD POOL NO C21006 6% (effective rate	1,978	1,958	2,211
31293JM63	Bond LT Other	FHLMC GOLD POOL NO C21281 6% (effective rate	4,090	4,058	4,515
31293JRP6	Bond LT Other	FHLMC GOLD POOL NO C21394 6% (effective rate	431	419	476
31293KPX8	Bond LT Other	FHLMC GOLD POOL NO C22238 6% (effective rate	18,818	18,673	20,788
31293KSC1	Bond LT Other	FHLMC GOLD POOL NO C22315 6% (effective rate	1,944	1,924	2,175
31293LEW0	Bond LT Other	FHLMC GOLD POOL NO C22849 6.5% (effective rate	1,311	1,284	1,460
31293MMU3	Bond LT Other	FHLMC GOLD POOL NO C23971 6% (effective rate	2,385	2,337	2,631
31293MTK8	Bond LT Other	FHLMC GOLD POOL NO C24154 6.5% (effective rate	1,403	1,374	1,562
31293M7D8	Bond LT Other	FHLMC GOLD POOL NO C24492 6.5% (effective rate	4,349	4,321	4,903
31293NPA2	Bond LT Other	FHLMC GOLD POOL NO C24917 6% (effective rate	1,235	1,200	1,363
31293NPB0	Bond LT Other	FHLMC GOLD POOL NO C24918 6% (effective rate	1,038	1,010	1,146
31293N2K5	Bond LT Other	FHLMC GOLD POOL NO C25278 6.5% (effective rate	3,101	3,015	3,450
31293PDK8	Bond LT Other	FHLMC GOLD POOL NO C25506 6% (effective rate	6,378	6,042	7,047
31293PF59	Bond LT Other	FHLMC GOLD POOL NO C25588 6% (effective rate	2,712	2,637	2,995
31293PH99	Bond LT Other	FHLMC GOLD POOL NO C25656 6.5% (effective rate	786	769	875
31293QE25	Bond LT Other	FHLMC GOLD POOL NO C26453 6% (effective rate	7,025	6,773	7,759
31293QFE8	Bond LT Other	FHLMC GOLD POOL NO C26465 6.5% (effective rate	1,009	982	1,124

Retirement for Employees of Aetna Inc.
Separate Account 151 Invested Assets
December 31, 2013
EIN 23-2229683/Plan #003

Attachment 3

<u>SecurityID</u>	<u>Security Type</u>	<u>Security</u>	<u>Par/Shares</u>	<u>Cost</u>	<u>Current Market Value</u>
31293QTE3	Bond LT Other	FHLMC GOLD POOL NO C26849 6.5% (effective rate	375	367	417
31293QU35	Bond LT Other	FHLMC GOLD POOL NO C26902 6.5% (effective rate	1,509	1,478	1,680
31293QUX2	Bond LT Other	FHLMC GOLD POOL NO C26991 6.5% (effective rate	456	443	508
31293QXX6	Bond LT Other	FHLMC GOLD POOL NO C26994 6.5% (effective rate	1,458	1,416	1,621
31293RH79	Bond LT Other	FHLMC GOLD POOL NO C27454 6.5% (effective rate	251	246	279
31293RN72	Bond LT Other	FHLMC GOLD POOL NO C27614 6.5% (effective rate	7,182	7,136	7,996
31293RUY5	Bond LT Other	FHLMC GOLD POOL NO C27799 6.5% (effective rate	12,422	12,281	13,831
31293R6H9	Bond LT Other	FHLMC GOLD POOL NO C28072 6% (effective rate	2,991	2,879	3,303
31293SR27	Bond LT Other	FHLMC GOLD POOL NO C28605 6.5% (effective rate	8,221	8,051	9,153
31293XK23	Bond LT Other	FHLMC GOLD POOL NO C32113 7% (effective rate	795	782	848
31287PM83	Bond LT Other	FHLMC GOLD POOL NO C63983 6% (effective rate	5,506	5,421	6,075
31335GNS0	Bond LT Other	FHLMC GOLD POOL NO C80401 7.5% (effective rate	1,172	1,163	1,325
31335GNX9	Bond LT Other	FHLMC GOLD POOL NO C80406 6.5% (effective rate	4,641	4,517	5,168
31335GQE8	Bond LT Other	FHLMC GOLD POOL NO C80453 7.5% (effective rate	1,501	1,513	1,744
31335GQN8	Bond LT Other	FHLMC GOLD POOL NO C80461 7% (effective rate	1,797	1,783	2,026
313976E65	Bond LT Other	FHLMC GOLD POOL NO D37357 6.5% (effective rate	107	105	119
31356ELE2	Bond LT Other	FHLMC GOLD POOL NO D52125 6.5% (effective rate	209	206	233
3128F9CW8	Bond LT Other	FHLMC GOLD POOL NO D69085 6.5% (effective rate	785	756	874
3128FBRT4	Bond LT Other	FHLMC GOLD POOL NO D70498 6.5% (effective rate	423	401	471
3128FCER0	Bond LT Other	FHLMC GOLD POOL NO D71044 6.5% (effective rate	2,398	2,303	2,670
3128FCZ48	Bond LT Other	FHLMC GOLD POOL NO D71663 7% (effective rate	601	583	602
3128FDJM4	Bond LT Other	FHLMC GOLD POOL NO D72068 7% (effective rate	416	406	431
3128FF6N1	Bond LT Other	FHLMC GOLD POOL NO D74477 7% (effective rate	374	367	375
3128FGYY4	Bond LT Other	FHLMC GOLD POOL NO D75227 7.5% (effective rate	371	368	392
3128FNAQ2	Bond LT Other	FHLMC GOLD POOL NO D79915 7.5% (effective rate	71	71	74
3128FPV35	Bond LT Other	FHLMC GOLD POOL NO D80634 7.5% (effective rate	815	813	842
3128FRJN1	Bond LT Other	FHLMC GOLD POOL NO D82069 7.5% (effective rate	2,490	2,520	2,766
3128FSM39	Bond LT Other	FHLMC GOLD POOL NO D83078 7.5% (effective rate	2,563	2,593	2,656
3128FXTX5	Bond LT Other	FHLMC GOLD POOL NO D87766 7% (effective rate	203	204	215
3128FYRS6	Bond LT Other	FHLMC GOLD POOL NO D88597 6.5% (effective rate	7,208	7,172	8,026
3128G2R89	Bond LT Other	FHLMC GOLD POOL NO D89511 6.5% (effective rate	603	599	671
3128G9X93	Bond LT Other	FHLMC GOLD POOL NO G00704 7% (effective rate	6,307	6,406	7,114
3128GZ26	Bond LT Other	FHLMC GOLD POOL NO G00761 7% (effective rate	1,077	1,088	1,235
3128LXCV0	Bond LT Other	FHLMC GOLD POOL NO G01884 5% (effective rate	170,690	182,514	184,431
3128M7YM2	Bond LT Other	FHLMC GOLD POOL NO G05816 5.5% (effective rate	1,239,632	1,349,287	1,367,766
3128PX5W2	Bond LT Other	FHLMC GOLD POOL NO J18061 3% (effective rate	467,888	493,226	477,534
3128PX7M2	Bond LT Other	FHLMC GOLD POOL NO J18100 3% (effective rate	713,102	752,611	727,796
3132GF6E2	Bond LT Other	FHLMC GOLD POOL NO Q02669 5% (effective rate	520,164	560,490	563,800
3132GK2F2	Bond LT Other	FHLMC GOLD POOL NO Q04674 4% (effective rate	125,783	131,450	129,291
02R030418	Bond LT Other	FHLMC GOLD POOL NO TBA 3% (effective rate 2.624%),	1,035,000	1,059,096	1,054,164
3132FCAG0	Bond LT Other	FHLMC GOLD POOL NO Z40007 6% (effective rate	308,724	338,755	340,758
3128QLP96	Bond LT Other	FHLMC GOLD POOL NO 1H2548 2.44% (effective rate	107,742	110,610	116,284
313615TW6	Bond LT Other	FNMA POOL NO 050965 6.5% (effective rate 6.365%),	802	803	901
31368HXH1	Bond LT Other	FNMA POOL NO 190680 7.5% (effective rate 7.428%),	1,933	1,933	2,221
31371EVL6	Bond LT Other	FNMA POOL NO 250019 7.5% (effective rate 7.462%),	1,040	1,040	1,216
31371G2S8	Bond LT Other	FNMA POOL NO 251985 6.5% (effective rate 6.357%),	2,859	2,865	3,246
31371KR37	Bond LT Other	FNMA POOL NO 254406 6.5% (effective rate 5.547%),	13,433	13,659	15,006
31371LHJ1	Bond LT Other	FNMA POOL NO 255033 6.5% (effective rate 5.474%),	206,908	214,092	236,237
31371YEX5	Bond LT Other	FNMA POOL NO 265750 7% (effective rate 7.832%),	1,608	1,580	1,768
31372LUC0	Bond LT Other	FNMA POOL NO 276079 7% (effective rate 7.28%),	925	913	1,012
31372NHM9	Bond LT Other	FNMA POOL NO 277536 7% (effective rate 7.667%),	2,605	2,561	2,859
31372VCR5	Bond LT Other	FNMA POOL NO 283680 7% (effective rate 7.276%),	1,358	1,341	1,433
31372VLE4	Bond LT Other	FNMA POOL NO 283925 7% (effective rate 7.33%),	1,372	1,354	1,511
31374TYD5	Bond LT Other	FNMA POOL NO 323908 6% (effective rate 10.385%),	7,217	6,553	8,108
31374UUH7	Bond LT Other	FNMA POOL NO 324684 7.5% (effective rate 7.54%),	935	934	938
31375JYY0	Bond LT Other	FNMA POOL NO 336527 6.5% (effective rate 9.933%),	489	475	544
31375PBJ4	Bond LT Other	FNMA POOL NO 340341 7.5% (effective rate 7.478%),	1,389	1,389	1,409
31375Q6H2	Bond LT Other	FNMA POOL NO 342072 6.5% (effective rate 7.408%),	1,698	1,654	1,888
31378CHR6	Bond LT Other	FNMA POOL NO 394540 6.5% (effective rate 7.062%),	1,818	1,770	2,024
31379FBF0	Bond LT Other	FNMA POOL NO 417738 7.5% (effective rate 7.294%),	5,638	5,715	5,748
31379FVW1	Bond LT Other	FNMA POOL NO 418329 7.5% (effective rate 7.293%),	1,331	1,350	1,336
31379YUP6	Bond LT Other	FNMA POOL NO 433590 6.5% (effective rate 6.162%),	296	297	330
31379YUQ4	Bond LT Other	FNMA POOL NO 433591 6.5% (effective rate 6.423%),	2,500	2,504	2,783
31380ELH5	Bond LT Other	FNMA POOL NO 437828 6.5% (effective rate 6.593%),	4,709	4,688	5,243
31380MDY9	Bond LT Other	FNMA POOL NO 443919 6.5% (effective rate 6.357%),	448	449	498
31381BVZ9	Bond LT Other	FNMA POOL NO 456132 6.5% (effective rate 6.477%),	1,867	1,872	2,078
31382DW26	Bond LT Other	FNMA POOL NO 479565 7.5% (effective rate 7.219%),	2,429	2,438	2,759
31382HVR3	Bond LT Other	FNMA POOL NO 483124 6.5% (effective rate 7.108%),	2,322	2,245	2,584
31383DMC4	Bond LT Other	FNMA POOL NO 499955 7% (effective rate 7.218%),	2,239	2,212	2,305
31383HWQ3	Bond LT Other	FNMA POOL NO 503855 6.5% (effective rate 7.052%),	5,279	5,110	5,876
31383KDZ7	Bond LT Other	FNMA POOL NO 505120 6.5% (effective rate 7.066%),	4,190	4,054	4,660
31384JKU2	Bond LT Other	FNMA POOL NO 525107 7% (effective rate 7.784%),	6,946	6,748	7,765
31385HSN3	Bond LT Other	FNMA POOL NO 545125 6% (effective rate 5.668%),	25,670	25,681	26,742

Retirement for Employees of Aetna Inc.
Separate Account 151 Invested Assets
December 31, 2013
EIN 23-2229683/Plan #003

Attachment 3

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31386X2N5	Bond LT Other	FNMA POOL NO 576881 6% (effective rate -2.051%),	60	62	60
31387DY78	Bond LT Other	FNMA POOL NO 581334 7% (effective rate 5.722%),	7,855	7,974	8,389
31387NXZ5	Bond LT Other	FNMA POOL NO 589396 6% (effective rate 6.132%),	10,185	10,138	10,555
31388UGL8	Bond LT Other	FNMA POOL NO 615003 7% (effective rate 6.358%),	17,592	17,995	19,084
31389CHK8	Bond LT Other	FNMA POOL NO 621334 6% (effective rate 6.264%),	25,896	25,462	28,690
31389RBW5	Bond LT Other	FNMA POOL NO 632853 5.5% (effective rate 4.924%),	3,173	3,189	3,370
31389RQT6	Bond LT Other	FNMA POOL NO 633266 6% (effective rate 3.149%),	14,806	15,215	15,444
31391P6H4	Bond LT Other	FNMA POOL NO 673272 5% (effective rate 4.188%),	34,435	34,782	36,684
31400HVC4	Bond LT Other	FNMA POOL NO 688311 5% (effective rate 4.187%),	30,357	30,634	32,341
31402RJL4	Bond LT Other	FNMA POOL NO 735667 5% (effective rate 1.329%),	271,622	291,377	295,280
31407CDB0	Bond LT Other	FNMA POOL NO 826398 5% (effective rate 4.464%),	386,050	388,621	415,009
31409VGF4	Bond LT Other	FNMA POOL NO 879598 6% (effective rate 5.74%),	34,208	34,325	37,488
31410GZC0	Bond LT Other	FNMA POOL NO 889139 5.5% (effective rate 3.991%),	235,414	240,804	258,816
31410KAM6	Bond LT Other	FNMA POOL NO 889312 6% (effective rate 0.343%),	96,451	104,627	107,108
31411JCE4	Bond LT Other	FNMA POOL NO 909169 7% (effective rate 3.999%),	165,649	178,216	189,631
31411JCP9	Bond LT Other	FNMA POOL NO 909178 7% (effective rate 5.519%),	208,983	224,507	244,160
31411SRA6	Bond LT Other	FNMA POOL NO 914081 6.5% (effective rate 4.527%),	30,579	31,208	34,004
31413YLZ2	Bond LT Other	FNMA POOL NO 959444 6% (effective rate 1.331%),	54,664	59,465	60,678
31414KHR4	Bond LT Other	FNMA POOL NO 968340 5.7% (effective rate 3.181%),	691,957	731,497	755,494
31415TJW1	Bond LT Other	FNMA POOL NO 988677 5% (effective rate 2.1%),	159,220	166,482	171,832
31416BKP2	Bond LT Other	FNMA POOL NO 995002 5% (effective rate 1.796%),	520,967	559,010	567,434
31417BJQ1	Bond LT Other	FNMA POOL NO AB4770 4% (effective rate 2.018%),	951,281	1,011,442	979,794
31417WKH3	Bond LT Other	FNMA POOL NO AC9295 5% (effective rate 3.27%),	422,307	448,809	461,371
31418MY63	Bond LT Other	FNMA POOL NO AD0732 6% (effective rate 1.106%),	1,229,266	1,365,734	1,382,008
31418M5H1	Bond LT Other	FNMA POOL NO AD0847 5.5% (effective rate 0.657%),	244,068	266,856	270,423
31419AXT9	Bond LT Other	FNMA POOL NO AE0689 6% (effective rate 0.717%),	83,347	91,873	93,381
31419EC56	Bond LT Other	FNMA POOL NO AE3691 4.5% (effective rate 3.703%),	448,430	464,057	475,316
31419EC98	Bond LT Other	FNMA POOL NO AE3695 4.5% (effective rate 2.788%),	519,581	541,842	550,637
31419EZG7	Bond LT Other	FNMA POOL NO AE4342 4.5% (effective rate 0.51%),	536,127	581,479	570,146
31419KE92	Bond LT Other	FNMA POOL NO AE8259 5% (effective rate 3.86%),	393,598	421,344	429,429
3138A1T92	Bond LT Other	FNMA POOL NO AH0575 4.5% (effective rate 3.881%),	167,102	170,787	177,115
3138A2HT9	Bond LT Other	FNMA POOL NO AH1141 4.5% (effective rate 3.99%),	275,468	281,524	291,960
3138A2JF7	Bond LT Other	FNMA POOL NO AH1161 4.5% (effective rate 3.83%),	334,391	341,771	354,404
3138A6JS0	Bond LT Other	FNMA POOL NO AH4772 4.5% (effective rate 3.341%),	327,943	338,730	347,606
3138ANSU8	Bond LT Other	FNMA POOL NO AI8630 4% (effective rate 3.087%),	307,828	328,421	316,958
3138AWFT5	Bond LT Other	FNMA POOL NO AJ4677 4% (effective rate 2.956%),	271,207	290,918	279,520
3138E2VD4	Bond LT Other	FNMA POOL NO AJ9611 4% (effective rate 2.734%),	1,415,929	1,508,313	1,458,399
3138EHD3	Bond LT Other	FNMA POOL NO AL0998 4.5% (effective rate 3.338%),	488,634	519,055	517,999
3138EJQ76	Bond LT Other	FNMA POOL NO AL2277 4% (effective rate 2.615%),	2,167,297	2,334,280	2,232,287
3138LVMC4	Bond LT Other	FNMA POOL NO AO4854 4% (effective rate 2.998%),	432,807	461,668	445,674
3138WTUN4	Bond LT Other	FNMA POOL NO AT5988 3% (effective rate 3.291%),	2,096,397	2,036,577	1,992,311
01F022410	Bond LT Other	FNMA POOL NO TBA 2.5% (effective rate 2.62%),	166,000	164,548	164,288
01F030413	Bond LT Other	FNMA POOL NO TBA 3% (effective rate 2.451%),	2,091,000	2,161,245	2,133,882
01F030611	Bond LT Other	FNMA POOL NO TBA 3% (effective rate 3.401%),	5,593,000	5,321,961	5,309,418
01F032419	Bond LT Other	FNMA POOL NO TBA 3.5% (effective rate 2.149%),	1,852,000	1,936,932	1,936,715
01F032617	Bond LT Other	FNMA POOL NO TBA 3.5% (effective rate 3.551%),	10,746,000	10,698,768	10,674,640
01F040610	Bond LT Other	FNMA POOL NO TBA 4% (effective rate 3.713%),	4,338,000	4,480,790	4,465,429
01F042616	Bond LT Other	FNMA POOL NO TBA 4.5% (effective rate 3.861%),	8,994,000	9,550,218	9,529,775
01F050619	Bond LT Other	FNMA POOL NO TBA 5% (effective rate 4.129%),	5,531,000	5,994,993	6,006,752
50076QAY2	Bond LT Other	KRAFT FOODS GROUP INC 2 1/4% Due 6/5/2017 JD5	636,000	635,183	643,996
50076QAE6	Bond LT Other	KRAFT FOODS GROUP INC 5% Due 6/4/2042 JD4 5%	403,000	400,202	397,274
501044CS8	Bond LT Other	KROGER CO 3.85% Due 8/1/2023 FA1 3.85% (effective	762,000	761,675	750,232
982526AV7	Bond LT Other	WM WRIGLEY JR CO 144A 2.9% (effective rate 2.922%),	705,000	704,172	699,172
585055AZ9	Bond LT Other	MEDTRONIC INC 2 3/4% Due 4/1/2023 AO1 2.75%	222,000	221,509	205,348
585055AY2	Bond LT Other	MEDTRONIC INC 4% Due 4/1/2043 AO1 4% (effective	194,000	190,053	170,982
790849AJ2	Bond LT Other	ST JUDE MEDICAL INC 3 1/4% Due 4/15/2023 AO15	365,000	363,365	340,539
790849AK9	Bond LT Other	ST JUDE MEDICAL INC 4 3/4% Due 4/15/2043 AO15	335,000	332,878	317,496
125509BR9	Bond LT Other	CIGNA CORP 2 3/4% Due 11/15/2016 MN15 2.75%	249,000	248,911	259,165
91324PCD2	Bond LT Other	UNITED HEALTH GROUP 4 1/4% Due 3/15/2043 MS15	778,000	706,875	698,201
94973VAW7	Bond LT Other	WELLPOINT INC 3.7% Due 8/15/2021 FA15 3.7%	698,000	697,896	695,421
161542CY9	Bond LT Other	CHASE FUNDING LOAN ACQUISITION SERIES 2003-C2	578,717	597,468	594,540
00440EAO0	Bond LT Other	ACE INA HOLDINGS INC 4.15% Due 3/13/2043 MS13	577,000	554,303	523,026
02687QDGO	Bond LT Other	AMERICAN INTL GROUP 5.85% (effective rate 5.336%),	634,000	645,074	727,230
026874CX3	Bond LT Other	AMERICAN INTL GROUP 3 3/8% Due 8/15/2020 FA15	692,000	696,396	696,025
00185AAC8	Bond LT Other	AON PLC 4.45% Due 5/24/2043 MN24 4.45% (effective	602,000	598,065	534,771
084670BD9	Bond LT Other	BERKSHIRE HATHAWAY INC 1.9% Due 1/31/2017 JJ31	264,000	263,990	270,076
37247DAK2	Bond LT Other	GENWORTH FINANCIAL INC 6.515% Due 5/22/2018	500,000	522,017	568,707
416515BB9	Bond LT Other	HARTFORD FINANCIAL 4.3% Due 4/15/2043 AO15 4.3%	264,000	261,897	232,234
416515AV6	Bond LT Other	HARTFORD FINANCIAL SERIES MTN 6% (effective rate	395,000	389,371	453,032
59217GAX7	Bond LT Other	MET LIFE GLOB FUNDING 1 144A 3% (effective rate	278,000	277,869	259,011
59156RBD9	Bond LT Other	METLIFE INC 4 1/8% Due 8/13/2042 FA13 4.13%	226,000	224,600	196,535
59156RBF4	Bond LT Other	METLIFE INC Stp % Due 12/15/2022 MJD15 3.05%	236,000	239,147	220,088
74432QBW4	Bond LT Other	PRUDENTIAL FIN 2.3% Due 8/15/2018 FA15 2.3%	612,000	611,328	608,376

Retirement for Employees of Aetna Inc.
Separate Account 151 Invested Assets
December 31, 2013
EIN 23-2229683/Plan #003

Attachment 3

<u>SecurityID</u>	<u>Security Type</u>	<u>Security</u>	<u>Par/Shares</u>	<u>Cost</u>	<u>Current Market Value</u>
74432QBL8	Bond LT Other	PRUDENTIAL FIN SERIES MTN 3.88% (effective rate	331,000	337,873	342,176
98420EAA3	Bond LT Other	XLIT LTD 2.3% Due 12/15/2018 JD15 2.3% (effective	510,000	507,870	500,916
670346AM7	Bond LT Other	NUCOR CORP 4% Due 8/1/2023 FA1 4% (effective rate	511,000	510,622	498,828
79586KAA9	Bond LT Other	SAMARON MINERACAO SA 144A 4.13% (effective rate	300,000	298,143	270,000
14912LSX5	Bond LT Other	CATERPILLAR FINANCIAL SE SERIES MTN 3.75%	355,000	354,702	350,489
124857AH6	Bond LT Other	CBS CORP 1.95% Due 7/1/2017 J11 1.95% (effective rate	535,000	530,680	535,970
20030NBE0	Bond LT Other	COMCAST CORP 4.65% Due 7/15/2042 JJ15 4.65%	412,000	411,670	383,409
224044BW6	Bond LT Other	COX COMMUNICATIONS INC 144A 3.25% (effective rate	325,000	335,053	294,087
25459HBH7	Bond LT Other	DIRECTV HOLDINGS/FINANCE 1 3/4% Due 1/15/2018	714,000	705,521	700,411
25459HBE4	Bond LT Other	DIRECTV HOLDINGS/FINANCE 2.4% Due 3/15/2017	410,000	409,715	417,404
25459HBG9	Bond LT Other	DIRECTV HOLDINGS/FINANCE 5.15% Due 3/15/2042	255,000	254,489	229,016
25470DAH2	Bond LT Other	DISCOVERY COMMUNICATIONS INC 1 1/4% Due 4/1/2023	814,000	798,638	756,068
25468PCM6	Bond LT Other	DISNEY WALT CO 1.35% Due 8/16/2016 FA16 1.35%	338,000	336,559	341,888
63946BAJ9	Bond LT Other	NBC UNIVERSAL MEDIA LLC 4.45% Due 1/15/2043 JJ15	557,000	556,992	498,974
652482CG3	Bond LT Other	NEWS AMERICA INC 3% Due 9/15/2022 MS15 3%	376,000	382,289	353,460
884903BQ7	Bond LT Other	THOMSON REUTERS CORP 4.3% (effective rate	280,000	278,271	281,204
884903BP9	Bond LT Other	THOMSON REUTERS CORP 5.65% Due 11/23/2043	305,000	299,027	310,530
88732JAJ7	Bond LT Other	TIME WARNER CABLE INC 6.55% Due 5/1/2037 MN1	302,000	320,510	279,457
887317AR6	Bond LT Other	TIME WARNER INC 4.05% Due 12/15/2023 JD15 4.05%	621,000	619,127	619,189
887317AS4	Bond LT Other	TIME WARNER INC 5.35% Due 12/15/2043 JD15 5.35%	415,000	414,744	420,283
887317AD7	Bond LT Other	TIME WARNER INC 6 1/2% Due 11/15/2036 MN15 6.5%	337,000	399,378	380,768
92553PAL6	Bond LT Other	VIACOM INC 4 1/2% Due 2/27/2042 FA27 4.5%	402,000	394,423	342,974
92553PAP7	Bond LT Other	VIACOM INC 4 3/8% Due 3/15/2043 MS15 4.38%	666,000	633,692	562,351
055451AU2	Bond LT Other	BHP BILLITON FIN USA LTD 3.85% Due 9/30/2023 MS30	873,000	873,511	876,787
76720AAE6	Bond LT Other	RIO TINTO FIN USA PLC 1 5/8% Due 8/21/2017 FA21	529,000	528,441	528,790
878742AZ8	Bond LT Other	TECK RESOURCES LIMITED 5.4% Due 2/1/2043 FA1 5.4%	765,000	746,158	697,792
278062AE4	Bond LT Other	EATON CORP 4.15% Due 11/2/2042 MN2 4.15%	471,000	469,172	418,406
369604BF9	Bond LT Other	GENERAL ELECTRIC CAP CORP 4 1/8% Due 10/9/2042	402,000	399,764	371,391
902118BN7	Bond LT Other	TYCO INTL GROUP 3 3/8% Due 10/15/2015 AO15 3.38%	99,000	102,151	102,718
037411AW5	Bond LT Other	APACHE CORP 5.1% Due 9/1/2040 MS1 5.1% (effective	582,000	658,642	590,921
05565QBQ0	Bond LT Other	BP CAPITAL PLC 3.2% Due 3/11/2016 MS11 3.2%	1,142,000	1,141,483	1,199,190
166764AE0	Bond LT Other	CHEVRON CORP 1.718% Due 6/24/2018 JD24 1.72%	580,000	580,000	577,811
25271CAN2	Bond LT Other	DIAMOND OFFSHORE DRILLING 4 7/8% Due 11/1/2043	1,436,000	1,420,326	1,409,362
71647NAF6	Bond LT Other	PETROBRAS GLOBAL FINANCE 4 3/8% Due 5/20/2023	571,000	564,614	508,699
69367CAD7	Bond LT Other	PTT PCL 144A 4.5% (effective rate 4.58%), 10/25/2042	625,000	617,005	484,129
85771PAN2	Bond LT Other	STATOIL ASA 3.7% Due 3/1/2024 MS1 3.7% (effective	533,000	531,650	529,176
89153VAG4	Bond LT Other	TOTAL CAPITAL INTL SA 3.7% Due 1/15/2024 JJ15 3.7%	626,000	624,434	618,973
893830BC2	Bond LT Other	TRANSOCEAN INC 3.8% Due 10/15/2022 AO15 3.8% (effective rate 3.883%), 10/15/2022	250,000	248,457	236,957
94707VAA8	Bond LT Other	WEATHERFORD INTL LTD 5 1/8% Due 9/15/2020 MS15 5.13% (effective rate 5.125%), 09/15/2020	261,000	260,978	280,381
94707VAB6	Bond LT Other	WEATHERFORD INTL LTD 6 3/4% Due 9/15/2040 MS15 6.75% (effective rate 6.427%), 09/15/2040	240,000	249,803	259,573
00889LAE9	Bond LT Other	AIMCO SERIES 2005-AA CLASS A2 0.65% (effective rate 2.112%), 10/20/2019	1,275,000	1,220,491	1,232,108
07783NAA5	Bond LT Other	BELHURST CLO LTD SERIES 2006-1A CLASS A1 144A 0.49% (effective rate 0.862%), 01/15/2020	762,613	753,924	759,358
14844QAH6	Bond LT Other	CASTLE GARDEN FUNDING SERIES 2005-1A CLASS C1 144A 1.98% (effective rate 2.285%), 10/27/2020	990,000	979,622	976,517
161546GR1	Bond LT Other	CHASE FUNDING MORTGAGE LOAN AS SERIES 2003-5 CLASS 2A2 0.76% (effective rate 0.76%), 07/25/2033	33,894	33,916	31,784
362341TM1	Bond LT Other	GSR MTG LOAN TRUST SERIES 2005-SEA2 CLASS A1 144A 0.51% (effective rate 1.915%), 01/25/2045	332,932	324,721	320,810
59066XAA2	Bond LT Other	MESA WEST CAPITAL CDO LTD SERIES 2007-1A CLASS A1 144A 0.42% (effective rate 4.647%), 02/25/2047	246,792	240,085	241,609
85431NAD1	Bond LT Other	STANFIELD AZURE CLO LTD SERIES 2006-1A CLASS A3L 144A 0.94% (effective rate 1.848%), 05/27/2020	300,000	290,799	293,886
86359DVR5	Bond LT Other	STRUCTURED ASSET SECURITIES CO SERIES 2005-AR1 CLASS A1 0.36% (effective rate 1.282%), 09/25/2035	957,498	954,198	953,049
965248AC1	Bond LT Other	WHITEHORSE LTD SERIES 2006-1A CLASS A3L 144A 0.99% (effective rate 2.132%), 05/01/2018	950,000	925,704	941,853
30219GAC2	Bond LT Other	EXPRESS SCRIPTS HOLDING CO 3 1/2% Due 11/15/2016 MN15 3.5% (effective rate 3.506%), 11/15/2016	463,000	462,911	489,491

Retirement for Employees of Aetna Inc.
Separate Account 151 Invested Assets
December 31, 2013
EIN 23-2229683/Plan #003

Attachment 3

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377372AH0	Bond LT Other	GLAXOSMITHKLINE CAP INC 2.8% Due 3/18/2023 MS18 2.8% (effective rate 3.087%), 03/18/2023	752,000	734,589	696,460
478160BJ2	Bond LT Other	JOHNSON & JOHNSON 4 3/8% Due 12/5/2033 JD5 4.38% (effective rate 4.418%), 12/05/2033	920,000	914,768	925,989
58933YAF2	Bond LT Other	MERCK & CO INC 2.8% Due 5/18/2023 MN18 2.8% (effective rate 2.973%), 05/18/2023	568,000	559,807	525,845
628530BF3	Bond LT Other	MYLAN INC 2.55% Due 3/28/2019 MS28 2.55% (effective rate 2.597%), 03/28/2019	531,000	529,792	525,701
628530BD8	Bond LT Other	MYLAN INC 4.2% Due 11/29/2023 MN29 4.2% (effective rate 4.248%), 11/29/2023	235,000	234,087	231,144
29250RAR7	Bond LT Other	ENBRIDGE ENERGY PARTNERS 9 7/8% Due 3/1/2019 MS1 9.88% (effective rate 9.875%), 03/01/2019	468,000	467,876	605,536
29250NAF2	Bond LT Other	ENBRIDGE INC 4% Due 10/1/2023 AO1 4% (effective rate 4.123%), 10/01/2023	430,000	425,769	422,290
29273RAY5	Bond LT Other	ENERGY TRANSFER PARTNERS 4.9% Due 2/1/2024 FA1 4.9% (effective rate 5.003%), 02/01/2024	303,000	300,549	307,598
29273RAZ2	Bond LT Other	ENERGY TRANSFER PARTNERS 5.95% Due 10/1/2043 AO1 5.95% (effective rate 6.122%), 10/01/2043	507,000	495,054	514,359
29273RAK5	Bond LT Other	ENERGY TRANSFER PARTNERS 9.7% Due 3/15/2019 MS15 9.7% (effective rate 9.642%), 03/15/2019	433,000	433,880	560,631
29379VAS2	Bond LT Other	ENTERPRISE PRODUCTS OPER 3.2% Due 2/1/2016 FA1 3.2% (effective rate 3.221%), 02/01/2016	731,000	730,679	762,529
29379VAL7	Bond LT Other	ENTERPRISE PRODUCTS OPER 6.65% Due 4/15/2018 AO15 6.65% (effective rate 3.93%), 04/15/2018	249,000	275,474	291,421
68268NAJ2	Bond LT Other	ONEOK PARTNERS LP 3 3/8% Due 10/1/2022 AO1 3.38% (effective rate 3.425%), 10/01/2022	303,000	301,851	283,248
86765BAL3	Bond LT Other	SUNOCO LOGISTICS PARTNER 3.45% Due 1/15/2023 JJ15 3.45% (effective rate 3.453%), 01/15/2023	409,000	408,900	375,808
893526DK6	Bond LT Other	TRANS CANADA PIPELINES 3.8% Due 10/1/2020 AO1 3.8% (effective rate 3.72%), 10/01/2020	841,000	844,875	870,547
96950FAL8	Bond LT Other	WILLIAMS PARTNERS LP 4 1/2% Due 11/15/2023 MN15 4.5% (effective rate 4.562%), 11/15/2023	527,000	524,396	523,419
03027XAB6	Bond LT Other	AMERICAN TOWER CORP 3 1/2% Due 1/31/2023 JJ31 3.5% (effective rate 3.597%), 01/31/2023	275,000	272,944	250,730
03027XAD2	Bond LT Other	AMERICAN TOWER CORP 5% Due 2/15/2024 FA15 5% (effective rate 5.014%), 02/15/2024	699,000	698,196	704,168
05348EAR0	Bond LT Other	AVALONBAY COMMUNITIES SERIES MTN 2.85% (effective rate 2.939%), 03/15/2023	397,000	394,160	357,687
09064AAF8	Bond LT Other	BIOMED REALTY LP 3.85% Due 4/15/2016 AO15 3.85% (effective rate 1.917%), 04/15/2016	309,000	321,835	322,646
10112RAT1	Bond LT Other	BOSTON PROPERTIES LP 3.7% Due 11/15/2018 MN15 3.7% (effective rate 3.738%), 11/15/2018	279,000	278,523	294,310
294752AH3	Bond LT Other	EQUITY ONE INC 3 3/4% Due 11/15/2022 MN15 3.75% (effective rate 3.799%), 11/15/2022	282,000	280,957	264,583
26884ABA0	Bond LT Other	ERP OPERATING LIMITED 3% Due 4/15/2023 AO15 3% (effective rate 3.076%), 04/15/2023	318,000	316,045	290,379
40414LAJ8	Bond LT Other	HCP INC 4 1/4% Due 11/15/2023 MN12 4.25% (effective rate 4.307%), 11/15/2023	669,000	665,926	654,414
42217KAZ9	Bond LT Other	HEALTH CARE REIT INC 2 1/4% Due 3/15/2018 MS15 2.25% (effective rate 2.35%), 03/15/2018	253,000	251,988	250,129
49446RAK5	Bond LT Other	KIMCO REALTY CORP 3 1/8% Due 6/1/2023 JD1 3.13% (effective rate 3.211%), 06/01/2023	418,000	415,090	380,129
74340XAV3	Bond LT Other	PROLOGIS LP 2 3/4% Due 2/15/2019 FA15 2.75% (effective rate 2.757%), 02/15/2019	690,000	689,762	685,225
756109AN4	Bond LT Other	REALTY INCOME CORP 3 1/4% Due 10/15/2022 AO15 3.25% (effective rate 3.323%), 10/15/2022	374,000	371,921	342,268
828807CM7	Bond LT Other	SIMON PROPERTY GROUP LP 144A 1.5% (effective rate 1.564%), 02/01/2018	299,000	298,244	290,466
828807CH8	Bond LT Other	SIMON PROPERTY GROUP LP 2.8% Due 1/30/2017 JJ30 2.8% (effective rate 2.819%), 01/30/2017	296,000	295,827	306,155
92276MBA2	Bond LT Other	VENTAS REALTY LP/CAP CRP 2% Due 2/15/2018 FA15 2% (effective rate 2.053%), 02/15/2018	271,000	270,433	266,394
948741AJ2	Bond LT Other	WEINGARTEN REALTY INVEST 3 1/2% Due 4/15/2023 AO15 3.5% (effective rate 3.556%), 04/15/2023	781,000	777,540	717,992

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126650CD0	Bond LT Other	CVS CAREMARK CORP 5.3% Due 12/5/2043 JD5 5.3% (effective rate 5.313%), 12/05/2043	340,000	339,327	351,615
437076BC5	Bond LT Other	HOME DEPOT INC 3 3/4% Due 2/15/2024 FA15 3.75% (effective rate 3.811%), 02/15/2024	507,000	504,412	504,634
500255AT1	Bond LT Other	KOHL'S CORP 4 3/4% Due 12/15/2023 JD15 4.75% (effective rate 4.586%), 12/15/2023	855,000	865,807	867,921
55616XAH0	Bond LT Other	MACYS RETAIL HLDGS INC 2 7/8% Due 2/15/2023 FA15 2.88% (effective rate 2.891%), 02/15/2023	408,000	407,473	369,250
55616XAJ6	Bond LT Other	MACYS RETAIL HLDGS INC 4.3% Due 2/15/2043 FA15 4.3% (effective rate 4.323%), 02/15/2043	307,000	305,825	259,092
655664AQ3	Bond LT Other	NORDSTROM INC 144A 5% (effective rate 5.033%), 01/15/2044	534,000	531,230	527,817
67103HAD9	Bond LT Other	O REILLY AUTOMOTIVE INC SR UNSECURED 3.85% (effective rate 3.851%), 06/15/2023	432,000	431,959	414,566
855244AD1	Bond LT Other	STARBUCKS CORP 3.85% Due 10/1/2023 AO1 3.85% (effective rate 3.792%), 10/01/2023	905,000	909,094	910,285
931422AK5	Bond LT Other	WALGREEN CO 4.4% Due 9/15/2042 MS15 4.4% (effective rate 4.734%), 09/15/2042	687,000	650,715	610,637
988498AJ0	Bond LT Other	YUM! BRANDS INC 3 7/8% Due 11/1/2023 MN1 3.88% (effective rate 3.92%), 11/01/2023	414,000	412,472	400,458
988498AK7	Bond LT Other	YUM! BRANDS INC 5.35% Due 11/1/2043 MN1 5.35% (effective rate 5.387%), 11/01/2043	731,000	726,917	710,275
80282KAC0	Bond LT Other	SANTANDER HOLDINGS USA 3.45% Due 8/27/2018 FA27 3.45% (effective rate 3.213%), 08/27/2018	510,000	515,105	523,088
68389XAQ8	Bond LT Other	ORACLE CORP 2 3/8% Due 1/15/2019 JJ15 2.38% (effective rate 2.443%), 01/15/2019	689,000	686,786	695,168
698299AX2	Bond LT Other	PANAMA REPUBLIC OF 5.2% Due 1/30/2020 JJ30 5.2% (effective rate 3.573%), 01/30/2020	333,000	362,363	362,554
00206RBH4	Bond LT Other	AT&T INC 4.3% Due 12/15/2042 JD15 4.3% (effective rate 3.157%), 12/15/2042	3,000	3,647	2,545
00206RAD4	Bond LT Other	AT&T INC 6 1/2% Due 9/1/2037 MS1 6.5% (effective rate 4.981%), 09/01/2037	207,000	250,406	232,861
620076BC2	Bond LT Other	MOTOROLA SOLUTIONS INC 3 1/2% Due 3/1/2023 MS1 3.5% (effective rate 3.982%), 03/01/2023	330,000	317,750	305,298
620076BB4	Bond LT Other	MOTOROLA SOLUTIONS INC 3 3/4% Due 5/15/2022 MN15 3.75% (effective rate 3.794%), 05/15/2022	493,000	491,441	477,271
74913GAT2	Bond LT Other	QWEST CORPORATION 6 1/2% Due 6/1/2017 JD1 6.5% (effective rate 5.472%), 06/01/2017	268,000	276,464	302,860
87936UAA7	Bond LT Other	TELEFONIC CHILE SA 144A 3.88% (effective rate 3.844%), 10/12/2022	400,000	400,885	365,504
87938WAN3	Bond LT Other	TELEFONICA EMISIONES SAU 3.992% Due 2/16/2016 FA16 3.99% (effective rate 3.992%), 02/16/2016	502,000	502,000	527,300
92343VBG8	Bond LT Other	VERIZON COMMUNICATIONS SR UNSECURED 3.85% (effective rate 3.95%), 11/01/2042	371,000	364,633	303,034
92343VBR4	Bond LT Other	VERIZON COMMUNICATIONS SR UNSECURED 5.15% (effective rate 5.192%), 09/15/2023	1,218,000	1,214,043	1,307,757
92343VBT0	Bond LT Other	VERIZON COMMUNICATIONS SR UNSECURED 6.55% (effective rate 6.102%), 09/15/2043	911,000	965,497	1,065,833
92857WBC3	Bond LT Other	VODAFONE GROUP PLC 2.95% Due 2/19/2023 FA19 2.95% (effective rate 3.004%), 02/19/2023	415,000	413,214	378,484
31428XAV8	Bond LT Other	FEDEX CORP 2.7% Due 4/15/2023 AO15 2.7% (effective rate 2.731%), 04/15/2023	593,000	591,488	533,012
02640CAG0	Bond LT Other	AMERICAN GENERAL MORTGAGE LOAN SERIES 2009-1 CLASS A7 5.75% (effective rate 5.258%), 09/25/2048	903,000	901,124	912,841
041239CP7	Bond LT Other	ARKLE MASTER ISSUER PLC SERIES 2012-1A CLASS 2A1 1.93% (effective rate 1.641%), 05/17/2060	300,000	301,008	304,593
07386HJU6	Bond LT Other	BEAR STEARNS ALT A TRUST SERIES 2004-6 CLASS 1A 0.8% (effective rate 0.806%), 07/25/2034	229,678	229,678	217,867
17315QAW6	Bond LT Other	CITIGROUP MORTGAGE LOAN TRUST SERIES 2010-4 CLASS 4A5 5% (effective rate 3.286%), 10/25/2035	734,046	751,161	756,992
17317HAJ3	Bond LT Other	CITIGROUP MORTGAGE LOAN TRUST SERIES 2010-8 CLASS 3A1 2.64% (effective rate 3.211%), 04/25/2035	336,272	333,923	334,752
34988WAL8	Bond LT Other	FOSSE MASTER ISSUER PLC SERIES 2012-1A CLASS 2A2 1.63% (effective rate 1.616%), 10/18/2054	490,645	490,776	496,530

Retirement for Employees of Aetna Inc.
Separate Account 151 Invested Assets
December 31, 2013
EIN 23-2229683/Plan #003

Attachment 3

<u>SecurityID</u>	<u>Security Type</u>	<u>Security</u>	<u>Par/Shares</u>	<u>Cost</u>	<u>Current Market Value</u>
38406CAT0	Bond LT Other	GRACECHURCH MORTGAGE FINANCING SERIES 2011-1A CLASS 2A1 144A 1.78% (effective rate 1.425%), 11/20/2056	204,401	204,851	206,784
36242D7K3	Bond LT Other	GSR MORTGAGE LOAN TRUST SERIES 2005-5F CLASS 8A1 0.66% (effective rate 0.666%), 06/25/2035	36,767	36,767	34,624
47233AAS6	Bond LT Other	JEFFERIES & CO SERIES 2009-R7 CLASS 9A1 5.12% (effective rate 8.053%), 07/26/2037	189,949	185,973	193,292
466247LP6	Bond LT Other	JP MORGAN MORTGAGE TRUST SERIES 2005-A1 CLASS 3A1 2.64% (effective rate 2.608%), 02/25/2035	184,647	187,954	185,343
513770AW7	Bond LT Other	LANARK MASTER ISSUER PLC SERIES 2012-2A CLASS 1A 144A 1.63% (effective rate 1.641%), 12/22/2054	475,796	475,796	483,041
82846GAG5	Bond LT Other	SILVERSTONE MASTER ISSUER SERIES 2012-1A CLASS 1A 1.78% (effective rate 1.51%), 01/21/2055	350,000	351,401	355,192
92922FRJ9	Bond LT Other	WASHINGTON MUTUAL SERIES 2004-CB1 CLASS 4A 6% (effective rate 5.321%), 06/25/2034	318,955	326,376	335,425
94982HAC1	Bond LT Other	WELLS FARGO MORTGAGE BACKED SERIES 2005-AR9 CLASS 2A1 2.6% (effective rate 5.577%), 10/25/2033	563,169	514,355	564,861
94978JAC3	Bond LT Other	WELLS FARGO MTG BACKED SECUR SERIES 2004-G CLASS A3 2.61% (effective rate 3.339%), 06/25/2034	138,032	141,419	138,193
43641NBH6	Bond LT Other	HOLMES MASTER ISSUER PLC SERIES 2011-3A CLASS A2 1.78% (effective rate 1.456%), 10/21/2054	412,229	412,912	415,934
ED5397291	Bond LT Other	AEGON NV	500,500	449,629	422,923
949746556	Preferred Stock	WELLS FARGO CO 0% (effective rate 0%),	18,000	450,000	424,260
693475857	Preferred Stock	PNC FINANCIAL SERVICES GROUP I SERIES P 0% (effective rate 0%),	7,000	175,000	176,750
902973817	Preferred Stock	US BANCORP 0% (effective rate 0%),	6,915	172,875	189,264
83499Z9M0	Short Term - Mutual Fund	SSGA PRIME MONEY MARKET FUND	8,736,871	8,736,871	8,736,871
Total General Investments				396,744,995	395,433,466

Retirement for Employees of Aetna Inc.
Separate Account 90 Invested Assets
December 31, 2013
EIN 23-2229683/Plan #003

Attachment 2

SecurityID	Security Type	Security	Par/Shares	Cost	Current Market Value
313586RC5	Bond LT Gov't	FNMA Due 10/9/2019 At Mat 0% (effective rate 7.381%),	2,255,000	1,565,466	1,917,406
912810RC4	Bond LT Gov't	US TREASURY NOTE/BOND 3 5/8% Due 8/15/2043 FA15	2,286,000	2,175,278	2,158,841
P3772NHK1	Bond LT Other	COLOMBIA REPUBLIC OF 2 5/8% Due 3/15/2023 MS15	1,750,000	1,736,792	1,533,000
460690BK5	Bond LT Other	INTERPUBLIC GROUP OF COS INC 3 3/4% Due 2/15/2023	1,398,000	1,390,481	1,308,706
097023BA2	Bond LT Other	BOEING CO 5 7/8% Due 2/15/2040 FA15 5.88% (effective	125,000	122,264	148,331
097023AX3	Bond LT Other	BOEING CO 6 7/8% Due 3/15/2039 MS15 6.88% (effective	630,000	663,777	832,771
539830BB4	Bond LT Other	LOCKHEED MARTIN CORP 4.07% Due 12/15/2042 JD15	484,000	546,943	423,216
666807BH4	Bond LT Other	NORTHROP GRUMMAN CORP 4 3/4% Due 6/1/2043 JD1	725,000	709,668	687,067
913017BT5	Bond LT Other	UNITED TECH CORP 4 1/2% Due 6/1/2042 JD1 4.5%	1,200,000	1,185,542	1,165,304
913017BA6	Bond LT Other	UNITED TECH CORP 7 1/2% Due 9/15/2029 MS15 7.5%	1,450,000	1,928,138	1,927,069
02209SAH6	Bond LT Other	ALTRIA GROUP INC 10.2% Due 2/6/2039 FA6 10.2%	434,000	549,659	677,133
02209SAR4	Bond LT Other	ALTRIA GROUP INC 5 3/8% Due 1/31/2044 J131 5.38%	1,675,000	1,667,741	1,681,936
02209SAE3	Bond LT Other	ALTRIA GROUP INC 9.95% Due 11/10/2038 MN10 9.95%	187,000	272,655	285,250
544152AE1	Bond LT Other	LORELLARD TOBACCO CO 7% Due 8/4/2041 FA4 7%	500,000	496,092	543,753
544152AC5	Bond LT Other	LORELLARD TOBACCO CO 8 1/8% Due 5/1/2040 MN1	825,000	1,129,088	993,458
718172AW9	Bond LT Other	PHILLIP MORRIS INTERNATIONAL 4 1/8% Due 3/4/2043	1,750,000	1,651,093	1,531,983
718172BD0	Bond LT Other	PHILLIP MORRIS INTERNATIONAL 4 7/8% Due 11/15/2043	775,000	770,484	767,738
718172AC3	Bond LT Other	PHILLIP MORRIS INTERNATIONAL 6 3/8% Due 5/16/2038	1,190,000	1,207,189	1,410,489
761713AW6	Bond LT Other	REYNOLDS AMERICAN INC 4 3/4% Due 11/1/2042 MN1	775,000	778,527	688,836
233851AF1	Bond LT Other	DAIMLER FINANCE NA LLC 144A 3.88% (effective rate	1,250,000	1,240,245	1,261,500
345370CQ1	Bond LT Other	FORD MOTOR COMPANY 4 3/4% Due 1/15/2043 J115	550,000	500,794	496,031
345370BY5	Bond LT Other	FORD MOTOR COMPANY 6 5/8% Due 10/1/2028 AO1	625,000	703,919	701,694
345370BR0	Bond LT Other	FORD MOTOR COMPANY 7.4% Due 11/1/2046 MN1 7.4%	785,000	945,031	938,545
345370CA6	Bond LT Other	FORD MOTOR COMPANY 7.45% Due 7/16/2031 J116	390,000	494,027	477,621
060505DH4	Bond LT Other	BANK OF AMERICA CORP 6% (effective rate 6.03%),	1,625,000	1,623,258	1,855,412
06053FAA7	Bond LT Other	BANK OF AMERICA CORP 4.1% Due 7/24/2023 J124 4.1%	595,000	594,522	597,525
06051GEN5	Bond LT Other	BANK OF AMERICA NA 5 7/8% Due 2/7/2042 FA7 5.88%	900,000	1,023,171	1,029,321
06051GEM7	Bond LT Other	BANK OF AMERICA NA 5.7% Due 1/24/2022 J124 5.7%	610,000	710,834	690,432
06051GEU9	Bond LT Other	BANK OF AMERICA NA SERIES MTN 3.3% (effective rate	390,000	391,187	369,044
14040HAY1	Bond LT Other	CAPITAL ONE FINANCIAL 4 3/4% Due 7/15/2021 J115	950,000	946,472	1,010,182
172967DR9	Bond LT Other	CITIGROUP INC 6.13% (effective rate 7.443%),	100,000	85,664	106,617
172967BL4	Bond LT Other	CITIGROUP INC 6.63% (effective rate 5.986%),	1,325,000	1,418,798	1,474,252
172967CC3	Bond LT Other	CITIGROUP INC 6% Due 10/31/2033 AO30 6% (effective	100,000	84,686	105,423
172967EW7	Bond LT Other	CITIGROUP INC 8 1/8% Due 7/15/2039 J115 8.13%	2,585,000	2,919,247	3,625,948
22546DAA4	Bond LT Other	CREDIT SUISSE GROUP AG 144A 6.5% (effective rate	2,150,000	2,195,234	2,287,063
25466AAD3	Bond LT Other	DISCOVER BANK 4.2% Due 8/8/2023 FA8 4.2% (effective	1,050,000	1,046,019	1,035,626
316773CP3	Bond LT Other	FIFTH THIRD CORPORATION 4.3% Due 1/16/2024 J116	875,000	872,622	857,011
38141GGM0	Bond LT Other	GOLDMAN SACHS GROUP INC 6 1/4% Due 2/1/2041 FA1	2,190,000	2,429,179	2,523,756
38141GFD1	Bond LT Other	GOLDMAN SACHS GROUP INC 6 3/4% Due 10/1/2037 AO1	4,375,000	4,529,136	4,867,384
404280AG4	Bond LT Other	HSBC HOLDINGS PLC 6.5% (effective rate 7.006%),	800,000	754,534	947,626
404280AN9	Bond LT Other	HSBC HOLDINGS PLC 4% Due 3/30/2022 MS30 4%	850,000	845,232	873,672
404280AH2	Bond LT Other	HSBC HOLDINGS PLC 6 1/2% Due 9/15/2037 MS15 6.5%	3,200,000	3,038,149	3,784,755
404280AF6	Bond LT Other	HSBC HOLDINGS PLC 7 5/8% Due 5/17/2032 MN17 7.63%	600,000	623,676	750,643
46625HJM3	Bond LT Other	JP MORGAN CHASE & CO 5 5/8% Due 8/16/2043 FA16	1,620,000	1,613,406	1,711,974
46625HHF0	Bond LT Other	JP MORGAN CHASE & CO 6.4% Due 5/15/2038 MN15	1,000,000	1,075,361	1,193,505
48126BAA1	Bond LT Other	JPMORGAN CHASE & CO 5.4% Due 1/6/2042 J16 5.4%	310,000	365,586	333,732
55608XAA5	Bond LT Other	MACQUARIE BANK LTD 144A 6.63% (effective rate	645,000	643,922	713,331
59023VAA8	Bond LT Other	MERRILL LUNCH & CO 7 3/4% Due 5/14/2038 MN14	1,450,000	1,571,238	1,872,044
61747WAL3	Bond LT Other	MORGAN STANLEY 5 1/2% Due 7/28/2021 J128 5.5%	50,000	55,841	55,873
617482V92	Bond LT Other	MORGAN STANLEY 6 3/8% Due 7/24/2042 J124 6.38%	1,975,000	2,187,270	2,313,280
6174467X1	Bond LT Other	MORGAN STANLEY SUBORDINATED 5% (effective rate	1,425,000	1,418,484	1,429,261
638585AP4	Bond LT Other	NATIONSBANK CORP 7 1/4% Due 10/15/2025 AO15	465,000	502,190	532,401
69349LAQ1	Bond LT Other	PNC BANK NA SERIES BKNT 4.2% (effective rate 4.203%),	500,000	499,831	490,112
21684AAB2	Bond LT Other	RABOBANK NEDERLAND 5 3/4% Due 12/1/2043 JD1	1,270,000	1,276,784	1,346,309
949746RD5	Bond LT Other	WELLS FARGO CO 144A 5.61% (effective rate 5.568%),	2,294,000	2,306,198	2,382,748
94974BFC9	Bond LT Other	WELLS FARGO CO SR NOTES 3.5% (effective rate 3.526%),	300,000	299,438	300,079
94974BFJ4	Bond LT Other	WELLS FARGO CO SUBORDINATED 3.45% (effective rate	2,405,000	2,347,727	2,273,771
03523TAP3	Bond LT Other	ANHEUSER-BUSCH INBEV WOR 6 3/8% Due 1/15/2040	510,000	599,919	622,137
03523TBF4	Bond LT Other	ANHEUSER-BUSCH INBEV WOR 8.2% Due 1/15/2039 J115	310,000	390,645	453,394
25243YAH2	Bond LT Other	DIAGEO CAP PLC 5 7/8% Due 9/30/2036 MS30 5.88%	1,400,000	1,362,883	1,607,890
031162BP4	Bond LT Other	AMGEN INC 5 3/8% Due 5/15/2043 MN15 5.38%	1,500,000	1,506,034	1,540,074
031162BH2	Bond LT Other	AMGEN INC 5.65% Due 6/15/2042 JD15 5.65% (effective	1,490,000	1,486,419	1,577,964
368710AC3	Bond LT Other	GENENTECH INC 5 1/4% Due 7/15/2035 J115 5.25%	818,000	822,395	861,985
008916AM0	Bond LT Other	AGRIUM INC 4.9% Due 6/1/2043 JD1 4.9% (effective rate	675,000	669,874	625,052
12527GAD5	Bond LT Other	CF INDUSTRIES INC 4.95% Due 6/1/2043 JD1 4.95%	700,000	682,188	637,074
260543BY8	Bond LT Other	DOW CHEMICAL CO 9.4% Due 5/15/2039 MN15 9.4%	725,000	981,354	1,083,084
50247VAB5	Bond LT Other	LYB INTL FINANCE 5 1/4% Due 7/15/2043 J115 5.25%	520,000	520,923	522,725
668444AC6	Bond LT Other	NORTHWESTERN UNIVERSITY 4.643% Due 12/1/2044 JD1	850,000	850,000	836,794
914886AA4	Bond LT Other	UNIV OF SOUTHERN CALIFORNIA 5 1/4% Due 10/1/2111	875,000	875,000	922,922
037833AL4	Bond LT Other	APPLE INC 3.85% Due 5/4/2043 MN4 3.85% (effective	800,000	795,368	668,340
459200HF1	Bond LT Other	IBM CORP 4% Due 6/20/2042 JD20 4% (effective rate	1,450,000	1,279,751	1,294,735
459200AR2	Bond LT Other	IBM CORP 6.22% Due 8/1/2027 FA1 6.22% (effective rate	800,000	946,755	946,192
140420NB2	Bond LT Other	CAPITAL ONE BANK USA NA 3 3/8% Due 2/15/2023 FA15	630,000	632,372	585,698
30251BAB4	Bond LT Other	FMR LLC 144A 6.45% (effective rate 6.467%), 11/15/2039	770,000	768,290	879,000
36962G3A0	Bond LT Other	GENL ELEC CAP CORP 6.15% (effective rate 7.753%),	3,550,000	2,937,593	4,141,714
36962GXZ2	Bond LT Other	GENL ELEC CAP CORP 6 3/4% Due 3/15/2032 MS15 6.75%	1,800,000	1,902,732	2,228,949
36962G4B7	Bond LT Other	GENL ELEC CAP CORP SERIES MTN 6.88% (effective rate	410,000	497,557	527,094
010392FB9	Bond LT Other	ALABAMA POWER CO 6% Due 3/1/2039 MS1 6%	320,000	350,858	373,393
030288AA2	Bond LT Other	AMERICAN TRANSMISSION SYSTEM 144A 5.25%	775,000	774,530	816,172
186108CF1	Bond LT Other	CLEVELAND ELECTRIC ILLUM 5.7% Due 4/1/2017 AO1	468,000	446,088	506,973
186108CE4	Bond LT Other	CLEVELAND ELECTRIC ILLUM 5.95% Due 12/15/2036 JD15	1,105,000	1,109,260	1,125,153
125896BL3	Bond LT Other	CMS ENERGY CORP 4.7% Due 3/31/2043 MS31 4.7%	1,250,000	1,246,210	1,166,290
199575AT8	Bond LT Other	COLUMBUS SOUTHERN PWR CO SERIES D 6.6% (effective	525,000	664,760	610,295
207597DV4	Bond LT Other	CONNECTICUT LIGHT & PWR 6.35% Due 6/1/2036 JD1	410,000	437,312	493,784
26442CAN4	Bond LT Other	DUKE ENERGY CAROLINAS 4% Due 9/30/2042 MS30 4%	420,000	416,715	379,095
26442CAH7	Bond LT Other	DUKE ENERGY CAROLINAS 5.3% Due 2/15/2040 FA15	1,785,000	1,779,876	1,938,005
26442CAM6	Bond LT Other	DUKE ENERGY CAROLINAS SECURED 4.25% (effective rate	825,000	832,673	768,174

Retirement for Employees of Aetna Inc.
Separate Account 90 Invested Assets
December 31, 2013
EIN 23-2229683/Plan #003

Attachment 2

SecurityID	Security Type	Security	Par/Shares	Cost	Current Market Value
263901AD2	Bond LT Other	DUKE ENERGY INDIANA INC SERIES UUU 4.2% (effective	620,000	618,850	572,268
268789AB0	Bond LT Other	E ON INTL FIN ANCE BV 144A 6.65% (effective rate	550,000	574,017	660,619
33766JAF0	Bond LT Other	FIRSTENERGY SOLUTIONS CO 6.8% Due 8/15/2039 FA15	450,000	505,258	455,713
341081ET0	Bond LT Other	FLORIDA POWER & LIGHT 4.95% (effective rate 4.999%),	300,000	298,069	314,408
341081FA0	Bond LT Other	FLORIDA POWER & LIGHT 5.95% (effective rate 5.618%),	750,000	782,610	878,865
341081EU7	Bond LT Other	FLORIDA POWER & LIGHT 5.4% Due 9/1/2035 MS1 5.4%	425,000	452,790	468,509
341081FC6	Bond LT Other	FLORIDA POWER & LIGHT 5.69% Due 3/1/2040 MS1	350,000	349,544	400,972
373334JW2	Bond LT Other	GEORGIA POWER COMPANY 4.3% Due 3/15/2042 MS15	390,000	389,790	350,848
373334JN2	Bond LT Other	GEORGIA POWER COMPANY 5.95% Due 2/1/2039 FA1	675,000	698,932	745,970
373334J51	Bond LT Other	GEORGIA POWER COMPANY SERIES 10-C 4.75% (effective	450,000	475,204	430,636
454889AP1	Bond LT Other	INDIANA MICHIGAN POWER 3.2% Due 3/15/2023 MS15	1,050,000	1,048,389	981,535
476556CX1	Bond LT Other	JERSEY CENTRAL PWR AND LT 6.15% Due 6/1/2037 JD1	550,000	463,266	567,659
485134BN9	Bond LT Other	KANSAS CITY POWER & LT 3.15% Due 3/15/2023 MS15	1,175,000	1,173,937	1,089,627
491674BG1	Bond LT Other	KENTUCKY UTILITIES 5 1/8% Due 11/1/2040 MN1 5.13%	1,150,000	1,138,006	1,215,867
575634AS9	Bond LT Other	MASSACHUSETTS ELECTRIC 144A 5.9% (effective rate	1,250,000	1,245,953	1,403,393
59562EAH8	Bond LT Other	MIDAMERICAN ENERGY CO 5.8% Due 10/15/2036 FA15	1,200,000	1,179,105	1,357,039
59562VAP2	Bond LT Other	MIDAMERICAN ENERGY HOLDINGS 5.95% (effective rate	650,000	647,103	711,272
59562VAM9	Bond LT Other	MIDAMERICAN ENERGY HOLDINGS 6.13% (effective rate	375,000	410,953	426,024
59562VBC0	Bond LT Other	MIDAMERICAN ENERGY HOLDINGS 144A 5.15% (effective	1,375,000	1,366,796	1,386,454
59562VAR8	Bond LT Other	MIDAMERICAN ENERGY HOLDINGS 6 1/2% Due	1,600,000	1,752,290	1,858,464
65473QBB8	Bond LT Other	NISOURCE FINANCE CORP 5 1/4% Due 2/15/2043 FA15	195,000	194,757	189,509
65473QBD4	Bond LT Other	NISOURCE FINANCE CORP 5.65% Due 2/1/2045 FA1	1,225,000	1,216,830	1,254,821
677415CF6	Bond LT Other	OHIO POWER CO 6.6% Due 2/15/2033 FA15 6.6%	1,650,000	1,638,938	1,917,734
68233JAS3	Bond LT Other	ONCOR ELECTRIC DELIVERY 5.3% Due 6/1/2042 JD1 5.3%	2,105,000	2,223,854	2,188,754
68233JAF1	Bond LT Other	ONCOR ELECTRIC DELIVERY 7 1/2% Due 9/1/2038 MS1	300,000	413,802	390,473
68233DAP2	Bond LT Other	ONCOR ELECTRIC DELIVERY 7 1/4% Due 1/15/2033 JJ15	355,000	461,126	446,009
68233DAT4	Bond LT Other	ONCOR ELECTRIC DELIVERY 7% Due 5/1/2032 MN1 7%	25,000	32,225	30,459
694308GE1	Bond LT Other	PACIFIC GAS & ELECTRIC 6.05% (effective rate 5.556%),	1,150,000	1,218,203	1,317,319
694308HF7	Bond LT Other	PACIFIC GAS & ELECTRIC 5 1/8% Due 11/15/2043 MN15	2,525,000	2,555,719	2,607,459
695114CD8	Bond LT Other	PACIFICORP 5.75% (effective rate 3.935%), 04/01/2037	1,100,000	1,402,251	1,257,963
743263AP0	Bond LT Other	PROGRESS ENERGY INC 6% Due 12/1/2039 JD1 6%	2,225,000	2,223,122	2,495,527
744448BZ3	Bond LT Other	PUBLIC SERVICE COLORADO 6.25% (effective rate	1,000,000	1,239,523	1,222,317
74456QAV8	Bond LT Other	PUBLIC SERVICE EL AND GAS 5 1/2% Due 3/1/2040 MS1	625,000	622,113	698,279
797440BM5	Bond LT Other	SAN DIEGO G&E 4 1/2% Due 8/15/2040 FA15 4.5%	675,000	673,304	667,235
842400FR9	Bond LT Other	SOUTHERN CAL EDISON 3 7/8% Due 6/1/2021 JD1 3.88%	875,000	871,073	919,235
842400FQ1	Bond LT Other	SOUTHERN CAL EDISON 4 1/2% Due 9/1/2040 MS1 4.5%	440,000	426,675	427,011
842400FH1	Bond LT Other	SOUTHERN CAL EDISON SERIES 08-A 5.95% (effective rate	1,540,000	1,586,322	1,792,378
87875UAK8	Bond LT Other	TECO FINANCE INC 5.15% Due 3/15/2020 MS15 5.15%	1,125,000	1,121,485	1,233,785
927804FG4	Bond LT Other	VIRGINIA ELECTRIC & POWER 8 7/8% Due 11/15/2038	1,765,000	2,441,823	2,723,497
98389BAH3	Bond LT Other	XCEL ENERGY INC 6 1/2% Due 7/1/2036 JJ1 6.5%	775,000	969,455	923,308
500472AE5	Bond LT Other	KONINKLIJKE PHILLIPS ELCTRNCS 5% Due 3/15/2042 MS15	1,085,000	1,062,110	1,077,355
883556BG6	Bond LT Other	THERMO FISHER SCIENTIFIC 5.3% Due 2/1/2044 FA1 5.3%	750,000	759,555	758,381
487836AT5	Bond LT Other	KELLOGG CO SERIES B 7.45% (effective rate 4.255%),	900,000	1,248,816	1,135,202
50076QAE6	Bond LT Other	KRAFT FOODS GROUP INC 5% Due 6/4/2042 JD4 5%	800,000	784,498	788,634
50076QAR7	Bond LT Other	KRAFT FOODS GROUP INC 6 7/8% Due 1/26/2039 JJ26	2,923,000	3,063,598	3,559,746
50075NAC8	Bond LT Other	KRAFT FOODS INC NOTES 6.5% (effective rate 4.272%),	90,000	114,843	102,407
881575AC8	Bond LT Other	TESCO PLC 6.15% Due 11/15/2037 MN15 6.15% (effective	900,000	1,066,040	975,282
460146CH4	Bond LT Other	INTERNATIONAL PAPER CO 6% Due 11/15/2041 MN15	975,000	974,783	1,058,807
460146CF8	Bond LT Other	INTERNATIONAL PAPER CO 7.3% Due 11/15/2039 MN15	800,000	836,242	987,778
460146CA9	Bond LT Other	INTERNATIONAL PAPER CO 7.95% Due 6/15/2018 JD15	1,135,000	1,293,040	1,378,675
100743AJ2	Bond LT Other	BOSTON GAS COMPANY 144A 4.49% (effective rate	1,100,000	1,100,000	1,039,842
816851AP4	Bond LT Other	SEMPRA ENERGY 6% Due 10/15/2039 AO15 6% (effective	825,000	809,316	906,231
071813BG3	Bond LT Other	BAXTER INTERNATIONAL INC 4 1/2% Due 6/15/2043 JD15	650,000	649,565	628,876
075887AX7	Bond LT Other	BECTON DICKINSON & CO 5% Due 11/12/2040 MN12 5%	650,000	647,482	669,979
22303QAH3	Bond LT Other	COVIDIEN INTERNATIONAL 6.55% Due 10/15/2037 AO15	1,220,000	1,429,114	1,497,857
585055AY2	Bond LT Other	MEDTRONIC INC 4% Due 4/1/2043 AO1 4% (effective rate	875,000	857,199	771,183
790849AK9	Bond LT Other	ST JUDE MEDICAL INC 4 3/4% Due 4/15/2043 AO15	1,350,000	1,295,636	1,279,460
00817YAJ7	Bond LT Other	AETNA INC 4 1/2% Due 5/15/2042 MN15 4.5% (effective	325,000	311,613	302,122
00817YAM0	Bond LT Other	AETNA INC 4 1/8% Due 11/15/2042 MN15 4.13%	500,000	492,421	437,312
771196AU6	Bond LT Other	ROCHE HLDGS INC 144A 7% (effective rate 5.809%),	295,000	341,135	386,850
91324PCA8	Bond LT Other	UNITED HEALTH GROUP 3.95% Due 10/15/2042 AO15	406,000	396,954	344,314
91324PCD2	Bond LT Other	UNITED HEALTH GROUP 4 1/4% Due 3/15/2043 MS15	625,000	626,429	560,894
91324PAR3	Bond LT Other	UNITED HEALTH GROUP 5.8% Due 3/15/2036 MS15 5.8%	1,950,000	2,135,861	2,145,138
91324PBE1	Bond LT Other	UNITED HEALTH GROUP 6 5/8% Due 11/15/2037 MN15	425,000	572,863	514,188
94973VBB2	Bond LT Other	WELLPOINT INC 4.65% Due 1/15/2043 JJ15 4.65%	695,000	737,072	643,432
94973VBF3	Bond LT Other	WELLPOINT INC 5.1% Due 1/15/2044 JJ15 5.1% (effective	1,800,000	1,786,909	1,784,965
552676AQ1	Bond LT Other	MDC HOLDINGS INC 6% Due 1/15/2043 JJ15 6% (effective	1,025,000	935,739	884,337
026874CW5	Bond LT Other	AMERICAN INTL GROUP 6.82% Due 11/15/2037 MN15	575,000	694,680	692,105
026874BS5	Bond LT Other	AMERICAN INTL GROUP 8.175% Due 5/15/2058 MN15	3,025,000	3,310,576	3,660,250
037389AU7	Bond LT Other	AON CORP 6 1/4% Due 9/30/2040 MS30 6.25% (effective	975,000	966,377	1,114,952
054536AA5	Bond LT Other	AXA FINANCIAL INC 8.6% (effective rate 6.637%),	500,000	598,980	615,625
37247DAP1	Bond LT Other	GENWORTH FINANCIAL INC 7 5/8% Due 9/24/2021 MS24	985,000	1,067,119	1,172,144
372491AB6	Bond LT Other	GENWORTH HOLDONG INC 4.8% Due 2/15/2024 FA15	775,000	773,247	765,513
401378AA2	Bond LT Other	GUARDIAN LIFE INSURANCE 144A 7.38% (effective rate	1,325,000	1,513,993	1,698,654
53079EAZ7	Bond LT Other	LIBERTY MUTUAL GROUP 144A 6.5% (effective rate	500,000	498,786	548,726
575767AG3	Bond LT Other	MASS MUTUAL LIFE INS CO 144A 8.88% (effective rate	875,000	864,025	1,253,929
59156RBG2	Bond LT Other	METLIFE INC 4 7/8% Due 11/13/2043 MN13 4.88%	525,000	514,289	515,256
74432QBY0	Bond LT Other	PRUDENTIAL FIN 144A 5.1% (effective rate 5.103%),	475,000	474,754	471,749
74432QAK1	Bond LT Other	PRUDENTIAL FIN 5.9% Due 3/17/2036 MS15 5.9%	450,000	424,078	494,629
74432QBG9	Bond LT Other	PRUDENTIAL FIN 7 3/8% Due 6/15/2019 JD15 7.38%	3,700,000	3,702,388	4,542,442
74432QBU8	Bond LT Other	PRUDENTIAL FIN SERIES MTN 5.8% (effective rate	825,000	817,285	913,657
87089AAA6	Bond LT Other	SWISS RE CAPITAL I LP 6.854% Due Perpetual MN25	1,300,000	1,290,250	1,374,100
87089HAB9	Bond LT Other	SWISS RE TREASURY (US) 144A 4.25% (effective rate	809,000	736,960	695,207
878091BC0	Bond LT Other	TEACHERS INSUR & ANNUITY 144A 6.85% (effective rate	875,000	873,903	1,080,090
91912EAA3	Bond LT Other	VALE SA 5 5/8% Due 9/11/2042 MS11 5.63% (effective	975,000	828,668	885,088
149123CB5	Bond LT Other	CATERPILLAR INC 3.803% Due 8/15/2042 FA15 3.8%	603,000	624,944	507,077
149123BL4	Bond LT Other	CATERPILLAR INC 5.3% Due 9/15/2035 MS15 5.3%	1,150,000	975,655	1,211,763

SecurityID	Security Type	Security	Par/Shares	Cost	Current Market Value
00184AAC9	Bond LT Other	AOL TIME WARNER INC 7 5/8% Due 4/15/2031 AO15	750,000	905,846	949,175
20030NAV3	Bond LT Other	COMCAST CORP 6.95% (effective rate 6.501%),	1,550,000	1,630,911	1,905,415
20030NAC5	Bond LT Other	COMCAST CORP 7.05% (effective rate 5.859%),	750,000	851,826	907,376
20030NBH3	Bond LT Other	COMCAST CORP 4 1/4% Due 1/15/2033 JJ15 4.25%	850,000	843,078	789,581
20030NAX9	Bond LT Other	COMCAST CORP 6.4% Due 5/15/2038 MN15 6.4%	2,720,000	2,493,488	3,140,915
224044CC9	Bond LT Other	COX COMMUNICATIONS INC 144A 4.5% (effective rate	1,550,000	1,392,759	1,249,334
224044BT3	Bond LT Other	COX COMMUNICATIONS INC 144A 6.95% (effective rate	700,000	736,385	734,276
224044BV8	Bond LT Other	COX COMMUNICATIONS INC 144A 8.38% (effective rate	1,090,000	1,098,948	1,321,924
25459HBG9	Bond LT Other	DIRECTV HOLDINGS/FINANCE 5.15% Due 3/15/2042	1,725,000	1,675,955	1,549,226
25459HAZ8	Bond LT Other	DIRECTV HOLDINGS/FINANCE 6 3/8% Due 3/1/2041 MS1	160,000	159,900	165,897
25459HAQ8	Bond LT Other	DIRECTV HOLDINGS/FINANCE 6.35% Due 3/15/2040	1,180,000	1,207,187	1,226,916
25470DAJ8	Bond LT Other	DISCOVERY COMMUNICATIONS 4 7/8% Due 4/1/2043	526,000	533,700	485,230
25470DAD1	Bond LT Other	DISCOVERY COMMUNICATIONS 6.35% Due 6/1/2040 JD1	400,000	446,328	442,573
40049JAZ0	Bond LT Other	GRUPO TELEvisa 6 5/8% Due 1/15/2040 JJ15 6.63%	1,825,000	1,797,306	1,938,037
63946BAJ9	Bond LT Other	NBC UNIVERSAL MEDIA LLC 4.45% Due 1/15/2043 JJ15	1,125,000	1,010,111	1,007,802
63946BAG5	Bond LT Other	NBC UNIVERSAL MEDIA LLC 5.95% Due 4/1/2041 AO1	1,005,000	1,009,079	1,099,306
63946CAE8	Bond LT Other	NBCUNIVERSAL ENTERPRISE 144A 5.25% (effective rate	1,300,000	1,300,000	1,287,000
652478AR9	Bond LT Other	NEWS AMERICA HOLDINGS 7.75% (effective rate	140,000	153,325	163,994
652478AW8	Bond LT Other	NEWS AMERICA HOLDINGS 8.45% (effective rate	130,000	161,716	168,546
652478AX6	Bond LT Other	NEWS AMERICA HOLDINGS 8.5% (effective rate 6.751%),	275,000	312,212	346,542
652482BQ2	Bond LT Other	NEWS AMERICA INC 6.65% Due 11/15/2037 MN15 6.65%	3,245,000	2,771,213	3,787,765
872287AL1	Bond LT Other	TCI COMMUNICATIONS INC 7.13% (effective rate	295,000	311,558	362,806
88732JBD9	Bond LT Other	TIME WARNER CABLE INC 4 1/2% Due 9/15/2042 MS15	1,715,000	1,570,551	1,299,224
88732JAJ7	Bond LT Other	TIME WARNER CABLE INC 6.55% Due 5/1/2037 MN1	373,000	335,238	345,157
88732JAN8	Bond LT Other	TIME WARNER CABLE INC 7.3% Due 7/1/2038 JJ1 7.3%	495,000	569,897	493,604
887315BN8	Bond LT Other	TIME WARNER INC 6.63% (effective rate 5.708%),	545,000	595,625	625,514
887315BH1	Bond LT Other	TIME WARNER INC 7.57% (effective rate 6.604%),	720,000	770,555	880,705
887317AD7	Bond LT Other	TIME WARNER INC 6 1/2% Due 11/15/2036 MN15 6.5%	934,000	1,029,907	1,055,303
887317AL9	Bond LT Other	TIME WARNER INC 6 1/4% Due 3/29/2041 MS29 6.25%	682,000	778,665	757,349
92553PAU6	Bond LT Other	VIACOM INC 5.85% Due 9/1/2043 MS1 5.85% (effective	1,150,000	1,142,497	1,208,905
06849UAD7	Bond LT Other	BARRICK AUSTRALIA FINANCE 5.95% Due 10/15/2039	300,000	293,092	259,573
06849AAB5	Bond LT Other	BARRICK INTL BAN ABX 6.35% Due 10/15/2036 AO15	700,000	706,233	627,298
06849RAG7	Bond LT Other	BARRICK NA FINANCE LLC 5.7% Due 5/30/2041 MN30	155,000	154,309	133,162
055451AV0	Bond LT Other	BHP BILLITON FIN USA LTD 5% Due 9/30/2043 MS30 5%	1,250,000	1,249,717	1,270,926
21987BAK4	Bond LT Other	CODELCO INC 144A 5.63% (effective rate 6.12%),	345,000	324,591	341,136
35671DBC8	Bond LT Other	FREEMONT-MCMORAN COPPER & GOLD 5.45% Due	3,250,000	3,175,066	3,110,367
651639AP1	Bond LT Other	NEWMONT MINING CORP 4 7/8% Due 3/15/2042 MS15	625,000	622,014	462,774
767201AD8	Bond LT Other	RIO TINTO FIN USA LTD 7 1/8% Due 7/15/2028 JJ15	1,440,000	1,730,733	1,771,004
76720AAG1	Bond LT Other	RIO TINTO FIN USA PLC SR UNSECURED 4.13% (effective	875,000	763,242	769,350
84265VAE5	Bond LT Other	SOUTHERN COPPER SCCO 6 3/4% Due 4/16/2040 AO16	1,110,000	1,145,167	1,074,772
878742AZ8	Bond LT Other	TECK RESOURCES LIMITED 5.4% Due 2/1/2043 FA1 5.4%	575,000	568,749	524,484
878742AW5	Bond LT Other	TECK RESOURCES LIMITED 6 1/4% Due 7/15/2041 JJ15	1,450,000	1,445,983	1,443,374
878742AS4	Bond LT Other	TECK RESOURCES LIMITED 6% Due 8/15/2040 FA15 6%	550,000	549,012	525,728
278062AD6	Bond LT Other	EATON CORP 4% Due 11/2/2032 MN2 4% (effective rate	1,450,000	1,417,614	1,331,695
278062AE4	Bond LT Other	EATON CORP 4.15% Due 11/2/2042 MN2 4.15% (effective	475,000	473,157	421,960
369604BF9	Bond LT Other	GENERAL ELECTRIC CAP CORP 4 1/8% Due 10/9/2042 AO9	1,970,000	1,900,387	1,820,000
826200AD9	Bond LT Other	SIEMENS FINAN 144A 6.13% (effective rate 5.719%),	500,000	518,041	576,965
13063BFR8	Bond LT Other	CALIFORNIA ST 7 5/8% Due 3/1/2040 MS1 7.63%	70,000	91,248	91,551
13063BJC7	Bond LT Other	CALIFORNIA ST 7.6% Due 11/1/2040 MN1 7.6% (effective	825,000	1,131,974	1,086,880
13063A7D0	Bond LT Other	CALIFORNIA ST BUILD AMERICA 7.3% Due 10/1/2039 AO1	1,485,000	1,570,833	1,866,794
13063ASG5	Bond LT Other	CALIFORNIA ST BUILD AMERICA 7.55% Due 4/1/2039 AO1	3,465,000	3,810,117	4,481,874
167725AC4	Bond LT Other	CHICAGO IL TRANSIT AUTH SALES SERIES A 6.9%	625,000	708,142	695,850
167593AN2	Bond LT Other	CHICAGO ILL O HARE INTL ARPT BUILD AMERICA BONDS	1,650,000	1,891,244	1,821,468
16772PAQ9	Bond LT Other	CHICAGO ILL TRANSIT AUTH 6.2% Due 12/1/2040 JD1	575,000	575,000	598,592
167736YU5	Bond LT Other	CHICAGO ILL WTR REV BAB 6.742% Due 11/1/2040 MN1	600,000	600,000	659,124
231266FD4	Bond LT Other	CURATORS UNIV MO SYS FACS REV 5.96% Due 11/1/2039	1,350,000	1,350,000	1,547,154
235241LS3	Bond LT Other	DALLAS TEX AREA RAPID TRAN REV 5.999% Due	350,000	350,000	403,487
254845GQ7	Bond LT Other	DISTRICT COLUMBIA WTR & SWR 5.522% Due 10/1/2044	1,325,000	1,325,000	1,402,579
452151LF8	Bond LT Other	ILLINOIS STATE 5.1% (effective rate 6.232%), 06/01/2033	2,925,000	2,553,981	2,717,150
544495UG7	Bond LT Other	LA CALIF DEPT WTR & PWR REV 5.716% Due 7/1/2039 JJ1	420,000	420,000	458,161
544495YV7	Bond LT Other	LA CALIF DEPT WTR & PWR REV 6.574% Due 7/1/2045 JJ1	1,350,000	1,519,342	1,656,977
544435C32	Bond LT Other	LOS ANGELES CALIF DEPT ARPTS 6.582% Due 5/15/2039	790,000	790,315	900,434
574300HZ5	Bond LT Other	MARYLAND ST TRANSN AUTH 5.888% Due 7/1/2043 JJ1	675,000	711,406	759,854
59259YCA5	Bond LT Other	METROPOLITAN TRANS AUTH NY 6.548% Due 11/15/2031	250,000	253,426	285,958
59259YBZ1	Bond LT Other	METROPOLITAN TRANS AUTH NY 6.648% Due 11/15/2039	625,000	629,322	729,263
59259YBY4	Bond LT Other	METROPOLITAN TRANS AUTH NY 6.668% Due 11/15/2039	745,000	779,959	871,173
59259YDC0	Bond LT Other	METROPOLITAN TRANS AUTH NY 6.687% Due 11/15/2040	500,000	500,000	585,640
626207YF5	Bond LT Other	MUNICIPAL ELEC AUTH GA 6.637% Due 4/1/2057 AO1	1,800,000	1,782,689	1,892,052
646139W35	Bond LT Other	NEW JERSEY ST TPK AUTH TRK REV 7.414% Due 1/1/2040	2,515,000	3,077,353	3,311,375
646136XR7	Bond LT Other	NEW JERSEY ST TRANSN TR FD AUT 6.561% Due	1,500,000	1,626,439	1,761,900
64971M5L2	Bond LT Other	NEW YORK N Y CITY TRANSITIONAL 5.572% Due	500,000	495,296	549,260
64966HYV6	Bond LT Other	NEW YORK NY BUILD AMERICA BOND 5.846% Due	750,000	750,000	819,818
64972FT30	Bond LT Other	NEW YORK NY CITY MUN WTR FIN 5.724% Due 6/15/2042	1,050,000	1,073,614	1,170,005
64972FY34	Bond LT Other	NEW YORK NY CITY MUN WTR FIN 5.882% Due 6/15/2044	850,000	850,000	969,459
649902E22	Bond LT Other	NEW YORK STATE DORM AUTH 5.289% Due 3/15/2033	620,000	620,000	661,038
73358WJA3	Bond LT Other	PORT AUTH NY & NJ 4.458% Due 10/1/2062 AO1 4.46%	2,400,000	2,400,000	2,044,512
759136QP2	Bond LT Other	REGIONAL TRANSN DIST COLO 5.844% Due 11/1/2050	760,000	760,000	874,426
786005PN2	Bond LT Other	SACRAMENTO CALIF MIN UTIL 6.156% Due 5/15/2036	1,125,000	1,140,341	1,197,630
80168NEP0	Bond LT Other	SANTA CLARA VY CALIF TRANS AUT 5.876% Due 4/1/2032	775,000	775,000	847,199
913366EP1	Bond LT Other	UNIVERSITY CALIF REGTS MED CTR 6.548% Due	1,020,000	1,028,672	1,189,728
91412GDZ5	Bond LT Other	UNIVERSITY CALIF REV 5.946% Due 5/15/2045 MN15	600,000	600,000	662,436
91412F7Y7	Bond LT Other	UNIVERSITY CALIF REV 5.77% Due 5/15/2043 MN15	900,000	899,422	991,809
914440LJ9	Bond LT Other	UNIVERSITY MASS BLDG AUTH PRO 5.45% Due 11/1/2040	1,375,000	1,363,306	1,456,771
032479AD9	Bond LT Other	ANADARKO FINANCE CO 7 1/2% Due 5/1/2031 MN1 7.5%	725,000	928,087	881,462
032511AY3	Bond LT Other	ANADARKO PETROLEUM CORP SR UNSECURED 6.45%	1,739,000	1,666,087	1,952,784
037411BC8	Bond LT Other	APACHE CORP 4 1/4% Due 1/15/2044 JJ15 4.25%	775,000	768,484	696,778
136385AG6	Bond LT Other	CANADIAN NATL RESOURCES 5.85% Due 2/1/2035 FA1	240,000	287,485	254,580

SecurityID	Security Type	Security	Par/Shares	Cost	Current Market Value
136385AL5	Bond LT Other	CANADIAN NATL RESOURCES 6 1/4% Due 3/15/2038	950,000	1,088,808	1,064,504
15135UAK5	Bond LT Other	CENOVUS ENERGY 5.2% Due 9/15/2043 MS15 5.2%	1,350,000	1,344,569	1,338,752
15135UAF6	Bond LT Other	CENOVUS ENERGY 6 3/4% Due 11/15/2039 MN15 6.75%	350,000	360,719	410,243
208251AE8	Bond LT Other	CONOCO INC 6.95% Due 4/15/2029 AO15 6.95%	2,236,000	2,476,655	2,829,383
25179MAN3	Bond LT Other	DEVON ENERGY CORP 4 3/4% Due 5/15/2042 MN15	975,000	935,916	904,127
292505AK0	Bond LT Other	ENCANA CORP 5.15% Due 11/15/2041 MN15 5.15%	850,000	818,914	796,876
565849AE6	Bond LT Other	MARATHON OIL CORP 6.6% Due 10/1/2037 AO1 6.6%	720,000	805,603	862,605
56585AAF9	Bond LT Other	MARATHON PETROLEUM CORP 6 1/2% Due 3/1/2041	1,107,000	1,300,500	1,261,660
65334HAG7	Bond LT Other	NEXEN INC 6.4% (effective rate 5.551%), 05/15/2037	725,000	804,989	825,278
65334HAJ1	Bond LT Other	NEXEN INC 7 1/2% Due 7/30/2039 JJ30 7.5% (effective	1,715,000	1,855,240	2,187,069
655044AG0	Bond LT Other	NOBLE ENERGY INC 5 1/4% Due 11/15/2043 MN15 5.25%	1,825,000	1,815,398	1,823,509
65504LAK3	Bond LT Other	NOBLE HOLDING INTL LTD 5 1/4% Due 3/15/2042 MS15	750,000	763,390	719,612
656531AJ9	Bond LT Other	NORSK HYDRO ASA 7.15% Due 1/15/2029 JJ15 7.15%	650,000	740,128	834,631
71645WAS0	Bond LT Other	PETROBRAS INTL FINANCE 6 3/4% Due 1/27/2041 JJ27	375,000	391,115	348,912
71645WAQ4	Bond LT Other	PETROBRAS INTL FINANCE 6 7/8% Due 1/20/2040 JJ20	1,323,000	1,401,221	1,251,222
71654QBG6	Bond LT Other	PETROLEOS MEXICANOS 3 1/2% Due 1/30/2023 JJ30	1,440,000	1,436,306	1,319,400
71654QBH4	Bond LT Other	PETROLEOS MEXICANOS 4 7/8% Due 1/18/2024 JJ18	875,000	870,588	875,000
71654QBE1	Bond LT Other	PETROLEOS MEXICANOS 5 1/2% Due 6/27/2044 JD27	2,525,000	2,262,108	2,304,063
71654QAZ5	Bond LT Other	PETROLEOS MEXICANOS 6 1/2% Due 6/2/2041 JD2 6.5%	995,000	988,004	1,039,775
718546AH7	Bond LT Other	PHILLIPS 66 5 7/8% Due 5/1/2042 MN1 5.88% (effective	1,425,000	1,451,668	1,545,478
779382AQ3	Bond LT Other	ROWAN COS INC 5.4% Due 12/1/2042 JD1 5.4% (effective	750,000	746,808	693,853
822582AD4	Bond LT Other	SHELL INTERNATIONAL FIN 6 3/8% Due 12/15/2038 JD15	1,446,000	1,570,812	1,795,916
85771PAQ5	Bond LT Other	STATOIL ASA 4.8% Due 11/8/2043 MN8 4.8% (effective	1,425,000	1,417,749	1,439,665
893830AT6	Bond LT Other	TRANSOCEAN INC SR UNSECURED 6.8% (effective rate	2,525,000	2,698,296	2,810,358
91913YAL4	Bond LT Other	VALERO ENERGY CORP 6.63% (effective rate 6.03%),	1,503,000	1,608,176	1,714,523
057224AZ0	Bond LT Other	BAKER HUGHES INC 5 1/8% Due 9/15/2040 MS15 5.13%	850,000	846,499	899,898
406216BE0	Bond LT Other	HALLIBURTON COMPANY 4 3/4% Due 8/1/2043 FA1	775,000	773,380	761,087
406216AY7	Bond LT Other	HALLIBURTON COMPANY 7.45% Due 9/15/2039 MS15	800,000	855,316	1,076,739
637071AK7	Bond LT Other	NATIONAL OILWELL VARCO INC 3.95% Due 12/1/2042 JD1	700,000	666,353	617,949
806854AH8	Bond LT Other	SCHLUMBERGER INVESTMENT SR UNSECURED 3.65%	525,000	523,215	520,429
94707VAD2	Bond LT Other	WEATHERFORD INTL LTD 5.95% Due 4/15/2042 AO15	525,000	521,318	526,019
94707VAB6	Bond LT Other	WEATHERFORD INTL LTD 6 3/4% Due 9/15/2040 MS15	350,000	368,663	378,544
00287YAM1	Bond LT Other	ABBVIE INC 4.4% Due 11/6/2042 MN6 4.4% (effective	3,100,000	2,998,387	2,891,289
110122AC2	Bond LT Other	BRISTOL MYERS SQUIBB 6.88% (effective rate 6.4%),	75,000	80,532	93,630
110122AX6	Bond LT Other	BRISTOL MYERS SQUIBB 4 1/2% Due 3/1/2044 MS1 4.5%	725,000	718,379	694,435
377372AE7	Bond LT Other	GLAXOSMITHKLINE CAP INC 6 3/8% Due 5/15/2038 MN15	1,900,000	1,978,769	2,325,503
478160AJ3	Bond LT Other	JOHNSON & JOHNSON 6.95% Due 9/1/2029 MS1 6.95%	425,000	529,831	558,404
628530BC0	Bond LT Other	MYLAN INC 5.4% Due 11/29/2043 MN29 5.4% (effective	1,025,000	1,028,525	1,033,274
714294AG0	Bond LT Other	PERRIGO CO LTD 5.3% Due 11/15/2043 MN15 5.3%	350,000	348,515	343,541
717081CY7	Bond LT Other	PFIZER INC 7.2% Due 3/15/2039 MS15 7.2% (effective	1,150,000	1,329,712	1,545,723
806605AH4	Bond LT Other	SCHERING PLOUGH CORP 6.55% Due 9/15/2037 MS15	675,000	682,235	841,638
88165FAG7	Bond LT Other	TEVA PHARMACEUT FIN BV 2.95% Due 12/18/2022 JD18	1,800,000	1,796,745	1,629,670
88163VAD1	Bond LT Other	TEVA PHARMACEUTICAL FINANCE LL 6.15% (effective	730,000	726,289	799,595
942683AH6	Bond LT Other	WATSON PHARMACEUTICALS INC 4 5/8% Due 10/1/2042	550,000	499,470	500,390
983024AN0	Bond LT Other	WYETH 5.95% (effective rate 5.316%), 04/01/2037	1,250,000	1,354,938	1,448,994
983024AG5	Bond LT Other	WYETH 6 1/2% Due 2/1/2034 FA1 6.5% (effective rate	900,000	1,039,039	1,101,691
118230AM3	Bond LT Other	BUCKEYE PARTNERS SR UNSECURED 5.85% (effective rate	700,000	690,025	690,709
283695BP8	Bond LT Other	EL PASO NAT GAS 5.95% Due 4/15/2017 AO15 5.95%	1,520,000	1,527,978	1,690,033
283695BK9	Bond LT Other	EL PASO NAT GAS 8 3/8% Due 6/15/2032 JD15 8.38%	450,000	566,272	577,480
28370TAF6	Bond LT Other	EL PASO PIPELINE PART OP 4.7% Due 11/1/2042 MN1	650,000	647,114	556,451
28370TAD1	Bond LT Other	EL PASO PIPELINE PART OP 7 1/2% Due 11/15/2040 MN15	725,000	907,904	869,713
29273RAT6	Bond LT Other	ENERGY TRANSFER PARTNERS 5.15% Due 2/1/2043 FA1	975,000	923,417	890,880
29273RAZ2	Bond LT Other	ENERGY TRANSFER PARTNERS 5.95% Due 10/1/2043 AO1	1,500,000	1,479,598	1,521,771
29273RAR0	Bond LT Other	ENERGY TRANSFER PARTNERS 6 1/2% Due 2/1/2042 FA1	185,000	184,347	198,829
29273RAP4	Bond LT Other	ENERGY TRANSFER PARTNERS 6.05% Due 6/1/2041 JD1	1,300,000	1,296,806	1,332,536
29379VBA0	Bond LT Other	ENTERPRISE PRODUCTS OPER 4.85% Due 3/15/2044 MS15	1,375,000	1,329,563	1,293,051
29379VAW3	Bond LT Other	ENTERPRISE PRODUCTS OPER 4.85% Due 8/15/2042 FA15	850,000	846,171	800,502
29379VAQ6	Bond LT Other	ENTERPRISE PRODUCTS OPER 6.45% Due 9/1/2040 MS1	1,040,000	1,091,306	1,197,349
29379VAM5	Bond LT Other	ENTERPRISE PRODUCTS OPER 7.55% Due 4/15/2038 AO15	1,455,000	1,512,554	1,839,260
293791AW9	Bond LT Other	ENTERPRISE PRODUCTS OPER SERIES B 7.03% (effective	925,000	1,024,384	1,022,125
494550BN5	Bond LT Other	KINDER MORGAN ENERGY 5% Due 8/15/2042 FA15 5% (effective rate 5.045%), 08/15/2042	650,000	645,560	600,314
494550BD7	Bond LT Other	KINDER MORGAN ENERGY 6 1/2% Due 9/1/2039 MS1	551,000	570,675	604,077
494550BH8	Bond LT Other	KINDER MORGAN ENERGY 6 3/8% Due 3/1/2041 MS1	875,000	873,553	943,946
494550AW6	Bond LT Other	KINDER MORGAN ENERGY 6.95% Due 1/15/2038 JJ15	1,500,000	1,422,215	1,723,197
68268NAC7	Bond LT Other	ONEOK PARTNERS LP 6.65% (effective rate 6.332%), 10/01/2036	600,000	622,756	660,284
68268NAD5	Bond LT Other	ONEOK PARTNERS LP 6.85% Due 10/15/2037 AO15 6.85% (effective rate 6.394%), 10/15/2037	375,000	395,713	426,743
72650RBC5	Bond LT Other	PLAINS ALL AMER 4.3% Due 1/31/2043 JJ31 4.3% (effective rate 4.304%), 01/31/2043	750,000	749,484	649,862
86765BAM1	Bond LT Other	SUNOCO LOGISTICS PARTNER 4.95% Due 1/15/2043 JJ15	810,000	804,425	720,595
880451AT6	Bond LT Other	TENNESSEE GAS PIPELINE 7 1/2% Due 4/1/2017 AO1	450,000	476,958	523,711
880451AV1	Bond LT Other	TENNESSEE GAS PIPELINE 7% Due 10/15/2028 AO15 7% (effective rate 4.898%), 10/15/2028	760,000	926,629	894,998

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880451AS8	Bond LT Other	TENNESSEE GAS PIPELINE 7% Due 3/15/2027 MS15 7% (effective rate 4.712%), 03/15/2027	265,000	324,086	311,351
880451AY5	Bond LT Other	TENNESSEE GAS PIPELINE 8% Due 2/1/2016 FA1 8% (effective rate 5.377%), 02/01/2016	650,000	683,136	735,177
89352HAL3	Bond LT Other	TRANS CANADA PIPELINES 5% Due 10/16/2043 AO16 5% (effective rate 5.052%), 10/16/2043	2,330,000	2,311,187	2,296,085
969457BB5	Bond LT Other	WILLIAMS COS IN 7 1/2% Due 1/15/2031 JJ15 7.5% (effective rate 6.599%), 01/15/2031	247,000	269,558	261,070
969457BD1	Bond LT Other	WILLIAMS COS IN 7 3/4% Due 6/15/2031 JD15 7.75% (effective rate 6.599%), 06/15/2031	247,000	276,198	264,839
969457BM1	Bond LT Other	WILLIAMS COS IN 8 3/4% Due 3/15/2032 MS15 8.75% (effective rate 6.054%), 03/15/2032	588,000	761,350	686,498
96950FAF1	Bond LT Other	WILLIAMS PARTNER 6.3% Due 4/15/2040 AO15 6.3% (effective rate 5.685%), 04/15/2040	1,300,000	1,407,906	1,397,127
96950FAK0	Bond LT Other	WILLIAMS PARTNERS LP 5.8% Due 11/15/2043 MN15 5.8% (effective rate 5.847%), 11/15/2043	1,500,000	1,489,982	1,531,097
03027XAA8	Bond LT Other	AMERICAN TOWER CORP 4.7% Due 3/15/2022 MS15 4.7% (effective rate 4.724%), 03/15/2022	1,500,000	1,497,476	1,499,319
03027XAD2	Bond LT Other	AMERICAN TOWER CORP 5% Due 2/15/2024 FA15 5% (effective rate 4.769%), 02/15/2024	500,000	509,162	503,697
029912BC5	Bond LT Other	AMERICAN TOWER CORP-CL A 5.05% Due 9/1/2020 MS1 5.05% (effective rate 5.183%), 09/01/2020	1,300,000	1,290,264	1,374,716
40414LAE9	Bond LT Other	HCP INC 6 3/4% Due 2/1/2041 FA1 6.75% (effective rate 6.833%), 02/01/2041	675,000	668,078	798,979
126650BR0	Bond LT Other	CVS CAREMARK CORP 6 1/8% Due 9/15/2039 MS15 6.13% (effective rate 5.398%), 09/15/2039	575,000	632,690	652,118
314275AC2	Bond LT Other	FEDERATED RETAIL HOLDING 6 3/8% Due 3/15/2037 MS15 6.38% (effective rate 5.224%), 03/15/2037	525,000	605,664	585,866
437076AS1	Bond LT Other	HOME DEPOT INC 5.88% (effective rate 5.762%), 12/16/2036	480,000	486,847	553,871
437076BD3	Bond LT Other	HOME DEPOT INC 4 7/8% Due 2/15/2044 FA15 4.88% (effective rate 4.866%), 02/15/2044	1,260,000	1,261,556	1,275,838
437076BA9	Bond LT Other	HOME DEPOT INC 4.2% Due 4/1/2043 AO1 4.2% (effective rate 4.225%), 04/01/2043	800,000	796,619	729,038
548661CR6	Bond LT Other	LOWE'S COMPANIES INC 5.8% Due 4/15/2040 AO15 5.8% (effective rate 4.817%), 04/15/2040	1,100,000	1,258,591	1,235,693
747262AH6	Bond LT Other	QVC INC 5 1/8% Due 7/2/2022 JJ2 5.13% (effective rate 5.125%), 07/02/2022	875,000	875,000	865,469
747262AM5	Bond LT Other	QVC INC 5.95% Due 3/15/2043 MS15 5.95% (effective rate 6.103%), 03/15/2043	1,275,000	1,248,109	1,156,744
87612EAK2	Bond LT Other	TARGET CORP 6.35% Due 11/1/2032 MN1 6.35% (effective rate 4.321%), 11/01/2032	1,350,000	1,700,435	1,580,569
87612EAU0	Bond LT Other	TARGET CORP 7% Due 1/15/2038 JJ15 7% (effective rate 7.185%), 01/15/2038	547,000	535,470	686,040
931142CB7	Bond LT Other	WAL-MART STORES 5.25% (effective rate 4.72%), 09/01/2035	1,050,000	1,124,921	1,140,650
931142CK7	Bond LT Other	WAL-MART STORES 6.5% (effective rate 5.343%), 08/15/2037	2,317,000	2,674,207	2,898,405
931142CM3	Bond LT Other	WAL-MART STORES 6.2% Due 4/15/2038 AO15 6.2% (effective rate 5.468%), 04/15/2038	2,218,000	2,434,475	2,665,701
68389XAM7	Bond LT Other	ORACLE CORP 5 3/8% Due 7/15/2040 JJ15 5.38% (effective rate 5.352%), 07/15/2040	1,958,000	1,963,733	2,090,721
68389XAH8	Bond LT Other	ORACLE CORP 6 1/8% Due 7/8/2039 JJ8 6.13% (effective rate 5.294%), 07/08/2039	945,000	1,054,228	1,101,103
105756BR0	Bond LT Other	BRAZIL REPUBLIC OF 5 5/8% Due 1/7/2041 JJ7 5.63% (effective rate 4.783%), 01/07/2041	2,410,000	2,711,618	2,337,700
105756BK5	Bond LT Other	BRAZIL REPUBLIC OF SR UNSECURED 7.13% (effective rate 6.346%), 01/20/2037	2,571,000	2,811,389	2,943,795
195325BQ7	Bond LT Other	COLOMBIA REPUBLIC OF 4% Due 2/26/2024 FA26 4% (effective rate 4.168%), 02/26/2024	1,150,000	1,134,114	1,108,600
195325BM6	Bond LT Other	COLOMBIA REPUBLIC OF 6 1/8% Due 1/18/2041 JJ18 6.13% (effective rate 4.581%), 01/18/2041	1,101,000	1,362,989	1,178,070
465410AH1	Bond LT Other	ITALY REPUBLIC OF 6 7/8% Due 9/27/2023 MS27 6.88% (effective rate 6.976%), 09/27/2023	1,375,000	1,365,107	1,629,903
715638BM3	Bond LT Other	PERU REPUBLIC OF 5 5/8% Due 11/18/2050 MN18 5.63% (effective rate 6.21%), 11/18/2050	1,645,000	1,505,859	1,645,000
718286BB2	Bond LT Other	PHILIPPINES REPUBLIC OF 7 3/4% Due 1/14/2031 JJ14 7.75% (effective rate 4.646%), 01/14/2031	650,000	885,686	855,563
760942AZ5	Bond LT Other	REPUBLICA ORIENT URUGUAY 4 1/2% Due 8/14/2024 FA14 4.5% (effective rate 4.521%), 08/14/2024	626,000	624,958	626,000
836205AR5	Bond LT Other	SOUTH AFRICA REPUBLIC OF UNSECURED 5.88% (effective rate 5.189%), 09/16/2025	1,600,000	1,695,333	1,664,000
900123CB4	Bond LT Other	TURKEY REPUBLIC OF UNSECURED 4.88% (effective rate 5.28%), 04/16/2043	3,150,000	2,957,728	2,411,325
91086QAZ1	Bond LT Other	UNITED MEXICAN STATES 5 3/4% Due 10/12/2110 AO12 5.75% (effective rate 4.992%), 10/12/2110	4,170,000	4,794,978	3,857,250
91086QBB3	Bond LT Other	UNITED MEXICAN STATES SR UNSECURED 4.75% (effective rate 5.158%), 03/08/2044	8,468,000	7,931,196	7,631,785

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020039AJ2	Bond LT Other	ALLTEL CORP 6.8% Due 5/1/2029 MN1 6.8% (effective rate 5.821%), 05/01/2029	1,400,000	1,537,627	1,619,191
02364WBE4	Bond LT Other	AMERICA MOVIL SAB DE CV 4 3/8% Due 7/16/2042 JJ16 4.38% (effective rate 4.955%), 07/16/2042	1,525,000	1,386,214	1,266,984
02364WAP0	Bond LT Other	AMERICA MOVIL SAB DE CV 6 1/8% Due 11/15/2037 MN15 6.13% (effective rate 6.47%), 11/15/2037	900,000	862,168	950,104
02364WAW5	Bond LT Other	AMERICA MOVIL SAB DE CV 6 1/8% Due 3/30/2040 MS30 6.13% (effective rate 5.502%), 03/30/2040	740,000	803,555	783,006
00206RAG7	Bond LT Other	AT&T INC 6.3% (effective rate 6.332%), 01/15/2038	705,000	702,206	779,201
00206RBH4	Bond LT Other	AT&T INC 4.3% Due 12/15/2042 JD15 4.3% (effective rate 3.157%), 12/15/2042	50,000	60,789	42,412
04650NAB0	Bond LT Other	AT&T INC 5.35% Due 9/1/2040 MS1 5.35% (effective rate 4.149%), 09/01/2040	1,245,000	1,484,116	1,231,843
00206RBA9	Bond LT Other	AT&T INC 5.55% Due 8/15/2041 FA15 5.55% (effective rate 0%), 08/15/2041	-	-	-
00206RAD4	Bond LT Other	AT&T INC 6 1/2% Due 9/1/2037 MS1 6.5% (effective rate 5.909%), 09/01/2037	3,133,000	3,367,056	3,524,418
00206RAS1	Bond LT Other	AT&T INC 6.55% Due 2/15/2039 FA15 6.55% (effective rate 6.667%), 02/15/2039	1,905,000	1,874,937	2,162,745
17275RAF9	Bond LT Other	CISCO SYSTEMS INC SR UNSECURED 5.5% (effective rate 5.679%), 01/15/2040	700,000	683,053	740,623
22822RAR1	Bond LT Other	CROWN CASTLE TOWERS LLC 144A 6.11% (effective rate 5.806%), 01/15/2020	1,925,000	1,956,813	2,158,562
25156PAC7	Bond LT Other	DEUTSCHE TELEKOM INT FIN 8.75% (effective rate 7.263%), 06/15/2030	1,210,000	1,381,027	1,707,047
35177PAL1	Bond LT Other	FRANCE TELECOM 9% (effective rate 5.839%), 03/01/2031	895,000	1,190,859	1,235,703
35177PAX5	Bond LT Other	FRANCE TELECOM 5 3/8% Due 1/13/2042 JJ13 5.38% (effective rate 5.243%), 01/13/2042	250,000	254,830	251,083
362320BA0	Bond LT Other	GTE CORPORATION 6.94% (effective rate 6.039%), 04/15/2028	75,000	81,398	85,135
620076BB4	Bond LT Other	MOTOROLA SOLUTIONS INC 3 3/4% Due 5/15/2022 MN15 3.75% (effective rate 3.869%), 05/15/2022	1,000,000	991,525	968,095
775109AL5	Bond LT Other	ROGERS COMMUNICATIONS 7 1/2% Due 8/15/2038 FA15 7.5% (effective rate 7.003%), 08/15/2038	905,000	957,326	1,140,995
78413HAB5	Bond LT Other	SES 144A 5.3% (effective rate 5.353%), 04/04/2043	725,000	719,290	679,497
87938WAC7	Bond LT Other	TELEFONICA EMISIONES SAU 7.05% (effective rate 6.075%), 06/20/2036	1,180,000	1,318,922	1,300,761
92344GAX4	Bond LT Other	VERIZON COMMUNICATIONS 5.85% (effective rate 5.437%), 09/15/2035	825,000	868,031	875,875
92344GAM8	Bond LT Other	VERIZON COMMUNICATIONS 7 3/4% Due 12/1/2030 JD1 7.75% (effective rate 5.775%), 12/01/2030	1,550,000	1,877,412	1,979,728
92343VBG8	Bond LT Other	VERIZON COMMUNICATIONS SR UNSECURED 3.85% (effective rate 4.259%), 11/01/2042	4,160,000	3,865,838	3,397,905
92343VBS2	Bond LT Other	VERIZON COMMUNICATIONS SR UNSECURED 6.4% (effective rate 6.219%), 09/15/2033	4,575,000	4,664,961	5,261,804
92343VBT0	Bond LT Other	VERIZON COMMUNICATIONS SR UNSECURED 6.55% (effective rate 6.559%), 09/15/2043	6,625,000	6,616,417	7,750,978
92857WAQ3	Bond LT Other	VODAFONE GROUP PLC 6.15% Due 2/27/2037 FA27 6.15% (effective rate 6.182%), 02/27/2037	751,000	747,985	813,909
12189LAN1	Bond LT Other	BURLINGTN NORTH SANTA FE 4.45% Due 3/15/2043 MS15 4.45% (effective rate 4.451%), 03/15/2043	1,800,000	1,799,598	1,632,080
12189QAB6	Bond LT Other	BURLINGTON NORTHERN SANTA FE 6.53% (effective rate 6.521%), 07/15/2037	1,405,000	1,406,453	1,609,964
126408GY3	Bond LT Other	C S X CORP 4.1% Due 3/15/2044 MS15 4.1% (effective rate 5.017%), 03/15/2044	1,500,000	1,287,121	1,271,103
126408GH0	Bond LT Other	C S X CORP 6% Due 10/1/2036 AO1 6% (effective rate 5.779%), 10/01/2036	550,000	565,221	602,418
13645RAQ7	Bond LT Other	CANADIAN PACIFIC RR CO 5 3/4% Due 1/15/2042 JJ15 5.75% (effective rate 5.922%), 01/15/2042	1,125,000	1,098,654	1,209,673
485188AK2	Bond LT Other	KANSAS CITY SOUTHERN RY 144A 4.3% (effective rate 4.355%), 05/15/2043	800,000	792,712	698,139
655844BD9	Bond LT Other	NORFOLK SOUTHERN CORP 6% Due 5/23/2111 MN23 6% (effective rate 6%), 05/23/2111	1,550,000	1,550,000	1,641,185
907818DS4	Bond LT Other	UNION PACIFIC CORP 4.821% Due 2/1/2044 FA1 4.82% (effective rate 3.657%), 02/01/2044	800,000	968,967	774,813
13063B3X8	Bond LT Other	CALIFORNIA ST 5% Due 4/1/2043 AO1 5% (effective rate 5.07%), 04/01/2043	350,000	346,252	353,847
13068LAU9	Bond LT Other	CALIFORNIA ST PUBLIC WKS BRD L SERIES G 5% (effective rate 5.021%), 11/01/2037	225,000	224,363	223,745
160070DH8	Bond LT Other	CHARLESTON CNTY SC ARPT DIST A SERIES B 5% (effective rate 5.214%), 07/01/2043	350,000	338,937	348,926
20774UW50	Bond LT Other	CONNECTICUT ST HLTH & EDUCNTL 5% Due 7/1/2040 JJ1 5% (effective rate 4.886%), 07/01/2040	250,000	254,058	253,453
20774UU29	Bond LT Other	CONNECTICUT ST HLTH & EDUCNTL SERIES A-2 5% (effective rate 3.98%), 07/01/2040	325,000	338,533	344,383
20774UPP4	Bond LT Other	CONNECTICUT ST HLTH & EDUCNTL SERIES Z-1 5% (effective rate 3.9%), 07/01/2042	325,000	333,436	335,803

SecurityID	Security Type	Security	Par/Shares	Cost	Current Market Value
235036F88	Bond LT Other	DALLAS FORT WORTH TX INTERNATI SERIES A 5% (effective rate 5.412%), 11/01/2043	225,000	211,719	204,129
235036XM7	Bond LT Other	DALLAS FORT WORTH TX INTERNATI SERIES D 5% (effective rate 5.767%), 11/01/2042	425,000	380,363	388,369
250375DV1	Bond LT Other	DESERT CMNT CLG DIST CA 5% Due 8/1/2037 FA1 5% (effective rate 5.052%), 08/01/2037	345,000	342,624	352,918
59333PND6	Bond LT Other	MIAMI DADE CNTY FL AVIATION RE SERIES A 5% (effective rate 5.33%), 10/01/2040	325,000	309,778	305,815
61075THH4	Bond LT Other	MONROE CNTY NY INDL DEV CORP R SERIES A 5% (effective rate 4.932%), 07/01/2033	350,000	351,788	365,036
6459182D4	Bond LT Other	NEW JERSEY ST ECON DEV AUTH RE 5 3/8% Due 1/1/2043 JJ1 5.38% (effective rate 5.435%), 01/01/2043	300,000	297,563	290,376
646136J69	Bond LT Other	NEW JERSEY ST TRANSN TR FD AUT SERIES AA 5% (effective rate 4.56%), 06/15/2033	525,000	541,051	538,802
64972F3C8	Bond LT Other	NEW YORK NY CITY MUN WTR FIN SERIES GG 5% (effective rate 5%), 06/15/2043	350,000	350,000	356,528
695802NA2	Bond LT Other	PAJARO VLY CA UNIF SCH DIST SERIES A 5% (effective rate 5.067%), 08/01/2043	570,000	564,336	576,031
837151JG5	Bond LT Other	SOUTH CAROLINA ST PUB SVC SERIES E 5% (effective rate 5.05%), 12/01/2048	300,000	297,533	294,159
837151JH3	Bond LT Other	SOUTH CAROLINA ST PUB SVC SERIES E 5.5% (effective rate 5.374%), 12/01/2053	325,000	331,522	329,189
928104LK2	Bond LT Other	VIRGINIA ST SMALL BUSINESS FIN 5 1/2% Due 1/1/2042 JJ1 5.5% (effective rate 5.624%), 01/01/2042	325,000	319,529	312,884
951254BD2	Bond LT Other	W BASIN CA MUNI WTR DIST REVEN 5% Due 8/1/2036 FA1 5% (effective rate 4.975%), 08/01/2036	500,000	501,578	512,325
46625HHA1	Bond LT Other	JP MORGAN CHASE Adj % Due Perpetual AO30	1,900,000	1,991,406	2,094,750
48123KAA4	Bond LT Other	JPM CHASE CAPITAL XXI	825,000	702,077	610,500
749770AQ6	Bond LT Other	RABOBANK NEDERLAND 144A	650,000	650,000	860,438
85748DAA7	Bond LT Other	STATE STREET CAP STATE STREET CAP TR IV	1,325,000	860,797	1,001,038
98877CAA5	Bond LT Other	ZFS FINANCE USA TRUST V 144A	575,000	568,734	610,938
020002AV3	Bond LT Other	ALLSTATE CORP	415,000	397,771	433,675
171232AP6	Bond LT Other	CHUBB CORP	850,000	837,545	920,125
534187AU3	Bond LT Other	LINCOLN NATIONAL CORP	575,000	539,518	570,688
59156RAP3	Bond LT Other	METLIFE INC	1,960,000	1,911,701	2,013,900
59156RAE8	Bond LT Other	METLIFE INC 6 1/2% Due 12/15/2032 JD15	1,073,000	1,136,780	1,276,690
98876YAA8	Bond LT Other	ZFS FINANCE USA TRUST II 144A	440,000	444,091	469,700
BR5FK9T87	INTEREST RATE SWAPS	Interest Rate Swap With CREDIT SUISSE FB FIN BV 0.23% (effective rate 0%), 08/29/2014	9,630,000	-	(10,109)
BR5FK9T87	INTEREST RATE SWAPS	Interest Rate Swap With CREDIT SUISSE FB FIN BV 0.44% (effective rate 0%), 08/29/2014	(9,630,000)	-	-
BR5JJ0S32	INTEREST RATE SWAPS	Interest Rate Swap With CREDIT SUISSE FIRST BOSTO 0.23% (effective rate 0%), 06/07/2015	3,600,000	-	(4,944)
BR5JJ0S32	INTEREST RATE SWAPS	Interest Rate Swap With CREDIT SUISSE FIRST BOSTO 0.46% (effective rate 0%), 06/07/2015	(3,600,000)	-	-
BR5L17VL7	INTEREST RATE SWAPS	Interest Rate Swap With CREDIT SUISSE GROUP 0.24% (effective rate 0%), 10/28/2018	3,900,000	-	48,044
BR5L17VL7	INTEREST RATE SWAPS	Interest Rate Swap With CREDIT SUISSE GROUP 1.45% (effective rate 0%), 10/28/2018	(3,900,000)	-	-
BR5L8T8N4	INTEREST RATE SWAPS	Interest Rate Swap With CREDIT SUISSE USA INC 0.23% (effective rate 0%), 11/18/2023	3,000,000	-	72,367
BR5L8T8N4	INTEREST RATE SWAPS	Interest Rate Swap With CREDIT SUISSE USA INC 2.79% (effective rate 0%), 11/18/2023	(3,000,000)	-	-
BR5SH8VHM6	INTEREST RATE SWAPS	Interest Rate Swap With GOLDMAN SACHS 0.23% (effective rate 0%), 02/08/2015	7,900,000	-	(7,495)
BR5SH8VHM6	INTEREST RATE SWAPS	Interest Rate Swap With GOLDMAN SACHS 0.41% (effective rate 0%), 02/08/2015	(7,900,000)	-	-
BR5L3CS12	Options - Owned	SWAPTION 2.8475% Due 4/30/2014 0% (effective rate 0%), 04/30/2014	5,600,000	115,920	198,093
BR5L3CSU8	Options - Owned	SWAPTION 2.8475% Due 4/30/2014 0% (effective rate 0%), 04/30/2014	5,600,000	115,920	27,523
BR5JW4GV0	Options - Owned	SWAPTION 3 1/4% Due 7/11/2014 0% (effective rate 0%), 07/11/2014	2,300,000	61,065	8,565
BR5K39VE9	Options - Owned	SWAPTION 3 1/4% Due 8/1/2014 0% (effective rate 0%), 08/01/2014	2,300,000	53,705	10,294
BR5K5XMA7	Options - Owned	SWAPTION 3.83% Due 10/3/2014 0% (effective rate 0%), 10/03/2014	3,700,000	228,383	248,145
BR5K5XMD1	Options - Owned	SWAPTION 3.83% Due 10/3/2014 0% (effective rate 0%), 10/03/2014	3,700,000	228,383	120,852
BR5DXQSS7	Options - Owned	SWAPTION 4 1/2% Due 2/2/2017 0% (effective rate 0%), 02/02/2017	4,500,000	173,588	224,377
BR5K5BBR5	Options - Owned	SWAPTION 4 1/2% Due 8/7/2018 0% (effective rate 0%), 08/07/2018	57,200,000	1,904,760	2,099,011
BR5DXQS99	Options - Written	SWAPTION 6% Due 2/2/2017 0% (effective rate 0%), 02/02/2017	(9,000,000)	(175,500)	(156,418)

<u>SecurityID</u>	<u>Security Type</u>	<u>Security</u>	<u>Par/Shares</u>	<u>Cost</u>	<u>Current Market Value</u>
BRSK5BBV6	Options - Written	SWAPTION 6% Due 8/7/2018 0% (effective rate 0%), 08/07/2018	(114,400,000)	(1,798,940)	(1,952,591)
BRSF7XS80	Credit Default Swap	Credit Default Swap With CREDIT SUISSE 1.00% (NORTHROP GRUMMAN), 09/20/2017	1,355,000		(43,096)
BRSF7XSR8	Credit Default Swap	Credit Default Swap With CREDIT SUISSE 1.00% (RAYTHEON), 09/20/17	1,355,000		(43,236)
BRSF7XSU1	Credit Default Swap	Credit Default Swap With CREDIT SUISSE 1.00% (LOCKHEED MARTIN), 09/20/17	1,610,000		(48,864)
BRSF7XT48	Credit Default Swap	Credit Default Swap With CREDIT SUISSE 1.00% (GENERAL DYNAMICS CORP), 09/20/2017	1,610,000		(49,867)
949746556	Preferred Stock	WELLS FARGO CO 0% (effective rate 0%),	77,675	1,896,250	1,830,800
29364W504	Preferred Stock	ENTERGY LOUISIANA LLC 0% (effective rate 0%),	20,000	440,000	432,000
83499Z9M0	Short Term - Mutual Fund	SSGA PRIME MONEY MARKET FUND	14,244,415	14,244,415	14,244,415
Total General Investments				490,305,314	510,338,342

Retirement Plan for Employees of Aetna Inc.
Separate Account 21 Invested Assets
December 31, 2013
EIN 23-2229683/Plan #003

Attachment 4

<u>SecurityID</u>	<u>Security Type</u>	<u>Security</u>	<u>Shares</u>	<u>Cost</u>	<u>Current Market Value</u>
G0083B108	Common Stock-Unaffil	ACTAVIS INC	14,403	1,319,128	2,419,704
G0176J109	Common Stock-Unaffil	ALLEGION PLC	0	14	15
G27823106	Common Stock-Unaffil	DELPHI AUTOMOTIVE PLC	46,547	1,523,267	2,798,871
G47791101	Common Stock-Unaffil	INGERSOLL-RAND CO LTD	35,980	1,617,415	2,216,368
N53745100	Common Stock-Unaffil	LYONDELLBASELL INDU CL A	32,040	2,470,512	2,572,171
19122T109	Common Stock-Unaffil	COCA COLA ENTERPRISES	59,290	1,651,120	2,616,468
427866108	Common Stock-Unaffil	HERSHEY CO/THE	23,368	1,949,074	2,272,071
018490102	Common Stock-Unaffil	ALLERGAN INC	28,642	2,925,852	3,181,553
03076C106	Common Stock-Unaffil	AMERIPRISE FINANCIAL INC	22,605	1,149,620	2,600,705
031100100	Common Stock-Unaffil	AMETEK INC	40,869	1,475,061	2,152,570
031162100	Common Stock-Unaffil	AMGEN INC	27,244	2,352,327	3,110,175
032511107	Common Stock-Unaffil	ANADARKO PETROLEUM CORP	22,724	1,981,239	1,802,468
037833100	Common Stock-Unaffil	APPLE INC	16,956	3,862,370	9,514,181
073302101	Common Stock-Unaffil	B/E AEROSPACE INC	26,320	1,420,064	2,290,630
086516101	Common Stock-Unaffil	BEST BUY CO INC	62,082	1,730,540	2,475,830
09247X101	Common Stock-Unaffil	BLACKROCK INC	10,042	1,632,798	3,177,992
124857202	Common Stock-Unaffil	CBS CORP	39,248	2,205,419	2,501,668
151020104	Common Stock-Unaffil	CELGENE CORP	22,424	2,546,390	3,788,759
169656105	Common Stock-Unaffil	CHIPOTLE MEXICAN GRILL INC	3,999	1,743,976	2,130,587
192446102	Common Stock-Unaffil	COGNIZANT TECH SOLUTIONS	34,830	2,531,413	3,517,133
20030N101	Common Stock-Unaffil	COMCAST CORP	85,894	2,234,787	4,463,482
22160K105	Common Stock-Unaffil	COSTCO WHOLESALE CORP	21,693	1,940,510	2,581,684
235851102	Common Stock-Unaffil	DANAHER CORP	42,581	2,189,264	3,287,253
25470F104	Common Stock-Unaffil	DISCOVERY COMMUNICATIONS-A	36,505	2,452,810	3,300,782
254687106	Common Stock-Unaffil	DISNEY WALT CO	39,387	2,501,002	3,009,167
268648102	Common Stock-Unaffil	EMC CORP/MASSACHUSETTS	162,605	4,017,342	4,089,516
30303M102	Common Stock-Unaffil	FACEBOOK INC-A	72,099	3,323,660	3,940,931
34354P105	Common Stock-Unaffil	FLOWSERVE CORP	38,960	1,837,178	3,071,217
364760108	Common Stock-Unaffil	GAP INC/THE	54,491	1,902,564	2,129,508
375558103	Common Stock-Unaffil	GILEAD SCIENCES INC	73,987	2,281,546	5,560,123
38259P508	Common Stock-Unaffil	GOOGLE INC	8,383	5,356,501	9,394,912
406216101	Common Stock-Unaffil	HALLIBURTON COMPANY	44,887	1,825,313	2,278,015
437076102	Common Stock-Unaffil	HOME DEPOT INC	56,482	2,870,171	4,650,728
460146103	Common Stock-Unaffil	INTERNATIONAL PAPER CO	52,549	2,402,502	2,576,477
461202103	Common Stock-Unaffil	INTUIT INC	49,881	2,990,448	3,806,918
518439104	Common Stock-Unaffil	LAUDER ESTEE COS INC-CL A	37,119	2,469,704	2,795,803
531229102	Common Stock-Unaffil	LIBERTY MEDIA CORP-A	11,898	1,702,523	1,742,462
55616P104	Common Stock-Unaffil	MACYS INC	45,760	2,431,943	2,443,584
57636Q104	Common Stock-Unaffil	MASTERCARD INC CLASS A	4,946	3,790,256	4,132,185
582839106	Common Stock-Unaffil	MEAD JOHNSON NUTRITION	23,060	1,890,611	1,931,506
61166W101	Common Stock-Unaffil	MONSANTO CO	30,251	2,468,563	3,525,754
628530107	Common Stock-Unaffil	MYLAN LABORATORIES INC	44,371	1,774,248	1,925,701
64110D104	Common Stock-Unaffil	NETAPP INC	48,895	2,076,179	2,011,540
654106103	Common Stock-Unaffil	NIKE INC	47,721	3,571,821	3,752,779
68389X105	Common Stock-Unaffil	ORACLE CORP	109,035	3,181,011	4,171,679
696429307	Common Stock-Unaffil	PALL CORPORATION	17,601	1,042,438	1,502,245
713448108	Common Stock-Unaffil	PEPSICO INC	51,022	4,290,597	4,231,765
741503403	Common Stock-Unaffil	PRICELINE.COM INC	1,593	1,707,954	1,851,703
744320102	Common Stock-Unaffil	PRUDENTIAL FINANCIAL INC	25,593	1,847,504	2,360,186
776696106	Common Stock-Unaffil	ROPER INDUSTRIES INC	19,534	1,008,034	2,708,975
88632Q103	Common Stock-Unaffil	TIBCO SOFTWARE INC	40,118	806,235	901,853
89417E109	Common Stock-Unaffil	TRAVELERS COMPANIES INC	25,601	1,813,815	2,317,915
90384S303	Common Stock-Unaffil	ULTA SALON COSMETICS & FRAGR	19,903	1,964,071	1,921,038
907818108	Common Stock-Unaffil	UNION PACIFIC CORP	24,614	3,267,965	4,135,152
92826C839	Common Stock-Unaffil	VISA INC CLASS A SHARES	17,441	2,504,200	3,883,762
941053100	Common Stock-Unaffil	WASTE CONNECTIONS INC	34,231	1,028,014	1,493,499
966837106	Common Stock-Unaffil	WHOLE FOODS MARKET INC	40,077	1,901,149	2,317,653
26875P101	Common Stock-Unaffil	EOG RESOURCES INC	19,173	2,404,778	3,217,996
58155Q103	Common Stock-Unaffil	MCKESSON CORP	23,081	2,287,455	3,725,273
126650100	Common Stock-Unaffil	CVS CAREMARK CORP	56,246	3,318,639	4,025,526
855244109	Common Stock-Unaffil	STARBUCKS CORP	52,672	2,660,117	4,128,958
83499Z9M0	Short Term - Mutual Fund	SSGA PRIME MONEY MARKET FUND	3,583,264	3,583,264	3,583,264
Total General Investments				141,006,288	192,020,389

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
NONINTEREST-BEARING CASH				

AUD	AUSTRALIAN DOLLAR	58,830.600	52,479	52,633
BRL	BRAZILIAN REAL	.860	0	0
GBP	BRITISH POUND	57,263.740	94,652	94,843
CAD	CANADIAN DOLLAR	330,559.830	311,463	311,115
DKK	DANISH KRONE	10,015.890	1,845	1,850
EUR	EURO	4,462,664.060	6,081,393	6,149,328
HKD	HONG KONG DOLLAR	905,192.590	116,733	116,743
HUF	HUNGARIAN FORINT	.520	0	0
IDR	INDONESIAN RUPIAH	1,395,814.840	126	115
ILS	ISRAELI SHEKEL	.990	0	0
JPY	JAPANESE YEN	2,570,526.000	24,474	24,457
MYR	MALAYSIAN RINGGIT	16,084.100	5,183	4,910
MXN	NEW MEXICAN PESOS	45,601.430	3,543	3,482
TWD	NEW TAIWAN DOLLAR	1,742,855.000	58,434	58,478

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
TRY	NEW TURKISH LIRA	.210	0	0
NZD	NEW ZEALAND DOLLAR	25,976.380	21,217	21,380
NOK	NORWEGIAN KRONE	72,999.700	11,959	12,033
PLN	POLISH ZLOTY - NEW	.820	0	0
SGD	SINGAPORE DOLLAR	60,927.430	48,466	48,256
ZAR	SOUTH AFRICAN RAND	107,506.200	10,305	10,264
KRW	SOUTH KOREA WON	388,154.000	365	368
SEK	SWEDISH KRONA	805,086.380	124,291	125,352
CHF	SWISS FRANC	10,294.620	11,576	11,575
CASH	U. S. DOLLAR	2,603,519.510	2,603,520	2,603,520
TOTAL NONINTEREST-BEARING CASH			9,582,024	9,650,701
GENERAL INVESTMENTS			-----	-----
INTEREST-BEARING CASH (INCLUDING MM ACCTS & CD)			-----	-----
GBP COLL	BRITISH POUND STERLING	CASH COLLATERAL 37,950.980	62,255	62,856
CCBCYXUS0	CASH COLLATERAL FUTURES BARCLAYS USD	10,000.000	10,000	10,000

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
CCSALXUS0 CASH COLLATERAL FUTURES CITI USD	47,000.000	47,000	47,000
USD COLL CASH COLLATERAL HELD AT BR TRUST REC	18,200,932.220	18,200,932	18,200,932
USD COLLM CASH COLLATERAL HELD AT MERRILL LYNCH	340,258.570	340,259	340,259
USD COLLR CASH COLLATERAL HELD AT ROYAL BANK OF SC	219,999.900	220,000	220,000
CCGLMIUS1 CASH COLLATERAL IDSA GLM USD	260,000.000	260,000	260,000
EUR COLL ECU COLLATERAL ACCOUNT	53,249.250	73,091	73,375
HKD COLL HONG KONG DOLLAR	CASH COLLATERAL 208,000.620	26,825	26,826
JPY COLL JPY CASH COLLATERAL	37,874,997.000	361,884	360,354
SGD COLL SGD CASH COLLATERAL	2,640.450	2,088	2,091
FWCCUSFOB USD FORWARDS CASH COLLATERAL CLIENT OWNE	130,000.220	130,000	130,000
TOTAL INTEREST-BEARING CASH (INCLUDING MM ACCTS & CD)		19,734,334	19,733,693
U.S. GOVERNMENT SECURITIES			

31394UN01 FANNIE MAE 2005-10 US-RCR VARIABLE 25/NO	MONTHLY FLOATING 11/25/2035 76,992.020	101,942	119,052
31359XSV2 FANNIE MAE REMIC TRUST 00-2 ZE 7.500% 25	MONTHLY 7.500% 02/25/2030 112,116.050	117,817	129,121
31358EN57 FANNIE MAE REMIC TRUST 1990-94 94 94-D 6	MONTHLY 6.500% 08/25/2020 5,509.630	5,696	6,167
31358GR74 FANNIE MAE REMIC TRUST 1991-57 91-57 57-	MONTHLY 6.500% 05/25/2021 11,334.720	11,792	12,342

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
31358PCT2 FANNIE MAE REMIC TRUST 92-G39 39-ZB 7.00	MONTHLY 7.000% 07/25/2022 174,736.070	182,599	197,871
31358PKY2 FANNIE MAE REMIC TRUST 92-G44 44-ZQ 8.00	MONTHLY 8.000% 07/25/2022 13,777.970	14,510	15,089
31358QMH5 FANNIE MAE REMIC TRUST 92-172 172-M 7.00	MONTHLY 7.000% 09/25/2022 128,135.180	132,637	143,642
31358RNS8 FANNIE MAE REMIC TRUST 92-198 198-O 7.50	MONTHLY 7.500% 11/25/2022 135,580.550	147,613	153,211
31359BQP5 FANNIE MAE REMIC TRUST 93-113 PK 6.500%	MONTHLY 6.500% 07/25/2023 133,752.400	132,143	154,657
31359FTM0 FANNIE MAE REMIC TRUST 93-223 ZA 6.500%	MONTHLY 6.500% 12/25/2023 101,474.930	104,519	113,401
31359H2L7 FANNIE MAE REMIC TRUST 94-88 PK 7.500% 2	MONTHLY 7.500% 07/25/2024 40,908.070	43,286	46,648
31359LCA1 FANNIE MAE REMIC TRUST 94-96 B 8.000% 25	MONTHLY 8.000% 09/25/2024 87,102.280	96,178	99,940
31359UL78 FANNIE MAE REMIC TRUST 98-62 DB 5.000% 2	MONTHLY 5.000% 09/25/2028 132,683.500	135,088	135,866
31359VKM4 FANNIE MAE REMIC TRUST 99-8 QD 6.000% 25	MONTHLY 6.000% 03/25/2014 825.350	834	826
31359SGU8 FANNIE MAE 01-4 GA VARIABLE 17/APR/2025	MONTHLY FLOATING 04/17/2025 59,281.650	65,505	68,372
313920UV0 FANNIE MAE 01-47 ZC 6.000% 25/SEP/2031	MONTHLY 6.000% 09/25/2031 176,637.310	171,704	197,223
313920YX2 FANNIE MAE 01-48 Z 6.500% 25/SEP/2021	MONTHLY 6.500% 09/25/2021 116,465.010	119,714	130,129
313921YB8 FANNIE MAE 01-53 OP-RCR 6.000% 25/OCT/20	MONTHLY 6.000% 10/25/2031 60,610.470	61,363	67,438
313921DF2 FANNIE MAE 01-55 PC 6.500% 25/OCT/2031	MONTHLY 6.500% 10/25/2031 22,517.260	23,354	25,314
3139214L9 FANNIE MAE 01-60 QS-RCR VARIABLE 25/SEP/	MONTHLY FLOATING 09/25/2031 96,720.350	101,375	163,316

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
31392A5W4 FANNIE MAE 01-76 UD 5.500% 25/JAN/2017	MONTHLY 5.500% 01/25/2017 129,674.470	132,655	136,904
31392BKK1 FANNIE MAE 01-80 Z 6.000% 25/JAN/2032	MONTHLY 6.000% 01/25/2032 351,709.460	321,213	382,312
31359TNY0 FANNIE MAE 1998-25 Z 6.500% 18/MAY/2028	MONTHLY 6.500% 05/18/2028 13,710.210	14,204	15,364
31392BYC4 FANNIE MAE 2002-2 UC 6.000% 25/FEB/2017	MONTHLY 6.000% 02/25/2017 35,089.150	36,529	37,022
31392DQY1 FANNIE MAE 2002-42 C 6.000% 25/JUL/2017	MONTHLY 6.000% 07/25/2017 249,594.970	263,635	265,254
31392EGV6 FANNIE MAE 2002-52 FG VARIABLE 25/SEP/20	MONTHLY FLOATING 09/25/2032 12,130.510	12,115	12,267
31392ELB4 FANNIE MAE 2002-58 HC 5.500% 25/SEP/2017	MONTHLY 5.500% 09/25/2017 135,312.990	135,670	142,943
31392B4N3 FANNIE MAE 2002-7 TG-RCR 6.000% 25/MAR/2	MONTHLY 6.000% 03/25/2017 64,913.170	67,590	67,977
31392FJU2 FANNIE MAE 2002-73 AN-RCR 5.000% 25/NOV/	MONTHLY 5.000% 11/25/2017 32,002.600	31,749	33,869
31392FX93 FANNIE MAE 2002-82 QE RCR 5.500% 25/DEC/	MONTHLY 5.500% 12/25/2032 67,969.280	66,185	74,290
31393UFV0 FANNIE MAE 2003-11 ME-RCR 4.500% 25/APR/	MONTHLY 4.500% 04/25/2033 10,248.600	9,679	10,753
31392GWP6 FANNIE MAE 2003-12 C 5.000% 25/FEB/2018	MONTHLY 5.000% 02/25/2018 215,811.200	206,909	229,183
31393ULT8 FANNIE MAE 2003-12 TE-RCR 5.000% 25/DEC/	MONTHLY 5.000% 12/25/2022 113,873.750	110,315	115,734
31392JLB3 FANNIE MAE 2003-15 CN 5.000% 25/MAR/2018	MONTHLY 5.000% 03/25/2018 345,046.750	326,757	366,779
31392JQR3 FANNIE MAE 2003-16 BC 5.000% 25/MAR/2018	MONTHLY 5.000% 03/25/2018 208,592.570	196,861	221,726
31393AC88 FANNIE MAE 2003-24 BC 5.000% 25/APR/2018	MONTHLY 5.000% 04/25/2018 457,164.340	451,593	486,145

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
31393ASV0 FANNIE MAE 2003-27 OZ 4.500% 25/APR/2018	MONTHLY 4.500% 04/25/2018 722,584.610	693,930	776,675
31393AXB8 FANNIE MAE 2003-30 HW 4.500% 25/APR/2018	MONTHLY 4.500% 04/25/2018 258,622.390	247,267	272,971
31393A5B9 FANNIE MAE 2003-43 YA 4.000% 25/MAR/2033	MONTHLY 4.000% 03/25/2033 223,906.030	206,462	233,878
31393CY80 FANNIE MAE 2003-49 JE 3.000% 25/APR/2033	MONTHLY 3.000% 04/25/2033 12,623.060	11,266	13,049
31393C3W1 FANNIE MAE 2003-49 YC-RCR 4.000% 25/JUN/	MONTHLY 4.000% 06/25/2023 139,392.920	146,450	148,556
31393DDG3 FANNIE MAE 2003-58 M-RCR 3.500% 25/JUL/2	MONTHLY 3.500% 07/25/2033 206,577.370	183,305	212,715
31393DNG2 FANNIE MAE 2003-62 MA 3.500% 25/JUL/2033	MONTHLY 3.500% 07/25/2033 7,474.480	7,112	7,655
31393DLT6 FANNIE MAE 2003-64 AH 6.000% 25/JUL/2033	MONTHLY 6.000% 07/25/2033 369,549.100	387,479	407,865
31393D6G1 FANNIE MAE 2003-76 SH VARIABLE 25/SEP/20	MONTHLY FLOATING 09/25/2031 53,653.770	51,373	60,630
31393EMU0 FANNIE MAE 2003-84 GE 4.500% 25/SEP/2018	MONTHLY 4.500% 09/25/2018 660,222.070	620,686	699,363
31393EN70 FANNIE MAE 2003-86 VH 5.500% 25/APR/2022	MONTHLY 5.500% 04/25/2022 2,000,000.000	2,047,188	2,052,450
31394BE67 FANNIE MAE 2004-10 AR 5.500% 25/JAN/2035	MONTHLY 5.500% 01/25/2035 20,048.030	20,665	21,917
31394BG65 FANNIE MAE 2004-10 HB-RCR 5.000% 25/JAN/	MONTHLY 5.000% 01/25/2020 572,734.060	550,004	610,431
31394BG81 FANNIE MAE 2004-10 HD-RCR 5.000% 25/JAN/	MONTHLY 5.000% 01/25/2020 499,776.720	487,333	530,503
31393XTD9 FANNIE MAE 2004-18 CB 4.000% 25/APR/2019	MONTHLY 4.000% 04/25/2019 469,212.840	420,092	493,539
31393XN60 FANNIE MAE 2004-27 HB-RCR 4.000% 25/MAY/	MONTHLY 4.000% 05/25/2019 286,820.020	245,141	302,883

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
31394AVD5 FANNIE MAE 2004-59 BG ZEROCPN 25/DEC/203	MONTHLY 0.000% 12/25/2032 69,836.940	48,754	62,737
31394AZG4 FANNIE MAE 2004-68 LC 5.000% 25/SEP/2029	MONTHLY 5.000% 09/25/2029 176,738.510	177,011	192,745
31393XDU8 FANNIE MAE 2004-8 GD 4.500% 25/OCT/2032	MONTHLY 4.500% 10/25/2032 417,847.430	377,385	430,967
31394CBB7 FANNIE MAE 2005-3 AP 5.500% 25/FEB/2035	MONTHLY 5.500% 02/25/2035 95,185.410	95,423	104,067
31394DZR4 FANNIE MAE 2005-48 MD 5.000% 25/APR/2034	MONTHLY 5.000% 04/25/2034 442,916.330	421,580	462,672
31394EF29 FANNIE MAE 2005-67 HG 5.500% 25/JAN/2035	MONTHLY 5.500% 01/25/2035 314,080.090	306,866	337,494
31394UMN9 FANNIE MAE 2005-97 GZ 4.500% 25/NOV/2035	MONTHLY 4.500% 11/25/2035 103,905.180	86,912	110,861
31394VYC8 FANNIE MAE 2006-4A PZ 6.000% 25/FEB/2036	MONTHLY 6.000% 02/25/2036 1,060,034.010	1,061,643	1,128,326
31395DTS8 FANNIE MAE 2006-50 PS ZEROCPN 25/JUN/203	MONTHLY 0.000% 06/25/2036 184,400.770	130,366	167,203
31395NWK9 FANNIE MAE 2006-56 PF VARIABLE 25/JUL/20	MONTHLY FLOATING 07/25/2036 139,755.890	138,882	140,054
31396WVB8 FANNIE MAE 2007-61 PE 5.500% 25/JUL/2037	MONTHLY 5.500% 07/25/2037 600,000.000	676,875	651,599
31396WTQ9 FANNIE MAE 2007-63 PC 5.500% 25/JUL/2036	MONTHLY 5.500% 07/25/2036 114,792.430	126,595	116,621
31396W2S4 FANNIE MAE 2007-75 EO ZEROCPN 25/JAN/203	MONTHLY 0.000% 01/25/2036 17,296.210	935	17,290
31396WX35 FANNIE MAE 2007-76 PK 6.000% 25/JUN/2036	MONTHLY 6.000% 06/25/2036 358,975.490	399,809	376,068
31396XJES FANNIE MAE 2007-77 PG RCR VARIABLE 25/MA	MONTHLY FLOATING 03/25/2037 79,219.550	73,996	79,403
31396YEP3 FANNIE MAE 2008-4 SD VARIABLE 25/FEB/203	MONTHLY FLOATING 02/25/2038 330,861.020	32,031	38,816

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
31397MKP1 FANNIE MAE 2008-68 VB 6.000% 25/MAR/2027	MONTHLY 6.000% 03/25/2027 75,121.460	83,854	75,304
31396QAF6 FANNIE MAE 2009-37 KI VARIABLE 25/JUN/20	MONTHLY FLOATING 06/25/2039 174,427.410	36,930	24,920
31398FVM0 FANNIE MAE 2009-92 AD 6.000% 25/NOV/2039	MONTHLY 6.000% 11/25/2039 636,499.330	710,095	711,333
31398F4S7 FANNIE MAE 2009-99 SC VARIABLE 25/DEC/20	MONTHLY FLOATING 12/25/2039 147,545.940	21,512	17,945
31398GZ44 FANNIE MAE 2010-10 MA 4.500% 25/APR/2034	MONTHLY 4.500% 04/25/2034 44,923.340	47,338	45,832
31398SM59 FANNIE MAE 2010-135 HE 3.000% 25/JAN/202	MONTHLY 3.000% 01/25/2021 669,632.620	695,162	692,581
31398SUH4 FANNIE MAE 2010-145 A 3.500% 25/AUG/2025	MONTHLY 3.500% 08/25/2025 241,915.720	248,115	246,525
31398M3F1 FANNIE MAE 2010-32 GL 4.000% 25/APR/2030	MONTHLY 4.000% 04/25/2030 250,000.000	257,969	259,553
31398MJ80 FANNIE MAE 2010-37 CY 5.000% 25/APR/2040	MONTHLY 5.000% 04/25/2040 1,000,000.000	1,100,391	1,066,332
31398PC56 FANNIE MAE 2010-41 DC 4.500% 25/MAY/2025	MONTHLY 4.500% 05/25/2025 1,000,000.000	1,108,125	1,067,282
31398PSE0 FANNIE MAE 2010-42 S VARIABLE 25/MAY/204	MONTHLY FLOATING 05/25/2040 106,031.930	26,193	16,002
31398MCZ7 FANNIE MAE 2010-9 PE 4.500% 25/OCT/2039	MONTHLY 4.500% 10/25/2039 700,000.000	723,188	726,571
3136A0FK8 FANNIE MAE 2011-M4 A2 3.726% 25/JUN/2021	MONTHLY 3.726% 06/25/2021 800,000.000	800,000	834,446
31397SCQ5 FANNIE MAE 2011-22 MA 6.500% 25/APR/2038	MONTHLY 6.500% 04/25/2038 387,195.050	432,569	436,473
3136A4PV5 FANNIE MAE 2012-19 ZL 3.500% 25/MAR/2042	MONTHLY 3.500% 03/25/2042 5,997,209.190	5,828,020	5,153,114
3136A4FQ7 FANNIE MAE 2012-20 ZJ 3.500% 25/MAR/2042	MONTHLY 3.500% 03/25/2042 4,967,288.460	4,680,079	4,208,431

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
3136A42W8 FANNIE MAE 2012-34 KA 3.500% 25/SEP/2041	MONTHLY 3.500% 09/25/2041 379,462.570	368,553	368,524
3136AFW83 FANNIE MAE 2013-83 CA 3.500% 25/OCT/2037	MONTHLY 3.500% 10/25/2037 973,394.250	1,008,680	1,002,791
31397U3M9 FANNIE MAE-ACES 2011-M2 A2 3.645% 25/APR	MONTHLY 3.645% 04/25/2021 520,000.000	522,600	545,151
3136AEGQ4 FED NATL MORT ASSC 2.28% CMO 25/DEC/2022	MONTHLY 2.280% 12/25/2022 376,000.000	370,931	343,216
31392BVX1 FED NATL MORT ASSC 6.5% CMO 25/FEB/2022	MONTHLY 6.500% 02/25/2022 89,397.740	94,371	98,884
31392BVK9 FED NATL MORT ASSC 6% MTG BDS 25/FEB/201	MONTHLY 6.000% 02/25/2017 116,836.750	118,092	122,539
3133T4UA2 FEDERAL HOME LN MTG CORP MULTICLASS MTG	MONTHLY 7.000% 03/15/2024 155,405.430	165,992	176,054
31293JRP6 FEDERAL HOME LN MTG CORP PN# C21394	MONTHLY 6.000% 02/01/2029 1,163.870	1,158	1,286
3137ABB59 FEDERAL HOME LN MTG CORP PTN CTFS VAR MT	MONTHLY FLOATING 05/15/2041 399,081.630	441,484	419,009
31396FZ71 FEDERAL HOME LN MTG CORP PTN CTFS 0% MTG	MONTHLY 0.000% 04/15/2035 145,746.330	147,093	135,484
31398LQM3 FEDERAL HOME LN MTG CORP PTN CTFS 0% MTG	MONTHLY 0.000% 04/15/2036 209,120.300	116,780	191,079
3132H3XT5 FEDERAL HOME LN MTG CORP PTN CTFS 3.5% M	MONTHLY 3.500% 06/01/2042 555,014.320	583,459	545,302
3128M8RN6 FEDERAL HOME LN MTG CORP PTN CTFS 4.5% M	MONTHLY 4.500% 05/01/2041 805,359.110	841,097	853,350
31395FHB3 FEDERAL HOME LN MTG CORP PTN CTFS 4% MTG	MONTHLY 4.000% 09/15/2019 396,491.940	354,427	419,252
31339NVN3 FEDERAL HOME LN MTG CORP PTN CTFS 5.5% C	MONTHLY 5.500% 02/15/2017 15,421.820	15,884	15,714
31394XPNO FEDERAL HOME LOAN MORTGAGE CORP SER 2780	MONTHLY 4.500% 04/15/2019 34,847.490	31,679	35,969

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
31393RY20 FEDERAL HOME LOAN MORTGAGE CORP VAR MTG	MONTHLY FLOATING 06/15/2033 71,293.640	77,710	90,792
31397FDQ2 FEDERAL HOME LOAN MORTGAGE CORP VAR MTG	MONTHLY FLOATING 02/15/2037 62,676.900	59,073	62,679
31397T4Y5 FEDERAL HOME LOAN MORTGAGE CORP VAR MTG	MONTHLY FLOATING 04/15/2038 202,718.290	30,789	31,841
3132HTAM8 FEDERAL HOME LOAN MORTGAGE CORP VAR MTG	MONTHLY FLOATING 09/15/2042 746,697.930	749,912	741,075
31397AJ95 FEDERAL HOME LOAN MORTGAGE CORP 0% MTG B	MONTHLY 0.000% 08/15/2036 64,988.400	62,704	59,788
3137B36J2 FEDERAL HOME LOAN MORTGAGE CORP 3.32% MT	MONTHLY FLOATING 02/25/2023 384,000.000	379,018	379,795
3128HXKY0 FEDERAL HOME LOAN MORTGAGE CORP 3.5% MTG	MONTHLY 3.500% 07/15/2042 558,221.400	585,609	558,573
31394L7G1 FEDERAL HOME LOAN MORTGAGE CORP 4.000% M	MONTHLY 4.000% 10/15/2018 617,700.010	544,436	649,567
31395AX83 FEDERAL HOME LOAN MORTGAGE CORP 4.5% CMO	MONTHLY 4.500% 07/15/2019 184,404.160	171,352	196,059
31394XY26 FEDERAL HOME LOAN MORTGAGE CORP 4.5% MTG	MONTHLY 4.500% 05/15/2019 436,893.920	409,383	459,491
31398QTF4 FEDERAL HOME LOAN MORTGAGE CORP 4.5% MTG	MONTHLY 4.500% 07/15/2037 346,970.950	38,341	40,480
31393Q4B5 FEDERAL HOME LOAN MORTGAGE CORP 5.5% MTG	MONTHLY 5.500% 03/15/2021 214,751.380	207,655	215,989
31395JBA3 FEDERAL HOME LOAN MORTGAGE CORP 5% MTG B	MONTHLY 5.000% 07/15/2033 129,802.760	133,129	133,022
31339NTA4 FEDERAL HOME LOAN MORTGAGE CORP 6% MTG B	MONTHLY 6.000% 03/15/2017 58,381.090	61,154	61,860
31335HSA2 FEDERAL HOME LOAN MORTGAGE CORP 6% MTGE	MONTHLY 6.000% 01/01/2022 9,559.830	9,888	10,557
312914PK4 FEDERAL HOME LOAN MORTGAGE CORPORATION 1	MONTHLY 8.000% 02/15/2023 86,959.090	94,085	99,508

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
3133T1CA8 FEDERAL HOME LOAN MORTGAGE CORPORATION 1	MONTHLY 6.500% 09/15/2023 27,079.000	27,664	30,300
3133T1MB5 FEDERAL HOME LOAN MORTGAGE CORPORATION 1	MONTHLY 6.500% 10/15/2023 34,552.510	34,751	38,743
3133T1C59 FEDERAL HOME LOAN MORTGAGE CORPORATION 1	MONTHLY 6.500% 10/15/2023 141,810.140	145,351	156,868
3133T7JS9 FEDERAL HOME LOAN MORTGAGE CORPORATION 1	MONTHLY 7.000% 07/15/2026 145,475.770	147,192	166,534
3133TBEZ9 FEDERAL HOME LOAN MORTGAGE CORPORATION 1	MONTHLY 7.500% 09/15/2027 15,496.360	16,368	17,185
3133TNK45 FEDERAL HOME LOAN MORTGAGE CORPORATION 2	MONTHLY 8.000% 03/15/2030 42,125.130	44,468	49,496
31395V4J5 FEDERAL HOME LOAN MORTGAGE CORPORATION-F	MONTHLY FLOATING 06/15/2034 119,000.540	150,536	174,316
31402RDG1 FEDERAL NAT'L MTG. ASSN 6.00% 01/APR/203	MONTHLY 6.000% 04/01/2035 353,169.320	386,720	396,320
31396YCX8 FEDERAL NATIONAL MORTGAGE ASSOC FLTG RAT	MONTHLY FLOATING 02/25/2038 186,106.830	23,456	22,033
31394ARP3 FEDERAL NATIONAL MORTGAGE ASSOC MTG BDS	MONTHLY FLOATING 11/25/2032 82,992.100	94,818	131,352
31396K4K5 FEDERAL NATIONAL MORTGAGE ASSOC MTG BDS	MONTHLY FLOATING 10/25/2036 42,452.450	49,510	65,897
3138L2RW9 FEDERAL NATIONAL MORTGAGE ASSOC VAR MTG	MONTHLY FLOATING 01/01/2023 490,492.040	490,799	489,408
31397LYN3 FEDERAL NATIONAL MORTGAGE ASSOC VAR MTG	MONTHLY FLOATING 06/25/2023 109,055.450	9,179	12,063
31396WCQ7 FEDERAL NATIONAL MORTGAGE ASSOC VAR MTG	MONTHLY FLOATING 06/25/2037 282,631.120	39,005	41,641
31396WLY0 FEDERAL NATIONAL MORTGAGE ASSOC VAR MTG	MONTHLY FLOATING 07/25/2037 218,464.360	53,461	28,938
31396XUU6 FEDERAL NATIONAL MORTGAGE ASSOC VAR MTG	MONTHLY FLOATING 09/25/2037 283,809.150	21,114	39,466

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
31396X6G4 FEDERAL NATIONAL MORTGAGE ASSOC VAR MTG	MONTHLY FLOATING 01/25/2038 243,314.320	10,259	18,973
31396YKW1 FEDERAL NATIONAL MORTGAGE ASSOC VAR MTG	MONTHLY FLOATING 03/25/2038 90,358.410	7,867	13,693
31397MRK5 FEDERAL NATIONAL MORTGAGE ASSOC VAR MTG	MONTHLY FLOATING 09/25/2038 186,624.030	15,292	23,388
31397MSZ6 FEDERAL NATIONAL MORTGAGE ASSOC VAR MTG	MONTHLY FLOATING 02/25/2039 121,243.990	14,656	19,549
31398PKD0 FEDERAL NATIONAL MORTGAGE ASSOC VAR MTG	MONTHLY FLOATING 04/25/2040 298,408.570	59,014	43,091
3136AAJ71 FEDERAL NATIONAL MORTGAGE ASSOC VAR MTG	MONTHLY FLOATING 08/25/2041 469,595.630	469,229	463,823
31364HR74 FEDERAL NATIONAL MORTGAGE ASSOC 0% MTG B	MONTHLY 0.000% 12/01/2024 119,856.790	129,669	115,928
31395BZL0 FEDERAL NATIONAL MORTGAGE ASSOC 0% MTG B	MONTHLY 0.000% 04/25/2036 176,566.360	177,107	170,634
31381VEF8 FEDERAL NATIONAL MORTGAGE ASSOC 1.446% M	MONTHLY 1.446% 07/01/2017 800,000.000	801,250	803,496
3136A7MJ8 FEDERAL NATIONAL MORTGAGE ASSOC 1.52042% M	MONTHLY 1.520% 12/25/2019 202,020.000	204,040	201,353
3138L0CT6 FEDERAL NATIONAL MORTGAGE ASSOC 2.004% M	MONTHLY 1.940% 07/01/2019 500,000.000	500,313	503,490
31381UAL1 FEDERAL NATIONAL MORTGAGE ASSOC 2.211% M	MONTHLY 2.211% 04/01/2019 1,000,000.000	1,000,625	1,002,520
3138L1YR4 FEDERAL NATIONAL MORTGAGE ASSOC 2.34% MT	MONTHLY 2.418% 12/01/2022 590,789.470	601,867	551,478
3138L16Q7 FEDERAL NATIONAL MORTGAGE ASSOC 2.4% MTG	MONTHLY 2.480% 12/01/2022 400,000.000	405,625	375,792
31381VD93 FEDERAL NATIONAL MORTGAGE ASSOC 2.65% MT	MONTHLY 2.650% 08/01/2022 600,000.000	601,125	567,222
31381NT60 FEDERAL NATIONAL MORTGAGE ASSOC 3.47% MT	MONTHLY 3.590% 10/01/2020 598,516.250	580,748	626,551

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
31418AHQ4 FEDERAL NATIONAL MORTGAGE ASSOC 3.5% MTG	MONTHLY 3.500% 08/01/2032 501,160.240	533,653	510,362
31381R5T7 FEDERAL NATIONAL MORTGAGE ASSOC 3.895% M	MONTHLY 3.895% 09/01/2021 800,000.000	882,000	827,296
31381NLA9 FEDERAL NATIONAL MORTGAGE ASSOC 4.174% M	MONTHLY 4.174% 10/01/2020 400,000.000	436,063	424,796
31381RP32 FEDERAL NATIONAL MORTGAGE ASSOC 4.35% MT	MONTHLY 4.650% 08/01/2021 1,200,000.000	1,332,000	1,302,816
31393TAH9 FEDERAL NATIONAL MORTGAGE ASSOC 4.5% MTG	MONTHLY 4.500% 09/25/2018 621,859.500	576,678	658,583
31393TY75 FEDERAL NATIONAL MORTGAGE ASSOC 4.500% M	MONTHLY 4.500% 11/25/2022 236,456.270	220,274	241,838
31394DGG9 FEDERAL NATIONAL MORTGAGE ASSOC 4.75% MT	MONTHLY 4.750% 04/25/2035 211,747.330	227,231	228,775
31393UYD9 FEDERAL NATIONAL MORTGAGE ASSOC 4% MTG B	MONTHLY 4.000% 01/25/2019 657,729.540	611,868	692,163
31396QKF5 FEDERAL NATIONAL MORTGAGE ASSOC 5.000% M	MONTHLY 5.000% 07/25/2039 271,894.370	76,838	53,638
31394ABD7 FEDERAL NATIONAL MORTGAGE ASSOC 5.5% BDS	MONTHLY 5.500% 07/25/2024 78,497.490	78,007	86,635
31398NWX8 FEDERAL NATIONAL MORTGAGE ASSOC 5.5% MTG	MONTHLY 5.500% 04/25/2038 696,649.460	750,422	750,629
31398FTC5 FEDERAL NATIONAL MORTGAGE ASSOC 5.5% MTG	MONTHLY 5.500% 10/25/2039 145,704.490	34,613	25,255
31394DPA2 FEDERAL NATIONAL MORTGAGE ASSOC 5% CMO 2	MONTHLY 5.000% 07/25/2033 100,921.700	109,910	102,110
31392EZA1 FEDERAL NATIONAL MORTGAGE ASSOC 5% MTG B	MONTHLY 5.000% 10/25/2017 34,672.940	33,882	36,676
31390MLR3 FEDERAL NATIONAL MORTGAGE ASSOC 5% MTG B	MONTHLY 5.000% 12/01/2032 137,663.760	135,642	146,038
31394CLQ3 FEDERAL NATIONAL MORTGAGE ASSOC 5% MTG B	MONTHLY 5.000% 10/25/2033 268,663.600	250,571	275,706

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
31398RQ73 FEDERAL NATIONAL MORTGAGE ASSOC 5% MTG B	MONTHLY 5.000% 10/25/2035 236,655.610	249,228	246,122
31418XEZ7 FEDERAL NATIONAL MORTGAGE ASSOC 5% MTG B	MONTHLY 5.000% 08/01/2040 794,099.510	860,854	869,865
31392BQR0 FEDERAL NATIONAL MORTGAGE ASSOC 6.5% MTG	MONTHLY 6.500% 01/25/2032 431,713.930	491,344	478,221
31416BQA9 FEDERAL NATIONAL MORTGAGE ASSOC 6.50% MT	MONTHLY 6.500% 10/01/2038 194,545.190	213,909	217,315
31396KGX4 FEDERAL NATIONAL MORTGAGE ASSOC 6.50000%	MONTHLY 6.500% 08/25/2036 772,376.990	813,313	865,543
31359MGK3 FEDERAL NATIONAL MORTGAGE ASSOC 6.625% B	SEMI-ANN. 6.625% 11/15/2030 6,100,000.000	7,778,017	7,934,758
31396QTN9 FEDERAL NATIONAL MORTGAGE ASSOC 6% MTG B	MONTHLY 6.000% 05/25/2039 84,802.290	94,343	92,806
31359VH97 FEDERAL NATIONAL MORTGAGE ASSOC 6% MTG B	MONTHLY 6.000% 05/25/2029 138,372.560	146,475	154,123
31359HNW0 FEDERAL NATIONAL MORTGAGE ASSOC 7.000% M	MONTHLY 7.000% 04/25/2024 439,628.830	459,742	498,329
31410F6B6 FEDERAL NATIONAL MORTGAGE ASSOC 7% MTG B	MONTHLY 7.000% 04/01/2037 217,379.700	241,835	242,774
31358MNJ9 FEDERAL NATL MTG ASSN GTD REM THRU CTFs	MONTHLY 7.750% 03/25/2022 99,923.390	105,794	113,353
31359AUG2 FEDERAL NATL MTG ASSN GTD REMIC	MONTHLY 7.000% 06/25/2023 133,601.540	137,958	149,002
313603FQ0 FEDERAL NATL MTG ASSN GTD REMIC PASS THR	MONTHLY 8.400% 11/25/2019 117,703.950	125,091	131,719
31358FB40 FEDERAL NATL MTG ASSN GTD REMIC PASS THR	MONTHLY 6.500% 02/25/2021 20,702.660	21,408	22,565
31358U5G7 FEDERAL NATL MTG ASSN GTD REMIC PASS THR	MONTHLY 7.000% 05/25/2023 105,844.830	110,409	119,403
31359DDX8 FEDERAL NATL MTG ASSN GTD REMIC PASS THR	MONTHLY 7.000% 08/25/2023 63,488.330	65,889	72,800

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
31392BL20 FEDERAL NATL MTG ASSN GTD REMIC SER 2002	MONTHLY 6.000% 03/25/2017 13,997.610	14,737	14,772
31358DDR2 FEDERAL NL MTG ASSN DB PRIN ST PRIN PMT1	SEMI-ANN. 0.000% 05/15/2030 8,400,000.000	3,466,727	4,023,684
31348UCE7 FHLMC MORTPASS ARM 01/AUG/2025 86 FN# 86	MONTHLY FLOATING 08/01/2025 3,875.750	3,915	4,023
3128NHQ97 FHLMC MORTPASS ARM 01/MAR/2036 1J FN# 1J	MONTHLY FLOATING 03/01/2036 111,607.230	118,094	119,827
31397BP96 FHLMC REMIC SERIES VAR MTG BDS 15/OCT/20	MONTHLY FLOATING 10/15/2036 102,351.820	13,872	16,192
31394H2P5 FHLMC REMIC SERIES 2662 5%	MONTHLY 5.000% 10/15/2022 71,439.260	67,465	73,219
31396TUG6 FHLMC REMIC SERIES 3171 MO ZEROCPN 15/JU	MONTHLY 0.000% 06/15/2036 164,741.850	156,709	150,196
31396UNR7 FHLMC REMIC SERIES 3188 GE 6.000% 15/JUL	MONTHLY 6.000% 07/15/2026 758,725.860	808,991	825,296
31397P4L1 FHLMC REMIC SERIES 3383 SA 15/NOV/2037 F	MONTHLY FLOATING 11/15/2037 155,319.320	25,877	21,758
31398CB31 FHLMC REMIC SERIES 3515 PI 15/JUL/2037 5	MONTHLY 5.500% 07/15/2037 122,070.200	69,203	8,738
31394L6Y3 FHLMC REMIC TR 2695 BG 15/APR/2032	MONTHLY 4.500% 04/15/2032 81,969.930	77,334	84,717
31395VNZ8 FHLMC REMICS 2985 LA 4.5% 15/JUN/2035	MONTHLY 4.500% 06/15/2035 463,733.610	489,529	493,210
31398LSE9 FHLMC REMICS 3611 PO ZEROCPN 15/JUL/2034	MONTHLY 0.000% 07/15/2034 180,537.810	143,676	164,123
3137AKHT1 FHLMC REMICS 3989 JW 3.5% 15/JAN/2042	MONTHLY 3.500% 01/15/2042 1,250,000.000	1,187,500	1,162,809
3137ARAY2 FHLMC REMICS 4065 QA 3% 15/AUG/2041	MONTHLY 3.000% 08/15/2041 136,377.400	133,224	137,298
3137B6N49 FHLMC REMICS 4281 DZ 3% 15/DEC/2043	MONTHLY 3.000% 12/15/2043 15,000,000.000	10,738,477	11,112,900

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
3128H4XA2 FHLMCGLD MORTPASS 4% 01/JUN/2018 E9 PN#	MONTHLY 4.000% 06/01/2018 73,793.200	69,971	78,025
3128MCGL3 FHLMCGLD MORTPASS 5.5% 01/FEB/2024 G1 PN	MONTHLY 5.500% 02/01/2024 159,080.490	170,738	173,024
3128MCA96 FHLMCGLD MORTPASS 5.5% 01/JAN/2024 G1 PN	MONTHLY 5.500% 01/01/2024 737,453.750	807,457	800,410
31292YUF2 FHLMCGLD MORTPASS 6.5% 01/AUG/2028 C1 PN	MONTHLY 6.500% 08/01/2028 13,389.940	13,566	14,884
31294KCY9 FHLMCGLD MORTPASS 6.5% 01/JUN/2016 E0 PN	MONTHLY 6.500% 06/01/2016 6,514.620	6,751	6,825
31293RUY5 FHLMCGLD MORTPASS 6.5% 01/JUN/2029 C2 PN	MONTHLY 6.500% 06/01/2029 33,557.560	33,977	37,365
3128FCER0 FHLMCGLD MORTPASS 6.5% 01/MAY/2026 D7 PN	MONTHLY 6.500% 05/01/2026 6,477.120	6,570	7,213
31293NPB0 FHLMCGLD MORTPASS 6% 01/APR/2029 C2 PN#	MONTHLY 6.000% 04/01/2029 2,803.320	2,788	3,095
31293PF59 FHLMCGLD MORTPASS 6% 01/APR/2029 C2 PN#	MONTHLY 6.000% 04/01/2029 7,327.450	7,288	8,092
31292GU38 FHLMCGLD MORTPASS 6% 01/FEB/2028 C0 PN#	MONTHLY 6.000% 02/01/2028 3,409.470	3,391	3,789
31293JM63 FHLMCGLD MORTPASS 6% 01/JAN/2029 C2 PN#	MONTHLY 6.000% 01/01/2029 11,048.520	10,990	12,198
31293QE25 FHLMCGLD MORTPASS 6% 01/MAY/2029 C2 PN#	MONTHLY 6.000% 05/01/2029 18,978.340	18,877	20,960
31293DBD3 FHLMCGLD MORTPASS 6% 01/NOV/2028 C1 PN#	MONTHLY 6.000% 11/01/2028 15,179.300	15,099	16,762
31293EJ92 FHLMCGLD MORTPASS 6% 01/NOV/2028 C1 PN#	MONTHLY 6.000% 11/01/2028 7,478.590	7,439	8,257
31335GQE8 FHLMCGLD MORTPASS 7.5% 01/DEC/2026 C8 PN	MONTHLY 7.500% 12/01/2026 4,054.860	4,222	4,711
31335GNS0 FHLMCGLD MORTPASS 7.5% 01/MAY/2026 C8 PN	MONTHLY 7.500% 05/01/2026 3,167.100	3,298	3,579

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
3128FNAQ2 FHLMCGLD MORTPASS 7.5% 01/MAY/2027 D7 PN	MONTHLY 7.500% 05/01/2027 190.790	199	200
31292GQ90 FHLMCGLD MORTPASS 7.5% 01/OCT/2026 C0 PN	MONTHLY 7.500% 10/01/2026 4,806.160	5,004	5,452
3128FCZ48 FHLMCGLD MORTPASS 7% 01/MAY/2026 D7 PN#	MONTHLY 7.000% 05/01/2026 1,622.250	1,670	1,627
31283GDX2 FHLMCGLD MORTPASS 9.5% 01/DEC/2022 G0 PN	MONTHLY 9.500% 12/01/2022 3,689.110	4,005	4,098
31283GD95 FHLMCGLD MORTPASS 9.5% 01/DEC/2022 G0 PN	MONTHLY 9.500% 12/01/2022 2,723.930	2,957	3,015
31295W6C7 FHLMCGLD MORTPASS 9.5% 01/MAY/2019 A0 PN	MONTHLY 9.500% 05/01/2019 7,545.650	8,169	7,625
31771KAA5 FINANCING CORP 0% STRIP 26/SEP/2019 USD	SEMI-ANN. 0.000% 09/26/2019 1,520,000.000	1,256,925	1,312,414
31403JCF1 FNMA MORTPASS ARM 01/AUG/2033 LB PN# 749	MONTHLY FLOATING 08/01/2033 266,452.600	260,208	284,425
31402Q3W9 FNMA MORTPASS ARM 01/FEB/2035 LB PN# 735	MONTHLY FLOATING 02/01/2035 57,263.030	56,538	60,180
31406US90 FNMA MORTPASS ARM 01/MAY/2035 WD PN# 820	MONTHLY FLOATING 05/01/2035 90,154.500	88,013	95,581
3138L3W84 FNMA MORTPASS 1.792% 01/MAY/2020 HX PN#	MONTHLY 1.792% 05/01/2020 450,000.000	452,531	430,961
31373UAF4 FNMA MORTPASS 10% 01/FEB/2025 CL PN# 303	MONTHLY 10.000% 02/01/2025 1,126.340	1,259	1,251
31362TMY6 FNMA MORTPASS 10% 01/JUL/2020 CL PN# 070	MONTHLY 10.000% 07/01/2020 1,578.810	1,765	1,796
3138L33G8 FNMA MORTPASS 2.077% 01/JUN/2020 HX PN#	MONTHLY 2.077% 06/01/2020 900,000.000	904,781	879,093
3138L3U37 FNMA MORTPASS 2.428% 01/MAY/2023 HY PN#	MONTHLY 2.428% 05/01/2023 395,670.540	397,525	367,586
3138L3Y66 FNMA MORTPASS 2.48% 01/JUL/2023 HY PN# A	MONTHLY 2.480% 07/01/2023 645,765.340	618,774	598,295

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
3138L2RF6 FNMA MORTPASS 2.49% 01/JAN/2023 HY PN# A	MONTHLY 2.490% 01/01/2023 738,679.350	746,528	692,556
31381NWJ8 FNMA MORTPASS 2.49% 01/OCT/2017 HX PN# 4	MONTHLY 2.490% 10/01/2017 282,191.590	276,283	292,500
3138L03Q2 FNMA MORTPASS 2.531% 01/NOV/2022 HY PN#	MONTHLY 2.531% 11/01/2022 500,000.000	503,438	467,425
3138L3TA3 FNMA MORTPASS 2.604% 01/MAY/2023 HY PN#	MONTHLY 2.604% 05/01/2023 550,000.000	550,172	504,482
3138L27K7 FNMA MORTPASS 2.614% 01/MAR/2023 HY PN#	MONTHLY 2.614% 03/01/2023 394,987.230	399,925	372,544
31381VFW0 FNMA MORTPASS 2.67% 01/JUL/2022 HY PN# 4	MONTHLY 2.670% 07/01/2022 600,000.000	600,375	569,238
3138EK7G4 FNMA MORTPASS 2.703% 01/APR/2023 XY PN#	MONTHLY 2.703% 04/01/2023 495,446.340	508,297	472,235
3138L3V77 FNMA MORTPASS 2.769% 01/MAY/2023 HY PN#	MONTHLY 2.769% 05/01/2023 989,479.650	1,008,651	941,985
31381TYT1 FNMA MORTPASS 2.841% 01/MAR/2022 HY PN#	MONTHLY 2.841% 03/01/2022 1,359,417.580	1,369,188	1,331,821
31381UYJ0 FNMA MORTPASS 2.996% 01/JUN/2022 HY PN#	MONTHLY 2.996% 06/01/2022 243,385.840	253,768	235,232
3138L3QT5 FNMA MORTPASS 3.05% 01/OCT/2020 HX PN# A	MONTHLY 3.050% 10/01/2020 498,896.090	509,186	509,293
31381S6J6 FNMA MORTPASS 3.131% 01/DEC/2021 HY PN#	MONTHLY 3.131% 12/01/2021 261,064.170	281,297	260,056
31381SM90 FNMA MORTPASS 3.213% 01/OCT/2021 HY PN#	MONTHLY 3.110% 10/01/2021 225,000.000	225,598	225,628
31381N5K5 FNMA MORTPASS 3.327% 01/OCT/2020 HY PN#	MONTHLY 3.327% 10/01/2020 465,230.070	476,970	478,368
3138L5FU9 FNMA MORTPASS 3.45% 01/NOV/2023 HY PN# A	MONTHLY 3.450% 11/01/2023 500,000.000	505,762	497,570
31381PEB0 FNMA MORTPASS 3.482% 01/NOV/2020 HY PN#	MONTHLY 3.482% 11/01/2020 300,000.000	282,938	309,930

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
31381PYW2 FNMA MORTPASS 3.492% 01/JAN/2018 HX PN#	MONTHLY 3.492% 01/01/2018 500,000.000	514,375	531,225
31418ATV0 FNMA MORTPASS 3.5% 01/JUN/2043 CR PN# MA	MONTHLY 3.500% 06/01/2043 642,148.280	675,988	630,275
31418AS33 FNMA MORTPASS 3.5% 01/MAY/2043 CR PN# MA	MONTHLY 3.500% 05/01/2043 737,585.840	786,912	723,845
31381PUY2 FNMA MORTPASS 3.596% 01/DEC/2020 HY PN#	MONTHLY 3.596% 12/01/2020 300,000.000	284,719	311,295
31381PA40 FNMA MORTPASS 3.658% 01/OCT/2020 HY PN#	MONTHLY 3.658% 10/01/2020 475,848.700	523,824	496,658
3138L5EA4 FNMA MORTPASS 3.69% 01/NOV/2023 HY PN# A	MONTHLY 3.690% 11/01/2023 800,000.000	811,625	811,416
3138EGTT1 FNMA MORTPASS 3.743% 01/JUN/2018 XX PN#	MONTHLY 3.743% 06/01/2018 1,346,293.710	1,435,486	1,458,117
3138L4NR0 FNMA MORTPASS 3.76% 01/AUG/2023 HY PN# A	MONTHLY 3.760% 08/01/2023 497,883.070	504,262	509,454
3138EJHW1 FNMA MORTPASS 3.773% 01/MAY/2022 XY PN#	MONTHLY 3.773% 05/01/2022 497,328.200	554,754	521,394
31381PZY7 FNMA MORTPASS 3.81% 01/JAN/2019 HY PN# 4	MONTHLY 3.810% 01/01/2019 478,990.530	486,026	505,761
31381LR82 FNMA MORTPASS 4.319% 01/DEC/2019 HY PN#	MONTHLY 4.319% 12/01/2019 942,071.960	1,031,863	1,015,770
31418M5M0 FNMA MORTPASS 4.369% 01/FEB/2020 XY PN#	MONTHLY 4.369% 02/01/2020 763,715.490	791,997	831,274
31402SJ32 FNMA MORTPASS 4.5% 01/SEP/2028 GL PN# 73	MONTHLY 4.500% 09/01/2028 68,254.740	63,264	73,259
31381P6J2 FNMA MORTPASS 4.794% 01/JAN/2021 HY PN#	MONTHLY 4.794% 01/01/2021 677,752.410	690,248	744,009
31403T3E2 FNMA MORTPASS 4% 01/JAN/2025 CT PN# 7577	MONTHLY 4.000% 01/01/2025 344,492.310	321,454	359,688
31418AHB7 FNMA MORTPASS 4% 01/JUL/2042 CR PN# MA11	MONTHLY 4.000% 07/01/2042 745,021.060	789,490	760,078

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
31408JQ53 FNMA MORTPASS 4% 01/JUN/2024 CT PN# 8528	MONTHLY 4.000% 06/01/2024 103,541.190	96,876	106,571
31413XU27 FNMA MORTPASS 5.03% 01/MAY/2024 MY PN# 9	MONTHLY 5.030% 05/01/2024 1,256,644.250	1,209,324	1,346,054
31389EV85 FNMA MORTPASS 5.5% 01/AUG/2029 CL PN# 62	MONTHLY 5.500% 08/01/2029 73,130.790	70,434	80,390
31410GB51 FNMA MORTPASS 6.5% 01/OCT/2036 CL PN# 88	MONTHLY 6.500% 10/01/2036 82,042.330	92,810	92,650
31410GRK1 FNMA MORTPASS 6.5% 01/OCT/2037 CL PN# 88	MONTHLY 6.500% 10/01/2037 107,230.340	117,903	119,130
3138EGBP8 FNMA MORTPASS 6% 01/DEC/2032 CL PN# AL00	MONTHLY 6.000% 12/01/2032 179,550.650	198,824	201,425
31406MEL6 FNMA MORTPASS 6% 01/NOV/2034 GO PN# 8138	MONTHLY 6.000% 11/01/2034 17,053.560	17,054	18,886
31371YEX5 FNMA MORTPASS 7% 01/MAR/2024 CL PN# 2657	MONTHLY 7.000% 03/01/2024 4,343.150	4,475	4,776
31372LUC0 FNMA MORTPASS 7% 01/MAY/2024 CL PN# 2760	MONTHLY 7.000% 05/01/2024 2,498.090	2,574	2,734
31372NHM9 FNMA MORTPASS 7% 01/MAY/2024 CL PN# 2775	MONTHLY 7.000% 05/01/2024 7,037.300	7,251	7,722
31372VCR5 FNMA MORTPASS 7% 01/MAY/2024 CL PN# 2836	MONTHLY 7.000% 05/01/2024 3,667.510	3,779	3,872
31372VLE4 FNMA MORTPASS 7% 01/MAY/2024 CL PN# 2839	MONTHLY 7.000% 05/01/2024 3,707.440	3,820	4,081
31372V2H8 FNMA MORTPASS 7% 01/MAY/2024 CL PN# 2843	MONTHLY 7.000% 05/01/2024 2,731.020	2,814	2,879
31416AVB3 FNMA MORTPASS 7% 01/NOV/2038 CL PN# 9944	MONTHLY 7.000% 11/01/2038 33,793.700	38,187	38,246
31413MDZ7 FNMA MORTPASS 7% 01/OCT/2037 CL PN# 9493	MONTHLY 7.000% 10/01/2037 17,367.150	19,625	18,827
31376P3T0 FNMA MORTPASS 8% 01/OCT/2026 CL PN# 3618	MONTHLY 8.000% 10/01/2026 10,085.390	10,612	10,224

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
31376QPN7 FNMA MORTPASS 8% 01/OCT/2026 CL PN# 3623	MONTHLY 8.000% 10/01/2026 7,762.840	8,168	7,894
31360KGG3 FNMA MORTPASS 9% 01/AUG/2016 CL PN# 0082	MONTHLY 9.000% 08/01/2016 2,490.100	2,703	2,649
31361W5V5 FNMA MORTPASS 9% 01/AUG/2017 CL PN# 0440	MONTHLY 9.000% 08/01/2017 7,966.170	8,648	8,541
313614Y94 FNMA MORTPASS 9% 01/OCT/2019 CL PN# 0502	MONTHLY 9.000% 10/01/2019 10,747.540	11,659	11,978
31395NC96 FNMA REMIC TRUST 2006-58 FL 25/JUL/2036	MONTHLY FLOATING 07/25/2036 45,109.240	43,108	45,320
31396XXQ2 FNMA REMIC TRUST 2007-100 SM 25/OCT/2037	MONTHLY FLOATING 10/25/2037 218,005.110	35,573	29,721
31396Y5B4 FNMA REMIC TRUST 2008-32 SA 25/APR/2038	MONTHLY FLOATING 04/25/2038 116,481.990	24,987	18,797
31397LC23 FNMA REMIC TRUST 2008-53 CI VARIABLE 25/	MONTHLY FLOATING 07/25/2038 95,141.130	10,750	15,578
31397MHG5 FNMA REMIC TRUST 2008-70 BY 25/AUG/2023	MONTHLY 4.000% 08/25/2023 1,562,816.080	1,667,818	1,652,359
31394FCA1 FNMA REMIC 2005-76 PZ 25/SEP/2035 5.5% Z	MONTHLY 5.500% 09/25/2035 532,386.170	521,799	585,089
31398FRT0 FNMA REMICS 2009-86 OT ZEROCPN 25/OCT/20	MONTHLY 0.000% 10/25/2037 301,626.400	283,833	271,611
3136AGA69 FNMA REMICS 2013-101 E 3% 25/OCT/2033	MONTHLY 3.000% 10/25/2033 750,000.000	655,313	672,218
3136FCZH2 FNMA STRIP SMBS 365 IO 5.500 01/MAY/2036	MONTHLY 5.500% 05/01/2036 95,696.870	26,450	17,812
312906XG0 FREDDIE MAC 1125 1125-Z 8.250% 15/AUG/20	MONTHLY 8.250% 08/15/2021 1,165.190	1,213	1,321
3133T3TG3 FREDDIE MAC 1658 HZ 7.500% 15/JAN/2024	MONTHLY 7.500% 01/15/2024 26,630.970	28,519	30,984
3133TEV68 FREDDIE MAC 2071 ZE 6.500% 15/JUL/2028	MONTHLY 6.500% 07/15/2028 187,811.260	193,804	210,553

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
3133TEYR9 FREDDIE MAC 2078 QN 6.500% 15/AUG/2028	MONTHLY 6.500% 08/15/2028 94,569.570	97,791	105,349
3133THZ26 FREDDIE MAC 2115 PE 6.000% 15/JAN/2014	MONTHLY 6.000% 01/15/2014 424.160	424	424
3133TUYS1 FREDDIE MAC 2353 AZ 6.000% 15/SEP/2031	MONTHLY 6.000% 09/15/2031 142,833.700	137,912	157,101
3133TUUZ9 FREDDIE MAC 2357 GM 5.500% 15/SEP/2031	MONTHLY 5.500% 09/15/2031 25,596.390	24,985	28,028
31339GK42 FREDDIE MAC 2367 ME 6.500% 15/OCT/2031	MONTHLY 6.500% 10/15/2031 97,032.680	99,337	102,766
31339L5N6 FREDDIE MAC 2378 PE 5.500% 15/NOV/2016	MONTHLY 5.500% 11/15/2016 39,592.930	40,014	41,575
31339NPT7 FREDDIE MAC 2429 HB 6.500% 15/DEC/2023	MONTHLY 6.500% 12/15/2023 154,522.660	155,633	172,584
3133TVUN4 FREDDIE MAC 2434 ZA 6.500% 15/APR/2032	MONTHLY 6.500% 04/15/2032 131,394.670	139,195	147,307
31339WS23 FREDDIE MAC 2435 GH 6.500% 15/FEB/2032	MONTHLY 6.500% 02/15/2032 125,718.330	132,597	129,543
3133TVYW0 FREDDIE MAC 2435 ZL 6.500% 15/APR/2032	MONTHLY 6.500% 04/15/2032 58,183.740	59,854	64,927
31392KL46 FREDDIE MAC 2447 LB-MAC 5.500% 15/MAY/20	MONTHLY 5.500% 05/15/2017 17,064.460	17,059	17,927
31392MM82 FREDDIE MAC 2466 DH 6.500% 15/JUN/2032	MONTHLY 6.500% 06/15/2032 90,292.310	93,029	101,672
31392T6Y8 FREDDIE MAC 2485 AE 5.500% 15/AUG/2017	MONTHLY 5.500% 08/15/2017 89,894.700	90,084	95,107
31392RW56 FREDDIE MAC 2492 GN 5.800% 15/AUG/2032	MONTHLY 5.800% 08/15/2032 266,606.050	263,857	286,253
31392V2R2 FREDDIE MAC 2494 CF 5.500% 15/SEP/2017	MONTHLY 5.500% 09/15/2017 39,640.730	39,963	42,239
31392VKE1 FREDDIE MAC 2497 OE 5.500% 15/SEP/2017	MONTHLY 5.500% 09/15/2017 52,593.960	55,306	56,030

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
31392UXQ2 FREDDIE MAC 2500 TE 5.500% 15/SEP/2017	MONTHLY 5.500% 09/15/2017 172,557.850	170,185	184,022
31392ULX0 FREDDIE MAC 2503 TG 5.500% 15/SEP/2017	MONTHLY 5.500% 09/15/2017 27,906.530	27,697	29,746
31392W3P3 FREDDIE MAC 2508 AQ-MAC 5.500% 15/OCT/20	MONTHLY 5.500% 10/15/2017 62,910.270	62,478	67,240
31393GAJ3 FREDDIE MAC 2538 CB 5.000% 15/DEC/2017	MONTHLY 5.000% 12/15/2017 170,841.590	163,007	181,313
31393GXT6 FREDDIE MAC 2541 JC 5.000% 15/DEC/2017	MONTHLY 5.000% 12/15/2017 107,102.280	105,663	113,635
31393HGW6 FREDDIE MAC 2543 YK-MAC 6.000% 15/DEC/20	MONTHLY 6.000% 12/15/2032 276,433.390	292,674	307,188
31393FQL3 FREDDIE MAC 2544 QC 5.000% 15/DEC/2017	MONTHLY 5.000% 12/15/2017 51,312.080	48,217	54,432
31393MGX3 FREDDIE MAC 2585 DG MAC 4.500% 15/MAR/20	MONTHLY 4.500% 03/15/2023 114,739.610	112,696	122,999
31393MW98 FREDDIE MAC 2586 WG 4.000% 15/MAR/2033	MONTHLY 4.000% 03/15/2033 1,900,000.000	1,911,875	1,999,064
31393PQA5 FREDDIE MAC 2606 AQ 5.000% 15/APR/2018	MONTHLY 5.000% 04/15/2018 84,606.520	87,709	86,960
31393QXY3 FREDDIE MAC 2610 VB 5.500% 15/JUL/2024	MONTHLY 5.500% 07/15/2024 99,640.900	97,287	108,673
31393RDS6 FREDDIE MAC 2613 BY 5.500% 15/MAY/2033	MONTHLY 5.500% 05/15/2033 494,616.500	531,288	540,553
31393VH61 FREDDIE MAC 2626 JA 3.500% 15/JUN/2023	MONTHLY 3.500% 06/15/2023 44,907.160	40,501	46,277
31393RLB4 FREDDIE MAC 2629 DB 5.000% 15/JUN/2023	MONTHLY 5.000% 06/15/2023 130,000.000	121,550	138,043
31394G4Y6 FREDDIE MAC 2648 BE 5.000% 15/JUL/2033	MONTHLY 5.000% 07/15/2033 63,493.760	59,243	66,433
31394GH22 FREDDIE MAC 2649 KA 4.500% 15/JUL/2018	MONTHLY 4.500% 07/15/2018 138,118.670	131,601	146,163

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
31394GJP9 FREDDIE MAC 2649 QH-MAC 4.500% 15/JUL/20	MONTHLY 4.500% 07/15/2018 239,452.240	231,895	252,499
31394HLY5 FREDDIE MAC 2663 BC-MAC 4.000% 15/AUG/20	MONTHLY 4.000% 08/15/2018 253,622.870	225,883	266,354
31394KCQ5 FREDDIE MAC 2690 TG 4.500% 15/APR/2032	MONTHLY 4.500% 04/15/2032 48,876.830	46,158	50,822
31394MJT8 FREDDIE MAC 2714 BQ 4.500% 15/DEC/2018	MONTHLY 4.500% 12/15/2018 475,728.160	465,247	503,618
31394PRY1 FREDDIE MAC 2744 VD 5.500% 15/FEB/2026	MONTHLY 5.500% 02/15/2026 1,219,794.820	1,341,393	1,333,779
31394PXG3 FREDDIE MAC 2756 NA 5.000% 15/FEB/2024	MONTHLY 5.000% 02/15/2024 716,940.610	677,733	773,750
31394WFQ6 FREDDIE MAC 2779 AY-MAC 4.500% 15/APR/20	MONTHLY 4.500% 04/15/2019 363,497.270	337,896	386,707
31394YH98 FREDDIE MAC 2793 PE 5.000% 15/MAY/2034	MONTHLY 5.000% 05/15/2034 1,463,000.000	1,340,017	1,570,680
31395AJY2 FREDDIE MAC 2810 ME 5.500% 15/JUN/2034	MONTHLY 5.500% 06/15/2034 610,000.000	667,950	670,023
31395HMH0 FREDDIE MAC 2877 PA 5.500% 15/JUL/2033	MONTHLY 5.500% 07/15/2033 88,772.090	93,163	93,635
31395HZQ6 FREDDIE MAC 2886 CK 5.000% 15/NOV/2019	MONTHLY 5.000% 11/15/2019 400,000.000	369,875	440,007
31395LK83 FREDDIE MAC 2920 HD 4.500% 15/JAN/2020	MONTHLY 4.500% 01/15/2020 890,984.560	805,367	947,337
31395PK27 FREDDIE MAC 2945 HB 5.000% 15/MAR/2020	MONTHLY 5.000% 03/15/2020 700,000.000	678,125	760,031
31395UVF5 FREDDIE MAC 2987 KG 5.000% 15/DEC/2034	MONTHLY 5.000% 12/15/2034 415,447.650	452,773	428,036
31395VG60 FREDDIE MAC 2989 TG-MAC 5.000% 15/JUN/20	MONTHLY 5.000% 06/15/2025 265,680.820	289,385	288,661
31395XZV0 FREDDIE MAC 3017 ML-MAC 5.000% 15/AUG/20	MONTHLY 5.000% 08/15/2035 472,000.000	516,840	509,448

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
31396GCR0 FREDDIE MAC 3084 BH 5.500% 15/DEC/2035	MONTHLY 5.500% 12/15/2035 1,200,000.000	1,333,313	1,306,415
31396GS85 FREDDIE MAC 3098 KG 5.500% 15/JAN/2036	MONTHLY 5.500% 01/15/2036 1,200,000.000	1,333,688	1,315,207
31396HVX4 FREDDIE MAC 3117 PL 5.000% 15/AUG/2034	MONTHLY 5.000% 08/15/2034 288,698.540	316,215	294,474
31396JLH6 FREDDIE MAC 3122 OP ZEROCPN 15/MAR/2036	MONTHLY 0.000% 03/15/2036 120,002.690	110,950	115,093
31396NUH7 FREDDIE MAC 3151 UC 5.500% 15/AUG/2035	MONTHLY 5.500% 08/15/2035 447,250.710	428,833	472,305
31397FP48 FREDDIE MAC 3289 ND 5.500% 15/JUN/2035	MONTHLY 5.500% 06/15/2035 41,278.910	44,285	42,543
31397FR79 FREDDIE MAC 3290 SB VARIABLE 15/MAR/2037	MONTHLY FLOATING 03/15/2037 169,363.910	17,310	22,079
31397GUS7 FREDDIE MAC 3305 TA 5.500% 15/APR/2027	MONTHLY 5.500% 04/15/2027 166,785.960	180,754	181,940
31397HF60 FREDDIE MAC 3319 PC 5.500% 15/JUN/2035	MONTHLY 5.500% 06/15/2035 1,101,110.510	1,046,055	1,112,596
31397PXH8 FREDDIE MAC 3405 PE 5.000% 15/JAN/2038	MONTHLY 5.000% 01/15/2038 750,000.000	825,469	812,294
31397RSZ0 FREDDIE MAC 3431 AT 5.000% 15/MAR/2023	MONTHLY 5.000% 03/15/2023 340,000.000	379,738	367,460
31398JUA9 FREDDIE MAC 3575 EB 4.00% 15/SEP/2024	MONTHLY 4.000% 09/15/2024 1,000,000.000	1,087,656	1,039,324
31398VXZ4 FREDDIE MAC 3653 HJ 5.000% 15/APR/2040	MONTHLY 5.000% 04/15/2040 458,943.200	498,384	498,878
3137A05F8 FREDDIE MAC 3677 PB 4.500% 15/MAY/2040	MONTHLY 4.500% 05/15/2040 800,000.000	890,000	845,980
3137GARP4 FREDDIE MAC 3740 SB VARIABLE 15/OCT/2040	MONTHLY FLOATING 10/15/2040 767,855.050	96,005	130,985
3137A26V0 FREDDIE MAC 3745 VE 4.000% 15/SEP/2029	MONTHLY 4.000% 09/15/2029 276,000.000	275,138	280,053

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
3137A7XV7 FREDDIE MAC 3827 BM 5.500% 15/AUG/2039	MONTHLY 5.500% 08/15/2039 879,342.030	966,452	958,860
3137A9DX1 FREDDIE MAC 3840 AX 4.000% 15/MAY/2037	MONTHLY 4.000% 05/15/2037 178,143.110	183,599	186,115
3137ABHD6 FREDDIE MAC 3874 DW 3.500% 15/JUN/2021	MONTHLY 3.500% 06/15/2021 500,000.000	499,258	526,653
3137AGLW8 FREDDIE MAC 3946 LN 3.500% 15/APR/2041	MONTHLY 3.500% 04/15/2041 173,216.270	175,436	181,889
3137ALQC6 FREDDIE MAC 4003 WV 3.500% 15/APR/2022	MONTHLY 3.500% 04/15/2022 168,777.470	173,630	175,125
3137B2NA4 FREDDIE MAC 4219 JA 3.500% 15/AUG/2039	MONTHLY 3.500% 08/15/2039 882,275.040	929,422	907,299
3837H0PQ0 GINNIE MAE REMIC TRUST 96-7 D 7.500% 16/	MONTHLY 7.500% 05/16/2026 240,924.760	255,684	276,177
3837H2FG9 GINNIE MAE REMIC TRUST 99-13 Z 7.500% 16	MONTHLY 7.500% 05/16/2029 130,900.400	136,401	146,225
3837H4ND3 GINNIE MAE 00-9 Z 8.000% 20/JUN/2030	MONTHLY 8.000% 06/20/2030 66,495.150	71,126	79,922
38373RZH5 GINNIE MAE 01-52 E 6.000% 20/OCT/2031	MONTHLY 6.000% 10/20/2031 102,235.440	103,897	113,666
38373WGH5 GINNIE MAE 2002-17 BX-MX 6.000% 20/MAR/2	MONTHLY 6.000% 03/20/2032 84,578.460	85,424	91,175
38373VWR7 GINNIE MAE 2002-69 PD 5.500% 20/OCT/2032	MONTHLY 5.500% 10/20/2032 178,000.000	195,021	197,060
38374HGZ7 GINNIE MAE 2004-55 MC 5.500% 20/JUL/2034	MONTHLY 5.500% 07/20/2034 474,000.000	526,065	523,816
38374HVR8 GINNIE MAE 2004-68 PO ZEROCPN 20/MAY/203	MONTHLY 0.000% 05/20/2031 38,211.880	39,468	38,120
38374JLG9 GINNIE MAE 2004-89 LS-MX VARIABLE 16/OCT	MONTHLY FLOATING 10/16/2034 97,214.890	100,131	151,445
38374MYT0 GINNIE MAE 2006-10 ZT 6.000% 20/MAR/2036	MONTHLY 6.000% 03/20/2036 1,808,024.070	2,185,685	2,033,091

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
38374MU98 GINNIE MAE 2006-17 TW 6.000% 20/APR/2036	MONTHLY 6.000% 04/20/2036 388,000.000	438,198	439,594
38375JMV4 GINNIE MAE 2007-00 CI VARIABLE 20/MAR/20	MONTHLY FLOATING 03/20/2037 366,903.420	33,014	55,148
38375L3P3 GINNIE MAE 2007-71 SB VARIABLE 20/JUL/20	MONTHLY FLOATING 07/20/2036 124,198.410	11,260	14,558
38374DKP3 GINNIE MAE 2007-81 SP VARIABLE 20/DEC/20	MONTHLY FLOATING 12/20/2037 368,148.620	41,215	62,282
38375PR78 GINNIE MAE 2008-20 PO ZEROCPN 20/SEP/203	MONTHLY 0.000% 09/20/2037 112,134.370	90,327	101,321
383742YJ6 GINNIE MAE 2008-23 IO MX 6.000% 20/FEB/2	MONTHLY 6.000% 02/20/2037 32,969.510	14,151	1,812
38373W7P7 GINNIE MAE 2008-25 SA VARIABLE 20/MAR/20	MONTHLY FLOATING 03/20/2038 570,759.000	47,545	85,230
38375XHK3 GINNIE MAE 2008-57 AI VARIABLE 20/JUL/20	MONTHLY FLOATING 07/20/2038 230,275.560	23,498	35,116
38375XHT4 GINNIE MAE 2008-62 SA VARIABLE 20/JUL/20	MONTHLY FLOATING 07/20/2038 182,946.740	17,599	26,201
38375PQ61 GINNIE MAE 2008-7 SP MX VARIABLE 20/OCT/	MONTHLY FLOATING 10/20/2037 82,325.900	76,777	98,448
38375XML5 GINNIE MAE 2008-71 SC VARIABLE 20/AUG/20	MONTHLY FLOATING 08/20/2038 46,083.980	4,679	6,800
38376JFW9 GINNIE MAE 2009-106 ST VARIABLE 20/FEB/2	MONTHLY FLOATING 02/20/2038 1,007,266.360	130,203	151,393
38374XC29 GINNIE MAE 2009-24 DS VARIABLE 20/MAR/20	MONTHLY FLOATING 03/20/2039 291,472.260	37,389	36,513
38374UF97 GINNIE MAE 2009-43 SA VARIABLE 20/JUN/20	MONTHLY FLOATING 06/20/2039 263,658.520	28,390	38,557
38373AGM2 GINNIE MAE 2009-72 SM VARIABLE 16/AUG/20	MONTHLY FLOATING 08/16/2039 250,616.770	38,027	39,520
38376LK65 GINNIE MAE 2011-97 WA VARIABLE 20/NOV/20	MONTHLY FLOATING 11/20/2038 233,050.420	264,367	258,857

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
36206TXU1 GNMA I MORTPASS 6.5% 15/APR/2026 SF PN#	MONTHLY 6.500% 04/15/2026 4,099.970	4,161	4,575
36206TXW7 GNMA I MORTPASS 6.5% 15/APR/2026 SF PN#	MONTHLY 6.500% 04/15/2026 8,560.430	8,689	9,549
36206UPC7 GNMA I MORTPASS 6.5% 15/APR/2026 SF PN#	MONTHLY 6.500% 04/15/2026 7,447.980	7,560	8,310
36207AUK6 GNMA I MORTPASS 6.5% 15/APR/2026 SF PN#	MONTHLY 6.500% 04/15/2026 4,869.990	4,943	5,433
36206TXR8 GNMA I MORTPASS 6.5% 15/MAR/2026 SF PN#	MONTHLY 6.500% 03/15/2026 12,991.560	13,186	14,499
36206DQC4 GNMA I MORTPASS 6% 15/MAR/2026 SF PN# 40	MONTHLY 6.000% 03/15/2026 4,234.280	4,213	4,708
36206H6A1 GNMA I MORTPASS 7.5% 15/AUG/2026 SF PN#	MONTHLY 7.500% 08/15/2026 16,179.070	16,851	17,276
36204DH28 GNMA I MORTPASS 7.5% 15/DEC/2023 SF PN#	MONTHLY 7.500% 12/15/2023 6,501.470	6,804	7,186
36207FUM1 GNMA I MORTPASS 7.5% 15/JUN/2026 SF PN#	MONTHLY 7.500% 06/15/2026 3,836.250	3,996	3,898
36208ST85 GNMA I MORTPASS 7.5% 15/MAR/2028 SF PN#	MONTHLY 7.500% 03/15/2028 4,478.510	4,663	4,495
36204CK75 GNMA I MORTPASS 7.5% 15/NOV/2023 SF PN#	MONTHLY 7.500% 11/15/2023 4,034.980	4,223	4,108
36224PR26 GNMA I MORTPASS 7.5% 15/OCT/2022 SF PN#	MONTHLY 7.500% 10/15/2022 3,210.060	3,360	3,541
36203LBV3 GNMA I MORTPASS 7.5% 15/OCT/2023 SF PN#	MONTHLY 7.500% 10/15/2023 1,938.260	2,029	2,173
36207SH22 GNMA I MORTPASS 7.5% 15/OCT/2026 SF PN#	MONTHLY 7.500% 10/15/2026 20,605.050	21,461	20,844
36203SSX6 GNMA I MORTPASS 7% 15/SEP/2023 SF PN# 35	MONTHLY 7.000% 09/15/2023 28,275.480	29,247	30,994
36225BK23 GNMA I MORTPASS 8% 15/DEC/2017 SP PN# 78	MONTHLY 8.000% 12/15/2017 10,994.510	11,737	11,855

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
36225ALU2 GNMA I MORTPASS 8% 15/DEC/2023 SP PN# 78	MONTHLY 8.000% 12/15/2023 41,089.950	43,594	48,426
36224FUB4 GNMA I MORTPASS 8% 15/JUN/2022 SF PN# 32	MONTHLY 8.000% 06/15/2022 8,355.250	8,864	8,734
36225AE63 GNMA I MORTPASS 9.5% 15/AUG/2022 SP PN#	MONTHLY 9.500% 08/15/2022 6,600.240	7,205	7,247
36225ATF7 GNMA I MORTPASS 9.5% 15/DEC/2021 SP PN#	MONTHLY 9.500% 12/15/2021 7,181.720	7,839	7,876
36218DEH2 GNMA I MORTPASS 9.5% 15/JUL/2017 SF PN#	MONTHLY 9.500% 07/15/2017 5,968.690	6,584	5,999
362159BH7 GNMA I MORTPASS 9.5% 15/JUN/2016 SF PN#	MONTHLY 9.500% 06/15/2016 1,340.950	1,479	1,347
36216X3U3 GNMA I MORTPASS 9.5% 15/OCT/2016 SF PN#	MONTHLY 9.500% 10/15/2016 1,387.770	1,531	1,394
36225AAS9 GNMA I MORTPASS 9.5% 15/OCT/2024 SP PN#	MONTHLY 9.500% 10/15/2024 870.910	961	925
362202WC3 GNMA I MORTPASS 9.5% 15/SEP/2020 SF PN#	MONTHLY 9.500% 09/15/2020 8,119.440	8,863	8,404
36217GUM7 GNMA I MORTPASS 9% 15/JAN/2020 SF PN# 19	MONTHLY 9.000% 01/15/2020 16,248.490	17,645	18,020
36202EWE5 GNMA II GTD 6% MTG BDS 20/SEP/2038 USD10	MONTHLY 6.000% 09/20/2038 484,405.590	542,231	545,436
36207CC97 GNMA POOL 7.50% BDS 15/JAN/2027 USD1000	MONTHLY 7.500% 01/15/2027 12,692.460	13,220	13,158
38375LV72 GNMA REMIC TRUST 2007-72 US 20/NOV/2037	MONTHLY FLOATING 11/20/2037 203,919.020	23,476	34,439
38376WGQ2 GNMA REMIC TRUST 2010-14 QP 6.000% 20/DE	MONTHLY 6.000% 12/20/2039 215,307.740	231,960	229,006
38375PX30 GNMA 2008-29 PO ZEROCPN 17/FEB/2033	MONTHLY 0.000% 02/17/2033 126,995.740	110,546	116,925
38374JA97 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	MONTHLY FLOATING 11/16/2034 68,974.000	66,646	84,146

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
38375KYH9 GOVT NATIONAL MORTGAGE ASSOCN FLTG RATE	MONTHLY FLOATING 07/20/2037 374,684.640	36,077	69,054
38374TC69 GOVT NATIONAL MORTGAGE ASSOCN MTG BDS 20	MONTHLY FLOATING 03/20/2039 270,875.450	28,026	31,357
38374JXC5 GOVT NATIONAL MORTGAGE ASSOCN MTG BDS 20	MONTHLY FLOATING 10/20/2034 346,341.900	29,621	50,374
38374L3B5 GOVT NATIONAL MORTGAGE ASSOCN MTG BDS 20	MONTHLY FLOATING 09/20/2035 802,961.890	78,914	126,412
38375LD23 GOVT NATIONAL MORTGAGE ASSOCN VAR BDS 20	MONTHLY FLOATING 11/20/2037 310,072.200	26,828	45,451
3837H1RM5 GOVT NATIONAL MORTGAGE ASSOCN VAR MTG BD	MONTHLY FLOATING 07/16/2028 317,707.400	30,554	56,684
38375JTD7 GOVT NATIONAL MORTGAGE ASSOCN VAR MTG BD	MONTHLY FLOATING 04/16/2037 209,017.120	20,325	33,643
38375KCL4 GOVT NATIONAL MORTGAGE ASSOCN VAR MTG BD	MONTHLY FLOATING 05/20/2037 328,073.050	42,267	49,437
38375K3J9 GOVT NATIONAL MORTGAGE ASSOCN VAR MTG BD	MONTHLY FLOATING 08/20/2037 290,145.210	36,811	54,301
38375LGF1 GOVT NATIONAL MORTGAGE ASSOCN VAR MTG BD	MONTHLY FLOATING 09/20/2037 48,471.040	55,681	68,565
38375QKS7 GOVT NATIONAL MORTGAGE ASSOCN VAR MTG BD	MONTHLY FLOATING 05/16/2038 599,073.820	48,295	103,638
38375DUZ9 GOVT NATIONAL MORTGAGE ASSOCN VAR MTG BD	MONTHLY FLOATING 09/20/2038 266,874.160	32,924	33,585
38375Y2X9 GOVT NATIONAL MORTGAGE ASSOCN VAR MTG BD	MONTHLY FLOATING 12/20/2038 206,867.380	12,470	26,781
38375DYP7 GOVT NATIONAL MORTGAGE ASSOCN VAR MTG BD	MONTHLY FLOATING 12/20/2038 486,273.040	78,996	78,572
38374TXN9 GOVT NATIONAL MORTGAGE ASSOCN VAR MTG BD	MONTHLY FLOATING 03/20/2039 300,379.510	29,972	42,461
38374UVQ1 GOVT NATIONAL MORTGAGE ASSOCN VAR MTG BD	MONTHLY FLOATING 06/20/2039 345,841.300	35,452	47,282

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
38376CXX2 GOVT NATIONAL MORTGAGE ASSOCN 0% MTG BDS	MONTHLY 0.000% 11/16/2037 158,822.940	148,500	136,807
38377NF41 GOVT NATIONAL MORTGAGE ASSOCN 0% MTG BDS	MONTHLY 0.000% 12/20/2040 467,977.760	425,444	372,554
38373RTN9 GOVT NATIONAL MORTGAGE ASSOCN 6.5% MTG B	MONTHLY 6.500% 08/20/2031 508,029.150	529,873	573,351
38373MDN7 GOVT NATIONAL MORTGAGE ASSOCN 6.500% MTG	MONTHLY 6.500% 06/20/2032 286,094.660	301,796	326,010
38374NQA8 GOVT NATL MTG ASSO FR CMO 20/SEP/2033 US	MONTHLY FLOATING 09/20/2033 153,626.790	15,463	8,741
656836AA1 NA DEVELOPMENT BANK 4.325% 11/FEB/2020	SEMI-ANN. 4.375% 02/11/2020 2,600,000.000	2,694,068	2,714,310
76116EHG8 RESOLUTION FDG FED BK CPN STRP INT PMT 1	SEMI-ANN. 0.000% 10/15/2026 6,300,000.000	3,006,675	3,766,077
76116FAB3 RESOLUTION FDG FED BK PRIN STP PRN PMT 1	SEMI-ANN. 0.000% 01/15/2030 300,000.000	159,864	152,976
76116FAA5 RESOLUTION FUNDING CORP BOND ZERO CPN 15	SEMI-ANN. 0.000% 10/15/2019 1,600,000.000	1,394,880	1,389,296
76116FAC1 RESOLUTION FUNDING CORP STRIP INT PAYMEN	SEMI-ANN. 0.000% 04/15/2030 31,700,000.000	12,775,702	16,031,958
83162CQH9 SMALL BUS ADMIN GTD DEV PTC DB06-20F 5.8	SEMI-ANN. 5.820% 06/01/2026 853,074.360	885,598	940,549
880591EJ7 TENN VALLEY AUTHORITY 4.625% 15/SEP/2060	SEMI-ANN. 4.625% 09/15/2060 2,033,000.000	1,852,238	1,818,376
880591EH1 TENN VALLEY AUTHORITY 5.25% 15/SEP/2039	SEMI-ANN. 5.250% 09/15/2039 121,000.000	120,805	129,145
880591EQ1 TENNESSEE VALLEY AUTHORITY BOND FIXED 1.	SEMI-ANN. 1.750% 10/15/2018 122,000.000	121,419	121,242
880591DZ2 TENNESSEE VALLEY AUTHORITY 5.375% NTS 01	SEMI-ANN. 5.375% 04/01/2056 1,000,000.000	1,044,670	1,026,020
880591CS9 TENNESSEE VALLEY AUTHORITY 5.88% DEB 01/	SEMI-ANN. 5.880% 04/01/2036 300,000.000	397,977	347,526

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
880591DM1 TENNESSEE VALLEY AUTHORITY 7.125% 01/MAY	SEMI-ANN. 7.125% 05/01/2030 5,200,000.000	6,884,722	6,797,648
912828ET3 TSY INFL IX N/B VAR 15/JAN/2016	FLOATING 01/15/2016 2,700,000.000	3,067,970	3,388,080
912803BP7 U S TREAS BD STRIPPED PRIN PMT PRIN PMT1	SEMI-ANN. 0.000% 08/15/2028 1,000,000.000	610,389	580,160
912803DN0 U S TREAS BD STRIPPED PRIN PMT PRIN PMT1	SEMI-ANN. 0.000% 08/15/2040 10,500,000.000	3,960,770	3,536,190
912803CK7 U S TREAS BD STRIPPED PRIN PMT PRIN PMT1	SEMI-ANN. 0.000% 02/15/2031 200,000.000	108,096	103,156
912803DA8 U S TREAS BD STRIPPED PRIN PMT PRIN PMT1	SEMI-ANN. 0.000% 05/15/2037 5,000,000.000	2,271,790	1,959,150
912803BJ1 U S TREAS BD STRIPPED PRIN PMT PRIN PMT1	SEMI-ANN. 0.000% 11/15/2026 2,900,000.000	1,876,764	1,834,569
912803BV4 U S TREAS BD STRIPPED PRIN PMT PRIN PMT1	SEMI-ANN. 0.000% 11/15/2028 1,600,000.000	962,710	917,792
912803DJ9 U S TREAS BD STRIPPED PRIN PMT PRIN PMT1	SEMI-ANN. 0.000% 11/15/2039 2,800,000.000	1,146,847	976,892
912803DY6 U S TREAS BD STRIPPED PRIN PMT 0.000%15/	SEMI-ANN. 0.000% 08/15/2042 6,910,000.000	2,117,155	2,101,331
912833LL2 U S TREAS SEC STRIPPED INT PMT INT PMT 1	SEMI-ANN. 0.000% 02/15/2023 2,000,000.000	776,440	1,511,640
9128337P9 U S TREAS SEC STRIPPED INT PMT INT PMT 1	SEMI-ANN. 0.000% 05/15/2031 3,200,000.000	1,746,460	1,608,640
912833KJ8 U S TREAS SEC STRIPPED INT PMT TINT 15/A	SEMI-ANN. 0.000% 08/15/2016 14,559,000.000	13,929,612	14,314,554
912833KG4 U S TREAS SEC STRIPPED INT PMT TINT 15/F	SEMI-ANN. 0.000% 02/15/2016 500,000.000	295,830	495,230
9128337V6 U S TREAS SEC STRIPPED INT PMT TINT 15/M	SEMI-ANN. 0.000% 05/15/2034 8,800,000.000	3,017,234	3,872,616
912833KF6 U S TREAS SEC STRIPPED INT PMT TINT 15/N	SEMI-ANN. 0.000% 11/15/2015 7,441,000.000	4,545,287	7,391,220

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
912810FB9 UNITED STATES OF AMER TREAS BONDS 6.125*	SEMI-ANN. 6.125* 11/15/2027 5,100,000.000	7,250,152	6,636,375
912810RC4 UNITED STATES OF AMERICA BOND FIXED 3.62	SEMI-ANN. 3.625* 08/15/2043 2,940,000.000	2,805,607	2,762,681
912810RD2 UNITED STATES OF AMERICA BOND FIXED 3.75	SEMI-ANN. 3.750* 11/15/2043 17,000,000.000	16,747,163	16,431,520
912803DM2 UNITED STATES OF AMERICA BOND ZERO CPN 1	SEMI-ANN. 0.000* 05/15/2040 3,000,000.000	1,294,835	1,023,180
912828WE6 UNITED STATES OF AMERICA NOTES FIXED 2.7	SEMI-ANN. 2.750* 11/15/2023 20,000,000.000	19,899,300	19,565,600
912828DM9 UNITED STATES OF AMERICA NOTES FIXED 4*	SEMI-ANN. 4.000* 02/15/2015 12,000,000.000	12,616,440	12,509,040
912810QV3 UNITED STATES TREAS BDS TIPS VAR 15/FEB/	FLOATING 02/15/2042 1,600,000.000	1,715,822	1,329,545
912810QX9 UNITED STATES TREAS BDS 2.75*15/AUG/2042	SEMI-ANN. 2.750* 08/15/2042 1,045,000.000	1,023,373	827,995
912810QY7 UNITED STATES TREAS BDS 2.75*15/NOV/2042	SEMI-ANN. 2.750* 11/15/2042 1,410,000.000	1,274,599	1,114,788
912810RB6 UNITED STATES TREAS BDS 2.875*15/MAY/204	SEMI-ANN. 2.875* 05/15/2043 3,280,000.000	2,799,099	2,658,342
912810QU5 UNITED STATES TREAS BDS 3.125* 15/FEB/20	SEMI-ANN. 3.125* 02/15/2042 77,665,000.000	80,641,656	66,961,986
912810QZ4 UNITED STATES TREAS BDS 3.125*15/FEB/204	SEMI-ANN. 3.125* 02/15/2043 8,000,000.000	6,962,500	6,850,000
912810QT8 UNITED STATES TREAS BDS 3.125*15/NOV/204	SEMI-ANN. 3.125* 11/15/2041 23,125,000.000	23,845,743	19,974,219
912810QW1 UNITED STATES TREAS BDS 3*15/MAY/2042	SEMI-ANN. 3.000* 05/15/2042 2,000,000.000	1,716,039	1,677,180
912810QL5 UNITED STATES TREAS BDS 4.25*15/NOV/2040	SEMI-ANN. 4.250* 11/15/2040 17,000,000.000	20,476,708	18,091,740
912810QD3 UNITED STATES TREAS BDS 4.375*15/NOV/203	SEMI-ANN. 4.375* 11/15/2039 13,400,000.000	14,606,016	14,562,048

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
912810QE1 UNITED STATES TREAS BDS 4.625% 15/FEB/20	SEMI-ANN. 4.625% 02/15/2040 1,700,000.000	2,160,766	1,919,946
912828KM1 UNITED STATES TREAS NTS TIPS 1.25% 15/AP	FLOATING 04/15/2014 300,000.000	337,462	333,210
912828SY7 UNITED STATES TREAS NTS 0.625%31/MAY/201	SEMI-ANN. 0.625% 05/31/2017 13,000,000.000	12,880,490	12,830,350
912828VA5 UNITED STATES TREAS NTS 1.125%30/APR/202	SEMI-ANN. 1.125% 04/30/2020 5,000,000.000	4,746,100	4,673,050
912828SD3 UNITED STATES TREAS NTS 1.25%31/JAN/2019	SEMI-ANN. 1.250% 01/31/2019 6,000,000.000	5,858,227	5,851,380
912828SV3 UNITED STATES TREAS NTS 1.75%15/MAY/2022	SEMI-ANN. 1.750% 05/15/2022 5,000,000.000	4,745,700	4,623,450
912828UB4 UNITED STATES TREAS NTS 1%30/NOV/2019	SEMI-ANN. 1.000% 11/30/2019 12,575,000.000	12,163,390	11,815,596
912828RC6 UNITED STATES TREAS NTS 2.125%15/AUG/202	SEMI-ANN. 2.125% 08/15/2021 5,000,000.000	4,950,941	4,843,750
912828MA5 UNITED STATES TREAS NTS 2.75% 30/NOV/201	SEMI-ANN. 2.750% 11/30/2016 24,000,000.000	24,946,361	25,370,640
912810FG8 USA TREASURY BDS 5.25% 15/FEB/2029 USD10	SEMI-ANN. 5.250% 02/15/2029 1,300,000.000	1,640,285	1,564,875
912810FF0 USA TREASURY BDS 5.25% 15/NOV/2028 USD10	SEMI-ANN. 5.250% 11/15/2028 600,000.000	754,314	722,346
912810EW4 USA TREASURY BDS 6.00% 15/FEB/2026 USD10	SEMI-ANN. 6.000% 02/15/2026 21,750,000.000	30,375,710	27,765,180
912810EQ7 USA TREASURY BDS 6.25% 15/AUG/2023 USD10	SEMI-ANN. 6.250% 08/15/2023 14,500,000.000	18,642,594	18,625,685
912810ET1 USA TREASURY BDS 7.625% 15/FEB/2025 USD1	SEMI-ANN. 7.625% 02/15/2025 2,405,000.000	3,830,295	3,435,759
912810EH7 USA TREASURY BDS 7.875% 15/FEB/2021 USD1	SEMI-ANN. 7.875% 02/15/2021 3,150,000.000	4,090,987	4,285,985
911760TM8 VENDEE MORTGAGE TRUST 2003-2 2003-2 Z 5%	MONTHLY 5.000% 05/15/2033 830,381.580	916,923	904,531

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
92262BAF2 VENDEE MORTGAGE TRUST 2011-2 DZ 3.750% 1	MONTHLY 3.750% 10/15/2041 1,092,096.150	982,900	1,016,659
92260MAH6 VENDEE MTG TR REMIC PASSTHRU CTF 1996-1	MONTHLY 6.750% 02/15/2026 61,873.470	67,029	70,832
911760GT7 VENDEE US DEPT VETERAN AFFAIRS 01/SEP/19	MONTHLY 7.250% 09/15/2025 175,078.970	180,315	200,086
38375QX87 2008-51 PG 0.000% 20/JUN/2038	MONTHLY 5.000% 06/20/2038 165,923.310	178,264	178,583
TOTAL U.S. GOVERNMENT SECURITIES		568,609,648	553,518,882
CORPORATE DEBT INSTRUMENTS: PREFERRED -----			
010392EZ7 ALABAMA POWER CO 6.125% SNR NTS 15/MAY/2 RATINGS: A2 A	SEMI-ANN. 6.125% 05/15/2038 596,000.000	654,931	704,385
013716AU9 ALCAN INC BONDS DUE 15/DEC/2033 6.125 RATINGS: A3 BBB+	SEMI-ANN. 6.125% 12/15/2033 200,000.000	255,020	225,070
12667FLY9 ALTERNATIVE LOAN TRUST 2004-16 2-A-2 5.0 RATINGS: A1 AAA	MONTHLY 5.000% 08/25/2019 983.830	1,003	982
02581FYE3 AMERICAN EXPRESS CENTURION 6% MTN 13/SEP RATINGS: A2 BBB+	SEMI-ANN. 6.000% 09/13/2017 250,000.000	281,063	286,818
0258M0CZ0 AMERICAN EXPRESS CREDIT CORP 5.125% BDS RATINGS: A2 BBB+	SEMI-ANN. 5.125% 08/25/2014 75,000.000	80,954	77,284
026874AZ0 AMERICAN INTERNATIONAL GROUP INC 6.25% N RATINGS: A3 A-	SEMI-ANN. 6.250% 05/01/2036 1,975,000.000	2,089,006	2,288,591
031162AZ3 AMGEN INC 5.7% SRN 01/FEB/2019 USD1000 RATINGS: A3 A+	SEMI-ANN. 5.700% 02/01/2019 80,000.000	79,822	92,192
046003JU4 ASSOCIATES CORP OF NORTH AMERICA 6.95% B RATINGS: A3 A	SEMI-ANN. 6.950% 11/01/2018 191,000.000	200,848	227,254
046353AD0 ASTRAZENECA PLC NOTES FIXED 6.45% 15/SEP RATINGS: A1 AA-	SEMI-ANN. 6.450% 09/15/2037 860,000.000	1,119,260	1,025,653
00206RAJ1 AT&T INC 5.5% BDS 01/FEB/2018 USD1000 RATINGS: A2 A	SEMI-ANN. 5.500% 02/01/2018 300,000.000	299,340	337,704

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
00206RAS1 AT&T INC 6.55% 15/FEB/2039 RATINGS: A2 A	SEMI-ANN. 6.550% 02/15/2039 4,342,000.000	4,881,185	4,929,473
05950XAE6 BANC AMER COML MTG TRUST 2006-2 5.414% C RATINGS: AAA AAA	MONTHLY 5.414% 09/10/2047 325,000.000	350,911	352,637
05947U4C9 BANC AMERICA COMMERCIAL MORTGAGE TR VAR RATINGS: AAA AAA	MONTHLY FLOATING 09/10/2047 121,413.220	121,831	121,537
05947UR91 BANC OF AMERICA COMMERCIAL MORTGAGE INC RATINGS: AAA A	MONTHLY 4.727% 07/10/2043 240,000.000	209,400	249,350
05948XSR3 BANC OF AMERICA MORTGAGE SECURITIES 2003 RATINGS: AAA	MONTHLY 4.750% 09/25/2018 236,506.860	236,655	243,741
05950WAF5 BANC OF AMERICA MORTGAGE SECURITIES 5.63 RATINGS: AAA AA	MONTHLY 5.634% 07/10/2046 250,000.000	240,000	271,004
06050TJZ6 BANK OF AMERICA CORP BDS 15/OCT/2036 USD RATINGS: A1 A	SEMI-ANN. 6.000% 10/15/2036 1,263,000.000	1,191,729	1,449,495
59018YN64 BANK OF AMERICA CORP MEDIUM TERM NOTE FI RATINGS: A2 A	SEMI-ANN. 6.875% 04/25/2018 1,100,000.000	1,156,411	1,300,607
06051GDX4 BANK OF AMERICA CORP 5.65% BDS 01/MAY/20 RATINGS: A2 A	SEMI-ANN. 5.650% 05/01/2018 240,000.000	226,766	273,185
06051GEA3 BANK OF AMERICA CORP 6.5% BDS 01/AUG/201 RATINGS: A2 A	SEMI-ANN. 6.500% 08/01/2016 363,000.000	408,429	409,860
064149A64 BANK OF NOVA SCOTIA 3.4% NTS 22/JAN/2015 RATINGS: AA1 AA-	SEMI-ANN. 3.400% 01/22/2015 82,000.000	81,895	84,596
06423KAA9 BANK ONE CAPITAL III 8.75% PRF STK 01/SE RATINGS: A2 BBB+	SEMI-ANN. 8.750% 09/01/2030 1,875,000.000	2,222,528	2,402,719
06739FFZ9 BARCLAYS BANK PLC 5.2 SNR NTS 10/JUL/201 RATINGS: AA3 AA-	SEMI-ANN. 5.200% 07/10/2014 150,000.000	163,715	153,746
06739GAE9 BARCLAYS BANK PLC 6.05% SUBORD NTS 04/DE RATINGS: BAA1 A	SEMI-ANN. 6.050% 12/04/2017 200,000.000	199,466	223,596
071813AU3 BAXTER INTL INC 4.625% 15/MAR/2015 RATINGS: A3 A+	SEMI-ANN. 4.625% 03/15/2015 125,000.000	121,016	131,031
05531FAA1 BB&T CORP 5.7% LN STK 30/APR/2014 USD100 RATINGS: A1 A	SEMI-ANN. 5.700% 04/30/2014 190,000.000	208,111	193,276

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
07387ACJ2 BEAR STEARNS ARM TRUST 2005-1 VAR 25/AUG RATINGS: A1 AAA	MONTHLY FLOATING 08/25/2035 121,823.240	117,712	121,888
079860AG7 BELLSOUTH CORP 5.20% 15/SEP/2014 RATINGS: A1 A	SEMI-ANN. 5.200% 09/15/2014 45,000.000	49,877	46,467
084664BE0 BERKSHIRE HATHAWAY FINANCE CORP 5.4% SNR RATINGS: AA2 AA+	SEMI-ANN. 5.400% 05/15/2018 200,000.000	199,708	230,046
084664BL4 BERKSHIRE HATHAWAY FINANCE CORP 5.75% GT RATINGS: AA2 AA+	SEMI-ANN. 5.750% 01/15/2040 790,000.000	879,033	873,890
055451AG3 BHP BILLITON FINANCE USA LTD 5.50% GTD S RATINGS: A1 A+	SEMI-ANN. 5.500% 04/01/2014 200,000.000	221,496	202,550
055451AH1 BHP BILLITON FINANCE USA LTD 6.5% GTD SN RATINGS: A1 A+	SEMI-ANN. 6.500% 04/01/2019 100,000.000	114,166	119,889
09247XAC5 BLACKROCK INC 6.25% NTS 15/SEP/2017 USD1 RATINGS: A1 A+	SEMI-ANN. 6.250% 09/15/2017 100,000.000	110,122	116,027
097023AS4 BOEING CO 6.625% DEB 15/FEB/2038 USD1000 RATINGS: A2 A	SEMI-ANN. 6.625% 02/15/2038 250,000.000	334,908	320,053
12189TAZ7 BURLINGTON NORTHERN SANTA FE CORP 6.15% RATINGS: A3 BBB+	SEMI-ANN. 6.150% 05/01/2037 4,900,000.000	5,412,606	5,578,650
12189TAR5 BURLINGTON NORTHERN SANTA FE CORP 7.95% RATINGS: A3 BBB+	SEMI-ANN. 7.950% 08/15/2030 250,000.000	301,475	326,020
12189TAA2 BURLINGTON NORTHERN SANTA FE CORP 7% BDS RATINGS: A3 BBB+	SEMI-ANN. 7.000% 12/15/2025 558,000.000	545,596	685,503
136375BQ4 CANADIAN NATL RAILWAY 6.375% 15/NOV/2037 RATINGS: A3 A-	SEMI-ANN. 6.375% 11/15/2037 3,250,000.000	3,574,870	3,959,248
141781AX2 CARGILL INC 6% 27/NOV/2017 144A RATINGS: A2 A	SEMI-ANN. 6.000% 11/27/2017 300,000.000	353,650	342,543
14912L4D0 CATERPILLAR FINANCIAL SERVICES CORP 7.05 RATINGS: A2 A	SEMI-ANN. 7.050% 10/01/2018 200,000.000	199,346	241,298
14912L4E8 CATERPILLAR FINANCIAL SERVICES CORP 7.15 RATINGS: A2 A	SEMI-ANN. 7.150% 02/15/2019 150,000.000	149,745	184,385
125094AC6 CDP FINANCIAL 5.6% 25/NOV/2039 RATINGS: AAA AAA	SEMI-ANN. 5.600% 11/25/2039 1,230,000.000	1,533,281	1,375,915

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
12669F3A9 CHL MORTGAGE PASS-THROUGH TRUST 2004-HYB RATINGS: AA1 AAA	MONTHLY FLOATING 04/20/2035 10,734.040	9,993	10,879
171232AS0 CHUBB CORP 6.5% NTS 15/MAY/2038 USD1000 RATINGS: A2 A+	SEMI-ANN. 6.500% 05/15/2038 4,000,000.000	4,100,682	4,940,560
171232AQ4 CHUBB CORP 6% SNR NTS 11/MAY/2037 USD100 RATINGS: A2 A+	SEMI-ANN. 6.000% 05/11/2037 1,765,000.000	1,933,691	2,061,802
17275RAF9 CISCO SYSTEMS INC 5.5% BDS 15/JAN/2040 U RATINGS: A1 A+	SEMI-ANN. 5.500% 01/15/2040 425,000.000	494,586	449,663
17275RAC6 CISCO SYSTEMS INC 5.5% BDS 22/FEB/2016 U RATINGS: A1 A+	SEMI-ANN. 5.500% 02/22/2016 250,000.000	258,213	275,033
17275RAD4 CISCO SYSTEMS INC 5.90% BDS 15/FEB/2039 RATINGS: A1 A+	SEMI-ANN. 5.900% 02/15/2039 200,000.000	197,162	222,356
17305EDE2 CITIBANK CREDIT CARD ISSUANCE TRUST RATINGS: AAA AAA	SEMI-ANN. 5.300% 03/15/2018 260,000.000	254,963	285,331
17305EDY8 CITIBANK CREDIT CARD ISSUANCE TRUST RATINGS: AAA AAA	SEMI-ANN. 5.650% 09/20/2019 300,000.000	298,305	343,604
173067GZ6 CITIGROUP COMMERCIAL MORTGAGE TRUST 2005 RATINGS: AAA AAA	MONTHLY FLOATING 05/15/2043 340,000.000	340,344	353,986
172967CQ2 CITIGROUP INC 5% NTS 15/SEP/2014 USD1000 RATINGS: BAA1 A-	SEMI-ANN. 5.000% 09/15/2014 500,000.000	474,400	514,240
172967BL4 CITIGROUP INC 6.625% BDS 15/JUN/2032 USD RATINGS: BAA1 A-	SEMI-ANN. 6.625% 06/15/2032 5,425,000.000	5,720,934	6,036,072
172967EP2 CITIGROUP INC 6.875% SNR NTS 05/MAR/2038 RATINGS: A3 A	SEMI-ANN. 6.875% 03/05/2038 1,618,000.000	1,732,163	1,989,655
172967EH0 CITIGROUP INC 6% SNR 15/AUG/2017 USD1000 RATINGS: A3 A	SEMI-ANN. 6.000% 08/15/2017 6,000.000	6,063	6,839
172967EW7 CITIGROUP INC 8.125% BDS 15/JUL/2039 USD RATINGS: A3 A	SEMI-ANN. 8.125% 07/15/2039 340,000.000	475,266	476,915
172967EV9 CITIGROUP INC 8.50% BDS 22/MAY/2019 USD1 RATINGS: A3 A	SEMI-ANN. 8.500% 05/22/2019 800,000.000	1,015,318	1,025,272
12572QAD7 CME GROUP INC 5.75% BDS 15/FEB/2014 USD1 RATINGS: AA3 AA	SEMI-ANN. 5.750% 02/15/2014 135,000.000	147,461	135,791

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
20173MAE0 COMMERCIAL MORTGAGE TRUST FR CMO 10/JUL/ RATINGS: AAA A+	MONTHLY FLOATING 07/10/2038 490,940.260	562,799	536,279
20825CAP9 CONOCOPHILLIPS 5.9% BDS 15/MAY/2038 USD1 RATINGS: A1 A	SEMI-ANN. 5.900% 05/15/2038 2,175,000.000	2,610,609	2,552,950
20825CAQ7 CONOCOPHILLIPS 6.5% NTS 01/FEB/2039 USD1 RATINGS: A1 A	SEMI-ANN. 6.500% 02/01/2039 5,533,000.000	5,862,318	6,938,493
21079NAA9 CONTINENTAL AIRLINES 2007-1 CLASS A PASS RATINGS: BAA1 A	SEMI-ANN. 5.983% 04/19/2022 128,994.770	136,573	140,927
22303QAH3 CONVIDIEN INTERNATIONAL FINANCE SA 6.55% RATINGS: BAA1 A	SEMI-ANN. 6.550% 10/15/2037 3,600,000.000	3,698,806	4,419,900
12667FQL2 COUNTRYWIDE ALTERNATIVE LOAN TRUST SER 2 RATINGS: AA2 AAA	MONTHLY 5.700% 09/25/2034 45,878.570	40,430	46,402
12667FJL0 COUNTRYWIDE ALTERNATIVE LOAN TST 5% CMO RATINGS: A2 AAA	MONTHLY 5.000% 07/25/2019 234,109.970	233,607	242,974
126673BC5 COUNTRYWIDE HOME LOAN TRUST 2004-3N RATINGS: AA1 AA+	MONTHLY FLOATING 10/25/2034 137,453.380	131,955	128,279
22546QAA5 CREDIT SUISSE AG 5.5% BDS 01/MAY/2014 US RATINGS: AA1 A+	SEMI-ANN. 5.500% 05/01/2014 500,000.000	550,770	508,150
22540VWZ1 CSFB ABS TRUST 2002-HE A-F VARIABLE 25/A RATINGS: AAA AAA	MONTHLY 5.510% 08/25/2032 4,481.730	4,648	4,931
12667FDC6 CWALT INC 12667FDC6 5% 25/MAY/2019 RATINGS: A2 AAA	MONTHLY 5.000% 05/25/2019 64,355.340	64,918	65,798
2515A0Q30 DEUTSCHE BANK AG 3.875% LN STK 18/AUG/20 RATINGS: AA3 A+	SEMI-ANN. 3.875% 08/18/2014 150,000.000	149,414	153,147
25746UBD0 DOMINION RESOURCES INC 7.00% 15/JUN/2038 RATINGS: BAA2 A-	SEMI-ANN. 7.000% 06/15/2038 650,000.000	859,411	816,660
263534BT5 DU PONT DE NEMOURS 6% BDS 15/JUL/2018 US RATINGS: A2 A	SEMI-ANN. 6.000% 07/15/2018 250,000.000	255,490	290,233
263901AB6 DUKE ENERGY INDIANA INC 6.45% MTG BDS 01 RATINGS: A2 A	SEMI-ANN. 6.450% 04/01/2039 380,000.000	514,303	469,543
285659AF5 ELECTRONIC DATA SYSTEMS CORP 7.45% MED T RATINGS: A2 A	SEMI-ANN. 7.450% 10/15/2029 2,500,000.000	3,044,575	2,812,800

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
29268BAC5 ENEL FINANCE INT 6.8% BDS 15/SEP/2037 US RATINGS: A2 A-	SEMI-ANN. 6.800% 09/15/2037 3,640,000.000	3,638,244	3,772,933
29268BAF8 ENEL FINANCE INTL SA 6.00% 07/OCT/2039 G RATINGS: A2 A-	SEMI-ANN. 6.000% 10/07/2039 1,250,000.000	1,178,650	1,198,913
30161MAG8 EXELON GENERATION CO LLC 6.25% 01/OCT/20 RATINGS: A3 BBB	SEMI-ANN. 6.250% 10/01/2039 770,000.000	888,441	780,310
31359KH75 FANNIE MAE REMIC TRUST 96-51 E 7.250% 18 RATINGS: AAA N/R	MONTHLY 7.250% 11/18/2026 12,223.690	12,583	14,035
31331FAX9 FEDERAL EXPRESS CORP 1998 PASS THROUGH T RATINGS: A2 A+	SEMI-ANN. 6.720% 07/15/2023 993,845.510	1,041,411	1,145,311
31331FRA8 FEDERAL EXPRESS CORP 1999 PASS THROUGH T RATINGS: A2 A+	SEMI-ANN. 7.650% 07/15/2024 182,180.190	190,606	220,438
337358BD6 FIRST UNION CORP 6.55% SUB DEBS 15/OCT/2 RATINGS: A2 A+	SEMI-ANN. 6.550% 10/15/2035 200,000.000	210,056	223,858
337358BA2 FIRST UNION CORP 7.5% SUB NOTES 15/APR/2 RATINGS: A2 A+	SEMI-ANN. 7.500% 04/15/2035 200,000.000	214,150	247,898
341081EZ6 FLORIDA POWER & LIGHT CO 5.55% BDS 01/NO RATINGS: AA3 A	SEMI-ANN. 5.550% 11/01/2017 70,000.000	69,980	79,760
341081FA0 FLORIDA POWER & LIGHT 5.95% 01/FEB/2038 RATINGS: AA3 A	SEMI-ANN. 5.950% 02/01/2038 265,000.000	263,558	310,532
36962G3A0 GEN ELEC CAP CORP 6.15% MTN 07/AUG/2037 RATINGS: AA2 AA+	SEMI-ANN. 6.150% 08/07/2037 5,050,000.000	4,400,090	5,891,734
36962GXZ2 GENERAL ELECTRIC CAPITAL CORP CALLABLE M RATINGS: AA2 AA+	SEMI-ANN. 6.750% 03/15/2032 6,180,000.000	6,983,116	7,652,756
36962G3P7 GENERAL ELECTRIC CAPITAL CORP 5.875% BDS RATINGS: AA2 AA+	SEMI-ANN. 5.875% 01/14/2038 400,000.000	452,080	455,644
36962G4B7 GENERAL ELECTRIC CAPITAL CORP 6.875% BDS RATINGS: AA2 AA+	SEMI-ANN. 6.875% 01/10/2039 1,550,000.000	1,864,642	1,992,680
36962GLF9 GENERAL ELECTRIC CAPITAL CORP 6.9% BDS 1 RATINGS: AA2 AA+	SEMI-ANN. 6.900% 09/15/2015 300,000.000	345,105	329,199
377372AE7 GLAXOSMITHKLINE CAPITAL 6.375% BDS 15/MA RATINGS: A1 A+	SEMI-ANN. 6.375% 05/15/2038 235,000.000	303,305	287,628

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
36185NYY0 GMACM MORTGAGE LOAN TRUST VAR MTG BDS 19 RATINGS: AAA AAA	MONTHLY FLOATING 10/19/2033 62,586.790	59,844	63,454
38141EA58 GOLDMAN SACHS GROUP INC 5.375% 15/MAR/20 RATINGS: A1 A	SEMI-ANN. 5.375% 03/15/2020 1,200,000.000	1,243,574	1,334,556
38141GCU6 GOLDMAN SACHS GROUP INC 6.1250% DUE 15/F RATINGS: A1 A	SEMI-ANN. 6.125% 02/15/2033 400,000.000	421,144	449,936
38141EA25 GOLDMAN SACHS GROUP INC 7.5% SRN 15/FEB/ RATINGS: A1 A	SEMI-ANN. 7.500% 02/15/2019 700,000.000	815,957	852,579
38141GFD1 GOLDMAN SACHS GROUP INC/THE NOTES FIXED RATINGS: A2 A-	SEMI-ANN. 6.750% 10/01/2037 870,000.000	960,985	967,919
36228CTH6 GS MORTGAGE SECURITIES CORPORATION II VA RATINGS: AAA AAA	MONTHLY FLOATING 08/10/2038 387,391.260	416,930	391,272
36228FC38 GSAA TRUST 2004-NC1 2004-NC AF-6 VARIABL RATINGS: AAA	MONTHLY FLOATING 11/25/2033 24,167.480	19,455	24,783
36229RJT7 GSR MTG LOAN TRUST 2001-1 36229RJT7 3% 2 RATINGS: AAA	MONTHLY 3.000% 09/25/2032 14,412.780	13,152	14,221
406216AY7 HALLIBURTON CO 7.45% BDS 15/SEP/2039 USD RATINGS: A2 A	SEMI-ANN. 7.450% 09/15/2039 250,000.000	297,012	336,480
40431XAA0 HOUSEHOLD HOME EQUITY LOAN TRUS 2007-3 ' RATINGS: AA2 AAA	MONTHLY FLOATING 11/20/2036 220,636.450	189,196	218,958
4042Q1AD9 HSBC BANK US 7% BDS 15/JAN/2039 USD25000 RATINGS: A1 AA-	SEMI-ANN. 7.000% 01/15/2039 1,555,000.000	1,813,991	1,945,632
40429CCS9 HSBC FINANCE CORP NOTES FIXED 5% 30/JUN/ RATINGS: A3 A	SEMI-ANN. 5.000% 06/30/2015 480,000.000	516,101	507,226
404280AG4 HSBC HLDGS 6.5% BDS 02/MAY/2036 USD10000 RATINGS: A1 A	SEMI-ANN. 6.500% 05/02/2036 3,575,000.000	3,766,826	4,234,695
404280AH2 HSBC HLDGS 6.5% BDS 15/SEP/2037 USD1000 RATINGS: A1 A	SEMI-ANN. 6.500% 09/15/2037 6,750,000.000	6,764,183	7,983,495
459200GM7 INTERNATIONAL BUS MACH CORP 7.625% BDS 1 RATINGS: A1 A+	SEMI-ANN. 7.625% 10/15/2018 100,000.000	99,628	124,627
466247K93 JP MORGAN MORTGAGE TRUST FLTG RTE NTS 25 RATINGS: A3 AAA	MONTHLY FLOATING 11/25/2033 277,435.190	275,181	279,217

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
48121CVZ6 JPMORGAN CHASE BANK NATL ASS 6% NTS 05/J RATINGS: AA2 A+	SEMI-ANN. 6.000% 07/05/2017 1,575,000.000	1,711,190	1,775,513
487836AT5 KELLOGG CO 7.45% BDS 01/APR/2031 USD1000 RATINGS: A3 BBB+	SEMI-ANN. 7.450% 04/01/2031 200,000.000	254,880	252,268
494368BC6 KIMBERLY-CLARK CORP 6.625% BDS 01/AUG/20 RATINGS: A2 A	SEMI-ANN. 6.625% 08/01/2037 250,000.000	343,427	313,363
500472AC9 KONINKLIJKE PHILIPS ELECTRONICS NV 6.875 RATINGS: A3 A-	SEMI-ANN. 6.875% 03/11/2038 5,750,000.000	6,151,410	6,987,400
500472AB1 KONINKLIJKE PHILIPS NV 5.75% SNR NTS 11/ RATINGS: A3 A-	SEMI-ANN. 5.750% 03/11/2018 100,000.000	113,294	114,404
52108HZY3 LB UBS COMMERCIAL MORTGAGE TRUST 4.367% RATINGS: AAA AAA	MONTHLY 4.367% 03/15/2036 76,803.990	80,860	76,933
532457BE7 LILLY(ELI)& CO 4.2% SRN 06/MAR/2014 USD1 RATINGS: A1 AA	SEMI-ANN. 4.200% 03/06/2014 120,000.000	119,946	120,790
564760CA2 MANUFACTURERS & TRADERS TRUST CO 6.625% RATINGS: A3 A-	SEMI-ANN. 6.625% 12/04/2017 450,000.000	448,992	520,961
575767AG3 MASS MUTUAL LIFE 8.875% BDS 01/JUN/2039 RATINGS: A1 AA-	SEMI-ANN. 8.875% 06/01/2039 980,000.000	1,466,511	1,404,399
576433UE4 MASTR ADJ RATE MTGS TR 2004-13 MTG PASST RATINGS: AAA AAA	MONTHLY FLOATING 04/21/2034 106,454.790	101,664	109,029
59023VAA8 MERRILL LYNCH & CO INC 7.75% BDS 14/MAY/ RATINGS: A3 A-	SEMI-ANN. 7.750% 05/14/2038 1,400,000.000	1,439,564	1,807,498
59156RAJ7 METLIFE INC 6.375% 15/JUN/2034 RATINGS: A3 A-	SEMI-ANN. 6.375% 06/15/2034 200,000.000	228,780	236,534
59156RAR9 METLIFE INC 6.817% DEB 15/AUG/2018 USD10 RATINGS: A3 A-	SEMI-ANN. 6.817% 08/15/2018 160,000.000	160,560	191,430
595620AH8 MIDAMERICAN ENERGY CO 5.3% SNR NTS 15/MA RATINGS: A2 A-	SEMI-ANN. 5.300% 03/15/2018 75,000.000	74,743	84,998
5899292M9 MLCC MTG INVESTORS INC 5899292M9 25/OCT/ RATINGS: AAA AAA	MONTHLY FLOATING 10/25/2028 144,845.900	140,319	143,196
61747YCJ2 MORGAN STANLEY CALLABLE MEDIUM TERM NOTE RATINGS: A2 A	SEMI-ANN. 5.625% 09/23/2019 860,000.000	881,319	977,553

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
61745MA52 MORGAN STANLEY CAP I INC 2004-3 MTG PASS RATINGS: AAA AAA	MONTHLY FLOATING 04/25/2034 311,591.900	328,729	324,416
61745MT45 MORGAN STANLEY CAPITAL I 4.97% 14/APR/20 RATINGS: AAA	MONTHLY 4.970% 04/14/2040 124,524.550	131,646	126,047
61748AAE6 MORGAN STANLEY 4.75% SUB NTS 01/APR/2014 RATINGS: A3 A-	SEMI-ANN. 4.750% 04/01/2014 75,000.000	74,347	75,596
617446H51 MORGAN STANLEY 5.55% BDS 27/APR/2017 USD RATINGS: A2 A	SEMI-ANN. 5.550% 04/27/2017 250,000.000	237,210	278,493
61744YAD0 MORGAN STANLEY 5.95% MTN 28/DEC/2017 USD RATINGS: A2 A	SEMI-ANN. 5.950% 12/28/2017 650,000.000	728,767	742,638
61747YCE3 MORGAN STANLEY 6% SNR NTS 28/APR/2015 US RATINGS: A2 A	SEMI-ANN. 6.000% 04/28/2015 400,000.000	433,148	426,012
61980AAD5 MOTIVA ENTERPRISES LLC 6.85% 15/JAN/2040 RATINGS: A2 A	SEMI-ANN. 6.850% 01/15/2040 675,000.000	856,670	827,888
637432DC6 NATIONAL RURAL UTILITIES 4.75% 01/MAR/20 RATINGS: A1 A+	SEMI-ANN. 4.750% 03/01/2014 206,000.000	204,132	207,471
63858SBC2 NATIONSBANK CORP MTN SUB NT BE PUT RATINGS: A3 A-	SEMI-ANN. 6.975% 03/07/2037 500,000.000	554,800	570,125
64952GAF5 NEW YORK LIFE INSURANCE 6.75% BDS 15/NOV RATINGS: AA2 AA	SEMI-ANN. 6.750% 11/15/2039 1,380,000.000	1,716,788	1,683,365
654902AC9 NOKIA CORP 6.625% BDS 15/MAY/2039 USD100 RATINGS: A2 A	SEMI-ANN. 6.625% 05/15/2039 3,975,000.000	4,008,212	3,905,438
668131AA3 NORTHWESTERN MUTUAL LIFE 6.063% 26/MAR/2 RATINGS: AA2 AA	SEMI-ANN. 6.063% 03/30/2040 1,295,000.000	1,508,074	1,454,945
68402LAC8 ORACLE CORP 5.25% SNR NTS 15/JAN/2016 US RATINGS: A2 A	SEMI-ANN. 5.250% 01/15/2016 240,000.000	236,604	261,984
68389XAC9 ORACLE CORP 5.75% NTS 15/APR/2018 USD100 RATINGS: A2 A	SEMI-ANN. 5.750% 04/15/2018 200,000.000	199,906	231,114
694308GL5 PACIFIC GAS & ELECTRIC CO 5.625% SNR NTS RATINGS: A3 BBB+	SEMI-ANN. 5.625% 11/30/2017 250,000.000	250,020	283,245
694308GQ4 PACIFIC GAS & ELECTRIC CO 6.25% BDS 01/M RATINGS: A3 BBB+	SEMI-ANN. 6.250% 03/01/2039 2,600,000.000	3,029,190	2,982,538

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
713409AC4 PEPSI BOTTLING GROUP INC 7% SNR NTS 01/M RATINGS: A2 A	SEMI-ANN. 7.000% 03/01/2029 150,000.000	214,136	188,883
724479AH3 PITNEY BOWES INC 6.25% BDS 15/MAR/2019 U RATINGS: A1 A	SEMI-ANN. 6.250% 03/15/2019 1,725,000.000	1,890,608	1,928,964
693476BJ1 PNC FUNDING CORP 5.125% NTS 08/FEB/2020 RATINGS: A3 A	SEMI-ANN. 5.125% 02/08/2020 235,000.000	258,744	263,943
693476AT0 PNC FUNDING CORP 5.25% 15/NOV/2015 RATINGS: BAA1 A-	SEMI-ANN. 5.250% 11/15/2015 165,000.000	157,118	177,187
693476BB8 PNC FUNDING CORP 5.625% NTS 01/FEB/2017 RATINGS: BAA1 A-	SEMI-ANN. 5.625% 02/01/2017 160,000.000	175,741	177,600
73755LAF4 POTASH CORP OF SASKATCHEWAN INC 6.50% BD RATINGS: BAA1 A-	SEMI-ANN. 6.500% 05/15/2019 400,000.000	487,657	474,656
737679DB3 POTOMAC ELECTRIC POWER CO 6.5% SNR NTS 1 RATINGS: A3 BBB+	SEMI-ANN. 6.500% 11/15/2037 200,000.000	199,502	248,152
74005PAS3 PRAXAIR INC 4.375% SRN 31/MAR/2014 USD10 RATINGS: A2 A	SEMI-ANN. 4.375% 03/31/2014 150,000.000	149,526	151,445
74254PAK8 PRINCIPAL LIFE INC FNDG RATINGS: AA3 A+	SEMI-ANN. 5.100% 04/15/2014 198,000.000	197,663	200,643
742651DJ8 PRIVATE EXPORT FUNDING 4.300% 15/DEC/202 RATINGS: AAA AA+	SEMI-ANN. 4.300% 12/15/2021 1,400,000.000	1,447,600	1,520,904
742718CB3 PROCTOR AND GAMBLE CO 5.50% DUE 01/FEB/2 RATINGS: AA3 AA-	SEMI-ANN. 5.500% 02/01/2034 180,000.000	173,601	201,208
74456QAS5 PUBLIC SERVICE ELECTRIC & GAS CO 5.3% MT RATINGS: A2 A-	SEMI-ANN. 5.300% 05/01/2018 575,000.000	617,599	649,802
755111AP6 RAYTHEON CO 7% BDS 01/NOV/2028 USD1000 RATINGS: BAA1 A-	SEMI-ANN. 7.000% 11/01/2028 2,000,000.000	2,165,360	2,402,080
76110HRA9 RESIDENTIAL ACCREDIT LOANS INC 5% MTG BD RATINGS: AA1	MONTHLY 5.000% 03/25/2019 71,750.550	74,710	74,080
76111J5B6 RFMSI SERIES TRUST 2003-S1 4-A-7 4.500% RATINGS: AAA AAA	MONTHLY 4.500% 12/25/2032 373,853.570	333,723	384,816
771196AU6 ROCHE HLDGS INC 7% BDS 01/MAR/2039 USD'1 RATINGS: A2 AA-	SEMI-ANN. 7.000% 03/01/2039 6,025,000.000	7,072,375	7,900,884

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
81744FFJ1 SEQUOIA MORTGAGE TRUST 2004-1 RATINGS: AA3 AAA	MONTHLY FLOATING 12/20/2034 313,071.190	296,635	303,462
81744FB85 SEQUOIA MTG TRUST 2004-5 A1 20/JUN/2034 RATINGS: AAA AAA	MONTHLY FLOATING 06/20/2034 5,383.550	5,434	5,323
822582AJ1 SHELL INTERNATIONAL FIN 4.30% 22/SEP/201 RATINGS: AA1 AA	SEMI-ANN. 4.300% 09/22/2019 100,000.000	99,654	109,435
822582AN2 SHELL INTERNATIONAL FIN 5.50% 25/MAR/204 RATINGS: AA1 AA	SEMI-ANN. 5.500% 03/25/2040 1,175,000.000	1,400,882	1,305,355
822582AD4 SHELL INTERNATIONAL FINANCE BV NOTES FIX RATINGS: AA1 AA	SEMI-ANN. 6.375% 12/15/2038 2,500,000.000	2,773,595	3,104,975
828807CD7 SIMON PROPERTY GROUP INC 5.65% NTS 01/FE RATINGS: A3 A-	SEMI-ANN. 5.650% 02/01/2020 173,000.000	194,669	196,698
828807BT3 SIMON PROPERTY GROUP INC 6.1% NTS 01/MAY RATINGS: A3 A-	SEMI-ANN. 6.100% 05/01/2016 100,000.000	84,908	110,430
828807BZ9 SIMON PROPERTY GROUP INC 6.125% BDS 30/M RATINGS: A3 A-	SEMI-ANN. 6.125% 05/30/2018 100,000.000	116,534	115,781
842400FJ7 SOUTHERN CAL EDISON 5.5% BDS 15/AUG/2018 RATINGS: A1 A	SEMI-ANN. 5.500% 08/15/2018 100,000.000	99,432	114,475
842400FL2 SOUTHERN CALIFORNIA EDISON CO 6.05% BDS RATINGS: A1 A	SEMI-ANN. 6.050% 03/15/2039 100,000.000	99,181	117,421
842400EB5 SOUTHERN CALIFORNIA EDISON CO 6.65% NTS RATINGS: A3 BBB+	SEMI-ANN. 6.650% 04/01/2029 200,000.000	228,968	237,382
86359BAA9 STRUCTURED ASSET SECURITIES CORP 2003-33 RATINGS: AA2 AAA	MONTHLY 5.500% 10/25/2033 92,199.240	90,125	94,332
86359BB89 STRUCTURED ASSET SECURITIES CORP 2003-37 RATINGS: AA2 AAA	MONTHLY FLOATING 12/25/2033 69,903.470	69,576	69,478
86787GAG7 SUNTRUST BANKS INC 5% NTS 01/SEP/2015 US RATINGS: A3 BBB	SEMI-ANN. 5.000% 09/01/2015 380,000.000	379,491	402,610
878091BC0 TEACHERS INSURANCE & ANNUITY ASSOC 6.85% RATINGS: AA2 AA	SEMI-ANN. 6.850% 12/16/2039 1,300,000.000	1,633,684	1,604,707
020002AS0 THE ALLSTATE CORPORATION 5.5% 09/MAY/203 RATINGS: A3 A-	SEMI-ANN. 5.550% 05/09/2035 650,000.000	726,092	710,515

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
884903BH7 THOMSON REUTERS CORP 5.85% 15/APR/2040 RATINGS: BAA1 A-	SEMI-ANN. 5.850% 04/15/2040 250,000.000	295,825	253,518
8935268Z9 TRANSCANADA PIPELINES 7.625% BDS 15/JAN/ RATINGS: A3 A-	SEMI-ANN. 7.625% 01/15/2039 130,000.000	138,470	173,518
89417EAD1 TRAVELERS COMPANIES INC 6.25% BDS 15/JUN RATINGS: A2 A-	SEMI-ANN. 6.250% 06/15/2037 2,375,000.000	2,349,240	2,847,079
792860AK4 TRAVELERS COMPANIES INC 6.75% BDS 20/JUN RATINGS: A2 A-	SEMI-ANN. 6.750% 06/20/2036 350,000.000	392,595	438,988
89420GAE9 TRAVELERS PROP CAS 6.375% BDS 15/MAR/203 RATINGS: A2 A-	SEMI-ANN. 6.375% 03/15/2033 1,050,000.000	1,216,263	1,264,032
893939AE8 TRAVELERS PROPERTY CASUALTY 7.75% SNR NT RATINGS: A2 A-	SEMI-ANN. 7.750% 04/15/2026 150,000.000	191,081	191,244
90261XFA5 UBS AG STAMFORD 5.75% SNR MTN 25/APR/201 RATINGS: AA3 A+	SEMI-ANN. 5.750% 04/25/2018 293,000.000	320,848	336,379
91324PBK7 UNITED HEALTH GROUP INC 6.875% 15/FEB/20 RATINGS: BAA1 A-	SEMI-ANN. 6.875% 02/15/2038 1,800,000.000	2,434,464	2,241,846
911308AA2 UNITED PARCEL SERVICE INC 8.375% DEB 01/ RATINGS: AA3 AA-	SEMI-ANN. 8.375% 04/01/2020 150,000.000	193,872	194,046
91324PAR3 UNITEDHEALTH GROUP INC 5.8% BDS 15/MAR/2 RATINGS: BAA1 A-	SEMI-ANN. 5.800% 03/15/2036 4,125,000.000	3,340,125	4,537,789
90333WAB4 US BANK NATIONAL ASSOC MINNEA 6.3% NTS 0 RATINGS: AA2 A+	SEMI-ANN. 6.300% 02/04/2014 1,653,000.000	1,899,710	1,661,116
92344GAM8 VERIZON COMMUNICATIONS INC NOTES FIXED 7 RATINGS: A3 A	SEMI-ANN. 7.750% 12/01/2030 350,000.000	452,953	447,034
92343VAF1 VERIZON COMMUNICATIONS INC 6.25% BDS 01/ RATINGS: A3 A	SEMI-ANN. 6.250% 04/01/2037 675,000.000	805,052	748,008
92343VAK0 VERIZON COMMUNICATIONS INC 6.4% BDS 15/F RATINGS: A3 A	SEMI-ANN. 6.400% 02/15/2038 125,000.000	156,986	140,371
362320AT0 VERIZON COMMUNICATIONS INC 8.75% NTS 01/ RATINGS: BAA1 A	SEMI-ANN. 8.750% 11/01/2021 314,000.000	405,660	397,496
927804FC3 VIRGINIA ELECTRIC & POWER CO SER'B' 5.95 RATINGS: BAA1 A-	SEMI-ANN. 5.950% 09/15/2017 100,000.000	99,612	115,307

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
927804FF6 VIRGINIA ELECTRIC & POWER CO 5.4% SNR NT RATINGS: BAA1 A-	SEMI-ANN. 5.400% 04/30/2018 300,000.000	299,325	340,503
927804FG4 VIRGINIA ELECTRIC & POWER CO 8.875% DEB RATINGS: BAA1 A-	SEMI-ANN. 8.875% 11/15/2038 2,540,000.000	3,611,350	3,919,372
92857WAP5 VODAFONE GROUP BDS 5.625% 27/FEB/2017 US RATINGS: BAA1 A-	SEMI-ANN. 5.625% 02/27/2017 150,000.000	168,399	167,802
92857WAG5 VODAFONE GROUP PLC 5.00 15/SEP/2015 RATINGS: BAA1 A-	SEMI-ANN. 5.000% 09/15/2015 150,000.000	130,253	160,394
92857WAQ3 VODAFONE GROUP 6.15% NTS 27/FEB/2037 USD RATINGS: BAA1 A-	SEMI-ANN. 6.150% 02/27/2037 150,000.000	199,643	162,566
92976BBW1 WACHOVIA BANK COMMERCIAL MTG TST FRN CMO RATINGS: AAA AAA	MONTHLY FLOATING 12/15/2044 400,000.000	449,875	425,800
92976GAG6 WACHOVIA BANK 5.85% BDS 01/FEB/2037 USD1 RATINGS: AA3 AA-	SEMI-ANN. 5.850% 02/01/2037 2,000,000.000	2,256,733	2,283,420
92976GAJ0 WACHOVIA BANK 6.6% BDS 15/JAN/2038 USD10 RATINGS: AA3 AA-	SEMI-ANN. 6.600% 01/15/2038 8,865,000.000	8,965,770	11,030,631
931142CM3 WAL-MART STORES INC 6.2% BDS 15/APR/2038 RATINGS: AA2 AA	SEMI-ANN. 6.200% 04/15/2038 3,750,000.000	4,375,434	4,506,938
931142CK7 WAL-MART STORES INC 6.5% BDS 15/AUG/2037 RATINGS: AA2 AA	SEMI-ANN. 6.500% 08/15/2037 4,000,000.000	4,227,800	4,969,280
92922FJF6 WAMU MORTGAGE PASS THROUGH CERTIFICATES RATINGS: AAA AAA	MONTHLY FLOATING 10/25/2033 98,864.970	98,803	99,426
92922FBV9 WAMU MORTGAGE PASS-THROUGH TRUST 92922FB RATINGS: A1 AAA	MONTHLY FLOATING 09/25/2033 86,419.880	85,480	87,199
92922FAS7 WAMU MTG PASS THROUGH CTFB MTG BDS 25/AU RATINGS: AAA AAA	MONTHLY FLOATING 08/25/2033 288,154.930	285,363	288,561
94973VAL1 WELLPOINT INC 5.85% NTS 15/JAN/2036 USD1 RATINGS: BAA1 A-	SEMI-ANN. 5.850% 01/15/2036 8,810,000.000	8,101,980	9,501,409
92976GAH4 WELLS FARGO BANK NA 6% MTN 15/NOV/2017 U RATINGS: AA3 AA-	SEMI-ANN. 6.000% 11/15/2017 300,000.000	342,219	346,170
94980MAB4 WELLS FARGO MORTGAGE BACKED SEC TST VAR RATINGS: A1 AAA	MONTHLY FLOATING 09/25/2034 445,263.130	417,135	449,482

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
949779AB8 WELLS FARGO MORTGAGE BACKED SECURITIES T RATINGS: AAA AAA	MONTHLY FLOATING 12/25/2034 94,151.100	87,561	94,863
961214BK8 WESTPAC BANKING CORP 4.875% 19/NOV/2019 RATINGS: AA1 AA	SEMI-ANN. 4.875% 11/19/2019 161,000.000	160,886	178,652
976656CB2 WISCONSIN ELECTRIC POWER CO 6.25% BDS 01 RATINGS: A1 A-	SEMI-ANN. 6.250% 12/01/2015 400,000.000	432,392	441,392
983024AN0 WYETH 5.95% BDS 01/APR/2037 USD2000 RATINGS: A1 AA	SEMI-ANN. 5.950% 04/01/2037 935,000.000	1,183,271	1,083,843
TOTAL CORPORATE DEBT INSTRUMENTS: PREFERRED		209,790,873	227,938,966
CORPORATE DEBT INSTRUMENTS: ALL OTHER -----			
00038AAB9 ABB TREASURY CENTER USA INC 4% NTS 15/JU	SEMI-ANN. 4.000% 06/15/2021 630,000.000	656,945	646,204
00287YAM1 ABBVIE INC 4.4% BDS 06/NOV/2042 USD2000	SEMI-ANN. 4.400% 11/06/2042 530,000.000	488,178	494,315
00287YAD1 ABBVIE 4.4% BDS 06/NOV/2042 USD2000 144A	SEMI-ANN. 4.400% 11/06/2042 830,000.000	821,401	774,116
00751YAC0 ADVANCE AUTO PARTS INC CALLABLE NOTES FI	SEMI-ANN. 4.500% 12/01/2023 255,000.000	254,210	251,828
001055AF9 AFLAC INC 6.45% BDS 15/AUG/2040 USD1000	SEMI-ANN. 6.450% 08/15/2040 900,000.000	1,065,978	1,058,940
001192AG8 AGL CAPITAL CORP 5.25% NTS 15/AUG/2019 U RATINGS: BAA1 BBB+	SEMI-ANN. 5.250% 08/15/2019 100,000.000	101,160	111,898
001192AH6 AGL CAPITAL CORP 5.875% BDS 15/MAR/2041	SEMI-ANN. 5.875% 03/15/2041 73,000.000	72,878	80,069
008916AJ7 AGRIUM INC 6.125% BDS 15/JAN/2041 USD200	SEMI-ANN. 6.125% 01/15/2041 100,000.000	107,185	107,633
010392FK9 ALABAMA POWER CO CALLABLE NOTES FIXED 3.	SEMI-ANN. 3.550% 12/01/2023 61,000.000	60,827	59,869
012873AK1 ALBERTA ENERGY CO 7.375% NTS 01/NOV/2031 RATINGS: BAA2 BBB+	SEMI-ANN. 7.375% 11/01/2031 200,000.000	243,588	234,816

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
020002AZ4 ALLSTATE CORP 3.15% BDS 15/JUN/2023 USD2	SEMI-ANN. 3.150% 06/15/2023 1,220,000.000	1,175,470	1,156,975
02005EAC4 ALLY AUTO RCVBLS 0.85000% MTG BDS 15/AUG	MONTHLY 0.850% 08/15/2016 208,000.000	207,993	208,564
02005KAD0 ALLY AUTO RCVBLS 1.14% MTG BDS 15/JUN/20	MONTHLY 1.140% 06/15/2016 337,000.000	336,950	338,914
02006AAC1 ALLY AUTO RECEIVABLES TR MTG BDS 15/MAY/	MONTHLY 0.740% 04/15/2016 228,805.640	228,791	229,202
02005MAE2 ALLY AUTO RECEIVABLES TR 1.55% BDS 17/AU	MONTHLY 1.550% 08/17/2015 86,106.970	86,076	86,337
02005BAC0 ALLY AUTO RECEIVABLES TR 2012-5 0.62% MT	MONTHLY 0.620% 03/15/2017 241,000.000	240,947	241,129
02005JAC3 ALLY AUTO RECEIVABLES TRUST 2011-3 0.970	MONTHLY 0.970% 08/17/2015 23,477.170	23,475	23,495
02006EAC3 ALLY AUTO RECEIVABLES TRUST 2012-4 A3 0.	MONTHLY 0.590% 01/17/2017 159,000.000	158,984	159,141
02006KAC9 ALLY AUTO RECEIVABLES TRUST 2013-SN1 A-3	MONTHLY 0.720% 05/20/2016 206,000.000	205,990	206,104
02006JAB4 ALLY AUTO RECEIVABLES TRUST 2013-1 A-3 0	MONTHLY 0.630% 05/15/2017 230,682.000	230,656	230,745
02006MAC5 ALLY AUTO RECEIVABLES TRUST 2013-2 2013-	MONTHLY 0.790% 01/15/2018 172,000.000	171,993	171,843
03027KAB6 AMER TOWER CORP 3.5% BDS 31/JAN/2023 USD	SEMI-ANN. 3.500% 01/31/2023 80,000.000	70,826	72,939
023767AA4 AMERICAN AIRLINES 2011-1 CLASS A PASS TH	SEMI-ANN. 5.250% 07/31/2022 47,098.930	47,099	49,925
025816BD0 AMERICAN EXPRESS CO FRN 02/DEC/2022 USD1	SEMI-ANN. 2.650% 12/02/2022 1,207,000.000	1,346,290	1,119,698
025800DE6 AMERICAN EXPRESS CREDIT CORP 1.75% BDS 1	SEMI-ANN. 1.750% 06/12/2015 200,000.000	204,208	203,228
026874CY1 AMERICAN INTERNATIONAL GROUP INC CALLABL	SEMI-ANN. 4.125% 02/15/2024 59,000.000	58,963	58,353

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
03040WAK1 AMERICAN WATER CAPITAL CORP CALLABLE NOT	SEMI-ANN. 3.850% 03/01/2024 240,000.000	239,042	237,106
03040WAD7 AMERICAN WATER WORKS CO INC 6.593% SNR N RATINGS: BAA2 BBB+	SEMI-ANN. 6.593% 10/15/2037 100,000.000	117,872	121,294
03064PAC5 AMERICREDIT AUTO REC TRUST 1.17% MTG BDS	MONTHLY 1.170% 01/08/2016 23,830.770	23,828	23,846
03063XAD7 AMERICREDIT AUTOMOBILE RECEIVABLES TRUST	MONTHLY 0.670% 06/08/2017 128,000.000	127,980	127,955
03065EAD7 AMERICREDIT AUTOMOBILE RECEIVABLES TRUST	MONTHLY 0.900% 09/10/2018 117,966.000	117,950	117,924
031162BK5 AMGEN INC 5.15% SNR 15/NOV/2041 USD1000	SEMI-ANN. 5.150% 11/15/2041 1,820,000.000	1,799,993	1,813,248
031162BP4 AMGEN INC 5.375% BDS 15/MAY/2043 USD1000	SEMI-ANN. 5.375% 05/15/2043 2,500,000.000	2,442,175	2,566,800
031162BH2 AMGEN INC 5.65% BDS 15/JUN/2042 USD1000	SEMI-ANN. 5.650% 06/15/2042 705,000.000	789,260	746,623
032511BC0 ANADARKO PETROLEUM 8.7% BDS 15/MAR/2019 RATINGS: BAA3 BBB-	SEMI-ANN. 8.700% 03/15/2019 200,000.000	197,798	253,214
035229DC4 ANHEUSER -BUSCH COS INC 6.45% 01/SEP/203 RATINGS: BAA2 BBB+	SEMI-ANN. 6.450% 09/01/2037 105,000.000	141,084	127,894
03523TAP3 ANHEUSER BUSCH INBEV WORLDWIDE INC 6.375 RATINGS: BAA2 BBB+	SEMI-ANN. 6.375% 01/15/2040 230,000.000	296,873	280,572
03523TBL1 ANHEUSER BUSCH 1.5% BDS 14/JUL/2014 USD1	SEMI-ANN. 1.500% 07/14/2014 382,000.000	383,351	384,177
03523TBQ0 ANHEUSER BUSCH 3.75% BDS 15/JUL/2042 USD	SEMI-ANN. 3.750% 07/15/2042 420,000.000	359,713	356,198
035242AB2 ANHEUSER-BUSCH INBEV FINANCE INC NOTES F	SEMI-ANN. 4.000% 01/17/2043 440,000.000	437,866	391,156
03523TBP2 ANHEUSER-BUSCH INBEV WORLDWIDE INC NOTES	SEMI-ANN. 2.500% 07/15/2022 1,770,000.000	1,761,469	1,637,197
00184AAC9 AOL TIME WARNER INC 7.625% BDS 15/APR/20 RATINGS: BAA2 BBB	SEMI-ANN. 7.625% 04/15/2031 4,000,000.000	4,366,096	5,062,280

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
00184AAG0 AOL TIME WARNER INC 7.7% BDS 01/MAY/2032 RATINGS: BAA2 BBB	SEMI-ANN. 7.700% 05/01/2032 6,675,000.000	7,685,412	8,570,500
037389AU7 AON FINANCIAL SERVICES 6.25% BDS 30/SEP/	SEMI-ANN. 6.250% 09/30/2040 83,000.000	82,240	94,914
037411BC8 APACHE CORP 4.25% BDS 15/JAN/2044 USD100	SEMI-ANN. 4.250% 01/15/2044 855,000.000	847,647	768,705
037411BA2 APACHE CORP 4.75% BDS 15/APR/2043 USD100	SEMI-ANN. 4.750% 04/15/2043 225,000.000	232,686	218,239
037411AW5 APACHE CORP 5.1% BDS 01/SEP/2040 USD1000	SEMI-ANN. 5.100% 09/01/2040 495,000.000	545,995	502,588
037735CR6 APPALACHIAN POWER CO 4.6% BDS 30/MAR/202	SEMI-ANN. 4.600% 03/30/2021 100,000.000	99,721	107,271
040555CN2 ARIZONA PUBLIC SERVICE CO 4.5% BDS 01/AP	SEMI-ANN. 4.500% 04/01/2042 379,000.000	389,375	362,911
04273WAA9 ARROW ELECTRONICS INC 3.375% 01/NOV/2015	SEMI-ANN. 3.375% 11/01/2015 40,000.000	41,290	41,395
042735AK6 ARROW ELECTRONICS INC 7.5% SNR DEB 15/JA RATINGS: BAA3 BBB-	SEMI-ANN. 7.500% 01/15/2027 300,000.000	333,210	344,526
042735BC3 ARROW ELECTRONICS 4.5% SR NT 01/MAR/2023	SEMI-ANN. 4.500% 03/01/2023 300,000.000	294,561	288,516
046353AG3 ASTRAZENECA PLC 4% BDS 18/SEP/2042 USD10	SEMI-ANN. 4.000% 09/18/2042 605,000.000	601,231	526,156
00206RAZ5 AT & T INC 3.875% 15/AUG/2021	SEMI-ANN. 3.875% 08/15/2021 1,000,000.000	1,049,759	1,013,100
00206RBA9 AT&T INC NOTES FIXED 5.55% 15/AUG/2041 U	SEMI-ANN. 5.550% 08/15/2041 2,945,000.000	3,089,225	2,988,763
00206RBH4 AT&T INC 4.3% BDS 15/DEC/2042 USD1000	SEMI-ANN. 4.300% 12/15/2042 579,000.000	388,518	491,131
04650NAB0 AT&T INC 5.35% BDS 01/SEP/2040 USD1000	SEMI-ANN. 5.350% 09/01/2040 7,514,000.000	3,771,371	7,434,577
049560AJ4 ATMOS ENERGY CORP 8.50% BDS 15/MAR/2019 RATINGS: BAA2 BBB+	SEMI-ANN. 8.500% 03/15/2019 115,000.000	128,043	147,368

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
053332AP7 AUTOZONE INC 3.125% BDS 15/JUL/2023 USD1	SEMI-ANN. 3.125% 07/15/2023 425,000.000	422,650	384,846
056335AA0 BAC CAPITAL TRUST XI 6.625% BDS 23/MAY/2 RATINGS: BAA3 BB	SEMI-ANN. 6.625% 05/23/2036 5,950,000.000	5,618,406	6,392,918
05523RAC1 BAE SYSTEMS 5.8% NTS 11/OCT/2041 USD2000	SEMI-ANN. 5.800% 10/11/2041 255,000.000	253,671	264,139
059500AD0 BANC AMERICA COMMERCIAL MORTGAGE TR VAR	MONTHLY FLOATING 07/10/2044 348,048.340	346,091	378,627
05948XCQ2 BANC OF AMERICA MORTGAGE SECURITIES 5.5%	MONTHLY 5.500% 05/25/2033 246,717.370	252,423	253,736
06051GEU9 BANK OF AMERICA CORP 3.3% BDS 11/JAN/202	SEMI-ANN. 3.300% 01/11/2023 490,000.000	461,698	463,672
06051GEE5 BANK OF AMERICA CORP 5.875% BDS 05/JAN/2	SEMI-ANN. 5.875% 01/05/2021 1,500,000.000	1,573,905	1,724,085
06051GEH8 BANK OF AMERICA MORTGAGE SECURITIES 5% BD	SEMI-ANN. 5.000% 05/13/2021 110,000.000	108,513	120,205
06366RJJ5 BANK OF MONTREAL 2.55% BDS 06/NOV/2022 U	SEMI-ANN. 2.550% 11/06/2022 400,000.000	379,176	365,692
06406HBV2 BANK OF NEW YORK CO INC 4.15% MTN 01/FEB	SEMI-ANN. 4.150% 02/01/2021 400,000.000	399,319	425,040
064149C88 BANK OF NOVA SCOTIA 4.375% BDS 13/JAN/20	SEMI-ANN. 4.375% 01/13/2021 300,000.000	299,520	322,890
071813BF5 BAXTER INTERNATIONAL INC 2.4% BDS 15/AUG	SEMI-ANN. 2.400% 08/15/2022 75,000.000	74,675	67,987
071813BL2 BAXTER INTERNATIONAL INC 3.2% BDS 15/JUN	SEMI-ANN. 3.200% 06/15/2023 685,000.000	666,922	654,415
07386HJU6 BEAR STEARNS ALT-A TRUST 07386HJU6 25/JU	MONTHLY FLOATING 07/25/2034 303,874.300	294,758	288,247
07388QAE9 BEAR STEARNS COML MTG SECS TR 2007 FLTG	MONTHLY FLOATING 06/11/2050 1,800,000.000	1,942,313	2,015,611
07387MAE9 BEAR STEARNS COML MTG SECS TRUST FRN 11/	MONTHLY FLOATING 03/11/2039 725,000.000	728,671	780,960

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
075887BA6 BECTON DICKINSON & CO 3.125% BDS 08/NOV/	SEMI-ANN. 3.125% 11/08/2021 180,000.000	179,631	174,485
05541VAF3 BG ENERGY CAPITAL 5.125% GTD NTS 15/OCT/	SEMI-ANN. 5.125% 10/15/2041 300,000.000	294,852	307,632
055451AV0 BHP BILLITON FINANCE USA LTD CALLABLE NO	SEMI-ANN. 5.000% 09/30/2043 470,000.000	469,930	473,906
05578XAC2 BMW VEHICLE OWNER TRUST 2013-A 2013-A A3	MONTHLY 0.670% 11/27/2017 170,000.000	169,996	170,158
101137AL1 BOSTON SCIENTIFIC CORP 7.375% NTS 15/JAN RATINGS: BA1 BBB-	SEMI-ANN. 7.375% 01/15/2040 2,059,000.000	2,461,599	2,558,287
101137AE7 BOSTON SCIENTIFIC 7.0% DUE 15/NOV/2035 RATINGS: BA1 BBB-	SEMI-ANN. FLOATING 11/15/2035 3,225,000.000	3,459,178	3,838,073
111021AE1 BRITISH TELECOMMUNICATIONS VAR NOTES 15/ RATINGS: BAA2 BBB-	SEMI-ANN. FLOATING 12/15/2030 975,000.000	1,374,769	1,454,934
120568AT7 BUNGE LTD FINANCE CORP 8.50% BDS 15/JUN/ RATINGS: BAA2 BBB-	SEMI-ANN. 8.500% 06/15/2019 231,000.000	270,972	283,779
12189LAA9 BURLINGTON NORTH SANTA FE 5.75% 01/MAY/20	SEMI-ANN. 5.750% 05/01/2040 2,040,000.000	2,091,027	2,238,676
12189LAN1 BURLINGTON NORTHERN SANTA FE CORP 4.45%	SEMI-ANN. 4.450% 03/15/2043 895,000.000	894,848	811,505
12189LAG6 BURLINGTON NORTHERN SANTA FE CORP 4.95%	SEMI-ANN. 4.950% 09/15/2041 1,000,000.000	1,006,221	985,850
12189LAQ4 BURLINGTON NORTHN SANTA FE CP SR DEB 3.8	SEMI-ANN. 3.850% 09/01/2023 1,900,000.000	1,893,559	1,868,916
13342BAL9 CAMERON INTERNATIONAL CORP CALLABLE NOTE	SEMI-ANN. 4.000% 12/15/2023 21,000.000	20,925	20,752
13645RAQ7 CAN PACIFIC RYS 5.75% BDS 15/JAN/2042 US	SEMI-ANN. 5.750% 01/15/2042 1,600,000.000	1,561,344	1,720,424
136385AN1 CANADIAN NATIONAL RESOURCES 5.9% 01/FEB/ RATINGS: BAA2 BBB	SEMI-ANN. 5.900% 02/01/2018 290,000.000	303,151	330,093
136385AP6 CANADIAN NATURAL RESOURCES 6.75% BDS 01/ RATINGS: BAA2 BBB	SEMI-ANN. 6.750% 02/01/2039 975,000.000	1,206,641	1,153,893

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
13645RAJ3 CANADIAN PACIFIC RAILWAYS 7.25% BDS 15/M RATINGS: BAA3 BBB	SEMI-ANN. 7.250% 05/15/2019 3,750,000.000	3,737,363	4,541,400
14040HAS4 CAPITAL ONE FINANCIAL CORP 7.375% BDS 23 RATINGS: BAA1 BBB	SEMI-ANN. 7.375% 05/23/2014 300,000.000	337,866	307,725
14313PAC1 CARMAX AUTO OWNER TRUST 2013-4 2013-4 A3	MONTHLY 0.800% 07/16/2018 154,000.000	153,986	153,769
144141DD7 CAROLINA POWER & LIGHT CO 4.1% BDS 15/MA	SEMI-ANN. 4.100% 03/15/2043 100,000.000	99,265	92,234
149123CB5 CATERPILLAR INC 3.803% BDS 15/AUG/2042 U	SEMI-ANN. 3.803% 08/15/2042 3,806,000.000	2,749,161	3,200,542
149123BS9 CATERPILLAR INC 5.2% NTS 27/MAY/2041 USD	SEMI-ANN. 5.200% 05/27/2041 170,000.000	194,653	175,683
15135UAF6 CENOVUS ENERGY INC SR NT 6.75% 15/NOV/20	SEMI-ANN. 6.750% 11/15/2039 895,000.000	1,029,300	1,049,047
15135UAH2 CENOVUS ENERGY INC 4.45% BDS 15/SEP/2042	SEMI-ANN. 4.450% 09/15/2042 260,000.000	259,433	234,117
15189XAD0 CENTERPOINT ENERGY HOUSTON ELECTRIC 6.95 RATINGS: BAA1 BBB+	SEMI-ANN. 6.950% 03/15/2033 40,000.000	56,965	51,387
15189WAC4 CENTERPOINT ENERGY RESOURCES CORP 6.125% RATINGS: BAA3 BBB	SEMI-ANN. 6.125% 11/01/2017 35,000.000	34,880	40,173
125509BQ1 CIGNA CORP 5.875% BDS 15/MAR/2041 USD100	SEMI-ANN. 5.875% 03/15/2041 500,000.000	571,180	551,525
125509BH1 CIGNA CORP 6.15% NTS 15/NOV/2036 USD2000 RATINGS: BAA2 BBB	SEMI-ANN. 6.150% 11/15/2036 2,450,000.000	2,049,640	2,760,832
125509AZ2 CIGNA CORP 7.875% DEBS 15/MAY/2027 USD10 RATINGS: BAA2 BBB	SEMI-ANN. 7.875% 05/15/2027 2,276,000.000	2,099,589	2,830,570
172967HD6 CITIGROUP INC NOTES FIXED 3.875% 25/OCT/	SEMI-ANN. 3.875% 10/25/2023 1,285,000.000	1,282,045	1,254,944
172967HA2 CITIGROUP INC NOTES FIXED 6.675% 13/SEP/	SEMI-ANN. 6.675% 09/13/2043 150,000.000	150,000	171,285
172967FH9 CITIGROUP INC 4.587% BDS 15/DEC/2015 USD	SEMI-ANN. 4.587% 12/15/2015 107,000.000	109,116	114,341

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
17307GBT4 CITIGROUP MORTGAGE LOAN TRUST INC 5.25%	MONTHLY 5.250% 09/25/2033 79,073.360	83,138	81,006
186108BU9 CLEVELAND ELECTRIC ILLUMINATING CO 7.88% RATINGS: BAA1 BBB	SEMI-ANN. 7.880% 11/01/2017 150,000.000	167,768	180,029
12572QAF2 CME GROUP INC 5.3% 15/SEP/2043	SEMI-ANN. 5.300% 09/15/2043 1,481,000.000	1,540,654	1,549,926
126117AL4 CNA FINANCIAL CORP 5.85% 15/DEC/2014 RATINGS: BAA3 BBB-	SEMI-ANN. 5.850% 12/15/2014 50,000.000	53,956	52,370
126117AQ3 CNA FINANCIAL CORP 5.875% BDS 15/AUG/202	SEMI-ANN. 5.875% 08/15/2020 60,000.000	59,811	68,022
126117AM2 CNA FINANCIAL CORP 6.5% NTS 15/AUG/2016 RATINGS: BAA3 BBB-	SEMI-ANN. 6.500% 08/15/2016 170,000.000	184,136	191,192
12624FAC1 CNH EQUIP.TST 2012-C A3 0.57% 15/DEC/201	MONTHLY 0.570% 12/15/2017 162,000.000	161,987	161,817
12591FAC0 CNH EQUIPMENT TRUST 0.69% MTG BDS 15/JUN	MONTHLY 0.690% 06/15/2018 259,000.000	259,000	258,957
12623CAC9 CNH EQUIPMENT TRUST 0.910% MTG BDS 15/AU	MONTHLY 0.910% 08/15/2016 51,863.310	51,854	51,965
12622XAC4 CNH EQUIPMENT TRUST 2011-A 2011-A A3 1.2	MONTHLY 1.200% 05/16/2016 26,736.190	26,733	26,756
12613SAC6 CNH EQUIPMENT TRUST 2013-C 2013-C A3 1.0	MONTHLY 1.020% 08/15/2018 130,000.000	129,985	130,548
12618SAC1 CNH EQUIPMENT TRUST 2013-D 2013-D A3 0.7	MONTHLY 0.770% 10/15/2018 357,000.000	356,986	356,277
12624HAC7 CNH EQUIPMENT TST 0.65% MTG BDS 16/APR/2	MONTHLY 0.650% 04/16/2018 287,000.000	286,943	287,230
12623MAC7 CNH EQUIPMENT TST 0.94% BDS 15/MAY/2017	MONTHLY 0.940% 05/15/2017 188,623.510	188,610	189,106
12625GAC8 CNOOC FINANCE 2013 LTD 3% BDS 09/MAY/202	SEMI-ANN. 3.000% 05/09/2023 605,000.000	595,786	540,374
191241AE8 COCA-COLA FEMSA SAB DE CV CALLABLE BOND	SEMI-ANN. 3.875% 11/26/2023 830,000.000	817,683	818,505

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
20029PAG4 COMCAST CABLE COMMUNICATIONS INCORP 8.87 RATINGS: BAA1 BBB+	SEMI-ANN. 8.875% 05/01/2017 250,000.000	313,398	307,000
20030NAL5 COMCAST CORP 5.9% BDS 15/MAR/2016 USD100 RATINGS: BAA1 BBB+	SEMI-ANN. 5.900% 03/15/2016 300,000.000	304,575	331,278
20030NAM3 COMCAST CORP 6.45% BDS 15/MAR/2037 USD10 RATINGS: BAA1 BBB+	SEMI-ANN. 6.450% 03/15/2037 6,500,000.000	6,315,527	7,543,510
20030NAV3 COMCAST CORP(NEW) 6.95% SNR NTS 15/AUG/2 RATINGS: BAA1 BBB+	SEMI-ANN. 6.950% 08/15/2037 3,375,000.000	4,002,588	4,148,888
202795HW3 COMMONWEALTH EDISON 1.625% BDS 15/JAN/20	SEMI-ANN. 1.625% 01/15/2014 150,000.000	151,559	150,066
40426WAV3 COMMONWEALTH REIT 6.65% BDS 15/JAN/2018 RATINGS: BAA2 BBB	SEMI-ANN. 6.650% 01/15/2018 140,000.000	138,804	152,657
205887BR2 CONAGRA FOODS INC 3.2% BDS 25/JAN/2023 U	SEMI-ANN. 3.200% 01/25/2023 690,000.000	677,014	640,617
205887BS0 CONAGRA FOODS INC 4.65% BDS 25/JAN/2043	SEMI-ANN. 4.650% 01/25/2043 665,000.000	614,118	610,942
205887BD3 CONAGRA FOODS INC 5.819% SNR NTS 15/JUN/ RATINGS: BAA2 BBB	SEMI-ANN. 5.819% 06/15/2017 121,000.000	118,935	136,366
209111FC2 CONSOLIDATED EDISON CO(N.Y) 3.95% BDS 01	SEMI-ANN. 3.950% 03/01/2043 1,100,000.000	1,092,344	970,519
209111FB4 CONSOLIDATED EDISON CO(N.Y) 4.2% BDS 15/	SEMI-ANN. 4.200% 03/15/2042 676,000.000	654,252	619,020
210518CT1 CONSUMER ENERGY CORP 2.85% BDS 15/MAY/20	SEMI-ANN. 2.850% 05/15/2022 39,000.000	38,996	37,158
210795QB9 CONTINENTAL AIRLINES INC 4% BDS 29/APR/2	SEMI-ANN. 4.000% 04/29/2026 64,000.000	64,000	63,840
22303QAP5 COVIDIEN INTL FIN S A SR NT 2.95% 15/JUN	SEMI-ANN. 2.950% 06/15/2023 315,000.000	314,285	291,394
224044BM8 COX COMMUNICATIONS INC 5.45% BDS 15/DEC/ RATINGS: BAA2 BBB-	SEMI-ANN. 5.450% 12/15/2014 128,000.000	141,728	133,766
224044BR7 COX COMMUNICATIONS INC 6.45% NTS 01/DEC/ RATINGS: BAA2 BBB-	SEMI-ANN. 6.450% 12/01/2036 1,600,000.000	1,660,652	1,629,776

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
224044BV8 COX COMMUNICATIONS INC 8.375% BDS 01/MAR RATINGS: BAA2 BBB-	SEMI-ANN. 8.375% 03/01/2039 9,625,000.000	10,795,167	11,672,911
12626VAA8 CPS AUTO RECEIVABLES TRUST 2013-D 2013-D	MONTHLY 1.540% 07/16/2018 253,000.000	252,977	252,979
12626PAG8 CRH AMERICA INC 6% NTS 30/SEP/2016 USD10 RATINGS: BAA1 BBB+	SEMI-ANN. 6.000% 09/30/2016 66,000.000	72,831	73,730
22822RAV2 CROWN CASTLE TOWERS LLC SRSEC CL-C144A 1	MONTHLY 3.214% 08/15/2035 240,000.000	242,129	244,694
22541QP89 CSFB MORTGAGE SECS. CORPN 5.25% MTG BDS	MONTHLY 5.250% 11/25/2033 140,552.540	147,273	141,528
126408GW7 CSX CORP 4.75% SNR 30/MAY/2042 USD	SEMI-ANN. 4.750% 05/30/2042 890,000.000	846,207	845,420
126408GK3 CSX CORP 6.15% BDS 01/MAY/2037 USD1000 RATINGS: BAA3 BBB-	SEMI-ANN. 6.150% 05/01/2037 3,625,000.000	4,120,491	4,047,566
126408GS6 CSX CORP 6.22% SR NT 30/APR/2040 USD1000	SEMI-ANN. 6.220% 04/30/2040 755,000.000	878,573	853,512
126408GH0 CSX CORP 6% BDS 01/OCT/2036 USD2000 RATINGS: BAA3 BBB-	SEMI-ANN. 6.000% 10/01/2036 1,900,000.000	1,981,224	2,081,089
126408BL6 CSX CORP 7.9% BDS 01/MAY/2017 USD1000 RATINGS: BAA3 BBB-	SEMI-ANN. 7.900% 05/01/2017 400,000.000	489,675	477,936
126410LK3 CSX CORP 9.75% NTS 15/JUN/2020 USD1000 RATINGS: BAA3 BBB-	SEMI-ANN. 9.750% 06/15/2020 661,000.000	822,407	885,621
126650CC2 CVS CAREMARK CORP CALLABLE BOND FIXED 4%	SEMI-ANN. 4.000% 12/05/2023 990,000.000	985,644	985,426
126650BX7 CVS CAREMARK CORP 5.75% BDS 15/MAY/2041	SEMI-ANN. 5.750% 05/15/2041 940,000.000	1,104,108	1,025,888
233851AR5 DAIMLER FINANCE NA 2.25% 31/JUL/2019 USD	SEMI-ANN. 2.250% 07/31/2019 200,000.000	202,982	196,018
235851AM4 DANAHER CORP 3.9% SR NTS 23/JUN/2021 USD	SEMI-ANN. 3.900% 06/23/2021 131,000.000	130,967	135,542
247361ZH4 DELTA AIR LINES 2010-2 CLASS A PASS THRO	SEMI-ANN. 4.950% 05/23/2019 61,941.510	61,942	66,974

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
24736WAA8 DELTA AIR LINES 2011-1 CLASS A PASS THRO	SEMI-ANN. 5.300% 04/15/2019 32,798.970	32,799	35,915
247358AA2 DELTA AIR LINES 2012-1 CLASS A PASS THRO	SEMI-ANN. 4.750% 05/07/2020 132,979.940	132,980	142,289
250847EG1 DETROIT EDISON CO 3.9% BDS 01/JUN/2021 U	SEMI-ANN. 3.900% 06/01/2021 500,000.000	530,088	521,050
2515A14E8 DEUTSCHE BANK AG LONDON 3.25% BDS 11/JAN	SEMI-ANN. 3.250% 01/11/2016 300,000.000	299,724	313,761
25156PAL7 DEUTSCHE TELEKOM AG 6.75% SNR NTS 20/AUG RATINGS: BAA1 BBB+	SEMI-ANN. 6.750% 08/20/2018 300,000.000	354,620	355,614
25156PAR4 DEUTSCHE TELEKOM INTL FINANCE B.V. 4.875	SEMI-ANN. 4.875% 03/06/2042 730,000.000	719,809	696,632
25179MAN3 DEVON ENERGY CORP(NEW) 4.75% BDS 15/MAY/	SEMI-ANN. 4.750% 05/15/2042 1,900,000.000	1,890,367	1,761,889
25179MAL7 DEVON ENERGY CORP(NEW) 5.6% BDS 15/JUL/2	SEMI-ANN. 5.600% 07/15/2041 485,000.000	532,966	505,419
25179MAH6 DEVON ENERGY CORP(NEW) 6.3% NTS 15/JAN/2 RATINGS: BAA1 BBB+	SEMI-ANN. 6.300% 01/15/2019 400,000.000	470,670	463,544
25243YAU3 DIAGEO CAPITAL 2.625% BDS 29/APR/2023 US	SEMI-ANN. 2.625% 04/29/2023 1,160,000.000	1,157,158	1,057,607
254067AH4 DILLARDS INC 7.13% NOTES 01/AUG/2018 USD RATINGS: B3 B+	SEMI-ANN. 7.130% 08/01/2018 2,275,000.000	1,758,355	2,576,438
25459HBG9 DIRECTV HLDGS LLC/FINANCING INC 5.15% BD	SEMI-ANN. 5.150% 03/15/2042 410,000.000	363,625	368,221
25459HAZ8 DIRECTV HLDGS LLC/FINANCING INC 6.375% B	SEMI-ANN. 6.375% 03/01/2041 1,225,000.000	1,364,748	1,270,154
25459HAX3 DIRECTV HOLDINGS/FING 6.00% 15/AUG/2040	SEMI-ANN. 6.000% 08/15/2040 300,000.000	290,022	296,250
254683AT2 DISCOVER CARD EXEC 0.81% A.BKD 15/AUG/20	MONTHLY 0.810% 08/15/2017 200,000.000	199,955	200,700
260543CC5 DOW CHEMICAL CO 4.25% BDS 15/NOV/2020 US	SEMI-ANN. 4.250% 11/15/2020 56,000.000	55,846	59,648

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
260543CG6 DOW CHEMICAL CO 4.375% BDS 15/NOV/2042 U	SEMI-ANN. 4.375% 11/15/2042 1,000,000.000	978,831	878,030
260543BJ1 DOW CHEMICAL CO 7.375% BDS 01/NOV/2029 U RATINGS: BAA3 BBB-	SEMI-ANN. 7.375% 11/01/2029 1,225,000.000	1,442,580	1,574,260
260543BC6 DOW CHEMICAL CO 8.85% DEB 15/SEP/2021 US RATINGS: BAA3 BBB-	SEMI-ANN. 8.850% 09/15/2021 200,000.000	256,160	255,980
260543BY8 DOW CHEMICAL CO 9.4% BDS 15/MAY/2039 USD RATINGS: BAA3 BBB-	SEMI-ANN. 9.400% 05/15/2039 5,300,000.000	6,489,596	7,917,723
26439RAQ9 DUKE CAPITAL CORP 5.5% 01/MAR/2014 RATINGS: BAA2 BBB	SEMI-ANN. 5.500% 03/01/2014 100,000.000	97,374	100,779
26442CAK0 DUKE ENERGY CAROLI 3.9% MTG 15/JUN/2021	SEMI-ANN. 3.900% 06/15/2021 300,000.000	310,580	312,690
26442CAM6 DUKE ENERGY CAROLINAS LLC 4.25% BDS 15/D	SEMI-ANN. 4.250% 12/15/2041 465,000.000	464,214	432,971
26442CAN4 DUKE ENERGY CAROLINAS LLC 4% BDS 30/SEP/	SEMI-ANN. 4.000% 09/30/2042 680,000.000	637,659	613,775
26441CAJ4 DUKE ENERGY CORP 3.05% BDS 15/AUG/2022 U	SEMI-ANN. 3.050% 08/15/2022 540,000.000	537,926	512,919
264411AD1 DUKE REALTY LP 3.875% 15 FEB 2021	SEMI-ANN. 3.875% 02/15/2021 147,000.000	146,628	145,029
26824KAA2 EADS FINANCE B.V. 2.7% BDS 12/APR/2023 U	SEMI-ANN. 2.700% 04/17/2023 570,000.000	568,564	522,736
278062AE4 EATON CORP CALLABLE NOTES FIXED 4.15% 02	SEMI-ANN. 4.150% 11/02/2042 3,425,000.000	3,411,677	3,042,565
278062AD6 EATON CORP CALLABLE NOTES FIXED 4% 02/NO	SEMI-ANN. 4.000% 11/02/2032 300,000.000	298,983	275,523
278642AC7 EBAY INC 3.25% BDS 15/OCT/2020 USD1000	SEMI-ANN. 3.250% 10/15/2020 400,000.000	393,272	406,944
278865AM2 ECOLAB INC 5.5% BDS 08/DEC/2041 USD1000	SEMI-ANN. 5.500% 12/08/2041 200,000.000	220,026	214,174
268648AQ5 EMC CORP 2.65% BDS 01/JUN/2020 USD1000	SEMI-ANN. 2.650% 06/01/2020 840,000.000	837,984	822,679

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
292505AK0 ENCANA CORP 5.15% BDS 15/NOV/2041 USD100	SEMI-ANN. 5.150% 11/15/2041 75,000.000	74,467	70,313
292505AF1 ENCANA CORP 5.9% NTS 01/DEC/2017 USD1000 RATINGS: BAA2 BBB+	SEMI-ANN. 5.900% 12/01/2017 120,000.000	134,918	136,182
292505AG9 ENCANA CORP 6.5% 01/FEB/2038 RATINGS: BAA2 BBB+	SEMI-ANN. 6.500% 02/01/2038 615,000.000	716,174	675,129
292505AE4 ENCANA CORP 6.625% BDS 15/AUG/2037 USD10 RATINGS: BAA2 BBB+	SEMI-ANN. 6.625% 08/15/2037 1,000,000.000	1,083,730	1,106,000
29266RAB4 ENERGIZER HLDGS INC 4.7% SNR NTS 19/MAY/	SEMI-ANN. 4.700% 05/19/2021 180,000.000	191,128	181,827
26874RAC2 ENI S P A SR NT 144A 5.7% 01/OCT/2040	SEMI-ANN. 5.700% 10/01/2040 500,000.000	506,890	486,260
29379VBA0 ENTERPRISE PRODS O 4.85% BDS 15/MAR/2044	SEMI-ANN. 4.850% 03/15/2044 225,000.000	212,137	211,590
26882PBE1 ERAC USA FINANCE 7% NTS 15/OCT/2037 USD' RATINGS: BAA2 BBB+	SEMI-ANN. 7.000% 10/15/2037 300,000.000	188,250	355,026
26884AAZ6 ERP OPERATING 4.625% BDS 15/DEC/2021 USD	SEMI-ANN. 4.625% 12/15/2021 27,000.000	26,897	28,465
26884AAU7 ERP OPERATING 5.375% SNR NTS 01/AUG/2016 RATINGS: BAA1 BBB+	SEMI-ANN. 5.375% 08/01/2016 250,000.000	280,563	275,645
30161MAN3 EXELON GENERATION CO LLC 5.6% BDS 15/JUN	SEMI-ANN. 5.600% 06/15/2042 380,000.000	356,714	354,722
30161MAJ2 EXELON GENERATION CO LLC 5.75% BDS 01/OC	SEMI-ANN. 5.750% 10/01/2041 457,000.000	447,819	437,747
31359HQ80 FANNIE MAE REMIC TRUST 94-G6 PY 7.750% 1 RATINGS: N/R N/R	MONTHLY 7.750% 05/17/2024 100,543.640	106,122	117,092
31359T6P8 FANNIE MAE REMIC TRUST 98-37 VZ 6.000% 1	MONTHLY 6.000% 06/17/2028 240,457.690	242,672	265,570
314275AC2 FEDERATED RETAIL HOLDING 6.375% SNR NTS RATINGS: BA2 BB	SEMI-ANN. 6.375% 03/15/2037 1,625,000.000	1,408,105	1,813,403
31679DAC0 FIFTH THIRD AUTO TRUST 0.61% MTG BDS 25/	MONTHLY 0.610% 09/15/2017 254,000.000	253,987	253,456

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
316773CF5 FIFTH THIRD BANCORP 5.45% BDS 15/JAN/201 RATINGS: BAA2 BBB-	SEMI-ANN. 5.450% 01/15/2017 425,000.000	423,513	467,071
32051D6N7 FIRST HORIZON MORTGAGE PASS-THROUGH TRUS RATINGS: BAA1	MONTHLY FLOATING 10/25/2034 128,622.070	92,608	124,460
337738AL2 FISERV INC 4.75% BDS 15/JUN/2021 USD1000	SEMI-ANN. 4.750% 06/15/2021 650,000.000	691,964	661,999
341081FG7 FLORIDA POWER & LIGHT CO 4.05% BDS 01/JU	SEMI-ANN. 4.050% 06/01/2042 770,000.000	768,922	703,780
34459RAB1 FONDS D EQUIPEMENT 7.55% NTS 15/JUL/2026	SEMI-ANN. 7.550% 07/15/2026 600,124.130	728,743	766,917
34529RAC5 FORD CR AUTO OW TR 0.84% MTG BDS 15/JUN/	MONTHLY 0.840% 06/15/2015 24,459.980	24,456	24,469
34530FAD6 FORD CREDIT AUTO LEASE TRUST 2013-B 2013	MONTHLY 0.760% 09/15/2016 101,000.000	100,986	101,138
34530AAC9 FORD CREDIT AUTO OWNER TRUST 0.51% MTG B	MONTHLY 0.510% 04/15/2017 153,000.000	152,988	153,169
34530DAC3 FORD CREDIT AUTO OWNER TRUST 2013-C 2013	MONTHLY 0.820% 12/15/2017 121,000.000	120,980	121,439
34530GAD4 FORD CREDIT AUTO OWNER TRUST 2013-D 2013	MONTHLY 0.670% 04/15/2018 185,000.000	184,992	184,996
34530EAC1 FORD CREDIT AUTO TR 2013-B A-3 15/OCT/20	MONTHLY 0.570% 10/15/2017 143,000.000	142,993	143,168
345397WN9 FORD MOTOR CREDIT CO LLC BOND FIXED 1.5%	SEMI-ANN. 1.500% 01/17/2017 200,000.000	199,812	199,836
345397WK5 FORD MOTOR CREDIT CO LLC NOTES FIXED 4.3	SEMI-ANN. 4.375% 08/06/2023 850,000.000	842,061	854,556
345397VR1 FORD MOTOR CREDIT CO LLC NOTES FIXED 5.7	SEMI-ANN. 5.750% 02/01/2021 400,000.000	405,500	448,108
345397VM2 FORD MOTOR CREDIT CO LLC NOTES FIXED 8.1 RATINGS: B1 B-	SEMI-ANN. 8.125% 01/15/2020 4,675,000.000	5,307,500	5,845,854
35671DBC8 FBREPORT-MCMORAN COPPER & GOLD INC CALLA	SEMI-ANN. 5.450% 03/15/2043 330,000.000	328,495	315,823

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
35671DAW5 FREEPORT-MCMORAN COPPER & GOLD INC 2.15%	SEMI-ANN. 2.150% 03/01/2017 121,000.000	120,085	121,789
36828QKT2 GE CAPITAL COMMERCIAL MGT CORP SER 2005-	MONTHLY FLOATING 06/10/2048 300,000.000	305,578	311,300
36163AAD6 GE EQUIPMENT TRANSPORTATION LLC 0.62% MT	MONTHLY 0.620% 07/25/2016 181,000.000	180,968	180,985
36962G4T8 GENERAL ELECTRIC CAPITAL CORP 2.25% BDS	SEMI-ANN. 2.250% 11/09/2015 600,000.000	599,550	618,366
36962G4Y7 GENERAL ELECTRIC CAPITAL CORP 4.625% BDS	SEMI-ANN. 4.625% 01/07/2021 600,000.000	635,796	654,270
370334BJ2 GENERAL MILLS INC 5.4% BDS 15/JUN/2040 U	SEMI-ANN. 5.400% 06/15/2040 230,000.000	262,333	243,588
373334JW2 GEORGIA POWER CO 4.3% BDS 15/MAR/2042 US	SEMI-ANN. 4.300% 03/15/2042 280,000.000	279,857	251,891
373334KA8 GEORGIA POWER CO 4.3% BDS 15/MAR/2043 US	SEMI-ANN. 4.300% 03/15/2043 380,000.000	377,526	341,240
373334JR3 GEORGIA POWER CO 5.4% BDS 01/JUN/2040 US	SEMI-ANN. 5.400% 06/01/2040 875,000.000	1,039,666	913,483
377373AD7 GLAXOSMITHKLINE CA 2.85% SR NT 08/MAY/20	SEMI-ANN. 2.850% 05/08/2022 1,185,000.000	1,160,842	1,117,633
37930JAA3 GLITNIR BANKI HF SNR FLTG RTE NTS 21/JAN RATINGS: C N/R	QUARTERLY 0.000% 01/21/2011 20,000.000	0	0
37930JAB1 GLITNIR BANKI HF SR FRN '2' 18/JAN/2012 RATINGS: C N/R	QUARTERLY 0.000% 01/18/2012 1,300,000.000	0	0
36185ND56 GMACM MORTGAGE LOAN TRUST 2003-J7 A-7 5.	MONTHLY 5.000% 11/25/2033 88,856.750	78,473	90,408
38141GGS7 GOLDMAN SACHS GROUP INC 5.75% BDS 24/JAN	SEMI-ANN. 5.750% 01/24/2022 385,000.000	384,480	433,391
38141GGM0 GOLDMAN SACHS GROUP INC 6.25% BDS 01/FEB	SEMI-ANN. 6.250% 02/01/2041 995,000.000	1,009,357	1,146,638
36197RAA5 GS MORTGAGE SECS TST 2013-NYC5 2.318% MT	MONTHLY 2.318% 01/10/2030 244,000.000	250,097	244,100

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
36228CWK7 GS MORTGAGE SECURITIES CORP II SER GG6 V	MONTHLY FLOATING 04/10/2038 375,000.000	313,134	403,802
36228F2K1 GSR MORTGAGE LOAN TRUST 2004-6F 2004-6F	MONTHLY 5.500% 05/25/2034 97,551.980	100,719	102,217
36242DCH4 GSR MORTGAGE LOAN TRUST 2004-8F IIA-3 6.	MONTHLY 6.000% 09/25/2034 117,718.580	110,652	123,050
40414LAJ8 HCP INC CALLABLE NOTES FIXED 4.25% 15/NO	SEMI-ANN. 4.250% 11/15/2023 58,000.000	57,733	56,609
40414LAH2 HCP INC 2.625% BDS 01/FEB/2020 USD2000	SEMI-ANN. 2.625% 02/01/2020 332,000.000	321,886	316,459
40414LAF6 HCP INC 3.75% SNR 01/FEB/2019 USD	SEMI-ANN. 3.750% 02/01/2019 12,000.000	11,943	12,464
42809HAD9 HESS CORP 5.6% BDS 15/FEB/2041 USD1000	SEMI-ANN. 5.600% 02/15/2041 545,000.000	575,471	567,955
428236BR3 HEWLETT PACKARD CO 6% BDS 15/SEP/2041 US	SEMI-ANN. 6.000% 09/15/2041 1,350,000.000	1,416,543	1,352,606
437076BA9 HOME DEPOT INC 4.2% BDS 01/APR/2043 USD1	SEMI-ANN. 4.200% 04/01/2043 235,000.000	234,008	214,156
437076AP7 HOME DEPOT INC 5.4% BDS 01/MAR/2016 USD1 RATINGS: BAA1 BBB+	SEMI-ANN. 5.400% 03/01/2016 450,000.000	448,830	493,776
437076BD3 HOME DEPOT INC/THE CALLABLE NOTES FIXED	SEMI-ANN. 4.875% 02/15/2044 410,000.000	403,875	415,154
43813TAD5 HONDA AUTO REC OWN 1.8% CMO A/BKD 17/APR	MONTHLY 1.800% 04/17/2017 166,492.240	166,448	167,213
43814CAC3 HONDA AUTO RECEIVABLES OWNER TR 0.48% MT	MONTHLY 0.480% 11/21/2016 283,000.000	282,985	283,078
43813UAD2 HONDA AUTO RECEIVABLES OWNER TR 0.97% MT	MONTHLY 0.970% 04/16/2018 99,000.000	99,000	99,618
43814FAC6 HONDA AUTO RECEIVABLES 2013-4 OWNER TRUS	MONTHLY 0.690% 09/18/2017 229,000.000	228,961	229,178
438516BA3 HONEYWELL INTERNATIONAL INC 4.25% NTS 01	SEMI-ANN. 4.250% 03/01/2021 200,000.000	206,004	214,586

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
44328MAK0 HSBC BANK PLC 4.75% SNR NTS 19/JAN/2021	SEMI-ANN. 4.750% 01/19/2021 200,000.000	200,378	217,086
44614AAC7 HUNTINGTON AUTO TRUST 0.810% MTG BDS 15/	MONTHLY 0.810% 09/15/2016 94,753.530	94,735	94,987
44614TAC6 HUNTINGTON AUTO TRUST 2012-2 VAR MTG BDS	MONTHLY 0.510% 04/17/2017 250,000.000	249,974	249,480
44890JAC3 HYUNDAI AUTO RECEIVABLES TRUST 2013-A A-	MONTHLY 0.560% 07/17/2017 423,000.000	422,987	423,027
44890LAC8 HYUNDAI AUTO RECEIVABLES TRUST 2013-B A-	MONTHLY 0.710% 09/15/2017 173,000.000	172,966	173,166
44923YAD9 HYUNDAI AUTO 10-B 0% MTG BDS 15/MAR/2017	MONTHLY 1.630% 03/15/2017 179,610.520	179,594	181,233
449786AN2 ING BANK 1.65288% BDS 09/JUN/2014 USD100	QUARTERLY FLOATING 06/09/2014 2,100,000.000	2,100,000	2,111,382
458140AJ9 INTEL CORP 3.3% BDS 01/OCT/2021 USD1000	SEMI-ANN. 3.300% 10/01/2021 140,000.000	139,667	139,089
458140AK6 INTEL CORP 4.8% BDS 01/OCT/2041 USD1000	SEMI-ANN. 4.800% 10/01/2041 715,000.000	716,005	697,289
45866FAA2 INTERCONTINENTALEXCHANGE GROUP INC CALLA	SEMI-ANN. 4.000% 10/15/2023 177,000.000	175,628	178,050
459200HG9 INTERNATIONAL BUS MACH CORP 1.875% BDS 0	SEMI-ANN. 1.875% 08/01/2022 200,000.000	179,878	174,788
459200HP9 INTERNATIONAL BUSINESS MACHINES CORP CAL	SEMI-ANN. 3.375% 08/01/2023 1,260,000.000	1,247,555	1,227,618
46051MAE2 INTL TRANSMISSION 4.625% BDS 15/AUG/2043	SEMI-ANN. 4.625% 08/15/2043 1,600,000.000	1,597,424	1,562,112
461202AB9 INTUIT INC 5.75% SNR NTS 15/MAR/2017 USD RATINGS: BAA2 BBB	SEMI-ANN. 5.750% 03/15/2017 200,000.000	230,038	223,618
472319AK8 JEFFERIES GROUP INC 5.125% BDS 13/APR/20	SEMI-ANN. 5.125% 04/13/2018 100,000.000	100,250	108,125
472319AF9 JEFFERIES GROUP INC 8.5% LN STK 15/JUL/2 RATINGS: BAA2 BBB	SEMI-ANN. 8.500% 07/15/2019 152,000.000	176,998	185,440

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
24422ESD2 JOHN DEERE CAPITAL CORP NOTES FIXED 1.05	SEMI-ANN. 1.050% 10/11/2016 151,000.000	150,808	151,435
24422ERM3 JOHN DEERE CAPITAL CORP 2.75% BDS 15/MAR	SEMI-ANN. 2.750% 03/15/2022 255,000.000	254,554	241,360
47787RAC4 JOHN DEERE OWNER TRUST 2011 0.53% MTG BD	MONTHLY 0.530% 07/15/2016 154,000.000	153,995	154,032
477867AC9 JOHN DEERE OWNER TRUST 2011 1.29% MTG BD	MONTHLY 1.290% 01/15/2016 16,535.740	16,535	16,551
47787TAC0 JOHN DEERE OWNER TRUST 2013-A 2013-A A3	MONTHLY 0.600% 03/15/2017 300,000.000	299,992	300,135
478045AA5 JOHN SEVIER COMBINED CYCLE GEN LLC 4.626	SEMI-ANN. 4.626% 01/15/2042 1,587,485.490	1,590,500	1,554,942
478160BH6 JOHNSON & JOHNSON CALLABLE NOTES FIXED 3	SEMI-ANN. 3.375% 12/05/2023 143,000.000	142,916	141,324
478160BJ2 JOHNSON & JOHNSON CALLABLE NOTES FIXED 4	SEMI-ANN. 4.375% 12/05/2033 895,000.000	889,925	900,826
478366AX5 JOHNSON CONTROLS INC 4.25% BDS 28/FEB/20	SEMI-ANN. 4.250% 03/01/2021 270,000.000	273,189	280,535
46625HJB7 JP MORGAN CHASE & 5.6% BDS 15/JUL/2041 U	SEMI-ANN. 5.600% 07/15/2041 1,510,000.000	1,652,198	1,638,728
46636DAE6 JP MORGAN CHASE COMMERCIAL MORTGAGE SECU	MONTHLY 4.106% 07/17/2046 900,000.000	908,997	962,126
46625HHV5 JPMORGAN CHASE & CO 5.5% BDS 15/OCT/2040	SEMI-ANN. 5.500% 10/15/2040 2,700,000.000	2,735,822	2,933,658
485134BK5 KANSAS CITY POWER & LIGHTT CO 6.375% MTN RATINGS: BAA2 BB	SEMI-ANN. 6.375% 03/01/2018 200,000.000	239,572	230,130
48632HAA5 KAUPTHING BANK 7.125% BDS 19/MAY/2016 US RATINGS: C N/R	SEMI-ANN. 7.125% 05/19/2016 2,575,000.000	2,578,870	26
487836BJ6 KELLOGG CO 3.125% BDS 17/MAY/2022 USD100	SEMI-ANN. 3.125% 05/17/2022 370,000.000	366,888	350,801
487836BE7 KELLOGG CO 3.25% BDS 21/MAY/2018 USD1000	SEMI-ANN. 3.250% 05/21/2018 67,000.000	66,833	69,678

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
49326KEE9 KEYCORP CALLABLE MEDIUM TERM NOTE FIXED	SEMI-ANN. 2.300% 12/13/2018 301,000.000	300,492	297,852
494550BP0 KINDER MORGAN ENER 5% SR NT 01/MAR/2043	SEMI-ANN. 5.000% 03/01/2043 260,000.000	240,692	239,967
494550BL9 KINDER MORGAN ENERGY PARTNERS 3.95% BDS	SEMI-ANN. 3.950% 09/01/2022 670,000.000	668,754	652,888
500472AF2 KONINKLIJKE PHILIPS NV 3.75% BDS 15/MAR/	SEMI-ANN. 3.750% 03/15/2022 300,000.000	308,919	300,162
50076QAE6 KRAFT FOODS GROUP INC 5% BDS 04/JUN/2042	SEMI-ANN. 5.000% 06/04/2042 1,065,000.000	1,138,696	1,049,866
50076QAR7 KRAFT FOODS GROUP INC 6.875% NTS 26/JAN/	SEMI-ANN. 6.875% 01/26/2039 150,000.000	172,448	182,676
50076QAX4 KRAFT FOODS INC 6.125% NTS 23/AUG/2018 U	SEMI-ANN. 6.125% 08/23/2018 244,000.000	243,662	284,411
501044CN9 KROGER CO 5.4% BDS 15/JUL/2040 USD1000	SEMI-ANN. 5.400% 07/15/2040 62,000.000	61,454	61,353
501044CR0 KROGER CO 5% BDS 15/APR/2042 USD1000	SEMI-ANN. 5.000% 04/15/2042 215,000.000	214,271	205,134
501044CG4 KROGER CO 6.4% BDS 15/AUG/2017 USD2000 RATINGS: BAA2 BBB	SEMI-ANN. 6.400% 08/15/2017 400,000.000	462,952	458,296
505861AC8 LAFARGE 7.125% BDS 15/JUL/2036 USD1000 RATINGS: BAA3 BBB-	SEMI-ANN. 7.125% 07/15/2036 7,575,000.000	5,841,576	7,896,938
50180JAD7 LB-UBS CMBS 2007-C2 5.43% CMO 15/FEB/204	MONTHLY 5.430% 02/15/2040 414,465.690	475,340	456,578
524ESCWZ9 LEHMAN BRTH HLD (RICI) VAR 30/NOV/2056	QUARTERLY FLOATING 11/30/2056 1,390,000.000	0	139
530715AJ0 LIBERTY MEDIA CORP 8.25% SNR DEB 01/FEB/ RATINGS: B1 BB-	SEMI-ANN. 8.250% 02/01/2030 223,000.000	219,907	237,495
530715AD3 LIBERTY MEDIA CORP 8.5% BDS 15/JUL/2029 RATINGS: B1 BB-	SEMI-ANN. 8.500% 07/15/2029 460,000.000	446,506	495,650
534187BC2 LINCOLN NATIONAL CORP 4.2% BDS 15/MAR/20	SEMI-ANN. 4.200% 03/15/2022 246,000.000	251,514	250,679

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
534187BB4 LINCOLN NATL CORP 4.85% SNR 24/JUN/2021	SEMI-ANN. 4.850% 06/24/2021 133,000.000	141,783	142,855
539830BB4 LOCKHEED MARTIN CORP 4.07% BDS 15/DEC/20	SEMI-ANN. 4.070% 12/15/2042 7,216,000.000	6,744,521	6,309,743
539830AZ2 LOCKHEED MARTIN CORP 4.85% BDS 15/SEP/20	SEMI-ANN. 4.850% 09/15/2041 355,000.000	352,958	348,873
548661CU9 LOWES COMPANIES INC 5.125% BDS 15/NOV/20	SEMI-ANN. 5.125% 11/15/2041 440,000.000	439,736	452,522
31410HAQ4 MACY'S INC 6.9% DEB 01/APR/2029 USD1000 RATINGS: BA2 BB	SEMI-ANN. 6.900% 04/01/2029 2,225,000.000	2,282,940	2,524,886
55616KAA5 MACY'S INC 7.45% BDS 15/JUL/2017 USD1000 RATINGS: BA2 BB	SEMI-ANN. 7.450% 07/15/2017 50,000.000	59,996	58,475
565849AE6 MARATHON OIL CORP 6.6% BDS 01/OCT/2037 U RATINGS: BAA1 BBB+	SEMI-ANN. 6.600% 10/01/2037 925,000.000	1,102,948	1,108,206
565849AD8 MARATHON OIL CORP 6% SNR NTS 01/OCT/2017 RATINGS: BAA1 BBB+	SEMI-ANN. 6.000% 10/01/2017 150,000.000	153,288	169,992
57629WBS8 MASSMUTUAL GBL FDG 2.1% BDS 02/AUG/2018	SEMI-ANN. 2.100% 08/02/2018 209,000.000	208,615	207,315
55265KX95 MASTR ASSET SECURITIZATION TRUST 25/NOV/	MONTHLY 4.500% 12/25/2018 17,102.830	15,435	17,458
55265K2N8 MASTR ASSET SECURITIZATION TRUST 25/NOV/	MONTHLY 5.500% 12/25/2033 113,627.370	118,954	118,784
577778CE1 MAY DEPARTMENT STORES CO 6.7% BDS 15/JUL RATINGS: BA2 BB	SEMI-ANN. 6.700% 07/15/2034 1,350,000.000	1,353,454	1,536,111
577778BH5 MAY DEPARTMENT STORES CO 6.7% BDS 15/SEP RATINGS: BA2 BB	SEMI-ANN. 6.700% 09/15/2028 525,000.000	357,000	579,175
577778BQ5 MAY DEPARTMENT STORES CO 6.9% BDS 15/JAN RATINGS: BA2 BB	SEMI-ANN. 6.900% 01/15/2032 2,845,000.000	3,131,445	3,256,188
58405UAD4 MEDCO HEALTH SOLUTIONS INC 7.125% BDS 15 RATINGS: BAA3 BBB	SEMI-ANN. 7.125% 03/15/2018 200,000.000	238,046	237,654
585055AZ9 MEDTRONIC INC 2.75% BDS 01/APR/2023 USD1	SEMI-ANN. 2.750% 04/01/2023 675,000.000	673,414	624,368

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
58768VAC5 MERCEDES-BENZ AUTO LEASE TRUST 2013-A A-	MONTHLY 0.590% 02/15/2016 143,000.000	142,988	143,088
58768WAC3 MERCEDES-BENZ AUTO RECEIVABLES TRUST 201	MONTHLY 0.780% 08/15/2017 143,000.000	142,995	143,274
587680AC3 MERCEDES-BENZ AUTO 0.47% MTG BDS 17/OCT/	MONTHLY 0.470% 10/17/2016 208,000.000	207,980	208,043
587728AC0 MERCEDES-BENZ AUTO 0.85% MTG BDS 16/MAR/	MONTHLY 0.850% 03/16/2015 18,323.010	18,322	18,336
58933YAJ4 MERCK & CO INC CALLABLE NOTES FIXED 4.15	SEMI-ANN. 4.150% 05/18/2043 455,000.000	453,608	415,683
59156RBG2 METLIFE INC CALLABLE NOTES FIXED 4.875%	SEMI-ANN. 4.875% 11/13/2043 805,000.000	794,562	790,059
59156RAY4 METLIFE INC SR NT 5.875% 06/FEB/2041	SEMI-ANN. 5.875% 02/06/2041 770,000.000	847,762	860,129
594918AW4 MICROSOFT CORP CALLABLE NOTES FIXED 3.62	SEMI-ANN. 3.625% 12/15/2023 111,000.000	110,454	111,173
594918AR5 MICROSOFT CORP 3.5% BDS 15/NOV/2042 USD2	SEMI-ANN. 3.500% 11/15/2042 245,000.000	242,212	202,341
594918AV8 MICROSOFT CORP 3.75% BDS 01/MAY/2043 USD	SEMI-ANN. 3.750% 05/01/2043 200,000.000	197,232	170,626
594918AM6 MICROSOFT CORP 5.3% BDS 08/FEB/2041 USD1	SEMI-ANN. 5.300% 02/08/2041 495,000.000	541,286	530,328
595620AL9 MIDAMERICAN ENERGY CO CALLABLE BOND FIXE	SEMI-ANN. 4.800% 09/15/2043 470,000.000	474,902	477,844
59562VAR8 MIDAMERICAN ENERGY HLDGS 6.5% SNR BDS 15 RATINGS: BAA1 BBB+	SEMI-ANN. 6.500% 09/15/2037 1,230,000.000	1,547,660	1,428,694
59562VBC0 MIDAMERICAN ENERGY HOLDINGS CO CALLABLE	SEMI-ANN. 5.150% 11/15/2043 6,175,000.000	6,138,506	6,226,438
606935AH7 ML CFC COMMERCIAL MORTGAGE TRUST VAR MTG	MONTHLY FLOATING 02/12/2039 616,230.200	619,591	660,506
59020UBV8 MLCC MORTGAGE INVESTORS INC 2004-B A1	MONTHLY FLOATING 05/25/2029 174,596.700	166,740	169,289

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
50075NAZ7 MONDELEZ INTERNATIONAL INC 6.5% BDS 09/F RATINGS: BAA2 BBB-	SEMI-ANN. 6.500% 02/09/2040 8,660,000.000	10,024,049	10,348,700
61760RBA9 MORGAN STANLEY CAPITAL I TR 4.054% MTG B	MONTHLY 4.054% 07/16/2049 136,000.000	137,356	144,100
61760UAA3 MORGAN STANLEY RER 2% CMO 28/JUL/2049 US	MONTHLY 2.000% 07/28/2049 190,141.540	192,043	191,663
61747YCT0 MORGAN STANLEY 3.45% MTN 02/NOV/2015 USD	SEMI-ANN. 3.450% 11/02/2015 270,000.000	269,827	281,046
617482V92 MORGAN STANLEY 6.375% BDS 24/JUL/2042 US	SEMI-ANN. 6.375% 07/24/2042 310,000.000	361,128	363,097
61945CAA1 MOSAIC CO(THE) 3.75% BDS 15/NOV/2021 USD	SEMI-ANN. 3.750% 11/15/2021 171,000.000	172,241	167,390
61945CAD5 MOSAIC CO/THE CALLABLE NOTES FIXED 5.45%	SEMI-ANN. 5.450% 11/15/2033 970,000.000	975,556	980,107
61945CAE3 MOSAIC CO/THE CALLABLE NOTES FIXED 5.625	SEMI-ANN. 5.625% 11/15/2043 139,000.000	138,879	141,013
628530BD8 MYLAN INC/PA CALLABLE NOTES FIXED 4.2% 2	SEMI-ANN. 4.200% 11/29/2023 465,000.000	463,218	457,369
629568AX4 NABORS INDUSTRIES INC 4.625% SNR NT 15/S	SEMI-ANN. 4.625% 09/15/2021 100,000.000	107,886	100,117
637640AE3 NATIONAL SEMICONDUCTOR CORP 6.6% BDS 15/ RATINGS: BAA1 BB+	SEMI-ANN. 6.600% 06/15/2017 200,000.000	238,062	233,732
63946BAG5 NBCUNIVERSAL MEDIA LLC 5.95% BDS 01/APR/	SEMI-ANN. 5.950% 04/01/2041 700,000.000	705,138	765,688
62888XAC8 NCUA GTD NTS TRUST 2010-C1 2.65% MTG BDS	MONTHLY 2.650% 10/29/2020 401,802.310	401,006	412,786
641423CA4 NEVADA POWER CO 5.45% BDS 15/MAY/2041 US	SEMI-ANN. 5.450% 05/15/2041 83,000.000	82,975	89,902
641423BW7 NEVADA POWER CO 6.5% NTS 01/AUG/2018 USD RATINGS: BAA3 BBB	SEMI-ANN. 6.500% 08/01/2018 300,000.000	339,293	355,215
651229AK2 NEWELL RUBBERMAID INC 4.7% LN STK 15/AUG	SEMI-ANN. 4.700% 08/15/2020 83,000.000	82,967	87,055

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
651639AP1 NEWMONT MINING CORP 4.875% BDS 15/MAR/20	SEMI-ANN. 4.875% 03/15/2042 205,000.000	156,856	151,790
652482BN9 NEWS AMERICA INC 6.15% SNR NTS 01/MAR/20 RATINGS: BAA1 BBB+	SEMI-ANN. 6.150% 03/01/2037 3,505,000.000	4,027,667	3,852,310
652482CE8 NEWS AMERICA INC 6.150% SNR NT 15/FEB/20	SEMI-ANN. 6.150% 02/15/2041 1,375,000.000	1,473,493	1,532,465
652482BJ8 NEWS AMERICA INC 6.2% BDS 15/DEC/2034 US RATINGS: BAA1 BBB+	SEMI-ANN. 6.200% 12/15/2034 1,775,000.000	1,872,394	1,964,872
652482BQ2 NEWS AMERICA INC 6.65% SNR NTS 15/NOV/20 RATINGS: BAA1 BBB+	SEMI-ANN. 6.650% 11/15/2037 4,150,000.000	4,796,742	4,844,129
302570BC9 NEXTERA ENERGY CAPITAL HOLDINGS INC CALL RATINGS: BAA1 BBB+	SEMI-ANN. 7.875% 12/15/2015 200,000.000	200,000	226,052
62912XAC8 NGPL PIPECO LLC 7.768% 15/DEC/2037 144A RATINGS: BAA3 BBB-	SEMI-ANN. 7.768% 12/15/2037 700,000.000	725,242	598,500
65473QBD4 NISOURCE FINANCE CORP CALLABLE NOTES FIX	SEMI-ANN. 5.650% 02/01/2045 167,000.000	165,899	171,065
65473QBA0 NISOURCE FINANCE CORP 3.85% BDS 15/FEB/2	SEMI-ANN. 3.850% 02/15/2023 200,000.000	199,186	192,448
65477KAD4 NISSAN AUTO LEASE TRUST 2013-B 2013-B A3	MONTHLY 0.750% 06/15/2016 61,054.000	61,053	61,061
654748AC6 NISSAN AUTO RECEIVABLES OWNER TRUST 3.17	MONTHLY 0.500% 05/15/2017 245,000.000	244,954	244,870
65477MAC2 NISSAN AUTO RECEIVABLES 2013-C OWNER TRU	MONTHLY 0.670% 08/15/2018 288,000.000	287,940	287,232
655044AF2 NOBLE ENERGY INC 4.15% BDS 15/DEC/2021 U	SEMI-ANN. 4.150% 12/15/2021 220,000.000	219,855	226,215
65504LAJ6 NOBLE HLDGS INTL 3.95% BDS 15/MAR/2022 U	SEMI-ANN. 3.950% 03/15/2022 12,000.000	11,971	11,731
65504LAK3 NOBLE HLDGS INTL 5.25% BDS 15/MAR/2042 U	SEMI-ANN. 5.250% 03/15/2042 300,000.000	293,610	287,844
65535HAB5 NOMURA HLDGS INC 6.7% BDS 04/MAR/2020 US RATINGS: BAA2 BBB+	SEMI-ANN. 6.700% 03/04/2020 94,000.000	96,039	107,788

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
655664AH3 NORDSTROM INC 6.95% DEB 15/MAR/2028 USD1 RATINGS: BAA2 BBB+	SEMI-ANN. 6.950% 03/15/2028 1,000,000.000	954,900	1,207,220
655664AL4 NORDSTROM INC 7% SNR NTS 15/JAN/2038 USD RATINGS: BAA2 BBB+	SEMI-ANN. 7.000% 01/15/2038 4,400,000.000	3,553,000	5,519,272
655844BP2 NORFOLK SOUTHERN CORP CALLABLE NOTES FIX	SEMI-ANN. 3.850% 01/15/2024 1,325,000.000	1,321,155	1,301,495
655844BM9 NORFOLK SOUTHERN CORP 3.95% BDS 01/OCT/2	SEMI-ANN. 3.950% 10/01/2042 2,000,000.000	1,999,940	1,682,820
655844BH0 NORFOLK SOUTHERN CORP 4.837% NTS 01/OCT/	SEMI-ANN. 4.837% 10/01/2041 2,297,000.000	2,187,580	2,192,946
655844BD9 NORFOLK SOUTHERN CORP 6% BDS 23/MAY/2111	SEMI-ANN. 6.000% 05/23/2111 414,000.000	425,120	438,356
655855FA7 NORFOLK SOUTHERN CORP 9.75% BDS 15/JUN/2 RATINGS: BAA1 BBB+	SEMI-ANN. 9.750% 06/15/2020 914,000.000	1,135,704	1,244,045
664397AK2 NORTHEAST UTILITIES 2.8% SRN 01/MAY/2023	SEMI-ANN. 2.800% 05/01/2023 515,000.000	513,671	470,823
666807BG6 NORTHROP GRUMMAN 3.25% BDS 01/AUG/2023 U	SEMI-ANN. 3.250% 08/01/2023 250,000.000	234,600	233,188
666807BH4 NORTHROP GRUMMAN 4.75% BDS 01/JUN/2043 U	SEMI-ANN. 4.750% 06/01/2043 2,345,000.000	2,342,749	2,222,310
68233DAR8 ONCOR ELECTRIC DELIVERY CO 7% DEB 01/SEP RATINGS: BAA1 BBB+	SEMI-ANN. 7.000% 09/01/2022 100,000.000	128,740	119,299
68268NAM5 ONEOK PARTNERS LP CALLABLE NOTES FIXED 6	SEMI-ANN. 6.200% 09/15/2043 1,500,000.000	1,493,505	1,619,115
68389XAS4 ORACLE CORP 3.625% BDS 15/JUL/2023 USD10	SEMI-ANN. 3.625% 07/15/2023 490,000.000	485,580	486,065
68389XAM7 ORACLE CORP 5.375% BDS 15/JUL/2040 USD10	SEMI-ANN. 5.375% 07/15/2040 110,000.000	131,141	117,456
69371RK54 PACCAR FINL CORP SR MTNS BK EN FR 1.6%15	SEMI-ANN. 1.600% 03/15/2017 164,000.000	163,969	163,764
69371RK39 PACCAR FINL CORP 1.55% BDS 29/SEP/2014 U	SEMI-ANN. 1.550% 09/29/2014 100,000.000	101,038	100,839

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
694308GY7 PACIFIC GAS & ELEC CO SR NT 4.5% 15/DEC/	SEMI-ANN. 4.500% 12/15/2041 410,000.000	408,586	385,474
694308HE0 PACIFIC GAS & ELECTRIC CO CALLABLE NOTES	SEMI-ANN. 3.850% 11/15/2023 75,000.000	74,864	74,597
69320DAA7 PC FINANCIAL PARTNERSHIP 5.00% 15/NOV/20 RATINGS: BAA2 BBB+	SEMI-ANN. 5.000% 11/15/2014 200,000.000	161,882	207,272
693304AR8 PECO ENERGY CO CALLABLE BOND FIXED 4.8%	SEMI-ANN. 4.800% 10/15/2043 350,000.000	348,716	355,831
708696BU2 PENNSYLVANIA ELEC CO 6.05% 01/SEP/2017 RATINGS: BAA2 BBB-	SEMI-ANN. 6.050% 09/01/2017 200,000.000	228,676	222,932
713448BZ0 PEPSICO INC NOTES FIXED 4% 05/MAR/2042 U	SEMI-ANN. 4.000% 03/05/2042 280,000.000	279,126	243,832
713448CB2 PEPSICO INC 1.25% BDS 13/AUG/2017 USD100	SEMI-ANN. 1.250% 08/13/2017 287,000.000	285,519	283,926
713448CC0 PEPSICO INC 3.6% BDS 13/AUG/2042 USD1000	SEMI-ANN. 3.600% 08/13/2042 450,000.000	442,611	370,400
713448BS6 PEPSICO INC 4.875% BDS 01/NOV/2040 USD10	SEMI-ANN. 4.875% 11/01/2040 200,000.000	219,382	199,990
714294AC9 PERRIGO CO PLC CALLABLE NOTES FIXED 4% 1	SEMI-ANN. 4.000% 11/15/2023 755,000.000	748,104	740,723
71647NAA7 PETROBRAS GLOB FIN 5.625% GTD 20/MAY/204	SEMI-ANN. 5.625% 05/20/2043 540,000.000	529,346	440,807
71647NAF6 PETROBRAS GLOBAL FINANCE BV CALLABLE NOT	SEMI-ANN. 4.375% 05/20/2023 600,000.000	592,968	534,534
71645WAS0 PETROBRAS INTERNATIONAL FINANCE 6.75% NT	SEMI-ANN. 6.750% 01/27/2041 8,680,000.000	9,637,836	8,076,158
71656LAV3 PETROLEOS MEXICANOS 6.5% BDS 02/JUN/2041	SEMI-ANN. 6.500% 06/02/2041 795,000.000	791,470	830,775
717081DE0 PFIZER INC CALLABLE NOTES FIXED 4.3% 15/	SEMI-ANN. 4.300% 06/15/2043 940,000.000	937,941	883,929
718172AP4 PHILIP MORRIS INTERNATIONAL INC 4.5% BDS	SEMI-ANN. 4.500% 03/20/2042 780,000.000	760,929	728,582

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
72650RAZ5 PLAINS ALL AMER PI 3.65% SNR 01/JUN/2022	SEMI-ANN. 3.650% 06/01/2022 30,000.000	29,754	29,475
72650RBD3 PLAINS ALL AMERICAN PIPELINE LP 3.85% SN	SEMI-ANN. 3.850% 10/15/2023 65,000.000	65,094	63,408
69349LAP3 PNC BANK NA CALLABLE BOND FIXED 1.15% 01	SEMI-ANN. 1.150% 11/01/2016 400,000.000	399,480	400,004
693506BB2 PPG INDUSTRIES INC 6.65% BDS 15/MAR/2018 RATINGS: BAA1 BBB+	SEMI-ANN. 6.650% 03/15/2018 235,000.000	271,000	271,752
693506AQ0 PPG INDUSTRIES INC 9% DEB 01/MAY/2021 US RATINGS: BAA1 BBB+	SEMI-ANN. 9.000% 05/01/2021 80,000.000	98,723	102,507
69351UAQ6 PPL ELECTRIC UTILITIES CORP 2.5% BDS 01/	SEMI-ANN. 2.500% 09/01/2022 86,000.000	85,712	79,281
74005PBD5 PRAXAIR INC 3.55% BDS 07/NOV/2042 USD100	SEMI-ANN. 3.550% 11/07/2042 465,000.000	446,563	377,529
74005PAZ7 PRAXAIR INC 3% BDS 01/SEP/2021 USD100	SEMI-ANN. 3.000% 09/01/2021 250,000.000	250,953	245,190
740189AG0 PRECISION CASTPARTS CORP 2.5% BDS 15/JAN	SEMI-ANN. 2.500% 01/15/2023 360,000.000	357,930	326,153
743263AR6 PROGRESS ENERGY INC 4.4% NTS 15/JAN/2021	SEMI-ANN. 4.400% 01/15/2021 380,000.000	385,111	401,015
743263AN5 PROGRESS ENERGY INC 7.05% BDS 15/MAR/201 RATINGS: BAA2 BBB	SEMI-ANN. 7.050% 03/15/2019 100,000.000	99,591	119,859
743862AA2 PROVIDENT COS INC 7.25% SNR NOTES 15/MAR RATINGS: BA1 BBB-	SEMI-ANN. 7.250% 03/15/2028 543,000.000	513,899	624,361
743862AD6 PROVIDENT COS INC 7% BDS 15/JUL/2018 USD RATINGS: BA1 BBB-	SEMI-ANN. 7.000% 07/15/2018 400,000.000	417,516	455,764
69362BBA9 PSEG POWER LLC CALLABLE NOTES FIXED 4.3%	SEMI-ANN. 4.300% 11/15/2023 43,000.000	42,975	42,807
744448CD1 PUBLIC SERV CO COL 3.2% 1MTG 15/NOV/2020	SEMI-ANN. 3.200% 11/15/2020 74,000.000	73,699	74,381
744448CJ8 PUBLIC SERVICE CO OF COLORADO 3.95% BDS	SEMI-ANN. 3.950% 03/15/2043 760,000.000	704,584	676,012

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
744482BL3 PUBLIC SERVICE CO OF NEW HAMPSHIRE CALLA	SEMI-ANN. 3.500% 11/01/2023 50,000.000	49,817	48,956
744533BJ8 PUBLIC SERVICE CO OF OKLAHOMA 6.625% BDS RATINGS: BAA1 BBB	SEMI-ANN. 6.625% 11/15/2037 350,000.000	347,386	404,782
21685WBL0 RABOBANK NEDERLAND 2.125% 13/OCT/2015	SEMI-ANN. 2.125% 10/13/2015 105,000.000	104,743	107,707
21685WBT3 RABOBANK NEDERLAND 4.5% BDS 11/JAN/2021	SEMI-ANN. 4.500% 01/11/2021 500,000.000	498,645	530,705
755111BU4 RAYTHEON CO 4.875% BDS 15/OCT/2040 USD10	SEMI-ANN. 4.875% 10/15/2040 450,000.000	447,125	447,309
75625QAB5 RECKITT BENCKISER TREASURY SERVICES PLC	SEMI-ANN. 3.625% 09/21/2023 460,000.000	454,227	451,449
758202AK1 REED ELSEVIER CAPITAL INC 3.125% GTD NTS	SEMI-ANN. 3.125% 10/15/2022 4,357,000.000	4,012,716	4,029,136
758202AG0 REED ELSEVIER 8.625% BDS 15/JAN/2019 USD RATINGS: BAA1 BBB+	SEMI-ANN. 8.625% 01/15/2019 965,000.000	1,119,154	1,209,840
760759AP5 REPUBLIC SERVICES INC 3.55% BDS 01/JUN/2	SEMI-ANN. 3.550% 06/01/2022 1,023,000.000	1,009,934	986,407
760759AN0 REPUBLIC SERVICES INC 5.7% BDS 15/MAY/20	SEMI-ANN. 5.700% 05/15/2041 200,000.000	222,218	214,044
761713AZ9 REYNOLDS AMERICAN INC CALLABLE NOTES FIX	SEMI-ANN. 6.150% 09/15/2043 1,100,000.000	1,095,083	1,187,835
76720AAG1 RIO TINTO FINANCE PLC 4.125% BDS 21/AUG/	SEMI-ANN. 4.125% 08/21/2042 85,000.000	71,682	74,737
767201AK2 RIO TINTO LIMITED 3.5% BDS 02/NOV/2020 U	SEMI-ANN. 3.500% 11/02/2020 58,000.000	57,551	59,216
77340RAM9 ROCKIES EXPRESS PIPELINE LLC CALLABLE NO RATINGS: BA1 BBB	SEMI-ANN. 6.875% 04/15/2040 500,000.000	469,375	413,750
78011DAF1 ROYAL BANK OF CANADA BOND FIXED 2% 01/OC	SEMI-ANN. 2.000% 10/01/2019 159,000.000	158,879	158,175
78008S7D2 ROYAL BANK OF CANADA 2.2% BDS 27/JUL/201	SEMI-ANN. 2.200% 07/27/2018 100,000.000	100,000	100,406

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
780097AZ4 ROYAL BANK OF SCOTLAND GROUP PLC NOTES F	SEMI-ANN. 6.000% 12/19/2023 500,000.000	495,490	503,560
78010XAK7 ROYAL BANK OF SCOTLAND PLC 6.125% BDS 11	SEMI-ANN. 6.125% 01/11/2021 2,125,000.000	2,148,316	2,405,203
780099CE5 ROYAL BANK OF SCOTLAND PLC 6.125% BDS 15	SEMI-ANN. 6.125% 12/15/2022 4,600,000.000	4,591,776	4,701,200
78011DAC8 ROYAL BK CDA EXT CVRD BD 18 19/SEP/2017	SEMI-ANN. 1.200% 09/19/2017 211,000.000	210,979	209,065
78355HJR1 RYDER SYSTEM INC 3.5% NTS 01/JUN/2017 US	SEMI-ANN. 3.500% 06/01/2017 107,000.000	106,810	111,955
78355HJP5 RYDER SYSTEM INC 3.6% BDS 01/MAR/2016 US	SEMI-ANN. 3.600% 03/01/2016 50,000.000	49,943	52,165
78573AAA8 SABMILLER HLDGS INC 3.75% GTD NTS 15/JAN	SEMI-ANN. 3.750% 01/15/2022 590,000.000	597,517	592,201
78573AAC4 SABMILLER HLDGS INC 4.95% NTS 15/JAN/204	SEMI-ANN. 4.950% 01/15/2042 320,000.000	317,872	317,840
80282WAC4 SANTANDER DRI 12-3 1.08% CMO 15/APR/2016	MONTHLY 1.080% 04/15/2016 28,463.880	28,463	28,517
80282PAD7 SANTANDER DRIVE AUTO RECEIVABLE TRUST 20	MONTHLY 2.350% 11/16/2015 148,458.020	150,743	149,132
805564MU2 SAXON ASSET SECURITIES TRUST VAR MTG BDS	MONTHLY FLOATING 06/25/2033 125,182.090	127,216	126,952
806854AH8 SCHLUMBERGER INVESTMENT SA CALLABLE NOTE	SEMI-ANN. 3.650% 12/01/2023 538,000.000	536,171	531,227
816851AK5 SEMPRA ENERGY CORP 9.8% BDS 15/FEB/2019 RATINGS: BAA1 BBB+	SEMI-ANN. 9.800% 02/15/2019 300,000.000	409,851	396,312
822582AY8 SHELL INTERNATIONAL FINANCE BV CALLABLE	SEMI-ANN. 4.550% 08/12/2043 1,665,000.000	1,653,678	1,623,941
842400FQ1 SOUTHERN CAL EDISON 4.5% MTG BDS 01/SEP/	SEMI-ANN. 4.500% 09/01/2040 890,000.000	962,953	863,727
842400FZ1 SOUTHERN CALIFORNIA EDISON CO CALLABLE B	SEMI-ANN. 4.650% 10/01/2043 540,000.000	536,285	534,881

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
842400FW8 SOUTHERN CALIFORNIA EDISON CO 3.9% BDS 1	SEMI-ANN. 3.900% 03/15/2043 650,000.000	646,120	573,001
842400FV0 SOUTHERN CALIFORNIA EDISON CO 4.05% BDS	SEMI-ANN. 4.050% 03/15/2042 400,000.000	363,976	362,200
845437BL5 SOUTHWESTERN ELEC POWER CO 6.2% BDS 15/M RATINGS: BAA3 BBB	SEMI-ANN. 6.200% 03/15/2040 500,000.000	595,975	544,930
845743BM4 SOUTHWESTERN PUB SERVICE 8.75% BDS 01/DE RATINGS: BAA1 BBB+	SEMI-ANN. 8.750% 12/01/2018 250,000.000	324,328	318,643
84755TAE7 SPECTRA ENERGY CAPITAL LLC 3.3% BDS 15/M	SEMI-ANN. 3.300% 03/15/2023 1,220,000.000	1,216,059	1,080,456
26439VAB3 SPECTRA ENERGY CAPITAL LLC 5.668% 15/AUG RATINGS: BAA2 BBB	SEMI-ANN. 5.668% 08/15/2014 200,000.000	201,176	205,946
857477AM5 STATE STREET CORP NOTES FIXED 3.7% 20/NO	SEMI-ANN. 3.700% 11/20/2023 431,000.000	429,340	427,612
85771PAQ5 STATOIL ASA CALLABLE NOTES FIXED 4.8% 08	SEMI-ANN. 4.800% 11/08/2043 145,000.000	144,269	144,630
85771PAB8 STATOIL ASA GTD NT 3.125% 17/AUG/2017	SEMI-ANN. 3.125% 08/17/2017 300,000.000	320,481	314,919
85771PAG7 STATOIL ASA 2.45% BDS 17/JAN/2023 USD100	SEMI-ANN. 2.450% 01/17/2023 375,000.000	373,785	341,816
85771PAF9 STATOIL ASA 3.15% BDS 23/JAN/2022 USD100	SEMI-ANN. 3.150% 01/23/2022 175,000.000	174,703	170,902
85771PAL6 STATOIL ASA 3.95% BDS 15/MAY/2043 USD100	SEMI-ANN. 3.950% 05/15/2043 635,000.000	634,111	555,435
86358ETE6 STRUCTURED ASSET INVESTMENT LOAN TR VAR	MONTHLY FLOATING 06/25/2035 16,988.240	15,204	16,980
86359LAA7 STRUCTURED ASSET MORTGAGE INVESTMENTS II	MONTHLY FLOATING 01/19/2034 133,747.110	128,397	130,084
863667AE1 STRYKER CORP 4.1% BDS 01/APR/2043 USD100	SEMI-ANN. 4.100% 04/01/2043 465,000.000	458,399	411,771
867229AE6 SUNCOR ENERGY 6.5% BDS 15/JUN/2038 USD10 RATINGS: BAA2 BBB+	SEMI-ANN. 6.500% 06/15/2038 1,485,000.000	1,742,885	1,728,748

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
867914AH6 SUNTRUST BANKS INC 6% SUB NOTES 15/FEB/2 RATINGS: BAA2 BBB-	SEMI-ANN. 6.000% 02/15/2026 300,000.000	324,062	319,803
87425EAK9 TALISMAN ENERGY INC 6.25% BDS 01/FEB/203 RATINGS: BAA2 BBB	SEMI-ANN. 6.250% 02/01/2038 770,000.000	879,124	782,975
87612EAZ9 TARGET CORP 2.9% NTS 15/JAN/2022 USD1000	SEMI-ANN. 2.900% 01/15/2022 250,000.000	241,350	239,815
87927VAW8 TELECOM ITALIA CAPITAL 6.175% BDS 18/JUN RATINGS: BAA2 BBB	SEMI-ANN. 6.175% 06/18/2014 130,000.000	139,126	132,925
87927VAR9 TELECOM ITALIA CAPITAL 7.2% BDS 18/JUL/2 RATINGS: BAA2 BBB	SEMI-ANN. 7.200% 07/18/2036 3,700,000.000	3,419,173	3,561,250
87927VAV0 TELECOM ITALIA CAPITAL 7.721% BDS 04/JUN RATINGS: BAA2 BBB	SEMI-ANN. 7.721% 06/04/2038 5,650,000.000	5,918,479	5,650,000
87938WAP8 TELEFONICA EMISIONES SAU 5.462% BDS 16/F	SEMI-ANN. 5.462% 02/16/2021 57,000.000	57,000	60,381
883556BF8 THERMO FISHER SCIENTIFIC INC CALLABLE NO	SEMI-ANN. 4.150% 02/01/2024 137,000.000	136,630	135,699
883556AX0 THERMO FISHER SCIENTIFIC INC 4.5% NTS 01	SEMI-ANN. 4.500% 03/01/2021 785,000.000	856,254	826,393
884903BQ7 THOMSON REUTERS CORP CALLABLE NOTES FIXE	SEMI-ANN. 4.300% 11/23/2023 250,000.000	248,453	251,075
884903BM6 THOMSON REUTERS CORP 4.5% BDS 23/MAY/204	SEMI-ANN. 4.500% 05/23/2043 85,000.000	72,039	71,952
885220GF4 THORNBURG MORTGAGE SECURITIES TRUST 2004	MONTHLY FLOATING 12/25/2044 241,580.140	243,392	239,515
87246AAC2 TIAA SEASONED COMMERCIAL MORTGAGE TRUST	MONTHLY FLOATING 08/15/2039 151,479.840	153,740	155,654
88732JBB3 TIME WARNER CABLE INC 5.5% BDS 01/SEP/20	SEMI-ANN. 5.500% 09/01/2041 780,000.000	831,994	646,316
88732JAU2 TIME WARNER CABLE INC 6.75% BDS 15/JUN/2 RATINGS: BAA2 BBB	SEMI-ANN. 6.750% 06/15/2039 4,400,000.000	4,412,380	4,143,480
88732JAN8 TIME WARNER CABLE INC 7.3% NTS 01/JUL/20 RATINGS: BAA2 BBB	SEMI-ANN. 7.300% 07/01/2038 9,200,000.000	9,305,665	9,174,056

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
887317AR6 TIME WARNER INC CALLABLE NOTES FIXED 4.0	SEMI-ANN. 4.050% 12/15/2023 143,000.000	142,570	142,019
887317AM7 TIME WARNER INC 5.375% BDS 15/OCT/2041 U	SEMI-ANN. 5.375% 10/15/2041 1,025,000.000	1,018,502	1,036,788
88732JAY4 TIME WARNER INC 5.875% BDS 15/NOV/2040 U	SEMI-ANN. 5.875% 11/15/2040 1,695,000.000	1,760,783	1,466,260
887317AH8 TIME WARNER INC 6.1% NTS 15/JUL/2040 USD	SEMI-ANN. 6.100% 07/15/2040 1,545,000.000	1,697,190	1,686,167
891145TN4 TORONTO-DOMINION BANK 1.5% CVD BDS 13/MA	SEMI-ANN. 1.500% 03/13/2017 300,000.000	298,980	303,210
89153VAG4 TOTAL CAPITAL INTL 3.7% BDS 15/JAN/2024	SEMI-ANN. 3.700% 01/15/2024 705,000.000	703,202	697,083
89152UAE2 TOTAL CAPITAL SA 2.3% NTS 15/MAR/2016 US	SEMI-ANN. 2.300% 03/15/2016 400,000.000	403,424	412,124
89236RAC3 TOYOTA AUTO RECS 2013-A A3 0.55% 17/JAN/	MONTHLY 0.550% 01/17/2017 85,000.000	84,999	84,998
89233P5F9 TOYOTA MOTOR CRED 3.4% SNR MTN 15/SEP/20	SEMI-ANN. 3.400% 09/15/2021 275,000.000	274,307	279,175
89236TAY1 TOYOTA MOTOR CREDIT CORP CALLABLE BOND F	SEMI-ANN. 2.000% 10/24/2018 558,000.000	557,866	557,838
89233P5E2 TOYOTA MOTOR CREDIT CORP 2% BDS 15/SEP/2	SEMI-ANN. 2.000% 09/15/2016 200,000.000	198,962	205,722
89352HAL3 TRANSCANADA PIPELINES LTD CALLABLE NOTES	SEMI-ANN. 5.000% 10/16/2043 1,045,000.000	1,036,590	1,029,785
893526DJ9 TRANSCANADA PIPELINES 6.1% LN STK 01/JUN	SEMI-ANN. 6.100% 06/01/2040 355,000.000	427,750	401,981
893830AY5 TRANSOCEAN SEDCO FOREX INC 6.5% BDS 15/N	SEMI-ANN. 6.500% 11/15/2020 300,000.000	321,387	342,582
902133AG2 TYCO ELECTRONICS GROUP S A 7.125% BDS 01 RATINGS: BAA2 BBB-	SEMI-ANN. 7.125% 10/01/2037 4,350,000.000	4,081,813	5,090,718
90269CAD2 UBS COMMERCIAL MOR 3.525% MTG BDS 10/MAY	MONTHLY 3.525% 05/10/2063 260,000.000	265,183	257,000

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
905581AS3 UNION CARBIDE CORP 7.75% DEBS 01/OCT/209 RATINGS: BA2 BBB-	SEMI-ANN. 7.750% 10/01/2096 100,000.000	104,317	109,188
907818DS4 UNION PACIFIC CORP CALLABLE NOTES FIXED	SEMI-ANN. 4.821% 02/01/2044 8,615,000.000	8,880,359	8,343,800
907818DK1 UNION PACIFIC CORP 4.163% NTS 15/JUL/202	SEMI-ANN. 4.163% 07/15/2022 437,000.000	573,587	449,577
913017BT5 UNITED TECHNOLOGIES CORP NOTES FIXED 4.5	SEMI-ANN. 4.500% 06/01/2042 1,330,000.000	1,324,116	1,291,550
91324PBN1 UNITEDHEALTH GROUP INC 5.7% BDS 15/OCT/2	SEMI-ANN. 5.700% 10/15/2040 770,000.000	848,625	843,597
903192AA0 UNUM CORP NT 6.75% 15/DEC/2028 RATINGS: BA1 BBB-	SEMI-ANN. 6.750% 12/15/2028 785,000.000	660,225	866,679
90327BAC6 USAA AUTO OWNER TRUST 0.43% MTG BDS 15/A	MONTHLY 0.430% 08/15/2016 102,000.000	101,988	101,916
92343VBT0 VERIZON COMMUNICATIONS INC CALLABLE NOTE	SEMI-ANN. 6.550% 09/15/2043 20,210,000.000	21,074,524	23,644,892
92343VBG8 VERIZON COMMUNICATIONS INC 3.85% BDS 01/	SEMI-ANN. 3.850% 11/01/2042 300,000.000	290,072	245,040
92553PAU6 VIACOM INC NEW SR DEB 5.85% 01/SEP/2043	SEMI-ANN. 5.850% 09/01/2043 2,800,000.000	2,781,884	2,943,416
92553PAK8 VIACOM INC 1.25% BDS 27/FEB/2015 USD1000	SEMI-ANN. 1.250% 02/27/2015 25,000.000	24,947	25,125
92553PAJ1 VIACOM INC 3.875% BDS 15/DEC/2021 USD100	SEMI-ANN. 3.875% 12/15/2021 36,000.000	35,410	35,779
925524BG4 VIACOM INC 4.5% NTS 01/MAR/2021 USD1000	SEMI-ANN. 4.500% 03/01/2021 100,000.000	109,642	104,631
925524AH3 VIACOM INC 7.875% BDS 30/JUL/2030 USD100 RATINGS: BAA3 BBB-	SEMI-ANN. 7.875% 07/30/2030 350,000.000	412,934	435,463
927804FP4 VIRGINIA ELEC & PWR CO SR -D NT 4.65% 15	SEMI-ANN. 4.650% 08/15/2043 525,000.000	524,748	522,890
92857WBD1 VODAFONE GROUP 4.375% BDS 19/FEB/2043 US	SEMI-ANN. 4.375% 02/19/2043 2,080,000.000	2,053,293	1,797,390

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
92867LAC6 VOLKSWAGEN AUTO LN ENHNCD TST 0.46% MTG	MONTHLY 0.460% 01/20/2017 251,000.000	250,986	250,845
92867PAC7 VOLKSWAGEN AUTO LOAN ENHANCED TRUST 2013	MONTHLY 0.700% 04/20/2018 362,000.000	361,916	361,232
929160AG4 VULCAN MATERIALS CO 7.15% SNR NTS 30/NOV RATINGS: BAA2 BBB	SEMI-ANN. 7.150% 11/30/2037 4,150,000.000	4,411,341	4,108,500
931142DD2 WAL-MART STORES INC 4.25% NTS 15/APR/202	SEMI-ANN. 4.250% 04/15/2021 400,000.000	438,524	430,696
931142DB6 WAL-MART STORES INC 4.625% BDS 15/APR/20	SEMI-ANN. 5.625% 04/15/2041 610,000.000	699,402	692,637
931142DG5 WAL-MART STORES INC 4% BDS 11/APR/2043 U	SEMI-ANN. 4.000% 04/11/2043 810,000.000	807,189	720,884
931142CY7 WAL-MART STORES INC 5.0% BDS 25/OCT/2040	SEMI-ANN. 5.000% 10/25/2040 1,235,000.000	1,304,996	1,292,045
25468PCX2 WALT DISNEY CO/THE CALLABLE MEDIUM TERM	SEMI-ANN. 3.700% 12/01/2042 390,000.000	387,200	325,705
939336QP1 WASHINGTON MUTUAL MSC MORTGAGE 2003-MS I	MONTHLY 5.000% 03/25/2018 6,222.240	6,187	6,341
94106LAS8 WASTE MANAGEMENT INC 6.1% SNR NTS 15/MAR RATINGS: BAA3 BBB	SEMI-ANN. 6.100% 03/15/2018 500,000.000	503,359	575,285
94106LAV1 WASTE MANAGEMENT INC 6.125% 30/NOV/2039 RATINGS: BAA3 BBB	SEMI-ANN. 6.125% 11/30/2039 750,000.000	879,180	856,868
94973VBB2 WELLPOINT INC NOTES FIXED 4.65% 15/JAN/2	SEMI-ANN. 4.650% 01/15/2043 750,000.000	695,731	694,350
94974BFQ8 WELLS FARGO & CO NOTES FIXED 2.15% 15/JA	SEMI-ANN. 2.150% 01/15/2019 536,000.000	536,201	534,322
94974BFP0 WELLS FARGO & CO NOTES FIXED 5.375% 02/N	SEMI-ANN. 5.375% 11/02/2043 1,000,000.000	997,040	1,010,630
949746RD5 WELLS FARGO & CO NOTES FIXED 5.606% 15/J	SEMI-ANN. 5.606% 01/15/2044 468,000.000	412,118	486,107
962166BR4 WEYERHAEUSER CO DEB 7.375% DUE 15/MAR/20 RATINGS: BAA1 BBB-	SEMI-ANN. 7.375% 03/15/2032 500,000.000	532,350	611,825

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
92935VAG3 WF-RBS COMMERCIAL MTG TST 2011-C3 4.375%	MONTHLY 4.375% 03/15/2044 1,000,000.000	1,009,952	1,052,188
92936QAG3 WFRBS COMMERCIAL MORTGAGE TRUST 2012-C6	MONTHLY 3.440% 04/15/2045 480,000.000	484,778	478,269
96950FAF1 WILLIAMS PARTNERS L.P. 6.3% NTS 15/APR/2	SEMI-ANN. 6.300% 04/15/2040 2,300,000.000	2,426,707	2,471,833
984121CA9 XEROX CORP CALLABLE NOTES FIXED 5.625% 1 RATINGS: BAA2 BBB-	SEMI-ANN. 5.625% 12/15/2019 280,000.000	310,309	308,762
984121CB7 XEROX CORP 6.75% NTS 15/DEC/2039 USD1000 RATINGS: BAA2 BBB-	SEMI-ANN. 6.750% 12/15/2039 8,225,000.000	9,295,614	8,979,479
988498AD3 YUM BRANDS INC 6.875% SNR NTS 15/NOV/203 RATINGS: BAA3 BBB-	SEMI-ANN. 6.875% 11/15/2037 62,000.000	80,260	70,594
98978VAH6 ZOETIS INC CALLABLE NOTES FIXED 4.7% 01/	SEMI-ANN. 4.700% 02/01/2043 7,550,000.000	7,457,406	7,056,683
68275CAC2 1345 AVENUE OF THE AMERICAS AND PARK PL	MONTHLY 5.278% 08/10/2035 1,000,000.000	1,063,516	1,092,263
652478AZ1 21ST CENTURY FOX AMERICA INC BOND FIXED RATINGS: BAA1 BBB+	SEMI-ANN. 7.700% 10/30/2025 300,000.000	372,330	373,893
TOTAL CORPORATE DEBT INSTRUMENTS: ALL OTHER		464,314,620	479,253,490
PREFERRED			

4253372 DANIELI & C DI RISP EUR1(NON CV)	13,535.000	265,750	303,071
5076705 HENKEL AG & CO KGAA NON.V PRF NPV	2,907.000	217,196	337,721
7101069 PORSCHE AUTOMOBIL HOLDING SE NON VTG PRF	11,063.000	884,367	1,153,381
BCKFJS9 ROLLS-ROYCE HLDGS PLC C SHS ENTITLEMENT	23,788,374.000	0	39,399
7634402 TELECOM ITALIA SPA MISC. EUR 0	657,960.000	479,002	515,876

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
TOTAL PREFERRED		1,846,315	2,349,448
COMMON			

000361105 AAR CORP USD1	66,100.000	1,503,117	1,851,461
7380062 AAREAL BANK EUR26	9,646.000	351,617	382,602
B0LCB01 AARHUSKARLSHAMN AB SEK10	6,807.000	382,259	436,659
000375204 ABB LTD ADR EACH REPR I CHF2.50 (SPON)	53,000.000	1,023,175	1,407,680
7108899 ABB LTD CHF1.03	171,797.000	3,344,979	4,535,665
002824100 ABBOTT LABORATORIES NPV	66,700.000	1,978,399	2,556,611
00287Y109 ABBVIE INC USD0.01	26,200.000	710,572	1,383,622
0003128 ABERDEEN ASSET MANAGEMENT PLC ORD GBP0.1	180,813.000	977,044	1,497,358
G1151C101 ACCENTURE PLC CLS'A'USD0.0000225	125,617.000	7,455,482	10,328,230
5579107 ACCIONA SA EUR1	7,595.000	443,021	437,093
00438V103 ACCRETIVE HEALTH INC USD0.01	7,600.000	84,926	69,616
H0023R105 ACE LTD COMMON STOCK USD 27.04	6,900.000	540,113	714,357
B01FLQ6 ACS ACTIVIDADES DE CONSTRUCCION Y ORD EU	16,989.000	517,253	585,718
B1YD5Q2 ACTELION CHF0.50	6,906.000	550,417	585,109

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
00507V109 ACTIVISION BLIZZARD INC COM STK USD0.000	65,000.000	912,927	1,158,950
6054904 ADEKA CORP NPV	20,100.000	204,279	221,453
4031976 ADIDAS AG NPV	18,307.000	1,118,776	2,336,949
B164FY1 ADP EUR3	1,410.000	145,680	160,290
00101J106 ADT CORP USD0.01	63,400.000	2,730,885	2,565,798
00751Y106 ADVANCE AUTO PARTS INC USD0.0001	16,300.000	1,462,427	1,804,084
6870490 ADVANTEST CORP NPV	16,400.000	212,241	203,937
00762W107 ADVISORY BOARD CO USD0.01	18,200.000	783,309	1,158,794
00766T100 AECOM TECHNOLOGY CORP USD0.01	42,400.000	1,209,235	1,247,832
2699547 AECON GROUP INC COM NPV	13,137.000	158,195	198,941
007924103 AEGON NV AMER REGD CERT(1 SH EUR0.12)	10,256.000	66,623	97,227
5927375 AEGON NV EUR0.12	318,334.000	1,929,324	3,010,005
00130H105 AES CORP USD0.01	15,500.000	225,990	224,905
00817Y108 AETNA INC NEW USD0.001	22,700.000	606,854	1,556,993
B131JD2 AF AB SER'B' NPV	5,600.000	168,581	196,182
001055102 AFLAC INC USD0.10	19,200.000	918,336	1,282,560

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
B86S2N0 AGES SA/NV NPV	10,501.000	384,063	447,842
2001528 AGF MANAGEMENT CLASS'B'N-VTG NPV	31,584.000	385,293	394,466
00846U101 AGILENT TECHNOLOGIES INC USD0.01	2,600.000	133,800	148,694
2009823 AGNICO EAGLE MINES LTD	300.000	7,709	7,914
2213538 AGRUM INC COM NPV	1,200.000	105,318	109,745
B4TX8S1 AIA GROUP LTD NPV	1,540,940.000	4,954,875	7,730,784
6427829 AINSWORTH GAME TECHNOLOGY NPV	68,479.000	265,323	268,952
4916039 AIR FRANCE - KLM EUR8.50 (REGD)	172,626.000	1,793,322	1,804,482
B03J9L7 AIRASIA BHD MYR0.1	2,411,755.000	2,560,911	1,619,863
4012250 AIRBUS GROUP NV COMMON STOCK EUR 1	19,170.000	791,604	1,474,238
6010702 AISIN SEIKI CO NPV	19,900.000	564,451	808,458
6010906 AJINOMOTO CO INC NPV	28,000.000	370,445	405,461
00971T101 AKAMAI TECHNOLOGIES USD0.01	8,400.000	386,537	396,312
B02R4D9 AKER ASA SER 'A' NOK28	7,673.000	264,289	280,773
5458314 AKZO NOBEL NV EUR2	80,482.000	4,136,630	6,248,116
013904305 ALCATEL-LUCENT ADR USD 2	327,410.000	1,204,564	1,440,604

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
5975006 ALCATEL-LUCENT/FRANCE COMMON STOCK EUR 0	375,868.000	993,731	1,687,407
01449J105 ALERE INC	4,600.000	121,574	166,520
6687214 ALFRESA HOLDINGS CORP NPV	3,184.000	153,941	158,132
016255101 ALIGN TECHNOLOGY INC USD0.0001	27,100.000	974,275	1,548,765
2011646 ALIMENTATION COUCHE-TARD CLASS'B'SUB-VTG	22,305.000	1,012,932	1,676,916
017175100 ALLEGHANY CORP USD1	1,700.000	448,084	679,932
G0176J109 ALLEGION PLC COMMON STOCK USD 0.01	8,999.000	249,143	397,666
018490102 ALLERGAN INC USD0.01	400.000	39,248	44,432
018804104 ALLIANT TECHSYSTEMS INC USD0.01	34,200.000	2,203,058	4,161,456
5231485 ALLIANZ SE ORD SHS NPV(REGD)	15,075.000	2,497,435	2,707,708
H01531104 ALLIED WORLD ASSURANCE COMPANYHOLDINGS A	8,900.000	689,196	1,004,009
01988P108 ALLSCRIPTS HEALTHCARE SOLUTIONS INC COM USD0.01	5,300.000	65,021	81,938
020002101 ALLSTATE CORP USD0.01	35,300.000	1,659,482	1,925,262
2051181 ALMACENES EXITO COP10	63,387.000	788,491	984,270
B1YY662 ALMIRALL SA EURO.12	14,655.000	205,432	239,095
4235864 ALPHA BANK A B EURO.3	237,033.000	209,066	206,097

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
6021481 ALPINE ELECTRONICS NPV	32,500.000	352,380	455,473
6021500 ALPS ELECTRIC CO NPV	40,400.000	445,918	459,331
B86SZR5 ALS LTD NPV	6,464.000	63,360	50,948
5608915 ALTEN NPV	5,674.000	212,105	258,010
02209S103 ALTRIA GROUP INC USD0.333	22,100.000	709,428	848,419
6954985 ALUMINA NPV	1,398,135.000	1,372,574	1,394,688
6022105 AMADA CO NPV	54,000.000	365,779	476,267
B3MSM28 AMADEUS IT HLDG SA EUR0.01 A	4,721.000	125,226	202,347
023135106 AMAZON COM INC USD0.01	2,600.000	629,325	1,036,854
6066608 AMCOR NPV	37,775.000	321,222	356,542
G02602103 AMDOCS LTD COMMON STOCK USD 0.01	56,200.000	1,688,742	2,317,688
023608102 AMEREN CORP USD0.01	21,500.000	614,140	777,440
025537101 AMERICAN ELECTRIC POWER CO INC USD6.50	33,600.000	1,280,714	1,570,464
025932104 AMERICAN FINANCIAL GROUP INC OHIO USD1	37,600.000	1,655,837	2,170,272
026874784 AMERICAN INTERNATIONAL GROUP INC USD2.50	149,806.000	5,744,364	7,647,596
03027X100 AMERICAN TOWER CORPORATION	3,600.000	244,435	287,352

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
03076C106 AMERIPRISE FINANCIAL INC USD0.01	25,200.000	1,372,532	2,899,260
03073E105 AMERISOURCEBERGEN CORP NPV	8,500.000	474,186	597,635
031162100 AMGEN INC USD0.0001	18,600.000	1,213,491	2,123,376
6709958 AMP NPV (POST RECON)	39,340.000	169,758	154,508
032511107 ANADARKO PETROLEUM CORP USD0.10	22,000.000	1,778,510	1,745,040
034164103 ANDERSONS INC NPV	9,100.000	637,956	811,447
B1XZS82 ANGLO AMERICAN ORD USD0.54945	73,966.000	2,083,648	1,617,082
B06H8J9 ANGLO IRISH BANK CORP EUR0.16	55,206.000	151,935	0
035710409 ANNALY CAPITAL MANAGEMENT INC USD0.01 A	40,600.000	682,893	404,782
0045614 ANTOFAGASTA GBP0.05	17,111.000	253,119	233,522
00184X105 AOL INC USD0.01	36,900.000	909,364	1,720,278
G0408V102 AON PLC USD0.01 A	6,200.000	415,533	520,118
4253059 AP MOLLER-MAERSK A/S 'A' DKK1000	31.000	275,143	320,072
4253048 AP MOLLER-MAERSK A/S 'B' DKK1000	135.000	1,275,403	1,467,418
037411105 APACHE CORP USD0.625	16,200.000	1,921,367	1,392,228
03748R101 APARTMENT INVESTMENT & MANAGEMENT USD0.0	35,400.000	1,090,409	917,214

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
037833100 APPLE INC NPV	38,500.000	16,894,015	21,602,735
B6463M8 ARC RESOURCES LTD NPV	1,700.000	33,259	47,312
B03XPL1 ARCELORMITTAL SA NPV	178,480.000	2,899,272	3,189,797
039483102 ARCHER DANIELS MIDLAND CO NPV	68,600.000	2,192,878	2,977,240
039670104 ARCTIC CAT INC USD0.01	10,400.000	563,129	592,592
040047102 ARENA PHARMACEUTICALS INC USD0.0001	10,800.000	61,475	63,180
04010L103 ARES CAPITAL CORP USD0.001	5,900.000	101,131	104,843
6253983 ARISTOCRAT LEISURE NPV(POST RECONSTRUCTI	178,020.000	774,345	746,956
0059585 ARM HLDGS ORD GBP0.0005	292,481.000	3,386,894	5,323,794
042735100 ARROW ELECTRONICS INC USD1	24,100.000	1,267,505	1,307,425
B39VJC9 ARYZTA AG CHF0.02	433.000	25,300	33,302
6054788 ASAHI DIAMOND INDUSTRIAL CO NPV	20,700.000	199,927	212,899
6055208 ASAHI GLASS CO NPV	49,403.000	368,487	307,403
6054603 ASAHI KASEI CORP NPV	19,000.000	149,637	148,956
04351G101 ASCENA RETAIL GROUP INC USD0.05	27,500.000	486,203	581,900
6563875 ASCENDAS REAL ESTATE INV TRUST UNITS NPV	14,844.000	25,837	25,865

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
B1YC5L4 ASCIANO LTD NPV	16,767.000	90,567	86,403
044102101 ASHFORD HOSPITALITY PRIME INC REIT	20,660.000	389,627	376,012
044103109 ASHFORD HOSPITALITY TRUST INC USD0.01	84,900.000	656,951	702,972
0053673 ASHTEAD GROUP ORD GBP0.10	213,846.000	2,422,175	2,691,787
6002453 ASM PACIFIC TECHNOLOGY HKD0.10	1,118.000	10,188	9,358
N07059210 ASML HOLDING N V N Y REGISTRY SHS	8,246.000	344,766	772,650
B929F46 ASML HOLDING NV COMMON STOCK EUR 0.09	40,673.000	2,157,035	3,813,326
3092725 ASOS PLC COMMON STOCK GBP 3.5	4,539.000	112,960	460,385
G05384105 ASPEN INSURANCE HLDGS USD0.15144558	100.000	4,063	4,131
045327103 ASPEN TECHNOLOGY INC USD0.10	42,700.000	1,639,724	1,784,860
5698789 ASSA ABLOY AB SER'B'NPV	66,785.000	1,777,061	3,533,389
4056719 ASSICURAZIONI GENERALI SPA EUR1	24,075.000	418,806	567,278
0673123 ASSOCIATED BRITISH FOODS ORD 5 15/22P	29,945.000	794,991	1,212,632
04621X108 ASSURANT INC USD0.01	55,900.000	1,896,403	3,710,083
6985383 ASTELLAS PHARMA INC NPV	18,900.000	841,689	1,120,280
B800MQ5 ASTRA INTERNATIONAL IDR50	455,000.000	385,457	254,232

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
046353108 ASTRAZENECA PLC ADR EACH REP 1 ORD USD0.	23,851.000	1,169,234	1,416,034
0989529 ASTRAZENECA PLC ORD USD0.25	10,454.000	439,671	618,905
6129222 ASX LTD NPV	1,029.000	18,275	33,841
00206R102 AT&T INC USD1	171,900.000	6,163,495	6,044,004
B12TR11 ATEA ASA NOK10	18,417.000	196,949	181,382
049560105 ATMOS ENERGY CORP NPV	34,800.000	1,439,954	1,580,616
B071VK2 ATRIUM INNOVATIONS INC SUB VTG SHS	12,246.000	277,423	280,073
2002587 ATS AUTOMATION TOOLING SYSTEM INC COM NP	21,984.000	307,589	281,395
6123707 AUCKLAND INTERNATIONAL AIRPORT NPV	113,762.000	256,504	330,520
B87CVM3 AURIZON HOLDINGS LTD NPV	33,283.000	146,700	145,310
B16MKT5 AUSTEVOLL SEAFOOD ASA NOK0.50	50,014.000	310,369	292,656
6065586 AUSTRALIA & NEW ZEALAND BANKING GRP NPV	14,334.000	300,063	413,315
052769106 AUTODESK INC NPV	7,500.000	276,215	377,475
052800109 AUTOLIV INC USD1	7,700.000	461,677	706,860
B4YCYX0 AUTONEUM HLDG AG CHF0.05	1,285.000	158,170	197,370
05334D107 AUXILIUM PHARMACEUTICALS INC USD0.01	4,900.000	83,771	101,626

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
053484101 AVALONBAY COMMUNITIES INC USD0.01	1,100.000	149,991	130,053
053611109 AVERY DENNISON CORP USD1	13,000.000	397,747	652,470
053807103 AVNET INC USD1	25,300.000	945,169	1,115,983
054303102 AVON PRODUCTS INC USD0.25	68,100.000	1,300,723	1,172,682
7088429 AXA EUR2.29	188,520.000	3,449,179	5,249,975
05463D100 AXIALL CORP USD0.01	6,600.000	259,481	313,104
5993020 AXIS AB ORD NPV	14,168.000	395,093	493,694
G0692U109 AXIS CAPITAL HLDGS USD0.0125	19,500.000	664,828	927,615
6055112 AYALA LAND INC PHP1	4,039,375.000	2,343,684	2,252,566
6985543 AZBIL CORP NPV	2.000	43	47
B019M65 AZIMUT HLDG SPA ORD NPV	27,330.000	660,207	746,785
5499131 A2A SPA EUR0.52	663,616.000	814,476	777,722
073302101 B/E AEROSPACE INC	16,600.000	1,005,363	1,444,698
05615F102 BABCOCK & WILCOX CO USD0.01	37,950.000	1,025,155	1,297,511
0969703 BABCOCK INTERNATIONAL GROUP ORD GBP0.60	17,602.000	203,254	395,027
B3M4R76 BADGER DAYLIGHTING LTD COMMON STOCK CAD	5,846.000	400,998	469,056

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
0263494 BAE SYSTEMS PLC COMMON STOCK GBP 2.5	199,755.000	1,316,196	1,439,172
057224107 BAKER HUGHES INC USD1	18,100.000	744,393	1,000,206
4072168 BANCA POPOLARE DI MILANO NPV	1,286,938.000	765,137	798,001
059460303 BANCO BRADESCO SA ADR EACH REPR 1 PRF NP	28,790.000	459,411	360,739
B129G88 BANCO POPOLARE SOCIETA COOPERATIVA EUR	630,806.000	1,189,167	1,211,691
5705946 BANCO SANTANDER SA EURO.50	353,297.000	3,036,748	3,167,287
060505104 BANK OF AMERICA CORP USD0.01	795,800.000	12,065,586	12,390,606
B154564 BANK OF CHINA CNY1 'H'	1,636,280.000	664,492	753,380
2076009 BANK OF MONTREAL COM NPV	8,600.000	512,900	573,144
064058100 BANK OF NEW YORK MELLON CORP/THE COMMON 0.01	259,495.000	5,619,700	9,066,755
2076281 BANK OF NOVA SCOTIA COM NPV	13,500.000	816,040	844,052
06652V208 BANNER CORP USD0.01	45,200.000	1,505,472	2,025,864
7520794 BANQUE CANTONALE VAUDOISE CHF62.5 (REGD)	117.000	59,937	64,002
3134865 BARCLAYS ORD GBP0.25	1,292,816.000	4,470,491	5,823,065
2024644 BARRICK GOLD CORP COM NPV	9,800.000	174,558	172,572
5086577 BASF SE NPV	2,438.000	187,315	260,323

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
B00FX50 BASILEA PHARMACEUTICA AG CHF1 (REGD)	4,866.000	566,799	576,687
071813109 BAXTER INTERNATIONAL INC USD1	11,200.000	601,420	778,960
5069211 BAYER AG NPV	34,418.000	3,031,307	4,835,110
5756029 BAYERISCHE MOTOREN WERKE AG EUR1	10,947.000	920,497	1,285,494
B1FP891 BBA AVIATION PLC ORD GBP0.297600	34,618.000	183,726	183,819
07556Q881 BEAZER HOMES USA INC USD0.01	3,100.000	55,809	75,702
075887109 BECTON DICKINSON & CO USD1	6,500.000	547,243	718,185
6081690 BEIJING ENTERPRISE HLDGS ORD HKD0.10	12,000.000	93,435	119,013
08160H101 BENCHMARK ELECTRONICS INC USD0.10	39,500.000	905,227	911,660
6091280 BENDIGO & ADELAIDE BANK LTD ORD NPV	19,966.000	187,952	209,885
5808135 BENI STABILI SPA SIIQ EUR0.1	235,076.000	158,387	158,722
084670702 BERKSHIRE HATHAWAY INC COMMON STOCK USD	49,000.000	4,874,479	5,809,440
5130861 BERTRANDT AG NPV	1,896.000	218,853	289,998
086516101 BEST BUY CO INC USD0.10	52,900.000	1,805,136	2,109,652
0876289 BG GROUP ORD GBP0.10	96,321.000	1,809,652	2,069,923
5739585 BGP HOLDINGS BENEFICIAL INTEREST SHARE	100,240.000	191	0

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
6144690 BHP BILLITON LIMITED ORD NPV	20,256.000	625,859	688,456
0056650 BHP BILLITON USD0.50	25,405.000	637,582	786,420
5298781 BIC EUR3.82	2,695.000	256,698	330,731
089302103 BIG LOTS INC USD0.01	19,800.000	610,002	639,342
5117381 BILFINGER SE	4,802.000	441,317	539,477
09058V103 BIOCRYST PHARMACEUTICALS INC USD0.01	24,100.000	142,427	183,160
09062X103 BIOGEN IDEC INC USD0.0005	800.000	170,477	223,800
090672106 BIOTELEMETRY INC USD0.001	9,400.000	62,187	74,636
093671105 BLOCK(H & R) INC NPV	15,800.000	466,887	458,832
09578R103 BLUE NILE INC USD0.001	34,800.000	1,616,320	1,638,732
7309681 BNP PARIBAS EUR2	67,141.000	3,287,648	5,241,085
6536112 BOC HONG KONG(HLDGS) ORD HKD5	1,631.000	5,119	5,227
097023105 BOXING CO USD5	31,400.000	3,413,365	4,285,786
05566U108 BOFI HLDG INC USD0.01	26,100.000	693,380	2,047,023
09739D100 BOISE CASCADE CO DEL USD0.01	21,100.000	551,889	622,028
2109723 BOMBARDIER INC CLASS'B'SUB VTG NPV	126,430.000	551,260	548,557

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
101121101 BOSTON PROPERTIES INC USD0.01	1,000.000	105,887	100,370
101137107 BOSTON SCIENTIFIC CORP USD0.01	236,100.000	1,556,325	2,837,922
4002121 BOUYGUES EUR1	7,223.000	248,029	272,909
103304101 BOYD GAMING CORP USD0.01	57,800.000	727,399	650,828
0798059 BP ORD USD0.25	701,920.000	4,894,911	5,673,850
B1FJ0C0 BRAMBLES LTD ORD NPV	4,450.000	34,571	36,428
105368203 BRANDYWINE REALTY TRUST SHS BEN INT USD0	85,300.000	1,130,010	1,201,877
B4YVF56 BRENNTAG AG NPV	18,826.000	2,124,296	3,495,588
6132101 BRIDGESTONE CORP NPV	122,745.000	2,440,678	4,647,972
10921T101 BRIGHTCOVE INC USD0.001	108,300.000	1,667,631	1,531,362
109696104 BRINK'S COMPANY BRINKS GROUP COM USD1	57,600.000	1,914,553	1,966,464
109641100 BRINKER INTERNATIONAL USD0.10	17,700.000	422,854	820,218
0136701 BRITISH LAND CO PLC ORD GBP0.25	4,930.000	44,451	51,360
0141192 BRITISH SKY BROADCASTING GROUP ORD GBP0.	102,100.000	1,188,139	1,427,230
11120U105 BRIKMOR PROPERTY GROUP INC REIT USD 0.01	500.000	10,227	10,165
111320107 BROADCOM CORP USD0.0001 A	13,700.000	363,261	406,205

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
11133T103 BROADRIDGE FINANCIAL SOL NPV	5,700.000	137,086	225,264
112463104 BROOKDALE SENIOR LIVING INC USD0.01	13,700.000	385,659	372,366
2092599 BROOKFIELD ASSET MANAGEMENT INC LIMITED NPV CL'A'	4,000.000	123,925	155,181
B1FY4S9 BROOKFIELD INCORPORACOES SA NPV	545,800.000	879,789	266,046
2129301 BROOKFIELD OFFICE PROPERTIES INC	1,500.000	26,600	28,871
6146500 BROTHER INDUSTRIES NPV	14,100.000	143,906	192,776
115236101 BROWN & BROWN INC USD0.10	4,500.000	145,957	141,255
05577E101 BT GROUP ADS EACH REPR 10 ORD GBP0.05	27,747.000	1,251,788	1,751,668
3091357 BT GROUP ORD GBP0.05	344,255.000	1,245,209	2,163,234
B07ZBW6 BUCHER INDUSTRIES AG CHF0.2 (REGD)	679.000	173,855	197,741
119848109 BUFFALO WILD WINGS INC NPV	8,600.000	442,809	1,265,920
G16962105 BUNGE LTD USD0.01	7,600.000	546,042	624,036
3174300 BURBERRY GROUP ORD GBP0.0005	111,273.000	1,761,390	2,793,926
B13V1Q9 BW OFFSHORE LTD COM STK USD0.01	137,160.000	181,576	163,909
12673P105 CA INC USD0.10	165,900.000	4,136,995	5,582,535
12686C109 CABLEVISION SYSTEMS CORP NY GROUP USD0.0	9,804.000	172,734	175,786

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
127055101 CABOT CORP USD1	16,400.000	721,438	842,960
127097103 CABOT OIL & GAS CO COM USD0.10	5,600.000	212,916	217,056
2162760 CAE INC COM NPV	146,875.000	1,394,416	1,867,559
B283W97 CAIXABANK SA COMMON STOCK EUR 1	298,218.260	1,084,594	1,556,602
128030202 CAL MAINE FOODS INC USD0.01	1,300.000	67,412	78,299
131347304 CALPINE CORP USD0.001	48,300.000	924,778	942,333
2166160 CAMECO CORP COM NPV	16,800.000	374,068	348,491
2170525 CANADIAN IMPERIAL BANK OF COMMERCE COM N	2,600.000	200,289	221,997
136375102 CANADIAN NATIONAL RAILWAY CO COM NPV	158,106.000	6,236,410	9,015,204
2180632 CANADIAN NATIONAL RAILWAY CO COM NPV	3,800.000	182,267	216,591
2171573 CANADIAN NATURAL RESOURCES COM NPV	21,527.000	662,990	728,170
2793115 CANADIAN PACIFIC RAILWAYS COM NPV	500.000	62,275	75,600
2172286 CANADIAN TIRE CORP CLASS 'A' CUM NON VTG N	1,500.000	112,806	140,456
6172323 CANON INC NPV	136,324.000	4,777,837	4,319,099
B011YD2 CAPITACOMMERICAL TRUST UNITS	13,000.000	17,936	14,930
14040H105 CAPITAL ONE FINANCIAL CORP USD0.01	73,900.000	4,104,980	5,661,479

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
6420129 CAPITAMALL TRUST MANAGEMENT UNITS	12,216.000	18,561	18,431
B442NY4 CAPITAMALLS ASIA LTD NPV	17,000.000	26,861	26,390
141337105 CARBONITE INC USD0.01	77,500.000	1,188,014	916,825
14149Y108 CARDINAL HEALTH INC NPV	6,000.000	314,170	400,860
14170T101 CAREFUSION CORP USD0.01	22,400.000	744,450	891,968
143658300 CARNIVAL CORP COM STK USD0.01 (PAIRED STO	69,000.000	2,557,111	2,771,730
3121522 CARNIVAL ORD USD1.66	8,536.000	267,542	353,585
B41C3S1 CARSALES.COM LTD NPV	56,963.000	573,613	519,302
147528103 CASEY'S GENERAL STORES INC NPV	19,900.000	1,447,806	1,397,975
4178419 CASINO GUICHARD-PERRACHON EUR1.53	33,467.000	3,129,998	3,863,125
B138ND1 CAT OIL AG NPV	17,247.000	317,938	480,063
B8J4N87 CATAMARAN CORP NPV	1,400.000	65,481	66,475
B290CR5 CATCHER TECHNOLOGY CO LTD GDR EACH REPR 'REGS'	11,765.000	339,359	381,923
149123101 CATERPILLAR INC USD1	21,900.000	1,743,843	1,988,739
6179755 CATHAY PACIFIC AIRWAYS HKD0.20	12,000.000	23,409	25,381
149205106 CATO CORP USD0.03 1/3 A	24,000.000	753,790	763,200

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
124830100 CBL & ASSOCIATES PROPERTIES INC USD0.01	116,800.000	2,362,718	2,097,728
12503M108 CBOE HLDGS INC USD0.01	7,100.000	212,983	368,916
12504L109 CBRE GROUP INC USD0.01	77,800.000	1,721,011	2,046,140
124857202 CBS CORP CLASS'B' COM STK USD0.001	4,200.000	249,049	267,708
150602209 CEDAR REALTY TRUST INC	124,800.000	694,649	781,248
151020104 CELGENE CORP USD0.01	9,300.000	1,005,186	1,571,328
B57FG04 CENOVUS ENERGY INC NPV	40,400.000	1,320,108	1,155,915
15135B101 CENTENE CORP(DEL) USD0.001	45,400.000	2,443,523	2,676,330
B01NXQ4 CENTERRA GOLD INC COM NPV	127,800.000	1,281,228	519,620
15234Q207 CENTRAIS ELETR BRAS-ELETROBRAS ADR-EACH SHS NPV	109,329.000	291,249	283,162
6184306 CENTRAL GLASS CO NPV	77,000.000	253,341	256,410
6183552 CENTRAL JAPAN RAILWAY CO NPV	2,800.000	239,208	329,804
154760409 CENTRAL PAC FINL CORP COM	31,600.000	585,975	634,528
B033F22 CENTRICA PLC ORD GBP0.0617284	22,268.000	121,396	128,237
125269100 CF INDUSTRIES HOLDINGS INC USD0.01	5,500.000	787,440	1,281,720
6361370 CFS RETAIL PROPERTY TRUST GROUP UNITS	15,000.000	24,558	26,101

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
2159740 CGI GROUP INC CLASS 'A' SUB VTG NPV	24,498.000	776,347	819,444
159864107 CHARLES RIVER LABORATORIES USD0.01	1,000.000	39,136	53,040
16115Q308 CHART INDUSTRIES INC NPV	12,500.000	905,230	1,195,500
16117M305 CHARTER COMMUNICATIONS INC USD0.001	35,101.000	2,882,924	4,800,413
6212553 CHEUNG KONG INFRASTRUCTURE HLDGS HKD1	84,557.000	558,223	533,815
6190273 CHEUNG KONG (HLDGS) HKD0.50	6,227.000	93,596	98,299
166764100 CHEVRON CORP USD0.75	48,400.000	4,408,007	6,045,644
167250109 CHICAGO BRIDGE & IRON CO N.V. EUR0.01 (R	700.000	39,760	58,198
168615102 CHICOS FAS INC USD0.01	1,400.000	25,327	26,376
16934Q109 CHIMERA INVESTMENT CORPORATION USD0.01	1,800.000	5,433	5,580
B0LMTQ3 CHINA CONSTRUCTION BANK CNY1 'H'	3,790,000.000	3,109,701	2,859,455
6718976 CHINA LIFE INSURANCE CO 'H' CNY1	434,000.000	1,151,321	1,357,343
B01B1L9 CHINA MENGNIU DAIRY CO HKD0.1	155,000.000	552,491	735,644
B2Q5H56 CHINA PACIFIC INSURANCE GRP CO LTD 'H' CN	197,200.000	677,926	773,159
6193766 CHINA RESOURCES LAND ORD HKD0.10	132,000.000	390,093	327,202
6191180 CHINESE ESTATES HLDGS LTD ORD HKD0.10	143.000	244	444

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
6191704 CHIYODA CORP NPV	4,000.000	51,496	58,075
B4P0G71 CHORUS LTD NPV	65,816.000	147,991	78,005
171232101 CHUBB CORP USD1	7,300.000	401,281	705,399
6195609 CHUBU ELECTRIC POWER CO INC NPV	11.000	143	142
6196408 CHUGAI PHARMACEUTICAL CO NPV	20,000.000	460,840	442,415
171604101 CHUYS HLDGS INC USD0.01	45,300.000	1,232,655	1,631,706
B3KT0S5 CI FINANCIAL CORP NPV	1,100.000	25,878	36,598
BCRWZ18 CIE FINANCIERE RICHEMONT SA COMMON STOCK	97,658.000	5,581,806	9,750,976
171779309 CIENA CORP USD0.01.	72,600.000	1,581,274	1,737,318
125509109 CIGNA CORP USD0.25	22,800.000	1,346,178	1,994,544
171798101 CIMAREX ENERGY CO USD0.01	7,900.000	811,110	828,789
172062101 CINCINNATI FINANCIAL CORP USD2	1,200.000	58,676	62,844
172755100 CIRRUS LOGIC INC NPV	30,500.000	624,579	623,115
17275R102 CISCO SYSTEMS INC USD0.001	177,800.000	3,691,262	3,991,610
125581801 CIT GROUP INC USD0.01	95,900.000	4,472,105	4,999,267
172967424 CITIGROUP INC USD0.01	300,900.000	17,076,434	15,679,899

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
6197304 CITIZEN HOLDINGS CO LTD NPV	43,200.000	224,126	364,162
177376100 CITRIX SYSTEMS INC USD0.001	8,900.000	541,051	562,925
18683K101 CLIFFS NATURAL RESOURCES INC COM STK USD	47,600.000	1,164,889	1,247,596
6097017 CLP HLDGS HKD5	2,950.000	24,230	23,322
12572Q105 CME GROUP INC USD0.01 A	2,700.000	217,520	211,842
125896100 CMS ENERGY CORP USD0.01	33,000.000	927,773	883,410
12621E103 CNO FINANCIAL GROUP INC USD0.01	26,000.000	363,425	459,940
5543986 CNP ASSURANCES EUR1	10,256.000	187,674	210,571
189754104 COACH INC USD0.01	30,700.000	1,650,204	1,723,191
6123451 COCA-COLA AMATIL NPV	47,816.000	620,670	514,626
191216100 COCA-COLA CO USD0.25	191,800.000	7,337,441	7,923,258
6211798 COCHLEAR NPV	393.000	21,837	20,716
19239V302 COGENT COMMUNICATIONS GROUP INC NEW COM USD0.001	65,000.000	1,567,436	2,626,650
192446102 COGNIZANT TECHNOLOGY SOLUTIONS CORP USD0	1,600.000	116,394	161,568
193459302 COLEMAN CABLE INC COMMON STOCK EUR 0.001	27,700.000	556,034	726,294
194014106 COLFAX CORP USD0.01	200.000	9,133	12,738

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
194162103 COLGATE-PALMOLIVE CO USD1	3,200.000	172,726	208,672
B8FMRX8 COLOPLAST DKK1 B	6,554.000	342,348	434,585
5806225 COLRUYT SA NPV	2,595.000	143,113	145,105
20030N101 COMCAST CORP COMMON STOCK USD 0.01	29,800.000	1,029,984	1,548,557
200340107 COMERICA INC USD5	35,200.000	1,425,840	1,673,408
199908104 COMFORT SYSTEMS USA USD0.01	97,800.000	1,568,082	1,896,342
6603737 COMFORTDELGRO CORP NPV	53,000.000	74,456	84,374
B90LKT4 COMMERZBANK AG NPV	48,275.000	657,536	778,955
6215035 COMMONWEALTH BANK OF AUSTRALIA ORD NPV	7,908.000	434,868	550,427
203607106 COMMUNITY BANK SYSTEMS NY USD1.25	45,100.000	1,524,920	1,789,568
7380482 COMPAGNIE DE ST-GOBAIN EUR4	19,106.000	716,224	1,052,426
0533153 COMPASS GROUP ORD GBP0.10	264,062.000	2,336,921	4,233,574
205363104 COMPUTER SCIENCES CORP USD1	36,300.000	1,789,209	2,028,444
6180412 COMPUTERSHARE NPV	2,618.000	22,950	26,654
20825C104 CONOCOPHILLIPS USD0.01	83,800.000	4,818,854	5,920,470
209341106 CONSOLIDATED GRAPHICS INC COMMON STOCK E	22,400.000	844,157	1,510,656

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
21036P108 CONSTELLATION BRANDS INC USD0.01 A	14,400.000	934,973	1,013,472
4598589 CONTINENTAL AG NPV	5,099.000	753,402	1,119,971
212485106 CONVERGYS CORP NPV	39,700.000	596,671	835,685
218681104 CORE-MARK HLDG CO INC USD0.01	11,100.000	545,049	842,823
21871D103 CORELOGIC INC USD1	51,700.000	1,330,759	1,836,901
21870Q105 CORESITE REALTY CORP USD0.01	11,500.000	325,665	370,185
6141806 CORETRONIC CORP TWD10	507,000.000	549,422	500,986
218868107 CORINTHIAN COLLEGES INC USD0.0001	1,700.000	3,027	3,026
219350105 CORNING INC USD0.50	89,300.000	1,519,387	1,591,326
2484516 CORUS ENTERTAINMENT INC CLASS'B'NON VTG	13,089.000	314,630	316,846
22160N109 COSTAR GROUP INC USD0.01	22,100.000	1,714,940	4,079,218
22282E102 COVANTA HOLDING CORP	47,100.000	856,342	836,025
6173401 COWAY CO LTD	27,956.000	1,432,929	1,758,922
7262610 CREDIT AGRICOLE EUR3	95,951.000	754,550	1,230,267
6591809 CREDIT SAISON CO NPV	65.000	1,387	1,711
B67C8W8 CRESCENT POINT ENERGY CORP NPV	2,300.000	92,280	89,294

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
0182704 CRH ORD EURO.32	192,800.000	4,076,744	4,863,320
228368106 CROWN HOLDINGS INC	6,200.000	253,709	276,334
B29LCJ0 CROWN RESORTS LTD COMMON STOCK AUD 0	34,872.000	425,157	525,690
6185495 CSL NPV	27,571.000	1,501,667	1,700,995
12646R105 CST BRANDS INC USD0.01	3,377.000	139,245	124,003
126408103 CSX CORP USD1	26,800.000	531,074	771,036
229663109 CUBESMART USD0.01	108,600.000	1,941,159	1,731,084
229678107 CUBIST PHARMACEUTI COM USD0.001	21,200.000	914,742	1,460,044
231021106 CUMMINS INC USD2.50	2,200.000	289,175	310,134
126650100 CVS CAREMARK CORP USD0.01	64,900.000	2,660,098	4,644,893
B7WCX92 D.B MASTER BLENTERS 1753 N.V. EURO.12	4,797.000	81,581	82,295
B1WP656 D/S NORDEN DKK1	6,061.000	251,173	319,053
6250906 DAI NIPPON PRINTING CO NPV	4,000.000	42,424	42,472
B601QS4 DAI-ICHI LIFE INSURANCE CO NPV	78,900.000	811,723	1,318,941
6250542 DAICEL CORPORATION	54,799.000	329,550	446,296
6250025 DAIFUKU CO NPV	35,500.000	383,816	453,946

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
6250304 DAIHATSU MOTOR CO NPV	10,500.000	200,022	178,022
B0J7D91 DAIICHI SANKYO COMPANY LIMITED NPV	34,800.000	579,838	636,700
6250724 DAIKIN INDUSTRIES NPV	6,600.000	409,833	411,303
5529027 DAIMLER AG ORD NPV (REGD)	111,677.000	6,424,280	9,679,387
6250865 DAINIPPON SUMITOMO PHARMA CO NPV	8,500.000	84,623	133,034
6250508 DAITO TRUST CONSTRUCTION CO NPV	524.000	26,693	49,007
6251363 DAIWA HOUSE INDUSTRY CO NPV	2,544.000	32,596	49,256
6251448 DAIWA SECURITIES GROUP INC NPV	12,000.000	41,731	119,880
235851102 DANAHER CORP USD0.01	800.000	60,874	61,760
B1Y9TB3 DANONE COMMON STOCK EUR 0.25	133,881.000	9,001,099	9,652,063
B668946 DAVIS HENDERSON CORP NPV	9,359.000	224,354	262,404
23918K108 DAVITA HEALTHCARE PARTNERS INC USD0.001	9,400.000	537,178	595,678
239359102 DAWSON GEOPHYSICAL CO COM USD0.33 1/3	9,300.000	334,906	314,526
6175203 DBS GROUP HLDGS LTD NPV	120,878.000	1,334,493	1,637,109
242309102 DEALERTRACK TECHNOLOGIES INC	36,900.000	1,557,475	1,774,152
242370203 DEAN FOODS CO COMMON STOCK USD 0.01	3,900.000	82,660	67,041

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
244199105 DEERE & CO USD1	16,500.000	1,284,431	1,506,945
4262118 DELHAIZE PRERES ET CIE(LE LION)SA NPV	18,676.000	1,210,884	1,111,734
29759W101 DELHAIZE GROUP SPON ADR REP 1 ORD COM NP	6,297.000	340,403	374,168
G27823106 DELPHI AUTOMOTIVE PLC ORD USD0.01	102,800.000	4,187,483	6,181,364
B574ZG0 DELTA LLOYD NV NPV	212,100.000	3,560,019	5,272,428
B05L364 DENA CO LTD NPV	8,100.000	154,836	170,470
6640381 DENSO CORP NPV	42,600.000	1,880,960	2,249,465
4457088 DERICHEBOURG EUR 0.25	35,179.000	120,647	117,164
5750355 DEUTSCHE BANK AG ORD NPV(REGD)	12,247.000	544,523	585,167
7021963 DEUTSCHE BOERSE AG NPV	61,224.000	3,563,280	5,078,689
5287488 DEUTSCHE LUFTHANSA AG NPV	26,424.000	517,724	561,457
4617859 DEUTSCHE POST AG NPV(REGD)	37,096.000	657,519	1,354,585
5842359 DEUTSCHE TELEKOM AG NPV(REGD)	80,013.000	987,661	1,370,456
B0YZ0Z5 DEUTSCHE WOHNEN AG NEW NPV	74,555.000	1,273,323	1,441,859
4557847 DEUTZ AG NPV	70,696.000	565,218	631,740
25179M103 DEVON ENERGY CORP(NEW) USD0.10	1,000.000	55,575	61,870

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
B033YN6 DEXUS PROPERTY GROUP NPV (STAPLED)	28,664.000	27,864	25,772
0237400 DIAGEO ORD GBP0.28 101/108	260,790.000	6,002,027	8,638,669
252784301 DIAMONDROCK HOSPIT COM USD0.01	70,900.000	839,881	818,895
6250821 DIC CORP	330,000.000	1,042,212	1,004,710
25490A309 DIRECTV USD0.01	29,000.000	1,391,034	2,003,610
254709108 DISCOVER FINANCIAL SERVICES USD0.01	29,900.000	1,199,409	1,672,905
25470F302 DISCOVERY COMMUNICATIONS INC CLS 'C' USD	16,400.000	499,541	1,375,304
25470M109 DISH NETWORK CORP CLASS 'A' COM STK USD0.0	15,000.000	738,968	868,800
B71QPM2 DKSH HLDG AG CHF0.1	9,843.000	534,580	766,987
5753398 DMG MORI SEIKI AG COMMON STOCK EUR 0	13,932.000	383,892	444,424
6602563 DMG MORI SEIKI CO LTD COMMON STOCK JPY	21,200.000	368,593	381,622
4263304 DNB ASA	50,106.000	500,823	896,099
B4TP9G2 DOLLARAMA INC NPV	1,800.000	147,841	149,438
25754A201 DOMINOS PIZZA INC USD0.01	300.000	12,733	20,895
257559203 DOMTAR CORPORATION USD0.01	24,300.000	1,976,538	2,292,462
B29MXW3 DONGYUE GROUP LTD COMMON STOCK HKD 0.1	1,383,400.000	949,367	547,740

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
257867101 DONNELLEY(R.R.) & SONS CO USD1.25	58,500.000	1,464,578	1,186,380
2262369 DOREL INDUSTRIES CLASS'B'SUB VTG NPV	2,876.000	107,087	109,518
258278100 DORMAN PRODUCTS INC	31,900.000	838,640	1,788,633
260543103 DOW CHEMICAL CO USD2.50	25,200.000	722,654	1,118,880
261388109 DR PEPPER SNAPPLE GROUP INC USD0.01	2,200.000	99,248	107,184
261608103 DRESSER RAND GROUP USD0.01	1,700.000	97,657	101,371
5734672 DRILLISCH AG NPV	5,941.000	155,720	171,914
233326107 DST SYSTEMS INC DELAWARE USD0.01	1,900.000	140,659	172,406
B1WT5G2 DSV DKK1	94,493.000	2,201,458	3,103,167
233331107 DTE ENERGY CO NPV	6,200.000	369,893	411,618
263534109 DU PONT(E.I.)DE NEMOURS & CO USD0.30	36,700.000	1,749,170	2,384,399
26441C204 DUKE ENERGY CORP COMMON STOCK USD 0.001	5,100.000	349,451	351,951
26613Q106 DUPONT FABROS TECHNOLOGY USD1	72,000.000	1,640,843	1,779,120
267475101 DYCOM INDUSTRIES USD0.333	70,000.000	1,875,880	1,945,300
268158102 DYNAVAX TECHNOLOGIES CORP USD0.001	67,700.000	118,394	132,692
4942904 E.ON SE NPV	13,873.000	232,294	256,445

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
6298542 EAST JAPAN RAILWAY CO NPV	14,750.000	1,053,062	1,176,014
277432100 EASTMAN CHEMICAL CO USD0.01	1,800.000	142,641	145,260
B7KR2P8 EASYJET ORD GBP0.27285714	27,445.000	562,865	698,201
6302700 EBARA CORP NPV	50,197.000	317,168	322,850
B3SVQF2 ECHO ENTERTAINMENT NPV	22,690.000	53,537	49,937
281020107 EDISON INTERNATIONAL NPV	29,800.000	1,533,956	1,379,740
28176E108 EDWARDS LIFESCIENCES CORP USD1	700.000	50,842	46,032
6451817 EIZO CORPORATION	6,100.000	139,984	155,888
283677854 EL PASO ELECTRIC CO NPV	56,500.000	1,679,031	1,983,715
B0NJJ17 ELECTRICITE DE FRANCE COMMON STOCK EUR 0	28,150.000	934,162	996,303
B1KKBX6 ELECTROLUX AB SER'B'NPV	187,473.000	4,470,678	4,918,444
B7FNMQ2 ELEMENT FINL CORP NPV	158,524.000	1,812,062	2,088,787
5138638 ELRINGKLINGER AG NPV	20,490.000	709,011	834,885
29082A107 EMBRAER SA ADR EACH REP 4 COM STK SHS	117,000.000	3,096,531	3,765,060
268648102 EMC CORP USD0.01	56,700.000	1,340,984	1,426,005
291011104 EMERSON ELECTRIC CO USD0.50	7,400.000	443,584	519,332

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
B586565 EMLAK KONUT GAYRIMENKUL YATIRIM ORT TRY1	208,770.000	351,922	204,057
2314000 EMPIRE CO CLASS'A'N.VTG NPV	2,900.000	174,995	198,101
7635610 EMS-CREMIE HLDG AG CHF0.01 (REGD) (POST RE	257.000	90,919	91,605
7383072 ENAGAS SA EUR1.50	9,916.000	237,588	259,543
2466149 ENBRIDGE INC COM NPV	22,100.000	940,463	965,328
2793193 ENCANA CORP COM NPV	9,700.000	180,577	175,102
292505104 ENCANA CORP COM NPV	39,400.000	722,992	711,170
292554102 ENCORE CAPITAL GROUP INC	31,800.000	1,508,262	1,598,268
G30397106 ENDURANCE SPECIALTY HLDGS LTD USD1	300.000	17,131	17,601
29266R108 ENERGIZER HLDGS INC USD0.01	6,500.000	422,581	703,560
B584T89 ENERPLUS CORP NPV	10,400.000	181,930	188,913
29285W104 ENGILITY HLDGS INC NPV	2,433.000	39,618	81,262
B03MS64 ENKA INSAAT TRY1.000	118,607.000	270,552	332,331
G3157S106 ENSCO PLC SHS CLASS A	23,400.000	1,286,186	1,338,012
29364G103 ENTERGY CORP USD0.01	15,500.000	1,125,452	980,685
29472R108 EQUITY LIFESTYLE PROPERTIES INC COM STK	60,500.000	2,240,649	2,191,915

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
29476L107 EQUITY RESIDENTIAL PROPERTIES TRUST SHS	BENEFICIAL INTEREST USD0.01 13,500.000	768,168	700,245
5337093 ERG SPA EUR0.10	21,735.000	229,035	291,860
294821608 ERICSSON AMERICAN DEPOSITORY SHARES	53,972.000	713,865	660,617
29530P102 ERIE INDEMNITY CO NPV A	4,100.000	251,858	299,792
5289837 ERSTE GROUP BANK AG	122,000.000	3,937,827	4,258,224
7212477 ESSILOR INTERNATIONAL SA COMMON STOCK EU	37,923.000	2,733,707	4,038,344
298736109 EURONET WORLDWIDE INC USD0.02	68,800.000	2,190,794	3,292,080
G3223R108 EVEREST RE GROUP USD0.01	27,200.000	3,046,608	4,239,664
6250412 EXEDY CORPORATION NPV	16,200.000	425,958	473,955
30162A108 EXELIS INC USD0.01	141,900.000	1,656,131	2,704,614
B06HZC1 EXOR SPA EUR0.52	12,471.000	328,069	496,801
30212P303 EXPEDIA INC USD0.001	25,300.000	1,602,772	1,762,398
B19NLV4 EXPERIAN PLC COMMON STOCK GBP 0.1	133,884.000	1,841,739	2,470,243
30219G108 EXPRESS SCRIPTS HLDG CO USD0.01	14,100.000	868,230	990,384
30231G102 EXXON MOBIL CORP NPV	154,600.000	13,179,711	15,645,520
6332860 F.C.C NPV	13,700.000	323,620	273,205

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
30303M102 FACEBOOK INC USD0.000006 A	41,600.000	2,034,520	2,273,856
6356934 FANUC CORP NPV	8,800.000	1,335,381	1,611,722
6332439 FAST RETAILING CO NPV	700.000	132,938	289,044
30239F106 FBL FINANCIAL GROUP INC NPV	33,100.000	1,462,517	1,482,549
B9510B1 FEDERATION CENTRES NPV (STAPLED SECURITY	9,807.000	20,928	20,531
31428X106 FEDEX CORP USD0.10	14,500.000	1,358,341	2,084,665
30241L109 FEI CO NPV	22,200.000	1,337,621	1,983,792
315405100 FERRO CORP USD1	136,800.000	938,717	1,755,144
31620M106 FIDELITY NATIONAL INFO SERVICES INC USD0	23,500.000	860,883	1,261,480
316645100 FIFTH & PACIFIC COS INC USD1	61,400.000	1,201,346	1,969,098
316773100 FIFTH THIRD BANCORP NPV	185,100.000	2,698,134	3,892,653
BBQ2Z67 FIH MOBILE LTD COMMON STOCK HKD 0.04	415.000	414	223
317485100 FINANCIAL ENGINES INC USD0.0001	30,300.000	553,358	2,105,244
2339177 FINNING INTERNATIONAL INC COM NPV	4,300.000	107,088	109,878
32054K103 FIRST INDUSTRIAL REALTY TRUST USD0.01	1,400.000	24,131	24,430
32055Y201 FIRST INTERSTATE BANCSYSTEM INC NPV CLS	72,700.000	1,759,575	2,062,499

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
33582V108 FIRST NIAGARA FINANCIAL GROUP INC COM	465,300.000	4,549,462	4,941,486
6339872 FIRST PACIFIC CO USD0.01	12,000.000	13,315	13,650
2347608 FIRST QUANTUM MINERALS COM NPV	93,355.000	1,588,352	1,681,708
4341783 FISCHER(GEORG)AG CHF10	1,956.000	1,165,122	1,380,098
6340250 FISHER & PAYKEL HEALTHCARE CORP NPV	364,847.000	1,020,724	1,156,106
33829M101 FIVE BELOW INC USD0.01	28,500.000	1,387,004	1,231,200
337930705 FLAGSTAR BANCORP USD0.001	8,300.000	129,373	162,846
339041105 FLEETCOR TECHNOLOGIES INC USD0.001	17,900.000	1,537,522	2,097,343
6352147 FLIGHT CENTRE TRAVEL GROUP LTD COMMON ST	3,127.000	125,834	133,024
302445101 FLIR SYSTEMS INC USD0.01	11,600.000	340,722	349,160
343389102 FLOTEK INDUSTRIES NPV	87,900.000	1,450,927	1,764,153
5951404 FLUGHAFEN ZURICH AG CHF50 (REGD)	914.000	499,684	535,954
344849104 FOOT LOCKER INC USD0.01	17,400.000	713,322	721,056
345370860 FORD MOTOR CO USD0.01	185,500.000	2,476,845	2,862,265
346091705 FOREST OIL CORP USD0.10	1,434.000	5,283	5,177
34959E109 FORTINET INC USD0.001	1,000.000	20,213	19,130

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
34988V106 FOSSIL GROUP INC USD0.01	14,602.000	1,520,383	1,751,364
N33462107 FRANKS INTL NV EUR0.01	5,100.000	151,340	137,700
7107551 FRAPORT AG NPV	4,671.000	281,781	350,076
5344101 FRED OLSEN ENERGY ASA NOK20	7,469.000	356,545	303,963
B1SK0S6 FREENET AG NPV	5,079.000	151,879	152,430
35671D857 FREEPORT-MCMORAN COPPER & GOLD INC USD0.	26,600.000	1,109,823	1,003,884
4352097 FRESSENIUS SE & CO KGAA	657.000	65,140	101,033
G36738105 FRESH DEL MONTE PRODUCE NV USD0.01	17,200.000	391,080	486,760
35906A108 FRONTIER COMMUNICATIONS CORP USD0.25 B	35,000.000	165,432	162,750
30281V108 FTD COS INC COMMON STOCK USD 0.0001	20,540.000	646,242	669,193
B096LW7 FUGRO NV EURO.05	9,958.000	585,415	594,352
6356365 FUJI ELECTRIC CO LTD NPV	163,000.000	437,333	763,008
6356406 FUJI HEAVY INDUSTRIES NPV	41,200.000	801,337	1,181,847
6356592 FUJI MACHINE MANUFACTURING CO NPV	18,800.000	158,861	156,331
6356525 FUJIFILM HLDGS CORP NPV	62,504.000	1,207,559	1,772,746
6356707 FUJIKURA NPV	72,000.000	341,178	337,719

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
6356945 FUJITSU NPV	137,000.000	615,201	709,081
B1TK1Y8 FUKUOKA FINANCIAL GROUP INC. NPV	21,151.000	80,325	92,770
6357562 FURUKAWA ELECTRIC CO NPV	106,000.000	318,815	266,248
6358004 G.U.D.HLDGS LTD ORD NPV	26,281.000	123,144	135,431
6465874 GALAXY ENTERTAINMENT GROUP ORD HKD0.10	202,000.000	746,633	1,811,910
B1WHV3 GAM HOLDING LTD	25,886.000	478,200	505,000
B01CP21 GAMESA CORPORACION TECNOLOGICA SA ORD EU	43,194.000	415,767	451,155
36467W109 GAMESTOP CORPORATION NEW CLASS 'A' COM U	57,400.000	1,445,118	2,827,524
364730101 GANNETT CO INC USD1	26,700.000	900,252	789,786
364760108 GAP INC USD0.05	34,000.000	1,295,535	1,328,720
5650422 GAS NATURAL SDG SA EUR1	68,303.000	1,300,142	1,759,538
2016629 GAZPROM OAO ADR USD	426,913.000	4,094,919	3,650,106
5140989 GAZPROM OAO ADR USD	8,329.000	85,818	71,213
B3B9KQ2 GDF SUEZ VVPR STRIP	1,134.000	0	2
B011JK4 GEMALTO NV COMMON STOCK EUR 1	30,514.000	2,150,607	3,364,162
369550108 GENERAL DYNAMICS CORP USD1	47,900.000	3,593,358	4,576,845

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
369604103 GENERAL ELECTRIC CO. USD0.06	636,600.000	15,531,484	17,843,898
370023103 GENERAL GROWTH PROPERTIES INC USD0.01	3,600.000	62,280	72,252
37045V100 GENERAL MOTORS CO USD0.01	36,600.000	1,298,605	1,495,842
4595739 GENMAB AS DKK1 (BR)	7,579.000	229,342	296,771
G3922B107 GENPACT USD0.01	7,000.000	128,547	128,590
37253A103 GENTHERM INC NPV	63,700.000	817,805	1,707,797
37247D106 GENWORTH FINANCIAL INC USD0.001	47,100.000	457,900	731,463
B3NWXQ2 GENWORTH MI CANADA INC NPV	22,021.000	603,323	759,180
36159R103 GEO GROUP INC COM USD0.01	2,500.000	89,642	80,550
2254645 GILDAN ACTIVEWEAR INC COM NPV	10,163.000	384,055	541,485
5980613 GIVAUDAN AG CHF10	406.000	523,215	581,598
3064650 GKN ORD GBP0.10	145,416.000	604,659	899,075
0066950 GLANBIA ORD EUR0.06	50,773.000	584,848	804,571
377316104 GLATFELTER (P.H.) CO USD0.01	800.000	14,624	22,112
37733W105 GLAXOSMITHKLINE ADR EACH REPR 2 ORD GBP0	18,223.000	891,104	972,926
0925288 GLAXOSMITHKLINE ORD GBP0.25	282,747.000	6,862,665	7,546,650

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
B4T3BW6 GLENCORE XSTRATA PLC COMMON STOCK GBP 0.	358,448.000	2,105,737	1,856,436
378967103 GLOBAL CASH ACCESS HOLD INC USD0.001	57,300.000	540,476	572,427
B4KJWS6 GLOBAL LOGISTIC PROPERTIES LTD NPV	18,000.000	40,130	41,201
36191G107 GNC HLDGS INC USD0.001	18,000.000	883,474	1,052,100
B04X7M5 GOLDEN OCEAN USD0.1	140,745.000	225,276	337,314
38141G104 GOLDMAN SACHS GROUP INC USD0.01	10,500.000	1,952,352	1,861,230
B03FYZ4 GOODMAN GROUP NPV (STAPLED UNITS)	11,199.000	35,566	47,391
382550101 GOODYEAR TIRE & RUBBER CO NPV	39,700.000	829,483	946,845
38259P508 GOOGLE INC USD0.001 A	5,200.000	3,478,814	5,827,692
6365866 GPT GROUP REIT AUD 0	13,497.000	55,459	41,055
38388F108 GRACE(W.R.) & CO USD0.01	100.000	7,352	9,887
B04V127 GRAINGER PLC ORD GBP0.05	117,118.000	213,702	395,324
4378394 GRAMMER AG NPV	4,939.000	182,078	235,851
38500T101 GRAN TIERRA ENERGY INC USD0.01	235,700.000	1,623,901	1,722,967
38526M106 GRAND CANYON EDUCATION INC USD0.01	49,800.000	1,908,906	2,171,280
387437114 GRANITE REAL ESTATE INVESTMENT TRST STAP	6,900.000	198,552	251,781

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
391164100 GREAT PLAINS ENERGY INC NPV	78,400.000	1,856,375	1,900,416
2384951 GREAT WEST LIFE CO INC COM NPV	1,700.000	37,249	52,400
B3ZNGT5 GREATVIEW ASEPTIC PACKAGING CO LTD HKD0.	2,891,275.000	1,607,227	1,707,824
393122106 GREEN MOUNTAIN COFFEE ROASTERS INC USD0.	7,100.000	514,551	536,618
393222104 GREEN PLAINS RENEWABLE ENERGY INC USD0.0	23,200.000	397,577	449,848
B0HZP13 GREENE KING ORD GBP0.125	30,819.000	339,066	449,442
B01SPF2 GRIFOLS SA EUR0.50 A	10,627.000	408,509	509,080
7097328 GROUPE BRUXELLES LAMBERT (NEW) NPV	649.000	61,089	59,676
7123546 GROUPE STERIA EUR1	11,565.000	175,775	227,407
6744250 GS YUASA CORP NPV	98,000.000	592,498	564,103
40171V100 GUIDEWIRE SOFTWARE INC USD0.0001	44,800.000	1,268,879	2,198,336
B064D84 GUNGH0 ONLINE ENTERTAINMENT NPV	7,200.000	46,967	51,857
406216101 HALLIBURTON CO USD2.50	11,206.000	382,562	568,705
6405870 HAMAMATSU PHOTONICS NPV	32,300.000	1,174,533	1,292,246
0406501 HAMMERSON PLC ORD GBP0.25	4,074.000	22,356	33,873
B0RNR5 HANA FINANCIAL GROUP INC KRW5000	8,050.000	294,700	334,860

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
6408352 HANG LUNG GROUP HKD1	670.000	3,604	3,383
6408374 HANG SENG BANK HKD5	6,701.000	102,508	108,633
B7T5KQ0 HANKOOK TIRE CO LTD(NEW) KRW500	52,800.000	3,132,217	3,036,869
410495204 HANMI FINANCIAL CORP USD0.001	4,700.000	79,047	102,883
4511809 HANNOVER RUECK SE COMMON STOCK EUR 0	9,568.000	757,990	822,432
6381828 HANNSTAR DISPLAY CORP TWD10	630,000.000	318,231	233,580
410867105 HANOVER INSURANCE GROUP INC USD0.01	33,600.000	1,949,013	2,006,256
6408824 HANWA CO NPV	58,000.000	286,937	310,680
413875105 HARRIS CORP USD1	14,000.000	462,961	977,340
416515104 HARTFORD FINANCIAL SERVICES GROUP INC/TH STOCK USD 0.01	27,400.000	949,099	992,702
419870100 HAWAIIAN ELECTRIC INDUSTRIES NPV	100.000	2,742	2,606
40412C101 HCA HLDGS INC USD0.01	4,896.000	199,357	233,588
40416E103 HCI GROUP INC NPV	9,600.000	295,778	513,600
40414L109 HCP INC COM STK USD1	4,200.000	197,277	152,544
42217K106 HEALTH CARE REIT INC USD1	1,400.000	77,909	74,998
42222G108 HEALTH NET INC USD0.001	46,700.000	1,255,910	1,385,589

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
421906108 HEALTHCARE SERVICES GROUP INC USD0.01	53,600.000	1,329,706	1,520,632
42225P105 HEALTHCARE TRUST OF AMERICA INC USD0.01	56,000.000	637,139	551,040
421924309 HEALTHSOUTH CORP USD0.01	16,200.000	552,186	539,784
42222N103 HEALTHSTREAM INC USD0.01	52,900.000	1,214,832	1,733,533
42235N108 HEARTLAND PAYMENT SYSTEMS INC USD0.001	42,200.000	1,567,701	2,103,248
5120679 HEIDELBERGCEMENT AG NPV	7,507.000	346,404	570,487
5367227 HEIDELBERGER DRUCKMASCHINEN AG NPV	38,408.000	104,614	136,280
7792559 HEINEKEN NV EUR1.60	108,853.000	5,091,297	7,361,705
5051605 HELLENIC TELECOMMUNICATIONS ORGANIZATION STOCK EUR 2.83	43,022.000	198,566	573,259
423452101 HELMERICH & PAYNE INC USD0.10	13,500.000	872,938	1,135,080
7189292 HELVETIA HLDG AG CHF10	1,328.000	624,786	668,218
5687431 HENNES & MAURITZ AB NPV 'B'	55,740.000	2,145,193	2,570,639
806407102 HENRY SCHEIN INC NPV	4,300.000	421,764	491,318
427093109 HERCULES OFFSHORE INC NPV	35,400.000	154,388	231,162
427866108 HERSHEY CO USD1	6,900.000	596,892	670,887
42809H107 HESS CORP USD1	25,200.000	1,569,074	2,091,600

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
428236103 HEWLETT-PACKARD CO USD0.01	104,800.000	3,725,984	2,932,304
B1XFLL2 HEXAGON AB SER'B'NPV	17,674.000	516,272	559,450
428291108 HEXCEL CORP USD0.01	42,400.000	1,057,065	1,894,856
431475102 HILL-ROM HOLDINGS INC COM STK NPV	34,300.000	1,371,074	1,417,962
432589109 HILLSHIRE BRANDS CO/THE COMMON STOCK USD	6,800.000	222,775	227,392
6428305 HINO MOTORS NPV	30,000.000	294,806	471,528
6429104 HITACHI NPV	291,000.000	1,781,431	2,203,853
B4TKDZ3 HKT TRUST AND HKT LTD SHARE STAPLED UNIT	882,346.000	838,265	871,678
7110753 HOLCIM CHF2 (REGD)	29,405.000	2,034,062	2,206,987
436106108 HOLLYFRONTIER CORP USD0.01	16,600.000	679,119	824,854
2434180 HOME CAPITAL GROUP COM NPV	2,955.000	216,533	225,081
437076102 HOME DEPOT INC USD0.05	29,900.000	2,090,653	2,461,966
B19NKB7 HOME RETAIL GROUP PLC ORD GBP0.10	503,912.000	1,047,197	1,601,606
437872104 HOMETRUST BANCSHARES INC USD0.01	35,400.000	578,294	566,046
6435145 HONDA MOTOR CO NPV	5,863.000	183,475	241,537
438516106 HONEYWELL INTERNATIONAL INC USD1	155,748.000	8,769,345	14,230,695

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
6436557 HONG KONG & CHINA GAS CO HKD0.25	25,851.000	58,451	59,279
6267359 HONG KONG EXCHANGES & CLEARING HKD1	7,308.000	78,038	121,867
6140290 HOPEWELL HLDGS HKD2.50	4,104.000	11,810	13,894
B16TCX4 HORIZON NORTH LOGISTICS INC NPV	64,620.000	511,750	605,147
44047T109 HORIZON PHARMA INC USD0.0001	900.000	6,537	6,858
441060100 HOSPIRA INC USD0.01	6,200.000	228,203	255,936
44106M102 HOSPITALITY PROPERTIES TRUST USD0.01	30,900.000	905,091	835,227
44107P104 HOST HOTELS & RESORTS INC USD1	5,800.000	92,220	112,752
44267D107 HOWARD HUGHES CORP USD0.01	1,400.000	66,529	168,140
0540528 HSBC HLDGS ORD USD0.50	119,892.000	1,118,678	1,315,335
B8436W4 HUDSON'S BAY CO NPV	8,676.000	151,707	146,410
6805317 HULIC CO LTD	1,900.000	26,890	28,110
444859102 HUMANA INC USD0.166	6,300.000	510,823	650,286
446150104 HUNTINGTON BANCSHARES INC NPV	342,500.000	1,987,645	3,305,125
446413106 HUNTINGTON INGALLS INDUSTRIES INC USD0.0	35,600.000	1,943,454	3,204,356
447011107 HUNTSMAN CORP COM USD0.01	61,800.000	1,148,616	1,520,280

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
2623836 HUSKY ENERGY INC COM NPV	7,400.000	183,328	234,711
6448068 HUTCHISON WHAMPOA HKD0.25	71,366.000	724,795	970,108
B2QY968 HYPERMARCAS SA NPV	86,700.000	956,714	648,619
6449629 HYSAN DEVELOPMENT HKD5	25,692.000	113,357	110,671
6449544 HYUNDAI MOBIS KRW5000	5,982.000	1,545,628	1,663,635
44919P508 IAC/INTERACTIVE CORP COM STK USD0.001	7,100.000	402,471	487,699
B288C92 IBERDROLA SA EUR0.75	27,545.000	140,109	175,924
B081651 ICA GRUPPEN AB	5,121.000	146,044	160,265
B1FF8P7 IDEMITSU KOSAN CO NPV	24,000.000	514,704	546,425
45166R204 IDENIX PHARMACEUTICALS INC COM USD0.001	22,600.000	112,043	135,148
2469375 IGM FINANCIAL INC COM NPV	900.000	37,664	47,512
6466985 IHI CORP NPV	707.000	1,939	3,054
451734107 IHS INC USD0.01 A	600.000	62,869	71,820
7759435 ILIAD SA EUR 0.00	769.000	184,250	157,781
452327109 ILLUMINA INC USD0.01	2,300.000	182,840	254,426
6957575 ILUKA RESOURCES LTD NPV	45,531.000	269,903	351,537

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
0457963 IMI PLC COMMON STOCK 25	12,151.000	293,206	306,908
0454492 IMPERIAL TOBACCO GROUP GBP0.10	120,666.000	4,619,453	4,672,565
B10DQJ6 IMPLENIA AG CHF4.85	5,340.000	342,090	390,585
B61TVQ0 INCHCAPE PLC ORD GBP0.10	46,768.000	390,865	475,989
6673042 INCITEC PIVOT NPV	52,493.000	131,533	125,860
4476210 INDRA SISTEMAS S.A EUR0.20 A	12,962.000	212,560	217,100
7111314 INDUSTRIA DE DISENO TEXTIL SA EUR0.15	3,560.000	325,756	587,679
B1G1QD8 INDUSTRIAL & COMMERCIAL BK OF CHINA 'H'	3,002,413.000	2,082,829	2,029,037
2543688 INDUSTRIAL ALLIANCE INS & FINL COM NPV	7,200.000	249,429	318,155
B0LD BX7 INDUTRADE AB NPV	4,267.000	151,629	178,384
45672H104 INFOBLOX INC USD0.0001	33,700.000	812,347	1,112,774
7154182 ING GROEP N.V. CVA EUR0.24	173,785.000	1,653,621	2,418,617
G47791101 INGERSOLL-RAND PLC USD1	21,700.000	767,327	1,336,720
457153104 INGRAM MICRO INC USD0.01 A	88,500.000	1,680,062	2,076,210
457187102 INGREDION INC USD0.01	10,600.000	392,531	725,676
B09LSH6 INMARSAT ORD EUR0.0005	24,815.000	233,419	310,715

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
458140100 INTEL CORP USD0.001	270,700.000	5,638,958	7,027,372
45825N107 INTELIGENT INC COM USD0.001	127,700.000	1,098,165	1,458,334
459200101 INTERNATIONAL BUS MACH CORP USD0.20	18,100.000	2,588,717	3,395,017
B5282K0 INTERNATIONAL CONSOLIDATED AIRL GRP ORD	3,491.000	12,102	23,278
459902102 INTERNATIONAL GAME TECHNOLOGY USD0.00015	46,800.000	709,877	849,888
460690100 INTERPUBLIC GROUP COMPANIES INC USD0.10	33,200.000	561,677	587,640
4076836 INTESA SANPAOLO SPA EURO.52	176,141.000	275,195	435,428
7371431 INTRUM JUSTITIA AB NPV	20,145.000	513,621	564,584
46123D205 INVENSENSE INC USD0.001	66,300.000	985,979	1,377,714
B979H67 INVENSYS PLC COMMON STOCK GBP 12.5	4,723.000	34,270	39,777
B17BBQ5 INVESTEC PLC COMMON STOCK GBP 0.02	64,942.000	437,032	470,683
5679591 INVESTOR AB SER'B'NPV	2,641.000	48,625	90,999
4783211 IREN SPA EUR1	59,878.000	89,238	91,832
6297497 IRESS LTD NPV	41,588.000	355,391	351,231
464287234 ISHARES MSCI EMERGING MARKETS ETF ETP US	1,867.000	75,521	77,985
6467104 ISUZU MOTORS NPV	73,000.000	335,021	454,231

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
5975943 ITALCEMENTI (FABBR RIUN CEM) SPA DI RISP E	24,534.000	114,972	115,619
5975932 ITALCEMENTI (FABBR RIUN CEM) SPA EUR1	30,652.000	268,484	262,714
465685105 ITC HLDGS CORP NPV	600.000	44,277	57,492
6467803 ITOCHU CORP NPV	123,386.000	1,252,201	1,524,936
45068B109 ITT EDUCATIONAL SERVICES INC USD0.01	26,500.000	1,107,250	889,870
3398649 ITV ORD GBP0.10	428,971.000	531,077	1,378,337
0163895 J D WETHERSPOON PLC COMMON STOCK GBP 2	35,308.000	395,548	445,317
B23TC12 J FRONT RETAILING CO LTD NPV	32,000.000	265,094	242,348
B8ERV46 JAPAN AIRLINES CO LTD NPV	1,800.000	97,428	88,883
6468505 JAPAN DIGITAL LABORATORY CO NPV	11,400.000	152,465	159,874
6397580 JAPAN REAL ESTATE INVESTMENT CO REIT	10.000	47,484	53,661
6513342 JAPAN RETAIL FUND INVESTMENT CORP REIT	24.000	28,849	48,911
6470760 JAPAN SECURITIES FINANCE CO NPV	24,500.000	171,582	190,443
6470685 JAPAN STEEL WORKS NPV	7,000.000	37,847	39,161
6474535 JAPAN TOBACCO INC NPV	140,650.000	4,140,081	4,576,595
471109108 JARDEN CORP COM STK NPV	6,300.000	312,264	386,505

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
6242260 JARDINE CYCLE & CARRIAGE NPV	752.000	20,058	21,412
6472119 JARDINE MATHESON HLDGS ORD USD0.25 (USD)	12,000.000	517,604	627,720
7136663 JC DECAUX SA NPV	19,240.000	478,440	794,557
2471541 JEAN COUTU GROUP CLASS'A'SUB VTG NPV	18,248.000	328,826	316,184
5470556 JENOPTIK AG NPV	8,856.000	122,891	150,709
477143101 JETBLUE AIRWAYS CORP USD0.01	93,900.000	729,227	802,845
6473468 JGC CORP NPV	7,000.000	185,156	274,725
478160104 JOHNSON & JOHNSON COMMON STOCK USD 1	161,752.000	12,188,812	14,814,866
481165108 JOY GLOBAL INC USD1	38,200.000	2,118,876	2,234,318
46625H100 JPMORGAN CHASE & CO USD1	280,600.000	12,391,613	16,409,488
6470986 JSR CORP NPV	8,300.000	150,670	160,780
6497082 JTEKT CORP NPV	51.000	560	869
B627LW9 JX HLDGS INC NPV	1.000	5	5
B0386J1 JYSKE BANK AS DKK10	14,167.000	792,008	765,381
7050417 KABA HLDGS AG CHF0.10'B' (REGD)	1,138.000	460,823	554,701
6689533 KAKAKU.COM, INC NPV	48,400.000	380,454	850,529

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
6483360 KANEKA CORP NPV	25,118.000	176,396	164,896
6483489 KANSAI ELECTRIC POWER CO INC NPV	15,900.000	203,497	182,894
6483809 KAO CORP NPV	1,300.000	39,217	40,940
6484620 KAWASAKI HEAVY INDUSTRIES NPV	229,000.000	786,133	960,839
6484686 KAWASAKI KISEN KAISHA NPV	165,000.000	372,953	417,582
6485009 KAYABA INDUSTRY CO NPV	25,000.000	152,418	131,535
48242W106 KBR INC USD0.001	17,400.000	406,812	554,886
48244B100 KCG HLDGS INC COM USD0.01	1,200.000	14,261	14,352
6248990 KDDI CORPORATION NPV	5,100.000	273,001	313,943
6487328 KEIHIN CORP NPV	23,600.000	358,268	365,996
6487425 KEISEI ELECTRIC RAILWAY CO NPV	4,000.000	31,361	36,801
B1VQ5C0 KEPPEL CORP NPV	11,000.000	97,323	97,489
B12RQH4 KEPPEL REIT	280.000	300	263
5505072 KERING EUR4	2,726.000	650,743	577,154
4519579 KERRY GROUP PLC 'A' ORD EUR0.125	4,243.000	185,728	295,255
492515101 KERYX BIOPHARMACEUTICALS USD0.001	26,200.000	192,107	339,290

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
493267108 KEYCORP USD1	117,000.000	990,382	1,570,140
6490995 KEYENCE CORPORATION NPV	10,647.000	2,609,683	4,558,442
494368103 KIMBERLY-CLARK CORP USD1.25	9,400.000	776,267	981,924
49446R109 KIMCO REALTY CORP USD0.01	3,500.000	65,590	69,125
6492924 KINDEN CORP NPV	3,663.000	37,847	38,336
49456B101 KINDER MORGAN INC DELAWARE USD0.01	37,100.000	1,276,976	1,335,600
3319521 KINGFISHER ORD GBP0.157142857	24,666.000	155,602	157,162
6493745 KIRIN HLDGS CO LTD NPV	10,000.000	170,818	143,951
497498105 KIRKLANDS INC NPV	56,200.000	952,462	1,330,254
6494276 KITZ CORP NPV	26,700.000	110,301	134,129
482480100 KLA TENCOR CORP USD0.001	3,900.000	220,635	251,394
7582556 KLEPIERRE EUR1.40	1,142.000	48,088	53,007
B170DQ6 KLOECKNER & CO SE	22,623.000	324,847	310,237
6496023 KOBE STEEL NPV	35,000.000	62,392	59,940
B03MVJ8 KOC HLDG TRY1	148,912.000	714,188	609,926
500255104 KOHLS CORP USD0.01	18,600.000	1,040,936	1,055,550

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
6496324 KOITO MANUFACTURING CO NPV	8,000.000	119,080	152,762
5978630 KOMAX CHF3.5 (REGD)	1,242.000	173,045	188,950
6496658 KOMORI CORP NPV	13,300.000	222,004	226,380
6496700 KONICA MINOLTA INC	88,675.000	669,786	885,020
5252602 KONINKLIJKE AHOLD NV EURO.30	33,169.000	515,344	596,453
B0HZL93 KONINKLIJKE DSM NV EUR1.50	34,097.000	1,848,038	2,685,603
5986622 KONINKLIJKE PHILIPS NV	46,378.000	1,172,455	1,702,790
B0X2QY8 KOTAK MAHINDRA BANK GDR EACH REPR 1 SHAR	7,269.000	87,023	85,582
501044101 KROGER CO USD1	35,700.000	940,527	1,411,221
6497509 KUBOTA CORP NPV	77,000.000	984,770	1,273,993
B12W4C0 KUNGSLEDEN NPV	46,673.000	332,063	313,934
6499260 KYOCERA CORP NPV	4,000.000	201,520	199,800
502424104 L-3 COMMUNICATIONS HLDGS INC USD0.01	10,300.000	672,810	1,100,658
4057808 L'OREAL EURO.20	3,162.000	357,717	556,399
4547213 LAGARDERE GROUP S.C.A. EUR6.10 (REGD)	7,733.000	234,879	287,917
511656100 LAKELAND FINANCIAL CORP USD0.01	20,000.000	641,379	780,000

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
512807108 LAM RESEARCH CORP USD0.001	16,100.000	842,856	876,645
3180943 LAND SECURITIES GROUP ORD GBP0.10	77,255.000	1,001,144	1,232,833
2077347 LAURENTIAN BANK OF CANADA CAD1	15,477.000	668,471	683,464
521865204 LEAR CORP COM NEW WI	48,858.000	2,675,715	3,956,032
0560399 LEGAL & GENERAL GROUP ORD GBP0.025	223,460.000	510,114	824,225
B11ZRK9 LEGRAND PROMESSE EUR4	145,243.000	4,974,623	8,017,512
525327102 LEIDOS HOLDINGS INC COMMON STOCK USD 0.0	15,650.000	708,608	727,569
527288104 LEUCADIA NATIONAL CORP USD1	1,600.000	45,523	45,344
52729N308 LEVEL 3 COMMUNICATIONS INC USD0.01	2,800.000	76,758	92,876
529771107 LEXMARK INTERNATIONAL INC USD0.01 A	44,400.000	1,573,933	1,577,088
6344456 LG HOUSEHOLD&HEALTHCARE KRW5000	618.000	302,674	320,902
6286257 LI & FUNG HKD0.0125	462,312.000	859,545	596,243
G5480U120 LIBERTY GLOBAL PLC COMMON STOCK USD 0.01	8,500.000	632,614	716,720
531229102 LIBERTY MEDIA CORP (NEW) USD0.01 A	30,500.000	2,973,969	4,466,725
53071M880 LIBERTY VENTURES - SER A	2,000.000	192,520	245,180
B4K90R1 LIFE HEALTHCARE GROUP HLDGS LTD ZAR0.000	343,527.000	1,245,023	1,372,960

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
53224V100 LIFELOCK INC USD0.001	156,900.000	1,893,832	2,574,729
53220K504 LIGAND PHARMACEUTICAL INC USD0.001 B	49,800.000	1,073,937	2,619,480
532457108 LILLY(ELI)& CO NPV	109,500.000	5,296,098	5,584,500
2516022 LINAMAR CORP COM NPV	4,541.000	150,770	188,863
5740817 LINDE AG NPV	49,868.000	7,718,410	10,448,209
B0PB4M7 LINK REAL ESTATE INVESTMENT TRUST UNITS	110,870.000	395,921	537,638
53578A108 LINKEDIN CORP USD0.0001 A	1,900.000	468,549	411,977
536797103 LITHIA MOTORS INC NPV A	17,000.000	707,945	1,180,140
537008104 LITTELFUSE INC USD0.01	6,600.000	613,756	613,338
538034109 LIVE NATION ENTERTAINMENT INC USD0.01	9,900.000	140,768	195,624
0870612 LLOYDS BANKING GROUP PLC ORD GBP0.10	2,859,324.000	2,921,234	3,735,564
539830109 LOCKHEED MARTIN CORP USD1	18,100.000	2,075,008	2,690,746
540424108 LOEWS CORP USD0.01	4,300.000	176,024	207,432
B6YTFT8 LONG RUN EXPLORATION LTD NPV	31,784.000	147,807	160,640
7333378 LONZA GROUP AG CHF1(REGD)	40,704.000	2,968,412	3,871,995
B3K7KL2 LOOMIS AB NPV'B'	18,194.000	414,322	432,003

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
548661107 LOWES COMPANIES INC USD0.50	5,500.000	254,241	272,525
5569711 LPKF LASER & ELECTRONICS AG NPV	9,631.000	244,718	246,576
502161102 LSI CORPORATION USD0.01	13,400.000	96,244	147,668
2537432 LUKOIL OAO ADR USD 0.025	54,497.000	3,182,020	3,403,338
677862104 LUKOIL OAO ADR USD 0.025	3,245.000	212,670	202,650
4538002 LUNDBERGFORETAGEN AB SER B NPV	12,961.000	537,033	550,317
4061412 LVMH MOET-HENNESSY LOUIS VUITTON EURO.30	49,562.000	8,029,302	9,055,779
N53745100 LYONDELLBASELL INDUSTRIES NV COMMON STOC	17,600.000	755,588	1,412,928
55261F104 M & T BANK CORP USD5	3,500.000	359,688	407,470
6551030 MABUCHI MOTOR CO NPV	49,300.000	2,178,343	2,931,592
BH88L12 MACQUARIE GROUP LTD COMMON STOCK AUD 0	3,425.050	116,451	168,440
6574101 MACRONIX INTL CO LTD TWD10	2,166,955.000	909,084	487,871
55616P104 MACY'S INC COM STK USD0.01	39,600.000	1,027,671	2,114,640
559079207 MAGELLAN HEALTH SERVICES INC	9,200.000	553,235	551,172
2554475 MAGNA INTERNATIONAL INC NPV	24,221.000	1,369,968	1,985,552
6555708 MAKINO MILLING MACHINE CO NPV	54,000.000	304,183	465,477

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
6555805 MAKITA CORP NPV	15.000	535	788
562750109 MANHATTAN ASSOCIATES INC USD0.01	28,800.000	1,727,035	3,383,424
56382Q102 MANNING & NAPIER INC USD0.01 A	85,600.000	1,673,439	1,510,840
56418H100 MANPOWERGROUP INC COM	3,900.000	267,525	334,854
2492519 MANULIFE FINANCIAL CORP COM NPV	16,200.000	277,828	319,578
565849106 MARATHON OIL CORP USD1	149,900.000	4,549,709	5,291,470
56585A102 MARATHON PETROLEUM CORP USD0.01	25,400.000	1,270,089	2,329,942
B02LFN8 MARFIN INVESTMENT GROUP HLDGS SA EUR0.30	107,985.000	65,898	56,692
B02L486 MARINE HARVEST ASA COMMON STOCK NOK 7.5	2,310,548.000	2,052,519	2,812,563
57060D108 MARKETAXESS HOLDINGS INC	59,000.000	2,746,273	3,945,330
3127489 MARKS & SPENCER GROUP ORD GBP0.25	121,133.000	902,156	867,910
571748102 MARSH & MCLENNAN COS INC COM USD1	1,500.000	54,159	72,540
2107620 MARTINREA INTL INC COM	33,521.000	342,794	246,084
6569464 MARUBENI CORP NPV	204,000.000	1,459,083	1,467,333
G5876H105 MARVELL TECH GROUP COM NPV	176,600.000	1,977,176	2,539,508
57772K101 MAXIM INTEGRATED PRODUCTS USD0.001	8,800.000	255,630	245,608

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
577933104 MAXIMUS INC NPV	26,700.000	1,238,398	1,174,533
6900308 MAZDA MOTOR CORP NPV	179,000.000	475,095	926,464
580135101 MCDONALD'S CORP USD0.01	28,600.000	2,743,014	2,775,058
580645109 MCGRAW-HILL FINANCIAL INC COM STK USD1	14,600.000	1,090,082	1,141,720
58155Q103 MCKESSON CORP USD0.01	13,400.000	987,583	2,162,760
582839106 MEAD JOHNSON NUTRITION USD0.01	6,900.000	580,272	577,944
B1VYK30 MEDA AB NPV A	22,921.000	254,871	291,214
58471A105 MEDIDATA SOLUTION INC USD0.01	71,400.000	1,115,147	4,324,698
4574813 MEDIOBANCA SPA EURO.50	33,993.000	216,098	297,907
6782090 MEDIPAL HOLDINGS CORPORATION	31,100.000	426,955	410,702
58501N101 MEDIVATION INC USD0.01	3,600.000	176,298	229,752
585055106 MEDTRONIC INC USD0.10	281,748.000	11,107,335	16,169,518
0575809 MEGGITT ORD GBP0.05	272,551.100	2,224,918	2,381,202
6576356 MEITEC CORPORATION NPV	7,500.000	196,178	203,225
585464100 MELCO CROWN ENTERTAINMENT LTD	5,900.000	225,960	231,398
5738298 MELIA HOTELS INTL SA EURO.20	31,649.000	394,208	407,106

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
58933Y105 MERCK & CO INC(NEW) COM STK USD0.50	180,900.000	8,129,232	9,054,045
4741844 MERCK KGAA NPV	6,208.000	856,677	1,114,199
BDZT6P9 MERLIN ENTERTAINMENTS PLC COMMON STOCK G	62,000.000	312,373	367,108
2654416 METHANEX CORP COM NPV	46,505.000	1,168,139	2,749,594
59156R108 METLIFE INC USD0.01	36,200.000	1,481,175	1,951,904
B4P8HQ1 MGM CHINA HLDGS LTD HKD1	28,400.000	94,624	121,237
552953101 MGM RESORTS INTERNATIONAL	154,000.000	2,979,847	3,622,080
3023231 MICHAEL PAGE INTERNATIONAL PLC ORD GBP0.	20,703.000	115,871	167,332
4588364 MICHELIN(CIE GLE DES ETABL.) EUR2 (REGD)	4,797.000	423,450	510,625
595017104 MICROCHIP TECHNOLOGY USD0.001	62,400.000	1,898,154	2,792,400
594918104 MICROSOFT CORP COM STK USD0.00000625	214,700.000	5,843,401	8,036,221
596278101 MIDDLEBY CORP/THE COMMON STOCK USD 0.01	14,400.000	1,017,556	3,455,568
6642406 MINEBEA CO NPV	181,000.000	975,743	1,324,285
B17ZL56 MINERAL RESOURCES LTD NPV	34,754.000	342,534	369,070
6356611 MIRACA HLDGS NPV	1,385.000	63,878	65,359
6161978 MIRVAC GROUP STAPLED SHS NPV	26,453.000	37,398	39,759

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
6596785 MITSUBISHI CORP NPV	41,800.000	814,686	802,156
6597045 MITSUBISHI ELECTRIC CORP NPV	85,000.000	917,434	1,067,504
6596729 MITSUBISHI ESTATE CO NPV	8,607.000	153,494	257,543
6597067 MITSUBISHI HEAVY INDUSTRIES NPV	204,000.000	1,192,771	1,263,536
6597089 MITSUBISHI MATERIALS CORP NPV	70,000.000	285,707	258,408
6870984 MITSUBISHI TANABE PHARMA CORP NPV	2,700.000	39,229	37,659
6335171 MITSUBISHI UFJ FINANCIAL GROUP ORD NPV	240,370.000	1,455,993	1,587,144
6597302 MITSUI & CO NPV	11,762.000	173,026	163,944
6597380 MITSUI ENGINEERING & SHIPBUILDING NPV	208.000	510	429
6597603 MITSUI FUDOSAN NPV	5,937.000	104,316	213,801
6597346 MITSUI MINING & SMELTING CO NPV	321,000.000	792,288	986,471
6597409 MITSUMI ELECTRIC CO NPV	27,403.000	202,889	228,652
6591014 MIZUHO FINANCIAL GROUP NPV	233,825.000	480,696	507,227
607409109 MOBILE TELESYSTEMS OJSC ADR EACH REPR 2 SHS (SPONS)	7,269.000	145,552	157,228
6622806 MODEC INC (JAPAN) NPV	5,700.000	166,898	163,779
60935Y208 MONEYGRAM INTL INC COM NEW	33,100.000	725,449	687,818

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
B02L839 MONGOLIA ENERGY CORP LTD HKD0.02	799.000	506	25
610236101 MONRO MUFFLER BRAKE INC USD0.01	11,100.000	599,945	625,596
61166W101 MONSANTO CO USD0.01	36,400.000	3,917,642	4,242,420
611740101 MONSTER BEVERAGE CORP USD0.005	800.000	47,025	54,216
615369105 MOODYS CORP USD1	500.000	37,466	39,235
617446448 MORGAN STANLEY USD0.01	38,800.000	1,590,527	1,216,768
620076307 MOTOROLA SOLUTIONS INC USD0.01	3,500.000	234,552	236,250
55345K103 MRC GLOBAL INC USD0.01	9,000.000	246,487	290,340
B2Q4CS1 MS&AD INSURANCE GROUP HLDGS INC NPV	11,000.000	267,096	295,343
6290054 MTR CORP HKD1	3,000.000	11,603	11,356
B09DHL9 MTU AERO ENGINES AG	5,447.000	398,888	535,831
5294121 MUNCHENER RUCKVERSICHERUNGS AG NPV(REGD)	7,227.000	1,375,487	1,594,845
6610403 MURATA MANUFACTURING CO NPV	33,700.000	2,143,307	2,994,701
626717102 MURPHY OIL CORP COM USD1	12,100.000	609,710	785,048
626755102 MURPHY USA INC COMMON STOCK USD	3,700.000	117,748	153,772
55402X105 MWI VETERINARY SUPPLY INC USD0.01	14,700.000	2,027,680	2,507,673

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
62855J104 MYRIAD GENETICS INC USD0.01	79,500.000	1,902,537	1,667,910
5898664 MYTILINEOS HLDGS EURO.60 (REGD)	18,160.000	150,061	142,134
5993901 M6-METROPOLE TELEVISION EURO.40	31,254.000	713,747	717,056
B0JDQD4 NAMCO BANDAI HOLDINGS INC NPV	11,500.000	171,633	255,373
6624608 NATAUSBK COMMON STOCK AUD 0	19,042.000	513,051	593,361
2077303 NATIONAL BANK OF CANADA COM NPV	900.000	80,156	74,872
BB36BJ7 NATIONAL BANK OF GREECE EURO.30	8,070.000	44,708	42,812
B08SNH3 NATIONAL GRID ORD GBP0.113953	631,169.000	6,780,945	8,237,544
B1HDJL2 NATIXIS EUR1.60	64,115.000	319,383	377,596
4645742 NCC SER'B'NPV	5,306.000	138,178	173,408
62886E108 NCR CORP USD0.01	67,300.000	1,786,725	2,292,238
6640400 NEC CORP NPV	430,000.000	1,072,474	969,602
640491106 NEOGEN CORP USD0.16	15,250.000	404,527	696,925
7123870 NESTLE SA CHF0.10	159,287.000	9,188,733	11,695,554
64110L106 NETFLIX INC COMMON STOCK USD 0.001	7,000.000	2,543,481	2,577,190
646025106 NEW JERSEY RESOURCES CORP USD2.50	41,600.000	1,854,669	1,923,584

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
6633767 NEW WORLD DEVELOPMENT CO HKD1	27,473.000	40,208	34,688
65105M108 NEWCASTLE INVESTMENT CORP USD0.01	11,300.000	64,184	64,862
6637101 NEWCREST MINING NPV	12,249.000	324,440	85,477
B63QM77 NEXON CO LTD NPV	5,000.000	47,187	46,239
3208986 NEXT ORD GBP0.10	23,853.000	819,182	2,153,106
6619648 NHK SPRING CO NPV	4,300.000	49,971	48,521
B16XQF6 NIBE INDUSTRIER AB SER B NPV	22,741.000	438,372	513,413
6640682 NIDEC CORP NPV	4,900.000	466,162	480,186
654106103 NIKE INC NPV B	19,800.000	1,519,520	1,557,072
6639550 NINTENDO CO NPV	6,200.000	756,529	826,431
6396800 NIPPON BUILDING FUND INC REIT	12.000	58,314	69,873
6642666 NIPPON ELECTRIC GLASS NPV	147,000.000	760,412	772,028
6642127 NIPPON EXPRESS CO COM NPV	51,000.000	201,710	246,982
6640745 NIPPON FLOUR MILLS CO NPV	12,000.000	62,928	59,141
6640422 NIPPON KAYAKU CO NPV	413.000	3,322	5,871
6642569 NIPPON STEEL & SUMITOMO METAL CORP NPV	700.000	2,334	2,344

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
6641373 NIPPON TELEGRAPH AND TELEPHONE CORP COMM JPY	2,502.000	109,955	134,735
6643960 NIPPON YUSEN KK NPV	162,000.000	529,939	517,882
6639721 NISHI-NIPPON CITY BANK NPV	691.000	2,003	1,861
65473P105 NISOURCE INC COM STK NPV	9,400.000	294,529	309,072
6642860 NISSAN MOTOR CO NPV	92,900.000	840,795	781,348
B89C2N9 NISSHIN STEEL HLDGS CO LTD NPV	14,100.000	89,618	168,897
6642923 NISSHINBO HOLDINGS INC NPV	34,000.000	286,247	327,044
6071475 NISSIN KOGYO NPV	15,300.000	283,971	324,327
6641801 NITTO DENKO CORP NPV	11,501.000	635,632	485,295
B62G7K6 NKSJ HLDGS INC NPV	11,300.000	215,971	314,364
7106354 NKT HLDG AS DKK20	8,242.000	382,831	407,373
B01CLC3 NOBLE GROUP HKD0.25	3,000.000	2,881	2,542
6640488 NOF CORP NPV	15,000.000	95,367	106,750
654902204 NOKIA CORP ADR EACH REPR 1 EURO0.06	105,677.000	409,932	857,040
6643108 NOMURA HLDGS INC NPV	120,000.000	855,001	923,648
B1CWJM5 NOMURA REAL ESTATE HOLDINGS INC NPV	700.000	12,481	15,771

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
5380031 NORDEA BANK AB NPV	120,038.000	1,203,639	1,619,483
B06CF71 NORDEX AG NPV (POST REVERSE-SPLIT)	16,069.000	259,452	212,610
655844108 NORFOLK SOUTHERN CORP USD1	17,900.000	1,144,312	1,661,657
656559309 NORTEK INC COM NEW	12,100.000	874,663	902,660
B7VKZP7 NORTH PACIFIC BANK JPY50	93,200.000	373,218	379,521
664397106 NORTHEAST UTILITIES USD5	7,800.000	315,117	330,642
666807102 NORTHROP GRUMMAN CORP USD1	19,100.000	1,196,077	2,189,051
7742123 NORWEGIAN AIR SHUTTLE ASA NOK0.10	17,633.000	641,878	546,994
66987G102 NOVADAQ TECHNOLOGIES COM CAD	84,500.000	1,036,693	1,393,405
7103065 NOVARTIS AG CHF0.50 (REGD)	92,967.000	5,629,542	7,442,796
6346333 NOVATEK MICROELECTRONICS CORP TWD10	385,129.000	950,286	1,576,517
7077524 NOVO NORDISK A/S COMMON STOCK DKK 0.2	11,118.000	972,999	2,041,206
670100205 NOVO-NORDISK AS ADR EACH REPR 1 CLS 'B'	1,074.000	164,675	198,432
6641544 NSK NPV	52,000.000	566,271	647,124
6129277 NTT DOCOMO INC NPV	13,100.000	200,353	214,999
67018T105 NU SKIN ENTERPRISES INC USD0.001 A	14,400.000	1,695,538	1,990,368

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
BG3FC18 NUMERICABLE GROUP SA COMMON STOCK EUR 1	12,348.000	442,958	449,194
67069D108 NUTRISYSTEM INC USD0.001	67,800.000	863,597	1,114,632
67066G104 NVIDIA CORP USD0.001	50,100.000	732,747	802,602
62944T105 NVR INC USD0.01	100.000	61,730	102,601
6568353 NWS HOLDINGS HKD1	8,000.000	9,106	12,195
67103H107 O REILLY AUTOMOTIVE INC USD0.01	5,600.000	474,652	720,776
B3MBS74 OCADO GROUP PLC ORD GBP0.02	309,301.000	1,946,940	2,262,228
674599105 OCCIDENTAL PETROLEUM CORP COM USD0.20	66,200.000	5,902,360	6,295,620
675232102 OCEANEERING INTERNATIONAL INC USD0.25	5,500.000	447,370	433,840
675746309 OCWEN FINANCIAL CORP USD0.01	9,500.000	526,437	526,775
6657604 OIL SEARCH NPV	227,602.000	1,398,448	1,651,392
678026105 OIL STATES INTERNATIONAL INC USD0.01	1,900.000	182,432	193,268
6657701 OJI HOLDINGS CORP	565.000	2,795	2,897
B05Q3L4 OLAM INTERNATIONAL NPV	731,708.000	1,294,053	889,571
B98WM93 OLAM INTERNATIONAL WTS 29/JAN/2018 (TO SU B/L100	108,862.000	30,541	27,216
B77J086 OLD MUTUAL PLC ORD GBP0.114285714	548,422.000	1,537,704	1,717,641

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
680223104 OLD REPUBLIC INTERNATIONAL CORP USD1	63,100.000	994,107	1,089,737
68210P107 OMEGA PROTEIN CORP USD0.01	31,500.000	291,237	387,135
681904108 OMNICARE INC USD1	13,200.000	542,623	796,752
681919106 OMNICOM GROUP INC USD0.15	22,922.000	993,654	1,704,709
6659428 OMRON CORP NPV	13,600.000	436,863	601,037
682189105 ON SEMICONDUCTOR CORP USD0.01	14,800.000	106,667	121,952
2659518 ONEX CORP SUB VTG NPV	4,000.000	165,054	215,906
6660107 ONO PHARMACEUTICAL CO NPV	24,000.000	1,767,900	2,103,040
7107250 OPAP SA EURO.30(CR)	34,749.000	584,702	463,023
2260824 OPEN TEXT CORP NPV	700.000	47,478	64,374
68372A104 OPENTABLE INC NPV	21,900.000	1,651,603	1,738,203
7057720 OPERA SOFTWARE SA NOK0.02	26,369.000	212,247	360,534
B24CT19 OPHIR ENERGY PLC COMMON STOCK GBP 0.0025	226,412.000	1,338,280	1,229,233
6141680 ORACLE CORP JAPAN NPV	21,100.000	885,602	771,890
68389X105 ORACLE CORP USD0.01	295,201.000	8,709,807	11,294,390
5176177 ORANGE EUR4	96,445.000	1,260,596	1,196,067

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
684060106 ORANGE SA ADR EACH REPR 1 ORD SPONS	11,387.000	121,480	140,629
6458001 ORICA NPV	5,475.000	118,921	116,871
6659116 ORIENT OVERSEAS INT USD0.1	65,000.000	386,792	326,519
6661144 ORIX CORP NPV	90,640.000	1,001,599	1,592,808
B1VQF42 ORKLA ASA NOK1.25	546,904.000	4,332,548	4,265,722
BH4TCW7 ORORA LTD COMMON STOCK AUD	37,775.000	35,829	39,203
6661768 OSAKA GAS CO NPV	46,278.000	176,663	181,845
688239201 OSHKOSH CORPORATION	41,900.000	1,220,164	2,110,922
B923935 OSRAM LICHT AG NPV	14,171.000	543,460	800,604
B5LTM93 OTSUKA HLDGS CO LTD NPV	23,700.000	708,355	685,486
B0F9V20 OVERSEA-CHINESE BANKING CORP NPV	13,041.000	102,584	105,353
690742101 OWENS CORNING INC USD0.01	400.000	15,709	16,288
690768403 OWENS-ILLINOIS INC USD0.01	18,400.000	470,262	658,352
695127100 PACIRA PHARMACEUTICALS INC USD0.001	25,700.000	1,341,379	1,477,493
695156109 PACKAGING CORP OF AMERICA USD0.01	18,300.000	790,729	1,158,024
B0KJTG5 PANALPINA WELTTRANSPORT (HOLDING) AG CHF0.	9,871.000	1,162,464	1,659,318

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
6572707 PANASONIC CORP NPV	76,300.000	763,682	888,551
698813102 PAPA JOHNS INTERNATIONAL INC USD0.01	39,000.000	1,337,380	1,770,600
699462107 PAREXEL INTERNATIONAL CORP USD0.01	15,300.000	615,826	691,254
701081101 PARKER DRILLING CO USD0.1666	97,500.000	675,667	792,675
70159Q104 PARKWAY PROPERTIES INC USD0.001	200.000	3,491	3,858
G6852T105 PARTNERRE USD1	17,300.000	1,229,826	1,823,939
B119QG0 PARTNERS GROUP HOLDING AG CHF0.01 (REGD)	6,703.000	1,494,886	1,793,044
70338P100 PATTERN ENERGY GROUP INC COMMON STOCK US	300.000	9,113	9,093
6574071 PCCW HKD0.25 (POST CONS)	23,000.000	5,903	10,293
69329Y104 PDL BIOPHARMA INC USD0.01	228,000.000	1,487,785	1,924,320
B4PT2P8 PEMBINA PIPELINE CORP NPV	1,600.000	52,241	56,350
B67M828 PENGROWTH ENERGY CORP NPV	8,900.000	56,749	55,033
707882106 PENN VIRGINIA CORP USD0.01	1,500.000	14,872	14,145
H6169Q108 PENTAIR LTD COMMON STOCK USD 0.167	1,300.000	91,201	100,971
712704105 PEOPLE'S UTD FINL COM STK USD0.01	74,400.000	1,082,546	1,124,928
713448108 PEPSICO INC CAP STK USD0.0166	66,200.000	5,041,515	5,490,628

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
714046109 PERKINELMER INC USD1	800.000	30,512	32,984
4682329 PERNOD-RICARD EUR1.55	30,326.000	2,744,346	3,460,440
G97822103 PERRIGO CO PLC COMMON STOCK USD 0	2,500.000	381,172	383,650
0682538 PERSIMMON ORD GBP0.10	19,087.000	352,433	391,683
716382106 PETMED EXPRESS INC USD0.001	9,100.000	119,820	151,333
716768106 PETSMART INC USD0.0001	2,400.000	160,322	174,600
717081103 PFIZER INC USD0.05	202,706.000	4,612,929	6,208,885
69331C108 PG&E CORP NPV	37,600.000	1,580,506	1,514,528
693320202 PHH CORP NPV	2,000.000	48,017	48,700
718172109 PHILIP MORRIS INTERNATIONAL INC NPV	58,600.000	4,602,897	5,105,818
693656100 PHILLIPS VAN HEUSEN CORP COM STK USD1	1,100.000	146,069	149,622
718546104 PHILLIPS 66 USD0.01	39,350.000	1,803,732	3,035,066
B45JKK9 PHOENIX GROUP HOLDINGS	8,632.000	102,683	104,009
6706250 PICC PROPERTY & CASUALTY CO 'H' CNY1	328,000.000	473,478	486,474
720190206 PIEDMONT OFFICE REALTY TRUST INC CLS A U	4,529.000	86,967	74,819
B01FLR7 PING AN INSURANCE (GR) CO OF CHINA CNY1 'H'	30,000.000	292,031	268,709

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
72348P104 PINNACLE FOODS INC DEL USD0.01	10,200.000	257,860	280,092
723484101 PINNACLE WEST CAPITAL CORP USD2.50	41,700.000	1,931,620	2,206,764
6485968 PIOLAX CO NPV	5,400.000	193,689	213,215
724479100 PITNEY BOWES INC USD1	38,200.000	877,084	890,060
72651A108 PLAINS GP HOLDINGS LP MLP USD	2,400.000	58,895	64,248
69344F106 PNC-SIERRA INC COMMON STOCK USD 0.001	5,500.000	29,084	35,365
693475105 PNC FINANCIAL SERVICES GROUP USD5	58,300.000	3,238,216	4,522,914
73172K104 POLYCOM INC USD0.0005	15,500.000	165,618	174,065
73179P106 POLYONE CORP USD0.01	71,300.000	1,414,413	2,520,455
5481558 POSTNL EURO.48	109,039.000	611,866	623,539
2696980 POTASH CORP OF SASKATCHEWAN INC COM NPV	3,800.000	128,250	125,248
737630103 POTLATCH CORP USD1	1,700.000	80,314	70,958
6696157 POU CHEN CORP TWD10	38,811.000	22,484	58,014
6435327 POWER ASSETS HOLDINGS LTD	11,000.000	93,023	87,461
2697701 POWER CORP OF CANADA SUBORD VTG NPV	24,204.000	678,692	727,829
693506107 PPG INDUSTRIES INC USD1.666	2,035.000	267,997	385,958

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
69351T106 PPL CORP USD0.01	3,300.000	99,054	99,297
74005P104 PRAXAIR INC USD0.01	53,824.000	5,526,571	6,998,735
741503403 PRICELINE.COM INC COM STK USD0.008	4,500.000	2,927,141	5,230,800
74267C106 PROASSURANCE CORP COM STK USD0.01	2,900.000	136,168	140,592
742718109 PROCTER & GAMBLE CO NPV	38,200.000	2,540,021	3,109,862
743312100 PROGRESS SOFTWARE CORP USD0.01	21,800.000	573,399	563,094
74339G101 PROGRESSIVE WASTE SOLUTIONS LTD	24,400.000	535,444	603,900
74340W103 PROLOGIS INC	3,600.000	123,157	133,020
BCZM1B2 PROSIEBENSAT.1 MEDIA AG COMMON STOCK EUR	6,698.000	142,536	332,262
743713109 PROTO LABS INC USD0.001	28,500.000	1,309,477	2,028,630
743815102 PROVIDENCE SERVICE CORP USD0.001	16,200.000	463,940	416,664
744320102 PRUDENTIAL FINANCIAL INC USD0.01	16,500.000	1,108,780	1,521,630
0709954 PRUDENTIAL GBP0.05	199,630.000	2,156,141	4,430,538
B1W4V69 PRYSMIAN SPA EUR0.10	32,525.000	764,825	838,541
744573106 PUBLIC SERVICE ENTERPRISE GROUP INC NPV	27,200.000	741,859	871,488
74460D109 PUBLIC STORAGE COM STK USD0.10	1,000.000	135,371	150,520

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
6710347 QANTAS AIRWAYS NPV	161,520.000	208,349	158,232
6054465 QISDA CORP	424,320.000	200,284	104,359
747277101 QLOGIC CORP USD0.001	171,600.000	2,006,025	2,030,028
5944318 QSC AG NPV	60,908.000	268,481	360,472
747525103 QUALCOMM INC USD0.0001	20,300.000	1,237,317	1,507,275
748356102 QUESTAR CORP NPV	1,100.000	25,850	25,289
74835Y101 QUESTCOR PHARMACEUTICAL INC NPV	7,200.000	444,931	392,040
6041995 RAMSAY HEALTH CARE NPV	12,536.000	410,450	485,175
B01C3S3 RANDGOLD RESOURCES ORD USD0.05	530.000	40,848	33,269
5228658 RANDSTAD HLDGS EUR0.10	2,302.000	145,026	149,562
4727662 RAUTARUUKKI OYJ NPV	55,200.000	487,561	512,664
755111507 RAYTHEON CO USD0.01	27,900.000	1,372,460	2,530,530
75524B104 RBC BEARINGS INC USD0.01	14,100.000	534,522	997,575
75605Y106 REALOGY HLDGS CORP USD0.01	30,500.000	1,347,720	1,508,835
B01VHW2 REC SILICON ASA COMMON STOCK NOK 1	1,141,667.000	528,965	459,538
BH23HT3 RECALL HOLDINGS LTD COMMON STOCK AUD	890.000	3,276	3,233

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
B24CGK7 RECKITT BENCKISER GROUP PLC COMMON STOCK	126,912.000	6,555,466	10,074,790
756577102 RED HAT USD0.0001	3,600.000	182,886	201,744
4148810 REED ELSEVIER NV EURO.07	36,388.000	713,643	772,169
B2B0DG9 REED ELSEVIER ORD GBP0.144397	41,379.000	353,348	616,120
758849103 REGENCY CENTERS CORP USD0.01	2,200.000	112,524	101,860
7591EP100 REGIONS FINANCIAL CORP (NEW) USD0.01	41,700.000	1,030,104	412,413
759351604 REINSURANCE GROUP OF AMERICA USD0.01	9,400.000	687,355	727,654
G7496G103 RENAISSANCERE HLDGS USD1	200.000	19,374	19,468
4712798 RENAULT(REGIE NATIONALE DES USINES) ORD	47,853.000	3,332,756	3,854,137
75972A301 RENEWABLE ENERGY GROUP INC USD0.0001	118,700.000	1,512,247	1,360,302
6732200 RENG0 CO NPV	114.000	722	687
76028H209 REPROS THERAPEUTICS INC USD0.001	4,400.000	108,892	80,520
760759100 REPUBLIC SERVICES INC USD0.01	17,500.000	565,189	581,000
76117W109 RESOLUTE FOREST PRODUCTS INC USD0.001	122,500.000	1,791,246	1,962,450
6410636 RESOLUTE MINING NPV	294,950.000	237,162	146,452
B62W232 RESOLUTION LTD ORD NPV	159,056.000	681,936	932,565

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
6421553 RESONA HLDGS INC NPV	56,100.000	229,809	286,091
76131V202 RETAIL PROPERTIES OF AMERICA INC USD0.00	15,600.000	209,997	198,432
76132B106 RETAILMENOT INC USD0.001	16,600.000	387,961	477,914
B1VP0K0 REXEL EUR5	11,220.000	261,771	294,911
5334588 RHEINMETALL AG NPV	9,512.000	518,468	587,786
4717629 RHOEN KLINIKUM AG ORD NPV	5,124.000	151,863	150,073
5996159 RIETER HLDGS AG CHF5	1,017.000	199,002	240,256
6740582 RINNAI CORP NPV	4,400.000	320,047	342,857
6220103 RIO TINTO LIMITED NPV	3,357.000	211,843	204,768
0718875 RIO TINTO ORD GBP0.10	26,621.000	1,378,636	1,503,284
2229610 RIOCAN REAL ESTATE TRUST UNITS NPV	1,700.000	42,863	39,632
6740849 RISO KAGAKU CORP NPV	6,300.000	147,430	129,650
767754104 RITE AID CORP USD1	318,600.000	1,574,523	1,612,116
768573107 RIVERBED TECHNOLOGY USD0.0001	34,300.000	602,757	620,144
74965L101 RLJ LODGING TRUST USD0.01	86,200.000	1,962,200	2,096,384
7110388 ROCHE HLDG AG GENUSSSCHEINE NPV	45,140.000	8,941,525	12,648,438

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
772739207 ROCK-TENN CO COMMON STOCK USD 0.01	19,500.000	1,561,882	2,047,695
774188106 ROCKVILLE FINANCIAL INC COM STK USD1	1,900.000	25,567	26,999
774415103 ROCKWOOD HLDGS INC USD0.01	27,807.000	1,521,348	1,999,879
4713490 ROCKWOOL INTERNATIONAL 'B'SHS DKK10	1,212.000	194,582	214,906
2169051 ROGERS COMMUNICATIONS INC CLASS'B'COM CA	4,700.000	218,153	212,639
6747204 ROHM CO NPV	2,000.000	59,773	97,426
B63H849 ROLLS-ROYCE HLDGS PLC ORD GBP0.20	216,679.000	2,394,631	4,575,651
2037288 ROMA INC COM NPV	16,149.000	179,442	200,780
778296103 ROSS STORES INC USD0.01	1,400.000	109,892	104,902
2754383 ROYAL BANK OF CANADA COM NPV	7,900.000	421,829	530,954
V7780T103 ROYAL CARIBBEAN CRUISES USD0.01	400.000	16,789	18,968
B03MM40 ROYAL DUTCH SHELL 'B'ORD EUR0.07	15,106.000	516,880	570,440
B09CBL4 ROYAL DUTCH SHELL PLC COMMON STOCK GBP 0	116,838.000	3,910,932	4,170,625
B03MLX2 ROYAL DUTCH SHELL PLC COMMON STOCK GBP 0	27,075.000	862,194	969,953
749660106 RPC INC USD0.10	63,300.000	1,145,287	1,129,905
74972G103 RFX CORP USD0.0001	110,300.000	1,513,990	1,864,070

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
2248808 RUSSEL METALS INC COM NPV	13,809.000	358,509	407,967
6161525 RYMAN HEALTHCARE LTD NPV	131,808.000	791,016	851,604
78377T107 RYMAN HOSPITALITY PROPERTIES INC REIT US	3,600.000	148,067	150,408
6762906 RYOBI NPV	57,000.000	240,775	229,399
6758455 RYOHIN KEIKAKU CO NPV	9,200.000	806,703	995,233
B00ZQQ2 S.B.S.SA FIDUCIARY DR EACH REP 1'A'SHS N	57,259.000	1,073,524	1,856,518
5469554 SAAB AB SER'B'NPV	18,701.000	343,741	502,277
78573L106 SABRA HEALTH CARE REIT INC USD0.01	32,000.000	886,496	836,480
B2352K9 SAF HOLLAND EUR0.01	23,720.000	269,114	353,161
786514208 SAFEWAY INC USD0.01	20,700.000	508,955	674,199
B058TZ6 SAFRAN S.A. EUR0.20	46,681.000	1,527,372	3,249,009
B019KW7 SAINSBURY(J) ORD GBP0.28 4/7	195,365.000	1,121,300	1,181,042
79546E104 SALLY BEAUTY HOLDINGS INC USD0.01	14,700.000	397,999	444,381
B5VZ053 SALVATORE FERRAGAMO SPA EUR0.10	65,376.000	1,051,048	2,490,846
5226038 SAMPO SER'A'NPV	79,505.000	2,278,595	3,913,266
B4Q1532 SAMSONITE INTL SA NPV	944,600.000	1,685,099	2,875,068

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
B01D632 SAMSUNG ELECTRONICS CO GDR EACH REP 1/2	KRW(REG'S'/144A) REGD 2,037.000	1,368,024	1,330,161
4942818 SAMSUNG ELECTRONICS CO GDR EACH REP 1/2	KRW(REG'S'/144A) REGD 1,559.000	360,800	1,018,027
796050888 SAMSUNG ELECTRONICS CO GDR EACH REP 1/2	KRW(REG'S'/144A) REGD 176.000	118,942	114,928
6771720 SAMSUNG ELECTRONICS CO KRW5000	3,550.000	3,270,755	4,615,151
80007P307 SANDRIDGE ENERGY INC USD0.001	90,700.000	544,385	550,549
B5B23W2 SANDS CHINA LTD USD0.01	146,000.000	1,060,661	1,192,855
6775432 SANKYO CO NPV	825.000	38,635	38,069
80105N105 SANOFI ADR ECH REP 1/2 ORD EUR2 SPON	10,521.000	528,210	564,241
5671735 SANOFI EUR2	72,080.000	6,798,279	7,659,762
6776703 SANTOS NPV	5,959.000	77,726	77,996
6776800 SANYO CHEMICAL INDUSTRIES NPV	12,000.000	78,203	82,318
4846288 SAP AG ORD NPV	6,709.000	404,510	576,035
803607100 SAREPTA THERAPEUTICS INC USD0.0001	19,400.000	619,945	395,178
B3P7N29 SBERBANK OF RUSSIA ADR EACH REPR 4 ORD S	220,811.000	3,069,571	2,777,802
B5SC091 SBERBANK OF RUSSIA ADR EACH REPR 4 ORD S	20,887.000	266,340	262,758
80585Y308 SBERBANK OF RUSSIA ADR EACH REPR 4 ORD S	44,761.000	587,477	563,093

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
806857108 SCHLUMBERGER USD0.01	11,900.000	985,134	1,072,309
4834108 SCHNEIDER ELECTRIC EUR8	27,115.000	1,588,269	2,368,821
0240549 SCHRODERS VTG SHS GBP1	11,505.000	415,774	495,053
808625107 SCIENCE APPLICATIONS INTERNATIONAL CORP	STOCK USD 0.0001 8,942.000	332,399	295,712
B1LB9P6 SCOR SE EUR7.876972	5,832.000	163,779	213,482
811904101 SEACOR HOLDINGS INC COMMON STOCK USD 0.0	4,000.000	363,733	364,800
B09RMQ1 SEADRILL LTD USD2	49,063.000	1,699,696	2,002,357
G7945E105 SEADRILL LTD USD2	26,800.000	995,877	1,100,944
G7945M107 SEAGATE TECHNOLOGY PLC USD0.00001	14,600.000	378,736	819,936
81211K100 SEALED AIR CORP USD0.1	26,200.000	773,587	892,110
2787259 SEARS CANADA INC COM NPV	11,915.000	148,124	145,784
B02RK08 SEGA SAMMY HLDGS INC NPV	5.000	96	127
6616508 SEIKO EPSON CORP NPV	29,500.000	537,872	792,898
6793423 SEINO HOLDINGS CO NPV	11,295.000	116,105	118,533
6793821 SEKISUI CHEMICAL CO NPV	20,000.000	146,157	245,469
6793906 SEKISUI HOUSE NPV	3,181.000	26,346	44,490

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
B08X163 SEMBCORP INDUSTRIES NPV	5,539.000	11,468	24,085
6205133 SEMBCORP MARINE NPV	2,794.000	9,849	9,847
81663A105 SEMGROUP CORP NPV A	4,800.000	225,797	313,104
N7902X106 SENSATA TECHNOLOGIES HLDGS BV EURO.01	1,200.000	44,771	46,524
817565104 SERVICE CORPORATION INTERNATIONAL USD1	78,100.000	1,379,333	1,415,953
B0FS5D6 SEVEN & I HOLDINGS CO LTD NPV	5,582.000	161,365	221,995
6949431 SEVEN WEST MEDIA LTD NPV	177,779.000	371,239	373,767
6804035 SHIMAMURA CO NPV	1,400.000	151,226	131,335
6804400 SHIMIZU CORP NPV	60,000.000	251,442	303,125
6804541 SHINDENGEN ELECTRIC MANUFACTURING NPV	84,000.000	405,258	510,689
6397502 SHINHAN FINANCIAL GROUP KRW5000	77,900.000	2,535,209	3,491,420
6730936 SHINSEI BANK NPV	44,000.000	102,207	107,588
6804682 SHIONOGI & CO NPV	133,445.000	1,967,162	2,894,768
82481R106 SHIRE PLC	6,238.000	536,003	881,367
B2QKY05 SHIRE PLC ORD GBP0.05	40,730.000	1,282,192	1,923,932
2821191 SHOPPERS DRUG MART CORP COM NPV	1,500.000	86,999	82,151

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
6801575 SHOPRITE HOLDINGS ZAR0.01134	18,418.000	343,942	288,393
5727973 SIEMENS AG NPV (REGD)	2,662.000	281,528	364,206
82669G104 SIGNATURE BANK COMMON SHS	17,100.000	752,613	1,836,882
4808084 SIKA AG CH0.60	66.000	206,881	235,325
82705T102 SILICON IMAGE INC USD0.001	128,700.000	739,965	791,505
828730200 SIMMONS FIRST NATIONAL CORP USD5 A	11,300.000	372,684	419,795
828806109 SIMON PROPERTY GROUP INC USD0.0001	2,900.000	443,661	441,264
6811734 SINGAPORE AIRLINES NPV	5,000.000	41,735	41,224
6303866 SINGAPORE EXCHANGE NPV	5,310.000	17,478	30,533
6043214 SINGAPORE TECHNOLOGIES ENGINEERING NPV	53,305.000	169,634	167,185
B02PY22 SINGAPORE TELECOMMUNICATIONS NPV (BOARD L	355,237.000	915,549	1,025,018
6810429 SINO LAND CO ORD HKD1	38,000.000	60,145	51,949
82968B103 SIRIUS XM HOLDINGS INC COMMON STOCK USD	12,100.000	46,336	42,229
82966C103 SIRONA DENTAL SYSTEMS INC USD0.01	15,200.000	1,006,204	1,067,040
6286008 SIRTEX MEDICAL NPV	9,276.000	92,641	97,345
B2NR3Y6 SJM HOLDINGS LIMITED NPV	507,000.000	1,235,367	1,700,081

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
4813345 SKANDINAVISKA ENSKILDA BANKEN SER'A'NPV	65,307.000	553,708	862,273
B1Q3J35 SKF AB SER'B'NPV	62,771.000	1,636,206	1,648,782
6823193 SKY CITY ENTERTAINMENT GROUP NPV	181,506.000	581,797	557,219
B0662J4 SKY DEUTSCHLAND AG NPV	49,443.000	436,601	545,040
B0C5VF4 SKY NETWORK TELEVISION LIMITED NPV	142,100.000	736,446	683,020
B1TK234 SKY PERFECT JSAT HOLDINGS INC NPV	39,900.000	212,940	216,004
78442P106 SLM CORP COM STK USD0.20	240,200.000	4,635,021	6,312,456
78454L100 SM ENERGY CO	21,700.000	1,478,757	1,803,487
B3B20H2 SMA SOLAR TECHNOLOGY AG NPV (BR)	6,094.000	190,003	192,800
6763965 SMC CORP NPV	3,300.000	464,436	832,025
0922320 SMITH & NEPHEW ORD USD0.20	49,014.000	543,962	698,955
831756101 SMITH & WESSON HLDGS CORP USD0.001	141,500.000	1,546,391	1,908,835
0822011 SMITH(DS) ORD GBP0.10	612,819.000	2,125,146	3,369,738
832696405 SMUCKER(J.M.) CO NPV	4,900.000	423,497	507,738
7251470 SNAM SPA	431,068.000	1,907,823	2,415,164
5966516 SOCIETE GENERALE EUR1.25	78,907.000	3,063,180	4,590,576

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
6770620 SOFTBANK CORP NPV	62,710.000	2,124,004	5,489,101
6594143 SOJITZ CORP NPV	384,800.000	668,772	684,626
5972290 SONAE.COM SGPS S.A EUR1	87,044.000	219,754	308,132
6821506 SONY CORP NPV	31,442.000	674,495	546,245
842587107 SOUTHERN CO USD5	1,100.000	45,438	45,221
B5M7371 SOUTHERN CROSS MEDIA GROUP LTD NPV	147,783.000	232,709	223,442
844741108 SOUTHWEST AIRLINES CO USD1	60,100.000	965,068	1,132,284
B0LGG75 SPAREBANK 1 SMN COMMON STOCK NOK 20	35,738.000	300,913	323,989
B946ZZ6 SPIRAX-SARCO ENGINEERING PLC COMMON STOC 25.9615	4,312.000	139,318	213,538
848574109 SPIRIT AEROSYSTEMS HOLDINGS INC USD0.01	62,000.000	1,344,686	2,112,960
848577102 SPIRIT AIRLINES INC USD0.0001	1,500.000	49,112	68,115
84860W102 SPIRIT RLTY CAP INC NEW COM	148,800.000	1,436,119	1,462,704
784635104 SPX CORP USD10	38,300.000	2,673,235	3,815,063
852891100 STANCORP FINANCIAL GROUP NPV	12,800.000	697,959	848,000
0408284 STANDARD CHARTERED PLC COMMON STOCK GBP	74,601.000	1,719,248	1,680,388
B16KPT4 STANDARD LIFE PLC ORD GBP0.10	115,529.000	378,743	688,076

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
854502101 STANLEY BLACK & DECKER INC USD2.50	37,500.000	2,672,058	3,025,875
2854238 STANTEC INC COM NPV	12,396.000	586,439	768,377
855030102 STAPLES INC USD0.0006	59,900.000	801,240	951,811
855244109 STARBUCKS CORP NPV	21,600.000	1,500,838	1,693,224
85571B105 STARWOOD PROPERTY TRUST INC USD0.01	12,500.000	305,447	346,250
857477103 STATE STREET CORP USD1	71,200.000	3,092,539	5,225,368
B1Z6560 STELLA INTERNATIONAL HLDGS LTD HKD0.1	123,000.000	320,165	313,459
6850856 STOCKLAND TRUST GROUP NPV UNITS/ORD	14,551.000	58,680	46,995
B4PKZG3 STOLT-NIELSEN LTD USD1	11,729.000	311,929	322,860
861642106 STONE ENERGY CORP USD0.01	26,000.000	791,756	899,340
4852832 STOREBRAND ASA 'A'NOK5	57,283.000	351,594	357,851
863667101 STRYKER CORP USD0.10	9,400.000	503,718	706,316
864159108 STURM RUGER & CO INC USD1	25,200.000	1,383,267	1,841,868
B3B8D04 SUEZ ENVIRONNEMENT CO EUR4	714.000	9,219	12,815
4854719 SULZER AG CHF0.01	2,815.000	439,060	455,477
6858504 SUMITOMO BAKELITE CO NPV	49,000.000	169,822	176,224

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
6858560 SUMITOMO CHEMICAL CO NPV	232,000.000	703,863	909,414
6858708 SUMITOMO ELECTRIC INDUSTRIES NPV	107,300.000	1,175,934	1,790,630
6858731 SUMITOMO HEAVY INDUSTRIES NPV	81,372.000	350,596	374,711
6563024 SUMITOMO MITSUI FINANCIAL GROUP INC NPV	63,028.000	2,025,305	3,250,195
6431897 SUMITOMO MITSUI TR HLDGS INC NPV	242,217.000	1,115,740	1,276,706
6858902 SUMITOMO REALTY & DEVELOPMENT CO LTD COM JPY	2,287.000	47,251	113,801
6858991 SUMITOMO RUBBER INDUSTRIES NPV	5,000.000	68,723	71,072
6859927 SUN HUNG KAI PROPERTIES LTD COMMON STOCK	7,648.000	103,895	97,009
2566124 SUN LIFE FINANCIAL INC COM NPV	4,100.000	111,056	144,783
B3NB1P2 SUNCOR ENERGY INC(NEW) NPV	17,700.000	546,286	620,375
6585084 SUNCORP GROUP LTD NPV	8,375.000	76,642	98,154
8676EP108 SUNOPTA INC COM NPV	9,600.000	63,913	96,096
867892101 SUNSTONE HOTEL INVESTORS INC USD0.01	67,600.000	926,763	905,840
867914103 SUNTRUST BANKS INC USD1	18,700.000	1,342,283	688,347
B01C7R0 SUPER RETAIL GROUP LTD NPV	18,712.000	214,074	222,484
B5513G9 SURGUTNEFTEGAZ ADR EACH REPR 10 ORD	115,164.000	1,058,909	995,017

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
2810144 SURGUTNEFTEGAZ ADR EACH REPR 50 ORD	202.000	1,942	1,745
6865560 SUZUKEN CO NPV	6,800.000	220,609	220,294
6865504 SUZUKI MOTOR CORP NPV	25,400.000	594,580	683,423
78486Q101 SVB FINANCIAL GROUP USD0.001	8,400.000	622,287	880,824
B1VVGZ5 SVENSKA CELLULOSA AB SCA COMMON STOCK SE	82,709.000	1,953,352	2,549,806
5703661 SVENSKA HANDELSBANKEN SER'A'NPV	34,572.000	997,358	1,700,986
7184736 SWATCH GROUP CHF0.45(REGD)	4,786.000	354,883	540,298
7184725 SWATCH GROUP CHF2.25(BR)	539.000	212,414	357,273
5048566 SWEDISH MATCH AB NPV	18,502.000	611,952	595,454
B1CC9H0 SWEDISH ORPHAN BIOVITRUM AB	38,602.000	294,802	401,190
6867748 SWIRE PACIFIC 'A'HKD0.60	23,408.000	262,492	274,420
B67C2G0 SWIRE PROPERTIES LTD COMMON STOCK HKD 1	135.000	326	341
7437805 SWISS LIFE HOLDING AG CHF17(EXH OFFER)	5,672.000	617,306	1,181,148
B545MG5 SWISS RE AG CHF0.10	1,695.000	141,994	156,378
5533976 SWISSCOM AG CHF1(REGD)	5,082.000	2,167,094	2,690,857
B06JSP1 SYDBANK AS DKK10	15,733.000	395,330	418,454

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
B70DWB2 SYDNEY AIRPORT NPV (STAPLED SECURITY)	3,629.000	8,992	12,337
871503108 SYMANTEC CORP USD0.01	101,800.000	1,967,086	2,400,444
87151Q106 SYMETRA FINANCIAL CORP USD0.01	4,600.000	65,144	87,216
4356646 SYNGENTA AG CHF0.10	6,034.000	2,003,473	2,409,936
87161C105 SYNOVUS FINANCIAL CORP USD1	45,400.000	152,624	163,440
6883807 SYSMEX CORP NPV	21,300.000	823,729	1,258,484
6744294 T&D HOLDINGS INC NPV	56,100.000	660,799	784,082
6660204 TAIHEIYO CEMENT CORP NPV	1,071,625.000	2,474,584	4,119,086
6870100 TAISEI CORP NPV	52,000.000	137,335	236,487
6889106 TAIWAN SEMICONDUCTOR MANUFACTURING TWD10	752,000.000	2,518,762	2,661,969
B8P15C0 TAKAOKA TOKO HLDGS CO LTD NPV	6,800.000	122,552	126,807
6870401 TAKASHIMAYA CO NPV	23,000.000	269,825	229,114
B1FSLW4 TAKATA CORPORATION NPV	20,300.000	433,040	582,318
6870445 TAKEDA PHARMACEUTICAL CO NPV	130.000	5,958	5,968
B4YCDF5 TALKTALK TELECOM GROUP PLC COMMON STOCK	53,102.000	227,959	269,128
87612E106 TARGET CORP USD0.0833	12,100.000	607,057	765,567

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
876568502 TATA MOTORS ADR EACH REPR 1 ORD	74,300.000	2,117,888	2,288,440
0875413 TATE & LYLE ORD GBPO.25	14,294.000	185,908	191,526
B0CRCP7 TATTS GROUP LTD NPV	164,324.000	443,535	455,739
876664103 TAUBMAN CENTRES INC USD0.01	700.000	51,660	44,744
B1RMFT9 TAV HAVALIMANLARI HOLDING TRY1	62,881.000	304,168	452,181
87724P106 TAYLOR MORRISON HOME CORP USD0.00001 A	714.000	17,559	16,029
87236Y108 TD AMERITRADE HOLDING CORP COM STK USD0.	1,600.000	45,536	49,024
5698790 TDC A/S DKK1	45,507.000	396,817	442,117
H84989104 TE CONNECTIVITY LTD CHF0.97	36,400.000	1,088,671	2,006,004
87817A107 TEAM HEALTH HLDGS INC USD0.01	37,000.000	1,397,823	1,685,350
4874160 TECHNIP NPV	2,748.000	299,284	264,532
2879327 TECK RESOURCES LTD CLASS 'B' SUB-VTG COM N	10,100.000	284,204	262,838
6879851 TECO ELECTRIC & MACHINERY CO LTD TWD10	2,465,800.000	1,863,898	2,825,409
7634394 TELECOM ITALIA SPA COMMON STOCK EUR 0	721,015.000	675,620	716,330
87927Y102 TELECOM ITALIA SPA SPONS ADR (EACH REP 1 SHS) EURO.55	27,353.000	187,682	272,436
879369106 TELEFLEX INC USD1	11,700.000	919,743	1,098,162

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
5959378 TELEFONAKTIEBOLAGET LM ERICSSON COMMON S	185,170.000	2,460,770	2,263,234
B7VG6L8 TELEFONICA DEUTSCHLAND HLDG AG NPV	42,086.000	298,834	347,954
B87ZDH1 TELEVISION BROADCASTS HKD0.05	58.000	293	388
5997118 TELEVISION FRANCAISE(T.F.1) EURO.20	13,700.000	269,023	264,480
5978384 TELIASONERA AB NPV	12,614.000	82,909	105,172
6087289 TELSTRA CORP LTD NPV	86,465.000	318,897	406,119
880345103 TENNANT CO USD0.375	21,000.000	822,061	1,424,010
880349105 TENNECO INC USD0.01	21,900.000	877,288	1,238,883
6885074 TERUMO CORP NPV	10,700.000	478,728	516,141
881609101 TESORO CORP USD0.1666	12,000.000	357,963	702,000
88164L100 TESSERA TECHNOLOGIES INC USD0.01	7,500.000	142,906	147,825
881624209 TEVA PHARMACEUTICAL INDUSTRIES ADR EACH ORD	35,700.000	1,474,727	1,430,856
882508104 TEXAS INSTRUMENTS INC USD1	2,100.000	75,924	92,211
882681109 TEXAS ROADHOUSE COM STK CL'A' USD0.001	2,500.000	62,819	69,500
883203101 TEXTRON INC USD0.125	1,500.000	47,880	55,140
87240R107 TFS FINANCIAL CORPORATION USD0.01	8,500.000	102,280	102,978

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
4162791 THALES EUR3	7,108.000	393,340	458,381
88338T104 THERAVANCE INC USD1	5,900.000	226,429	210,335
883556102 THERMO FISHER SCIENTIFIC INC USD1	123,861.000	7,177,270	13,791,922
B1VYCH8 THOMAS COOK GROUP PLC ORD EURO.01	520,246.000	901,439	1,440,691
B4R2V25 TIM HORTONS INC. NPV	33,177.000	1,990,858	1,935,663
88706M103 TIM HORTONS INC. NPV	6,700.000	383,338	391,146
88732J207 TIME WARNER CABLE INC USD0.01	15,400.000	1,288,562	2,086,700
887317303 TIME WARNER INC USD0.01	150,380.000	9,055,475	10,484,494
887389104 TIMKEN CO/THE COMMON STOCK USD 0	12,300.000	413,403	677,361
6895200 TOHO CO(FILM) NPV	5,400.000	111,347	118,835
6894025 TOKAI RIKI CO NPV	19.000	331	378
6513126 TOKIO MARINE HOLDINGS INC	97,645.000	3,077,762	3,265,517
6895675 TOKYO ELECTRON NPV	4,200.000	202,881	230,170
6895448 TOKYO GAS CO NPV	46,342.000	218,753	228,392
6895426 TOKYO TATEMONO CO NPV	3,000.000	29,158	33,338
6896548 TOKYU CORP NPV	16,000.000	110,559	103,668

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
BDC6LT2 TOKYU FUDOSAN HOLDINGS CORP COMMON STOCK	7,000.000	30,240	65,934
6693749 TOLL HLDGS LTD NPV	13,462.000	73,075	68,409
2897103 TOROMONT INDUSTRIES LTD NPV	9,693.000	216,158	243,123
2897222 TORONTO-DOMINION BANK COM NPV	3,600.000	294,845	339,196
6894887 TOSHIBA TEC CORP NPV	66,000.000	410,119	457,771
B15C557 TOTAL SA COMMON STOCK EUR 2.5	7,928.000	441,710	486,463
6897466 TOTO NPV	11,000.000	159,201	174,464
891826109 TOWER INTL INC USD0.01	89,800.000	1,906,156	1,921,720
891894107 TOWERS WATSON & CO CLASS A USD0.01	800.000	62,192	102,088
6900104 TOYO INK SC HLDGS CO LTD NPV	38,000.000	185,809	187,641
6900267 TOYO SEIKAN GROUP HOLDINGS LTD	10,500.000	191,949	225,674
6900182 TOYO TIRE & RUBBER CO NPV	49,000.000	271,491	279,254
6900557 TOYODA GOSEI NPV	3,100.000	73,734	72,173
6900546 TOYOTA INDUSTRIES CORP NPV	24,800.000	802,418	1,119,604
892331307 TOYOTA MOTOR CORP ADR-EACH REP 2 ORD SHS LVLIII(SPOW)	3,147.000	407,944	383,682
6900643 TOYOTA MOTOR CORP NPV	69,054.000	3,500,089	4,217,941

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
6900580 TOYOTA TSUSHO CORP NPV	26,100.000	596,562	646,385
B76CYL7 TRADE ME GROUP LTD NPV	96,026.000	361,388	320,879
2357953 TRANSCONTINENTAL INC CL A SUB VTG	28,800.000	373,891	396,288
B2RM477 TRANSFORCE INC NPV	8,988.000	209,383	213,682
6200882 TRANSURBAN GROUP NPV (POST RECON)	424,599.000	2,297,741	2,598,294
89417E109 TRAVELERS COS INC/THE	24,500.000	1,395,457	2,218,230
0773960 TRAVIS PERKINS ORD GBP0.10	12,474.000	345,512	386,756
6125286 TREND MICRO INC NPV	33,700.000	1,067,073	1,179,925
89531P105 TREX COMPANY USD0.01	12,600.000	600,099	1,002,078
2869964 TRICAN WELL SERVICE COM NPV	216,355.000	2,836,433	2,643,094
B2QFWR3 TRINIDAD DRILLING LTD (NEW) COM NPV	16,711.000	155,744	154,921
896945201 TRIPADVISOR INC USD0.001	200.000	13,231	16,566
B0LL2W7 TRYG A/S	1,131.000	103,077	109,568
6906704 TSUBAKIMOTO CHAIN CO NPV	60,000.000	411,984	457,828
B1Z7RQ7 TUI TRAVEL PLC ORD GBP0.10	82,413.000	246,618	563,867
0150080 TULLOW OIL PLC ORD GBP0.10	91,573.000	1,815,856	1,296,760

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
B2RCGV5 TURK TELEKOMUNIKASYON AS TRY1	88,698.000	388,851	246,051
900111204 TURKCELL ILETISIM HIZMET ADS BACH REPR 2	39,693.000	579,333	529,902
B1WTMP0 TURKIYE HALK BANKASI A.S NPV	84,495.000	688,049	477,828
B03MYS8 TURKIYE IS BANKASI SER C TRY1	227,968.000	731,071	493,391
901109108 TUTOR PERINI CORP COM STK USD1	31,600.000	571,063	831,080
873111L104 TW TELECOM INC USD0.01 A	7,400.000	215,732	225,478
H89128104 TYCO INTERNATIONAL LTD USD0.80	128,800.000	3,953,277	5,285,952
902252105 TYLER TECHNOLOGIES INC USD0.01	28,800.000	1,334,165	2,941,344
902494103 TYSON FOODS INC(DEL) USD0.10 A	72,300.000	1,280,511	2,419,158
B18YFJ4 UBS AG CHF0.10	63,191.000	1,009,594	1,202,217
90384S303 ULTA SALON COM STK USD0	1,200.000	129,995	115,824
90385D107 ULTIMATE SOFTWARE GROUP INC/THE COMMON S 0.01	14,700.000	395,563	2,252,334
6911485 UNI.CHARM CORP NPV	12,400.000	775,312	707,864
7076242 UNIBAIL-RODAMCO SE REIT EUR 5	979.000	253,690	251,254
B1GDH86 UNIBET GROUP PLC SDR GBP 0.005	8,022.000	308,652	387,823
B5M1SM3 UNICREDIT SPA EUR0.50	498,539.000	2,628,633	3,695,855

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
B12T3J1 UNILEVER NV CVA EURO.16	45,638.000	1,827,487	1,841,013
B10RZP7 UNILEVER ORD GBP0.031111	107,903.000	3,544,436	4,435,690
907818108 UNION PACIFIC CORP USD2.50	1,200.000	198,189	201,600
7622225 UNIONE DI BANCHE ITALIANE SCPA EUR2.5	43,111.000	241,738	293,222
909218109 UNIT CORP USD0.20	17,200.000	866,063	887,864
90984P303 UNITED COMMUNITY BANKS (GEORGIA) USD1	99,800.000	1,681,212	1,771,450
910047109 UNITED CONTINENTAL HLDGS INC USD0.01	24,700.000	547,649	934,401
910340108 UNITED FIRE GROUP INC	12,600.000	371,183	361,116
4354134 UNITED INTERNET AG NPV	9,425.000	349,862	401,564
911163103 UNITED NATURAL FOODS INC USD0.01	21,600.000	1,158,529	1,628,424
911268209 UNITED ONLINE INC COMMON STOCK USD	14,614.000	168,609	201,089
6916781 UNITED OVERSEAS BANK NPV	7,380.000	96,016	124,150
911312106 UNITED PARCEL SERVICE INC USD0.01 B	94,794.000	6,640,641	9,960,954
913017109 UNITED TECHNOLOGIES CORP USD1	93,676.000	7,749,394	10,660,329
91307C102 UNITED THERAPEUTICS CORP USD0.01	28,700.000	1,512,913	3,245,396
91324P102 UNITEDHEALTH GROUP INC USD0.01	90,700.000	4,361,733	6,829,710

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
913456109 UNIVERSAL CORP NPV	10,400.000	406,061	567,840
913903100 UNIVERSAL HEALTH SERVICES INC CLASS'B'CO	13,400.000	1,076,563	1,088,884
91529Y106 UNUM GROUP COM	107,100.000	2,572,719	3,757,068
6916844 UOL GROUP NPV	3,119.000	6,911	15,291
903236107 URS CORP USD0.01	33,000.000	1,228,457	1,748,670
902973304 US BANCORP DELAWARE USD0.01	43,100.000	937,387	1,741,240
91732J102 US ECOLOGY INC USD0.01	31,200.000	1,096,171	1,160,328
90346E103 US SILICA HLDGS INC USD0.01	54,100.000	1,209,580	1,845,351
90333E207 USEC INC USD0.1	10,700.000	102,142	70,834
B1FRPV8 USG PEOPLE NV EUR0.5	46,425.000	372,757	619,754
6918981 USHIO INC NPV	10,000.000	106,887	132,820
6171494 USS NPV	80.000	490	1,099
91851C201 VAALCO ENERGY USD0.10	297,600.000	1,977,473	2,050,464
B3XSX46 VALEANT PHARMACEUTICALS INTERNATIONAL IN	2,100.000	107,821	246,308
91911K102 VALEANT PHARMACEUTICALS INTERNATIONAL IN	17,400.000	1,877,577	2,042,760
4937579 VALEO EUR3	28,990.000	2,502,999	3,212,919

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
91913Y100 VALERO ENERGY CORP(NEW) USD0.01	30,400.000	1,529,054	1,532,160
G9319H102 VALIDUS HOLDING LTD USD0.175	19,400.000	717,343	781,626
B197DR6 VALLOUREC(USIN A TUB DE LOR ESCAUT) EUR2	69,948.000	3,773,416	3,816,840
920355104 VALSPAR CORP USD0.50	35,700.000	2,116,675	2,545,053
92231M109 VASCULAR SOLUTIONS INC USD0.01	59,100.000	919,655	1,368,165
918194101 VCA ANTECH INC USD0.01	13,600.000	381,381	426,496
92240G101 VECTREN CORP COM NPV	59,100.000	2,091,986	2,098,050
92276F100 VENTAS INC USD0.25	2,700.000	162,126	154,656
92343E102 VERISIGN USD0.001	29,700.000	1,398,546	1,775,466
92345Y106 VERISK ANALYTICS INC NPV	20,900.000	869,086	1,373,548
92343V104 VERIZON COMMUNICATIONS INC USD0.10	46,400.000	1,911,633	2,280,096
B607XS1 VERMILION ENERGY INC NPV	2,100.000	110,687	123,233
92532F100 VERTEX PHARMACEUTICAL USD0.01	22,200.000	1,459,561	1,649,460
5964651 VESTAS WIND SYSTEMS DKK1	27,119.000	775,560	802,435
92553P201 VIACOM INC NEW CLASS 'B' NON-VTG COM USD0	22,900.000	1,194,436	2,000,086
B0BKSS2 VIENNA INSURANCE GROUP NPV	2,788.000	131,794	139,166

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
92719W108 VINCE HOLDING CORP COMMON STOCK USD 0.00	20,800.000	529,146	637,936
92826C839 VISA INC USD0.0001 'A'	51,496.000	5,056,769	11,467,129
92839U206 VISTEON CORP USD0.01 WI	12,800.000	1,006,015	1,048,192
928551100 VIVUS INC NPV	10,000.000	134,863	90,800
92858J108 VOCUS INC USD0.01	12,500.000	120,637	142,375
B16GWD5 VODAFONE GROUP ORD USD0.11428571	1,415,443.000	4,904,758	5,556,056
92857W209 VODAFONE GROUP SPON ADR REP 10 ORD SHS	99,164.000	3,233,744	3,898,137
7123104 VONTOBEL HLDGS AG CHF1(REGD)	16,475.000	623,032	684,490
929042109 VORNADO REALTY TRUST USD0.04	1,100.000	94,064	97,669
92927K102 WABCO HOLDINGS INC USD0.01	3,200.000	207,479	298,912
B11Y568 WACKER CHEMIE AG NPV	9,067.000	776,399	1,004,257
930059100 WADDELL & REED FINANCIAL INC USD0.01 A	29,800.000	1,257,318	1,940,576
930427109 WAGEWORKS INC USD0.001	27,400.000	1,119,948	1,628,656
931142103 WAL-MART STORES INC USD0.10	97,400.000	6,569,158	7,664,406
931422109 WALGREEN CO USD0.078125	55,400.000	2,230,432	3,182,176
254687106 WALT DISNEY(HLDG)CO DISNEY USD0.01	179,295.000	6,382,419	13,698,138

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
941848103 WATERS CORP USD0.01	63,065.000	4,925,776	6,306,500
H27013103 WEATHERFORD INTERNATIONAL LTD CHF1.16	700.000	11,871	10,843
94973V107 WELLPOINT INC COM STK USD0.01	30,500.000	2,150,359	2,817,895
949746101 WELLS FARGO & CO COM STK USD1 2/3	230,800.000	8,787,015	10,478,320
7390113 WENDEL INVESTISSEMENT EUR4	2,364.000	254,050	345,129
4948623 WERELDHAVE NV EUR10	2,439.000	191,010	192,138
6948836 WESFARMERS LTD COMMON STOCK AUD 0	6,415.440	222,896	252,771
6957995 WEST JAPAN RAILWAY CO NPV	5,000.000	204,550	216,926
958102105 WESTERN DIGITAL CORP USD0.01	30,100.000	1,089,057	2,525,390
B01BTX7 WESTFIELD GROUP REIT AUD 0	13,108.000	130,916	118,326
B624885 WESTFIELD RETAIL TRUST UNITS NPV	21,469.000	59,668	57,046
960413102 WESTLAKE CHEMICAL CORP USD0.01	5,600.000	649,808	683,592
6076146 WESTPAC BANKING CORP NPV	10,719.000	235,285	310,516
962166104 WEYERHAEUSER CO USD1.25	4,900.000	105,586	154,693
6435576 WHARF (HLDGS) HKD1	139,549.000	941,525	1,067,259
6981488 WHBELOCK & CO HKD0.50	108,175.000	568,186	497,364

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
963320106 WHIRLPOOL CORP USD1	7,300.000	623,859	1,145,078
B1KJJ40 WHITBREAD ORD GBP0.76797385	36,053.000	1,008,730	2,239,826
5699373 WIENERBERGER AG NPV	15,884.000	253,839	252,252
3169889 WILLIAM HILL PLC ORD GBP0.10	50,339.000	319,344	335,080
B17KC69 WILMAR INTERNATIONAL LTD NPV	17,000.000	42,735	46,048
97186T108 WILSHIRE STATE BAN COM NPV	130,600.000	752,334	1,427,458
B012VF6 WINCOR NIXDORF NPV	8,773.000	608,495	608,911
97650W108 WINTRUST FINANCIAL CORP NPV	45,100.000	1,751,987	2,080,012
BFNWV48 WOLSELEY PLC COMMON STOCK GBP 10.803	24,588.790	995,575	1,394,838
B5N0P84 WOOD GROUP (JOHN) ORD GBP0.0428571	34,378.000	419,152	390,599
6979728 WOODSIDE PETROLEUM NPV	5,620.000	205,840	195,587
6981239 WOOLWORTHS LIMITED NPV	11,603.000	354,443	351,384
981419104 WORLD ACCEPTANCE CORP NPV	20,800.000	1,879,217	1,820,624
92937A102 WPP PLC DR EACH REPR 5 SHS	2,824.000	214,420	324,365
98212B103 WPX ENERGY INC USD1	5,800.000	98,981	118,204
929328102 WSFS FINANCIAL CORP USD0.01	6,100.000	373,264	472,933

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
929352102 WUXI PHARMATECH(CAYMAN)INC ADS EACH REPR	59,577.000	1,687,981	2,286,565
98310W108 WYNDHAM WORLDWIDE USD0.01	26,100.000	1,641,719	1,923,309
B4JSTL6 WYNN MACAU LTD HKD0.001	114,000.000	335,397	516,795
984121103 XEROX CORP USD1	134,500.000	1,657,279	1,636,865
98419Q101 XOOM CORP USD0.0001	40,200.000	1,284,814	1,100,274
984332106 YAHOO INC COMMON STOCK USD 0.001	37,600.000	761,314	1,520,544
6084848 YAHOO JAPAN CORPORATION NPV	290,100.000	1,372,623	1,614,657
6985026 YAMADA DENKI CO NPV	70,140.000	319,254	229,562
6642387 YAMAHA CORP NPV	15,400.000	150,919	244,542
6985264 YAMAHA MOTOR CO NPV	22,200.000	249,957	333,090
6985565 YAMATO HOLDINGS CO NPV	18.000	277	364
N97284108 YANDEX NV USD0.01 A	26,400.000	925,923	1,139,160
B1VT035 YANGZIJANG SHIPBUILDING HOLDINGS LTD CO SGD 0	76,365.000	67,985	71,672
B03MZJ6 YAPI VE KREDI BANKASI A.S. TRY1.000	3,336.000	8,357	5,776
6986041 YASKAWA ELECTRIC CORP NPV	13,000.000	180,086	205,690
6586537 YUE YUEN INDUSTRIAL HLDGS HKD0.25	660,207.000	2,248,475	2,205,302

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
98887C204 ZALICUS INC COMMON STOCK USD 0.001	9,400.000	10,772	10,434
989207105 ZEBRA TECHNOLOGIES USD0.01 A	11,500.000	451,451	621,920
B7QNZW8 ZIGGO NV EUR1	25,387.000	901,278	1,161,403
98956P102 ZIMMER HOLDINGS INC USD0.01	7,900.000	405,695	736,201
7294334 ZODIAC AEROSPACE NPV	5,260.000	776,389	933,182
98978V103 ZOETIS INC USD0.01	34,000.000	849,816	1,111,460
98978L105 ZOGENIX INC USD0.001	14,700.000	46,422	50,568
B0B9GS5 ZON OPTIMUS SGPS SA COMMON STOCK EUR 0.0	96,671.000	558,547	719,322
98986T108 ZYNGA INC USD0.00000625	135,900.000	560,796	516,420
B1YW440 3I GROUP ORD GBP0.738636	102,302.000	431,130	652,505
88579Y101 3M CO USD0.01	62,265.000	4,936,359	8,732,666
B0L4LM9 888 HOLDINGS PLC COMMON STOCK GBP 0.5	106,401.000	268,081	303,991
TOTAL COMMON		1,572,735,827	2,000,572,558
VALUE OF INTEREST IN REGISTERED INVESTMENT COMPANIES			
464287465 ISHARES MSCI KAFE ETF ETP USD	17,165.000	1,024,587	1,151,085
481992JQ9 JPM PRIME MM FUND-CAPITAL SHS	MONTHLY VARIABLE 12/31/2049 133,042,440.800	133,042,441	133,042,441

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
72201P878 PIMCO FDS LONG DUR CP BD	22,068,061.210	244,467,412	245,617,521
72201P613 PIMCO FDS STRM FLT NAVII	1,555,422.310	15,569,851	15,569,777
78462F103 SPDR S&P 500 ETF TRUST ETP USD	5,100.000	928,916	941,817
TOTAL VALUE OF INTEREST IN REGISTERED INVESTMENT COMPANIES		395,033,207	396,322,641
GENERAL INVESTMENTS - OTHER =====			
STATE AND MUNICIPAL SECURITIES -----			
02765UDV3 AMERICAN MUNICIPAL POWER OHIO INC 7.499%	SEMI-ANN. 7.499% 02/15/2050 360,000.000	363,800	439,589
02765UEJ9 AMERICAN MUNICIPAL POWER OHIO INC 7.834%	SEMI-ANN. 7.834% 02/15/2041 200,000.000	222,629	253,572
02765UEK6 AMERICAN MUNICIPAL POWER OHIO INC 8.084%	SEMI-ANN. 8.084% 02/15/2050 100,000.000	114,040	131,910
13063BFS6 CALIFORNIA ST FOR PREVIOUS ISSUES SEE 13	SEMI-ANN. 6.650% 03/01/2022 1,600,000.000	1,724,976	1,874,544
13063A5E0 CALIFORNIA ST TAXABLE-VAR PURP 7.50% 01/	SEMI-ANN. 7.500% 04/01/2034 5,685,000.000	6,146,609	7,253,321
13063A7D0 CALIFORNIA STATE 7.3% BDS 01/OCT/2039 US	SEMI-ANN. 7.300% 10/01/2039 450,000.000	487,596	565,695
13063A5G5 CALIFORNIA STATE 7.55% BDS 01/APR/2039 U	SEMI-ANN. 7.550% 04/01/2039 5,025,000.000	5,072,065	6,499,687
13063BFR8 CALIFORNIA STATE 7.625% MUNI BDS 01/MAR/	SEMI-ANN. 7.625% 03/01/2040 1,880,000.000	2,320,054	2,458,796
16772PAQ9 CHICAGO ILL TRANSIT AUTHORITY 6.2% BDS 0	SEMI-ANN. 6.200% 12/01/2040 725,000.000	844,944	754,747
167725AC4 CHICAGO ILL TRANSIT AUTHORITY 6.899% BDS	SEMI-ANN. 6.899% 12/01/2040 4,975,000.000	5,632,171	5,538,966

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
452151LF8 ILLINOIS ST GO PENSION FUND SER OF JUNE	SEMI-ANN. 5.100% 06/01/2033 1,880,000.000	1,712,880	1,746,407
544646XZ0 LOS ANGELES CALIF UNI SCH DIST TAXABLE-B	SEMI-ANN. 5.750% 07/01/2034 6,455,000.000	6,456,734	7,146,137
544646ZR6 LOS ANGELES CALIFORNIA UNI SCH DIST 6.75	SEMI-ANN. 6.758% 07/01/2034 3,470,000.000	3,928,883	4,265,116
59259YGF0 METROPOLITAN TRANSN AUTH N Y REV 6.814%	SEMI-ANN. 6.814% 11/15/2040 2,500,000.000	2,572,327	2,967,800
646139X83 NEW JERSEY STATE TURNPIKE AUTHORITY 7.10	SEMI-ANN. 7.102% 01/01/2041 7,225,000.000	7,796,079	9,200,604
646139W35 NEW JERSEY STATE TURNPIKE AUTHORITY 7.41	SEMI-ANN. 7.414% 01/01/2040 245,000.000	326,685	322,579
64972FT63 NEW YORK CITY MUN WATER FIN AUTH 5.44% B	SEMI-ANN. 5.440% 06/15/2043 3,900,000.000	3,888,515	4,203,303
64972FT30 NEW YORK CITY MUN WATER FIN AUTH 5.724%	SEMI-ANN. 5.724% 06/15/2042 400,000.000	438,564	445,716
64971M4P4 NEW YORK CITY TRANSITIONAL FIN AUTH 5.50	SEMI-ANN. 5.508% 08/01/2037 450,000.000	464,459	498,344
64972F3C8 NEW YORK N Y CITY MUN WTR FIN AUTH WTR &	SEMI-ANN. 5.000% 06/15/2043 700,000.000	678,174	713,055
64971M5L2 NEW YORK NY CITY TRANSITIONAL FIN A 5.57	SEMI-ANN. 5.572% 11/01/2038 5,100,000.000	5,044,394	5,602,452
6499022E2 NEW YORK ST DORM AUTH ST PERS INCOM 5.28	SEMI-ANN. 5.289% 03/15/2033 775,000.000	876,138	826,297
649902T29 NEW YORK ST DORM AUTH ST PERS INCOM 5.5%	SEMI-ANN. 5.500% 03/15/2030 235,000.000	281,824	253,201
649902T37 NEW YORK ST DORM AUTH ST PERS INCOM 5.6%	SEMI-ANN. 5.600% 03/15/2040 125,000.000	121,705	137,263
677632PA3 OHIO STATE UNIVERSITY GENERAL RCPTS 4.8%	SEMI-ANN. 4.800% 06/01/2111 130,000.000	128,617	112,486
73358WJA3 PORT AUTHORITY NEW YORK&NEW JERSEY 4.458	SEMI-ANN. 4.458% 10/01/2062 5,550,000.000	5,415,630	4,727,934

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
73358WCW2 PORT AUTHORITY NEW YORK&NEW JERSEY 5.647	SEMI-ANN. 5.647% 11/01/2040 300,000.000	300,000	322,938
79741TAR5 SAN DIEGO CNTY CALIF WTR AUTH FING 6.138	SEMI-ANN. 6.138% 05/01/2049 1,775,000.000	1,775,008	2,041,232
88283LHU3 TEXAS TRANSN COMMN ST HWY FD REV FIRST T	SEMI-ANN. 5.178% 04/01/2030 620,000.000	769,870	662,606
91412F7Y7 UNIVERSITY CALIFORNIA REVENUES 5.77% BDS	SEMI-ANN. 5.770% 05/15/2043 3,775,000.000	3,861,729	4,160,088
TOTAL STATE AND MUNICIPAL SECURITIES		69,767,097	76,126,384
FOREIGN GOVERNMENT AND AGENCY SECURITIES -----			
46513EFF4 AID-ISRAEL	SEMI-ANN. 5.500% 09/18/2023 7,500,000.000	8,547,750	8,659,050
46513EGV8 AID-ISRAEL 5.5% BDS 04/DEC/2023 USD1000	SEMI-ANN. 5.500% 12/04/2023 1,200,000.000	1,394,436	1,382,700
B8C24C9 CANADA HOUSING TRUST 2.4% BDS 15/DEC/202	SEMI-ANN. 2.400% 12/15/2022 200,000.000	197,717	178,155
10852AB CANADA HSG TR NO 1 1MTG -45 2.65% 15/MAR	SEMI-ANN. 2.650% 03/15/2022 1,600,000.000	1,608,123	1,472,120
219868BP0 CORPORACION ANDINA DE FOMENTO 3.75% NTS	SEMI-ANN. 3.750% 01/15/2016 77,000.000	77,661	80,057
105756BV1 FEDERATIVE REPUBLIC OF BRAZIL CALLABLE B	SEMI-ANN. 4.250% 01/07/2025 295,000.000	293,587	278,480
448814FH1 HYDRO-QUEBEC DEB-MBIA 8.25% 15/JAN/2027	SEMI-ANN. 8.250% 01/15/2027 128,000.000	165,492	159,997
465139ET6 ISRAEL (STATE OF) 0% GTD NTS 15/FEB/2023	SEMI-ANN. 0.000% 02/15/2023 690,000.000	547,163	498,311
465139JG9 ISRAEL (STATE OF) 0% GTD NTS 15/MAY/2024	SEMI-ANN. 0.000% 05/15/2024 380,000.000	286,448	255,922
465139PS6 ISRAEL (STATE OF) 0% STRIP 15/MAY/2025 US	SEMI-ANN. 0.000% 05/15/2025 610,000.000	444,117	388,698

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
6832348H4 ONTARIO (PROVINCE OF) 2.95% 05/FEB/2015	SEMI-ANN. 2.950% 02/05/2015 250,000.000	249,713	256,965
71654QAZ5 PETROLEOS MEXICANOS NOTES FIXED 6.5% 02/	SEMI-ANN. 6.500% 06/02/2041 65,000.000	64,968	67,570
B3KMGX1 QUEBEC PROVINCE 5.75% DUE 01/DEC/2036	SEMI-ANN. 5.750% 12/01/2036 3,300,000.000	4,314,699	3,784,238
748148QR7 QUEBEC 7.5% BDS 15/SEP/2029 USD1000	SEMI-ANN. 7.500% 09/15/2029 715,000.000	821,249	945,452
195325BQ7 REPUBLIC OF COLOMBIA CALLABLE BOND FIXED	SEMI-ANN. 4.000% 02/26/2024 220,000.000	215,820	212,080
91086QBC1 UNITED MEXICAN STATES CALLABLE BOND FIKE	SEMI-ANN. 4.000% 10/02/2023 536,000.000	533,550	530,640
91086QBB3 UNITED MEXICAN STATES MEDIUM TERM NOTE F	SEMI-ANN. 4.750% 03/08/2044 500,000.000	456,126	450,625
TOTAL FOREIGN GOVERNMENT AND AGENCY SECURITIES		20,218,618	19,601,061

FOREIGN CURRENCY CONTRACTS (WITH GAINS)

CCTCAD	CURRENCY CONTRACT - CAD	VALUE DATE: 01/02/2014	0	855
CCTCAD	CURRENCY CONTRACT - CAD	VALUE DATE: 01/03/2014	0	162
CCTCAD	CURRENCY CONTRACT - CAD	VALUE DATE: 01/06/2014	0	9
CCTCAD	CURRENCY CONTRACT - CAD	VALUE DATE: 03/19/2014	0	4,836
CCTCHF	CURRENCY CONTRACT - CHF	VALUE DATE: 03/19/2014	0	80,342
CCTDKK	CURRENCY CONTRACT - DKK	VALUE DATE: 03/19/2014	0	1,773
CCTEUR	CURRENCY CONTRACT - EUR	VALUE DATE: 01/02/2014	0	1,467

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
CCTEUR	CURRENCY CONTRACT - EUR	VALUE DATE: 01/06/2014	0	524
CCTEUR	CURRENCY CONTRACT - EUR	VALUE DATE: 01/07/2014	0	112
CCTEUR	CURRENCY CONTRACT - EUR	VALUE DATE: 03/19/2014	0	153,454
CCTGBP	CURRENCY CONTRACT - GBP	VALUE DATE: 01/02/2014	0	5,575
CCTGBP	CURRENCY CONTRACT - GBP	VALUE DATE: 03/19/2014	0	63,464
CCTILS	CURRENCY CONTRACT - ILS	VALUE DATE: 03/19/2014	0	4,296
CCTNOK	CURRENCY CONTRACT - NOK	VALUE DATE: 03/19/2014	0	84,612
CCTNZD	CURRENCY CONTRACT - NZD	VALUE DATE: 03/19/2014	0	17,267
CCTSEK	CURRENCY CONTRACT - SEK	VALUE DATE: 01/02/2014	0	1,079
CCTSEK	CURRENCY CONTRACT - SEK	VALUE DATE: 01/03/2014	0	17,854
CCTSEK	CURRENCY CONTRACT - SEK	VALUE DATE: 03/19/2014	0	31
CCTUSD	CURRENCY CONTRACT - USD	VALUE DATE: 01/02/2014	0	199
CCTUSD	CURRENCY CONTRACT - USD	VALUE DATE: 01/03/2014	0	1,091
CCTUSD	CURRENCY CONTRACT - USD	VALUE DATE: 01/06/2014	0	2
CCTUSD	CURRENCY CONTRACT - USD	VALUE DATE: 01/08/2014	0	109
CCTUSD	CURRENCY CONTRACT - USD	VALUE DATE: 01/21/2014	0	76,641

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
CCTUSD CURRENCY CONTRACT - USD	VALUE DATE: 03/19/2014	0	214,050
TOTAL FOREIGN CURRENCY CONTRACTS (WITH GAINS)		0	729,805
OTHER SECURITIES -----			
3133XDDQ1 FEDERAL HOME LOAN BANKS 5.065% 20/OCT/20	MONTHLY 5.065% 10/20/2015 295,191.500	318,161	313,102
000044AN INTEREST RATE SWAP - IRS	1.5 /LIBOR 0.0000 USD 04/Jan/2018 .010	0	0
000072AN INTEREST RATE SWAP - IRS	2.65 /LIBOR 0.0000 USD 31/Jul/2023 .010	0	0
000073AN INTEREST RATE SWAP - IRS	1.45 /LIBOR 0.0000 USD 05/Sep/2018 .010	0	0
000074AN INTEREST RATE SWAP - IRS	1.45 /LIBOR 0.0000 USD 05/Sep/2018 .010	0	0
000076AN INTEREST RATE SWAP - IRS	1.4 /LIBOR 0.0000 USD 05/Sep/2018 .010	0	0
TOTAL OTHER SECURITIES		318,161	313,102
TOTAL GENERAL INVESTMENTS - OTHER		90,303,876	96,770,352
		=====	=====
TOTAL GENERAL INVESTMENTS		3,322,368,701	3,776,460,031
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Retirement for Employees of Aetna Inc.
Separate Account 151 Invested Assets
December 31, 2013
EIN 23-2229683/Plan #003

Attachment 3

<u>SecurityID</u>	<u>Security Type</u>	<u>Security</u>	<u>Par/Shares</u>	<u>Cost</u>	<u>Current Market Value</u>
38378CCP0	Bond LT Gov't	GNMA SERIES 2011-169 CLASS BC 7% (effective rate	69,584	80,425	79,130
38378CCQ8	Bond LT Gov't	GNMA SERIES 2011-169 CLASS BD 6.5% (effective rate	113,697	129,079	128,165
38374UNM9	Bond LT Gov't	GNMA SERIES 2009-29 CLASS PB 4.75% (effective rate	502,000	533,691	523,438
38376GVM9	Bond LT Gov't	GNMA SERIES 2010-123 CLASS IA 1.4% (effective rate	1,634,974	214,589	132,745
362159BH7	Bond LT Gov't	GNMA POOL NO 157640 9.5% (effective rate 8.375%),	496	502	499
36216X3U3	Bond LT Gov't	GNMA POOL NO 178211 9.5% (effective rate 8.681%),	514	519	516
36217HU37	Bond LT Gov't	GNMA POOL NO 194202 9% (effective rate 8.086%),	658	665	674
36217KGE2	Bond LT Gov't	GNMA POOL NO 195597 9% (effective rate 8.391%),	611	615	622
36218DEH2	Bond LT Gov't	GNMA POOL NO 218936 9.5% (effective rate 8.422%),	2,209	2,247	2,220
362202WC3	Bond LT Gov't	GNMA POOL NO 295043 9.5% (effective rate 8.551%),	3,005	3,095	3,111
36207YUK4	Bond LT Gov't	GNMA POOL NO 446186 8.5% (effective rate 8.147%),	3,034	3,104	3,120
3620A9TT8	Bond LT Gov't	GNMA POOL NO 723362 4.5% (effective rate 2.788%),	166,451	176,790	179,477
3620ADSF0	Bond LT Gov't	GNMA POOL NO 726918 4.5% (effective rate 3.091%),	159,995	169,889	172,536
36225AAS9	Bond LT Gov't	GNMA POOL NO 780017 9.5% (effective rate 6.08%),	322	345	342
36225AE63	Bond LT Gov't	GNMA POOL NO 780157 9.5% (effective rate 7.796%),	2,443	2,570	2,683
36225ATF7	Bond LT Gov't	GNMA POOL NO 780550 9.5% (effective rate 8.108%),	2,658	2,774	2,915
21H030617	Bond LT Gov't	GNMA 2 POOL NO TBA 3% (effective rate 3.243%),	2,659,000	2,580,061	2,569,051
36202FMA1	Bond LT Gov't	GNMA II POOL NO 004853 4% (effective rate 3.331%),	734,216	752,267	764,754
36202FVH6	Bond LT Gov't	GNMA II POOL NO 005116 5% (effective rate 0.837%),	87,635	97,309	95,724
36202FV94	Bond LT Gov't	GNMA II POOL NO 005140 4.5% (effective rate 1.936%),	807,176	870,818	866,325
36202FXC5	Bond LT Gov't	GNMA II POOL NO 005175 4.5% (effective rate 1.989%),	117,443	126,517	125,762
3620AVLR1	Bond LT Gov't	GNMA POOL NO 741136 5% (effective rate 2.195%),	162,283	174,407	177,167
3620AVLS9	Bond LT Gov't	GNMA POOL NO 741137 5% (effective rate 2.926%),	345,051	371,276	375,833
3620AXAN8	Bond LT Gov't	GNMA POOL NO 742613 5.288% Due 10/20/2060 Mo-1	253,896	280,752	283,207
36230K4V0	Bond LT Gov't	GNMA POOL NO 751736 5.14% Due 10/20/2060 Mo-1	512,990	568,568	566,420
3133ED3K6	Bond LT Gov't	FEDERAL FARM CREDIT BANK 1 7/8% Due 10/2/2018	1,552,000	1,555,166	1,539,899
3133ECTY0	Bond LT Gov't	FEDERAL FARM CREDIT BANK 4% Due 7/2/2025 JJ2 4%	343,000	343,000	341,902
3137EADL0	Bond LT Gov't	FHLMC 1% Due 9/29/2017 MS29 1% (effective rate	4,514,000	4,529,850	4,461,128
3134G46D5	Bond LT Gov't	FHLMC 1.2% Due 6/12/2018 JD12 1.2% (effective rate	2,200,000	2,156,655	2,160,378
3134G3ZG8	Bond LT Gov't	FHLMC 2.3% Due 7/26/2023 JJ26 2.3% (effective rate	2,191,000	2,183,235	1,989,577
912828A67	Bond LT Gov't	US TREASURY NOTE/BOND 0 1/4% Due 12/31/2015	10,641,000	10,614,431	10,612,738
912828A59	Bond LT Gov't	US TREASURY NOTE/BOND 0 5/8% Due 12/15/2016	42,658,000	42,629,448	42,484,723
912828A75	Bond LT Gov't	US TREASURY NOTE/BOND 1 1/2% Due 12/31/2018	46,540,000	46,075,069	46,016,425
912828WE6	Bond LT Gov't	US TREASURY NOTE/BOND 2 3/4% Due 11/15/2023	3,799,000	3,776,892	3,716,490
912828A83	Bond LT Gov't	US TREASURY NOTE/BOND 2 3/8% Due 12/31/2020	10,352,000	10,346,376	10,311,565
912810RC4	Bond LT Gov't	US TREASURY NOTE/BOND 3 5/8% Due 8/15/2043 FA15	12,708,000	12,203,088	12,001,118
31293AXM5	Bond LT Other	FHLMC GOLD POOL NO C15184 6% (effective rate	1,255	1,245	1,386
3128GAGA8	Bond LT Other	FHLMC GOLD POOL NO E75593 6% (effective rate	13	13	13
3128GBZH0	Bond LT Other	FHLMC GOLD POOL NO E77044 6% (effective rate	446	445	447
31371HNNK0	Bond LT Other	FNMA POOL NO 252494 6% (effective rate 7.978%),	106	105	106
31382QNE1	Bond LT Other	FNMA POOL NO 489189 6% (effective rate 6.926%),	2,581	2,564	2,594
31383DD75	Bond LT Other	FNMA POOL NO 499726 6% (effective rate 6.535%),	186	185	186
31383JX21	Bond LT Other	FNMA POOL NO 504797 6% (effective rate 6.58%),	144	143	144
31383P2Q8	Bond LT Other	FNMA POOL NO 509383 6% (effective rate 8.052%),	390	386	391
743263AM7	Bond LT Other	PROGRESS ENERGY INC 6.05% Due 3/15/2014 MS15	178,000	177,937	179,981
774341AF8	Bond LT Other	ROCKWELL COLLINS INC 4.8% Due 12/15/2043 JD15	193,000	192,205	193,758
31392PWS0	Bond LT Other	FHLMC SERIES 2472 CLASS ZC 6% (effective rate	170,146	181,670	189,057
31393FCL8	Bond LT Other	FHLMC SERIES 2519 CLASS ZD 5.5% (effective rate	146,367	154,481	159,133
31395GJR4	Bond LT Other	FHLMC SERIES 2861 CLASS Z 5.5% (effective rate	176,481	189,855	191,445
31395XWF8	Bond LT Other	FHLMC SERIES 3019 CLASS VM 5% (effective rate	83,578	83,361	84,009
31397CCB3	Bond LT Other	FHLMC SERIES 3244 CLASS LZ 6% (effective rate	233,119	239,228	248,497
31397HJC3	Bond LT Other	FHLMC SERIES 3316 CLASS CD 5.5% (effective rate	366,411	391,478	398,289
31397JR97	Bond LT Other	FHLMC SERIES 3351 CLASS ZC 5.5% (effective rate	597,267	623,576	645,698
31398VSY3	Bond LT Other	FHLMC SERIES 3662 CLASS ZB 5.5% (effective rate	623,667	628,762	673,782
3137A1Z30	Bond LT Other	FHLMC SERIES 3724 CLASS CM 5.5% (effective rate	642,219	672,619	698,360
31396NRF5	Bond LT Other	FHLMC SERIES R007 CLASS ZA 6% (effective rate	2,034,762	2,096,591	2,251,026
31359WKH3	Bond LT Other	FNMA SERIES 1999-33 CLASS Z 6% (effective rate	196,422	199,989	216,271
31359WKG5	Bond LT Other	FNMA SERIES 1999-33 CLASS ZA 6% (effective rate	83,511	85,037	91,950
31359SPN4	Bond LT Other	FNMA SERIES 2001-15 CLASS Z 6% (effective rate	139,773	142,275	155,131
31393Y5T8	Bond LT Other	FNMA SERIES 2004-56 CLASS FE 0.61% (effective rate	40,956	40,956	41,030
31393F4B9	Bond LT Other	FHLMC SERIES 2528 CLASS KM 5.5% (effective rate	238,404	238,148	257,871
31393GYQ1	Bond LT Other	FHLMC SERIES 2541 CLASS NE 5.5% (effective rate	141,306	144,309	154,520
31394ALU8	Bond LT Other	FNMA SERIES 2004-W10 CLASS A5 5.5% (effective rate	963,023	1,001,852	1,038,170
02209SAP8	Bond LT Other	ALTRIA GROUP INC 2.95% Due 5/2/2023 MN2 2.95%	418,000	417,402	379,635
02209SAS2	Bond LT Other	ALTRIA GROUP INC 4% Due 1/31/2024 JJ31 4%	272,000	270,318	265,857
718172AJ8	Bond LT Other	PHILLIP MORRIS INTERNATIONAL 2 1/2% Due 5/16/2016	287,000	292,987	297,846
718172AM1	Bond LT Other	PHILLIP MORRIS INTERNATIONAL 4 3/8% Due	632,000	619,493	576,023
761713AX4	Bond LT Other	REYNOLDS AMERICAN INC 3 1/4% Due 11/1/2022 MN1	282,000	281,647	259,924
233851BA1	Bond LT Other	DAIMLER FINANCE NA LLC UNSECURED 2.38% (effective	737,000	735,309	735,370
345370CQ1	Bond LT Other	FORD MOTOR COMPANY 4 3/4% Due 1/15/2043 JJ15	384,000	357,363	346,320
02005MAG7	Bond LT Other	ALLY AUTO RECEIVABLES TRUST SERIES 2010-3 CLASS B	393,000	395,284	395,575
14313NAD4	Bond LT Other	CARMAX AUTO OWNER TRUST SERIES 2013-3 CLASS A4	600,000	599,973	602,432
34529WAD2	Bond LT Other	FORD CREDIT AUTO OWNER TRUST SERIES 2012-B	510,000	511,747	513,047

Retirement for Employees of Aetna Inc.
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EIN 23-2229683/Plan #003

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<u>SecurityID</u>	<u>Security Type</u>	<u>Security</u>	<u>Par/Shares</u>	<u>Cost</u>	<u>Current Market Value</u>
34529WAE0	Bond LT Other	FORD CREDIT AUTO OWNER TRUST SERIES 2012-B	278,000	277,992	282,166
34530GAE2	Bond LT Other	FORD CREDIT AUTO OWNER TRUST SERIES 2013-D	750,000	749,941	746,555
44890QAD5	Bond LT Other	HYUNDAI AUTO RECEIVABLES TRUST SERIES 2013-C	500,000	499,877	504,821
44890QAE3	Bond LT Other	HYUNDAI AUTO RECEIVABLES TRUST SERIES 2013-C	500,000	499,882	504,285
55292LAC8	Bond LT Other	M&T BANK AUTO RECEIVABLES TRUS SERIES 2013-1A	500,000	499,994	502,931
620062AC3	Bond LT Other	MOTOR PLC SERIES 12A CLASS A1C 144A 1.29%	250,000	250,000	250,172
80282JAF6	Bond LT Other	SANTANDER DRIVE AUTO RECEIVABL SERIES 2011-4	500,000	521,340	527,487
80282UAF1	Bond LT Other	SANTANDER DRIVE AUTO RECEIVABL SERIES 2012-5	300,000	305,409	308,862
78447DAD0	Bond LT Other	SMART TRUST SERIES 2012-2USA CLASS A3A 1.59%	500,000	499,994	502,673
78447NAF3	Bond LT Other	SMART TRUST SERIES 2013-1US CLASS A4A 1.05%	550,000	549,868	544,108
78447UAF7	Bond LT Other	SMART TRUST SERIES 2013-2US CLASS A4A 1.18%	150,000	149,995	148,155
002799AL8	Bond LT Other	ABBEY NATL TREASURY SERV 3.05% Due 8/23/2018	679,000	687,540	697,693
06053FAA7	Bond LT Other	BANK OF AMERICA CORP 4.1% Due 7/24/2023 JJ24	413,000	412,668	414,752
06051GET2	Bond LT Other	BANK OF AMERICA NA SERIES MTN 2% (effective rate	326,000	325,599	325,422
06051GEU9	Bond LT Other	BANK OF AMERICA NA SERIES MTN 3.3% (effective rate	715,000	718,241	676,581
06051GEX3	Bond LT Other	BANK OF AMERICA NA UNSECURED 2.6% (effective rate	1,402,000	1,407,108	1,408,188
06406HCL1	Bond LT Other	BANK OF NEW YORK MELLON SERIES MTN 2.1%	809,000	809,000	805,974
06406HCQ0	Bond LT Other	BANK OF NEW YORK MELLON SERIES MTN 3.95%	407,000	406,029	402,960
06739GAF9	Bond LT Other	BARCLAYS BK PLC 6.05% Due 12/4/2017 JD4 6.05%	467,000	507,395	522,098
05531FAG8	Bond LT Other	BB&T CORPORATION SERIES MTN 3.2% (effective rate	167,000	174,224	174,633
05531GAA9	Bond LT Other	BB&T CORPORATION SERIES MTN 3.95% (effective rate	543,000	553,677	533,406
055299AL5	Bond LT Other	BBVA US SENIOR SA UNIPER 4.664% Due 10/9/2015	1,002,000	1,033,707	1,053,381
05578BAB2	Bond LT Other	BPCE SA 2 1/2% Due 12/10/2018 JD10 2.5% (effective	628,000	627,007	624,638
172967GS4	Bond LT Other	CITIGROUP INC 1 3/4% Due 5/1/2018 MN1 1.75%	898,000	894,303	882,998
172967GW5	Bond LT Other	CITIGROUP INC 1.7% Due 7/25/2016 JJ25 1.7%	559,000	558,772	564,267
172967GT2	Bond LT Other	CITIGROUP INC 3 1/2% Due 5/15/2023 MN15 3.5%	319,000	317,351	297,241
172967HD6	Bond LT Other	CITIGROUP INC 3 7/8% Due 10/25/2023 AO25 3.88%	702,000	700,379	690,107
172967FW6	Bond LT Other	CITIGROUP INC 4.45% Due 1/10/2017 JJ10 4.45%	445,000	444,610	482,291
22546DA4A	Bond LT Other	CREDIT SUISSE GROUP AG 144A 6.5% (effective rate	908,000	908,000	965,885
251525AM3	Bond LT Other	DEUTSCHE BANK AG Adj % Due 5/24/2028 MN24 4.3%	696,000	696,000	630,113
25466AAC5	Bond LT Other	DISCOVER BANK 2% Due 2/21/2018 FA21 2% (effective	509,000	508,855	499,921
31677QAV1	Bond LT Other	FIFTH THIRD BANK 1.45% Due 2/28/2018 FA28 1.45%	420,000	419,329	409,253
316773CL2	Bond LT Other	FIFTH THIRD CORPORATION 3 1/2% Due 3/15/2022	230,000	233,188	224,285
38147MAA3	Bond LT Other	GOLDMAN SACHS GROUP INC 2.9% Due 7/19/2018 JJ19	483,000	482,628	491,537
38141GRC0	Bond LT Other	GOLDMAN SACHS GROUP INC 2 3/8% Due 1/22/2018	306,000	305,892	307,163
38141GDF1	Bond LT Other	GOLDMAN SACHS GROUP INC 6 3/4% Due 10/1/2037	635,000	711,097	706,466
4041A2AH7	Bond LT Other	HBOS PLC SERIES GMTN 6.75% (effective rate 3.344%),	699,000	795,350	790,658
44328MBT0	Bond LT Other	HSBC BANK PLC 144A 1.5% (effective rate 1.539%),	692,000	690,859	675,717
446150AH7	Bond LT Other	HUNTINGTON BANCSHARES INC/OH 2.6% Due 8/2/2018	799,000	797,517	799,467
46115HAG2	Bond LT Other	INTESA SANPAOLO SPA 3 1/8% Due 1/15/2016 JJ16	243,000	243,171	247,632
46115HAL1	Bond LT Other	INTESA SANPAOLO SPA 3 7/8% Due 1/15/2019 JJ15	1,133,000	1,133,903	1,126,447
46625HJL5	Bond LT Other	JP MORGAN CHASE & CO 1 5/8% Due 5/15/2018 MN15	714,000	712,979	699,149
46625HJE1	Bond LT Other	JP MORGAN CHASE & CO 3 1/4% Due 9/23/2022 MS23	420,000	419,086	402,495
46625HJJ0	Bond LT Other	JP MORGAN CHASE & CO 3 3/8% Due 5/1/2023 MN1	948,000	913,511	883,536
48126HAA8	Bond LT Other	JPMORGAN CHASE & CO 6% Due Perpetual FA1 6%	430,000	430,000	411,188
49327M2A1	Bond LT Other	KEY BANK NA SERIES BKNT 1.65% (effective rate 1.67%),	401,000	400,681	394,350
6174467U7	Bond LT Other	MORGAN STANLEY 2 1/8% Due 4/25/2018 AO25 2.13%	337,000	336,788	334,093
61747YDT9	Bond LT Other	MORGAN STANLEY 4 3/4% Due 3/22/2017 MS22 4.75%	512,000	546,330	558,755
61747YDU6	Bond LT Other	MORGAN STANLEY 4.1% Due 5/22/2023 MN22 4.1%	1,102,000	1,086,264	1,066,462
61747WAL3	Bond LT Other	MORGAN STANLEY 5 1/2% Due 7/28/2021 JJ28 5.5%	244,000	241,064	272,660
69349LAG3	Bond LT Other	PNC BANK NA 2.7% Due 11/1/2022 MN1 2.7% (effective	387,000	386,963	350,803
69349LAK4	Bond LT Other	PNC BANK NA 2.95% Due 1/30/2023 JJ30 2.95%	293,000	292,023	269,652
693476BM4	Bond LT Other	PNC FUNDING CORP 2.7% Due 9/19/2016 MS19 2.7%	396,000	395,723	413,053
21685WDD6	Bond LT Other	RABOBANK NEDERLAND BK GTD 3.88% (effective rate	197,000	195,708	198,074
75524RAA7	Bond LT Other	RBS CITIZENS FIN GRP 144A 4.15% (effective rate	257,000	256,109	248,638
78008S7D2	Bond LT Other	ROYAL BANK OF CANADA 2.2% Due 7/27/2018 JJ27	620,000	620,000	622,518
853254AJ9	Bond LT Other	STANDARD CHARTERED PLC 144A 3.95% (effective rate	643,000	639,194	596,397
90261AAB8	Bond LT Other	UBS AG STAMFORD CT 7 5/8% Due 8/17/2022 FA17	346,000	346,000	396,279
91159JAA4	Bond LT Other	US BANCORP 2.95% Due 7/15/2022 JJ15 2.95%	227,000	228,287	210,912
92976GAH4	Bond LT Other	WACHOVIA BANK 6% (effective rate 7.284%),	135,000	129,228	155,777
94974BFG0	Bond LT Other	WELLS FARGO CO 1 1/2% Due 1/16/2018 JJ16 1.5%	367,000	366,468	364,629
94974BFL9	Bond LT Other	WELLS FARGO CO 1 1/4% Due 7/20/2016 JJ20 1.25%	317,000	316,737	319,352
949746RD5	Bond LT Other	WELLS FARGO CO 144A 5.61% (effective rate 5.675%),	245,000	242,538	254,478
94974BFP0	Bond LT Other	WELLS FARGO CO 5 3/8% Due 11/2/2043 MN2 5.38%	708,000	708,809	724,996
94974BFJ4	Bond LT Other	WELLS FARGO CO SUBORDINATED 3.45% (effective rate	222,000	221,873	209,887
032523AA0	Bond LT Other	ANADOLU EFES 144A 3.38% (effective rate 3.523%),	315,000	311,476	250,425
03523TBN7	Bond LT Other	ANHEUSER-BUSCH INBEV WOR 1 3/8% Due 7/15/2017	668,000	666,622	666,597
191216BE9	Bond LT Other	COCA-COLA CO/THE 3.2% Due 11/1/2023 MN1 3.2%	1,093,000	1,086,579	1,051,270
25243YAT6	Bond LT Other	DIAGEO CAP PLC 1 1/8% Due 4/29/2018 AO29 1.13%	547,000	539,619	527,358
25243YAU3	Bond LT Other	DIAGEO CAP PLC 2 5/8% Due 4/29/2023 AO29 2.63%	478,000	476,889	435,805
031162BN9	Bond LT Other	AMGEN INC 3 5/8% Due 5/15/2022 MN15 3.63%	604,000	602,013	598,354
031162BM1	Bond LT Other	AMGEN INC 3 7/8% Due 11/15/2021 MN15 3.88%	285,000	284,339	292,749
031162BK5	Bond LT Other	AMGEN INC 5.15% Due 11/15/2041 MN15 5.15%	132,000	130,929	131,510

Retirement for Employees of Aetna Inc.
Separate Account 151 Invested Assets
December 31, 2013
EIN 23-2229683/Plan #003

Attachment 3

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151020AK0	Bond LT Other	CELGENE CORP 2.3% Due 8/15/2018 FA15 2.3%	306,000	305,409	304,320
151020AH7	Bond LT Other	CELGENE CORP 3 1/4% Due 8/15/2022 FA15 3.25%	528,000	536,181	499,888
008916AM0	Bond LT Other	AGRIUM INC 4.9% Due 6/1/2043 JD1 4.9% (effective	418,000	414,826	387,069
278865AP5	Bond LT Other	ECOLAB INC 1.45% Due 12/8/2017 JD8 1.45% (effective	348,000	347,775	340,073
50247VAB5	Bond LT Other	LYB INTL FINANCE 5 1/4% Due 7/15/2043 JJ15 5.25%	692,000	675,608	695,627
05947U4L9	Bond LT Other	BANC OF AMERICA COMMERCIAL MTG SERIES 2005-6	1,190,000	1,230,908	1,230,186
07383FJJ8	Bond LT Other	BEAR STEARNS COMM MORTG SEC SERIES 2002-TOP6	189,110	192,150	192,087
07383FY51	Bond LT Other	BEAR STEARNS COMM MORTG SEC SERIES 2004-PWR6	370,000	416,838	393,390
07383FA99	Bond LT Other	BEAR STEARNS COMM MORTG SEC SERIES 2004-T14	950,000	955,557	952,772
07387BCQ4	Bond LT Other	BEAR STEARNS COMMERCIAL MTGE SERIES 2005-T20	470,000	481,515	480,324
173067AL3	Bond LT Other	CITIGROUP COMMERCIAL MORTGAGE SERIES 2004-C1	720,000	720,827	727,314
17318UAK0	Bond LT Other	CITIGROUP COMMERCIAL MORTGAGE SERIES 2012-GC8	1,820,774	208,547	209,422
12623SAF7	Bond LT Other	COMM MORTGAGE TRUST SERIES 2012-CR5 CLASS XA	1,891,185	202,968	198,612
20048EAZ4	Bond LT Other	COMM MTG TR SERIES 2013-LC6 CLASS XA 1.92%	2,114,252	210,084	202,797
12624BAE6	Bond LT Other	COMMERCIAL MORTGAGE PASS-THROU SERIES 2012-	7,815,728	919,462	935,136
12624KAE6	Bond LT Other	COMMERCIAL MORTGAGE PASS-THROU SERIES 2012-	1,333,811	140,562	147,217
225458N95	Bond LT Other	CS FIRST BOSTON MORTGAGE SEC SERIES 2005-C4	990,000	1,021,208	1,028,844
22541SHX9	Bond LT Other	CS FIRST BOSTON MTGE SEC CORP SERIES 2004-C2	770,000	844,277	875,790
245069AR0	Bond LT Other	DEL CORONADO TRUST SERIES 2013-HDC CLASS D	238,000	238,000	236,150
33736LAY1	Bond LT Other	FIRST UNION-LEHMAN BROTHERS CO SERIES 1997-C2	78,850	81,496	80,596
36828QMH6	Bond LT Other	GE CAPITAL COMMERCIAL MORTGAGE SERIES 2005-C2	456,000	462,559	473,914
36228CTM5	Bond LT Other	GS MORTGAGE SECURITIES CORP II SERIES 2004-GG2	590,000	599,575	598,029
36192KAW7	Bond LT Other	GS MORTGAGE SECURITIES TRUST SERIES 2012-GCJ7	2,595,154	354,001	334,977
36192PAQ9	Bond LT Other	GS MORTGAGE SECURITIES TRUST SERIES 2012-GCJ9	2,120,785	282,757	279,780
36192TAA6	Bond LT Other	GS MORTGAGE SECURITIES TRUST SERIES GS MTG	540,000	540,000	536,958
36248GAF7	Bond LT Other	GS MTG SECS SERIES 2013-GC16 CLASS XA 1.73%	5,356,047	475,784	469,152
36248FAQ5	Bond LT Other	GS MTS SECS SERIES 2011-GC3 CLASS D 144A 5.73%	426,000	466,193	431,622
46361TAC6	Bond LT Other	IRVINE CORE OFFICE TRUST SERIES 2013-IRV CLASS A2	290,000	295,278	271,845
46638UAE6	Bond LT Other	JP MORGAN CHASE COMMERCIAL MOR SERIES 2012-C8	12,859,160	1,507,235	1,469,969
46639EAG6	Bond LT Other	JP MORGAN CHASE COMMERCIAL MOR SERIES 2012-	4,420,399	478,402	461,914
46639EAH4	Bond LT Other	JP MORGAN CHASE COMMERCIAL MOR SERIES 2012-	2,900,000	80,159	77,265
46637WAE3	Bond LT Other	JP MORGAN CHASE COMMERCIAL MTG SERIES 2012-	7,262,775	722,031	713,923
46625M6X2	Bond LT Other	JP MORGAN CHASE COMMERCIAL SERIES 2004-CB9	240,000	240,473	243,661
46640LAF9	Bond LT Other	JPMBB COMMERCIAL MORTGAGE SECU SERIES 2013-	9,234,516	480,551	468,365
50180CAB6	Bond LT Other	LB-UBS COMMERCIAL MORT TRUST SERIES 2006-C7	675,781	687,659	700,622
50180CAD2	Bond LT Other	LB-UBS COMMERCIAL MORT TRUST SERIES 2006-C7	1,390,000	1,519,974	1,526,163
52108HLU6	Bond LT Other	LB-UBS COMMERCIAL MORTGAGE SERIES 2002-C4	530,000	537,803	538,749
52108HQ56	Bond LT Other	LB-UBS COMMERCIAL MORTGAGE SERIES 2004-C7	100,000	98,486	102,240
52108HQ72	Bond LT Other	LB-UBS COMMERCIAL MORTGAGE SERIES 2004-C7	500,000	486,710	509,837
52108H3J1	Bond LT Other	LB-UBS COMMERCIAL MORTGAGE SERIES 2005-C2	320,000	332,456	331,297
52108H4W1	Bond LT Other	LB-UBS COMMERCIAL MORTGAGE SERIES 2005-C3	360,000	372,338	373,699
52108MAJ2	Bond LT Other	LB-UBS COMMERCIAL MORTGAGE SERIES 2005-C7	530,000	562,338	560,526
52108MAK9	Bond LT Other	LB-UBS COMMERCIAL MORTGAGE SERIES 2005-C7	209,000	219,006	216,936
52108HK45	Bond LT Other	LB-UBS COMMERCIAL MORTGAGE TRU SERIES 2004-C6	380,000	385,707	383,985
61761QAE3	Bond LT Other	MORGAN STANLEY BAML TRUST SERIES 2013-C8 CLASS	160,000	164,404	152,289
61761QAF0	Bond LT Other	MORGAN STANLEY BAML TRUST SERIES 2013-C8 CLASS	2,847,889	220,981	202,576
61745MTF0	Bond LT Other	MORGAN STANLEY CAPITAL I SERIES 2003-IQ5 CLASS C	140,698	140,698	140,578
61745MP23	Bond LT Other	MORGAN STANLEY CAPITAL I SERIES 2004-IQ8 CLASS C	540,000	489,083	549,814
61745M3L5	Bond LT Other	MORGAN STANLEY CAPITAL I SERIES 2005-HQ5 CLASS D	390,000	402,796	400,970
61745M3M3	Bond LT Other	MORGAN STANLEY CAPITAL I SERIES 2005-HQ5 CLASS E	1,170,000	1,202,294	1,190,378
61757RAC1	Bond LT Other	MORGAN STANLEY CAPITAL I SERIES 2007-HQ13 CLASS	693,851	705,928	713,678
617458AQ7	Bond LT Other	MORGAN STANLEY CAPITAL I TRUST SERIES 2011-C1	550,000	627,467	595,179
61746WHH6	Bond LT Other	MORGAN STANLEY DEAN WITTER CAP SERIES 2001-	308,147	310,550	313,145
63859CCK7	Bond LT Other	NATIONSLINK FUNDING CORP SERIES 1999-LTL1 CLASS	170,000	187,164	181,708
62888XAA2	Bond LT Other	NCUA GUARANTEED NOTES SERIES 2010-C1 CLASS A1	487,216	481,688	490,874
62888XAB0	Bond LT Other	NCUA GUARANTEED NOTES SERIES 2010-C1 CLASS A2	3,280,000	3,220,335	3,388,106
74929QAF2	Bond LT Other	RBSCF SERIES 2010-MB1 CLASS X 1.18% (effective rate -	4,787,038	32,951	40,336
90269CAH3	Bond LT Other	UBS-BARCLAYS COMMERCIAL MORTGA SERIES 2012-C2	2,361,927	206,832	209,904
92976VAF5	Bond LT Other	WACHOVIA BANK COMMERCIAL M.T. SERIES 2006-C25	1,130,000	1,245,917	1,235,504
92936YAK7	Bond LT Other	WFRBS COML MTG TR 201 SERIES 2012-C8 CLASS XA	1,947,429	263,956	227,635
92936TAF9	Bond LT Other	WF-RBS COMMERCIAL MORTGAGE TRU SERIES 2012-C7	5,411,561	516,110	517,389
037833AK6	Bond LT Other	APPLE INC 2.4% Due 5/3/2023 MN3 2.4% (effective rate	374,000	373,526	336,305
037833AL4	Bond LT Other	APPLE INC 3.85% Due 5/4/2043 MN4 3.85% (effective	544,000	492,559	454,471
268648AP7	Bond LT Other	EMC CORP/MASSACHUSETTS 1 7/8% Due 6/1/2018 JD1	833,000	832,571	823,537
428236BU6	Bond LT Other	HEWLETT PACKARD CO 3.3% Due 12/9/2016 JD9 3.3%	841,000	848,812	880,212
428236AM5	Bond LT Other	HEWLETT PACKARD CO 5.4% Due 3/1/2017 MS1 5.4%	225,000	241,695	247,688
459200HB0	Bond LT Other	IBM CORP 0.55% Due 2/6/2015 FA6 0.55% (effective	423,000	422,238	423,626
64110DAC8	Bond LT Other	NETAPP INC 2% Due 12/15/2017 JD15 2% (effective rate	153,000	152,381	152,214
14161GBE9	Bond LT Other	CARDS II TRUST SERIES 2012-4A CLASS A 144A 0.61%	250,000	250,000	250,386
161571GC2	Bond LT Other	CHASE ISSUANCE TRUST SERIES 2013-A8 CLASS A8	480,000	479,894	479,396
17305EDY8	Bond LT Other	CITIBANK CREDIT CARD ISSUANCE SERIES 2007-A8 CLASS	810,000	921,534	927,729
17305EFE0	Bond LT Other	CITIBANK CREDIT CARD ISSUANCE SERIES 2013-A6 CLASS	1,500,000	1,502,521	1,510,241
254683AC9	Bond LT Other	DISCOVER CARD MASTER TRUST SERIES 2007-A1 CLASS	720,000	820,721	824,401

Retirement for Employees of Aetna Inc.
Separate Account 151 Invested Assets
December 31, 2013
EIN 23-2229683/Plan #003

Attachment 3

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254683BE4	Bond LT Other	DISCOVER CARD MASTER TRUST SERIES 2013-A5 CLASS	1,200,000	1,199,874	1,198,868
38406EAD1	Bond LT Other	GRACECHURCH CARD PLC SERIES 2012-1A CLASS A1	750,000	750,328	752,870
70659PAD3	Bond LT Other	PENARTH MASTER ISSUER SERIES 2012-1A CLASS 1A	750,000	750,000	750,587
0258MODJ5	Bond LT Other	AMERICAN EXPRESS CREDIT 2 1/8% Due 7/27/2018 JJ27	422,000	421,593	422,709
03076CAF3	Bond LT Other	AMERIPRISE FINANCIAL INC 4% Due 10/15/2023 AO15	778,000	774,309	775,693
140420NB2	Bond LT Other	CAPITAL ONE BANK USA NA 3 3/8% Due 2/15/2023	312,000	313,628	290,060
345397WD1	Bond LT Other	FORD MOTOR CREDIT CO 3% Due 6/12/2017 JD12 3%	865,000	864,765	899,010
369622SN6	Bond LT Other	GENERAL ELECTRIC CAP CORP SERIES A 7.13% (effective	500,000	500,000	558,750
369622ST3	Bond LT Other	GENERAL ELECTRIC CAP CORP SERIES C 5.25% (effective	400,000	400,000	376,000
36962G6P4	Bond LT Other	GENL ELEC CAP CORP 2.1% Due 12/11/2019 JD11 2.1%	527,000	526,644	512,408
36962G5H3	Bond LT Other	GENL ELEC CAP CORP SERIES MTN 3.35% (effective rate	369,000	369,191	392,005
36962G6S8	Bond LT Other	GENL ELEC CAP CORP SR UNSECURED 3.1% (effective	306,000	311,264	290,320
40429CGD8	Bond LT Other	HSBC FINANCE CORP 6.676% Due 1/15/2021 JJ15 6.68%	549,000	570,063	630,821
45866FAB0	Bond LT Other	INTERCONTINENTALEXCHANGE 2 1/2% Due 10/15/2018	1,063,000	1,062,074	1,070,818
62718QAA3	Bond LT Other	MURRAY ST INV TRUST I Stp % Due 3/9/2017 JD1 4.65%	837,000	844,073	901,354
637432MV4	Bond LT Other	NATIONAL RURAL UTIL COOP 3.4% Due 11/15/2023	543,000	540,673	525,427
808513AJ4	Bond LT Other	SCHWAB CHARLES CORP 2.2% Due 7/25/2018 JJ25 2.2%	649,000	648,829	651,315
29365TAA2	Bond LT Other	ENTERGY TEXAS 7 1/8% Due 2/1/2019 FA1 7.13%	290,000	289,457	340,923
30161MAH6	Bond LT Other	EXELON GENERATION CO LLC 4% Due 10/1/2020 AO1	1,220,000	1,195,753	1,219,528
373334IX0	Bond LT Other	GEORGIA POWER COMPANY 2.85% Due 5/15/2022	288,000	287,569	271,793
45074GAA8	Bond LT Other	IBERDROLA FIN IRELAND 144A 3.8% (effective rate	254,000	253,924	259,098
476556DB8	Bond LT Other	JERSEY CENTRAL PWR AND LT 144A 4.7% (effective rate	523,000	521,862	517,664
591894BX7	Bond LT Other	METROPOLITAN EDISON 7.7% Due 1/15/2019 JJ15 7.7%	217,000	217,000	261,656
59562VBB2	Bond LT Other	MIDAMERICAN ENERGY HOLDINGS 144A 3.75%	493,000	490,855	480,819
641423BY3	Bond LT Other	NEVADA POWER CO 7 1/8% Due 3/15/2019 MS15	654,000	653,591	795,751
68233JAD6	Bond LT Other	ONCOR ELECTRIC DELIVERY 6.8% Due 9/1/2018 MS1	405,000	421,057	475,965
69352PAH6	Bond LT Other	PPL CAPITAL FUNDING INC 4.7% Due 6/1/2043 JD1 4.7%	418,000	416,531	376,526
69362BBA9	Bond LT Other	PSEG POWER 4.3% Due 11/15/2023 MN15 4.3%	928,000	927,433	923,831
797440BR4	Bond LT Other	SAN DIEGO G&E SERIES NNN 3.6% (effective rate	227,000	226,956	226,887
842587CJ4	Bond LT Other	SOUTHERN CO/THE 2.45% Due 9/1/2018 MS1 2.45%	605,000	603,847	614,181
845437BH4	Bond LT Other	SOUTHWESTERN ELEC POWER SERIES E 5.55% (effective	491,000	473,645	539,368
883556BF8	Bond LT Other	THERMO ELECTRON CORP 4.15% Due 2/1/2024 FA1	345,000	344,065	341,722
312945D47	Bond LT Other	FHLMC GOLD POOL NO A96423 5% (effective rate	728,713	765,817	788,176
31292GP34	Bond LT Other	FHLMC GOLD POOL NO C00442 7% (effective rate	208	210	234
31292GQM1	Bond LT Other	FHLMC GOLD POOL NO C00460 7.5% (effective rate	264	262	307
31292GQ90	Bond LT Other	FHLMC GOLD POOL NO C00480 7.5% (effective rate	1,779	1,764	2,018
31292GRP3	Bond LT Other	FHLMC GOLD POOL NO C00494 7% (effective rate	1,028	1,020	1,151
31292GS72	Bond LT Other	FHLMC GOLD POOL NO C00542 7.5% (effective rate	826	841	955
31292GT71	Bond LT Other	FHLMC GOLD POOL NO C00574 7% (effective rate	8,246	8,345	9,505
31292GU38	Bond LT Other	FHLMC GOLD POOL NO C00602 6% (effective rate	1,262	1,232	1,402
31292GVA1	Bond LT Other	FHLMC GOLD POOL NO C00609 7% (effective rate	3,371	3,414	3,835
31292GW28	Bond LT Other	FHLMC GOLD POOL NO C00665 6% (effective rate	1,386	1,372	1,552
31292GXH4	Bond LT Other	FHLMC GOLD POOL NO C00680 6% (effective rate	5,550	5,400	6,211
31292HAW4	Bond LT Other	FHLMC GOLD POOL NO C00921 7.5% (effective rate	11,436	11,210	13,560
31292HMF8	Bond LT Other	FHLMC GOLD POOL NO C01258 6% (effective rate	4,963	4,967	5,550
31292UGX7	Bond LT Other	FHLMC GOLD POOL NO C10214 6.5% (effective rate	2,117	2,101	2,356
31292ULD5	Bond LT Other	FHLMC GOLD POOL NO C10324 6.5% (effective rate	2,049	2,032	2,282
31292VM26	Bond LT Other	FHLMC GOLD POOL NO C11277 7% (effective rate	59,239	60,043	66,399
31292WAA9	Bond LT Other	FHLMC GOLD POOL NO C11801 6% (effective rate	15,197	14,859	16,793
31292YUF2	Bond LT Other	FHLMC GOLD POOL NO C14182 6.5% (effective rate	4,956	4,944	5,509
31293BC20	Bond LT Other	FHLMC GOLD POOL NO C15489 6.5% (effective rate	7,630	7,658	8,494
31293DBD3	Bond LT Other	FHLMC GOLD POOL NO C17236 6% (effective rate	5,619	5,574	6,205
31293DB84	Bond LT Other	FHLMC GOLD POOL NO C17263 6.5% (effective rate	5,311	5,349	5,914
31293DGF3	Bond LT Other	FHLMC GOLD POOL NO C17398 6.5% (effective rate	13,211	13,262	14,708
31293EJ92	Bond LT Other	FHLMC GOLD POOL NO C18388 6% (effective rate	2,768	2,747	3,057
31293HE90	Bond LT Other	FHLMC GOLD POOL NO C20160 6% (effective rate	1,130	1,121	1,247
31293JDK2	Bond LT Other	FHLMC GOLD POOL NO C21006 6% (effective rate	1,978	1,958	2,211
31293JM63	Bond LT Other	FHLMC GOLD POOL NO C21281 6% (effective rate	4,090	4,058	4,515
31293JRP6	Bond LT Other	FHLMC GOLD POOL NO C21394 6% (effective rate	431	419	476
31293KPX8	Bond LT Other	FHLMC GOLD POOL NO C22238 6% (effective rate	18,818	18,673	20,788
31293KSC1	Bond LT Other	FHLMC GOLD POOL NO C22315 6% (effective rate	1,944	1,924	2,175
31293LEW0	Bond LT Other	FHLMC GOLD POOL NO C22849 6.5% (effective rate	1,311	1,284	1,460
31293MMU3	Bond LT Other	FHLMC GOLD POOL NO C23971 6% (effective rate	2,385	2,337	2,631
31293MTK8	Bond LT Other	FHLMC GOLD POOL NO C24154 6.5% (effective rate	1,403	1,374	1,562
31293M7D8	Bond LT Other	FHLMC GOLD POOL NO C24492 6.5% (effective rate	4,349	4,321	4,903
31293NPA2	Bond LT Other	FHLMC GOLD POOL NO C24917 6% (effective rate	1,235	1,200	1,363
31293NPB0	Bond LT Other	FHLMC GOLD POOL NO C24918 6% (effective rate	1,038	1,010	1,146
31293N2K5	Bond LT Other	FHLMC GOLD POOL NO C25278 6.5% (effective rate	3,101	3,015	3,450
31293PDK8	Bond LT Other	FHLMC GOLD POOL NO C25506 6% (effective rate	6,378	6,042	7,047
31293PF59	Bond LT Other	FHLMC GOLD POOL NO C25588 6% (effective rate	2,712	2,637	2,995
31293PH99	Bond LT Other	FHLMC GOLD POOL NO C25656 6.5% (effective rate	786	769	875
31293QE25	Bond LT Other	FHLMC GOLD POOL NO C26453 6% (effective rate	7,025	6,773	7,759
31293QFE8	Bond LT Other	FHLMC GOLD POOL NO C26465 6.5% (effective rate	1,009	982	1,124

Retirement for Employees of Aetna Inc.
Separate Account 151 Invested Assets
December 31, 2013
EIN 23-2229683/Plan #003

Attachment 3

<u>SecurityID</u>	<u>Security Type</u>	<u>Security</u>	<u>Par/Shares</u>	<u>Cost</u>	<u>Current Market Value</u>
31293QTE3	Bond LT Other	FHLMC GOLD POOL NO C26849 6.5% (effective rate	375	367	417
31293QU35	Bond LT Other	FHLMC GOLD POOL NO C26902 6.5% (effective rate	1,509	1,478	1,680
31293QUX2	Bond LT Other	FHLMC GOLD POOL NO C26991 6.5% (effective rate	456	443	508
31293QXX6	Bond LT Other	FHLMC GOLD POOL NO C26994 6.5% (effective rate	1,458	1,416	1,621
31293RH79	Bond LT Other	FHLMC GOLD POOL NO C27454 6.5% (effective rate	251	246	279
31293RN72	Bond LT Other	FHLMC GOLD POOL NO C27614 6.5% (effective rate	7,182	7,136	7,996
31293RUY5	Bond LT Other	FHLMC GOLD POOL NO C27799 6.5% (effective rate	12,422	12,281	13,831
31293R6H9	Bond LT Other	FHLMC GOLD POOL NO C28072 6% (effective rate	2,991	2,879	3,303
31293SR27	Bond LT Other	FHLMC GOLD POOL NO C28605 6.5% (effective rate	8,221	8,051	9,153
31293XK23	Bond LT Other	FHLMC GOLD POOL NO C32113 7% (effective rate	795	782	848
31287PM83	Bond LT Other	FHLMC GOLD POOL NO C63983 6% (effective rate	5,506	5,421	6,075
31335GNS0	Bond LT Other	FHLMC GOLD POOL NO C80401 7.5% (effective rate	1,172	1,163	1,325
31335GNX9	Bond LT Other	FHLMC GOLD POOL NO C80406 6.5% (effective rate	4,641	4,517	5,168
31335GQE8	Bond LT Other	FHLMC GOLD POOL NO C80453 7.5% (effective rate	1,501	1,513	1,744
31335GQN8	Bond LT Other	FHLMC GOLD POOL NO C80461 7% (effective rate	1,797	1,783	2,026
313976E65	Bond LT Other	FHLMC GOLD POOL NO D37357 6.5% (effective rate	107	105	119
31356ELE2	Bond LT Other	FHLMC GOLD POOL NO D52125 6.5% (effective rate	209	206	233
3128F9CW8	Bond LT Other	FHLMC GOLD POOL NO D69085 6.5% (effective rate	785	756	874
3128FBRT4	Bond LT Other	FHLMC GOLD POOL NO D70498 6.5% (effective rate	423	401	471
3128FCER0	Bond LT Other	FHLMC GOLD POOL NO D71044 6.5% (effective rate	2,398	2,303	2,670
3128FCZ48	Bond LT Other	FHLMC GOLD POOL NO D71663 7% (effective rate	601	583	602
3128FDJM4	Bond LT Other	FHLMC GOLD POOL NO D72068 7% (effective rate	416	406	431
3128FF6N1	Bond LT Other	FHLMC GOLD POOL NO D74477 7% (effective rate	374	367	375
3128FGYY4	Bond LT Other	FHLMC GOLD POOL NO D75227 7.5% (effective rate	371	368	392
3128FNAQ2	Bond LT Other	FHLMC GOLD POOL NO D79915 7.5% (effective rate	71	71	74
3128FPV35	Bond LT Other	FHLMC GOLD POOL NO D80634 7.5% (effective rate	815	813	842
3128FRJN1	Bond LT Other	FHLMC GOLD POOL NO D82069 7.5% (effective rate	2,490	2,520	2,766
3128FSM39	Bond LT Other	FHLMC GOLD POOL NO D83078 7.5% (effective rate	2,563	2,593	2,656
3128FXTX5	Bond LT Other	FHLMC GOLD POOL NO D87766 7% (effective rate	203	204	215
3128FYRS6	Bond LT Other	FHLMC GOLD POOL NO D88597 6.5% (effective rate	7,208	7,172	8,026
3128G2R89	Bond LT Other	FHLMC GOLD POOL NO D89511 6.5% (effective rate	603	599	671
3128G9X93	Bond LT Other	FHLMC GOLD POOL NO G00704 7% (effective rate	6,307	6,406	7,114
3128GZ26	Bond LT Other	FHLMC GOLD POOL NO G00761 7% (effective rate	1,077	1,088	1,235
3128LXCV0	Bond LT Other	FHLMC GOLD POOL NO G01884 5% (effective rate	170,690	182,514	184,431
3128M7YM2	Bond LT Other	FHLMC GOLD POOL NO G05816 5.5% (effective rate	1,239,632	1,349,287	1,367,766
3128PX5W2	Bond LT Other	FHLMC GOLD POOL NO J18061 3% (effective rate	467,888	493,226	477,534
3128PX7M2	Bond LT Other	FHLMC GOLD POOL NO J18100 3% (effective rate	713,102	752,611	727,796
3132GF6E2	Bond LT Other	FHLMC GOLD POOL NO Q02669 5% (effective rate	520,164	560,490	563,800
3132GK2F2	Bond LT Other	FHLMC GOLD POOL NO Q04674 4% (effective rate	125,783	131,450	129,291
02R030418	Bond LT Other	FHLMC GOLD POOL NO TBA 3% (effective rate 2.624%),	1,035,000	1,059,096	1,054,164
3132FCAG0	Bond LT Other	FHLMC GOLD POOL NO Z40007 6% (effective rate	308,724	338,755	340,758
3128QLP96	Bond LT Other	FHLMC GOLD POOL NO 1H2548 2.44% (effective rate	107,742	110,610	116,284
313615TW6	Bond LT Other	FNMA POOL NO 050965 6.5% (effective rate 6.365%),	802	803	901
31368HXH1	Bond LT Other	FNMA POOL NO 190680 7.5% (effective rate 7.428%),	1,933	1,933	2,221
31371EVL6	Bond LT Other	FNMA POOL NO 250019 7.5% (effective rate 7.462%),	1,040	1,040	1,216
31371G2S8	Bond LT Other	FNMA POOL NO 251985 6.5% (effective rate 6.357%),	2,859	2,865	3,246
31371KR37	Bond LT Other	FNMA POOL NO 254406 6.5% (effective rate 5.547%),	13,433	13,659	15,006
31371LHJ1	Bond LT Other	FNMA POOL NO 255033 6.5% (effective rate 5.474%),	206,908	214,092	236,237
31371YEX5	Bond LT Other	FNMA POOL NO 265750 7% (effective rate 7.832%),	1,608	1,580	1,768
31372LUC0	Bond LT Other	FNMA POOL NO 276079 7% (effective rate 7.28%),	925	913	1,012
31372NHM9	Bond LT Other	FNMA POOL NO 277536 7% (effective rate 7.667%),	2,605	2,561	2,859
31372VCR5	Bond LT Other	FNMA POOL NO 283680 7% (effective rate 7.276%),	1,358	1,341	1,433
31372VLE4	Bond LT Other	FNMA POOL NO 283925 7% (effective rate 7.33%),	1,372	1,354	1,511
31374TYD5	Bond LT Other	FNMA POOL NO 323908 6% (effective rate 10.385%),	7,217	6,553	8,108
31374UUH7	Bond LT Other	FNMA POOL NO 324684 7.5% (effective rate 7.54%),	935	934	938
31375JYY0	Bond LT Other	FNMA POOL NO 336527 6.5% (effective rate 9.933%),	489	475	544
31375PBJ4	Bond LT Other	FNMA POOL NO 340341 7.5% (effective rate 7.478%),	1,389	1,389	1,409
31375Q6H2	Bond LT Other	FNMA POOL NO 342072 6.5% (effective rate 7.408%),	1,698	1,654	1,888
31378CHR6	Bond LT Other	FNMA POOL NO 394540 6.5% (effective rate 7.062%),	1,818	1,770	2,024
31379FBF0	Bond LT Other	FNMA POOL NO 417738 7.5% (effective rate 7.294%),	5,638	5,715	5,748
31379FVW1	Bond LT Other	FNMA POOL NO 418329 7.5% (effective rate 7.293%),	1,331	1,350	1,336
31379YUP6	Bond LT Other	FNMA POOL NO 433590 6.5% (effective rate 6.162%),	296	297	330
31379YUQ4	Bond LT Other	FNMA POOL NO 433591 6.5% (effective rate 6.423%),	2,500	2,504	2,783
31380ELH5	Bond LT Other	FNMA POOL NO 437828 6.5% (effective rate 6.593%),	4,709	4,688	5,243
31380MDY9	Bond LT Other	FNMA POOL NO 443919 6.5% (effective rate 6.357%),	448	449	498
31381BVZ9	Bond LT Other	FNMA POOL NO 456132 6.5% (effective rate 6.477%),	1,867	1,872	2,078
31382DW26	Bond LT Other	FNMA POOL NO 479565 7.5% (effective rate 7.219%),	2,429	2,438	2,759
31382HVR3	Bond LT Other	FNMA POOL NO 483124 6.5% (effective rate 7.108%),	2,322	2,245	2,584
31383DMC4	Bond LT Other	FNMA POOL NO 499955 7% (effective rate 7.218%),	2,239	2,212	2,305
31383HWQ3	Bond LT Other	FNMA POOL NO 503855 6.5% (effective rate 7.052%),	5,279	5,110	5,876
31383KDZ7	Bond LT Other	FNMA POOL NO 505120 6.5% (effective rate 7.066%),	4,190	4,054	4,660
31384JKU2	Bond LT Other	FNMA POOL NO 525107 7% (effective rate 7.784%),	6,946	6,748	7,765
31385HSN3	Bond LT Other	FNMA POOL NO 545125 6% (effective rate 5.668%),	25,670	25,681	26,742

Retirement for Employees of Aetna Inc.
Separate Account 151 Invested Assets
December 31, 2013
EIN 23-2229683/Plan #003

Attachment 3

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31386X2N5	Bond LT Other	FNMA POOL NO 576881 6% (effective rate -2.051%),	60	62	60
31387DY78	Bond LT Other	FNMA POOL NO 581334 7% (effective rate 5.722%),	7,855	7,974	8,389
31387NXZ5	Bond LT Other	FNMA POOL NO 589396 6% (effective rate 6.132%),	10,185	10,138	10,555
31388UGL8	Bond LT Other	FNMA POOL NO 615003 7% (effective rate 6.358%),	17,592	17,995	19,084
31389CHK8	Bond LT Other	FNMA POOL NO 621334 6% (effective rate 6.264%),	25,896	25,462	28,690
31389RBW5	Bond LT Other	FNMA POOL NO 632853 5.5% (effective rate 4.924%),	3,173	3,189	3,370
31389RQT6	Bond LT Other	FNMA POOL NO 633266 6% (effective rate 3.149%),	14,806	15,215	15,444
31391P6H4	Bond LT Other	FNMA POOL NO 673272 5% (effective rate 4.188%),	34,435	34,782	36,684
31400HVC4	Bond LT Other	FNMA POOL NO 688311 5% (effective rate 4.187%),	30,357	30,634	32,341
31402RJL4	Bond LT Other	FNMA POOL NO 735667 5% (effective rate 1.329%),	271,622	291,377	295,280
31407CDB0	Bond LT Other	FNMA POOL NO 826398 5% (effective rate 4.464%),	386,050	388,621	415,009
31409VGF4	Bond LT Other	FNMA POOL NO 879598 6% (effective rate 5.74%),	34,208	34,325	37,488
31410GZC0	Bond LT Other	FNMA POOL NO 889139 5.5% (effective rate 3.991%),	235,414	240,804	258,816
31410KAM6	Bond LT Other	FNMA POOL NO 889312 6% (effective rate 0.343%),	96,451	104,627	107,108
31411JCE4	Bond LT Other	FNMA POOL NO 909169 7% (effective rate 3.999%),	165,649	178,216	189,631
31411JCP9	Bond LT Other	FNMA POOL NO 909178 7% (effective rate 5.519%),	208,983	224,507	244,160
31411SRA6	Bond LT Other	FNMA POOL NO 914081 6.5% (effective rate 4.527%),	30,579	31,208	34,004
31413YLZ2	Bond LT Other	FNMA POOL NO 959444 6% (effective rate 1.331%),	54,664	59,465	60,678
31414KHR4	Bond LT Other	FNMA POOL NO 968340 5.7% (effective rate 3.181%),	691,957	731,497	755,494
31415TJW1	Bond LT Other	FNMA POOL NO 988677 5% (effective rate 2.1%),	159,220	166,482	171,832
31416BKP2	Bond LT Other	FNMA POOL NO 995002 5% (effective rate 1.796%),	520,967	559,010	567,434
31417BJQ1	Bond LT Other	FNMA POOL NO AB4770 4% (effective rate 2.018%),	951,281	1,011,442	979,794
31417WKH3	Bond LT Other	FNMA POOL NO AC9295 5% (effective rate 3.27%),	422,307	448,809	461,371
31418MY63	Bond LT Other	FNMA POOL NO AD0732 6% (effective rate 1.106%),	1,229,266	1,365,734	1,382,008
31418M5H1	Bond LT Other	FNMA POOL NO AD0847 5.5% (effective rate 0.657%),	244,068	266,856	270,423
31419AXT9	Bond LT Other	FNMA POOL NO AE0689 6% (effective rate 0.717%),	83,347	91,873	93,381
31419EC56	Bond LT Other	FNMA POOL NO AE3691 4.5% (effective rate 3.703%),	448,430	464,057	475,316
31419EC98	Bond LT Other	FNMA POOL NO AE3695 4.5% (effective rate 2.788%),	519,581	541,842	550,637
31419EZG7	Bond LT Other	FNMA POOL NO AE4342 4.5% (effective rate 0.51%),	536,127	581,479	570,146
31419KE92	Bond LT Other	FNMA POOL NO AE8259 5% (effective rate 3.86%),	393,598	421,344	429,429
3138A1T92	Bond LT Other	FNMA POOL NO AH0575 4.5% (effective rate 3.881%),	167,102	170,787	177,115
3138A2HT9	Bond LT Other	FNMA POOL NO AH1141 4.5% (effective rate 3.99%),	275,468	281,524	291,960
3138A2JF7	Bond LT Other	FNMA POOL NO AH1161 4.5% (effective rate 3.83%),	334,391	341,771	354,404
3138A6JS0	Bond LT Other	FNMA POOL NO AH4772 4.5% (effective rate 3.341%),	327,943	338,730	347,606
3138ANSU8	Bond LT Other	FNMA POOL NO AI8630 4% (effective rate 3.087%),	307,828	328,421	316,958
3138AWFT5	Bond LT Other	FNMA POOL NO AJ4677 4% (effective rate 2.956%),	271,207	290,918	279,520
3138E2VD4	Bond LT Other	FNMA POOL NO AJ9611 4% (effective rate 2.734%),	1,415,929	1,508,313	1,458,399
3138EHD3	Bond LT Other	FNMA POOL NO AL0998 4.5% (effective rate 3.338%),	488,634	519,055	517,999
3138EJQ76	Bond LT Other	FNMA POOL NO AL2277 4% (effective rate 2.615%),	2,167,297	2,334,280	2,232,287
3138LVMC4	Bond LT Other	FNMA POOL NO AO4854 4% (effective rate 2.998%),	432,807	461,668	445,674
3138WTUN4	Bond LT Other	FNMA POOL NO AT5988 3% (effective rate 3.291%),	2,096,397	2,036,577	1,992,311
01F022410	Bond LT Other	FNMA POOL NO TBA 2.5% (effective rate 2.62%),	166,000	164,548	164,288
01F030413	Bond LT Other	FNMA POOL NO TBA 3% (effective rate 2.451%),	2,091,000	2,161,245	2,133,882
01F030611	Bond LT Other	FNMA POOL NO TBA 3% (effective rate 3.401%),	5,593,000	5,321,961	5,309,418
01F032419	Bond LT Other	FNMA POOL NO TBA 3.5% (effective rate 2.149%),	1,852,000	1,936,932	1,936,715
01F032617	Bond LT Other	FNMA POOL NO TBA 3.5% (effective rate 3.551%),	10,746,000	10,698,768	10,674,640
01F040610	Bond LT Other	FNMA POOL NO TBA 4% (effective rate 3.713%),	4,338,000	4,480,790	4,465,429
01F042616	Bond LT Other	FNMA POOL NO TBA 4.5% (effective rate 3.861%),	8,994,000	9,550,218	9,529,775
01F050619	Bond LT Other	FNMA POOL NO TBA 5% (effective rate 4.129%),	5,531,000	5,994,993	6,006,752
50076QAY2	Bond LT Other	KRAFT FOODS GROUP INC 2 1/4% Due 6/5/2017 JD5	636,000	635,183	643,996
50076QAE6	Bond LT Other	KRAFT FOODS GROUP INC 5% Due 6/4/2042 JD4 5%	403,000	400,202	397,274
501044CS8	Bond LT Other	KROGER CO 3.85% Due 8/1/2023 FA1 3.85% (effective	762,000	761,675	750,232
982526AV7	Bond LT Other	WM WRIGLEY JR CO 144A 2.9% (effective rate 2.922%),	705,000	704,172	699,172
585055AZ9	Bond LT Other	MEDTRONIC INC 2 3/4% Due 4/1/2023 AO1 2.75%	222,000	221,509	205,348
585055AY2	Bond LT Other	MEDTRONIC INC 4% Due 4/1/2043 AO1 4% (effective	194,000	190,053	170,982
790849AJ2	Bond LT Other	ST JUDE MEDICAL INC 3 1/4% Due 4/15/2023 AO15	365,000	363,365	340,539
790849AK9	Bond LT Other	ST JUDE MEDICAL INC 4 3/4% Due 4/15/2043 AO15	335,000	332,878	317,496
125509BR9	Bond LT Other	CIGNA CORP 2 3/4% Due 11/15/2016 MN15 2.75%	249,000	248,911	259,165
91324PCD2	Bond LT Other	UNITED HEALTH GROUP 4 1/4% Due 3/15/2043 MS15	778,000	706,875	698,201
94973VAW7	Bond LT Other	WELLPOINT INC 3.7% Due 8/15/2021 FA15 3.7%	698,000	697,896	695,421
161542CY9	Bond LT Other	CHASE FUNDING LOAN ACQUISITION SERIES 2003-C2	578,717	597,468	594,540
00440EAO0	Bond LT Other	ACE INA HOLDINGS INC 4.15% Due 3/13/2043 MS13	577,000	554,303	523,026
02687QDGO	Bond LT Other	AMERICAN INTL GROUP 5.85% (effective rate 5.336%),	634,000	645,074	727,230
026874CX3	Bond LT Other	AMERICAN INTL GROUP 3 3/8% Due 8/15/2020 FA15	692,000	696,396	696,025
00185AAC8	Bond LT Other	AON PLC 4.45% Due 5/24/2043 MN24 4.45% (effective	602,000	598,065	534,771
084670BD9	Bond LT Other	BERKSHIRE HATHAWAY INC 1.9% Due 1/31/2017 JJ31	264,000	263,990	270,076
37247DAK2	Bond LT Other	GENWORTH FINANCIAL INC 6.515% Due 5/22/2018	500,000	522,017	568,707
416515BB9	Bond LT Other	HARTFORD FINANCIAL 4.3% Due 4/15/2043 AO15 4.3%	264,000	261,897	232,234
416515AV6	Bond LT Other	HARTFORD FINANCIAL SERIES MTN 6% (effective rate	395,000	389,371	453,032
59217GAX7	Bond LT Other	MET LIFE GLOB FUNDING 1 144A 3% (effective rate	278,000	277,869	259,011
59156RBD9	Bond LT Other	METLIFE INC 4 1/8% Due 8/13/2042 FA13 4.13%	226,000	224,600	196,535
59156RBF4	Bond LT Other	METLIFE INC Stp % Due 12/15/2022 MJD15 3.05%	236,000	239,147	220,088
74432QBW4	Bond LT Other	PRUDENTIAL FIN 2.3% Due 8/15/2018 FA15 2.3%	612,000	611,328	608,376

Retirement for Employees of Aetna Inc.
Separate Account 151 Invested Assets
December 31, 2013
EIN 23-2229683/Plan #003

Attachment 3

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74432QBL8	Bond LT Other	PRUDENTIAL FIN SERIES MTN 3.88% (effective rate	331,000	337,873	342,176
98420EAA3	Bond LT Other	XLIT LTD 2.3% Due 12/15/2018 JD15 2.3% (effective	510,000	507,870	500,916
670346AM7	Bond LT Other	NUCOR CORP 4% Due 8/1/2023 FA1 4% (effective rate	511,000	510,622	498,828
79586KAA9	Bond LT Other	SAMARON MINERACAO SA 144A 4.13% (effective rate	300,000	298,143	270,000
14912LSX5	Bond LT Other	CATERPILLAR FINANCIAL SE SERIES MTN 3.75%	355,000	354,702	350,489
124857AH6	Bond LT Other	CBS CORP 1.95% Due 7/1/2017 J11 1.95% (effective rate	535,000	530,680	535,970
20030NBE0	Bond LT Other	COMCAST CORP 4.65% Due 7/15/2042 JJ15 4.65%	412,000	411,670	383,409
224044BW6	Bond LT Other	COX COMMUNICATIONS INC 144A 3.25% (effective rate	325,000	335,053	294,087
25459HBH7	Bond LT Other	DIRECTV HOLDINGS/FINANCE 1 3/4% Due 1/15/2018	714,000	705,521	700,411
25459HBE4	Bond LT Other	DIRECTV HOLDINGS/FINANCE 2.4% Due 3/15/2017	410,000	409,715	417,404
25459HBG9	Bond LT Other	DIRECTV HOLDINGS/FINANCE 5.15% Due 3/15/2042	255,000	254,489	229,016
25470DAH2	Bond LT Other	DISCOVERY COMMUNICATIONS INC 1 1/4% Due 4/1/2023	814,000	798,638	756,068
25468PCM6	Bond LT Other	DISNEY WALT CO 1.35% Due 8/16/2016 FA16 1.35%	338,000	336,559	341,888
63946BAJ9	Bond LT Other	NBC UNIVERSAL MEDIA LLC 4.45% Due 1/15/2043 JJ15	557,000	556,992	498,974
652482CG3	Bond LT Other	NEWS AMERICA INC 3% Due 9/15/2022 MS15 3%	376,000	382,289	353,460
884903BQ7	Bond LT Other	THOMSON REUTERS CORP 4.3% (effective rate	280,000	278,271	281,204
884903BP9	Bond LT Other	THOMSON REUTERS CORP 5.65% Due 11/23/2043	305,000	299,027	310,530
88732JAJ7	Bond LT Other	TIME WARNER CABLE INC 6.55% Due 5/1/2037 MN1	302,000	320,510	279,457
887317AR6	Bond LT Other	TIME WARNER INC 4.05% Due 12/15/2023 JD15 4.05%	621,000	619,127	619,189
887317AS4	Bond LT Other	TIME WARNER INC 5.35% Due 12/15/2043 JD15 5.35%	415,000	414,744	420,283
887317AD7	Bond LT Other	TIME WARNER INC 6 1/2% Due 11/15/2036 MN15 6.5%	337,000	399,378	380,768
92553PAL6	Bond LT Other	VIACOM INC 4 1/2% Due 2/27/2042 FA27 4.5%	402,000	394,423	342,974
92553PAP7	Bond LT Other	VIACOM INC 4 3/8% Due 3/15/2043 MS15 4.38%	666,000	633,692	562,351
055451AU2	Bond LT Other	BHP BILLITON FIN USA LTD 3.85% Due 9/30/2023 MS30	873,000	873,511	876,787
76720AAE6	Bond LT Other	RIO TINTO FIN USA PLC 1 5/8% Due 8/21/2017 FA21	529,000	528,441	528,790
878742AZ8	Bond LT Other	TECK RESOURCES LIMITED 5.4% Due 2/1/2043 FA1 5.4%	765,000	746,158	697,792
278062AE4	Bond LT Other	EATON CORP 4.15% Due 11/2/2042 MN2 4.15%	471,000	469,172	418,406
369604BF9	Bond LT Other	GENERAL ELECTRIC CAP CORP 4 1/8% Due 10/9/2042	402,000	399,764	371,391
902118BN7	Bond LT Other	TYCO INTL GROUP 3 3/8% Due 10/15/2015 AO15 3.38%	99,000	102,151	102,718
037411AW5	Bond LT Other	APACHE CORP 5.1% Due 9/1/2040 MS1 5.1% (effective	582,000	658,642	590,921
05565QBQ0	Bond LT Other	BP CAPITAL PLC 3.2% Due 3/11/2016 MS11 3.2%	1,142,000	1,141,483	1,199,190
166764AE0	Bond LT Other	CHEVRON CORP 1.718% Due 6/24/2018 JD24 1.72%	580,000	580,000	577,811
25271CAN2	Bond LT Other	DIAMOND OFFSHORE DRILLING 4 7/8% Due 11/1/2043	1,436,000	1,420,326	1,409,362
71647NAF6	Bond LT Other	PETROBRAS GLOBAL FINANCE 4 3/8% Due 5/20/2023	571,000	564,614	508,699
69367CAD7	Bond LT Other	PTT PCL 144A 4.5% (effective rate 4.58%), 10/25/2042	625,000	617,005	484,129
85771PAN2	Bond LT Other	STATOIL ASA 3.7% Due 3/1/2024 MS1 3.7% (effective	533,000	531,650	529,176
89153VAG4	Bond LT Other	TOTAL CAPITAL INTL SA 3.7% Due 1/15/2024 JJ15 3.7%	626,000	624,434	618,973
893830BC2	Bond LT Other	TRANSOCEAN INC 3.8% Due 10/15/2022 AO15 3.8% (effective rate 3.883%), 10/15/2022	250,000	248,457	236,957
94707VAA8	Bond LT Other	WEATHERFORD INTL LTD 5 1/8% Due 9/15/2020 MS15 5.13% (effective rate 5.125%), 09/15/2020	261,000	260,978	280,381
94707VAB6	Bond LT Other	WEATHERFORD INTL LTD 6 3/4% Due 9/15/2040 MS15 6.75% (effective rate 6.427%), 09/15/2040	240,000	249,803	259,573
00889LAE9	Bond LT Other	AIMCO SERIES 2005-AA CLASS A2 0.65% (effective rate 2.112%), 10/20/2019	1,275,000	1,220,491	1,232,108
07783NAA5	Bond LT Other	BELHURST CLO LTD SERIES 2006-1A CLASS A1 144A 0.49% (effective rate 0.862%), 01/15/2020	762,613	753,924	759,358
14844QAH6	Bond LT Other	CASTLE GARDEN FUNDING SERIES 2005-1A CLASS C1 144A 1.98% (effective rate 2.285%), 10/27/2020	990,000	979,622	976,517
161546GR1	Bond LT Other	CHASE FUNDING MORTGAGE LOAN AS SERIES 2003-5 CLASS 2A2 0.76% (effective rate 0.76%), 07/25/2033	33,894	33,916	31,784
362341TM1	Bond LT Other	GSR MTG LOAN TRUST SERIES 2005-SEA2 CLASS A1 144A 0.51% (effective rate 1.915%), 01/25/2045	332,932	324,721	320,810
59066XAA2	Bond LT Other	MESA WEST CAPITAL CDO LTD SERIES 2007-1A CLASS A1 144A 0.42% (effective rate 4.647%), 02/25/2047	246,792	240,085	241,609
85431NAD1	Bond LT Other	STANFIELD AZURE CLO LTD SERIES 2006-1A CLASS A3L 144A 0.94% (effective rate 1.848%), 05/27/2020	300,000	290,799	293,886
86359DVR5	Bond LT Other	STRUCTURED ASSET SECURITIES CO SERIES 2005-AR1 CLASS A1 0.36% (effective rate 1.282%), 09/25/2035	957,498	954,198	953,049
965248AC1	Bond LT Other	WHITEHORSE LTD SERIES 2006-1A CLASS A3L 144A 0.99% (effective rate 2.132%), 05/01/2018	950,000	925,704	941,853
30219GAC2	Bond LT Other	EXPRESS SCRIPTS HOLDING CO 3 1/2% Due 11/15/2016 MN15 3.5% (effective rate 3.506%), 11/15/2016	463,000	462,911	489,491

Retirement for Employees of Aetna Inc.
Separate Account 151 Invested Assets
December 31, 2013
EIN 23-2229683/Plan #003

Attachment 3

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377372AH0	Bond LT Other	GLAXOSMITHKLINE CAP INC 2.8% Due 3/18/2023 MS18 2.8% (effective rate 3.087%), 03/18/2023	752,000	734,589	696,460
478160BJ2	Bond LT Other	JOHNSON & JOHNSON 4 3/8% Due 12/5/2033 JD5 4.38% (effective rate 4.418%), 12/05/2033	920,000	914,768	925,989
58933YAF2	Bond LT Other	MERCK & CO INC 2.8% Due 5/18/2023 MN18 2.8% (effective rate 2.973%), 05/18/2023	568,000	559,807	525,845
628530BF3	Bond LT Other	MYLAN INC 2.55% Due 3/28/2019 MS28 2.55% (effective rate 2.597%), 03/28/2019	531,000	529,792	525,701
628530BD8	Bond LT Other	MYLAN INC 4.2% Due 11/29/2023 MN29 4.2% (effective rate 4.248%), 11/29/2023	235,000	234,087	231,144
29250RAR7	Bond LT Other	ENBRIDGE ENERGY PARTNERS 9 7/8% Due 3/1/2019 MS1 9.88% (effective rate 9.875%), 03/01/2019	468,000	467,876	605,536
29250NAF2	Bond LT Other	ENBRIDGE INC 4% Due 10/1/2023 AO1 4% (effective rate 4.123%), 10/01/2023	430,000	425,769	422,290
29273RAY5	Bond LT Other	ENERGY TRANSFER PARTNERS 4.9% Due 2/1/2024 FA1 4.9% (effective rate 5.003%), 02/01/2024	303,000	300,549	307,598
29273RAZ2	Bond LT Other	ENERGY TRANSFER PARTNERS 5.95% Due 10/1/2043 AO1 5.95% (effective rate 6.122%), 10/01/2043	507,000	495,054	514,359
29273RAK5	Bond LT Other	ENERGY TRANSFER PARTNERS 9.7% Due 3/15/2019 MS15 9.7% (effective rate 9.642%), 03/15/2019	433,000	433,880	560,631
29379VAS2	Bond LT Other	ENTERPRISE PRODUCTS OPER 3.2% Due 2/1/2016 FA1 3.2% (effective rate 3.221%), 02/01/2016	731,000	730,679	762,529
29379VAL7	Bond LT Other	ENTERPRISE PRODUCTS OPER 6.65% Due 4/15/2018 AO15 6.65% (effective rate 3.93%), 04/15/2018	249,000	275,474	291,421
68268NAJ2	Bond LT Other	ONEOK PARTNERS LP 3 3/8% Due 10/1/2022 AO1 3.38% (effective rate 3.425%), 10/01/2022	303,000	301,851	283,248
86765BAL3	Bond LT Other	SUNOCO LOGISTICS PARTNER 3.45% Due 1/15/2023 JJ15 3.45% (effective rate 3.453%), 01/15/2023	409,000	408,900	375,808
893526DK6	Bond LT Other	TRANS CANADA PIPELINES 3.8% Due 10/1/2020 AO1 3.8% (effective rate 3.72%), 10/01/2020	841,000	844,875	870,547
96950FAL8	Bond LT Other	WILLIAMS PARTNERS LP 4 1/2% Due 11/15/2023 MN15 4.5% (effective rate 4.562%), 11/15/2023	527,000	524,396	523,419
03027XAB6	Bond LT Other	AMERICAN TOWER CORP 3 1/2% Due 1/31/2023 JJ31 3.5% (effective rate 3.597%), 01/31/2023	275,000	272,944	250,730
03027XAD2	Bond LT Other	AMERICAN TOWER CORP 5% Due 2/15/2024 FA15 5% (effective rate 5.014%), 02/15/2024	699,000	698,196	704,168
05348EAR0	Bond LT Other	AVALONBAY COMMUNITIES SERIES MTN 2.85% (effective rate 2.939%), 03/15/2023	397,000	394,160	357,687
09064AAF8	Bond LT Other	BIOMED REALTY LP 3.85% Due 4/15/2016 AO15 3.85% (effective rate 1.917%), 04/15/2016	309,000	321,835	322,646
10112RAT1	Bond LT Other	BOSTON PROPERTIES LP 3.7% Due 11/15/2018 MN15 3.7% (effective rate 3.738%), 11/15/2018	279,000	278,523	294,310
294752AH3	Bond LT Other	EQUITY ONE INC 3 3/4% Due 11/15/2022 MN15 3.75% (effective rate 3.799%), 11/15/2022	282,000	280,957	264,583
26884ABA0	Bond LT Other	ERP OPERATING LIMITED 3% Due 4/15/2023 AO15 3% (effective rate 3.076%), 04/15/2023	318,000	316,045	290,379
40414LAJ8	Bond LT Other	HCP INC 4 1/4% Due 11/15/2023 MN12 4.25% (effective rate 4.307%), 11/15/2023	669,000	665,926	654,414
42217KAZ9	Bond LT Other	HEALTH CARE REIT INC 2 1/4% Due 3/15/2018 MS15 2.25% (effective rate 2.35%), 03/15/2018	253,000	251,988	250,129
49446RAK5	Bond LT Other	KIMCO REALTY CORP 3 1/8% Due 6/1/2023 JD1 3.13% (effective rate 3.211%), 06/01/2023	418,000	415,090	380,129
74340XAV3	Bond LT Other	PROLOGIS LP 2 3/4% Due 2/15/2019 FA15 2.75% (effective rate 2.757%), 02/15/2019	690,000	689,762	685,225
756109AN4	Bond LT Other	REALTY INCOME CORP 3 1/4% Due 10/15/2022 AO15 3.25% (effective rate 3.323%), 10/15/2022	374,000	371,921	342,268
828807CM7	Bond LT Other	SIMON PROPERTY GROUP LP 144A 1.5% (effective rate 1.564%), 02/01/2018	299,000	298,244	290,466
828807CH8	Bond LT Other	SIMON PROPERTY GROUP LP 2.8% Due 1/30/2017 JJ30 2.8% (effective rate 2.819%), 01/30/2017	296,000	295,827	306,155
92276MBA2	Bond LT Other	VENTAS REALTY LP/CAP CRP 2% Due 2/15/2018 FA15 2% (effective rate 2.053%), 02/15/2018	271,000	270,433	266,394
948741AJ2	Bond LT Other	WEINGARTEN REALTY INVEST 3 1/2% Due 4/15/2023 AO15 3.5% (effective rate 3.556%), 04/15/2023	781,000	777,540	717,992

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126650CD0	Bond LT Other	CVS CAREMARK CORP 5.3% Due 12/5/2043 JD5 5.3% (effective rate 5.313%), 12/05/2043	340,000	339,327	351,615
437076BC5	Bond LT Other	HOME DEPOT INC 3 3/4% Due 2/15/2024 FA15 3.75% (effective rate 3.811%), 02/15/2024	507,000	504,412	504,634
500255AT1	Bond LT Other	KOHL'S CORP 4 3/4% Due 12/15/2023 JD15 4.75% (effective rate 4.586%), 12/15/2023	855,000	865,807	867,921
55616XAH0	Bond LT Other	MACYS RETAIL HLDGS INC 2 7/8% Due 2/15/2023 FA15 2.88% (effective rate 2.891%), 02/15/2023	408,000	407,473	369,250
55616XAJ6	Bond LT Other	MACYS RETAIL HLDGS INC 4.3% Due 2/15/2043 FA15 4.3% (effective rate 4.323%), 02/15/2043	307,000	305,825	259,092
655664AQ3	Bond LT Other	NORDSTROM INC 144A 5% (effective rate 5.033%), 01/15/2044	534,000	531,230	527,817
67103HAD9	Bond LT Other	O REILLY AUTOMOTIVE INC SR UNSECURED 3.85% (effective rate 3.851%), 06/15/2023	432,000	431,959	414,566
855244AD1	Bond LT Other	STARBUCKS CORP 3.85% Due 10/1/2023 AO1 3.85% (effective rate 3.792%), 10/01/2023	905,000	909,094	910,285
931422AK5	Bond LT Other	WALGREEN CO 4.4% Due 9/15/2042 MS15 4.4% (effective rate 4.734%), 09/15/2042	687,000	650,715	610,637
988498AJ0	Bond LT Other	YUM! BRANDS INC 3 7/8% Due 11/1/2023 MN1 3.88% (effective rate 3.92%), 11/01/2023	414,000	412,472	400,458
988498AK7	Bond LT Other	YUM! BRANDS INC 5.35% Due 11/1/2043 MN1 5.35% (effective rate 5.387%), 11/01/2043	731,000	726,917	710,275
80282KAC0	Bond LT Other	SANTANDER HOLDINGS USA 3.45% Due 8/27/2018 FA27 3.45% (effective rate 3.213%), 08/27/2018	510,000	515,105	523,088
68389XAQ8	Bond LT Other	ORACLE CORP 2 3/8% Due 1/15/2019 JJ15 2.38% (effective rate 2.443%), 01/15/2019	689,000	686,786	695,168
698299AX2	Bond LT Other	PANAMA REPUBLIC OF 5.2% Due 1/30/2020 JJ30 5.2% (effective rate 3.573%), 01/30/2020	333,000	362,363	362,554
00206RBH4	Bond LT Other	AT&T INC 4.3% Due 12/15/2042 JD15 4.3% (effective rate 3.157%), 12/15/2042	3,000	3,647	2,545
00206RAD4	Bond LT Other	AT&T INC 6 1/2% Due 9/1/2037 MS1 6.5% (effective rate 4.981%), 09/01/2037	207,000	250,406	232,861
620076BC2	Bond LT Other	MOTOROLA SOLUTIONS INC 3 1/2% Due 3/1/2023 MS1 3.5% (effective rate 3.982%), 03/01/2023	330,000	317,750	305,298
620076BB4	Bond LT Other	MOTOROLA SOLUTIONS INC 3 3/4% Due 5/15/2022 MN15 3.75% (effective rate 3.794%), 05/15/2022	493,000	491,441	477,271
74913GAT2	Bond LT Other	QWEST CORPORATION 6 1/2% Due 6/1/2017 JD1 6.5% (effective rate 5.472%), 06/01/2017	268,000	276,464	302,860
87936UAA7	Bond LT Other	TELEFONIC CHILE SA 144A 3.88% (effective rate 3.844%), 10/12/2022	400,000	400,885	365,504
87938WAN3	Bond LT Other	TELEFONICA EMISIONES SAU 3.992% Due 2/16/2016 FA16 3.99% (effective rate 3.992%), 02/16/2016	502,000	502,000	527,300
92343VBG8	Bond LT Other	VERIZON COMMUNICATIONS SR UNSECURED 3.85% (effective rate 3.95%), 11/01/2042	371,000	364,633	303,034
92343VBR4	Bond LT Other	VERIZON COMMUNICATIONS SR UNSECURED 5.15% (effective rate 5.192%), 09/15/2023	1,218,000	1,214,043	1,307,757
92343VBT0	Bond LT Other	VERIZON COMMUNICATIONS SR UNSECURED 6.55% (effective rate 6.102%), 09/15/2043	911,000	965,497	1,065,833
92857WBC3	Bond LT Other	VODAFONE GROUP PLC 2.95% Due 2/19/2023 FA19 2.95% (effective rate 3.004%), 02/19/2023	415,000	413,214	378,484
31428XAV8	Bond LT Other	FEDEX CORP 2.7% Due 4/15/2023 AO15 2.7% (effective rate 2.731%), 04/15/2023	593,000	591,488	533,012
02640CAG0	Bond LT Other	AMERICAN GENERAL MORTGAGE LOAN SERIES 2009-1 CLASS A7 5.75% (effective rate 5.258%), 09/25/2048	903,000	901,124	912,841
041239CP7	Bond LT Other	ARKLE MASTER ISSUER PLC SERIES 2012-1A CLASS 2A1 1.93% (effective rate 1.641%), 05/17/2060	300,000	301,008	304,593
07386HJU6	Bond LT Other	BEAR STEARNS ALT A TRUST SERIES 2004-6 CLASS 1A 0.8% (effective rate 0.806%), 07/25/2034	229,678	229,678	217,867
17315QAW6	Bond LT Other	CITIGROUP MORTGAGE LOAN TRUST SERIES 2010-4 CLASS 4A5 5% (effective rate 3.286%), 10/25/2035	734,046	751,161	756,992
17317HAJ3	Bond LT Other	CITIGROUP MORTGAGE LOAN TRUST SERIES 2010-8 CLASS 3A1 2.64% (effective rate 3.211%), 04/25/2035	336,272	333,923	334,752
34988WAL8	Bond LT Other	FOSSE MASTER ISSUER PLC SERIES 2012-1A CLASS 2A2 1.63% (effective rate 1.616%), 10/18/2054	490,645	490,776	496,530

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EIN 23-2229683/Plan #003

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38406CAT0	Bond LT Other	GRACECHURCH MORTGAGE FINANCING SERIES 2011-1A CLASS 2A1 144A 1.78% (effective rate 1.425%), 11/20/2056	204,401	204,851	206,784
36242D7K3	Bond LT Other	GSR MORTGAGE LOAN TRUST SERIES 2005-5F CLASS 8A1 0.66% (effective rate 0.666%), 06/25/2035	36,767	36,767	34,624
47233AAS6	Bond LT Other	JEFFERIES & CO SERIES 2009-R7 CLASS 9A1 5.12% (effective rate 8.053%), 07/26/2037	189,949	185,973	193,292
466247LP6	Bond LT Other	JP MORGAN MORTGAGE TRUST SERIES 2005-A1 CLASS 3A1 2.64% (effective rate 2.608%), 02/25/2035	184,647	187,954	185,343
513770AW7	Bond LT Other	LANARK MASTER ISSUER PLC SERIES 2012-2A CLASS 1A 144A 1.63% (effective rate 1.641%), 12/22/2054	475,796	475,796	483,041
82846GAG5	Bond LT Other	SILVERSTONE MASTER ISSUER SERIES 2012-1A CLASS 1A 1.78% (effective rate 1.51%), 01/21/2055	350,000	351,401	355,192
92922FRJ9	Bond LT Other	WASHINGTON MUTUAL SERIES 2004-CB1 CLASS 4A 6% (effective rate 5.321%), 06/25/2034	318,955	326,376	335,425
94982HAC1	Bond LT Other	WELLS FARGO MORTGAGE BACKED SERIES 2005-AR9 CLASS 2A1 2.6% (effective rate 5.577%), 10/25/2033	563,169	514,355	564,861
94978JAC3	Bond LT Other	WELLS FARGO MTG BACKED SECUR SERIES 2004-G CLASS A3 2.61% (effective rate 3.339%), 06/25/2034	138,032	141,419	138,193
43641NBH6	Bond LT Other	HOLMES MASTER ISSUER PLC SERIES 2011-3A CLASS A2 1.78% (effective rate 1.456%), 10/21/2054	412,229	412,912	415,934
ED5397291	Bond LT Other	AEGON NV	500,500	449,629	422,923
949746556	Preferred Stock	WELLS FARGO CO 0% (effective rate 0%),	18,000	450,000	424,260
693475857	Preferred Stock	PNC FINANCIAL SERVICES GROUP I SERIES P 0% (effective rate 0%),	7,000	175,000	176,750
902973817	Preferred Stock	US BANCORP 0% (effective rate 0%),	6,915	172,875	189,264
83499Z9M0	Short Term - Mutual Fund	SSGA PRIME MONEY MARKET FUND	8,736,871	8,736,871	8,736,871
Total General Investments				396,744,995	395,433,466

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313586RC5	Bond LT Gov't	FNMA Due 10/9/2019 At Mat 0% (effective rate 7.381%),	2,255,000	1,565,466	1,917,406
912810RC4	Bond LT Gov't	US TREASURY NOTE/BOND 3 5/8% Due 8/15/2043 FA15	2,286,000	2,175,278	2,158,841
P3772NNH1	Bond LT Other	COLOMBIA REPUBLIC OF 2 5/8% Due 3/15/2023 MS15	1,750,000	1,736,792	1,533,000
460690BK5	Bond LT Other	INTERPUBLIC GROUP OF COS INC 3 3/4% Due 2/15/2023	1,398,000	1,390,481	1,308,706
097023BA2	Bond LT Other	BOEING CO 5 7/8% Due 2/15/2040 FA15 5.88% (effective	125,000	122,264	148,331
097023AX3	Bond LT Other	BOEING CO 6 7/8% Due 3/15/2039 MS15 6.88% (effective	630,000	663,777	832,771
539830BB4	Bond LT Other	LOCKHEED MARTIN CORP 4.07% Due 12/15/2042 JD15	484,000	546,943	423,216
666807BH4	Bond LT Other	NORTHROP GRUMMAN CORP 4 3/4% Due 6/1/2043 JD1	725,000	709,668	687,067
913017BT5	Bond LT Other	UNITED TECH CORP 4 1/2% Due 6/1/2042 JD1 4.5%	1,200,000	1,185,542	1,165,304
913017BA6	Bond LT Other	UNITED TECH CORP 7 1/2% Due 9/15/2029 MS15 7.5%	1,450,000	1,928,138	1,927,069
02209SAH6	Bond LT Other	ALTRIA GROUP INC 10.2% Due 2/6/2039 FA6 10.2%	434,000	549,659	677,133
02209SAR4	Bond LT Other	ALTRIA GROUP INC 5 3/8% Due 1/31/2044 J131 5.38%	1,675,000	1,667,741	1,681,936
02209SAE3	Bond LT Other	ALTRIA GROUP INC 9.95% Due 11/10/2038 MN10 9.95%	187,000	272,655	285,250
544152AE1	Bond LT Other	LORELLARD TOBACCO CO 7% Due 8/4/2041 FA4 7%	500,000	496,092	543,753
544152AC5	Bond LT Other	LORELLARD TOBACCO CO 8 1/8% Due 5/1/2040 MN1	825,000	1,129,088	993,458
718172AW9	Bond LT Other	PHILLIP MORRIS INTERNATIONAL 4 1/8% Due 3/4/2043	1,750,000	1,651,093	1,531,983
718172BD0	Bond LT Other	PHILLIP MORRIS INTERNATIONAL 4 7/8% Due 11/15/2043	775,000	770,484	767,738
718172AC3	Bond LT Other	PHILLIP MORRIS INTERNATIONAL 6 3/8% Due 5/16/2038	1,190,000	1,207,189	1,410,489
761713AW6	Bond LT Other	REYNOLDS AMERICAN INC 4 3/4% Due 11/1/2042 MN1	775,000	778,527	688,836
233851AF1	Bond LT Other	DAIMLER FINANCE NA LLC 144A 3.88% (effective rate	1,250,000	1,240,245	1,261,500
345370CQ1	Bond LT Other	FORD MOTOR COMPANY 4 3/4% Due 1/15/2043 J115	550,000	500,794	496,031
345370BY5	Bond LT Other	FORD MOTOR COMPANY 6 5/8% Due 10/1/2028 AO1	625,000	703,919	701,694
345370BR0	Bond LT Other	FORD MOTOR COMPANY 7.4% Due 11/1/2046 MN1 7.4%	785,000	945,031	938,545
345370CA6	Bond LT Other	FORD MOTOR COMPANY 7.45% Due 7/16/2031 J116	390,000	494,027	477,621
060505DH4	Bond LT Other	BANK OF AMERICA CORP 6% (effective rate 6.03%),	1,625,000	1,623,258	1,855,412
06053FAA7	Bond LT Other	BANK OF AMERICA CORP 4.1% Due 7/24/2023 J124 4.1%	595,000	594,522	597,525
06051GEN5	Bond LT Other	BANK OF AMERICA NA 5 7/8% Due 2/7/2042 FA7 5.88%	900,000	1,023,171	1,029,321
06051GEM7	Bond LT Other	BANK OF AMERICA NA 5.7% Due 1/24/2022 J124 5.7%	610,000	710,834	690,432
06051GEU9	Bond LT Other	BANK OF AMERICA NA SERIES MTN 3.3% (effective rate	390,000	391,187	369,044
14040HAY1	Bond LT Other	CAPITAL ONE FINANCIAL 4 3/4% Due 7/15/2021 J115	950,000	946,472	1,010,182
172967DR9	Bond LT Other	CITIGROUP INC 6.13% (effective rate 7.443%),	100,000	85,664	106,617
172967BL4	Bond LT Other	CITIGROUP INC 6.63% (effective rate 5.986%),	1,325,000	1,418,798	1,474,252
172967CC3	Bond LT Other	CITIGROUP INC 6% Due 10/31/2033 AO30 6% (effective	100,000	84,686	105,423
172967EW7	Bond LT Other	CITIGROUP INC 8 1/8% Due 7/15/2039 J115 8.13%	2,585,000	2,919,247	3,625,948
22546DAA4	Bond LT Other	CREDIT SUISSE GROUP AG 144A 6.5% (effective rate	2,150,000	2,195,234	2,287,063
25466AAD3	Bond LT Other	DISCOVER BANK 4.2% Due 8/8/2023 FA8 4.2% (effective	1,050,000	1,046,019	1,035,626
316773CP3	Bond LT Other	FIFTH THIRD CORPORATION 4.3% Due 1/16/2024 J116	875,000	872,622	857,011
38141GGM0	Bond LT Other	GOLDMAN SACHS GROUP INC 6 1/4% Due 2/1/2041 FA1	2,190,000	2,429,179	2,523,756
38141GFD1	Bond LT Other	GOLDMAN SACHS GROUP INC 6 3/4% Due 10/1/2037 AO1	4,375,000	4,529,136	4,867,384
404280AG4	Bond LT Other	HSBC HOLDINGS PLC 6.5% (effective rate 7.006%),	800,000	754,534	947,626
404280AN9	Bond LT Other	HSBC HOLDINGS PLC 4% Due 3/30/2022 MS30 4%	850,000	845,232	873,672
404280AH2	Bond LT Other	HSBC HOLDINGS PLC 6 1/2% Due 9/15/2037 MS15 6.5%	3,200,000	3,038,149	3,784,755
404280AF6	Bond LT Other	HSBC HOLDINGS PLC 7 5/8% Due 5/17/2032 MN17 7.63%	600,000	623,676	750,643
46625HJM3	Bond LT Other	JP MORGAN CHASE & CO 5 5/8% Due 8/16/2043 FA16	1,620,000	1,613,406	1,711,974
46625HHF0	Bond LT Other	JP MORGAN CHASE & CO 6.4% Due 5/15/2038 MN15	1,000,000	1,075,361	1,193,505
48126BAA1	Bond LT Other	JPMORGAN CHASE & CO 5.4% Due 1/6/2042 J16 5.4%	310,000	365,586	333,732
55608XAA5	Bond LT Other	MACQUARIE BANK LTD 144A 6.63% (effective rate	645,000	643,922	713,331
59023VAA8	Bond LT Other	MERRILL LUNCH & CO 7 3/4% Due 5/14/2038 MN14	1,450,000	1,571,238	1,872,044
61747WAL3	Bond LT Other	MORGAN STANLEY 5 1/2% Due 7/28/2021 J128 5.5%	50,000	55,841	55,873
617482V92	Bond LT Other	MORGAN STANLEY 6 3/8% Due 7/24/2042 J124 6.38%	1,975,000	2,187,270	2,313,280
6174467X1	Bond LT Other	MORGAN STANLEY SUBORDINATED 5% (effective rate	1,425,000	1,418,484	1,429,261
638585AP4	Bond LT Other	NATIONSBANK CORP 7 1/4% Due 10/15/2025 AO15	465,000	502,190	532,401
69349LAQ1	Bond LT Other	PNC BANK NA SERIES BKNT 4.2% (effective rate 4.203%),	500,000	499,831	490,112
21684AAB2	Bond LT Other	RABOBANK NEDERLAND 5 3/4% Due 12/1/2043 JD1	1,270,000	1,276,784	1,346,309
949746RD5	Bond LT Other	WELLS FARGO CO 144A 5.61% (effective rate 5.568%),	2,294,000	2,306,198	2,382,748
94974BFC9	Bond LT Other	WELLS FARGO CO SR NOTES 3.5% (effective rate 3.526%),	300,000	299,438	300,079
94974BFJ4	Bond LT Other	WELLS FARGO CO SUBORDINATED 3.45% (effective rate	2,405,000	2,347,727	2,273,771
03523TAP3	Bond LT Other	ANHEUSER-BUSCH INBEV WOR 6 3/8% Due 1/15/2040	510,000	599,919	622,137
03523TBF4	Bond LT Other	ANHEUSER-BUSCH INBEV WOR 8.2% Due 1/15/2039 J115	310,000	390,645	453,394
25243YAH2	Bond LT Other	DIAGEO CAP PLC 5 7/8% Due 9/30/2036 MS30 5.88%	1,400,000	1,362,883	1,607,890
031162BP4	Bond LT Other	AMGEN INC 5 3/8% Due 5/15/2043 MN15 5.38%	1,500,000	1,506,034	1,540,074
031162BH2	Bond LT Other	AMGEN INC 5.65% Due 6/15/2042 JD15 5.65% (effective	1,490,000	1,486,419	1,577,964
368710AC3	Bond LT Other	GENENTECH INC 5 1/4% Due 7/15/2035 J115 5.25%	818,000	822,395	861,985
008916AM0	Bond LT Other	AGRIUM INC 4.9% Due 6/1/2043 JD1 4.9% (effective rate	675,000	669,874	625,052
12527GAD5	Bond LT Other	CF INDUSTRIES INC 4.95% Due 6/1/2043 JD1 4.95%	700,000	682,188	637,074
260543BY8	Bond LT Other	DOW CHEMICAL CO 9.4% Due 5/15/2039 MN15 9.4%	725,000	981,354	1,083,084
50247VAB5	Bond LT Other	LYB INTL FINANCE 5 1/4% Due 7/15/2043 J115 5.25%	520,000	520,923	522,725
668444AC6	Bond LT Other	NORTHWESTERN UNIVERSITY 4.643% Due 12/1/2044 JD1	850,000	850,000	836,794
914886AA4	Bond LT Other	UNIV OF SOUTHERN CALIFORNIA 5 1/4% Due 10/1/2111	875,000	875,000	922,922
037833AL4	Bond LT Other	APPLE INC 3.85% Due 5/4/2043 MN4 3.85% (effective	800,000	795,368	668,340
459200HF1	Bond LT Other	IBM CORP 4% Due 6/20/2042 JD20 4% (effective rate	1,450,000	1,279,751	1,294,735
459200AR2	Bond LT Other	IBM CORP 6.22% Due 8/1/2027 FA1 6.22% (effective rate	800,000	946,755	946,192
140420NB2	Bond LT Other	CAPITAL ONE BANK USA NA 3 3/8% Due 2/15/2023 FA15	630,000	632,372	585,698
30251BAB4	Bond LT Other	FMR LLC 144A 6.45% (effective rate 6.467%), 11/15/2039	770,000	768,290	879,000
36962G3A0	Bond LT Other	GENL ELEC CAP CORP 6.15% (effective rate 7.753%),	3,550,000	2,937,593	4,141,714
36962GXZ2	Bond LT Other	GENL ELEC CAP CORP 6 3/4% Due 3/15/2032 MS15 6.75%	1,800,000	1,902,732	2,228,949
36962G4B7	Bond LT Other	GENL ELEC CAP CORP SERIES MTN 6.88% (effective rate	410,000	497,557	527,094
010392FB9	Bond LT Other	ALABAMA POWER CO 6% Due 3/1/2039 MS1 6%	320,000	350,858	373,393
030288AA2	Bond LT Other	AMERICAN TRANSMISSION SYSTEM 144A 5.25%	775,000	774,530	816,172
186108CF1	Bond LT Other	CLEVELAND ELECTRIC ILLUM 5.7% Due 4/1/2017 AO1	468,000	446,088	506,973
186108CE4	Bond LT Other	CLEVELAND ELECTRIC ILLUM 5.95% Due 12/15/2036 JD15	1,105,000	1,109,260	1,125,153
125896BL3	Bond LT Other	CMS ENERGY CORP 4.7% Due 3/31/2043 MS31 4.7%	1,250,000	1,246,210	1,166,290
199575AT8	Bond LT Other	COLUMBUS SOUTHERN PWR CO SERIES D 6.6% (effective	525,000	664,760	610,295
207597DV4	Bond LT Other	CONNECTICUT LIGHT & PWR 6.35% Due 6/1/2036 JD1	410,000	437,312	493,784
26442CAN4	Bond LT Other	DUKE ENERGY CAROLINAS 4% Due 9/30/2042 MS30 4%	420,000	416,715	379,095
26442CAH7	Bond LT Other	DUKE ENERGY CAROLINAS 5.3% Due 2/15/2040 FA15	1,785,000	1,779,876	1,938,005
26442CAM6	Bond LT Other	DUKE ENERGY CAROLINAS SECURED 4.25% (effective rate	825,000	832,673	768,174

Retirement for Employees of Aetna Inc.
Separate Account 90 Invested Assets
December 31, 2013
EIN 23-2229683/Plan #003

Attachment 2

SecurityID	Security Type	Security	Par/Shares	Cost	Current Market Value
263901AD2	Bond LT Other	DUKE ENERGY INDIANA INC SERIES UUU 4.2% (effective	620,000	618,850	572,268
268789AB0	Bond LT Other	E ON INTL FIN ANCE BV 144A 6.65% (effective rate	550,000	574,017	660,619
33766JAF0	Bond LT Other	FIRSTENERGY SOLUTIONS CO 6.8% Due 8/15/2039 FA15	450,000	505,258	455,713
341081ET0	Bond LT Other	FLORIDA POWER & LIGHT 4.95% (effective rate 4.999%),	300,000	298,069	314,408
341081FA0	Bond LT Other	FLORIDA POWER & LIGHT 5.95% (effective rate 5.618%),	750,000	782,610	878,865
341081EU7	Bond LT Other	FLORIDA POWER & LIGHT 5.4% Due 9/1/2035 MS1 5.4%	425,000	452,790	468,509
341081FC6	Bond LT Other	FLORIDA POWER & LIGHT 5.69% Due 3/1/2040 MS1	350,000	349,544	400,972
373334JW2	Bond LT Other	GEORGIA POWER COMPANY 4.3% Due 3/15/2042 MS15	390,000	389,790	350,848
373334JN2	Bond LT Other	GEORGIA POWER COMPANY 5.95% Due 2/1/2039 FA1	675,000	698,932	745,970
373334J51	Bond LT Other	GEORGIA POWER COMPANY SERIES 10-C 4.75% (effective	450,000	475,204	430,636
454889AP1	Bond LT Other	INDIANA MICHIGAN POWER 3.2% Due 3/15/2023 MS15	1,050,000	1,048,389	981,535
476556CX1	Bond LT Other	JERSEY CENTRAL PWR AND LT 6.15% Due 6/1/2037 JD1	550,000	463,266	567,659
485134BN9	Bond LT Other	KANSAS CITY POWER & LT 3.15% Due 3/15/2023 MS15	1,175,000	1,173,937	1,089,627
491674BG1	Bond LT Other	KENTUCKY UTILITIES 5 1/8% Due 11/1/2040 MN1 5.13%	1,150,000	1,138,006	1,215,867
575634AS9	Bond LT Other	MASSACHUSETTS ELECTRIC 144A 5.9% (effective rate	1,250,000	1,245,953	1,403,393
59562EAH8	Bond LT Other	MIDAMERICAN ENERGY CO 5.8% Due 10/15/2036 FA15	1,200,000	1,179,105	1,357,039
59562VAP2	Bond LT Other	MIDAMERICAN ENERGY HOLDINGS 5.95% (effective rate	650,000	647,103	711,272
59562VAM9	Bond LT Other	MIDAMERICAN ENERGY HOLDINGS 6.13% (effective rate	375,000	410,953	426,024
59562VBC0	Bond LT Other	MIDAMERICAN ENERGY HOLDINGS 144A 5.15% (effective	1,375,000	1,366,796	1,386,454
59562VAR8	Bond LT Other	MIDAMERICAN ENERGY HOLDINGS 6 1/2% Due	1,600,000	1,752,290	1,858,464
65473QBB8	Bond LT Other	NISOURCE FINANCE CORP 5 1/4% Due 2/15/2043 FA15	195,000	194,757	189,509
65473QBD4	Bond LT Other	NISOURCE FINANCE CORP 5.65% Due 2/1/2045 FA1	1,225,000	1,216,830	1,254,821
677415CF6	Bond LT Other	OHIO POWER CO 6.6% Due 2/15/2033 FA15 6.6%	1,650,000	1,638,938	1,917,734
68233JAS3	Bond LT Other	ONCOR ELECTRIC DELIVERY 5.3% Due 6/1/2042 JD1 5.3%	2,105,000	2,223,854	2,188,754
68233JAF1	Bond LT Other	ONCOR ELECTRIC DELIVERY 7 1/2% Due 9/1/2038 MS1	300,000	413,802	390,473
68233DAP2	Bond LT Other	ONCOR ELECTRIC DELIVERY 7 1/4% Due 1/15/2033 JJ15	355,000	461,126	446,009
68233DAT4	Bond LT Other	ONCOR ELECTRIC DELIVERY 7% Due 5/1/2032 MN1 7%	25,000	32,225	30,459
694308GE1	Bond LT Other	PACIFIC GAS & ELECTRIC 6.05% (effective rate 5.556%),	1,150,000	1,218,203	1,317,319
694308HF7	Bond LT Other	PACIFIC GAS & ELECTRIC 5 1/8% Due 11/15/2043 MN15	2,525,000	2,555,719	2,607,459
695114CD8	Bond LT Other	PACIFICORP 5.75% (effective rate 3.935%), 04/01/2037	1,100,000	1,402,251	1,257,963
743263AP0	Bond LT Other	PROGRESS ENERGY INC 6% Due 12/1/2039 JD1 6%	2,225,000	2,223,122	2,495,527
744448BZ3	Bond LT Other	PUBLIC SERVICE COLORADO 6.25% (effective rate	1,000,000	1,239,523	1,222,317
74456QAV8	Bond LT Other	PUBLIC SERVICE EL AND GAS 5 1/2% Due 3/1/2040 MS1	625,000	622,113	698,279
797440BM5	Bond LT Other	SAN DIEGO G&E 4 1/2% Due 8/15/2040 FA15 4.5%	675,000	673,304	667,235
842400FR9	Bond LT Other	SOUTHERN CAL EDISON 3 7/8% Due 6/1/2021 JD1 3.88%	875,000	871,073	919,235
842400FQ1	Bond LT Other	SOUTHERN CAL EDISON 4 1/2% Due 9/1/2040 MS1 4.5%	440,000	426,675	427,011
842400FH1	Bond LT Other	SOUTHERN CAL EDISON SERIES 08-A 5.95% (effective rate	1,540,000	1,586,322	1,792,378
87875UAK8	Bond LT Other	TECO FINANCE INC 5.15% Due 3/15/2020 MS15 5.15%	1,125,000	1,121,485	1,233,785
927804FG4	Bond LT Other	VIRGINIA ELECTRIC & POWER 8 7/8% Due 11/15/2038	1,765,000	2,441,823	2,723,497
98389BAH3	Bond LT Other	XCEL ENERGY INC 6 1/2% Due 7/1/2036 JJ1 6.5%	775,000	969,455	923,308
500472AE5	Bond LT Other	KONINKLIJKE PHILLIPS ELCTRNCS 5% Due 3/15/2042 MS15	1,085,000	1,062,110	1,077,355
883556BG6	Bond LT Other	THERMO FISHER SCIENTIFIC 5.3% Due 2/1/2044 FA1 5.3%	750,000	759,555	758,381
487836AT5	Bond LT Other	KELLOGG CO SERIES B 7.45% (effective rate 4.255%),	900,000	1,248,816	1,135,202
50076QAE6	Bond LT Other	KRAFT FOODS GROUP INC 5% Due 6/4/2042 JD4 5%	800,000	784,498	788,634
50076QAR7	Bond LT Other	KRAFT FOODS GROUP INC 6 7/8% Due 1/26/2039 JJ26	2,923,000	3,063,598	3,559,746
50075NAC8	Bond LT Other	KRAFT FOODS INC NOTES 6.5% (effective rate 4.272%),	90,000	114,843	102,407
881575AC8	Bond LT Other	TESCO PLC 6.15% Due 11/15/2037 MN15 6.15% (effective	900,000	1,066,040	975,282
460146CH4	Bond LT Other	INTERNATIONAL PAPER CO 6% Due 11/15/2041 MN15	975,000	974,783	1,058,807
460146CF8	Bond LT Other	INTERNATIONAL PAPER CO 7.3% Due 11/15/2039 MN15	800,000	836,242	987,778
460146CA9	Bond LT Other	INTERNATIONAL PAPER CO 7.95% Due 6/15/2018 JD15	1,135,000	1,293,040	1,378,675
100743AJ2	Bond LT Other	BOSTON GAS COMPANY 144A 4.49% (effective rate	1,100,000	1,100,000	1,039,842
816851AP4	Bond LT Other	SEMPRA ENERGY 6% Due 10/15/2039 AO15 6% (effective	825,000	809,316	906,231
071813BG3	Bond LT Other	BAXTER INTERNATIONAL INC 4 1/2% Due 6/15/2043 JD15	650,000	649,565	628,876
075887AX7	Bond LT Other	BECTON DICKINSON & CO 5% Due 11/12/2040 MN12 5%	650,000	647,482	669,979
22303QAH3	Bond LT Other	COVIDIEN INTERNATIONAL 6.55% Due 10/15/2037 AO15	1,220,000	1,429,114	1,497,857
585055AY2	Bond LT Other	MEDTRONIC INC 4% Due 4/1/2043 AO1 4% (effective rate	875,000	857,199	771,183
790849AK9	Bond LT Other	ST JUDE MEDICAL INC 4 3/4% Due 4/15/2043 AO15	1,350,000	1,295,636	1,279,460
00817YAJ7	Bond LT Other	AETNA INC 4 1/2% Due 5/15/2042 MN15 4.5% (effective	325,000	311,613	302,122
00817YAM0	Bond LT Other	AETNA INC 4 1/8% Due 11/15/2042 MN15 4.13%	500,000	492,421	437,312
771196AU6	Bond LT Other	ROCHE HLDGS INC 144A 7% (effective rate 5.809%),	295,000	341,135	386,850
91324PCA8	Bond LT Other	UNITED HEALTH GROUP 3.95% Due 10/15/2042 AO15	406,000	396,954	344,314
91324PCD2	Bond LT Other	UNITED HEALTH GROUP 4 1/4% Due 3/15/2043 MS15	625,000	626,429	560,894
91324PAR3	Bond LT Other	UNITED HEALTH GROUP 5.8% Due 3/15/2036 MS15 5.8%	1,950,000	2,135,861	2,145,138
91324PBE1	Bond LT Other	UNITED HEALTH GROUP 6 5/8% Due 11/15/2037 MN15	425,000	572,863	514,188
94973VBB2	Bond LT Other	WELLPOINT INC 4.65% Due 1/15/2043 JJ15 4.65%	695,000	737,072	643,432
94973VBF3	Bond LT Other	WELLPOINT INC 5.1% Due 1/15/2044 JJ15 5.1% (effective	1,800,000	1,786,909	1,784,965
552676AQ1	Bond LT Other	MDC HOLDINGS INC 6% Due 1/15/2043 JJ15 6% (effective	1,025,000	935,739	884,337
026874CW5	Bond LT Other	AMERICAN INTL GROUP 6.82% Due 11/15/2037 MN15	575,000	694,680	692,105
026874BS5	Bond LT Other	AMERICAN INTL GROUP 8.175% Due 5/15/2058 MN15	3,025,000	3,310,576	3,660,250
037389AU7	Bond LT Other	AON CORP 6 1/4% Due 9/30/2040 MS30 6.25% (effective	975,000	966,377	1,114,952
054536AA5	Bond LT Other	AXA FINANCIAL INC 8.6% (effective rate 6.637%),	500,000	598,980	615,625
37247DAP1	Bond LT Other	GENWORTH FINANCIAL INC 7 5/8% Due 9/24/2021 MS24	985,000	1,067,119	1,172,144
372491AB6	Bond LT Other	GENWORTH HOLDONG INC 4.8% Due 2/15/2024 FA15	775,000	773,247	765,513
401378AA2	Bond LT Other	GUARDIAN LIFE INSURANCE 144A 7.38% (effective rate	1,325,000	1,513,993	1,698,654
53079EAZ7	Bond LT Other	LIBERTY MUTUAL GROUP 144A 6.5% (effective rate	500,000	498,786	548,726
575767AG3	Bond LT Other	MASS MUTUAL LIFE INS CO 144A 8.88% (effective rate	875,000	864,025	1,253,929
59156RBG2	Bond LT Other	METLIFE INC 4 7/8% Due 11/13/2043 MN13 4.88%	525,000	514,289	515,256
74432QBY0	Bond LT Other	PRUDENTIAL FIN 144A 5.1% (effective rate 5.103%),	475,000	474,754	471,749
74432QAK1	Bond LT Other	PRUDENTIAL FIN 5.9% Due 3/17/2036 MS15 5.9%	450,000	424,078	494,629
74432QBG9	Bond LT Other	PRUDENTIAL FIN 7 3/8% Due 6/15/2019 JD15 7.38%	3,700,000	3,702,388	4,542,442
74432QBUB	Bond LT Other	PRUDENTIAL FIN SERIES MTN 5.8% (effective rate	825,000	817,285	913,657
87089AAA6	Bond LT Other	SWISS RE CAPITAL I LP 6.854% Due Perpetual MN25	1,300,000	1,290,250	1,374,100
87089HAB9	Bond LT Other	SWISS RE TREASURY (US) 144A 4.25% (effective rate	809,000	736,960	695,207
878091BC0	Bond LT Other	TEACHERS INSUR & ANNUITY 144A 6.85% (effective rate	875,000	873,903	1,080,090
91912EAA3	Bond LT Other	VALE SA 5 5/8% Due 9/11/2042 MS11 5.63% (effective	975,000	828,668	885,088
149123CB5	Bond LT Other	CATERPILLAR INC 3.803% Due 8/15/2042 FA15 3.8%	603,000	624,944	507,077
149123BL4	Bond LT Other	CATERPILLAR INC 5.3% Due 9/15/2035 MS15 5.3%	1,150,000	975,655	1,211,763

SecurityID	Security Type	Security	Par/Shares	Cost	Current Market Value
00184AAC9	Bond LT Other	AOL TIME WARNER INC 7 5/8% Due 4/15/2031 AO15	750,000	905,846	949,175
20030NAV3	Bond LT Other	COMCAST CORP 6.95% (effective rate 6.501%),	1,550,000	1,630,911	1,905,415
20030NAC5	Bond LT Other	COMCAST CORP 7.05% (effective rate 5.859%),	750,000	851,826	907,376
20030NBH3	Bond LT Other	COMCAST CORP 4 1/4% Due 1/15/2033 JJ15 4.25%	850,000	843,078	789,581
20030NAX9	Bond LT Other	COMCAST CORP 6.4% Due 5/15/2038 MN15 6.4%	2,720,000	2,493,488	3,140,915
224044CC9	Bond LT Other	COX COMMUNICATIONS INC 144A 4.5% (effective rate	1,550,000	1,392,759	1,249,334
224044BT3	Bond LT Other	COX COMMUNICATIONS INC 144A 6.95% (effective rate	700,000	736,385	734,276
224044BV8	Bond LT Other	COX COMMUNICATIONS INC 144A 8.38% (effective rate	1,090,000	1,098,948	1,321,924
25459HBG9	Bond LT Other	DIRECTV HOLDINGS/FINANCE 5.15% Due 3/15/2042	1,725,000	1,675,955	1,549,226
25459HAZ8	Bond LT Other	DIRECTV HOLDINGS/FINANCE 6 3/8% Due 3/1/2041 MS1	160,000	159,900	165,897
25459HAQ8	Bond LT Other	DIRECTV HOLDINGS/FINANCE 6.35% Due 3/15/2040	1,180,000	1,207,187	1,226,916
25470DAJ8	Bond LT Other	DISCOVERY COMMUNICATIONS 4 7/8% Due 4/1/2043	526,000	533,700	485,230
25470DAD1	Bond LT Other	DISCOVERY COMMUNICATIONS 6.35% Due 6/1/2040 JD1	400,000	446,328	442,573
40049JAZ0	Bond LT Other	GRUPO TELEvisa 6 5/8% Due 1/15/2040 JJ15 6.63%	1,825,000	1,797,306	1,938,037
63946BAJ9	Bond LT Other	NBC UNIVERSAL MEDIA LLC 4.45% Due 1/15/2043 JJ15	1,125,000	1,010,111	1,007,802
63946BAG5	Bond LT Other	NBC UNIVERSAL MEDIA LLC 5.95% Due 4/1/2041 AO1	1,005,000	1,009,079	1,099,306
63946CAE8	Bond LT Other	NBCUNIVERSAL ENTERPRISE 144A 5.25% (effective rate	1,300,000	1,300,000	1,287,000
652478AR9	Bond LT Other	NEWS AMERICA HOLDINGS 7.75% (effective rate	140,000	153,325	163,994
652478AW8	Bond LT Other	NEWS AMERICA HOLDINGS 8.45% (effective rate	130,000	161,716	168,546
652478AX6	Bond LT Other	NEWS AMERICA HOLDINGS 8.5% (effective rate 6.751%),	275,000	312,212	346,542
652482BQ2	Bond LT Other	NEWS AMERICA INC 6.65% Due 11/15/2037 MN15 6.65%	3,245,000	2,771,213	3,787,765
872287AL1	Bond LT Other	TCI COMMUNICATIONS INC 7.13% (effective rate	295,000	311,558	362,806
88732JBD9	Bond LT Other	TIME WARNER CABLE INC 4 1/2% Due 9/15/2042 MS15	1,715,000	1,570,551	1,299,224
88732JAJ7	Bond LT Other	TIME WARNER CABLE INC 6.55% Due 5/1/2037 MN1	373,000	335,238	345,157
88732JAN8	Bond LT Other	TIME WARNER CABLE INC 7.3% Due 7/1/2038 JJ1 7.3%	495,000	569,897	493,604
887315BN8	Bond LT Other	TIME WARNER INC 6.63% (effective rate 5.708%),	545,000	595,625	625,514
887315BH1	Bond LT Other	TIME WARNER INC 7.57% (effective rate 6.604%),	720,000	770,555	880,705
887317AD7	Bond LT Other	TIME WARNER INC 6 1/2% Due 11/15/2036 MN15 6.5%	934,000	1,029,907	1,055,303
887317AL9	Bond LT Other	TIME WARNER INC 6 1/4% Due 3/29/2041 MS29 6.25%	682,000	778,665	757,349
92553PAU6	Bond LT Other	VIACOM INC 5.85% Due 9/1/2043 MS1 5.85% (effective	1,150,000	1,142,497	1,208,905
06849UAD7	Bond LT Other	BARRICK AUSTRALIA FINANCE 5.95% Due 10/15/2039	300,000	293,092	259,573
06849AAB5	Bond LT Other	BARRICK INTL BAN ABX 6.35% Due 10/15/2036 AO15	700,000	706,233	627,298
06849RAG7	Bond LT Other	BARRICK NA FINANCE LLC 5.7% Due 5/30/2041 MN30	155,000	154,309	133,162
055451AV0	Bond LT Other	BHP BILLITON FIN USA LTD 5% Due 9/30/2043 MS30 5%	1,250,000	1,249,717	1,270,926
21987BAK4	Bond LT Other	CODELCO INC 144A 5.63% (effective rate 6.12%),	345,000	324,591	341,136
35671DBC8	Bond LT Other	FREEMONT-MCMORAN COPPER & GOLD 5.45% Due	3,250,000	3,175,066	3,110,367
651639AP1	Bond LT Other	NEWMONT MINING CORP 4 7/8% Due 3/15/2042 MS15	625,000	622,014	462,774
767201AD8	Bond LT Other	RIO TINTO FIN USA LTD 7 1/8% Due 7/15/2028 JJ15	1,440,000	1,730,733	1,771,004
76720AAG1	Bond LT Other	RIO TINTO FIN USA PLC SR UNSECURED 4.13% (effective	875,000	763,242	769,350
84265VAE5	Bond LT Other	SOUTHERN COPPER SCCO 6 3/4% Due 4/16/2040 AO16	1,110,000	1,145,167	1,074,772
878742AZ8	Bond LT Other	TECK RESOURCES LIMITED 5.4% Due 2/1/2043 FA1 5.4%	575,000	568,749	524,484
878742AW5	Bond LT Other	TECK RESOURCES LIMITED 6 1/4% Due 7/15/2041 JJ15	1,450,000	1,445,983	1,443,374
878742AS4	Bond LT Other	TECK RESOURCES LIMITED 6% Due 8/15/2040 FA15 6%	550,000	549,012	525,728
278062AD6	Bond LT Other	EATON CORP 4% Due 11/2/2032 MN2 4% (effective rate	1,450,000	1,417,614	1,331,695
278062AE4	Bond LT Other	EATON CORP 4.15% Due 11/2/2042 MN2 4.15% (effective	475,000	473,157	421,960
369604BF9	Bond LT Other	GENERAL ELECTRIC CAP CORP 4 1/8% Due 10/9/2042 AO9	1,970,000	1,900,387	1,820,000
826200AD9	Bond LT Other	SIEMENS FINAN 144A 6.13% (effective rate 5.719%),	500,000	518,041	576,965
13063BFR8	Bond LT Other	CALIFORNIA ST 7 5/8% Due 3/1/2040 MS1 7.63%	70,000	91,248	91,551
13063BJC7	Bond LT Other	CALIFORNIA ST 7.6% Due 11/1/2040 MN1 7.6% (effective	825,000	1,131,974	1,086,880
13063A7D0	Bond LT Other	CALIFORNIA ST BUILD AMERICA 7.3% Due 10/1/2039 AO1	1,485,000	1,570,833	1,866,794
13063ASG5	Bond LT Other	CALIFORNIA ST BUILD AMERICA 7.55% Due 4/1/2039 AO1	3,465,000	3,810,117	4,481,874
167725AC4	Bond LT Other	CHICAGO IL TRANSIT AUTH SALES SERIES A 6.9%	625,000	708,142	695,850
167593AN2	Bond LT Other	CHICAGO ILL O HARE INTL ARPT BUILD AMERICA BONDS	1,650,000	1,891,244	1,821,468
16772PAQ9	Bond LT Other	CHICAGO ILL TRANSIT AUTH 6.2% Due 12/1/2040 JD1	575,000	575,000	598,592
167736YU5	Bond LT Other	CHICAGO ILL WTR REV BAB 6.742% Due 11/1/2040 MN1	600,000	600,000	659,124
231266FD4	Bond LT Other	CURATORS UNIV MO SYS FACS REV 5.96% Due 11/1/2039	1,350,000	1,350,000	1,547,154
235241LS3	Bond LT Other	DALLAS TEX AREA RAPID TRAN REV 5.999% Due	350,000	350,000	403,487
254845GQ7	Bond LT Other	DISTRICT COLUMBIA WTR & SWR 5.522% Due 10/1/2044	1,325,000	1,325,000	1,402,579
452151LF8	Bond LT Other	ILLINOIS STATE 5.1% (effective rate 6.232%), 06/01/2033	2,925,000	2,553,981	2,717,150
544495UG7	Bond LT Other	LA CALIF DEPT WTR & PWR REV 5.716% Due 7/1/2039 JJ1	420,000	420,000	458,161
544495YV7	Bond LT Other	LA CALIF DEPT WTR & PWR REV 6.574% Due 7/1/2045 JJ1	1,350,000	1,519,342	1,656,977
544435C32	Bond LT Other	LOS ANGELES CALIF DEPT ARPTS 6.582% Due 5/15/2039	790,000	790,315	900,434
574300HZ5	Bond LT Other	MARYLAND ST TRANSN AUTH 5.888% Due 7/1/2043 JJ1	675,000	711,406	759,854
59259YCA5	Bond LT Other	METROPOLITAN TRANS AUTH NY 6.548% Due 11/15/2031	250,000	253,426	285,958
59259YBZ1	Bond LT Other	METROPOLITAN TRANS AUTH NY 6.648% Due 11/15/2039	625,000	629,322	729,263
59259YBY4	Bond LT Other	METROPOLITAN TRANS AUTH NY 6.668% Due 11/15/2039	745,000	779,959	871,173
59259YDC0	Bond LT Other	METROPOLITAN TRANS AUTH NY 6.687% Due 11/15/2040	500,000	500,000	585,640
626207YF5	Bond LT Other	MUNICIPAL ELEC AUTH GA 6.637% Due 4/1/2057 AO1	1,800,000	1,782,689	1,892,052
646139W35	Bond LT Other	NEW JERSEY ST TPK AUTH TRK REV 7.414% Due 1/1/2040	2,515,000	3,077,353	3,311,375
646136XR7	Bond LT Other	NEW JERSEY ST TRANSN TR FD AUT 6.561% Due	1,500,000	1,626,439	1,761,900
64971M5L2	Bond LT Other	NEW YORK N Y CITY TRANSITIONAL 5.572% Due	500,000	495,296	549,260
64966HYV6	Bond LT Other	NEW YORK NY BUILD AMERICA BOND 5.846% Due	750,000	750,000	819,818
64972FT30	Bond LT Other	NEW YORK NY CITY MUN WTR FIN 5.724% Due 6/15/2042	1,050,000	1,073,614	1,170,005
64972FY34	Bond LT Other	NEW YORK NY CITY MUN WTR FIN 5.882% Due 6/15/2044	850,000	850,000	969,459
649902E22	Bond LT Other	NEW YORK STATE DORM AUTH 5.289% Due 3/15/2033	620,000	620,000	661,038
73358WJA3	Bond LT Other	PORT AUTH NY & NJ 4.458% Due 10/1/2062 AO1 4.46%	2,400,000	2,400,000	2,044,512
759136QP2	Bond LT Other	REGIONAL TRANSN DIST COLO 5.844% Due 11/1/2050	760,000	760,000	874,426
786005PN2	Bond LT Other	SACRAMENTO CALIF MIN UTIL 6.156% Due 5/15/2036	1,125,000	1,140,341	1,197,630
80168NEP0	Bond LT Other	SANTA CLARA VY CALIF TRANS AUT 5.876% Due 4/1/2032	775,000	775,000	847,199
913366EP1	Bond LT Other	UNIVERSITY CALIF REGTS MED CTR 6.548% Due	1,020,000	1,028,672	1,189,728
91412GDZ5	Bond LT Other	UNIVERSITY CALIF REV 5.946% Due 5/15/2045 MN15	600,000	600,000	662,436
91412F7Y7	Bond LT Other	UNIVERSITY CALIF REV 5.77% Due 5/15/2043 MN15	900,000	899,422	991,809
914440LJ9	Bond LT Other	UNIVERSITY MASS BLDG AUTH PRO 5.45% Due 11/1/2040	1,375,000	1,363,306	1,456,771
032479AD9	Bond LT Other	ANADARKO FINANCE CO 7 1/2% Due 5/1/2031 MN1 7.5%	725,000	928,087	881,462
032511AY3	Bond LT Other	ANADARKO PETROLEUM CORP SR UNSECURED 6.45%	1,739,000	1,666,087	1,952,784
037411BC8	Bond LT Other	APACHE CORP 4 1/4% Due 1/15/2044 JJ15 4.25%	775,000	768,484	696,778
136385AG6	Bond LT Other	CANADIAN NATL RESOURCES 5.85% Due 2/1/2035 FA1	240,000	287,485	254,580

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136385AL5	Bond LT Other	CANADIAN NATL RESOURCES 6 1/4% Due 3/15/2038	950,000	1,088,808	1,064,504
15135UAK5	Bond LT Other	CENOVUS ENERGY 5.2% Due 9/15/2043 MS15 5.2%	1,350,000	1,344,569	1,338,752
15135UAF6	Bond LT Other	CENOVUS ENERGY 6 3/4% Due 11/15/2039 MN15 6.75%	350,000	360,719	410,243
208251AE8	Bond LT Other	CONOCO INC 6.95% Due 4/15/2029 AO15 6.95%	2,236,000	2,476,655	2,829,383
25179MAN3	Bond LT Other	DEVON ENERGY CORP 4 3/4% Due 5/15/2042 MN15	975,000	935,916	904,127
292505AK0	Bond LT Other	ENCANA CORP 5.15% Due 11/15/2041 MN15 5.15%	850,000	818,914	796,876
565849AE6	Bond LT Other	MARATHON OIL CORP 6.6% Due 10/1/2037 AO1 6.6%	720,000	805,603	862,605
56585AAF9	Bond LT Other	MARATHON PETROLEUM CORP 6 1/2% Due 3/1/2041	1,107,000	1,300,500	1,261,660
65334HAG7	Bond LT Other	NEXEN INC 6.4% (effective rate 5.551%), 05/15/2037	725,000	804,989	825,278
65334HAJ1	Bond LT Other	NEXEN INC 7 1/2% Due 7/30/2039 JJ30 7.5% (effective	1,715,000	1,855,240	2,187,069
655044AG0	Bond LT Other	NOBLE ENERGY INC 5 1/4% Due 11/15/2043 MN15 5.25%	1,825,000	1,815,398	1,823,509
65504LAK3	Bond LT Other	NOBLE HOLDING INTL LTD 5 1/4% Due 3/15/2042 MS15	750,000	763,390	719,612
656531AJ9	Bond LT Other	NORSK HYDRO ASA 7.15% Due 1/15/2029 JJ15 7.15%	650,000	740,128	834,631
71645WAS0	Bond LT Other	PETROBRAS INTL FINANCE 6 3/4% Due 1/27/2041 JJ27	375,000	391,115	348,912
71645WAQ4	Bond LT Other	PETROBRAS INTL FINANCE 6 7/8% Due 1/20/2040 JJ20	1,323,000	1,401,221	1,251,222
71654QBG6	Bond LT Other	PETROLEOS MEXICANOS 3 1/2% Due 1/30/2023 JJ30	1,440,000	1,436,306	1,319,400
71654QBH4	Bond LT Other	PETROLEOS MEXICANOS 4 7/8% Due 1/18/2024 JJ18	875,000	870,588	875,000
71654QBE1	Bond LT Other	PETROLEOS MEXICANOS 5 1/2% Due 6/27/2044 JD27	2,525,000	2,262,108	2,304,063
71654QAZ5	Bond LT Other	PETROLEOS MEXICANOS 6 1/2% Due 6/2/2041 JD2 6.5%	995,000	988,004	1,039,775
718546AH7	Bond LT Other	PHILLIPS 66 5 7/8% Due 5/1/2042 MN1 5.88% (effective	1,425,000	1,451,668	1,545,478
779382AQ3	Bond LT Other	ROWAN COS INC 5.4% Due 12/1/2042 JD1 5.4% (effective	750,000	746,808	693,853
822582AD4	Bond LT Other	SHELL INTERNATIONAL FIN 6 3/8% Due 12/15/2038 JD15	1,446,000	1,570,812	1,795,916
85771PAQ5	Bond LT Other	STATOIL ASA 4.8% Due 11/8/2043 MN8 4.8% (effective	1,425,000	1,417,749	1,439,665
893830AT6	Bond LT Other	TRANSOCEAN INC SR UNSECURED 6.8% (effective rate	2,525,000	2,698,296	2,810,358
91913YAL4	Bond LT Other	VALERO ENERGY CORP 6.63% (effective rate 6.03%),	1,503,000	1,608,176	1,714,523
057224AZ0	Bond LT Other	BAKER HUGHES INC 5 1/8% Due 9/15/2040 MS15 5.13%	850,000	846,499	899,898
406216BE0	Bond LT Other	HALLIBURTON COMPANY 4 3/4% Due 8/1/2043 FA1	775,000	773,380	761,087
406216AY7	Bond LT Other	HALLIBURTON COMPANY 7.45% Due 9/15/2039 MS15	800,000	855,316	1,076,739
637071AK7	Bond LT Other	NATIONAL OILWELL VARCO INC 3.95% Due 12/1/2042 JD1	700,000	666,353	617,949
806854AH8	Bond LT Other	SCHLUMBERGER INVESTMENT SR UNSECURED 3.65%	525,000	523,215	520,429
94707VAD2	Bond LT Other	WEATHERFORD INTL LTD 5.95% Due 4/15/2042 AO15	525,000	521,318	526,019
94707VAB6	Bond LT Other	WEATHERFORD INTL LTD 6 3/4% Due 9/15/2040 MS15	350,000	368,663	378,544
00287YAM1	Bond LT Other	ABBVIE INC 4.4% Due 11/6/2042 MN6 4.4% (effective	3,100,000	2,998,387	2,891,289
110122AC2	Bond LT Other	BRISTOL MYERS SQUIBB 6.88% (effective rate 6.4%),	75,000	80,532	93,630
110122AX6	Bond LT Other	BRISTOL MYERS SQUIBB 4 1/2% Due 3/1/2044 MS1 4.5%	725,000	718,379	694,435
377372AE7	Bond LT Other	GLAXOSMITHKLINE CAP INC 6 3/8% Due 5/15/2038 MN15	1,900,000	1,978,769	2,325,503
478160AJ3	Bond LT Other	JOHNSON & JOHNSON 6.95% Due 9/1/2029 MS1 6.95%	425,000	529,831	558,404
628530BC0	Bond LT Other	MYLAN INC 5.4% Due 11/29/2043 MN29 5.4% (effective	1,025,000	1,028,525	1,033,274
714294AG0	Bond LT Other	PERRIGO CO LTD 5.3% Due 11/15/2043 MN15 5.3%	350,000	348,515	343,541
717081CY7	Bond LT Other	PFIZER INC 7.2% Due 3/15/2039 MS15 7.2% (effective	1,150,000	1,329,712	1,545,723
806605AH4	Bond LT Other	SCHERING PLOUGH CORP 6.55% Due 9/15/2037 MS15	675,000	682,235	841,638
88165FAG7	Bond LT Other	TEVA PHARMACEUT FIN BV 2.95% Due 12/18/2022 JD18	1,800,000	1,796,745	1,629,670
88163VAD1	Bond LT Other	TEVA PHARMACEUTICAL FINANCE LL 6.15% (effective	730,000	726,289	799,595
942683AH6	Bond LT Other	WATSON PHARMACEUTICALS INC 4 5/8% Due 10/1/2042	550,000	499,470	500,390
983024AN0	Bond LT Other	WYETH 5.95% (effective rate 5.316%), 04/01/2037	1,250,000	1,354,938	1,448,994
983024AG5	Bond LT Other	WYETH 6 1/2% Due 2/1/2034 FA1 6.5% (effective rate	900,000	1,039,039	1,101,691
118230AM3	Bond LT Other	BUCKEYE PARTNERS SR UNSECURED 5.85% (effective rate	700,000	690,025	690,709
283695BP8	Bond LT Other	EL PASO NAT GAS 5.95% Due 4/15/2017 AO15 5.95%	1,520,000	1,527,978	1,690,033
283695BK9	Bond LT Other	EL PASO NAT GAS 8 3/8% Due 6/15/2032 JD15 8.38%	450,000	566,272	577,480
28370TAF6	Bond LT Other	EL PASO PIPELINE PART OP 4.7% Due 11/1/2042 MN1	650,000	647,114	556,451
28370TAD1	Bond LT Other	EL PASO PIPELINE PART OP 7 1/2% Due 11/15/2040 MN15	725,000	907,904	869,713
29273RA76	Bond LT Other	ENERGY TRANSFER PARTNERS 5.15% Due 2/1/2043 FA1	975,000	923,417	890,880
29273RAZ2	Bond LT Other	ENERGY TRANSFER PARTNERS 5.95% Due 10/1/2043 AO1	1,500,000	1,479,598	1,521,771
29273RAR0	Bond LT Other	ENERGY TRANSFER PARTNERS 6 1/2% Due 2/1/2042 FA1	185,000	184,347	198,829
29273RAP4	Bond LT Other	ENERGY TRANSFER PARTNERS 6.05% Due 6/1/2041 JD1	1,300,000	1,296,806	1,332,536
29379VBA0	Bond LT Other	ENTERPRISE PRODUCTS OPER 4.85% Due 3/15/2044 MS15	1,375,000	1,329,563	1,293,051
29379VAW3	Bond LT Other	ENTERPRISE PRODUCTS OPER 4.85% Due 8/15/2042 FA15	850,000	846,171	800,502
29379VAQ6	Bond LT Other	ENTERPRISE PRODUCTS OPER 6.45% Due 9/1/2040 MS1	1,040,000	1,091,306	1,197,349
29379VAM5	Bond LT Other	ENTERPRISE PRODUCTS OPER 7.55% Due 4/15/2038 AO15	1,455,000	1,512,554	1,839,260
293791AW9	Bond LT Other	ENTERPRISE PRODUCTS OPER SERIES B 7.03% (effective	925,000	1,024,384	1,022,125
494550BN5	Bond LT Other	KINDER MORGAN ENERGY 5% Due 8/15/2042 FA15 5% (effective rate 5.045%), 08/15/2042	650,000	645,560	600,314
494550BD7	Bond LT Other	KINDER MORGAN ENERGY 6 1/2% Due 9/1/2039 MS1	551,000	570,675	604,077
494550BH8	Bond LT Other	KINDER MORGAN ENERGY 6 3/8% Due 3/1/2041 MS1	875,000	873,553	943,946
494550AW6	Bond LT Other	KINDER MORGAN ENERGY 6.95% Due 1/15/2038 JJ15	1,500,000	1,422,215	1,723,197
68268NAC7	Bond LT Other	ONEOK PARTNERS LP 6.65% (effective rate 6.332%), 10/01/2036	600,000	622,756	660,284
68268NAD5	Bond LT Other	ONEOK PARTNERS LP 6.85% Due 10/15/2037 AO15 6.85% (effective rate 6.394%), 10/15/2037	375,000	395,713	426,743
72650RBC5	Bond LT Other	PLAINS ALL AMER 4.3% Due 1/31/2043 JJ31 4.3% (effective rate 4.304%), 01/31/2043	750,000	749,484	649,862
86765BAM1	Bond LT Other	SUNOCO LOGISTICS PARTNER 4.95% Due 1/15/2043 JJ15	810,000	804,425	720,595
880451AT6	Bond LT Other	TENNESSEE GAS PIPELINE 7 1/2% Due 4/1/2017 AO1	450,000	476,958	523,711
880451AV1	Bond LT Other	TENNESSEE GAS PIPELINE 7% Due 10/15/2028 AO15 7% (effective rate 4.898%), 10/15/2028	760,000	926,629	894,998

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880451AS8	Bond LT Other	TENNESSEE GAS PIPELINE 7% Due 3/15/2027 MS15 7% (effective rate 4.712%), 03/15/2027	265,000	324,086	311,351
880451AY5	Bond LT Other	TENNESSEE GAS PIPELINE 8% Due 2/1/2016 FA1 8% (effective rate 5.377%), 02/01/2016	650,000	683,136	735,177
89352HAL3	Bond LT Other	TRANS CANADA PIPELINES 5% Due 10/16/2043 AO16 5% (effective rate 5.052%), 10/16/2043	2,330,000	2,311,187	2,296,085
969457BB5	Bond LT Other	WILLIAMS COS IN 7 1/2% Due 1/15/2031 JJ15 7.5% (effective rate 6.599%), 01/15/2031	247,000	269,558	261,070
969457BD1	Bond LT Other	WILLIAMS COS IN 7 3/4% Due 6/15/2031 JD15 7.75% (effective rate 6.599%), 06/15/2031	247,000	276,198	264,839
969457BM1	Bond LT Other	WILLIAMS COS IN 8 3/4% Due 3/15/2032 MS15 8.75% (effective rate 6.054%), 03/15/2032	588,000	761,350	686,498
96950FAF1	Bond LT Other	WILLIAMS PARTNER 6.3% Due 4/15/2040 AO15 6.3% (effective rate 5.685%), 04/15/2040	1,300,000	1,407,906	1,397,127
96950FAK0	Bond LT Other	WILLIAMS PARTNERS LP 5.8% Due 11/15/2043 MN15 5.8% (effective rate 5.847%), 11/15/2043	1,500,000	1,489,982	1,531,097
03027XAA8	Bond LT Other	AMERICAN TOWER CORP 4.7% Due 3/15/2022 MS15 4.7% (effective rate 4.724%), 03/15/2022	1,500,000	1,497,476	1,499,319
03027XAD2	Bond LT Other	AMERICAN TOWER CORP 5% Due 2/15/2024 FA15 5% (effective rate 4.769%), 02/15/2024	500,000	509,162	503,697
029912BC5	Bond LT Other	AMERICAN TOWER CORP-CL A 5.05% Due 9/1/2020 MS1 5.05% (effective rate 5.183%), 09/01/2020	1,300,000	1,290,264	1,374,716
40414LAE9	Bond LT Other	HCP INC 6 3/4% Due 2/1/2041 FA1 6.75% (effective rate 6.833%), 02/01/2041	675,000	668,078	798,979
126650BR0	Bond LT Other	CVS CAREMARK CORP 6 1/8% Due 9/15/2039 MS15 6.13% (effective rate 5.398%), 09/15/2039	575,000	632,690	652,118
314275AC2	Bond LT Other	FEDERATED RETAIL HOLDING 6 3/8% Due 3/15/2037 MS15 6.38% (effective rate 5.224%), 03/15/2037	525,000	605,664	585,866
437076AS1	Bond LT Other	HOME DEPOT INC 5.88% (effective rate 5.762%), 12/16/2036	480,000	486,847	553,871
437076BD3	Bond LT Other	HOME DEPOT INC 4 7/8% Due 2/15/2044 FA15 4.88% (effective rate 4.866%), 02/15/2044	1,260,000	1,261,556	1,275,838
437076BA9	Bond LT Other	HOME DEPOT INC 4.2% Due 4/1/2043 AO1 4.2% (effective rate 4.225%), 04/01/2043	800,000	796,619	729,038
548661CR6	Bond LT Other	LOWE'S COMPANIES INC 5.8% Due 4/15/2040 AO15 5.8% (effective rate 4.817%), 04/15/2040	1,100,000	1,258,591	1,235,693
747262AH6	Bond LT Other	QVC INC 5 1/8% Due 7/2/2022 JJ2 5.13% (effective rate 5.125%), 07/02/2022	875,000	875,000	865,469
747262AM5	Bond LT Other	QVC INC 5.95% Due 3/15/2043 MS15 5.95% (effective rate 6.103%), 03/15/2043	1,275,000	1,248,109	1,156,744
87612EAK2	Bond LT Other	TARGET CORP 6.35% Due 11/1/2032 MN1 6.35% (effective rate 4.321%), 11/01/2032	1,350,000	1,700,435	1,580,569
87612EAU0	Bond LT Other	TARGET CORP 7% Due 1/15/2038 JJ15 7% (effective rate 7.185%), 01/15/2038	547,000	535,470	686,040
931142CB7	Bond LT Other	WAL-MART STORES 5.25% (effective rate 4.72%), 09/01/2035	1,050,000	1,124,921	1,140,650
931142CK7	Bond LT Other	WAL-MART STORES 6.5% (effective rate 5.343%), 08/15/2037	2,317,000	2,674,207	2,898,405
931142CM3	Bond LT Other	WAL-MART STORES 6.2% Due 4/15/2038 AO15 6.2% (effective rate 5.468%), 04/15/2038	2,218,000	2,434,475	2,665,701
68389XAM7	Bond LT Other	ORACLE CORP 5 3/8% Due 7/15/2040 JJ15 5.38% (effective rate 5.352%), 07/15/2040	1,958,000	1,963,733	2,090,721
68389XAH8	Bond LT Other	ORACLE CORP 6 1/8% Due 7/8/2039 JJ8 6.13% (effective rate 5.294%), 07/08/2039	945,000	1,054,228	1,101,103
105756BR0	Bond LT Other	BRAZIL REPUBLIC OF 5 5/8% Due 1/7/2041 JJ7 5.63% (effective rate 4.783%), 01/07/2041	2,410,000	2,711,618	2,337,700
105756BK5	Bond LT Other	BRAZIL REPUBLIC OF SR UNSECURED 7.13% (effective rate 6.346%), 01/20/2037	2,571,000	2,811,389	2,943,795
195325BQ7	Bond LT Other	COLOMBIA REPUBLIC OF 4% Due 2/26/2024 FA26 4% (effective rate 4.168%), 02/26/2024	1,150,000	1,134,114	1,108,600
195325BM6	Bond LT Other	COLOMBIA REPUBLIC OF 6 1/8% Due 1/18/2041 JJ18 6.13% (effective rate 4.581%), 01/18/2041	1,101,000	1,362,989	1,178,070
465410AH1	Bond LT Other	ITALY REPUBLIC OF 6 7/8% Due 9/27/2023 MS27 6.88% (effective rate 6.976%), 09/27/2023	1,375,000	1,365,107	1,629,903
715638BM3	Bond LT Other	PERU REPUBLIC OF 5 5/8% Due 11/18/2050 MN18 5.63% (effective rate 6.21%), 11/18/2050	1,645,000	1,505,859	1,645,000
718286BB2	Bond LT Other	PHILIPPINES REPUBLIC OF 7 3/4% Due 1/14/2031 JJ14 7.75% (effective rate 4.646%), 01/14/2031	650,000	885,686	855,563
760942AZ5	Bond LT Other	REPUBLICA ORIENT URUGUAY 4 1/2% Due 8/14/2024 FA14 4.5% (effective rate 4.521%), 08/14/2024	626,000	624,958	626,000
836205AR5	Bond LT Other	SOUTH AFRICA REPUBLIC OF UNSECURED 5.88% (effective rate 5.189%), 09/16/2025	1,600,000	1,695,333	1,664,000
900123CB4	Bond LT Other	TURKEY REPUBLIC OF UNSECURED 4.88% (effective rate 5.28%), 04/16/2043	3,150,000	2,957,728	2,411,325
91086QAZ1	Bond LT Other	UNITED MEXICAN STATES 5 3/4% Due 10/12/2110 AO12 5.75% (effective rate 4.992%), 10/12/2110	4,170,000	4,794,978	3,857,250
91086QBB3	Bond LT Other	UNITED MEXICAN STATES SR UNSECURED 4.75% (effective rate 5.158%), 03/08/2044	8,468,000	7,931,196	7,631,785

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020039AJ2	Bond LT Other	ALLTEL CORP 6.8% Due 5/1/2029 MN1 6.8% (effective rate 5.821%), 05/01/2029	1,400,000	1,537,627	1,619,191
02364WBE4	Bond LT Other	AMERICA MOVIL SAB DE CV 4 3/8% Due 7/16/2042 JJ16 4.38% (effective rate 4.955%), 07/16/2042	1,525,000	1,386,214	1,266,984
02364WAP0	Bond LT Other	AMERICA MOVIL SAB DE CV 6 1/8% Due 11/15/2037 MN15 6.13% (effective rate 6.47%), 11/15/2037	900,000	862,168	950,104
02364WAW5	Bond LT Other	AMERICA MOVIL SAB DE CV 6 1/8% Due 3/30/2040 MS30 6.13% (effective rate 5.502%), 03/30/2040	740,000	803,555	783,006
00206RAG7	Bond LT Other	AT&T INC 6.3% (effective rate 6.332%), 01/15/2038	705,000	702,206	779,201
00206RBH4	Bond LT Other	AT&T INC 4.3% Due 12/15/2042 JD15 4.3% (effective rate 3.157%), 12/15/2042	50,000	60,789	42,412
04650NAB0	Bond LT Other	AT&T INC 5.35% Due 9/1/2040 MS1 5.35% (effective rate 4.149%), 09/01/2040	1,245,000	1,484,116	1,231,843
00206RBA9	Bond LT Other	AT&T INC 5.55% Due 8/15/2041 FA15 5.55% (effective rate 0%), 08/15/2041	-	-	-
00206RAD4	Bond LT Other	AT&T INC 6 1/2% Due 9/1/2037 MS1 6.5% (effective rate 5.909%), 09/01/2037	3,133,000	3,367,056	3,524,418
00206RAS1	Bond LT Other	AT&T INC 6.55% Due 2/15/2039 FA15 6.55% (effective rate 6.667%), 02/15/2039	1,905,000	1,874,937	2,162,745
17275RAF9	Bond LT Other	CISCO SYSTEMS INC SR UNSECURED 5.5% (effective rate 5.679%), 01/15/2040	700,000	683,053	740,623
22822RAR1	Bond LT Other	CROWN CASTLE TOWERS LLC 144A 6.11% (effective rate 5.806%), 01/15/2020	1,925,000	1,956,813	2,158,562
25156PAC7	Bond LT Other	DEUTSCHE TELEKOM INT FIN 8.75% (effective rate 7.263%), 06/15/2030	1,210,000	1,381,027	1,707,047
35177PAL1	Bond LT Other	FRANCE TELECOM 9% (effective rate 5.839%), 03/01/2031	895,000	1,190,859	1,235,703
35177PAX5	Bond LT Other	FRANCE TELECOM 5 3/8% Due 1/13/2042 JJ13 5.38% (effective rate 5.243%), 01/13/2042	250,000	254,830	251,083
362320BA0	Bond LT Other	GTE CORPORATION 6.94% (effective rate 6.039%), 04/15/2028	75,000	81,398	85,135
620076BB4	Bond LT Other	MOTOROLA SOLUTIONS INC 3 3/4% Due 5/15/2022 MN15 3.75% (effective rate 3.869%), 05/15/2022	1,000,000	991,525	968,095
775109AL5	Bond LT Other	ROGERS COMMUNICATIONS 7 1/2% Due 8/15/2038 FA15 7.5% (effective rate 7.003%), 08/15/2038	905,000	957,326	1,140,995
78413HAB5	Bond LT Other	SES 144A 5.3% (effective rate 5.353%), 04/04/2043	725,000	719,290	679,497
87938WAC7	Bond LT Other	TELEFONICA EMISIONES SAU 7.05% (effective rate 6.075%), 06/20/2036	1,180,000	1,318,922	1,300,761
92344GAX4	Bond LT Other	VERIZON COMMUNICATIONS 5.85% (effective rate 5.437%), 09/15/2035	825,000	868,031	875,875
92344GAM8	Bond LT Other	VERIZON COMMUNICATIONS 7 3/4% Due 12/1/2030 JD1 7.75% (effective rate 5.775%), 12/01/2030	1,550,000	1,877,412	1,979,728
92343VBG8	Bond LT Other	VERIZON COMMUNICATIONS SR UNSECURED 3.85% (effective rate 4.259%), 11/01/2042	4,160,000	3,865,838	3,397,905
92343VBS2	Bond LT Other	VERIZON COMMUNICATIONS SR UNSECURED 6.4% (effective rate 6.219%), 09/15/2033	4,575,000	4,664,961	5,261,804
92343VBT0	Bond LT Other	VERIZON COMMUNICATIONS SR UNSECURED 6.55% (effective rate 6.559%), 09/15/2043	6,625,000	6,616,417	7,750,978
92857WAQ3	Bond LT Other	VODAFONE GROUP PLC 6.15% Due 2/27/2037 FA27 6.15% (effective rate 6.182%), 02/27/2037	751,000	747,985	813,909
12189LAN1	Bond LT Other	BURLINGTN NORTH SANTA FE 4.45% Due 3/15/2043 MS15 4.45% (effective rate 4.451%), 03/15/2043	1,800,000	1,799,598	1,632,080
12189QAB6	Bond LT Other	BURLINGTON NORTHERN SANTA FE 6.53% (effective rate 6.521%), 07/15/2037	1,405,000	1,406,453	1,609,964
126408GY3	Bond LT Other	C S X CORP 4.1% Due 3/15/2044 MS15 4.1% (effective rate 5.017%), 03/15/2044	1,500,000	1,287,121	1,271,103
126408GH0	Bond LT Other	C S X CORP 6% Due 10/1/2036 AO1 6% (effective rate 5.779%), 10/01/2036	550,000	565,221	602,418
13645RAQ7	Bond LT Other	CANADIAN PACIFIC RR CO 5 3/4% Due 1/15/2042 JJ15 5.75% (effective rate 5.922%), 01/15/2042	1,125,000	1,098,654	1,209,673
485188AK2	Bond LT Other	KANSAS CITY SOUTHERN RY 144A 4.3% (effective rate 4.355%), 05/15/2043	800,000	792,712	698,139
655844BD9	Bond LT Other	NORFOLK SOUTHERN CORP 6% Due 5/23/2111 MN23 6% (effective rate 6%), 05/23/2111	1,550,000	1,550,000	1,641,185
907818DS4	Bond LT Other	UNION PACIFIC CORP 4.821% Due 2/1/2044 FA1 4.82% (effective rate 3.657%), 02/01/2044	800,000	968,967	774,813
13063B3X8	Bond LT Other	CALIFORNIA ST 5% Due 4/1/2043 AO1 5% (effective rate 5.07%), 04/01/2043	350,000	346,252	353,847
13068LAU9	Bond LT Other	CALIFORNIA ST PUBLIC WKS BRD L SERIES G 5% (effective rate 5.021%), 11/01/2037	225,000	224,363	223,745
160070DH8	Bond LT Other	CHARLESTON CNTY SC ARPT DIST A SERIES B 5% (effective rate 5.214%), 07/01/2043	350,000	338,937	348,926
20774UW50	Bond LT Other	CONNECTICUT ST HLTH & EDUCNTL 5% Due 7/1/2040 JJ1 5% (effective rate 4.886%), 07/01/2040	250,000	254,058	253,453
20774UU29	Bond LT Other	CONNECTICUT ST HLTH & EDUCNTL SERIES A-2 5% (effective rate 3.98%), 07/01/2040	325,000	338,533	344,383
20774UPP4	Bond LT Other	CONNECTICUT ST HLTH & EDUCNTL SERIES Z-1 5% (effective rate 3.9%), 07/01/2042	325,000	333,436	335,803

SecurityID	Security Type	Security	Par/Shares	Cost	Current Market Value
235036F88	Bond LT Other	DALLAS FORT WORTH TX INTERNATI SERIES A 5% (effective rate 5.412%), 11/01/2043	225,000	211,719	204,129
235036XM7	Bond LT Other	DALLAS FORT WORTH TX INTERNATI SERIES D 5% (effective rate 5.767%), 11/01/2042	425,000	380,363	388,369
250375DV1	Bond LT Other	DESERT CMNT CLG DIST CA 5% Due 8/1/2037 FA1 5% (effective rate 5.052%), 08/01/2037	345,000	342,624	352,918
59333PND6	Bond LT Other	MIAMI DADE CNTY FL AVIATION RE SERIES A 5% (effective rate 5.33%), 10/01/2040	325,000	309,778	305,815
61075THH4	Bond LT Other	MONROE CNTY NY INDL DEV CORP R SERIES A 5% (effective rate 4.932%), 07/01/2033	350,000	351,788	365,036
6459182D4	Bond LT Other	NEW JERSEY ST ECON DEV AUTH RE 5 3/8% Due 1/1/2043 JJ1 5.38% (effective rate 5.435%), 01/01/2043	300,000	297,563	290,376
646136J69	Bond LT Other	NEW JERSEY ST TRANSN TR FD AUT SERIES AA 5% (effective rate 4.56%), 06/15/2033	525,000	541,051	538,802
64972F3C8	Bond LT Other	NEW YORK NY CITY MUN WTR FIN SERIES GG 5% (effective rate 5%), 06/15/2043	350,000	350,000	356,528
695802NA2	Bond LT Other	PAJARO VLY CA UNIF SCH DIST SERIES A 5% (effective rate 5.067%), 08/01/2043	570,000	564,336	576,031
837151JG5	Bond LT Other	SOUTH CAROLINA ST PUB SVC SERIES E 5% (effective rate 5.05%), 12/01/2048	300,000	297,533	294,159
837151JH3	Bond LT Other	SOUTH CAROLINA ST PUB SVC SERIES E 5.5% (effective rate 5.374%), 12/01/2053	325,000	331,522	329,189
928104LK2	Bond LT Other	VIRGINIA ST SMALL BUSINESS FIN 5 1/2% Due 1/1/2042 JJ1 5.5% (effective rate 5.624%), 01/01/2042	325,000	319,529	312,884
951254BD2	Bond LT Other	W BASIN CA MUNI WTR DIST REVEN 5% Due 8/1/2036 FA1 5% (effective rate 4.975%), 08/01/2036	500,000	501,578	512,325
46625HHA1	Bond LT Other	JP MORGAN CHASE Adj % Due Perpetual AO30	1,900,000	1,991,406	2,094,750
48123KAA4	Bond LT Other	JPM CHASE CAPITAL XXI	825,000	702,077	610,500
749770AQ6	Bond LT Other	RABOBANK NEDERLAND 144A	650,000	650,000	860,438
85748DAA7	Bond LT Other	STATE STREET CAP STATE STREET CAP TR IV	1,325,000	860,797	1,001,038
98877CAA5	Bond LT Other	ZFS FINANCE USA TRUST V 144A	575,000	568,734	610,938
020002AV3	Bond LT Other	ALLSTATE CORP	415,000	397,771	433,675
171232AP6	Bond LT Other	CHUBB CORP	850,000	837,545	920,125
534187AU3	Bond LT Other	LINCOLN NATIONAL CORP	575,000	539,518	570,688
59156RAP3	Bond LT Other	METLIFE INC	1,960,000	1,911,701	2,013,900
59156RAE8	Bond LT Other	METLIFE INC 6 1/2% Due 12/15/2032 JD15	1,073,000	1,136,780	1,276,690
98876YAA8	Bond LT Other	ZFS FINANCE USA TRUST II 144A	440,000	444,091	469,700
BR5FK9T87	INTEREST RATE SWAPS	Interest Rate Swap With CREDIT SUISSE FB FIN BV 0.23% (effective rate 0%), 08/29/2014	9,630,000	-	(10,109)
BR5FK9T87	INTEREST RATE SWAPS	Interest Rate Swap With CREDIT SUISSE FB FIN BV 0.44% (effective rate 0%), 08/29/2014	(9,630,000)	-	-
BR5JJ0S32	INTEREST RATE SWAPS	Interest Rate Swap With CREDIT SUISSE FIRST BOSTO 0.23% (effective rate 0%), 06/07/2015	3,600,000	-	(4,944)
BR5JJ0S32	INTEREST RATE SWAPS	Interest Rate Swap With CREDIT SUISSE FIRST BOSTO 0.46% (effective rate 0%), 06/07/2015	(3,600,000)	-	-
BR5L17VL7	INTEREST RATE SWAPS	Interest Rate Swap With CREDIT SUISSE GROUP 0.24% (effective rate 0%), 10/28/2018	3,900,000	-	48,044
BR5L17VL7	INTEREST RATE SWAPS	Interest Rate Swap With CREDIT SUISSE GROUP 1.45% (effective rate 0%), 10/28/2018	(3,900,000)	-	-
BR5L8T8N4	INTEREST RATE SWAPS	Interest Rate Swap With CREDIT SUISSE USA INC 0.23% (effective rate 0%), 11/18/2023	3,000,000	-	72,367
BR5L8T8N4	INTEREST RATE SWAPS	Interest Rate Swap With CREDIT SUISSE USA INC 2.79% (effective rate 0%), 11/18/2023	(3,000,000)	-	-
BR5SH8VHM6	INTEREST RATE SWAPS	Interest Rate Swap With GOLDMAN SACHS 0.23% (effective rate 0%), 02/08/2015	7,900,000	-	(7,495)
BR5SH8VHM6	INTEREST RATE SWAPS	Interest Rate Swap With GOLDMAN SACHS 0.41% (effective rate 0%), 02/08/2015	(7,900,000)	-	-
BR5L3CS12	Options - Owned	SWAPTION 2.8475% Due 4/30/2014 0% (effective rate 0%), 04/30/2014	5,600,000	115,920	198,093
BR5L3CSU8	Options - Owned	SWAPTION 2.8475% Due 4/30/2014 0% (effective rate 0%), 04/30/2014	5,600,000	115,920	27,523
BR5JW4GV0	Options - Owned	SWAPTION 3 1/4% Due 7/11/2014 0% (effective rate 0%), 07/11/2014	2,300,000	61,065	8,565
BR5K39VE9	Options - Owned	SWAPTION 3 1/4% Due 8/1/2014 0% (effective rate 0%), 08/01/2014	2,300,000	53,705	10,294
BR5K5XMA7	Options - Owned	SWAPTION 3.83% Due 10/3/2014 0% (effective rate 0%), 10/03/2014	3,700,000	228,383	248,145
BR5K5XMD1	Options - Owned	SWAPTION 3.83% Due 10/3/2014 0% (effective rate 0%), 10/03/2014	3,700,000	228,383	120,852
BR5DXQSS7	Options - Owned	SWAPTION 4 1/2% Due 2/2/2017 0% (effective rate 0%), 02/02/2017	4,500,000	173,588	224,377
BR5K5BBR5	Options - Owned	SWAPTION 4 1/2% Due 8/7/2018 0% (effective rate 0%), 08/07/2018	57,200,000	1,904,760	2,099,011
BR5DXQS99	Options - Written	SWAPTION 6% Due 2/2/2017 0% (effective rate 0%), 02/02/2017	(9,000,000)	(175,500)	(156,418)

<u>SecurityID</u>	<u>Security Type</u>	<u>Security</u>	<u>Par/Shares</u>	<u>Cost</u>	<u>Current Market Value</u>
BRSK5BBV6	Options - Written	SWAPTION 6% Due 8/7/2018 0% (effective rate 0%), 08/07/2018	(114,400,000)	(1,798,940)	(1,952,591)
BRSF7XS80	Credit Default Swap	Credit Default Swap With CREDIT SUISSE 1.00% (NORTHROP GRUMMAN), 09/20/2017	1,355,000		(43,096)
BRSF7XSR8	Credit Default Swap	Credit Default Swap With CREDIT SUISSE 1.00% (RAYTHEON), 09/20/17	1,355,000		(43,236)
BRSF7XSU1	Credit Default Swap	Credit Default Swap With CREDIT SUISSE 1.00% (LOCKHEED MARTIN), 09/20/17	1,610,000		(48,864)
BRSF7XT48	Credit Default Swap	Credit Default Swap With CREDIT SUISSE 1.00% (GENERAL DYNAMICS CORP), 09/20/2017	1,610,000		(49,867)
949746556	Preferred Stock	WELLS FARGO CO 0% (effective rate 0%),	77,675	1,896,250	1,830,800
29364W504	Preferred Stock	ENTERGY LOUISIANA LLC 0% (effective rate 0%),	20,000	440,000	432,000
83499Z9M0	Short Term - Mutual Fund	SSGA PRIME MONEY MARKET FUND	14,244,415	14,244,415	14,244,415
Total General Investments				490,305,314	510,338,342

Retirement Plan for Employees of Aetna Inc.
Separate Account 21 Invested Assets
December 31, 2013
EIN 23-2229683/Plan #003

Attachment 4

<u>SecurityID</u>	<u>Security Type</u>	<u>Security</u>	<u>Shares</u>	<u>Cost</u>	<u>Current Market Value</u>
G0083B108	Common Stock-Unaffil	ACTAVIS INC	14,403	1,319,128	2,419,704
G0176J109	Common Stock-Unaffil	ALLEGION PLC	0	14	15
G27823106	Common Stock-Unaffil	DELPHI AUTOMOTIVE PLC	46,547	1,523,267	2,798,871
G47791101	Common Stock-Unaffil	INGERSOLL-RAND CO LTD	35,980	1,617,415	2,216,368
N53745100	Common Stock-Unaffil	LYONDELLBASELL INDU CL A	32,040	2,470,512	2,572,171
19122T109	Common Stock-Unaffil	COCA COLA ENTERPRISES	59,290	1,651,120	2,616,468
427866108	Common Stock-Unaffil	HERSHEY CO/THE	23,368	1,949,074	2,272,071
018490102	Common Stock-Unaffil	ALLERGAN INC	28,642	2,925,852	3,181,553
03076C106	Common Stock-Unaffil	AMERIPRISE FINANCIAL INC	22,605	1,149,620	2,600,705
031100100	Common Stock-Unaffil	AMETEK INC	40,869	1,475,061	2,152,570
031162100	Common Stock-Unaffil	AMGEN INC	27,244	2,352,327	3,110,175
032511107	Common Stock-Unaffil	ANADARKO PETROLEUM CORP	22,724	1,981,239	1,802,468
037833100	Common Stock-Unaffil	APPLE INC	16,956	3,862,370	9,514,181
073302101	Common Stock-Unaffil	B/E AEROSPACE INC	26,320	1,420,064	2,290,630
086516101	Common Stock-Unaffil	BEST BUY CO INC	62,082	1,730,540	2,475,830
09247X101	Common Stock-Unaffil	BLACKROCK INC	10,042	1,632,798	3,177,992
124857202	Common Stock-Unaffil	CBS CORP	39,248	2,205,419	2,501,668
151020104	Common Stock-Unaffil	CELGENE CORP	22,424	2,546,390	3,788,759
169656105	Common Stock-Unaffil	CHIPOTLE MEXICAN GRILL INC	3,999	1,743,976	2,130,587
192446102	Common Stock-Unaffil	COGNIZANT TECH SOLUTIONS	34,830	2,531,413	3,517,133
20030N101	Common Stock-Unaffil	COMCAST CORP	85,894	2,234,787	4,463,482
22160K105	Common Stock-Unaffil	COSTCO WHOLESALE CORP	21,693	1,940,510	2,581,684
235851102	Common Stock-Unaffil	DANAHER CORP	42,581	2,189,264	3,287,253
25470F104	Common Stock-Unaffil	DISCOVERY COMMUNICATIONS-A	36,505	2,452,810	3,300,782
254687106	Common Stock-Unaffil	DISNEY WALT CO	39,387	2,501,002	3,009,167
268648102	Common Stock-Unaffil	EMC CORP/MASSACHUSETTS	162,605	4,017,342	4,089,516
30303M102	Common Stock-Unaffil	FACEBOOK INC-A	72,099	3,323,660	3,940,931
34354P105	Common Stock-Unaffil	FLOWERVE CORP	38,960	1,837,178	3,071,217
364760108	Common Stock-Unaffil	GAP INC/THE	54,491	1,902,564	2,129,508
375558103	Common Stock-Unaffil	GILEAD SCIENCES INC	73,987	2,281,546	5,560,123
38259P508	Common Stock-Unaffil	GOOGLE INC	8,383	5,356,501	9,394,912
406216101	Common Stock-Unaffil	HALLIBURTON COMPANY	44,887	1,825,313	2,278,015
437076102	Common Stock-Unaffil	HOME DEPOT INC	56,482	2,870,171	4,650,728
460146103	Common Stock-Unaffil	INTERNATIONAL PAPER CO	52,549	2,402,502	2,576,477
461202103	Common Stock-Unaffil	INTUIT INC	49,881	2,990,448	3,806,918
518439104	Common Stock-Unaffil	LAUDER ESTEE COS INC-CL A	37,119	2,469,704	2,795,803
531229102	Common Stock-Unaffil	LIBERTY MEDIA CORP-A	11,898	1,702,523	1,742,462
55616P104	Common Stock-Unaffil	MACYS INC	45,760	2,431,943	2,443,584
57636Q104	Common Stock-Unaffil	MASTERCARD INC CLASS A	4,946	3,790,256	4,132,185
582839106	Common Stock-Unaffil	MEAD JOHNSON NUTRITION	23,060	1,890,611	1,931,506
61166W101	Common Stock-Unaffil	MONSANTO CO	30,251	2,468,563	3,525,754
628530107	Common Stock-Unaffil	MYLAN LABORATORIES INC	44,371	1,774,248	1,925,701
64110D104	Common Stock-Unaffil	NETAPP INC	48,895	2,076,179	2,011,540
654106103	Common Stock-Unaffil	NIKE INC	47,721	3,571,821	3,752,779
68389X105	Common Stock-Unaffil	ORACLE CORP	109,035	3,181,011	4,171,679
696429307	Common Stock-Unaffil	PALL CORPORATION	17,601	1,042,438	1,502,245
713448108	Common Stock-Unaffil	PEPSICO INC	51,022	4,290,597	4,231,765
741503403	Common Stock-Unaffil	PRICELINE.COM INC	1,593	1,707,954	1,851,703
744320102	Common Stock-Unaffil	PRUDENTIAL FINANCIAL INC	25,593	1,847,504	2,360,186
776696106	Common Stock-Unaffil	ROPER INDUSTRIES INC	19,534	1,008,034	2,708,975
88632Q103	Common Stock-Unaffil	TIBCO SOFTWARE INC	40,118	806,235	901,853
89417E109	Common Stock-Unaffil	TRAVELERS COMPANIES INC	25,601	1,813,815	2,317,915
90384S303	Common Stock-Unaffil	ULTA SALON COSMETICS & FRAGR	19,903	1,964,071	1,921,038
907818108	Common Stock-Unaffil	UNION PACIFIC CORP	24,614	3,267,965	4,135,152
92826C839	Common Stock-Unaffil	VISA INC CLASS A SHARES	17,441	2,504,200	3,883,762
941053100	Common Stock-Unaffil	WASTE CONNECTIONS INC	34,231	1,028,014	1,493,499
966837106	Common Stock-Unaffil	WHOLE FOODS MARKET INC	40,077	1,901,149	2,317,653
26875P101	Common Stock-Unaffil	EOG RESOURCES INC	19,173	2,404,778	3,217,996
58155Q103	Common Stock-Unaffil	MCKESSON CORP	23,081	2,287,455	3,725,273
126650100	Common Stock-Unaffil	CVS CAREMARK CORP	56,246	3,318,639	4,025,526
855244109	Common Stock-Unaffil	STARBUCKS CORP	52,672	2,660,117	4,128,958
83499Z9M0	Short Term - Mutual Fund	SSGA PRIME MONEY MARKET FUND	3,583,264	3,583,264	3,583,264
Total General Investments				141,006,288	192,020,389