

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: 1.5em; font-weight: bold;">2014</div> This Form is Open to Public Inspection
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Part I	Annual Report Identification Information
For calendar plan year 2014 or fiscal plan year beginning <u>01/01/2014</u> and ending <u>12/31/2014</u>	
A This return/report is for:	☐ a multiemployer plan; ☐ a multiple-employer plan (Filers checking this box must attach a list of participating employer information in accordance with the form instructions); 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>	<table border="1" style="width: 100%; border-collapse: collapse;"> <tr> <td style="width: 80%;">1b Three-digit plan number (PN) ▶</td> <td style="width: 20%; text-align: center;"><u>003</u></td> </tr> <tr> <td colspan="2">1c Effective date of plan <u>01/01/1955</u></td> </tr> </table>	1b Three-digit plan number (PN) ▶	<u>003</u>	1c Effective date of plan <u>01/01/1955</u>	
1b Three-digit plan number (PN) ▶	<u>003</u>				
1c Effective date of plan <u>01/01/1955</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 AVENUE, REAG</u> <u>HARTFORD, CT 06156</u>	<table border="1" style="width: 100%; border-collapse: collapse;"> <tr> <td>2b Employer Identification Number (EIN) <u>23-2229683</u></td> </tr> <tr> <td>2c Plan Sponsor's telephone number <u>800-238-6247</u></td> </tr> <tr> <td>2d Business code (see instructions) <u>524140</u></td> </tr> <tr> <td style="height: 40px;"></td> </tr> </table>	2b Employer Identification Number (EIN) <u>23-2229683</u>	2c Plan Sponsor's telephone number <u>800-238-6247</u>	2d Business code (see instructions) <u>524140</u>	
2b Employer Identification Number (EIN) <u>23-2229683</u>					
2c Plan 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>10/06/2015</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		3b Administrator's EIN	
		3c Administrator's telephone number	
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:		4b EIN	
a Sponsor's name		4c PN	
5 Total number of participants at the beginning of the plan year		5	73668
6 Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines 6a(1) , 6a(2) , 6b , 6c , and 6d).			
a(1) Total number of active participants at the beginning of the plan year		6a(1)	21535
a(2) Total number of active participants at the end of the plan year		6a(2)	20081
b Retired or separated participants receiving benefits		6b	24949
c Other retired or separated participants entitled to future benefits.....		6c	18544
d Subtotal. Add lines 6a(2) , 6b , and 6c		6d	63574
e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.		6e	2408
f Total. Add lines 6d and 6e		6f	65982
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	11
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)		9b Plan benefit arrangement (check all that apply)	
(1) ☒ Insurance	(1) ☒ Insurance		
(2) ☐ Code section 412(e)(3) insurance contracts	(2) ☐ Code section 412(e)(3) insurance contracts		
(3) ☒ Trust	(3) ☒ Trust		
(4) ☐ General assets of the sponsor	(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		b General Schedules	
(1) ☒ R (Retirement Plan Information)	(1) ☒ H (Financial Information)		
(2) ☐ MB (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary	(2) ☐ I (Financial Information – Small Plan)		
(3) ☒ SB (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary	(3) ☒ <u>1</u> A (Insurance Information)		
	(4) ☒ C (Service Provider Information)		
	(5) ☒ D (DFE/Participating Plan Information)		
	(6) ☐ G (Financial Transaction Schedules)		

Part III**Form M-1 Compliance Information (to be completed by welfare benefit plans)**

11a If the plan provides welfare benefits, was the plan subject to the Form M-1 filing requirements during the plan year? (See instructions and 29 CFR 2520.101-2.) ☐ Yes ☐ No

If "Yes" is checked, complete lines 11b and 11c.

11b Is the plan currently in compliance with the Form M-1 filing requirements? (See instructions and 29 CFR 2520.101-2.) ☐ Yes ☐ No

11c Enter the Receipt Confirmation Code for the 2014 Form M-1 annual report. If the plan was not required to file the 2014 Form M-1 annual report, enter the Receipt Confirmation Code for the most recent Form M-1 that was required to be filed under the Form M-1 filing requirements. (Failure to enter a valid Receipt Confirmation Code will subject the Form 5500 filing to rejection as incomplete.)

Receipt Confirmation Code _____

SCHEDULE A (Form 5500) Department of the Treasury Internal Revenue Service <hr/> Department of Labor Employee Benefits Security Administration <hr/> Pension Benefit Guaranty Corporation	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
		2014
		This Form is Open to Public Inspection

For calendar plan year 2014 or fiscal plan year beginning **01/01/2014** and ending **12/31/2014**

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	63574	01/01/2014	12/31/2014

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).

(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	

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

Schedule A (Form 5500) 2014
v. 140124

(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
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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	

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	1093296040

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. ▶

<div>SCHEDULE SB (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation</div>	<div>Single-Employer Defined Benefit Plan Actuarial Information</div> <div>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).</div> <div>File as an attachment to Form 5500 or 5500-SF.</div>	<div>OMB No. 1210-0110</div> <div>2014</div> <div>This Form is Open to Public Inspection</div>
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For calendar plan year 2014 or fiscal plan year beginning 01/01/2014 and ending 12/31/2014

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) 003
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 01 Day 01 Year 2014			
2 Assets:			
a Market value	2a	6157925367	
b Actuarial value	2b	5892427337	
3 Funding target/participant count breakdown	(1) Number of participants	(2) Vested Funding Target	(3) Total Funding Target
a For retired participants and beneficiaries receiving payment	25963	2878440147	2878440147
b For terminated vested participants	26170	1093938367	1093938367
c For active participants	21535	942905911	947542936
d Total	73668	4915284425	4919921450
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	6.48%	
6 Target normal cost	6	12500000	

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.

<div>SIGN HERE</div>	<div>09/10/2015</div> <div>Signature of actuary</div> <div>ERIC A. KEENER</div> <div>Type or print name of actuary</div> <div>HEWITT ASSOCIATES LLC</div> <div>Firm name</div> <div>45 GLOVER AVENUE NORWALK, CT 06850-1203</div> <div>Address of the firm</div>	<div>09/10/2015</div> <div>Date</div> <div>14-06663</div> <div>Most recent enrollment number</div> <div>203-852-1100</div> <div>Telephone number (including area code)</div>
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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 ☐

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)	447669995	0
8 Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	83408976	0
9 Amount remaining (line 7 minus line 8)	364261019	0
10 Interest on line 9 using prior year's actual return of <u>10.67</u> %	38866651	0
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(1) Interest on the excess, if any, of line 38a over line 38b from prior year Schedule SB, using prior year's effective interest rate of <u>6.32</u> %		0
b(2) Interest on line 38b from prior year Schedule SB, using prior year's actual return		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		
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)	403127670	0

Part III Funding Percentages		
14 Funding target attainment percentage	14	111.57 %
15 Adjusted funding target attainment percentage	15	116.93 %
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	109.94 %
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	
b Contributions made to avoid restrictions adjusted to valuation date	19b	
c Contributions allocated toward minimum required contribution for current year adjusted to valuation date	19c	
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

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

21 Discount rate:				
a Segment rates:	1st segment: 4.99 %	2nd segment: 6.32 %	3rd segment: 6.99 %	☐ 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	
29 Discounted employer contributions allocated toward unpaid minimum required contributions from prior years (line 19a).....	29	
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:	Outstanding Balance	Installment	
a Net shortfall amortization installment.....	0		
b Waiver amortization installment	0		
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.....			0
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		
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		
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		
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
		2014
		This Form is Open to Public Inspection.

For calendar plan year 2014 or fiscal plan year beginning 01/01/2014 and ending 12/31/2014

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)

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	3154365	Yes ☒ No ☐	Yes ☒ No ☐	0	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?
14 15	NONE	3014509	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(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	1413510	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)

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	1404278	Yes ☐ No ☒	Yes ☐ No ☐		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	1356657	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(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	1242403	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)

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	1171092	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	1164348	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☒ No ☐

(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	1118500	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)

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	1053490	Yes ☒ No ☐	Yes ☒ No ☐	71301	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	971491	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	960853	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)

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	938754	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

CAPITAL GUARDIAN TRUST COMPANY

95-2553868

(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	938594	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☒ No ☐

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

JPMORGAN INVESTMENT MANAGEMENT INC

13-3200244

(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?
27 28	NONE	817909	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)

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	781243	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☒ No ☐

(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	700178	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

JENNISON ASSOCIATES LLC

22-2540245

(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	633473	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)

ALLIANCEBERNSTEIN LP

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	540251	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(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	481935	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	408016	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)

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	365950	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 52 99 28	NONE	345215	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	247113	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	131512	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(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	83563	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	80183	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)

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)

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	31285	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	18180	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	71301
(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	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 <hr/> 2014 <hr/> This Form is Open to Public Inspection.
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For calendar plan year 2014 or fiscal plan year beginning 01/01/2014 and ending 12/31/2014

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)
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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>44666051</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>220751135</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)**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.	<small>OMB No. 1210-0110</small> 2014 This Form is Open to Public Inspection
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For calendar plan year 2014 or fiscal plan year beginning <u>01/01/2014</u> and ending <u>12/31/2014</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		(a) Beginning of Year	(b) End of Year
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	Total noninterest-bearing cash	1a	11004548	203925602
b	Receivables (less allowance for doubtful accounts):			
	(1) Employer contributions.....	1b(1)	0	
	(2) Participant contributions.....	1b(2)		
	(3) Other.....	1b(3)	51713628	136218911
c	General investments:			
	(1) Interest-bearing cash (include money market accounts & certificates of deposit).....	1c(1)	46298243	32257927
	(2) U.S. Government securities	1c(2)	698282996	728379795
	(3) Corporate debt instruments (other than employer securities):			
	(A) Preferred	1c(3)(A)	228569552	189744923
	(B) All other.....	1c(3)(B)	1210766533	1141468636
	(4) Corporate stocks (other than employer securities):			
	(A) Preferred	1c(4)(A)	5518141	42730304
	(B) Common.....	1c(4)(B)	2189967166	2092481102
	(5) Partnership/joint venture interests	1c(5)	516547170	587955184
	(6) Real estate (other than employer real property).....	1c(6)	497494614	469734005
	(7) Loans (other than to participants)	1c(7)		
	(8) Participant loans.....	1c(8)		
	(9) Value of interest in common/collective trusts	1c(9)	235608877	220751135
	(10) Value of interest in pooled separate accounts	1c(10)	43989923	44666051
	(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)	396190803	274015325
	(14) Value of funds held in insurance company general account (unallocated contracts).....	1c(14)		
	(15) Other.....	1c(15)	99600056	127243728

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	6231552250	6291572628

Liabilities

g Benefit claims payable	1g		
h Operating payables	1h		
i Acquisition indebtedness	1i		
j Other liabilities	1j	73626883	144497326
k Total liabilities (add all amounts in lines 1g through 1j)	1k	73626883	144497326

Net Assets

l Net assets (subtract line 1k from line 1f)	1l	6157925367	6147075302
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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)		
(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)	24478999	
(B) U.S. Government securities	2b(1)(B)	22926187	
(C) Corporate debt instruments	2b(1)(C)	75118092	
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans	2b(1)(E)		
(F) Other	2b(1)(F)	10042277	
(G) Total interest. Add lines 2b(1)(A) through (F)	2b(1)(G)		132565555
(2) Dividends: (A) Preferred stock	2b(2)(A)	362619	
(B) Common stock	2b(2)(B)	46680456	
(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)	15992263	
(D) Total dividends. Add lines 2b(2)(A) , (B) , and (C)	2b(2)(D)		63035338
(3) Rents	2b(3)		
(4) Net gain (loss) on sale of assets: (A) Aggregate proceeds	2b(4)(A)	8532635433	
(B) Aggregate carrying amount (see instructions)	2b(4)(B)	8430120647	
(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result	2b(4)(C)		102514786
(5) Unrealized appreciation (depreciation) of assets: (A) Real estate	2b(5)(A)	25862533	
(B) Other	2b(5)(B)	219017927	
(C) Total unrealized appreciation of assets. Add lines 2b(5)(A) and (B)	2b(5)(C)		244880460

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts.....	2b(6)		30142258
(7) Net investment gain (loss) from pooled separate accounts.....	2b(7)		74494
(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)		27385315
c Other income.....	2c		-2555062
d Total income. Add all income amounts in column (b) and enter total.....	2d		598043144

Expenses

e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers.....	2e(1)	573070310	
(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)		573070310
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)	1038403	
(2) Contract administrator fees.....	2i(2)	5333772	
(3) Investment advisory and management fees.....	2i(3)	23374066	
(4) Other.....	2i(4)	6076658	
(5) Total administrative expenses. Add lines 2i(1) through (4).....	2i(5)		35822899
j Total expenses. Add all expense amounts in column (b) and enter total.....	2j		608893209

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d.....	2k		-10850065
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		942955013
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 2014 This Form is Open to Public Inspection.
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For calendar plan year 2014 or fiscal plan year beginning 01/01/2014 and ending 12/31/2014

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>6757</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: 43% Investment-Grade Debt: 42% High-Yield Debt: 1% Real Estate: 8% Other: 6%

- 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, 2014 and 2013, the related statements of changes in net assets available for benefits for the years ended December 31, 2014 and 2013, 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, 2014 and 2013, 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, 2014 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

September 30, 2015

RETIREMENT PLAN FOR EMPLOYEES OF AETNA INC.

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

December 31, 2014

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.	\$ 467,427,886	522,620,454
*	Dodge and Cox Separate Account G09237	Individual Separate Account investing primarily in U.S. government, agency and corporate bonds.	469,414,115	547,531,742
*	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.	394,475,743	406,141,584
*	DE Shaw Separate Account P65708	Individual Separate Account investing primarily in U.S. large capitalization equity securities.	219,783,047	238,009,725
*	Arrowstreet Account Separate Account G10541	Individual Separate Account investing primarily in international equity securities.	215,283,195	220,386,091
*	Jennison Fund Separate Account G14069	Individual Separate Account investing primarily in U.S. government, agency and corporate bonds.	248,592,736	262,856,193
*	LSV Asset Separate Account P65709	Individual Separate Account investing primarily in U.S. large capitalization equity securities.	190,686,404	258,895,711
*	Capital Guardian Fund Separate Account G07159	Individual Separate Account investing primarily in international equity securities.	161,892,464	181,835,512
*	MFS Fund Separate Account G15349	Individual Separate Account investing primarily in U.S. and international equity securities.	126,633,633	196,851,252
*	AQR Account Separate Account G10540	Individual Separate Account investing primarily in international equity securities.	158,550,706	182,382,880
*	Barrow, Hanley Separate Account G80500	Individual Separate Account investing primarily in U.S. and international equity securities.	162,230,404	185,473,368
*	Aronson + Johnson + Ortiz Separate Account P53292	Individual Separate Account investing primarily in U.S. small and mid capitalization equity securities.	134,343,544	148,960,447
*	Wellington Account Separate Account G10542	Individual Separate Account investing primarily in international equity securities.	105,789,915	115,500,019
*	Arbor Capital Fund Separate Account P53291	Individual Separate Account investing primarily in U.S. small capitalization equity securities.	82,611,279	99,519,425
*	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.	51,302,807	56,423,601
*	Disbursement Fund Separate Account P14320	Individual Separate Account investing primarily in money market securities.	92,819,726	92,716,772
*	Transition Fund Separate Account G15348	Individual Separate Account investing primarily in money market securities.	50,733	40,610
	Subtotal JPMorgan Investments ⁽¹⁾		3,281,888,337	3,716,145,386
*	Aetna Life Insurance Company Separate Account 90(2)	ALIC Individual Separate Account investing primarily in U.S. government, agency and corporate bonds.	478,063,022	536,617,568
*	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.	399,000,393	403,970,301
*	Aetna Life Insurance Company Separate Account No. 21(4)	ALIC Individual Separate Account investing primarily in U.S. large capitalization equity securities.	130,988,875	175,513,769
*	Aetna Life Insurance Company Separate Account No. 174	ALIC Pooled Separate Account investing primarily in money market securities.	44,666,051	44,666,051
*	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.	175,733,801	220,751,135
	SB Emerging Markets Value Delaware Business Trust	Commingled Trust Account investing primarily in international emerging market equity securities.	62,387,702	58,291,660
	Capital Group Emerging Markets Growth Fund	Commingled Trust Account investing primarily in international emerging market equity securities.	81,222,958	58,379,216
	UBS Trumbull Property Fund	Units in a private Real Estate Investment Trust (REIT) investing primarily in U.S. real estate properties.	254,933,369	221,566,695
	UBS Trumbull Property Inc. Fund	Units in a private REIT investing primarily in U.S. participating mortgage loans and real estate properties.	159,567,836	134,526,970
	UBS AgriVest Farmland Fund, Inc.	Shares in a private REIT investing primarily in U.S. agricultural properties.	52,458,000	69,650,867
	Allegis Value Trust	Shares in a private REIT investing primarily in U.S. real estate properties.	36,493,230	43,989,473
	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.	129,122,325	184,488,278
	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	52,020,456
	Invesco Active Multi-Sector Credit Fund (Cayman) Ltd.	Participating Notes in Invesco Active Multi-Sector Credit Fund, Ltd., a limited liability company investing primarily in senior secured floating rate loans, investment grade securities and corporate bonds.	50,000,000	50,776,713

RETIREMENT PLAN FOR EMPLOYEES OF AETNA INC.

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

December 31, 2014

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 II, L.P.	Limited partnership investing primarily in private equity investments.	14,039,885	14,777,060
	Court Square Capital Partners III, L.P.	Limited partnership investing primarily in private equity investments.	\$ 7,301,995	7,081,881
	Kohlberg TE Investors VI, L.P.	Limited partnership investing primarily in private equity investments.	6,668,670	6,011,361
	Kohlberg TE Investors VII, L.P.	Limited partnership investing primarily in private equity investments.	5,806,094	6,179,981
	TPG Opportunity Partners II (B), L.P.	Limited partnership investing primarily in private equity investments.	13,986,869	20,713,974
	TPG Opportunity Partners III, L.P.	Limited partnership investing primarily in private equity investments.	1,309,702	1,518,082
	TPG Partners V, L.P.	Limited partnership investing primarily in private equity investments.	15,833,914	22,693,396
	Oak Hill Capital Partners III, LP	Limited partnership investing primarily in private equity investments.	16,447,167	17,674,280
	Crescent Mezzanine Partners VIB, LP	Limited partnership investing primarily in private mezzanine debt and equity investments.	14,680,738	13,250,126
	TCW/Crescent Mezzanine Partners V, LP	Limited partnership investing primarily in private mezzanine debt and equity investments.	9,916,345	8,945,748
	The Resolute Fund II, L.P.	Limited partnership investing primarily in private equity investments.	18,201,511	22,621,788
	Towerbrook Investors III, LP	Limited partnership investing primarily in private equity investments.	11,781,299	14,671,754
	Montagu IV LP	Limited partnership investing primarily in private equity investments.	15,253,489	14,856,100
	Wellspring Capital Partners V, LP	Limited partnership investing primarily in private equity investments.	12,987,609	13,003,330
	Private Equity (Cash) Separate Account G09725 (LP interests listed separately)	Individual Separate Account investing primarily in money market securities.	318	318
		Total investments	<u>\$ 5,550,741,504</u>	<u>6,155,353,717</u>

* Party in interest

- (1) Refer to Attachment 1 for the detail of investments, excluding noninterest-bearing cash of \$202,980,319.
(2) Refer to Attachment 2 for the detail of investments, excluding noninterest-bearing cash of \$313,000.
(3) Refer to Attachment 3 for the detail of investments, excluding noninterest-bearing cash of \$623,428.
(4) Refer to Attachment 4 for the detail of investments, excluding noninterest-bearing cash of \$8,538.

See accompanying independent auditors' report.

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
NONINTEREST-BEARING CASH -----				
AUD	AUSTRALIAN DOLLAR	88,338.430	72,391	72,292
BRL	BRAZILIAN REAL	19,583.920	7,348	7,367
GBP	BRITISH POUND	50,033.770	77,967	78,015
CAD	CANADIAN DOLLAR	175,658.150	151,236	151,658
CASH	CASH	16,958,431.640	16,958,432	16,958,432
CCDEUXUS8	CASH COLLATERAL FUTURES DEUTSCHE USD	43,000.000	43,000	43,000
USD COLL	CASH COLLATERAL HELD AT BR TRUST REC	8,925,622.770	8,925,623	8,925,623
USD COLLM	CASH COLLATERAL HELD AT MERRILL LYNCH	109,995.120	109,995	109,995
DKK	DANISH KRONE	155,633.060	25,933	25,291
EUR	EURO	7,830,158.210	9,841,526	9,474,883
EXCCBKUSD	EXCESS CASH CITI (CBK/SAL)	USD 115,379.000	115,379	115,379
EXCDEUSD	EXCESS CASH DEUTSCHE BANK (DEU/DUB)	USD 43,226.500	43,227	43,227
HKD COLLM	HKD COLLETERAL ACCOUNT HELD AT MERRILL L	183,588.990	23,674	23,674
HKD	HONG KONG DOLLAR	48,801.530	6,293	6,293

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
HKD COLL	HONG KONG DOLLAR	CASH COLLATERAL	26,962	26,964
		209,100.540		
HUF	HUNGARIAN FORINT	.520	0	0
IDR	INDONESIAN RUPIAH	1,395,814.840	112	113
ILS	ISRAELI SHEKEL	.990	0	0
JPY	JAPANESE YEN	1,317,400.000	11,036	10,988
MYR	MALAYSIAN RINGGIT	16,084.100	5,183	4,600
MXN	NEW MEXICAN PESOS	159,473.500	11,149	10,819
TWD	NEW TAIWAN DOLLAR	665,446.000	21,993	21,057
TRY	NEW TURKISH LIRA	.910	0	0
NZD	NEW ZEALAND DOLLAR	.990	1	1
NOK	NORWEGIAN KRONE	47,549.250	6,396	6,342
PLN	POLISH ZLOTY - NEW	.260	0	0
SGD COLL	SGD CASH COLLATERAL	3,780.100	2,863	2,853
SGD	SINGAPORE DOLLAR	21,014.230	16,358	15,859
ZAR	SOUTH AFRICAN RAND	.460	0	0
KRW	SOUTH KOREA WON	389,944.000	355	355

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
SEK	SWEDISH KRONA	405,565.770	52,420	51,808
SEK COLL	SWEDISH KRONA	CASH COLLATERAL 9,374.460	1,210	1,198
CHF	SWISS FRANC	12,156.580	12,246	12,234
CASH	U. S. DOLLAR	166,780,000.300	166,780,000	166,780,000
TOTAL NONINTEREST-BEARING CASH			203,350,309	202,980,319
GENERAL INVESTMENTS				
U.S. GOVERNMENT SECURITIES				
31394UN81	FANNIE MAE 2005-10 US-RCR VARIABLE 25/NO	MONTHLY FLOATING 11/25/2035 61,005.470	80,775	88,258
31358PCT2	FANNIE MAE REMIC TRUST 92-G39 39-ZB 7.00	MONTHLY 7.000% 07/25/2022 142,364.830	148,771	158,216
31359SGU8	FANNIE MAE 01-4 GA VARIABLE 17/APR/2025	MONTHLY FLOATING 04/17/2025 40,596.070	44,858	45,834
3139214L9	FANNIE MAE 01-60 QS-RCR VARIABLE 25/SEP/	MONTHLY FLOATING 09/25/2031 77,817.310	81,562	126,207
31392DQY1	FANNIE MAE 2002-42 C 6.000% 25/JUL/2017	MONTHLY 6.000% 07/25/2017 139,820.620	147,686	146,173
31392EGV6	FANNIE MAE 2002-52 FG VARIABLE 25/SEP/20	MONTHLY FLOATING 09/25/2032 10,291.620	10,279	10,424
31392EEV8	FANNIE MAE 2002-55 QE-RCR 5.500% 25/SEP/	MONTHLY 5.500% 09/25/2017 249,902.400	261,851	259,653
31392ELB4	FANNIE MAE 2002-58 HC 5.500% 25/SEP/2017	MONTHLY 5.500% 09/25/2017 71,513.300	71,702	74,228

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
31392B4N3 FANNIE MAE 2002-7 TG-RCR 6.000% 25/MAR/2	MONTHLY 6.000% 03/25/2017 30,105.760	31,347	30,943
31392FJU2 FANNIE MAE 2002-73 AN-RCR 5.000% 25/NOV/	MONTHLY 5.000% 11/25/2017 18,828.690	18,679	19,637
31393UFV0 FANNIE MAE 2003-11 ME-RCR 4.500% 25/APR/	MONTHLY 4.500% 04/25/2033 7,030.190	6,639	7,356
31393D6G1 FANNIE MAE 2003-76 SH VARIABLE 25/SEP/20	MONTHLY FLOATING 09/25/2031 31,943.260	30,586	34,864
31393EN70 FANNIE MAE 2003-86 VH 5.500% 25/APR/2022	MONTHLY 5.500% 04/25/2022 799,998.780	818,874	809,400
31393XN60 FANNIE MAE 2004-27 HB-RCR 4.000% 25/MAY/	MONTHLY 4.000% 05/25/2019 195,120.100	166,767	202,806
31393XDUE FANNIE MAE 2004-8 GD 4.500% 25/OCT/2032	MONTHLY 4.500% 10/25/2032 229,948.450	207,681	234,348
31394VBD1 FANNIE MAE 2005-11 PB 6.000% 25/APR/2034	MONTHLY 6.000% 04/25/2034 85,662.710	89,839	88,306
31394DFP0 FANNIE MAE 2005-29 KA 4.500% 25/FEB/2035	MONTHLY 4.500% 02/25/2035 232,752.110	241,189	238,479
31395NWK9 FANNIE MAE 2006-56 PF VARIABLE 25/JUL/20	MONTHLY FLOATING 07/25/2036 114,480.880	113,765	115,297
31396XJE5 FANNIE MAE 2007-77 FG RCR VARIABLE 25/MA	MONTHLY FLOATING 03/25/2037 58,297.550	54,454	58,810
31396YEP3 FANNIE MAE 2008-4 SD VARIABLE 25/FEB/203	MONTHLY FLOATING 02/25/2038 264,873.390	18,382	31,799
31396QAF6 FANNIE MAE 2009-37 KI VARIABLE 25/JUN/20	MONTHLY FLOATING 06/25/2039 118,237.590	33,531	14,475
31398FVM0 FANNIE MAE 2009-92 AD 6.000% 25/NOV/2039	MONTHLY 6.000% 11/25/2039 484,581.270	540,611	539,662
31398F4S7 FANNIE MAE 2009-99 SC VARIABLE 25/DEC/20	MONTHLY FLOATING 12/25/2039 95,847.010	16,349	11,701
31398GZ44 FANNIE MAE 2010-10 MA 4.500% 25/APR/2034	MONTHLY 4.500% 04/25/2034 1,539.800	1,623	1,539

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
31398GX38 FANNIE MAE 2010-10 NT 5.000% 25/FEB/2040	MONTHLY 5.000% 02/25/2040 500,000.000	545,625	554,962
31398NAJ3 FANNIE MAE 2010-102 PN 5.000% 25/SEP/204	MONTHLY 5.000% 09/25/2040 314,000.000	347,166	363,427
31398G7D5 FANNIE MAE 2010-2 LC 5.000% 25/FEB/2040	MONTHLY 5.000% 02/25/2040 500,000.000	538,125	566,285
31398MJ80 FANNIE MAE 2010-37 CY 5.000% 25/APR/2040	MONTHLY 5.000% 04/25/2040 1,724,038.860	1,886,433	1,831,898
31398PC56 FANNIE MAE 2010-41 DC 4.500% 25/MAY/2025	MONTHLY 4.500% 05/25/2025 1,000,000.000	1,108,125	1,081,012
31398PA74 FANNIE MAE 2010-41 NB 5.000% 25/MAY/2040	MONTHLY 5.000% 05/25/2040 500,000.000	535,313	546,140
31398PSE0 FANNIE MAE 2010-42 S VARIABLE 25/MAY/204	MONTHLY FLOATING 05/25/2040 74,747.670	24,012	12,872
3136A1DG7 FANNIE MAE 2011-104 KY 4.000% 25/MAR/203	MONTHLY 4.000% 03/25/2039 1,672,682.130	1,730,182	1,728,359
3136A1MA0 FANNIE MAE 2011-99 DB 5.000% 25/OCT/2041	MONTHLY 5.000% 10/25/2041 235,000.000	256,884	261,406
3136A35F4 FANNIE MAE 2012-28 B 6.500% 25/JUN/2039	MONTHLY 6.500% 06/25/2039 150,060.020	167,411	168,026
3136A7D66 FANNIE MAE 2012-83 TN 5.000% 25/AUG/2042	MONTHLY 5.000% 08/25/2042 398,644.870	434,772	437,743
3136AFW83 FANNIE MAE 2013-83 CA 3.500% 25/OCT/2037	MONTHLY 3.500% 10/25/2037 866,897.630	898,323	903,456
31397U3M9 FANNIE MAE-ACES 2011-M2 A2 3.645% 25/APR	MONTHLY 3.645% 04/25/2021 520,000.000	522,600	553,952
3136A0FK8 FANNIE MAE-ACES 2011-M4 A2 3.726% 25/JUN	MONTHLY 3.726% 06/25/2021 800,000.000	800,000	862,687
3136A7MJ8 FANNIE MAE-ACES 2012-M8 ASQ2 1.52042% 25	MONTHLY 1.520% 12/25/2019 202,020.000	204,040	202,151
3136AH2E9 FANNIE MAE-ACES 2014-M1 A2 VARIABLE 25/J	MONTHLY FLOATING 07/25/2023 1,500,000.000	1,471,917	1,571,013

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
3136ALHX2 FANNIE MAE-ACES 2014-M12 ASV2 VARIABLE 2	MONTHLY FLOATING 10/25/2021 1,000,000.000	1,009,940	1,012,778
3136ALYF2 FANNIE MAE-ACES 2014-M13 A2 VARIABLE 25/	MONTHLY FLOATING 08/25/2024 509,000.000	514,072	520,588
3136AJDU7 FANNIE MAE-ACES 2014-M2 A2 VARIABLE 25/D	MONTHLY FLOATING 12/25/2023 1,421,000.000	1,435,105	1,514,624
3136AJLC8 FANNIE MAE-ACES 2014-M3 A2 VARIABLE 25/J	MONTHLY FLOATING 01/25/2024 1,900,000.000	1,918,977	2,017,815
3136AJ2A3 FANNIE MAE-ACES 2014-M5 FA FLOATING 25/J	MONTHLY FLOATING 01/25/2017 74,772.310	74,747	74,810
3136AJ7D2 FANNIE MAE-ACES 2014-M6 FA FLOATING 25/D	MONTHLY FLOATING 12/25/2017 133,776.150	133,737	133,607
3136AKXV0 FANNIE MAE-ACES 2014-M9 A2 VARIABLE 25/J	MONTHLY FLOATING 07/25/2024 656,000.000	662,512	677,239
3136AEGQ4 FED NATL MORT ASSC 2.28% CMO 25/DEC/2022	MONTHLY 2.280% 12/25/2022 376,000.000	370,931	367,476
31392BVX1 FED NATL MORT ASSC 6.5% CMO 25/FEB/2022	MONTHLY 6.500% 02/25/2022 68,253.040	72,050	75,491
3132H3XT5 FEDERAL HOME LN MTG CORP PTN CTFS 3.5% M	MONTHLY 3.500% 06/01/2042 518,577.010	545,154	541,249
3128M8RN6 FEDERAL HOME LN MTG CORP PTN CTFS 4.5% M	MONTHLY 4.500% 05/01/2041 701,452.300	732,579	763,854
31395FHB3 FEDERAL HOME LN MTG CORP PTN CTFS 4% MTG	MONTHLY 4.000% 09/15/2019 270,963.550	242,216	282,709
3133XDDQ1 FEDERAL HOME LOAN BANKS 5.065% 20/OCT/20	MONTHLY 5.065% 10/20/2015 234,628.720	252,886	241,711
3134A4KY9 FEDERAL HOME LOAN MORTGAGE CORP BOND ZER	SEMI-ANN. 0.000% 07/15/2032 1,600,000.000	850,144	875,472
31394XY26 FEDERAL HOME LOAN MORTGAGE CORP 4.5% MTG	MONTHLY 4.500% 05/15/2019 293,717.100	275,222	307,719
3137A04H5 FEDERAL HOME LOAN MORTGAGE CORP 4.5% MTG	MONTHLY 4.500% 05/15/2040 1,400,000.000	1,470,438	1,507,414

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
3137AFM90 FEDERAL HOME LOAN MORTGAGE CORP 4% MTG B	MONTHLY 4.000% 09/15/2040 260,000.000	265,525	273,516
31398VRS7 FEDERAL HOME LOAN MORTGAGE CORP 5.000% M	MONTHLY 5.000% 04/15/2040 500,000.000	543,438	550,589
31396ERB8 FEDERAL HOME LOAN MORTGAGE CORP 5.500% M	MONTHLY 5.500% 11/15/2035 200,000.000	223,000	228,419
31395JBA3 FEDERAL HOME LOAN MORTGAGE CORP 5% MTG B	MONTHLY 5.000% 07/15/2033 42,435.220	43,523	42,649
3133T1CA8 FEDERAL HOME LOAN MORTGAGE CORPORATION 1	MONTHLY 6.500% 09/15/2023 20,705.980	21,154	23,337
31402RDG1 FEDERAL NAT'L MTG. ASSN 6.00% 01/APR/203	MONTHLY 6.000% 04/01/2035 273,404.560	299,378	312,239
31396YCX8 FEDERAL NATIONAL MORTGAGE ASSOC FLTG RAT	MONTHLY FLOATING 02/25/2038 130,288.400	17,262	14,380
31394ARP3 FEDERAL NATIONAL MORTGAGE ASSOC MTG BDS	MONTHLY FLOATING 11/25/2032 67,890.170	77,565	103,102
31396K4K5 FEDERAL NATIONAL MORTGAGE ASSOC MTG BDS	MONTHLY FLOATING 10/25/2036 30,777.720	35,895	43,312
3138L2RN9 FEDERAL NATIONAL MORTGAGE ASSOC VAR MTG	MONTHLY FLOATING 01/01/2023 480,119.720	480,420	479,443
31397LYN3 FEDERAL NATIONAL MORTGAGE ASSOC VAR MTG	MONTHLY FLOATING 06/25/2023 79,435.330	4,012	8,421
31396WCQ7 FEDERAL NATIONAL MORTGAGE ASSOC VAR MTG	MONTHLY FLOATING 06/25/2037 189,012.960	29,904	22,344
31396WLY0 FEDERAL NATIONAL MORTGAGE ASSOC VAR MTG	MONTHLY FLOATING 07/25/2037 155,931.230	48,155	23,984
31396XUU6 FEDERAL NATIONAL MORTGAGE ASSOC VAR MTG	MONTHLY FLOATING 09/25/2037 224,864.140	7,433	32,220
31396YKW1 FEDERAL NATIONAL MORTGAGE ASSOC VAR MTG	MONTHLY FLOATING 03/25/2038 62,944.650	4,262	8,646
31397MRK5 FEDERAL NATIONAL MORTGAGE ASSOC VAR MTG	MONTHLY FLOATING 09/25/2038 140,438.580	7,535	17,244

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
31397M5Z6 FEDERAL NATIONAL MORTGAGE ASSOC VAR MTG	MONTHLY FLOATING 02/25/2039 83,265.200	9,876	14,782
31398PKD0 FEDERAL NATIONAL MORTGAGE ASSOC VAR MTG	MONTHLY FLOATING 04/25/2040 212,223.720	49,783	33,542
3136AAJ71 FEDERAL NATIONAL MORTGAGE ASSOC VAR MTG	MONTHLY FLOATING 08/25/2041 425,364.010	425,032	423,689
31381VEF8 FEDERAL NATIONAL MORTGAGE ASSOC 1.446% M	MONTHLY 1.446% 07/01/2017 800,000.000	801,250	801,424
3138L0CT6 FEDERAL NATIONAL MORTGAGE ASSOC 2.004% M	MONTHLY 1.940% 07/01/2019 496,396.360	496,707	497,543
31381UAL1 FEDERAL NATIONAL MORTGAGE ASSOC 2.211% M	MONTHLY 2.211% 04/01/2019 986,944.500	987,561	998,433
3138L1YR4 FEDERAL NATIONAL MORTGAGE ASSOC 2.34% MT	MONTHLY 2.418% 12/01/2022 581,144.930	592,041	576,228
3138L16Q7 FEDERAL NATIONAL MORTGAGE ASSOC 2.4% MTG	MONTHLY 2.480% 12/01/2022 400,000.000	405,625	397,564
31381VD93 FEDERAL NATIONAL MORTGAGE ASSOC 2.65% MT	MONTHLY 2.650% 08/01/2022 600,000.000	601,125	605,544
31381NT60 FEDERAL NATIONAL MORTGAGE ASSOC 3.47% MT	MONTHLY 3.590% 10/01/2020 589,288.870	571,794	631,258
31418AHQ4 FEDERAL NATIONAL MORTGAGE ASSOC 3.5% MTG	MONTHLY 3.500% 08/01/2032 446,707.510	475,670	471,330
3136AEHL4 FEDERAL NATIONAL MORTGAGE ASSOC 3.5% MTG	MONTHLY 3.500% 06/25/2033 274,684.310	281,036	288,373
31381R5T7 FEDERAL NATIONAL MORTGAGE ASSOC 3.895% M	MONTHLY 3.895% 09/01/2021 800,000.000	882,000	862,792
3136ACJP7 FEDERAL NATIONAL MORTGAGE ASSOC 4.000% M	MONTHLY 4.000% 03/25/2033 545,774.730	579,189	585,660
31381NLA9 FEDERAL NATIONAL MORTGAGE ASSOC 4.174% M	MONTHLY 4.174% 10/01/2020 400,000.000	436,063	437,680
31381RP32 FEDERAL NATIONAL MORTGAGE ASSOC 4.35% MT	MONTHLY 4.650% 08/01/2021 1,200,000.000	1,332,000	1,346,292

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
3136ABDL4 FEDERAL NATIONAL MORTGAGE ASSOC 4.5% BDS	MONTHLY 4.500% 01/25/2033 225,961.320	243,613	247,124
31393TAH9 FEDERAL NATIONAL MORTGAGE ASSOC 4.5% MTG	MONTHLY 4.500% 09/25/2018 405,362.840	375,911	423,394
31393TY75 FEDERAL NATIONAL MORTGAGE ASSOC 4.500% M	MONTHLY 4.500% 11/25/2022 63,562.050	59,212	63,849
31394DGG9 FEDERAL NATIONAL MORTGAGE ASSOC 4.75% MT	MONTHLY 4.750% 04/25/2035 173,861.060	186,575	189,183
31393UYD9 FEDERAL NATIONAL MORTGAGE ASSOC 4% MTG B	MONTHLY 4.000% 01/25/2019 431,561.850	401,471	447,981
31396QKF5 FEDERAL NATIONAL MORTGAGE ASSOC 5.000% M	MONTHLY 5.000% 07/25/2039 211,067.240	79,271	30,284
31398NWX8 FEDERAL NATIONAL MORTGAGE ASSOC 5.5% MTG	MONTHLY 5.500% 04/25/2038 490,048.880	527,875	526,718
31398FTC5 FEDERAL NATIONAL MORTGAGE ASSOC 5.5% MTG	MONTHLY 5.500% 10/25/2039 102,692.440	34,023	15,462
31392EZA1 FEDERAL NATIONAL MORTGAGE ASSOC 5% MTG B	MONTHLY 5.000% 10/25/2017 20,995.460	20,517	21,899
31394CLQ3 FEDERAL NATIONAL MORTGAGE ASSOC 5% MTG B	MONTHLY 5.000% 10/25/2033 116,693.460	108,835	118,377
31398RQ73 FEDERAL NATIONAL MORTGAGE ASSOC 5% MTG B	MONTHLY 5.000% 10/25/2035 126,941.800	133,686	129,599
31418XEZ7 FEDERAL NATIONAL MORTGAGE ASSOC 5% MTG B	MONTHLY 5.000% 08/01/2040 652,819.990	707,698	726,543
31416BQA9 FEDERAL NATIONAL MORTGAGE ASSOC 6.50% MT	MONTHLY 6.500% 10/01/2038 135,072.070	148,516	153,823
31396KGX4 FEDERAL NATIONAL MORTGAGE ASSOC 6.50000%	MONTHLY 6.500% 08/25/2036 595,582.920	627,149	676,367
31359MGK3 FEDERAL NATIONAL MORTGAGE ASSOC 6.625% B	SEMI-ANN. 6.625% 11/15/2030 6,100,000.000	7,778,017	9,057,585
31396QTN9 FEDERAL NATIONAL MORTGAGE ASSOC 6% MTG B	MONTHLY 6.000% 05/25/2039 263,850.010	284,495	291,062

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
31359VH97 FEDERAL NATIONAL MORTGAGE ASSOC 6% MTG B	MONTHLY 6.000% 05/25/2029 110,689.700	117,171	121,714
31359HNW0 FEDERAL NATIONAL MORTGAGE ASSOC 7.000% M	MONTHLY 7.000% 04/25/2024 353,085.550	369,239	401,842
31410F6B6 FEDERAL NATIONAL MORTGAGE ASSOC 7% MTG B	MONTHLY 7.000% 04/01/2037 154,137.650	171,478	173,130
31358DDR2 FEDERAL NATIONAL MORTGAGE ASSOCIATION ME	SEMI-ANN. 0.000% 05/15/2030 4,000,000.000	1,650,822	2,432,440
313603FQ0 FEDERAL NATL MTG ASSN GTD REMIC PASS THR	MONTHLY 8.400% 11/25/2019 95,719.740	101,727	106,369
31348UCE7 FHLMC MORTPASS ARM 01/AUG/2025 86 PN# 86	MONTHLY FLOATING 08/01/2025 3,287.030	3,320	3,440
3128NHQ97 FHLMC MORTPASS ARM 01/MAR/2036 1J PN# 1J	MONTHLY FLOATING 03/01/2036 90,769.000	96,045	98,130
3137B04Y7 FHLMC MULTIFAMILY STRUCTURED PASS THROUG	MONTHLY 2.615% 01/25/2023 1,200,000.000	1,179,516	1,200,358
3137B36J2 FHLMC MULTIFAMILY STRUCTURED PASS THROUG	MONTHLY FLOATING 02/25/2023 384,000.000	379,018	404,191
3137B7YY9 FHLMC MULTIFAMILY STRUCTURED PASS THROUG	MONTHLY 3.490% 01/25/2024 1,000,000.000	1,057,891	1,064,070
3137BBBD1 FHLMC MULTIFAMILY STRUCTURED PASS THROUG	MONTHLY 3.389% 03/25/2024 2,929,000.000	3,039,113	3,093,373
31394H2P5 FHLMC REMIC SERIES 2662 5%	MONTHLY 5.000% 10/15/2022 15,683.510	14,811	15,755
31396UNR7 FHLMC REMIC SERIES 3188 GE 6.000% 15/JUL	MONTHLY 6.000% 07/15/2026 585,228.100	623,999	653,870
31397P4L1 FHLMC REMIC SERIES 3383 SA 15/NOV/2037 F	MONTHLY FLOATING 11/15/2037 120,093.630	21,328	16,776
312906XG0 FHLMC REMICS 1125 Z 8.25% 15/AUG/2021	MONTHLY 8.250% 08/15/2021 1,016.240	1,058	1,144
312814PK4 FHLMC REMICS 1464 JD 8% 15/FEB/2023	MONTHLY 8.000% 02/15/2023 71,162.240	76,994	81,099

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
3133T1MB5 FHLMC REMICS 1590 I 6.5% 15/OCT/2023	MONTHLY 6.500% 10/15/2023 27,484.110	27,642	30,435
3133T1C59 FHLMC REMICS 1602 PJ 6.5% 15/OCT/2023	MONTHLY 6.500% 10/15/2023 99,740.890	102,231	111,202
3133T3TG3 FHLMC REMICS 1658 HZ 7.5% 15/JAN/2024	MONTHLY 7.500% 01/15/2024 21,274.310	22,783	24,336
3133T4UA2 FHLMC REMICS 1706 K 7% 15/MAR/2024	MONTHLY 7.000% 03/15/2024 120,989.270	129,232	136,048
3133T7JS9 FHLMC REMICS 1865 PE 7% 15/JUL/2026	MONTHLY 7.000% 07/15/2026 119,300.470	120,708	134,791
3133TBEZ9 FHLMC REMICS 1987 PE 7.5% 15/SEP/2027	MONTHLY 7.500% 09/15/2027 13,543.350	14,305	14,928
3133TEV68 FHLMC REMICS 2071 ZE 6.5% 15/JUL/2028	MONTHLY 6.500% 07/15/2028 158,688.950	163,753	175,955
3133TEYR9 FHLMC REMICS 2078 QN 6.5% 15/AUG/2028	MONTHLY 6.500% 08/15/2028 75,882.800	78,468	85,465
3133TJR70 FHLMC REMICS 2137 PG 6% 15/MAR/2029	MONTHLY 6.000% 03/15/2029 756,757.520	848,041	836,015
3133TNK45 FHLMC REMICS 2224 CB 8% 15/MAR/2030	MONTHLY 8.000% 03/15/2030 24,512.720	25,876	29,301
3133TUYS1 FHLMC REMICS 2353 AZ 6% 15/SEP/2031	MONTHLY 6.000% 09/15/2031 110,702.010	106,888	120,579
3133TUUZ9 FHLMC REMICS 2357 GM 5.5% 15/SEP/2031	MONTHLY 5.500% 09/15/2031 19,915.600	19,440	21,591
31339GK42 FHLMC REMICS 2367 ME 6.5% 15/OCT/2031	MONTHLY 6.500% 10/15/2031 74,342.960	76,109	81,558
31339MXM5 FHLMC REMICS 2399 XG 6.5% 15/JAN/2032	MONTHLY 6.500% 01/15/2032 180,019.580	202,635	201,757
31339NTA4 FHLMC REMICS 2425 OB 6% 15/MAR/2017	MONTHLY 6.000% 03/15/2017 32,190.920	33,720	33,528
31339NPT7 FHLMC REMICS 2429 HE 6.5% 15/DEC/2023	MONTHLY 6.500% 12/15/2023 132,698.120	133,652	149,694

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
3133TVUN4 FHLMC REMICS 2434 ZA 6.5% 15/APR/2032	MONTHLY 6.500% 04/15/2032 99,537.120	105,446	110,565
31339WS23 FHLMC REMICS 2435 GH 6.5% 15/FEB/2032	MONTHLY 6.500% 02/15/2032 32,939.920	34,742	33,187
3133TVYW0 FHLMC REMICS 2435 ZL 6.5% 15/APR/2032	MONTHLY 6.500% 04/15/2032 44,246.540	45,517	49,085
31392KL46 FHLMC REMICS 2447 LB 5.5% 15/MAY/2017	MONTHLY 5.500% 05/15/2017 7,826.820	7,824	8,070
31392MM82 FHLMC REMICS 2466 DH 6.5% 15/JUN/2032	MONTHLY 6.500% 06/15/2032 78,949.620	81,343	88,420
31392T6Y8 FHLMC REMICS 2485 AE 5.5% 15/AUG/2017	MONTHLY 5.500% 08/15/2017 49,995.800	50,101	51,988
31392RW56 FHLMC REMICS 2492 GN 5.8% 15/AUG/2032	MONTHLY 5.800% 08/15/2032 206,225.660	204,099	220,377
31392V2R2 FHLMC REMICS 2494 CF 5.5% 15/SEP/2017	MONTHLY 5.500% 09/15/2017 23,057.310	23,245	24,188
31392VKE1 FHLMC REMICS 2497 OE 5.5% 15/SEP/2017	MONTHLY 5.500% 09/15/2017 30,977.280	32,575	32,472
31392UXQ2 FHLMC REMICS 2500 TE 5.5% 15/SEP/2017	MONTHLY 5.500% 09/15/2017 99,053.440	97,691	103,941
31392ULX0 FHLMC REMICS 2503 TG 5.5% 15/SEP/2017	MONTHLY 5.500% 09/15/2017 16,808.520	16,682	17,633
31393GAJ3 FHLMC REMICS 2538 CB 5% 15/DEC/2017	MONTHLY 5.000% 12/15/2017 105,318.570	100,489	110,181
31393GXT6 FHLMC REMICS 2541 JC 5% 15/DEC/2017	MONTHLY 5.000% 12/15/2017 63,002.340	62,156	65,884
31393HGW6 FHLMC REMICS 2543 YX 6% 15/DEC/2032	MONTHLY 6.000% 12/15/2032 203,459.990	215,413	228,699
31393FQL3 FHLMC REMICS 2544 QC 5% 15/DEC/2017	MONTHLY 5.000% 12/15/2017 31,366.570	29,475	32,792
31393MGX3 FHLMC REMICS 2585 DG 4.5% 15/MAR/2023	MONTHLY 4.500% 03/15/2023 82,667.620	81,195	87,463

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
31393MW98 FHLMC REMICS 2586 WG 4 15/MAR/2033	MONTHLY 4.000% 03/15/2033 1,494,662.070	1,504,004	1,569,102
31393QXY3 FHLMC REMICS 2610 VB 5.5 15/JUL/2024	MONTHLY 5.500% 07/15/2024 71,906.440	70,208	77,974
31393RDS6 FHLMC REMICS 2613 BY 5.5 15/MAY/2033	MONTHLY 5.500% 05/15/2033 501,507.420	540,564	546,868
31393VH61 FHLMC REMICS 2626 JA 3.5 15/JUN/2023	MONTHLY 3.500% 06/15/2023 21,325.140	19,233	21,714
31393RY20 FHLMC REMICS 2631 SA FLOATING 15/JUN/203	MONTHLY FLOATING 06/15/2033 54,897.650	59,838	68,058
31394G4Y6 FHLMC REMICS 2648 BK 5 15/JUL/2033	MONTHLY 5.000% 07/15/2033 50,683.910	47,290	53,002
31394GH22 FHLMC REMICS 2649 KA 4.5 15/JUL/2018	MONTHLY 4.500% 07/15/2018 91,677.850	87,352	95,644
31394GJP9 FHLMC REMICS 2649 QH 4.5 15/JUL/2018	MONTHLY 4.500% 07/15/2018 144,219.100	139,667	150,416
31394HR86 FHLMC REMICS 2656 AC 6 15/AUG/2033	MONTHLY 6.000% 08/15/2033 1,100,105.710	1,226,613	1,196,148
31394KCQ5 FHLMC REMICS 2690 TG 4.5 15/APR/2032	MONTHLY 4.500% 04/15/2032 28,447.600	26,865	29,292
31394L6Y3 FHLMC REMICS 2695 BG 4.5 15/APR/2032	MONTHLY 4.500% 04/15/2032 45,320.310	42,757	46,178
31394L7G1 FHLMC REMICS 2695 DG 4 15/OCT/2018	MONTHLY 4.000% 10/15/2018 398,297.670	351,056	415,109
31394LSS2 FHLMC REMICS 2700 PH 4.5 15/NOV/2033	MONTHLY 4.500% 11/15/2033 918,000.000	980,539	999,486
31394MJT8 FHLMC REMICS 2714 BQ 4.5 15/DEC/2018	MONTHLY 4.500% 12/15/2018 329,345.180	322,089	343,758
31394PXG3 FHLMC REMICS 2756 NA 5 15/FEB/2024	MONTHLY 5.000% 02/15/2024 548,535.400	518,537	587,445
31394WFO6 FHLMC REMICS 2779 AY 4.5 15/APR/2019	MONTHLY 4.500% 04/15/2019 257,382.170	239,255	268,482

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
31394XPNO FHLMC REMICS 2780 JG 4.5% 15/APR/2019	MONTHLY 4.500% 04/15/2019 20,236.940	18,397	20,694
31394YH98 FHLMC REMICS 2793 PE 5% 15/MAY/2034	MONTHLY 5.000% 05/15/2034 1,488,000.000	1,367,532	1,628,225
31395AJY2 FHLMC REMICS 2810 ME 5.5% 15/JUN/2034	MONTHLY 5.500% 06/15/2034 1,147,580.110	1,261,078	1,268,467
31395AX83 FHLMC REMICS 2829 DK 4.5% 15/JUL/2019	MONTHLY 4.500% 07/15/2019 126,209.520	117,276	132,334
31395FEG5 FHLMC REMICS 2836 YE 5% 15/AUG/2034	MONTHLY 5.000% 08/15/2034 750,000.000	821,719	806,040
31395HMH0 FHLMC REMICS 2877 PA 5.5% 15/JUL/2033	MONTHLY 5.500% 07/15/2033 59,525.560	62,470	63,137
31395HZQ6 FHLMC REMICS 2886 CK 5% 15/NOV/2019	MONTHLY 5.000% 11/15/2019 400,000.000	369,875	427,796
31395LK83 FHLMC REMICS 2920 HD 4.5% 15/JAN/2020	MONTHLY 4.500% 01/15/2020 606,888.620	548,570	635,867
31395MZZ5 FHLMC REMICS 2931 GD 5% 15/FEB/2035	MONTHLY 5.000% 02/15/2035 275,000.000	298,031	297,831
31395PK27 FHLMC REMICS 2945 HE 5% 15/MAR/2020	MONTHLY 5.000% 03/15/2020 586,115.850	567,800	623,498
31395RD62 FHLMC REMICS 2960 JH 5.5% 15/APR/2035	MONTHLY 5.500% 04/15/2035 1,500,000.000	1,682,813	1,675,665
31395VNZ8 FHLMC REMICS 2985 LA 4.5% 15/JUN/2035	MONTHLY 4.500% 06/15/2035 392,911.700	414,767	414,587
31395V4J5 FHLMC REMICS 2990 SL FLOATING 15/JUN/203	MONTHLY FLOATING 06/15/2034 98,306.850	124,358	135,931
31395XZV0 FHLMC REMICS 3017 ML 5% 15/AUG/2035	MONTHLY 5.000% 08/15/2035 472,000.000	516,840	535,116
31396AXW9 FHLMC REMICS 3036 NE 5% 15/SEP/2035	MONTHLY 5.000% 09/15/2035 600,000.000	657,750	652,618
31396CQA1 FHLMC REMICS 3046 NE 5.5% 15/OCT/2035	MONTHLY 5.500% 10/15/2035 1,000,000.000	1,121,250	1,144,567

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
31396FZ71 FHLMC REMICS 3077 TO ZEROCPN 15/APR/2035	MONTHLY 0.000% 04/15/2035 116,090.500	292,771	105,747
31396FWU3 FHLMC REMICS 3081 CQ 5.5% 15/DEC/2035	MONTHLY 5.500% 12/15/2035 229,000.000	254,101	256,551
31396GCR0 FHLMC REMICS 3084 BH 5.5% 15/DEC/2035	MONTHLY 5.500% 12/15/2035 1,637,086.660	1,814,518	1,816,297
31396GS85 FHLMC REMICS 3098 KG 5.5% 15/JAN/2036	MONTHLY 5.500% 01/15/2036 1,228,000.000	1,364,313	1,368,175
31396HVX4 FHLMC REMICS 3117 PL 5% 15/AUG/2034	MONTHLY 5.000% 08/15/2034 97,359.660	106,639	98,253
31396JLH6 FHLMC REMICS 3122 OP ZEROCPN 15/MAR/2036	MONTHLY 0.000% 03/15/2036 93,199.590	214,994	88,428
31396NUH7 FHLMC REMICS 3151 UC 5.5% 15/AUG/2035	MONTHLY 5.500% 08/15/2035 302,045.440	289,607	321,002
31396TUG6 FHLMC REMICS 3171 MO ZEROCPN 15/JUN/2036	MONTHLY 0.000% 06/15/2036 129,383.050	296,421	121,747
31397AJ95 FHLMC REMICS 3200 PO ZEROCPN 15/AUG/2036	MONTHLY 0.000% 08/15/2036 49,294.640	114,071	46,299
31397BP96 FHLMC REMICS 3232 ST FLOATING 15/OCT/203	MONTHLY FLOATING 10/15/2036 71,593.400	10,204	10,448
31397FDQ2 FHLMC REMICS 3275 FL FLOATING 15/FEB/203	MONTHLY FLOATING 02/15/2037 48,544.460	45,753	48,893
31397FP48 FHLMC REMICS 3289 ND 5.5% 15/JUN/2035	MONTHLY 5.500% 06/15/2035 11,390.530	12,220	11,788
31397GUS7 FHLMC REMICS 3305 TA 5.5% 15/APR/2027	MONTHLY 5.500% 04/15/2027 125,514.070	136,026	137,034
31397PXH8 FHLMC REMICS 3405 PE 5% 15/JAN/2038	MONTHLY 5.000% 01/15/2038 750,000.000	825,469	825,015
31397T4Y5 FHLMC REMICS 3424 PI FLOATING 15/APR/203	MONTHLY FLOATING 04/15/2038 152,452.860	23,753	21,503
31397RSZ0 FHLMC REMICS 3431 AT 5% 15/MAR/2023	MONTHLY 5.000% 03/15/2023 340,000.000	379,738	379,139

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
31398CB31 FHLMC REMICS 3515 PI 5.5% 15/JUL/2037	MONTHLY 5.500% 07/15/2037 28,729.340	66,784	348
31398E5C4 FHLMC REMICS 3541 MB 4% 15/JUN/2024	MONTHLY 4.000% 06/15/2024 750,000.000	793,594	803,994
31398EP81 FHLMC REMICS 3549 AW 5% 15/JUL/2039	MONTHLY 5.000% 07/15/2039 101,360.620	106,049	105,124
31398J3B7 FHLMC REMICS 3569 NY 5% 15/AUG/2039	MONTHLY 5.000% 08/15/2039 500,000.000	555,000	560,017
31398LQM3 FHLMC REMICS 3607 BO ZEROCPN 15/APR/2036	MONTHLY 0.000% 04/15/2036 152,912.290	173,022	142,465
31398LSE9 FHLMC REMICS 3611 PO ZEROCPN 15/JUL/2034	MONTHLY 0.000% 07/15/2034 140,262.760	258,318	130,055
31398V5S1 FHLMC REMICS 3647 GC 5% 15/MAR/2030	MONTHLY 5.000% 03/15/2030 228,000.000	248,378	259,135
31398WZT4 FHLMC REMICS 3652 PB 5% 15/JAN/2034	MONTHLY 5.000% 01/15/2034 419,000.000	464,021	480,643
31398VXZ4 FHLMC REMICS 3653 HJ 5% 15/APR/2040	MONTHLY 5.000% 04/15/2040 326,779.940	354,863	354,867
31398Q4P9 FHLMC REMICS 3674 HJ 5.5% 15/APR/2040	MONTHLY 5.500% 04/15/2040 587,304.960	650,624	653,708
3137A26U0 FHLMC REMICS 3745 VE 4% 15/SEP/2029	MONTHLY 4.000% 09/15/2029 276,000.000	275,138	297,442
31398QTF4 FHLMC REMICS 3747 HI 4.5% 15/JUL/2037	MONTHLY 4.500% 07/15/2037 259,650.720	29,210	20,760
31398QTQ0 FHLMC REMICS 3747 HX 4.5% 15/NOV/2039	MONTHLY 4.500% 11/15/2039 900,000.000	945,563	977,757
3137A7H29 FHLMC REMICS 3800 HE 4.5% 15/JAN/2040	MONTHLY 4.500% 01/15/2040 255,000.000	275,719	295,052
3137A6QZ8 FHLMC REMICS 3816 HA 3.5% 15/NOV/2025	MONTHLY 3.500% 11/15/2025 607,549.670	617,424	640,587
3137A7TL4 FHLMC REMICS 3828 B 3.5% 15/MAR/2031	MONTHLY 3.500% 03/15/2031 525,000.000	525,328	546,097

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
3137A9DX1 FHLMC REMICS 3840 AX 4% 15/MAY/2037	MONTHLY 4.000% 05/15/2037 114,423.750	117,928	117,619
3137A8VY1 FHLMC REMICS 3844 QB 4.5% 15/APR/2041	MONTHLY 4.500% 04/15/2041 584,000.000	602,798	633,673
3137A96G6 FHLMC REMICS 3851 PG 4% 15/DEC/2039	MONTHLY 4.000% 12/15/2039 1,000,000.000	1,038,750	1,052,278
3137ABB59 FHLMC REMICS 3852 TP FLOATING 15/MAY/204	MONTHLY FLOATING 05/15/2041 345,292.720	381,980	360,697
3137AGLW8 FHLMC REMICS 3946 LN 3.5% 15/APR/2041	MONTHLY 3.500% 04/15/2041 150,462.980	152,391	157,312
3137AAH68 FHLMC REMICS 3959 PB 3% 15/NOV/2026	MONTHLY 3.000% 11/15/2026 600,000.000	599,063	601,888
3137AHJE9 FHLMC REMICS 3964 QB 3% 15/NOV/2026	MONTHLY 3.000% 11/15/2026 970,674.000	920,320	969,625
3137AJUS1 FHLMC REMICS 3967 VQ 4% 15/AUG/2028	MONTHLY 4.000% 08/15/2028 750,000.000	771,094	808,661
3137AKHT1 FHLMC REMICS 3989 JW 3.5% 15/JAN/2042	MONTHLY 3.500% 01/15/2042 1,250,000.000	1,187,500	1,283,518
3137ALQC6 FHLMC REMICS 4003 WV 3.5% 15/APR/2022	MONTHLY 3.500% 04/15/2022 150,884.760	155,222	155,897
3137ANNR2 FHLMC REMICS 4034 PJ 2% 15/MAR/2042	MONTHLY 2.000% 03/15/2042 741,989.610	679,848	723,275
3137AQU22 FHLMC REMICS 4048 CE 4% 15/MAY/2042	MONTHLY 4.000% 05/15/2042 611,000.000	616,537	647,986
3137ARAY2 FHLMC REMICS 4065 QA 3% 15/AUG/2041	MONTHLY 3.000% 08/15/2041 121,241.100	118,437	124,267
3137B2KH2 FHLMC REMICS 4217 KY 3% 15/JUN/2043	MONTHLY 3.000% 06/15/2043 300,000.000	265,875	286,049
3137B2NA4 FHLMC REMICS 4219 JA 3.5% 15/AUG/2039	MONTHLY 3.500% 08/15/2039 805,818.260	848,879	842,722
3137B4FJ0 FHLMC REMICS 4238 UY 3% 15/AUG/2033	MONTHLY 3.000% 08/15/2033 400,000.000	388,250	403,090

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
3137B6N49 FHLMC REMICS 4281 DZ 3 15/DEC/2043	MONTHLY 3.000% 12/15/2043 15,456,239.220	11,194,716	13,562,943
3128HXKY0 FHLMC STRIPS 262 35 3.5 15/JUL/2042	MONTHLY 3.500% 07/15/2042 521,982.630	547,592	536,582
3132HTAM8 FHLMC STRIPS 279 F6 FLOATING 15/SEP/2042	MONTHLY FLOATING 09/15/2042 687,029.890	689,987	692,244
3128H4XA2 FHLMCGLD MORTPASS 4 01/JUN/2018 E9 PN#	MONTHLY 4.000% 06/01/2018 43,713.390	41,449	46,294
3128MCGL3 FHLMCGLD MORTPASS 5.5 01/FEB/2024 G1 PN	MONTHLY 5.500% 02/01/2024 118,283.660	126,952	128,838
3128MCA96 FHLMCGLD MORTPASS 5.5 01/JAN/2024 G1 PN	MONTHLY 5.500% 01/01/2024 541,646.100	593,062	590,400
31292YUF2 FHLMCGLD MORTPASS 6.5 01/AUG/2028 C1 PN	MONTHLY 6.500% 08/01/2028 9,511.320	9,636	10,806
31294KCY9 FHLMCGLD MORTPASS 6.5 01/JUN/2016 E0 PN	MONTHLY 6.500% 06/01/2016 2,775.520	2,876	2,851
31293RUY5 FHLMCGLD MORTPASS 6.5 01/JUN/2029 C2 PN	MONTHLY 6.500% 06/01/2029 11,451.610	11,595	13,011
3128FCER0 FHLMCGLD MORTPASS 6.5 01/MAY/2026 D7 PN	MONTHLY 6.500% 05/01/2026 5,580.470	5,661	6,340
31293NPB0 FHLMCGLD MORTPASS 6 01/APR/2029 C2 PN#	MONTHLY 6.000% 04/01/2029 2,616.390	2,602	2,957
31293PF59 FHLMCGLD MORTPASS 6 01/APR/2029 C2 PN#	MONTHLY 6.000% 04/01/2029 7,040.190	7,003	7,958
31292GU38 FHLMCGLD MORTPASS 6 01/FEB/2028 C0 PN#	MONTHLY 6.000% 02/01/2028 2,265.380	2,253	2,560
31293JRP6 FHLMCGLD MORTPASS 6 01/FEB/2029 C2 PN#	MONTHLY 6.000% 02/01/2029 1,056.510	1,051	1,194
31335HSA2 FHLMCGLD MORTPASS 6 01/JAN/2022 C9 PN#	MONTHLY 6.000% 01/01/2022 7,437.780	7,693	8,404
31293JM63 FHLMCGLD MORTPASS 6 01/JAN/2029 C2 PN#	MONTHLY 6.000% 01/01/2029 10,607.770	10,551	11,988

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
31293QE25 PHLMCGLD MORTPASS 6% 01/MAY/2029 C2 PN#	MONTHLY 6.000% 05/01/2029 18,241.910	18,145	20,620
31293DBD3 PHLMCGLD MORTPASS 6% 01/NOV/2028 C1 PN#	MONTHLY 6.000% 11/01/2028 14,176.120	14,101	16,031
31293EJ92 PHLMCGLD MORTPASS 6% 01/NOV/2028 C1 PN#	MONTHLY 6.000% 11/01/2028 7,038.520	7,001	7,956
31335GQE8 PHLMCGLD MORTPASS 7.5% 01/DEC/2026 C8 PN	MONTHLY 7.500% 12/01/2026 3,101.030	3,229	3,613
31335GNS0 PHLMCGLD MORTPASS 7.5% 01/MAY/2026 C8 PN	MONTHLY 7.500% 05/01/2026 2,717.400	2,829	3,181
3128FNAQ2 PHLMCGLD MORTPASS 7.5% 01/MAY/2027 D7 PN	MONTHLY 7.500% 05/01/2027 182.280	190	190
31292GQ90 PHLMCGLD MORTPASS 7.5% 01/OCT/2026 C0 PN	MONTHLY 7.500% 10/01/2026 3,710.840	3,864	4,205
3128FCZ48 PHLMCGLD MORTPASS 7% 01/MAY/2026 D7 PN#	MONTHLY 7.000% 05/01/2026 982.190	1,011	985
31283GDX2 PHLMCGLD MORTPASS 9.5% 01/DEC/2022 G0 PN	MONTHLY 9.500% 12/01/2022 2,594.740	2,817	2,858
31283GD95 PHLMCGLD MORTPASS 9.5% 01/DEC/2022 G0 PN	MONTHLY 9.500% 12/01/2022 1,933.690	2,099	2,112
31295W6C7 PHLMCGLD MORTPASS 9.5% 01/MAY/2019 A0 PN	MONTHLY 9.500% 05/01/2019 4,203.260	4,550	4,253
31771KAAS FINANCING CORP FICO DISCOUNT NOTES ZERO	SEMI-ANN. 0.000% 09/26/2019 1,520,000.000	1,256,925	1,386,620
31364HR74 FNMA INTEREST STRIP 293 1 ZEROCPN 25/DEC	MONTHLY 0.000% 12/25/2024 94,140.520	248,646	89,770
3136FCZH2 FNMA INTEREST STRIP 365 8 5.5% 25/MAY/20	MONTHLY 5.500% 05/25/2036 71,731.310	24,665	10,577
31403JCF1 FNMA MORTPASS ARM 01/AUG/2033 LB PN# 749	MONTHLY FLOATING 08/01/2033 255,096.180	249,117	269,244
31402Q3W9 FNMA MORTPASS ARM 01/FEB/2035 LB PN# 735	MONTHLY FLOATING 02/01/2035 47,252.330	46,654	50,023

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
3138L6SG4 FNMA MORTPASS ARM 01/MAY/2024 HA PN# AM5	MONTHLY FLOATING 05/01/2024 456,000.000	456,428	456,032
31406US90 FNMA MORTPASS ARM 01/MAY/2035 WD PN# 820	MONTHLY FLOATING 05/01/2035 77,756.090	75,909	83,470
3138L3W84 FNMA MORTPASS 1.735% 01/MAY/2020 HX PN#	MONTHLY 1.735% 05/01/2020 450,000.000	452,531	444,222
31373UAF4 FNMA MORTPASS 10% 01/FEB/2025 CL PN# 303	MONTHLY 10.000% 02/01/2025 778.480	870	853
31362TMY6 FNMA MORTPASS 10% 01/JUL/2020 CL PN# 070	MONTHLY 10.000% 07/01/2020 1,228.260	1,373	1,378
3138L33G8 FNMA MORTPASS 2.01% 01/JUN/2020 HX PN# A	MONTHLY 2.010% 06/01/2020 900,000.000	904,781	900,837
3138L3U37 FNMA MORTPASS 2.35% 01/MAY/2023 HY PN# A	MONTHLY 2.350% 05/01/2023 387,967.200	389,786	384,223
3138L3Y66 FNMA MORTPASS 2.4% 01/JUL/2023 HY PN# AM	MONTHLY 2.400% 07/01/2023 635,106.640	608,561	629,607
3138L2RF6 FNMA MORTPASS 2.41% 01/JAN/2023 HY PN# A	MONTHLY 2.410% 01/01/2023 725,874.100	733,587	722,419
3138L03Q2 FNMA MORTPASS 2.45% 01/NOV/2022 HY PN# A	MONTHLY 2.450% 11/01/2022 500,000.000	503,438	499,705
31381NWJ8 FNMA MORTPASS 2.49% 01/OCT/2017 HX PN# 4	MONTHLY 2.490% 10/01/2017 276,103.150	270,322	283,431
3138L27K7 FNMA MORTPASS 2.53% 01/MAR/2023 HY PN# A	MONTHLY 2.530% 03/01/2023 387,984.520	392,834	388,939
3138L76A9 FNMA MORTPASS 2.59% 01/NOV/2021 HX PN# A	MONTHLY 2.590% 11/01/2021 500,000.000	502,188	508,115
3138L3TA3 FNMA MORTPASS 2.604% 01/MAY/2023 HY PN#	MONTHLY 2.604% 05/01/2023 550,000.000	550,172	548,015
31381VFW0 FNMA MORTPASS 2.67% 01/JUL/2022 HY PN# 4	MONTHLY 2.670% 07/01/2022 600,000.000	600,375	609,240
3138L3V77 FNMA MORTPASS 2.68% 01/MAY/2023 HY PN# A	MONTHLY 2.680% 05/01/2023 970,725.360	989,533	982,122

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
3138EK7G4 FNMA MORTPASS 2.703% 01/APR/2023 XY PN#	MONTHLY 2.703% 04/01/2023 487,245.740	499,884	495,012
31381TYT1 FNMA MORTPASS 2.75% 01/MAR/2022 HY PN# 4	MONTHLY 2.750% 03/01/2022 1,334,709.200	1,344,302	1,369,585
31381UYJ0 FNMA MORTPASS 2.996% 01/JUN/2022 HY PN#	MONTHLY 2.996% 06/01/2022 238,746.670	248,931	246,136
31381S6J6 FNMA MORTPASS 3.03% 01/DEC/2021 HY PN# 4	MONTHLY 3.030% 12/01/2021 256,108.860	275,957	266,279
3138L3QT5 FNMA MORTPASS 3.05% 01/OCT/2020 HX PN# A	MONTHLY 3.050% 10/01/2020 491,993.190	502,141	514,251
31381SM90 FNMA MORTPASS 3.11% 01/OCT/2021 HY PN# 4	MONTHLY 3.110% 10/01/2021 222,586.790	223,178	232,719
31381N5X5 FNMA MORTPASS 3.22% 01/OCT/2020 HY PN# 4	MONTHLY 3.220% 10/01/2020 452,842.350	464,270	478,111
3138L6QR2 FNMA MORTPASS 3.32% 01/MAY/2024 HY PN# A	MONTHLY 3.320% 05/01/2024 1,000,000.000	1,005,938	1,043,850
31381PEB0 FNMA MORTPASS 3.37% 01/NOV/2020 HY PN# 4	MONTHLY 3.370% 11/01/2020 300,000.000	282,938	318,153
3138L5G20 FNMA MORTPASS 3.38% 01/DEC/2023 HY PN# A	MONTHLY 3.380% 12/01/2023 1,250,000.000	1,301,172	1,320,800
31381PYW2 FNMA MORTPASS 3.38% 01/JAN/2018 HX PN# 4	MONTHLY 3.380% 01/01/2018 500,000.000	514,375	526,470
3138L5FU9 FNMA MORTPASS 3.45% 01/NOV/2023 HY PN# A	MONTHLY 3.450% 11/01/2023 499,398.110	505,153	530,111
31381PUY2 FNMA MORTPASS 3.48% 01/DEC/2020 HY PN# 4	MONTHLY 3.480% 12/01/2020 300,000.000	284,719	319,857
31418ATV0 FNMA MORTPASS 3.5% 01/JUN/2043 CR PN# MA	MONTHLY 3.500% 06/01/2043 613,758.780	646,103	640,733
31418AS33 FNMA MORTPASS 3.5% 01/MAY/2043 CR PN# MA	MONTHLY 3.500% 05/01/2043 701,758.440	748,689	732,573
3138L6AU2 FNMA MORTPASS 3.54% 01/NOV/2021 H2 PN# A	MONTHLY 3.540% 11/01/2021 989,538.160	1,025,100	1,057,213

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
31381PA40 FNMA MORTPASS 3.54% 01/OCT/2020 HY PN# 4	MONTHLY 3.540% 10/01/2020 467,384.870	514,507	497,428
3138L5EA4 FNMA MORTPASS 3.69% 01/NOV/2023 HY PN# A	MONTHLY 3.690% 11/01/2023 800,000.000	811,625	862,928
3138EGTT1 FNMA MORTPASS 3.743% 01/JUN/2018 XX PN#	MONTHLY 3.743% 06/01/2018 1,329,475.130	1,417,553	1,414,641
3138L4NR0 FNMA MORTPASS 3.76% 01/AUG/2023 HY PN# A	MONTHLY 3.760% 08/01/2023 491,219.800	497,514	532,011
3138EJHW1 FNMA MORTPASS 3.804% 01/MAY/2022 XY PN#	MONTHLY 3.804% 05/01/2022 468,081.930	522,131	503,211
31381PZY7 FNMA MORTPASS 3.81% 01/JAN/2019 HY PN# 4	MONTHLY 3.810% 01/01/2019 471,015.720	477,934	503,506
3138L5BH2 FNMA MORTPASS 3.86% 01/NOV/2023 HY PN# A	MONTHLY 3.860% 11/01/2023 1,000,000.000	1,043,945	1,087,900
3138L5W30 FNMA MORTPASS 4.08% 01/JAN/2029 HY PN# A	MONTHLY 4.080% 01/01/2029 1,805,000.000	1,808,948	2,006,673
31381LR82 FNMA MORTPASS 4.18% 01/DEC/2019 HY PN# 4	MONTHLY 4.180% 12/01/2019 925,531.000	1,013,746	1,011,069
3138L5MP2 FNMA MORTPASS 4.24% 01/DEC/2029 HY PN# A	MONTHLY 4.240% 12/01/2029 1,933,470.080	2,010,809	2,173,626
31418M5M0 FNMA MORTPASS 4.369% 01/FEB/2020 XY PN#	MONTHLY 4.369% 02/01/2020 751,542.890	779,373	828,050
31402SJ32 FNMA MORTPASS 4.5% 01/SEP/2028 GL PN# 73	MONTHLY 4.500% 09/01/2028 54,819.800	50,811	60,258
31381P6J2 FNMA MORTPASS 4.64% 01/JAN/2021 HY PN# 4	MONTHLY 4.640% 01/01/2021 668,886.780	681,219	751,401
31403T3E2 FNMA MORTPASS 4% 01/JAN/2025 CT PN# 7577	MONTHLY 4.000% 01/01/2025 318,636.430	297,328	340,469
31418AHB7 FNMA MORTPASS 4% 01/JUL/2042 CR PN# MA11	MONTHLY 4.000% 07/01/2042 696,527.870	738,102	751,240
31408JQ53 FNMA MORTPASS 4% 01/JUN/2024 CT PN# 8528	MONTHLY 4.000% 06/01/2024 75,842.400	70,960	81,039

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
31389EV85 FNMA MORTPASS 5.5% 01/AUG/2029 CL PN# 62	MONTHLY 5.500% 08/01/2029 69,384.440	66,826	77,532
31390MLR3 FNMA MORTPASS 5% 01/DEC/2032 K2 PN# 6502	MONTHLY 5.000% 12/01/2032 68,041.680	67,042	73,125
31410GB51 FNMA MORTPASS 6.5% 01/OCT/2036 CL PN# 88	MONTHLY 6.500% 10/01/2036 63,069.780	71,348	72,402
31410GRK1 FNMA MORTPASS 6.5% 01/OCT/2037 CL PN# 88	MONTHLY 6.500% 10/01/2037 75,596.240	83,120	86,091
3138EGBP8 FNMA MORTPASS 6% 01/DEC/2032 CL PN# AL00	MONTHLY 6.000% 12/01/2032 135,323.470	149,850	155,422
31406MEL6 FNMA MORTPASS 6% 01/NOV/2034 GO PN# 8138	MONTHLY 6.000% 11/01/2034 16,409.690	16,410	18,183
31371YEX5 FNMA MORTPASS 7% 01/MAR/2024 CL PN# 2657	MONTHLY 7.000% 03/01/2024 2,860.500	2,947	3,114
31372LUC0 FNMA MORTPASS 7% 01/MAY/2024 CL PN# 2760	MONTHLY 7.000% 05/01/2024 1,487.170	1,532	1,600
31372NHM9 FNMA MORTPASS 7% 01/MAY/2024 CL PN# 2775	MONTHLY 7.000% 05/01/2024 6,408.950	6,603	7,015
31372VCR5 FNMA MORTPASS 7% 01/MAY/2024 CL PN# 2836	MONTHLY 7.000% 05/01/2024 3,421.460	3,525	3,584
31372VLE4 FNMA MORTPASS 7% 01/MAY/2024 CL PN# 2839	MONTHLY 7.000% 05/01/2024 2,234.350	2,302	2,449
31372V2H8 FNMA MORTPASS 7% 01/MAY/2024 CL PN# 2843	MONTHLY 7.000% 05/01/2024 984.960	1,015	991
31416AVB3 FNMA MORTPASS 7% 01/NOV/2038 CL PN# 9944	MONTHLY 7.000% 11/01/2038 26,774.180	30,255	30,288
31413MDZ7 FNMA MORTPASS 7% 01/OCT/2037 CL PN# 9493	MONTHLY 7.000% 10/01/2037 8,646.200	9,770	10,210
31376P3T0 FNMA MORTPASS 8% 01/OCT/2026 CL PN# 3618	MONTHLY 8.000% 10/01/2026 9,293.270	9,778	9,393
31376QPN7 FNMA MORTPASS 8% 01/OCT/2026 CL PN# 3623	MONTHLY 8.000% 10/01/2026 7,206.310	7,582	7,311

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
31360KGG3 FNMA MORTPASS 9% 01/AUG/2016 CL PN# 0082	MONTHLY 9.000% 08/01/2016 933.930	1,014	955
31361W5V5 FNMA MORTPASS 9% 01/AUG/2017 CL PN# 0440	MONTHLY 9.000% 08/01/2017 5,197.670	5,643	5,468
313614Y94 FNMA MORTPASS 9% 01/OCT/2019 CL PN# 0502	MONTHLY 9.000% 10/01/2019 6,979.630	7,572	7,682
31395NC96 FNMA REMIC TRUST 2006-58 FL 25/JUL/2036	MONTHLY FLOATING 07/25/2036 35,282.520	33,717	35,553
31396XXQ2 FNMA REMIC TRUST 2007-100 SM 25/OCT/2037	MONTHLY FLOATING 10/25/2037 153,012.630	28,714	20,837
31396Y5B4 FNMA REMIC TRUST 2008-32 SA 25/APR/2038	MONTHLY FLOATING 04/25/2038 76,481.560	22,265	11,341
31397LC23 FNMA REMIC TRUST 2008-53 CI VARIABLE 25/	MONTHLY FLOATING 07/25/2038 66,042.800	6,441	11,477
31397MHG5 FNMA REMIC TRUST 2008-70 BY 25/AUG/2023	MONTHLY 4.000% 08/25/2023 1,076,191.330	1,148,498	1,121,966
31394FCA1 FNMA REMIC 2005-76 PZ 25/SEP/2035 5.5% Z	MONTHLY 5.500% 09/25/2035 562,416.940	551,830	654,301
31358PKY2 FNMA REMICS G92-44 ZQ 8% 25/JUL/2022	MONTHLY 8.000% 07/25/2022 8,062.970	8,457	8,604
31359HQ80 FNMA REMICS G94-6 PY 7.75% 17/MAY/2024	MONTHLY 7.750% 05/17/2024 80,637.930	85,112	90,077
31358EN57 FNMA REMICS 1990-94 D 6.5% 25/AUG/2020	MONTHLY 6.500% 08/25/2020 4,421.360	4,571	4,861
31358GR74 FNMA REMICS 1991-57 Z 6.5% 25/MAY/2021	MONTHLY 6.500% 05/25/2021 8,408.940	8,748	9,020
31358FB40 FNMA REMICS 1991-8 G 6.5% 25/FEB/2021	MONTHLY 6.500% 02/25/2021 16,233.840	16,787	17,465
31358QMH5 FNMA REMICS 1992-172 M 7% 25/SEP/2022	MONTHLY 7.000% 09/25/2022 104,147.080	107,806	115,050
31358RNS8 FNMA REMICS 1992-198 O 7.5% 25/NOV/2022	MONTHLY 7.500% 11/25/2022 109,782.380	119,526	122,188

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
31358MNJ9 FNMA REMICS 1992-36 PM 7.75% 25/MAR/2022	MONTHLY 7.750% 03/25/2022 77,393.280	81,940	86,385
31359BQP5 FNMA REMICS 1993-113 PK 6.5% 25/JUL/2023	MONTHLY 6.500% 07/25/2023 108,138.620	106,838	123,050
31359DDX8 FNMA REMICS 1993-138 L 7% 25/AUG/2023	MONTHLY 7.000% 08/25/2023 51,378.700	53,321	57,972
31359FTM0 FNMA REMICS 1993-223 ZA 6.5% 25/DEC/2023	MONTHLY 6.500% 12/25/2023 83,492.610	85,997	91,969
31358U5G7 FNMA REMICS 1993-56 PZ 7% 25/MAY/2023	MONTHLY 7.000% 05/25/2023 81,059.620	84,555	90,820
31359AUG2 FNMA REMICS 1993-96 PZ 7% 25/JUN/2023	MONTHLY 7.000% 06/25/2023 105,998.370	109,434	116,613
31359H2L7 FNMA REMICS 1994-88 PK 7.5% 25/JUL/2024	MONTHLY 7.500% 07/25/2024 34,461.550	36,465	38,762
31359LCA1 FNMA REMICS 1994-96 B 8% 25/SEP/2024	MONTHLY 8.000% 09/25/2024 73,427.630	81,078	83,052
31359KH75 FNMA REMICS 1996-51 E 7.25% 18/NOV/2026	MONTHLY 7.250% 11/18/2026 10,542.900	10,853	11,974
31359TNY0 FNMA REMICS 1998-25 Z 6.5% 18/MAY/2028	MONTHLY 6.500% 05/18/2028 11,029.540	11,401	12,207
31359T6P8 FNMA REMICS 1998-37 VZ 6% 17/JUN/2028	MONTHLY 6.000% 06/17/2028 188,119.180	189,851	207,364
31359UL78 FNMA REMICS 1998-62 DB 5% 25/SEP/2028	MONTHLY 5.000% 09/25/2028 20,028.750	20,392	20,075
31359XSV2 FNMA REMICS 2000-2 ZE 7.5% 25/FEB/2030	MONTHLY 7.500% 02/25/2030 90,555.420	94,820	103,428
313920UV0 FNMA REMICS 2001-47 ZC 6% 25/SEP/2031	MONTHLY 6.000% 09/25/2031 146,304.150	142,460	161,560
313920YX2 FNMA REMICS 2001-48 Z 6.5% 25/SEP/2021	MONTHLY 6.500% 09/25/2021 85,068.270	87,287	93,466
313921YB8 FNMA REMICS 2001-53 OP 6% 25/OCT/2031	MONTHLY 6.000% 10/25/2031 48,546.160	49,149	53,661

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
313921DF2 FNMA REMICS 2001-55 PC 6.5% 25/OCT/2031	MONTHLY 6.500% 10/25/2031 17,789.810	18,451	19,885
31392A5W4 FNMA REMICS 2001-76 UD 5.5% 25/JAN/2017	MONTHLY 5.500% 01/25/2017 68,825.760	70,408	71,400
31392BKK1 FNMA REMICS 2001-80 Z 6% 25/JAN/2032	MONTHLY 6.000% 01/25/2032 281,959.320	258,964	303,644
31392BQR0 FNMA REMICS 2001-81 HE 6.5% 25/JAN/2032	MONTHLY 6.500% 01/25/2032 346,799.110	394,701	393,309
31392BYC4 FNMA REMICS 2002-2 UC 6% 25/FEB/2017	MONTHLY 6.000% 02/25/2017 18,701.060	19,469	19,393
31392BVK9 FNMA REMICS 2002-3 OG 6% 25/FEB/2017	MONTHLY 6.000% 02/25/2017 54,192.800	54,775	55,829
31392FNE3 FNMA REMICS 2002-75 GB 5.5% 25/NOV/2032	MONTHLY 5.500% 11/25/2032 147,876.960	160,539	159,431
31392FX93 FNMA REMICS 2002-82 QE 5.5% 25/DEC/2032	MONTHLY 5.500% 12/25/2032 53,799.950	52,388	58,358
31392BL20 FNMA REMICS 2002-9 PC 6% 25/MAR/2017	MONTHLY 6.000% 03/25/2017 7,397.630	7,788	7,705
31392GWP6 FNMA REMICS 2003-12 C 5% 25/FEB/2018	MONTHLY 5.000% 02/25/2018 132,897.550	127,416	139,081
31393ULT8 FNMA REMICS 2003-122 TE 5% 25/DEC/2022	MONTHLY 5.000% 12/25/2022 27,467.130	26,609	27,519
31392JLB3 FNMA REMICS 2003-15 CN 5% 25/MAR/2018	MONTHLY 5.000% 03/25/2018 213,815.690	202,482	223,991
31392JQR3 FNMA REMICS 2003-16 BC 5% 25/MAR/2018	MONTHLY 5.000% 03/25/2018 130,070.680	122,755	136,253
31393ANT0 FNMA REMICS 2003-22 UD 4% 25/APR/2033	MONTHLY 4.000% 04/25/2033 487,000.000	506,784	511,705
31393AC88 FNMA REMICS 2003-24 BC 5% 25/APR/2018	MONTHLY 5.000% 04/25/2018 280,972.850	277,548	294,429
31393ASV0 FNMA REMICS 2003-27 OZ 4.5% 25/APR/2018	MONTHLY 4.500% 04/25/2018 755,780.020	727,125	786,243

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
31393AXB8 FNMA REMICS 2003-30 HW 4.5% 25/APR/2018	MONTHLY 4.500% 04/25/2018 167,433.880	160,083	174,328
31393A5B9 FNMA REMICS 2003-43 YA 4% 25/MAR/2033	MONTHLY 4.000% 03/25/2033 163,079.230	150,374	169,144
31393CUT8 FNMA REMICS 2003-44 CL 4% 25/JUN/2033	MONTHLY 4.000% 06/25/2033 400,000.000	410,750	426,409
31393CRH8 FNMA REMICS 2003-47 PE 5.75% 25/JUN/2033	MONTHLY 5.750% 06/25/2033 187,283.350	206,126	205,670
31393CLX9 FNMA REMICS 2003-48 GH 5.5% 25/JUN/2033	MONTHLY 5.500% 06/25/2033 382,511.010	431,042	423,893
31393CY80 FNMA REMICS 2003-49 JE 3% 25/APR/2033	MONTHLY 3.000% 04/25/2033 9,283.490	8,286	9,513
31393C3W1 FNMA REMICS 2003-49 YC 4% 25/JUN/2023	MONTHLY 4.000% 06/25/2023 126,896.860	133,321	135,250
31393DDG3 FNMA REMICS 2003-58 M 3.5% 25/JUL/2033	MONTHLY 3.500% 07/25/2033 166,683.930	147,906	171,702
31393DNG2 FNMA REMICS 2003-62 MA 3.5% 25/JUL/2033	MONTHLY 3.500% 07/25/2033 3,256.320	3,099	3,307
31393DLT6 FNMA REMICS 2003-64 AH 6% 25/JUL/2033	MONTHLY 6.000% 07/25/2033 292,917.010	306,284	319,611
31393EMU0 FNMA REMICS 2003-84 GE 4.5% 25/SEP/2018	MONTHLY 4.500% 09/25/2018 432,423.330	406,529	451,647
31394BE67 FNMA REMICS 2004-101 AR 5.5% 25/JAN/2035	MONTHLY 5.500% 01/25/2035 14,984.110	15,445	16,239
31394BG65 FNMA REMICS 2004-101 HB 5% 25/JAN/2020	MONTHLY 5.000% 01/25/2020 367,902.060	353,301	386,477
31394BG81 FNMA REMICS 2004-101 HD 5% 25/JAN/2020	MONTHLY 5.000% 01/25/2020 321,037.170	313,043	337,031
31393XTD9 FNMA REMICS 2004-18 CB 4% 25/APR/2019	MONTHLY 4.000% 04/25/2019 311,385.850	278,788	323,094
31394ABD7 FNMA REMICS 2004-53 NC 5.5% 25/JUL/2024	MONTHLY 5.500% 07/25/2024 59,671.920	59,299	65,059

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
31394AVD5 FNMA REMICS 2004-59 BG ZEROCPN 25/DEC/20	MONTHLY 0.000% 12/25/2032 56,365.810	96,098	52,352
31394AZG4 FNMA REMICS 2004-68 LC 5% 25/SEP/2029	MONTHLY 5.000% 09/25/2029 136,613.100	136,824	149,505
31394UKE1 FNMA REMICS 2005-102 PG 5% 25/NOV/2035	MONTHLY 5.000% 11/25/2035 470,000.000	516,119	509,653
31394CBB7 FNMA REMICS 2005-3 AP 5.5% 25/FEB/2035	MONTHLY 5.500% 02/25/2035 70,553.890	70,730	78,231
31394CBV3 FNMA REMICS 2005-3 CM 6% 25/FEB/2035	MONTHLY 6.000% 02/25/2035 400,000.000	447,500	423,724
31394DZR4 FNMA REMICS 2005-48 MD 5% 25/APR/2034	MONTHLY 5.000% 04/25/2034 291,823.550	277,766	302,353
31394EF29 FNMA REMICS 2005-67 HG 5.5% 25/JAN/2035	MONTHLY 5.500% 01/25/2035 232,393.600	227,056	247,695
31394UMN9 FNMA REMICS 2005-97 GZ 4.5% 25/NOV/2035	MONTHLY 4.500% 11/25/2035 108,678.570	91,685	113,782
31394U4J8 FNMA REMICS 2005-99 AC 5.5% 25/DEC/2035	MONTHLY 5.500% 12/25/2035 521,000.000	562,436	557,959
31395BZL0 FNMA REMICS 2006-27 OH ZEROCPN 25/APR/20	MONTHLY 0.000% 04/25/2036 226,482.420	504,563	214,705
31395DFA2 FNMA REMICS 2006-39 WC 5.5% 25/JAN/2036	MONTHLY 5.500% 01/25/2036 466,636.380	513,300	506,954
31394VYC8 FNMA REMICS 2006-4 PZ 6% 25/FEB/2036	MONTHLY 6.000% 02/25/2036 1,125,414.590	1,127,024	1,303,959
31395DTS8 FNMA REMICS 2006-50 PS ZEROCPN 25/JUN/20	MONTHLY 0.000% 06/25/2036 145,832.930	239,679	135,968
31396X6G4 FNMA REMICS 2007-116 HI FLOATING 25/JAN/	MONTHLY FLOATING 01/25/2038 217,325.340	7,208	15,547
31396WWB8 FNMA REMICS 2007-61 PE 5.5% 25/JUL/2037	MONTHLY 5.500% 07/25/2037 625,000.000	704,766	690,716
31396WTQ9 FNMA REMICS 2007-63 PC 5.5% 25/JUL/2036	MONTHLY 5.500% 07/25/2036 12,755.080	14,066	12,769

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
31396WX35 FNMA REMICS 2007-76 PK 6% 25/JUN/2036	MONTHLY 6.000% 06/25/2036 150,205.400	167,291	154,229
31396Q4D8 FNMA REMICS 2009-69 HJ 6% 25/APR/2039	MONTHLY 6.000% 04/25/2039 197,602.530	210,694	206,251
31396Q4T3 FNMA REMICS 2009-69 MB 4% 25/SEP/2029	MONTHLY 4.000% 09/25/2029 240,000.000	250,650	256,504
31398FRT0 FNMA REMICS 2009-86 OT ZEROCPN 25/OCT/20	MONTHLY 0.000% 10/25/2037 240,017.440	546,807	221,753
31398NU05 FNMA REMICS 2010-123 BP 4.5% 25/NOV/2040	MONTHLY 4.500% 11/25/2040 1,200,000.000	1,307,250	1,298,923
31398SM59 FNMA REMICS 2010-135 HE 3% 25/JAN/2021	MONTHLY 3.000% 01/25/2021 459,571.320	477,092	471,750
31398SXH1 FNMA REMICS 2010-141 AL 4% 25/DEC/2040	MONTHLY 4.000% 12/25/2040 988,000.000	993,978	1,052,916
31398SRR6 FNMA REMICS 2010-143 BD 4.5% 25/DEC/2030	MONTHLY 4.500% 12/25/2030 550,000.000	584,438	604,629
31398SUH4 FNMA REMICS 2010-145 A 3.5% 25/AUG/2025	MONTHLY 3.500% 08/25/2025 151,090.140	154,962	156,212
31398M3F1 FNMA REMICS 2010-32 GL 4% 25/APR/2030	MONTHLY 4.000% 04/25/2030 239,744.560	247,386	253,671
31398PEC9 FNMA REMICS 2010-38 KC 4.5% 25/APR/2040	MONTHLY 4.500% 04/25/2040 1,497,334.000	1,565,650	1,634,563
31398MCZ7 FNMA REMICS 2010-9 PE 4.5% 25/OCT/2039	MONTHLY 4.500% 10/25/2039 700,000.000	723,188	743,462
31397SCQ5 FNMA REMICS 2011-22 MA 6.5% 25/APR/2038	MONTHLY 6.500% 04/25/2038 318,838.220	356,202	355,224
31397UJT7 FNMA REMICS 2011-51 B 3.5% 25/JUN/2031	MONTHLY 3.500% 06/25/2031 500,000.000	503,066	520,011
3136A8QB9 FNMA REMICS 2012-100 EW 3% 25/SEP/2027	MONTHLY 3.000% 09/25/2027 1,604,941.000	1,498,614	1,598,366
3136A4FV5 FNMA REMICS 2012-19 ZL 3.5% 25/MAR/2042	MONTHLY 3.500% 03/25/2042 6,210,511.600	6,041,322	6,161,337

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
3136A4JR1 FNMA REMICS 2012-20 TD 4.5% 25/FEB/2042	MONTHLY 4.500% 02/25/2042 875,367.620	917,125	932,498
3136A4FQ7 FNMA REMICS 2012-20 ZJ 3.5% 25/MAR/2042	MONTHLY 3.500% 03/25/2042 2,208,181.910	2,084,890	2,239,055
3136A42W8 FNMA REMICS 2012-34 KA 3.5% 25/SEP/2041	MONTHLY 3.500% 09/25/2041 330,177.690	320,685	342,198
3136A5Z66 FNMA REMICS 2012-50 HB 4% 25/MAR/2042	MONTHLY 4.000% 03/25/2042 602,061.080	617,301	639,975
3136A6MD3 FNMA REMICS 2012-60 JV 4.5% 25/SEP/2041	MONTHLY 4.500% 09/25/2041 172,111.780	184,482	188,338
3136AGA69 FNMA REMICS 2013-101 E 3% 25/OCT/2033	MONTHLY 3.000% 10/25/2033 1,075,000.000	951,469	1,072,303
3136AGSP8 FNMA REMICS 2013-104 CY 5% 25/OCT/2043	MONTHLY 5.000% 10/25/2043 500,000.000	551,250	579,364
3136ADVK2 FNMA REMICS 2013-26 QJ 3% 25/APR/2028	MONTHLY 3.000% 04/25/2028 1,000,000.000	1,018,438	1,013,821
31339L5N6 FREDDIE MAC 2378 PE 5.500% 15/NOV/2016	MONTHLY 5.500% 11/15/2016 18,084.870	18,277	18,667
31392W3P3 FREDDIE MAC 2508 AQ-MAC 5.500% 15/OCT/20	MONTHLY 5.500% 10/15/2017 38,270.790	38,008	40,243
31392XUX4 FREDDIE MAC 2525 AM-MAC 4.500% 15/APR/20	MONTHLY 4.500% 04/15/2032 431,954.160	464,081	476,709
31393J3Z9 FREDDIE MAC 2554 MN 5.500% 15/JAN/2033	MONTHLY 5.500% 01/15/2033 286,440.520	313,115	316,338
31393PQA5 FREDDIE MAC 2606 AQ 5.000% 15/APR/2018	MONTHLY 5.000% 04/15/2018 48,625.190	50,408	50,097
31393RLB4 FREDDIE MAC 2629 DB 5.000% 15/JUN/2023	MONTHLY 5.000% 06/15/2023 192,000.000	190,099	212,421
31394HLY5 FREDDIE MAC 2663 BC-MAC 4.000% 15/AUG/20	MONTHLY 4.000% 08/15/2018 164,486.520	146,496	171,033
31394PRY1 FREDDIE MAC 2744 VD 5.500% 15/FEB/2026	MONTHLY 5.500% 02/15/2026 1,146,855.070	1,261,182	1,228,337

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
31395UVF5 FREDDIE MAC 2987 KG 5.000% 15/DEC/2034	MONTHLY 5.000% 12/15/2034 171,857.930	187,298	174,361
31395VG60 FREDDIE MAC 2989 TG-MAC 5.000% 15/JUN/20	MONTHLY 5.000% 06/15/2025 204,186.250	222,404	220,666
31397FR79 FREDDIE MAC 3290 SB VARIABLE 15/MAR/2037	MONTHLY FLOATING 03/15/2037 112,866.470	10,791	14,605
31398E4H4 FREDDIE MAC 3546 NB 4.000% 15/JUN/2024	MONTHLY 4.000% 06/15/2024 1,473,000.000	1,581,634	1,574,921
31398JUA9 FREDDIE MAC 3575 EB 4.00% 15/SEP/2024	MONTHLY 4.000% 09/15/2024 1,000,000.000	1,087,656	1,076,558
31398KW97 FREDDIE MAC 3599 DY 4.500% 15/NOV/2029	MONTHLY 4.500% 11/15/2029 1,000,000.000	1,073,750	1,141,251
31398VRZ1 FREDDIE MAC 3662 QB 5.000% 15/MAR/2038	MONTHLY 5.000% 03/15/2038 1,750,000.000	1,909,688	1,913,419
3137A05F8 FREDDIE MAC 3677 PB 4.500% 15/MAY/2040	MONTHLY 4.500% 05/15/2040 800,000.000	890,000	866,982
3137GARP4 FREDDIE MAC 3740 SB VARIABLE 15/OCT/2040	MONTHLY FLOATING 10/15/2040 655,698.420	70,444	108,679
3137A5HP2 FREDDIE MAC 3787 AY 3.500% 15/JAN/2026	MONTHLY 3.500% 01/15/2026 1,600,000.000	1,664,500	1,667,979
3137A6US9 FREDDIE MAC 3808 DB 3.500% 15/FEB/2031	MONTHLY 3.500% 02/15/2031 400,000.000	398,750	410,830
3137A7XV7 FREDDIE MAC 3827 BM 5.500% 15/AUG/2039	MONTHLY 5.500% 08/15/2039 728,205.680	800,344	789,470
3137ABHD6 FREDDIE MAC 3874 DW 3.500% 15/JUN/2021	MONTHLY 3.500% 06/15/2021 500,000.000	499,258	531,611
3137ADZD2 FREDDIE MAC 3911 B 3.500% 15/AUG/2026	MONTHLY 3.500% 08/15/2026 1,000,000.000	1,023,750	1,040,721
38373RZH5 GINNIE MAE 01-52 E 6.000% 20/OCT/2031	MONTHLY 6.000% 10/20/2031 83,056.950	84,407	93,918
38373WGH5 GINNIE MAE 2002-17 BX-MX 6.000% 20/MAR/2	MONTHLY 6.000% 03/20/2032 68,672.950	69,360	78,059

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
38374HGZ7 GINNIE MAE 2004-55 MC 5.500% 20/JUL/2034	MONTHLY 5.500% 07/20/2034 576,000.000	640,114	646,396
38374JLG9 GINNIE MAE 2004-89 LS-MX VARIABLE 16/OCT	MONTHLY FLOATING 10/16/2034 81,143.110	83,577	121,888
38374MU98 GINNIE MAE 2006-17 TW 6.000% 20/APR/2036	MONTHLY 6.000% 04/20/2036 636,030.830	719,298	726,283
38375JMV4 GINNIE MAE 2007-00 CI VARIABLE 20/MAR/20	MONTHLY FLOATING 03/20/2037 273,429.510	16,945	37,580
38375L3P3 GINNIE MAE 2007-71 SB VARIABLE 20/JUL/20	MONTHLY FLOATING 07/20/2036 75,278.630	5,467	5,006
38374DKP3 GINNIE MAE 2007-81 SP VARIABLE 20/DEC/20	MONTHLY FLOATING 12/20/2037 268,109.300	25,396	40,955
38373W7P7 GINNIE MAE 2008-25 SA VARIABLE 20/MAR/20	MONTHLY FLOATING 03/20/2038 418,306.400	21,083	61,173
38375XHK3 GINNIE MAE 2008-57 AI VARIABLE 20/JUL/20	MONTHLY FLOATING 07/20/2038 172,838.050	12,587	26,587
38375XHT4 GINNIE MAE 2008-62 SA VARIABLE 20/JUL/20	MONTHLY FLOATING 07/20/2038 135,577.550	10,021	18,731
38375PQ61 GINNIE MAE 2008-7 SP MX VARIABLE 20/OCT/	MONTHLY FLOATING 10/20/2037 61,838.670	57,670	73,899
38375XML5 GINNIE MAE 2008-71 SC VARIABLE 20/AUG/20	MONTHLY FLOATING 08/20/2038 32,366.150	2,892	3,971
38376JFW9 GINNIE MAE 2009-106 ST VARIABLE 20/FEB/2	MONTHLY FLOATING 02/20/2038 780,747.460	92,482	105,646
38374XC29 GINNIE MAE 2009-24 DS VARIABLE 20/MAR/20	MONTHLY FLOATING 03/20/2039 185,721.650	26,087	13,679
38374UF97 GINNIE MAE 2009-43 SA VARIABLE 20/JUN/20	MONTHLY FLOATING 06/20/2039 187,747.060	18,237	22,427
38373AGM2 GINNIE MAE 2009-72 SM VARIABLE 16/AUG/20	MONTHLY FLOATING 08/16/2039 189,102.630	29,710	26,177
38376LK65 GINNIE MAE 2011-97 WA VARIABLE 20/NOV/20	MONTHLY FLOATING 11/20/2038 198,955.790	225,690	223,155

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 1,819.930	1,847	2,077
36206TXW7 GNMA I MORTPASS 6.5% 15/APR/2026 SF PN#	MONTHLY 6.500% 04/15/2026 3,418.030	3,469	3,900
36206UPC7 GNMA I MORTPASS 6.5% 15/APR/2026 SF PN#	MONTHLY 6.500% 04/15/2026 6,559.280	6,658	7,485
36207AUK6 GNMA I MORTPASS 6.5% 15/APR/2026 SF PN#	MONTHLY 6.500% 04/15/2026 4,432.150	4,499	5,058
36206TXR8 GNMA I MORTPASS 6.5% 15/MAR/2026 SF PN#	MONTHLY 6.500% 03/15/2026 12,203.630	12,387	13,926
36206DQC4 GNMA I MORTPASS 6% 15/MAR/2026 SF PN# 40	MONTHLY 6.000% 03/15/2026 3,066.900	3,052	3,464
36206H6A1 GNMA I MORTPASS 7.5% 15/AUG/2026 SF PN#	MONTHLY 7.500% 08/15/2026 15,175.080	15,806	16,058
36204DH28 GNMA I MORTPASS 7.5% 15/DEC/2023 SF PN#	MONTHLY 7.500% 12/15/2023 5,801.880	6,072	6,377
36207FUM1 GNMA I MORTPASS 7.5% 15/JUN/2026 SF PN#	MONTHLY 7.500% 06/15/2026 3,647.940	3,800	3,701
36208ST85 GNMA I MORTPASS 7.5% 15/MAR/2028 SF PN#	MONTHLY 7.500% 03/15/2028 4,222.610	4,397	4,239
36204CK75 GNMA I MORTPASS 7.5% 15/NOV/2023 SF PN#	MONTHLY 7.500% 11/15/2023 3,742.080	3,916	3,799
36224PR26 GNMA I MORTPASS 7.5% 15/OCT/2022 SF PN#	MONTHLY 7.500% 10/15/2022 2,176.210	2,278	2,347
36203LBV3 GNMA I MORTPASS 7.5% 15/OCT/2023 SF PN#	MONTHLY 7.500% 10/15/2023 1,617.060	1,692	1,827
36207SH22 GNMA I MORTPASS 7.5% 15/OCT/2026 SF PN#	MONTHLY 7.500% 10/15/2026 19,224.520	20,023	19,392
36203SSX6 GNMA I MORTPASS 7% 15/SEP/2023 SF PN# 35	MONTHLY 7.000% 09/15/2023 15,193.470	15,716	15,708
36225BK23 GNMA I MORTPASS 8% 15/DEC/2017 SF PN# 78	MONTHLY 8.000% 12/15/2017 6,481.860	6,919	6,901

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 30,773.110	32,648	35,057
36224FUB4 GNMA I MORTPASS 8% 15/JUN/2022 SF PN# 32	MONTHLY 8.000% 06/15/2022 7,641.030	8,107	7,895
36225AE63 GNMA I MORTPASS 9.5% 15/AUG/2022 SP PN#	MONTHLY 9.500% 08/15/2022 5,405.000	5,900	6,207
36225ATF7 GNMA I MORTPASS 9.5% 15/DEC/2021 SP PN#	MONTHLY 9.500% 12/15/2021 5,929.900	6,473	6,897
36218DEH2 GNMA I MORTPASS 9.5% 15/JUL/2017 SF PN#	MONTHLY 9.500% 07/15/2017 4,510.920	4,976	4,534
362159BH7 GNMA I MORTPASS 9.5% 15/JUN/2016 SF PN#	MONTHLY 9.500% 06/15/2016 683.820	754	687
36216X3U3 GNMA I MORTPASS 9.5% 15/OCT/2016 SF PN#	MONTHLY 9.500% 10/15/2016 735.840	812	739
36225AAS9 GNMA I MORTPASS 9.5% 15/OCT/2024 SP PN#	MONTHLY 9.500% 10/15/2024 667.380	736	724
362202WC3 GNMA I MORTPASS 9.5% 15/SEP/2020 SF PN#	MONTHLY 9.500% 09/15/2020 6,978.490	7,617	7,154
36217GUM7 GNMA I MORTPASS 9% 15/JAN/2020 SF PN# 19	MONTHLY 9.000% 01/15/2020 12,619.750	13,704	13,843
36202EWE5 GNMA II MORTPASS 6% 20/SEP/2038 SF PN# 0	MONTHLY 6.000% 09/20/2038 336,558.240	376,735	379,459
36207CC97 GNMA POOL 7.50% BDS 15/JAN/2027 USD1000	MONTHLY 7.500% 01/15/2027 12,119.330	12,623	12,536
38375LV72 GNMA REMIC TRUST 2007-72 US 20/NOV/2037	MONTHLY FLOATING 11/20/2037 145,568.640	14,933	21,981
38376WQQ2 GNMA REMIC TRUST 2010-14 QP 6.000% 20/DE	MONTHLY 6.000% 12/20/2039 134,479.110	144,880	142,543
3837H1RM5 GNMA 1998-17 S FLOATING 16/JUL/2028	MONTHLY FLOATING 07/16/2028 258,222.800	10,720	57,892
3837H2FG9 GNMA 1999-13 Z 7.5% 16/MAY/2029	MONTHLY 7.500% 05/16/2029 141,062.540	146,563	158,247

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
3837H4ND3 GNMA 2000-9 Z 8 20/JUN/2030	MONTHLY 8.000% 06/20/2030 57,007.790	60,978	67,772
38373RTN9 GNMA 2001-35 AZ 6.5 20/AUG/2031	MONTHLY 6.500% 08/20/2031 432,297.110	450,884	486,732
38373MDN7 GNMA 2002-40 UK 6.5 20/JUN/2032	MONTHLY 6.500% 06/20/2032 236,816.230	249,813	268,903
38373VWR7 GNMA 2002-69 PD 5.5 20/OCT/2032	MONTHLY 5.500% 10/20/2032 163,802.280	179,466	181,638
38374HVR8 GNMA 2004-68 PO ZEROCPN 20/MAY/2031	MONTHLY 0.000% 05/20/2031 .100	30,970	0
38374MYT0 GNMA 2006-10 ZT 6 20/MAR/2036	MONTHLY 6.000% 03/20/2036 1,919,539.030	2,297,200	2,302,827
38375JTD7 GNMA 2007-17 JI FLOATING 16/APR/2037	MONTHLY FLOATING 04/16/2037 168,554.510	10,258	25,759
38375LGF1 GNMA 2007-53 SW FLOATING 20/SEP/2037	MONTHLY FLOATING 09/20/2037 35,092.530	40,313	47,517
38375LD23 GNMA 2007-73 MI FLOATING 20/NOV/2037	MONTHLY FLOATING 11/20/2037 224,122.440	13,939	29,763
38375PR78 GNMA 2008-20 PO ZEROCPN 20/SEP/2037	MONTHLY 0.000% 09/20/2037 76,511.180	156,958	74,410
383742YJ6 GNMA 2008-23 IO 6 20/FEB/2037	MONTHLY 6.000% 02/20/2037 5,738.640	13,433	42
38375PX30 GNMA 2008-29 PO ZEROCPN 17/FEB/2033	MONTHLY 0.000% 02/17/2033 93,963.830	210,927	91,064
38375QKS7 GNMA 2008-40 SA FLOATING 16/MAY/2038	MONTHLY FLOATING 05/16/2038 494,445.320	19,627	90,132
38375QQM4 GNMA 2008-43 NB 5.5 20/MAY/2038	MONTHLY 5.500% 05/20/2038 326,000.000	363,209	363,570
38375DYP7 GNMA 2008-95 DS FLOATING 20/DEC/2038	MONTHLY FLOATING 12/20/2038 350,875.490	60,361	58,320
38376CXX2 GNMA 2009-79 OK ZEROCPN 16/NOV/2037	MONTHLY 0.000% 11/16/2037 126,715.490	285,943	120,630

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
38377NF41 GNMA 2010-157 OP ZEROCPN 20/DEC/2040	MONTHLY 0.000% 12/20/2040 413,048.710	819,729	351,225
38374JA97 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	MONTHLY FLOATING 11/16/2034 57,696.250	55,749	70,936
38375KYH9 GOVT NATIONAL MORTGAGE ASSOCN FLTG RATE	MONTHLY FLOATING 07/20/2037 277,748.790	18,333	42,975
38374TC69 GOVT NATIONAL MORTGAGE ASSOCN MTG BDS 20	MONTHLY FLOATING 03/20/2039 190,410.080	16,373	21,372
38374JXC5 GOVT NATIONAL MORTGAGE ASSOCN MTG BDS 20	MONTHLY FLOATING 10/20/2034 278,498.670	14,139	41,042
38374L3B5 GOVT NATIONAL MORTGAGE ASSOCN MTG BDS 20	MONTHLY FLOATING 09/20/2035 634,270.010	43,420	99,433
38375KCL4 GOVT NATIONAL MORTGAGE ASSOCN VAR MTG BD	MONTHLY FLOATING 05/20/2037 240,171.230	29,998	32,508
38375K3J9 GOVT NATIONAL MORTGAGE ASSOCN VAR MTG BD	MONTHLY FLOATING 08/20/2037 210,061.770	24,958	32,037
38375DUZ9 GOVT NATIONAL MORTGAGE ASSOCN VAR MTG BD	MONTHLY FLOATING 09/20/2038 189,546.880	23,456	23,902
38375Y2X9 GOVT NATIONAL MORTGAGE ASSOCN VAR MTG BD	MONTHLY FLOATING 12/20/2038 153,047.250	3,506	18,667
38374TXN9 GOVT NATIONAL MORTGAGE ASSOCN VAR MTG BD	MONTHLY FLOATING 03/20/2039 211,149.740	17,026	23,464
38374UVQ1 GOVT NATIONAL MORTGAGE ASSOCN VAR MTG BD	MONTHLY FLOATING 06/20/2039 245,842.000	21,889	29,176
38374NQA8 GOVT NATL MTG ASSO FR CMO 20/SEP/2033 US	MONTHLY FLOATING 09/20/2033 45,194.640	9,544	754
76116FAB3 RESOLUTION FUNDING CORP BOND ZERO CPN 15	SEMI-ANN. 0.000% 01/15/2030 600,000.000	333,635	384,936
76116FAA5 RESOLUTION FUNDING CORP BOND ZERO CPN 15	SEMI-ANN. 0.000% 10/15/2019 800,000.000	697,440	727,432
76116FAC1 RESOLUTION FUNDING CORP DISCOUNT NOTES Z	SEMI-ANN. 0.000% 04/15/2030 31,700,000.000	12,775,702	20,107,310

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
83162CQH9 SMALL BUS ADMIN GTD DEV PTC DB06-20F 5.8	SEMI-ANN. 5.820% 06/01/2026 642,045.570	666,524	717,139
880591EJ7 TENN VALLEY AUTHORITY 4.625% 15/SEP/2060	SEMI-ANN. 4.625% 09/15/2060 133,000.000	131,218	151,100
880591EH1 TENN VALLEY AUTHORITY 5.25% 15/SEP/2039	SEMI-ANN. 5.250% 09/15/2039 121,000.000	120,805	154,041
880591EQ1 TENNESSEE VALLEY AUTHORITY BOND FIXED 1.	SEMI-ANN. 1.750% 10/15/2018 122,000.000	121,419	123,141
880591CS9 TENNESSEE VALLEY AUTHORITY 5.88% DEC 01/	SEMI-ANN. 5.880% 04/01/2036 300,000.000	397,977	409,224
880591DM1 TENNESSEE VALLEY AUTHORITY 7.125% 01/MAY	SEMI-ANN. 7.125% 05/01/2030 5,200,000.000	6,884,722	7,705,360
912828ET3 TSY INFL IX N/B VAR 15/JAN/2016	FLOATING 01/15/2016 2,700,000.000	3,067,970	3,279,157
912810QB7 UNITED STATES OF AMER TREAS BONDS 4.25%	SEMI-ANN. 4.250% 05/15/2039 600,000.000	695,063	771,234
912810FB9 UNITED STATES OF AMER TREAS BONDS 6.125%	SEMI-ANN. 6.125% 11/15/2027 100,000.000	139,145	142,250
912810RF7 UNITED STATES OF AMERICA BOND FIXED 1.37	SEMI-ANN. FLOATING 02/15/2044 6,300,000.000	6,684,995	7,264,727
912810QT8 UNITED STATES OF AMERICA BOND FIXED 3.12	SEMI-ANN. 3.125% 11/15/2041 8,300,000.000	8,593,195	8,957,526
912810RH3 UNITED STATES OF AMERICA BOND FIXED 3.12	SEMI-ANN. 3.125% 08/15/2044 170,000.000	174,675	183,015
912810RG5 UNITED STATES OF AMERICA BOND FIXED 3.37	SEMI-ANN. 3.375% 05/15/2044 4,400,000.000	4,628,765	4,953,432
912810RC4 UNITED STATES OF AMERICA BOND FIXED 3.62	SEMI-ANN. 3.625% 08/15/2043 6,000,000.000	6,477,248	7,056,120
912810RE0 UNITED STATES OF AMERICA BOND FIXED 3.62	SEMI-ANN. 3.625% 02/15/2044 3,250,000.000	3,391,607	3,824,600
912810RD2 UNITED STATES OF AMERICA BOND FIXED 3.75	SEMI-ANN. 3.750% 11/15/2043 4,590,000.000	4,748,692	5,517,685

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
912810QW1 UNITED STATES OF AMERICA BOND FIXED 3% 1	SEMI-ANN. 3.000% 05/15/2042 2,000,000.000	1,716,039	2,102,180
912810QE1 UNITED STATES OF AMERICA BOND FIXED 4.62	SEMI-ANN. 4.625% 02/15/2040 500,000.000	648,750	679,690
912833KJ8 UNITED STATES OF AMERICA BOND ZERO CPN 1	SEMI-ANN. 0.000% 08/15/2016 14,559,000.000	13,929,612	14,424,766
912803DH3 UNITED STATES OF AMERICA BOND ZERO CPN 1	SEMI-ANN. 0.000% 08/15/2039 5,000,000.000	2,228,450	2,541,500
912803DN0 UNITED STATES OF AMERICA BOND ZERO CPN 1	SEMI-ANN. 0.000% 08/15/2040 10,500,000.000	3,960,770	5,150,040
912803DY6 UNITED STATES OF AMERICA BOND ZERO CPN 1	SEMI-ANN. 0.000% 08/15/2042 6,910,000.000	2,117,155	3,146,607
912833KG4 UNITED STATES OF AMERICA BOND ZERO CPN 1	SEMI-ANN. 0.000% 02/15/2016 500,000.000	295,830	497,745
912833LL2 UNITED STATES OF AMERICA BOND ZERO CPN 1	SEMI-ANN. 0.000% 02/15/2023 2,000,000.000	776,440	1,671,980
912833WQ9 UNITED STATES OF AMERICA BOND ZERO CPN 1	SEMI-ANN. 0.000% 05/15/2028 2,800,000.000	1,708,787	1,984,500
9128337P9 UNITED STATES OF AMERICA BOND ZERO CPN 1	SEMI-ANN. 0.000% 05/15/2031 3,200,000.000	1,746,460	2,070,912
9128337V6 UNITED STATES OF AMERICA BOND ZERO CPN 1	SEMI-ANN. 0.000% 05/15/2034 8,800,000.000	3,017,234	5,205,904
912803DM2 UNITED STATES OF AMERICA BOND ZERO CPN 1	SEMI-ANN. 0.000% 05/15/2040 3,000,000.000	1,294,835	1,489,590
912803EC3 UNITED STATES OF AMERICA BOND ZERO CPN 1	SEMI-ANN. 0.000% 05/15/2043 1,835,000.000	577,676	815,823
912833KF6 UNITED STATES OF AMERICA BOND ZERO CPN 1	SEMI-ANN. 0.000% 11/15/2015 7,441,000.000	4,545,287	7,421,802
912803DJ9 UNITED STATES OF AMERICA BOND ZERO CPN 1	SEMI-ANN. 0.000% 11/15/2039 2,800,000.000	1,146,847	1,408,064
912803DZ3 UNITED STATES OF AMERICA BOND ZERO CPN 1	SEMI-ANN. 0.000% 11/15/2042 700,000.000	261,884	316,302

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
912828SY7 UNITED STATES OF AMERICA NOTES FIXED .62	SEMI-ANN. 0.625% 05/31/2017 5,000,000.000	4,954,035	4,971,500
912828SV3 UNITED STATES OF AMERICA NOTES FIXED 1.7	SEMI-ANN. 1.750% 05/15/2022 5,000,000.000	4,745,700	4,915,250
912828VB3 UNITED STATES OF AMERICA NOTES FIXED 1.7	SEMI-ANN. 1.750% 05/15/2023 7,200,000.000	6,809,906	7,010,424
912828G38 UNITED STATES OF AMERICA NOTES FIXED 2.2	SEMI-ANN. 2.250% 11/15/2024 200,000.000	200,875	201,344
912828WE6 UNITED STATES OF AMERICA NOTES FIXED 2.7	SEMI-ANN. 2.750% 11/15/2023 3,000,000.000	3,006,656	3,158,190
912810QV3 UNITED STATES TREAS BDS TIPS VAR 15/FEB/	FLOATING 02/15/2042 1,600,000.000	1,715,822	1,633,694
912810QX9 UNITED STATES TREAS BDS 2.75%15/AUG/2042	SEMI-ANN. 2.750% 08/15/2042 6,550,000.000	6,179,196	6,547,970
912810QY7 UNITED STATES TREAS BDS 2.75%15/NOV/2042	SEMI-ANN. 2.750% 11/15/2042 3,085,000.000	2,615,122	3,081,853
912810RB6 UNITED STATES TREAS BDS 2.875%15/MAY/204	SEMI-ANN. 2.875% 05/15/2043 6,665,000.000	5,696,176	6,817,029
912810QU5 UNITED STATES TREAS BDS 3.125% 15/FEB/20	SEMI-ANN. 3.125% 02/15/2042 65,365,000.000	67,323,805	70,364,115
912810QZ4 UNITED STATES TREAS BDS 3.125%15/FEB/204	SEMI-ANN. 3.125% 02/15/2043 8,000,000.000	6,962,500	8,589,360
912810QD3 UNITED STATES TREAS BDS 4.375%15/NOV/203	SEMI-ANN. 4.375% 11/15/2039 21,200,000.000	25,229,648	27,798,500
912810QC5 UNITED STATES TREAS BDS 4.5%15/AUG/2039	SEMI-ANN. 4.500% 08/15/2039 2,300,000.000	2,890,712	3,065,118
912810PX0 UNITED STATES TREAS BDS 4.500% 15/MAY/20	SEMI-ANN. 4.500% 05/15/2038 600,000.000	724,500	799,452
912828VA5 UNITED STATES TREAS NTS 1.125%30/APR/202	SEMI-ANN. 1.125% 04/30/2020 5,000,000.000	4,746,100	4,851,150
912828SD3 UNITED STATES TREAS NTS 1.25%31/JAN/2019	SEMI-ANN. 1.250% 01/31/2019 6,000,000.000	5,858,227	5,942,340

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
912828UB4 UNITED STATES TREAS NTS 1.30%NOV/2019	SEMI-ANN. 1.000% 11/30/2019 12,575,000.000	12,163,390	12,196,744
912828RC6 UNITED STATES TREAS NTS 2.125%15/AUG/202	SEMI-ANN. 2.125% 08/15/2021 5,000,000.000	4,950,941	5,059,000
912828MA5 UNITED STATES TREAS NTS 2.75% 30/NOV/201	SEMI-ANN. 2.750% 11/30/2016 12,000,000.000	12,473,181	12,475,320
912810FE3 USA TREASURY BDS 5.5% 15/AUG/2028 USD100	SEMI-ANN. 5.500% 08/15/2028 3,000,000.000	4,003,125	4,095,930
912810EW4 USA TREASURY BDS 6.00% 15/FEB/2026 USD10	SEMI-ANN. 6.000% 02/15/2026 12,300,000.000	16,922,441	16,857,765
912810EQ7 USA TREASURY BDS 6.25% 15/AUG/2023 USD10	SEMI-ANN. 6.250% 08/15/2023 10,000,000.000	12,856,961	13,314,800
912810EY0 USA TREASURY BDS 6.5% BD 15/NOV/2026 USD	SEMI-ANN. 6.500% 11/15/2026 500,000.000	700,234	719,725
912810EH7 USA TREASURY BDS 7.875% 15/FEB/2021 USD1	SEMI-ANN. 7.875% 02/15/2021 3,150,000.000	4,090,987	4,255,713
911760GT7 VENDEE MORTGAGE TRUST 1995-3 1995-3 1Z 7	MONTHLY 7.250% 09/15/2025 154,873.400	159,505	175,896
911760TM8 VENDEE MORTGAGE TRUST 2003-2 2003-2 Z 5%	MONTHLY 5.000% 05/15/2033 872,865.480	959,407	992,149
92262BAF2 VENDEE MORTGAGE TRUST 2011-2 2011-2 DZ 3	MONTHLY 3.750% 10/15/2041 1,133,761.040	1,024,564	1,163,250
92260MAH6 VENDEE MTG TR REMIC PASSTHRU CTF 1996-1	MONTHLY 6.750% 02/15/2026 54,201.140	58,718	61,778
38375QX87 2008-51 PG 0.000% 20/JUN/2038	MONTHLY 5.000% 06/20/2038 124,717.600	133,993	134,120
TOTAL U.S. GOVERNMENT SECURITIES		524,392,689	565,899,553

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
CORPORATE DEBT INSTRUMENTS: PREFERRED -----			
010392EE4 ALABAMA POWER CO 010392EE4 5.6% 15/MAR/2 RATINGS: A2 A	SEMI-ANN. 5.600% 03/15/2033 650,000.000	756,776	803,907
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	791,917
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	242,696
12667FJL0 ALTERNATIVE LOAN TRUST 2004-12CB 2004-12 RATINGS: A2 AAA	MONTHLY 5.000% 07/25/2019 168,124.770	167,764	174,730
02581FYE3 AMERICAN EXPRESS CENTURION 6% MTN 13/SEP RATINGS: A2 BBB+	SEMI-ANN. 6.000% 09/13/2017 250,000.000	281,063	278,620
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	89,990
046003JU4 ASSOCIATES CORP OF NORTH AMERICA 6.95% B RATINGS: A3 A	SEMI-ANN. 6.950% 11/01/2018 191,000.000	200,848	223,086
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	1,158,850
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	331,167
00206RA51 AT&T INC 6.55% 15/FEB/2039 RATINGS: A2 A	SEMI-ANN. 6.550% 02/15/2039 4,992,000.000	5,694,985	6,153,039
05950WAF5 BANC OF AMERICA COMMERCIAL MORTGAGE TRUS RATINGS: AAA AA	MONTHLY 5.634% 07/10/2046 231,754.500	222,484	242,479
05950XAE6 BANC OF AMERICA COMMERCIAL MORTGAGE TRUS RATINGS: AAA AAA	MONTHLY 5.414% 09/10/2047 325,000.000	350,911	339,983
05947UR91 BANC OF AMERICA MERRILL LYNCH COMMERCIAL RATINGS: AAA A	MONTHLY 4.727% 07/10/2043 240,000.000	209,400	243,026
05948XSR3 BANC OF AMERICA MORTGAGE SECURITIES 2003 RATINGS: AAA	MONTHLY 4.750% 09/25/2018 143,596.930	143,687	145,519
06050TJZ6 BANK OF AMERICA CORP BDS 15/OCT/2036 USD RATINGS: A1 A	SEMI-ANN. 6.000% 10/15/2036 888,000.000	926,024	1,112,273

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
06051GEA3 BANK OF AMERICA CORP CALLABLE NOTES FIXE RATINGS: A2 A	SEMI-ANN. 6.500% 08/01/2016 363,000.000	408,429	391,071
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	1,263,438
63858SBC2 BANK OF AMERICA CORP PUTABLE MEDIUM TERM RATINGS: A3 A-	SEMI-ANN. 6.975% 03/07/2037 500,000.000	554,800	634,245
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	82,129
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	2,708,194
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	219,982
071813AU3 BAXTER INTERNATIONAL INC CALLABLE NOTES RATINGS: A3 A+	SEMI-ANN. 4.625% 03/15/2015 125,000.000	121,016	126,021
07387ACJ2 BEAR STEARNS ARM TRUST 2005-1 VAR 25/AUG RATINGS: A1 AAA	MONTHLY FLOATING 08/25/2035 102,315.670	98,863	103,410
084664BE0 BERKSHIRE HATHAWAY FINANCE CORP 5.4% SNR RATINGS: AA2 AA+	SEMI-ANN. 5.400% 05/15/2018 200,000.000	199,708	223,784
084664BL4 BERKSHIRE HATHAWAY FINANCE CORP 5.75% GT RATINGS: AA2 AA+	SEMI-ANN. 5.750% 01/15/2040 410,000.000	456,207	524,665
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	117,536
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	112,029
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	351,413
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	6,449,135
12189TAA2 BURLINGTON NORTHERN SANTA FE CORP 7% BDS RATINGS: A3 BBB+	SEMI-ANN. 7.000% 12/15/2025 558,000.000	545,596	727,498
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	4,431,733

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
141781AX2 CARGILL INC 6% 27/NOV/2017 144A RATINGS: A2 A	SEMI-ANN. 6.000% 11/27/2017 300,000.000	353,650	335,244
14912L4D0 CATERPILLAR FINANCIAL SERVICES CORP 7.05 RATINGS: A2 A	SEMI-ANN. 7.050% 10/01/2018 200,000.000	199,346	235,942
14912L4E8 CATERPILLAR FINANCIAL SERVICES CORP 7.15 RATINGS: A2 A	SEMI-ANN. 7.150% 02/15/2019 150,000.000	149,745	179,445
12669F3A9 CHL MORTGAGE PASS-THROUGH TRUST 2004-HYB RATINGS: AA1 AAA	MONTHLY FLOATING 04/20/2035 8,553.500	7,963	8,635
171232AS0 CHUBB CORP 6.5% NTS 15/MAY/2038 USD1000 RATINGS: A2 A+	SEMI-ANN. 6.500% 05/15/2038 4,698,000.000	5,095,455	6,469,287
171232AQ4 CHUBB CORP 6% SNR NTS 11/MAY/2037 USD100 RATINGS: A2 A+	SEMI-ANN. 6.000% 05/11/2037 1,265,000.000	1,385,903	1,653,001
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	517,897
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	263,755
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	251,734
17305EDE2 CITIBANK CREDIT CARD ISSUANCE TRUST RATINGS: AAA AAA	SEMI-ANN. 5.300% 03/15/2018 260,000.000	254,963	274,039
17305EDY8 CITIBANK CREDIT CARD ISSUANCE TRUST RATINGS: AAA AAA	SEMI-ANN. 5.650% 09/20/2019 300,000.000	298,305	332,754
173067GZ6 CITIGROUP COMMERCIAL MORTGAGE TRUST 2005 RATINGS: AAA AAA	MONTHLY FLOATING 05/15/2043 340,000.000	340,344	340,927
172967BL4 CITIGROUP INC 6.625% BDS 15/JUN/2032 USD RATINGS: BAA1 A-	SEMI-ANN. 6.625% 06/15/2032 6,650,000.000	7,109,045	8,284,437
172967EP2 CITIGROUP INC 6.875% SNR NTS 05/MAR/2038 RATINGS: A3 A	SEMI-ANN. 6.875% 03/05/2038 1,323,000.000	1,496,971	1,802,521
172967EH0 CITIGROUP INC 6% SNR 15/AUG/2017 USD1000 RATINGS: A3 A	SEMI-ANN. 6.000% 08/15/2017 6,000.000	6,063	6,638
172967EW7 CITIGROUP INC 8.125% BDS 15/JUL/2039 USD RATINGS: A3 A	SEMI-ANN. 8.125% 07/15/2039 2,140,000.000	3,090,468	3,276,190

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
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	996,856
20173MAE0 COMMERCIAL MORTGAGE TRUST 2006-GG7 COMME RATINGS: AAA A+	MONTHLY FLOATING 07/10/2038 481,518.750	551,999	503,328
20825CAP9 CONOCOPHILLIPS 5.9% BDS 15/MAY/2038 USD1 RATINGS: A1 A	SEMI-ANN. 5.900% 05/15/2038 1,810,000.000	2,172,507	2,250,844
20825CAU8 CONOCOPHILLIPS 6.0% NTS 15/JAN/2020 USD2 RATINGS: A1 A	SEMI-ANN. 6.000% 01/15/2020 125,000.000	146,448	145,243
20825CAQ7 CONOCOPHILLIPS 6.5% NTS 01/FEB/2039 USD1 RATINGS: A1 A	SEMI-ANN. 6.500% 02/01/2039 6,583,000.000	7,243,708	8,746,503
21079NAA9 CONTINENTAL AIRLINES 2007-1 CLASS A PASS RATINGS: BAA1 A	SEMI-ANN. 5.983% 04/19/2022 123,839.570	131,115	134,837
22303QAH3 CONVIDIEN INTERNATIONAL FINANCE SA 6.55% RATINGS: BAA1 A	SEMI-ANN. 6.550% 10/15/2037 3,050,000.000	3,133,711	3,984,063
22540VWZ1 CREDIT SUISSE FIRST BOSTON MORTGAGE SECU RATINGS: AAA AAA	MONTHLY FLOATING 08/25/2032 4,081.070	4,232	4,391
126673BC5 CWABS INC ASSET-BACKED CERTIFICATES TRUS RATINGS: AA1 AA+	MONTHLY FLOATING 10/25/2034 137,453.380	131,955	133,447
25746UBD0 DOMINION RESOURCES INC 7.00% 15/JUN/2038 RATINGS: BAA2 A-	SEMI-ANN. 7.000% 06/15/2038 650,000.000	859,411	872,833
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	284,710
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	537,366
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	3,158,725
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	4,653,922
29268BAF8 ENEL FINANCE INTERNATIONAL NV CALLABLE N RATINGS: A2 A-	SEMI-ANN. 6.000% 10/07/2039 700,000.000	660,044	822,521
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	924,824

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
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	258,030
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	276,068
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	77,745
341081FA0 FLORIDA POWER & LIGHT 5.95% 01/FEB/2038 RATINGS: AA3 A	SEMI-ANN. 5.950% 02/01/2038 265,000.000	263,558	352,230
36962G3A0 GEN ELEC CAP CORP 6.15% MTN 07/AUG/2037 RATINGS: AA2 AA+	SEMI-ANN. 6.150% 08/07/2037 5,625,000.000	5,116,108	7,336,856
36962GXZ2 GENERAL ELECTRIC CAPITAL CORP CALLABLE M RATINGS: AA2 AA+	SEMI-ANN. 6.750% 03/15/2032 5,180,000.000	5,868,691	7,075,258
36962G3P7 GENERAL ELECTRIC CAPITAL CORP 5.875% BDS RATINGS: AA2 AA+	SEMI-ANN. 5.875% 01/14/2038 400,000.000	452,080	506,144
36962G4B7 GENERAL ELECTRIC CAPITAL CORP 6.875% BDS RATINGS: AA2 AA+	SEMI-ANN. 6.875% 01/10/2039 1,110,000.000	1,335,324	1,570,106
36962GLF9 GENERAL ELECTRIC CAPITAL CORP 6.9% BDS 1 RATINGS: AA2 AA+	SEMI-ANN. 6.900% 09/15/2015 300,000.000	345,105	313,605
377372AE7 GLAXOSMITHKLINE CAPITAL 6.375% BDS 15/MA RATINGS: A1 A+	SEMI-ANN. 6.375% 05/15/2038 235,000.000	303,305	312,900
36185NYY0 GMACM MORTGAGE LOAN TRUST 2003-AR1 2003- RATINGS: AAA AAA	MONTHLY FLOATING 10/19/2033 47,599.600	45,513	47,011
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	1,344,840
38141GCU6 GOLDMAN SACHS GROUP INC 6.1250% DUE 15/F RATINGS: A1 A	SEMI-ANN. 6.125% 02/15/2033 715,000.000	788,954	876,383
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	832,622
38141GFD1 GOLDMAN SACHS GROUP INC/THE NOTES FIXED RATINGS: A2 A-	SEMI-ANN. 6.750% 10/01/2037 870,000.000	960,985	1,093,921
36228FC38 GSAA TRUST 2004-NC1 2004-NC AF-6 VARIABL RATINGS: AAA	MONTHLY FLOATING 11/25/2033 15,107.100	12,161	15,724

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
36229RJT7 GSR MORTGAGE LOAN TRUST 2003-6F 2003-6F RATINGS: AAA	MONTHLY 3.000% 09/25/2032 12,397.600	11,313	12,192
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	351,168
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	2,226,154
40429CCS9 HSBC FINANCE CORP NOTES FIXED 5% 30/JUN/ RATINGS: A3 A	SEMI-ANN. 5.000% 06/30/2015 480,000.000	516,101	489,686
404280AG4 HSBC HLDGS 6.5% BDS 02/MAY/2036 USD10000 RATINGS: A1 A	SEMI-ANN. 6.500% 05/02/2036 4,675,000.000	5,072,671	6,004,243
404280AH2 HSBC HLDGS 6.5% BDS 15/SEP/2037 USD1000 RATINGS: A1 A	SEMI-ANN. 6.500% 09/15/2037 6,025,000.000	6,124,537	7,741,462
40431XAA0 HSBC HOME EQUITY LOAN TRUST USA 2007-3 2 RATINGS: AA2 AAA	MONTHLY FLOATING 11/20/2036 165,028.000	141,512	164,838
459200GM7 INTERNATIONAL BUS MACH CORP 7.625% BDS 1 RATINGS: A1 A+	SEMI-ANN. 7.625% 10/15/2018 100,000.000	99,628	120,563
466247K93 JP MORGAN MORTGAGE TRUST 2006-A2 2006-A2 RATINGS: A3 AAA	MONTHLY FLOATING 11/25/2033 224,406.180	222,583	224,873
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	1,735,382
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	269,510
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	356,110
500472AC9 KONINKLIJKE PHILIPS ELECTRONICS NV 6.875 RATINGS: A3 A-	SEMI-ANN. 6.875% 03/11/2038 5,800,000.000	6,309,812	7,877,038
500472AB1 KONINKLIJKE PHILIPS NV 5.75% SNR NTS 11/ RATINGS: A3 A-	SEMI-ANN. 5.750% 03/11/2018 100,000.000	113,294	110,996
564760CA2 MANUFACTURERS & TRADERS TRUST CO 6.625% RATINGS: A3 A-	SEMI-ANN. 6.625% 12/04/2017 450,000.000	448,992	509,099
575767AG3 MASS MUTUAL LIFE 8.875% BDS 01/JUN/2039 RATINGS: A1 AA-	SEMI-ANN. 8.875% 06/01/2039 795,000.000	1,189,670	1,282,733

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
576433UE4 MASTR ADJ RATE MTGS TR 2004-13 MTG PASST RATINGS: AAA AAA	MONTHLY FLOATING 04/21/2034 85,868.960	82,005	86,354
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	1,977,220
5899292M9 MERRILL LYNCH MORTGAGE INVESTORS TRUST S RATINGS: AAA AAA	MONTHLY FLOATING 10/25/2028 114,735.260	111,150	113,935
59156RAJ7 METLIFE INC 6.375% 15/JUN/2034 RATINGS: A3 A-	SEMI-ANN. 6.375% 06/15/2034 200,000.000	228,780	266,508
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	186,163
595620A88 MIDAMERICAN ENERGY CO 5.3% SNR NTS 15/MA RATINGS: A2 A-	SEMI-ANN. 5.300% 03/15/2018 75,000.000	74,743	83,476
61747YCJ2 MORGAN STANLEY CALLABLE MEDIUM TERM NOTE RATINGS: A2 A	SEMI-ANN. 5.625% 09/23/2019 860,000.000	881,319	970,759
61745MA52 MORGAN STANLEY CAP I INC 2004-3 MTG PASS RATINGS: AAA AAA	MONTHLY FLOATING 04/25/2034 260,073.020	274,377	274,294
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	271,358
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	722,248
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	406,472
61980AAD5 MOTIVA ENTERPRISES LLC 6.85% 15/JAN/2040 RATINGS: A2 A	SEMI-ANN. 6.850% 01/15/2040 855,000.000	1,081,879	1,054,591
64952GAF5 NEW YORK LIFE INSURANCE 6.75% BDS 15/NOV RATINGS: AA2 AA	SEMI-ANN. 6.750% 11/15/2039 925,000.000	1,150,745	1,287,489
654902AC9 NOKIA CORP 6.625% BDS 15/MAY/2039 USD100 RATINGS: A2 A	SEMI-ANN. 6.625% 05/15/2039 2,975,000.000	2,999,857	3,287,375
668131AA3 NORTHWESTERN MUTUAL LIFE 6.063% 26/MAR/2 RATINGS: AA2 AA	SEMI-ANN. 6.063% 03/30/2040 1,023,000.000	1,191,320	1,322,350
68389XAC9 ORACLE CORP CALLABLE NOTES FIXED 5.75% 1 RATINGS: A2 A	SEMI-ANN. 5.750% 04/15/2018 200,000.000	199,906	226,092

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
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	251,498
694308GL5 PACIFIC GAS & ELECTRIC CO 5.625% SNR NTS RATINGS: A3 BBB+	SEMI-ANN. 5.625% 11/30/2017 250,000.000	250,020	277,865
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	3,396,484
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	206,789
724479AH3 PITNEY BOWES INC 6.25% BDS 15/MAR/2019 U RATINGS: A1 A	SEMI-ANN. 6.250% 03/15/2019 100,000.000	107,040	113,639
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	264,062
693476AT0 PNC FUNDING CORP 5.25% 15/NOV/2015 RATINGS: BAA1 A-	SEMI-ANN. 5.250% 11/15/2015 165,000.000	157,118	171,006
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	172,678
73755LAF4 POTASH CORP OF SASKATCHEWAN INC 6.50% BD RATINGS: BAA1 A-	SEMI-ANN. 6.500% 05/15/2019 400,000.000	487,657	466,856
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	278,344
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	1,557,388
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	231,962
74456QAS5 PUBLIC SERVICE ELECTRIC & GAS CO 5.3% MT RATINGS: A2 A-	SEMI-ANN. 5.300% 05/01/2018 575,000.000	617,599	638,888
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	2,678,120
76111J5B6 RFMSI SERIES TRUST 2003-S1 4-A-7 4.500% RATINGS: AAA AAA	MONTHLY 4.500% 12/25/2032 290,811.690	259,595	299,139
81744FFJ1 SEQUOIA MORTGAGE TRUST 2004-11 2004-11 A RATINGS: AA3 AAA	MONTHLY FLOATING 12/20/2034 276,303.000	261,797	263,484

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
81744FB85 SEQUOIA MTG TRUST 2004-5 A1 20/JUN/2034 RATINGS: AAA AAA	MONTHLY FLOATING 06/20/2034 4,661.530	4,705	4,530
822582AJ1 SHELL INTERNATIONAL FIN 4.30% 22/SEP/201 RATINGS: AA1 AA	SEMI-ANN. 4.300% 09/22/2019 100,000.000	99,654	109,746
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	1,430,809
822582AD4 SHELL INTERNATIONAL FINANCE BV NOTES FIX RATINGS: AA1 AA	SEMI-ANN. 6.375% 12/15/2038 2,230,000.000	2,445,138	2,996,719
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	198,580
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	113,809
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	112,659
842400FL2 SOUTHERN CALIFORNIA EDISON CO 6.05% BDS RATINGS: A1 A	SEMI-ANN. 6.050% 03/15/2039 100,000.000	99,181	131,293
842400EB5 SOUTHERN CALIFORNIA EDISON CO 6.65% NTS RATINGS: A3 BBB+	SEMI-ANN. 6.650% 04/01/2029 200,000.000	228,968	261,596
86359BAA9 STRUCTURED ASSET SECURITIES CORP 2003-33 RATINGS: AA2 AAA	MONTHLY 5.500% 10/25/2033 78,344.710	76,582	80,061
86359BB59 STRUCTURED ASSET SECURITIES CORP 2003-37 RATINGS: AA2 AAA	MONTHLY FLOATING 12/25/2033 59,798.880	59,519	59,918
86787GAG7 SUNTRUST BANK/ATLANTA GA NOTES FIXED 5% RATINGS: A3 BBB	SEMI-ANN. 5.000% 09/01/2015 380,000.000	379,491	390,401
878091BC0 TEACHERS INSURANCE & ANNUITY ASSOC 6.85% RATINGS: AA2 AA	SEMI-ANN. 6.850% 12/16/2039 948,000.000	1,191,333	1,294,807
020002AS0 THE ALLSTATE CORPORATION 5.5% 09/MAY/203 RATINGS: A3 A-	SEMI-ANN. 5.550% 05/09/2035 650,000.000	726,092	805,519
884903BH7 THOMSON REUTERS CORP 5.85% 15/APR/2040 RATINGS: BAA1 A-	SEMI-ANN. 5.850% 04/15/2040 250,000.000	295,825	290,380
8935268Z9 TRANSCANADA PIPELINES 7.625% BDS 15/JAN/ RATINGS: A3 A-	SEMI-ANN. 7.625% 01/15/2039 130,000.000	138,470	178,651

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
89417EAD1 TRAVELERS COMPANIES INC 6.25% BDS 15/JUN RATINGS: A2 A-	SEMI-ANN. 6.250% 06/15/2037 2,925,000.000	3,011,974	3,885,629
792860AK4 TRAVELERS COMPANIES INC 6.75% BDS 20/JUN RATINGS: A2 A-	SEMI-ANN. 6.750% 06/20/2036 350,000.000	392,595	491,183
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	1,403,441
893939AE8 TRAVELERS PROPERTY CASUALTY 7.75% SNR NT RATINGS: A2 A-	SEMI-ANN. 7.750% 04/15/2026 150,000.000	191,081	202,695
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	329,607
91324PBK7 UNITED HEALTH GROUP INC 6.875% 15/FEB/20 RATINGS: BAA1 A-	SEMI-ANN. 6.875% 02/15/2038 1,000,000.000	1,352,480	1,403,250
911308AA2 UNITED PARCEL SERVICE INC 8.375% DEB 01/ RATINGS: AA3 AA-	SEMI-ANN. 8.375% 04/01/2020 150,000.000	193,872	193,472
91324PAR3 UNITEDHEALTH GROUP INC 5.8% BDS 15/MAR/2 RATINGS: BAA1 A-	SEMI-ANN. 5.800% 03/15/2036 3,925,000.000	3,335,347	4,860,014
362320AT0 VERIZON COMMUNICATIONS INC 8.75% NTS 01/ RATINGS: BAA1 A	SEMI-ANN. 8.750% 11/01/2021 314,000.000	405,660	409,519
927804FC3 VIRGINIA ELECTRIC & POWER CO SER'B' 5.95 RATINGS: BAA1 A-	SEMI-ANN. 5.950% 09/15/2017 100,000.000	99,612	111,551
927804FF6 VIRGINIA ELECTRIC & POWER CO 5.4% SNR NT RATINGS: BAA1 A-	SEMI-ANN. 5.400% 04/30/2018 300,000.000	299,325	335,427
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	4,254,348
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	162,522
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	180,995
92976BBN1 WACHOVIA BANK COMMERCIAL MORTGAGE TRUST RATINGS: AAA AAA	MONTHLY FLOATING 12/15/2044 361,107.650	406,133	368,817
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	2,523,420

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
931142CM3 WAL-MART STORES INC 6.2% BDS 15/APR/2038 RATINGS: AA2 AA	SEMI-ANN. 6.200% 04/15/2038 3,325,000.000	3,881,806	4,453,239
931142CK7 WAL-MART STORES INC 6.5% BDS 15/AUG/2037 RATINGS: AA2 AA	SEMI-ANN. 6.500% 08/15/2037 4,800,000.000	5,241,568	6,604,896
92922FBV9 WAMU MORTGAGE PASS-THROUGH CERTIFICATES RATINGS: A1 AAA	MONTHLY FLOATING 09/25/2033 72,783.790	71,992	74,952
92922FJF6 WAMU MORTGAGE PASS-THROUGH CERTIFICATES RATINGS: AAA AAA	MONTHLY FLOATING 10/25/2033 84,420.200	84,367	85,453
92922FAS7 WAMU MTG PASS THROUGH CTFS MTG BDS 25/AU RATINGS: AAA AAA	MONTHLY FLOATING 08/25/2033 238,707.440	236,395	245,397
94973VAL1 WELLPOINT INC 5.85% NTS 15/JAN/2036 USD1 RATINGS: BAA1 A-	SEMI-ANN. 5.850% 01/15/2036 9,285,000.000	8,623,967	11,416,929
92976GAJ0 WELLS FARGO BANK NA MEDIUM TERM NOTE FIX RATINGS: AA3 AA-	SEMI-ANN. 6.600% 01/15/2038 6,365,000.000	6,166,176	8,815,461
92976GAH4 WELLS FARGO BANK NA MEDIUM TERM NOTE FIX RATINGS: AA3 AA-	SEMI-ANN. 6.000% 11/15/2017 300,000.000	342,219	336,273
94980MAB4 WELLS FARGO MORTGAGE BACKED SEC TST VAR RATINGS: A1 AAA	MONTHLY FLOATING 09/25/2034 357,850.960	335,245	359,723
949779AB8 WELLS FARGO MORTGAGE BACKED SECURITIES T RATINGS: AAA AAA	MONTHLY FLOATING 12/25/2034 74,339.660	69,136	74,772
961214BK8 WESTPAC BANKING CORP 4.875% 19/NOV/2019 RATINGS: AA1 AA	SEMI-ANN. 4.875% 11/19/2019 161,000.000	160,886	179,637
976656CB2 WISCONSIN ELECTRIC POWER CO 6.25% BDS 01 RATINGS: A1 A-	SEMI-ANN. 6.250% 12/01/2015 400,000.000	432,392	420,084
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	1,199,287
TOTAL CORPORATE DEBT INSTRUMENTS: PREFERRED		187,963,536	222,596,264

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
CORPORATE DEBT INSTRUMENTS: ALL OTHER -----			
00038AAB9 ABB TREASURY CENTER USA INC 4% NTS 15/JU	SEMI-ANN. 4.000% 06/15/2021 360,000.000	375,397	387,356
00287YAM1 ABBVIE INC 4.4% BDS 06/NOV/2042 USD2000	SEMI-ANN. 4.400% 11/06/2042 1,520,000.000	1,468,377	1,568,138
00507UAE1 ACTAVIS FUNDING SCS CALLABLE NOTES FIXED	SEMI-ANN. 3.850% 06/15/2024 285,000.000	280,448	292,416
00507UAG6 ACTAVIS FUNDING SCS CALLABLE NOTES FIXED	SEMI-ANN. 4.850% 06/15/2044 745,000.000	736,760	760,697
001055AF9 AFLAC INC 6.45% BDS 15/AUG/2040 USD1000	SEMI-ANN. 6.450% 08/15/2040 900,000.000	1,065,978	1,170,828
001192AG8 AGL CAPITAL CORP 5.25% NTS 15/AUG/2019 U RATINGS: BAA1 BBB+	SEMI-ANN. 5.250% 08/15/2019 400,000.000	440,661	447,224
001192AH6 AGL CAPITAL CORP 5.875% BDS 15/MAR/2041	SEMI-ANN. 5.875% 03/15/2041 73,000.000	72,878	91,554
008916AJ7 AGRUM INC 6.125% BDS 15/JAN/2041 USD200	SEMI-ANN. 6.125% 01/15/2041 100,000.000	107,185	118,641
26824KAA2 AIRBUS GROUP FINANCE BV CALLABLE NOTES F	SEMI-ANN. 2.700% 04/17/2023 570,000.000	568,564	562,413
010392FK9 ALABAMA POWER CO CALLABLE NOTES FIXED 3.	SEMI-ANN. 3.550% 12/01/2023 61,000.000	60,827	64,299
010392FL7 ALABAMA POWER CO CALLABLE NOTES FIXED 4.	SEMI-ANN. 4.150% 08/15/2044 365,000.000	362,095	383,203
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	236,018
02005XAD0 ALLY AUTO RCVBLS 1.14% MTG BDS 15/JUN/20	MONTHLY 1.140% 06/15/2016 130,092.570	130,073	130,176
02006AAC1 ALLY AUTO RECEIVABLES TR MTG BDS 15/MAY/	MONTHLY 0.740% 04/15/2016 34,792.980	34,791	34,802
02005BAC0 ALLY AUTO RECEIVABLES TR 2012-5 0.62% MT	MONTHLY 0.620% 03/15/2017 133,160.470	133,131	133,157

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
02005EAC4 ALLY AUTO RECEIVABLES TRUST 2012-3 2012-	MONTHLY 0.850% 08/15/2016 61,519.110	61,517	61,579
02006EAC3 ALLY AUTO RECEIVABLES TRUST 2012-4 A3 0.	MONTHLY 0.590% 01/17/2017 71,038.480	71,031	71,031
02006KAC9 ALLY AUTO RECEIVABLES TRUST 2013-SN1 A-3	MONTHLY 0.720% 05/20/2016 121,347.160	121,341	121,388
02006JAB4 ALLY AUTO RECEIVABLES TRUST 2013-1 A-3 0	MONTHLY 0.630% 05/15/2017 180,271.930	180,251	180,306
02006MAC5 ALLY AUTO RECEIVABLES TRUST 2013-2 2013-	MONTHLY 0.790% 01/15/2018 172,000.000	171,993	171,853
023135AMS AMAZON.COM INC CALLABLE NOTES FIXED 3.3%	SEMI-ANN. 3.300% 12/05/2021 421,000.000	421,716	426,763
023135AP1 AMAZON.COM INC CALLABLE NOTES FIXED 4.8%	SEMI-ANN. 4.800% 12/05/2034 1,080,000.000	1,071,090	1,133,719
03027XAB6 AMER TOWER CORP 3.5% BDS 31/JAN/2023 USD	SEMI-ANN. 3.500% 01/31/2023 80,000.000	70,826	77,297
023767AA4 AMERICAN AIRLINES 2011-1 CLASS A PASS TH	SEMI-ANN. 5.250% 07/31/2022 42,187.540	42,188	45,246
025816BF5 AMERICAN EXPRESS CO FRN 03/DEC/2042 USD1	SEMI-ANN. 4.050% 12/03/2042 65,000.000	61,667	65,590
02582JGS3 AMERICAN EXPRESS CREDIT ACCOUNT MASTER T	MONTHLY 1.260% 01/15/2020 462,000.000	461,991	460,893
02582JGU8 AMERICAN EXPRESS CREDIT ACCOUNT MASTER T	MONTHLY 1.490% 04/15/2020 147,000.000	146,994	147,133
0258MODE6 AMERICAN EXPRESS CREDIT CORP 1.75% BDS 1	SEMI-ANN. 1.750% 06/12/2015 200,000.000	204,208	201,100
02665WAH4 AMERICAN HONDA FINANCE CORP CALLABLE MED	SEMI-ANN. 2.250% 08/15/2019 250,000.000	249,538	250,805
026874CX3 AMERICAN INTERNATIONAL GROUP INC CALLABL	SEMI-ANN. 3.375% 08/15/2020 128,000.000	132,134	132,966
026874CY1 AMERICAN INTERNATIONAL GROUP INC CALLABL	SEMI-ANN. 4.125% 02/15/2024 59,000.000	58,963	62,806

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
026874DA2 AMERICAN INTERNATIONAL GROUP INC CALLABL	SEMI-ANN. 4.500% 07/16/2044 155,000.000	156,710	163,759
03040WAK1 AMERICAN WATER CAPITAL CORP CALLABLE NOT	SEMI-ANN. 3.850% 03/01/2024 240,000.000	239,042	252,689
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	138,411
03063XAD7 AMERICREDIT AUTOMOBILE RECEIVABLES TRUST	MONTHLY 0.670% 06/08/2017 71,757.650	71,746	71,760
03065EAD7 AMERICREDIT AUTOMOBILE RECEIVABLES TRUST	MONTHLY 0.900% 09/10/2018 117,966.000	117,950	117,926
03076CAG1 AMERIPRISE FINANCIAL INC CALLABLE NOTES	SEMI-ANN. 3.700% 10/15/2024 500,000.000	498,280	511,355
031162BM1 AMGEN INC 3.875% BDS 15/NOV/2021 USD1000	SEMI-ANN. 3.875% 11/15/2021 250,000.000	259,245	264,128
031162BK5 AMGEN INC 5.15% SNR 15/NOV/2041 USD1000	SEMI-ANN. 5.150% 11/15/2041 1,820,000.000	1,799,993	2,051,413
031162BP4 AMGEN INC 5.375% BDS 15/MAY/2043 USD1000	SEMI-ANN. 5.375% 05/15/2043 2,500,000.000	2,442,175	2,904,350
031162BH2 AMGEN INC 5.65% BDS 15/JUN/2042 USD1000	SEMI-ANN. 5.650% 06/15/2042 435,000.000	481,111	517,563
032511BC0 ANADARKO PETROLEUM 8.7% BDS 15/MAR/2019 RATINGS: BAA3 BBB-	SEMI-ANN. 8.700% 03/15/2019 200,000.000	197,798	244,990
03523TAP3 ANHEUSER BUSCH INBEV WORLDWIDE INC 6.375 RATINGS: BAA2 BBB+	SEMI-ANN. 6.375% 01/15/2040 230,000.000	296,873	299,099
03523TBQ0 ANHEUSER BUSCH 3.75% BDS 15/JUL/2042 USD	SEMI-ANN. 3.750% 07/15/2042 580,000.000	506,329	545,264
035242AB2 ANHEUSER-BUSCH INBEV FINANCE INC NOTES F	SEMI-ANN. 4.000% 01/17/2043 280,000.000	278,642	277,869
94973VBK2 ANTHEM INC CALLABLE NOTES FIXED 4.65% 15	SEMI-ANN. 4.650% 08/15/2044 565,000.000	563,819	598,352
00184AAC9 AOL TIME WARNER INC 7.625% BDS 15/APR/20 RATINGS: BAA2 BBB	SEMI-ANN. 7.625% 04/15/2031 4,550,000.000	5,127,098	6,343,292

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 5,575,000.000	6,418,902	7,876,583
037389AU7 AON FINANCIAL SERVICES 6.25% BDS 30/SEP/	SEMI-ANN. 6.250% 09/30/2040 83,000.000	82,240	105,515
00185AAF1 AON PLC CALLABLE NOTES FIXED 3.5% 14/JUN	SEMI-ANN. 3.500% 06/14/2024 550,000.000	545,815	551,128
00185AAG9 AON PLC CALLABLE NOTES FIXED 4.6% 14/JUN	SEMI-ANN. 4.600% 06/14/2044 420,000.000	418,904	436,157
037411BC8 APACHE CORP 4.25% BDS 15/JAN/2044 USD100	SEMI-ANN. 4.250% 01/15/2044 670,000.000	664,238	585,540
037411BA2 APACHE CORP 4.75% BDS 15/APR/2043 USD100	SEMI-ANN. 4.750% 04/15/2043 225,000.000	232,686	211,003
037411AW5 APACHE CORP 5.1% BDS 01/SEP/2040 USD1000	SEMI-ANN. 5.100% 09/01/2040 495,000.000	545,995	484,867
037735CR6 APPALACHIAN POWER CO 4.6% BDS 30/MAR/202	SEMI-ANN. 4.600% 03/30/2021 100,000.000	99,721	110,927
037833AR1 APPLE INC CALLABLE NOTES FIXED 2.85% 06/	SEMI-ANN. 2.850% 05/06/2021 252,000.000	251,380	257,786
037833AT7 APPLE INC CALLABLE NOTES FIXED 4.45% 06/	SEMI-ANN. 4.450% 05/06/2044 205,000.000	203,891	225,904
037833AL4 APPLE INC 3.85% BDS 04/MAY/2043 USD20001	SEMI-ANN. 3.850% 05/04/2043 135,000.000	132,432	135,097
040555CN2 ARIZONA PUBLIC SERVICE CO 4.5% BDS 01/AP	SEMI-ANN. 4.500% 04/01/2042 379,000.000	389,375	401,425
04273WAA9 ARROW ELECTRONICS INC 3.375% 01/NOV/2015	SEMI-ANN. 3.375% 11/01/2015 40,000.000	41,290	40,721
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	367,659
042735BC3 ARROW ELECTRONICS 4.5% SR NT 01/MAR/2023	SEMI-ANN. 4.500% 03/01/2023 300,000.000	294,561	310,101
046353AG3 ASTRAZENECA PLC 4% BDS 18/SEP/2042 USD10	SEMI-ANN. 4.000% 09/18/2042 605,000.000	601,231	601,406

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
00206RAZ5 AT & T INC 3.875% 15/AUG/2021	SEMI-ANN. 3.875% 08/15/2021 1,000,000.000	1,049,759	1,046,310
00206RBA9 AT&T INC NOTES FIXED 5.55% 15/AUG/2041 U	SEMI-ANN. 5.550% 08/15/2041 2,475,000.000	2,596,207	2,757,893
00206RBH4 AT&T INC 4.3% BDS 15/DEC/2042 USD1000	SEMI-ANN. 4.300% 12/15/2042 579,000.000	388,518	550,461
04650NAB0 AT&T INC 5.35% BDS 01/SEP/2040 USD1000	SEMI-ANN. 5.350% 09/01/2040 6,214,000.000	3,118,885	6,728,643
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	142,935
056335AA0 BAC CAPITAL TRUST XI CALLABLE BOND FIXED RATINGS: BAA3 BB	SEMI-ANN. 6.625% 05/23/2036 5,950,000.000	5,618,406	7,250,194
059500AD0 BANC OF AMERICA COMMERCIAL MORTGAGE TRUS	MONTHLY FLOATING 07/10/2044 326,660.150	324,823	343,807
05948XCQ2 BANC OF AMERICA MORTGAGE SECURITIES 5.5%	MONTHLY 5.500% 05/25/2033 185,360.030	189,646	191,043
060505EH3 BANK OF AMERICA CORP CALLABLE BOND VARIA	SEMI-ANN. FLOATING 12/31/2049 1,000,000.000	1,000,000	988,440
06051GFB0 BANK OF AMERICA CORP MEDIUM TERM NOTE FI	SEMI-ANN. 4.125% 01/22/2024 500,000.000	507,600	525,080
06051GFG9 BANK OF AMERICA CORP MEDIUM TERM NOTE FI	SEMI-ANN. 4.875% 04/01/2044 185,000.000	184,826	204,386
06051GEU9 BANK OF AMERICA CORP 3.3% BDS 11/JAN/202	SEMI-ANN. 3.300% 01/11/2023 630,000.000	596,736	630,050
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	1,739,205
06366RJJ5 BANK OF MONTREAL 2.55% BDS 06/NOV/2022 U	SEMI-ANN. 2.550% 11/06/2022 400,000.000	379,176	392,344
06406HBU2 BANK OF NEW YORK CO INC 4.15% MTN 01/FEB	SEMI-ANN. 4.150% 02/01/2021 400,000.000	399,319	435,796
064159FL5 BANK OF NOVA SCOTIA/THE NOTES FIXED 2.8%	SEMI-ANN. 2.800% 07/21/2021 300,000.000	299,958	300,126

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
071813BF5 BAXTER INTERNATIONAL INC 2.4% BDS 15/AUG	SEMI-ANN. 2.400% 08/15/2022 75,000.000	74,675	71,495
07274EAF0 BAYER US FINANCE LLC CALLABLE NOTES FIXE	SEMI-ANN. 3.000% 10/08/2021 785,000.000	784,608	791,382
05531FAS2 BB&T CORP CALLABLE MEDIUM TERM NOTE FIXE	SEMI-ANN. 2.450% 01/15/2020 600,000.000	599,130	597,558
07386HJU6 BEAR STEARNS ALT-A TRUST 07386HJU6 25/JU	MONTHLY FLOATING 07/25/2034 250,813.350	243,289	240,391
07387MAE9 BEAR STEARNS COMMERCIAL MORTGAGE SECURIT	MONTHLY FLOATING 03/11/2039 713,142.440	716,753	736,824
07388QAE9 BEAR STEARNS COMMERCIAL MORTGAGE SECURIT	MONTHLY FLOATING 06/11/2050 1,800,000.000	1,942,313	1,952,386
075887BE8 BECTON DICKINSON AND CO CALLABLE NOTES F	SEMI-ANN. 2.675% 12/15/2019 62,000.000	62,000	62,815
075887BF5 BECTON DICKINSON AND CO CALLABLE NOTES F	SEMI-ANN. 3.734% 12/15/2024 725,000.000	725,000	746,446
075887BG3 BECTON DICKINSON AND CO CALLABLE NOTES F	SEMI-ANN. 4.685% 12/15/2044 2,825,000.000	2,843,947	3,042,412
075896AB6 BED BATH & BEYOND INC CALLABLE BOND FIXE	SEMI-ANN. 4.915% 08/01/2034 118,000.000	119,508	121,762
075896AC4 BED BATH & BEYOND INC CALLABLE BOND FIXE	SEMI-ANN. 5.165% 08/01/2044 825,000.000	824,975	863,189
59562VAR8 BERKSHIRE HATHAWAY ENERGY CO CALLABLE BO RATINGS: BAA1 BBB+	SEMI-ANN. 6.500% 09/15/2037 965,000.000	1,214,221	1,262,982
59562VBD8 BERKSHIRE HATHAWAY ENERGY CO CALLABLE NO	SEMI-ANN. 5.150% 11/15/2043 5,925,000.000	5,947,646	6,704,315
084659AE1 BERKSHIRE HATHAWAY ENERGY CO CALLABLE NO	SEMI-ANN. 4.500% 02/01/2045 1,400,000.000	1,387,974	1,464,890
05541VAF3 BG ENERGY CAPITAL 5.125% GTD NTS 15/OCT/	SEMI-ANN. 5.125% 10/15/2041 300,000.000	294,852	329,208
055451AV0 BHP BILLITON FINANCE USA LTD CALLABLE NO	SEMI-ANN. 5.000% 09/30/2043 470,000.000	469,930	532,754

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
05579UAC7 BMW VEHICLE LEASE TRUST 2014-1 2014-1 A3	MONTHLY 0.730% 02/21/2017 432,000.000	431,929	431,605
05578XAC2 BMW VEHICLE OWNER TRUST 2013-A 2013-A A3	MONTHLY 0.670% 11/27/2017 170,000.000	169,996	169,989
09658UAC3 BMW VEHICLE OWNER TRUST 2014-A 2014-A A3	MONTHLY 0.970% 11/26/2018 240,000.000	240,000	239,740
101137AL1 BOSTON SCIENTIFIC CORP 7.375% NTS 15/JAN RATINGS: BA1 BBB-	SEMI-ANN. 7.375% 01/15/2040 859,000.000	1,026,961	1,152,142
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	4,105,522
111021AJ0 BRITISH TELECOMMUNICATIONS PLC CALLABLE	SEMI-ANN. 1.250% 02/14/2017 300,000.000	299,805	298,506
111021AE1 BRITISH TELECOMMUNICATIONS VAR NOTES 15/ RATINGS: BAA2 BBB-	SEMI-ANN. FLOATING 12/15/2030 975,000.000	1,374,769	1,530,799
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	283,100
12189LAA9 BURLINGTON NORTH SANTA FE 5.75% 01/MAY/20	SEMI-ANN. 5.750% 05/01/2040 3,140,000.000	3,307,913	3,874,006
12189LAN1 BURLINGTON NORTHERN SANTA FE CORP 4.45%	SEMI-ANN. 4.450% 03/15/2043 895,000.000	894,848	935,051
12189LAU5 BURLINGTON NORTHERN SANTA FE LLC CALLABL	SEMI-ANN. 4.550% 09/01/2044 1,300,000.000	1,320,956	1,395,303
13342BAL9 CAMERON INTERNATIONAL CORP CALLABLE NOTE	SEMI-ANN. 4.000% 12/15/2023 21,000.000	20,925	20,947
136385AN1 CANADIAN NATIONAL RESOURCES 5.9% 01/FEB/ RATINGS: BAA2 BBB	SEMI-ANN. 5.900% 02/01/2018 290,000.000	303,151	320,934
136385AP6 CANADIAN NATURAL RESOURCES 6.75% BDS 01/ RATINGS: BAA2 BBB	SEMI-ANN. 6.750% 02/01/2039 605,000.000	748,736	705,618
13645RAQ7 CANADIAN PACIFIC RAILWAY LTD CALLABLE NO	SEMI-ANN. 5.750% 01/15/2042 1,600,000.000	1,561,344	2,051,946
14149YBA5 CARDINAL HEALTH INC CALLABLE NOTES FIXED	SEMI-ANN. 3.500% 11/15/2024 390,000.000	387,984	388,900

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
14313PAC1 CARMAX AUTO OWNER TRUST 2013-4 2013-4 A3	MONTHLY 0.800% 07/16/2018 154,000.000	153,986	153,823
14313RAC7 CARMAX AUTO OWNER TRUST 2014-2 2014-2 A3	MONTHLY 0.980% 01/15/2019 589,000.000	588,957	587,211
144141DD7 CAROLINA POWER & LIGHT CO 4.1% BDS 15/MA	SEMI-ANN. 4.100% 03/15/2043 100,000.000	99,265	106,135
149123CB5 CATERPILLAR INC 3.803% BDS 15/AUG/2042 U	SEMI-ANN. 3.803% 08/15/2042 390,000.000	380,546	383,269
149123BS9 CATERPILLAR INC 5.2% NTS 27/MAY/2041 USD	SEMI-ANN. 5.200% 05/27/2041 170,000.000	194,653	201,647
124857AF0 CBS CORP 5.9% GTD 15/OCT/2040 USD1000	SEMI-ANN. 5.900% 10/15/2040 1,100,000.000	1,239,084	1,287,616
151020AP9 CELGENE CORP CALLABLE NOTES FIXED 3.625%	SEMI-ANN. 3.625% 05/15/2024 220,000.000	219,250	224,649
15135UAF6 CENOVUS ENERGY INC SR NT 6.75% 15/NOV/20	SEMI-ANN. 6.750% 11/15/2039 895,000.000	1,029,300	1,019,593
15135UAH2 CENOVUS ENERGY INC 4.45% BDS 15/SEP/2042	SEMI-ANN. 4.450% 09/15/2042 260,000.000	259,433	224,848
15189XAD0 CENTERPOINT ENERGY HOUSTON ELECTRIC 6.95 RATINGS: BAA1 BBB+	SEMI-ANN. 6.950% 03/15/2033 40,000.000	56,965	55,839
15189WAC4 CENTERPOINT ENERGY RESOURCES CORP 6.125% RATINGS: BAA3 BBB	SEMI-ANN. 6.125% 11/01/2017 35,000.000	34,880	39,185
125509BQ1 CIGNA CORP 5.875% BDS 15/MAR/2041 USD100	SEMI-ANN. 5.875% 03/15/2041 450,000.000	513,380	560,250
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	3,053,656
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	3,109,722
17305EFU4 CITIBANK CREDIT CARD ISSUANCE TRUST 2014	SEMI-ANN. 1.730% 04/09/2020 750,000.000	749,895	751,071
172967HD6 CITIGROUP INC NOTES FIXED 3.875% 25/OCT/	SEMI-ANN. 3.875% 10/25/2023 1,285,000.000	1,282,045	1,335,629

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
172967HA2 CITIGROUP INC NOTES FIXED 6.675% 13/SEP/	SEMI-ANN. 6.675% 09/13/2043 150,000.000	150,000	193,958
17307GBT4 CITIGROUP MORTGAGE LOAN TRUST INC 5.25%	MONTHLY 5.250% 09/25/2033 68,336.960	71,850	70,962
186108BU9 CLEVELAND ELECTRIC ILLUMINATING CO 7.88% RATINGS: BAA1 BBB	SEMI-ANN. 7.880% 11/01/2017 150,000.000	167,768	174,321
12572QAF2 CME GROUP INC 5.3% 15/SEP/2043	SEMI-ANN. 5.300% 09/15/2043 1,481,000.000	1,540,654	1,794,498
126117AQ3 CNA FINANCIAL CORP 5.875% BDS 15/AUG/202	SEMI-ANN. 5.875% 08/15/2020 60,000.000	59,811	68,492
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	183,877
12591FAC0 CNH EQUIPMENT TRUST 0.69% MTG BDS 15/JUN	MONTHLY 0.690% 06/15/2018 245,841.440	245,841	245,795
12623CAC9 CNH EQUIPMENT TRUST 0.910% MTG BDS 15/AU	MONTHLY 0.910% 08/15/2016 .050	0	0
12624FAC1 CNH EQUIPMENT TRUST 2012-C 2012-C A3 0.5	MONTHLY 0.570% 12/15/2017 85,870.050	85,863	85,903
12624HAC7 CNH EQUIPMENT TRUST 2012-D 2012-D A3 0.6	MONTHLY 0.650% 04/16/2018 181,324.180	181,288	181,226
12613SAC6 CNH EQUIPMENT TRUST 2013-C 2013-C A3 1.0	MONTHLY 1.020% 08/15/2018 130,000.000	129,985	130,223
12618SAC1 CNH EQUIPMENT TRUST 2013-D 2013-D A3 0.7	MONTHLY 0.770% 10/15/2018 357,000.000	356,986	356,461
12591BAC9 CNH EQUIPMENT TRUST 2014-A 2014-A A3 0.8	MONTHLY 0.840% 05/15/2019 387,000.000	386,995	385,946
12623PAC0 CNH EQUIPMENT TRUST 2014-B 2014-B A3 0.9	MONTHLY 0.910% 05/15/2019 500,000.000	499,986	498,553
12623MAC7 CNH EQUIPMENT TST 0.94% BDS 15/MAY/2017	MONTHLY 0.940% 05/15/2017 42,885.260	42,882	42,894
12625GAC8 CNOOC FINANCE 2013 LTD 3% BDS 09/MAY/202	SEMI-ANN. 3.000% 05/09/2023 605,000.000	595,786	572,578

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
12591DAC5 CNOOC NEXEN FINANCE 2014 ULC CALLABLE NO	SEMI-ANN. 4.250% 04/30/2024 200,000.000	199,130	206,936
191241AE8 COCA-COLA FEMSA SAB DE CV CALLABLE BOND	SEMI-ANN. 3.875% 11/26/2023 830,000.000	817,683	871,376
20029PAG4 COMCAST CABLE COMMUNICATIONS INCORP 8.87 RATINGS: BAA1 BBB+	SEMI-ANN. 8.875% 05/01/2017 250,000.000	313,398	292,550
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	318,060
20030NAM3 COMCAST CORP 6.45% BDS 15/MAR/2037 USD10 RATINGS: BAA1 BBB+	SEMI-ANN. 6.450% 03/15/2037 2,200,000.000	2,157,791	2,926,924
20030NAV3 COMCAST CORP (NEW) 6.95% SNR NTS 15/AUG/2 RATINGS: BAA1 BBB+	SEMI-ANN. 6.950% 08/15/2037 1,640,000.000	1,927,508	2,310,596
40426WAV3 COMMONWEALTH REIT 6.65% BDS 15/JAN/2018 RATINGS: BAA2 BBB	SEMI-ANN. 6.650% 01/15/2018 140,000.000	138,804	153,833
205887BR2 CONAGRA FOODS INC 3.2% BDS 25/JAN/2023 U	SEMI-ANN. 3.200% 01/25/2023 218,000.000	209,260	213,535
205887BS0 CONAGRA FOODS INC 4.65% BDS 25/JAN/2043	SEMI-ANN. 4.650% 01/25/2043 387,000.000	357,389	403,900
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	132,471
209111FD0 CONSOLIDATED EDISON CO OF NEW YORK INC C	SEMI-ANN. 4.450% 03/15/2044 880,000.000	879,261	951,694
209111FC2 CONSOLIDATED EDISON CO (N.Y) 3.95% BDS 01	SEMI-ANN. 3.950% 03/01/2043 1,100,000.000	1,092,344	1,097,074
209111FB4 CONSOLIDATED EDISON CO (N.Y) 4.2% BDS 15/	SEMI-ANN. 4.200% 03/15/2042 676,000.000	654,252	701,046
210518CT1 CONSUMER ENERGY CORP 2.85% BDS 15/MAY/20	SEMI-ANN. 2.850% 05/15/2022 39,000.000	38,996	38,989
210795QB9 CONTINENTAL AIRLINES INC 4% BDS 29/APR/2	SEMI-ANN. 4.000% 04/29/2026 60,591.870	60,592	61,580
22303QAP5 COVIDIEN INTERNATIONAL FINANCE SA CALLAB	SEMI-ANN. 2.950% 06/15/2023 315,000.000	314,285	309,122

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 9,175,000.000	10,290,888	13,080,431
224044CC9 COX COMMUNICATIONS 4.5% BDS 30/JUN/2043	SEMI-ANN. 4.500% 06/30/2043 1,100,000.000	1,011,538	1,068,078
12626VAA8 CPS AUTO RECEIVABLES TRUST 2013-D 2013-D	MONTHLY 1.540% 07/16/2018 158,633.140	158,619	158,771
22546QAP2 CREDIT SUISSE/NEW YORK NY MEDIUM TERM NO	SEMI-ANN. 3.625% 09/09/2024 250,000.000	248,590	254,310
12626PAG8 CRH AMERICA INC CALLABLE NOTES FIXED 6% RATINGS: BAA1 BBB+	SEMI-ANN. 6.000% 09/30/2016 66,000.000	72,831	71,036
22822RAV2 CROWN CASTLE TOWERS LLC SRSEC CL-C144A 1	MONTHLY 3.214% 08/15/2035 240,000.000	242,129	242,876
22541QP89 CSFB MORTGAGE SECS. CORPN 5.25% MTG BDS	MONTHLY 5.250% 11/25/2033 118,646.000	124,319	121,127
126408GW7 CSX CORP CALLABLE NOTES FIXED 4.75% 30/M	SEMI-ANN. 4.750% 05/30/2042 890,000.000	846,207	977,469
126408GK3 CSX CORP 6.15% BDS 01/MAY/2037 USD1000 RATINGS: BAA3 BBB-	SEMI-ANN. 6.150% 05/01/2037 4,475,000.000	5,111,149	5,787,965
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	2,388,775
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	456,616
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	874,992
126650CC2 CVS HEALTH CORP CALLABLE NOTES FIXED 4%	SEMI-ANN. 4.000% 12/05/2023 1,190,000.000	1,185,800	1,259,341
233851AR5 DAIMLER FINANCE NA 2.25% 31/JUL/2019 USD	SEMI-ANN. 2.250% 07/31/2019 200,000.000	202,982	199,386
235851AM4 DANAHER CORP 3.9% SR NTS 23/JUN/2021 USD	SEMI-ANN. 3.900% 06/23/2021 131,000.000	130,967	141,232
244199BF1 DEERE & CO 3.9% BDS 09/JUN/2042 USD1000	SEMI-ANN. 3.900% 06/09/2042 200,000.000	201,164	202,148

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
247361ZH4 DELTA AIR LINES 2010-2 CLASS A PASS THRO	SEMI-ANN. 4.950% 05/23/2019 54,261.660	54,262	58,060
24736WAA8 DELTA AIR LINES 2011-1 CLASS A PASS THRO	SEMI-ANN. 5.300% 04/15/2019 29,273.770	29,274	31,908
247358AA2 DELTA AIR LINES 2012-1 CLASS A PASS THRO	SEMI-ANN. 4.750% 05/07/2020 123,671.340	123,671	131,562
250847EG1 DETROIT EDISON CO 3.9% BDS 01/JUN/2021 U	SEMI-ANN. 3.900% 06/01/2021 500,000.000	530,088	541,050
250847EK2 DETROIT EDISON CO 3.95% BDS 15/JUN/2042	SEMI-ANN. 3.950% 06/15/2042 600,000.000	587,766	616,740
25152RXA6 DEUTSCHE BANK AG/LONDON MEDIUM TERM NOTE	SEMI-ANN. 3.700% 05/30/2024 665,000.000	662,466	674,822
25152RWY5 DEUTSCHE BANK AG/LONDON NOTES FIXED 1.35	SEMI-ANN. 1.350% 05/30/2017 90,000.000	89,784	89,241
2515A14E8 DEUTSCHE BANK AG/LONDON NOTES FIXED 3.25	SEMI-ANN. 3.250% 01/11/2016 210,000.000	209,807	214,555
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	348,138
25156PAR4 DEUTSCHE TELEKOM INTL FINANCE B.V. 4.875	SEMI-ANN. 4.875% 03/06/2042 730,000.000	719,809	780,319
25179MAN3 DEVON ENERGY CORP(NEW) 4.75% BDS 15/MAY/	SEMI-ANN. 4.750% 05/15/2042 1,900,000.000	1,890,367	1,912,692
25179MAL7 DEVON ENERGY CORP(NEW) 5.6% BDS 15/JUL/2	SEMI-ANN. 5.600% 07/15/2041 485,000.000	532,966	538,787
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	456,556
25243YAU3 DIAGEO CAPITAL PLC CALLABLE NOTES FIXED	SEMI-ANN. 2.625% 04/29/2023 1,160,000.000	1,157,158	1,127,833
25459HAZ8 DIRECTV HLDGS LLC/FINANCING INC 6.375% B	SEMI-ANN. 6.375% 03/01/2041 865,000.000	963,679	1,011,323
25459HBL8 DIRECTV HOLDINGS LLC / DIRECTV FINANCING	SEMI-ANN. 4.450% 04/01/2024 200,000.000	199,260	209,260

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
25459HAX3 DIRECTV HOLDINGS/FING 6.00% 15/AUG/2040	SEMI-ANN. 6.000% 08/15/2040 300,000.000	290,022	336,234
254683AT2 DISCOVER CARO EXEC 0.81% A.BKD 15/AUG/20	MONTHLY 0.810% 08/15/2017 200,000.000	199,955	200,094
25746UCC1 DOMINION RESOURCES INC/VA CALLABLE NOTES	SEMI-ANN. 4.700% 12/01/2044 2,105,000.000	2,097,254	2,240,099
260543CC5 DOW CHEMICAL CO 4.25% BDS 15/NOV/2020 US	SEMI-ANN. 4.250% 11/15/2020 56,000.000	55,846	59,871
260543CG6 DOW CHEMICAL CO 4.375% BDS 15/NOV/2042 U	SEMI-ANN. 4.375% 11/15/2042 605,000.000	592,193	585,973
260543CE1 DOW CHEMICAL CO 5.25% BDS 15/NOV/2041 US	SEMI-ANN. 5.250% 11/15/2041 500,000.000	513,040	539,260
260543BY8 DOW CHEMICAL CO 9.4% BDS 15/MAY/2039 USD RATINGS: BAA3 BBB-	SEMI-ANN. 9.400% 05/15/2039 5,677,000.000	7,072,909	9,211,103
260543BJ1 DOW CHEMICAL CO/THE BOND FIXED 7.375% 01 RATINGS: BAA3 BBB-	SEMI-ANN. 7.375% 11/01/2029 725,000.000	853,772	965,135
260543BC6 DOW CHEMICAL CO/THE BOND FIXED 8.85% 15/ RATINGS: BAA3 BBB-	SEMI-ANN. 8.850% 09/15/2021 200,000.000	256,160	264,464
260543CK7 DOW CHEMICAL CO/THE CALLABLE BOND FIXED	SEMI-ANN. 4.250% 10/01/2034 710,000.000	693,216	697,327
23338VAD8 DTE ELECTRIC CO CALLABLE BOND FIXED 4.3%	SEMI-ANN. 4.300% 07/01/2044 425,000.000	424,358	461,257
26442CAK0 DUKE ENERGY CAROLI 3.9% MTG 15/JUN/2021	SEMI-ANN. 3.900% 06/15/2021 300,000.000	310,580	323,103
26442CAN4 DUKE ENERGY CAROLINAS LLC CALLABLE BOND	SEMI-ANN. 4.000% 09/30/2042 680,000.000	637,659	697,782
26442CAM6 DUKE ENERGY CAROLINAS LLC 4.25% BDS 15/D	SEMI-ANN. 4.250% 12/15/2041 465,000.000	464,214	499,629
26442RAD3 DUKE ENERGY PROGRESS INC CALLABLE BOND F	SEMI-ANN. 4.150% 12/01/2044 320,000.000	318,906	340,160
264411AD1 DUKE REALTY LP 3.875% 15 FEB 2021	SEMI-ANN. 3.875% 02/15/2021 147,000.000	146,628	152,679

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
277432AR1 EASTMAN CHEMICAL CO CALLABLE NOTES FIXED	SEMI-ANN. 3.800% 03/15/2025 950,000.000	945,307	967,081
278062AE4 EATON CORP CALLABLE NOTES FIXED 4.15% 02	SEMI-ANN. 4.150% 11/02/2042 2,725,000.000	2,714,400	2,704,590
278062AD6 EATON CORP CALLABLE NOTES FIXED 4% 02/NO	SEMI-ANN. 4.000% 11/02/2032 300,000.000	298,983	305,148
278642AK9 EBAY INC CALLABLE NOTES FIXED 2.875% 01/	SEMI-ANN. 2.875% 08/01/2021 25,000.000	24,945	24,747
278642AE3 EBAY INC SR NT 2.6% 15/JUL/2022	SEMI-ANN. 2.600% 07/15/2022 25,000.000	23,493	23,724
278642AC7 EBAY INC 3.25% BDS 15/OCT/2020 USD1000	SEMI-ANN. 3.250% 10/15/2020 400,000.000	393,272	406,872
278865AM2 ECOLAB INC 5.5% BDS 08/DEC/2041 USD1000	SEMI-ANN. 5.500% 12/08/2041 200,000.000	220,026	240,746
279158AK5 ECOPETROL SA CALLABLE BOND FIXED 4.125%	SEMI-ANN. 4.125% 01/16/2025 117,000.000	115,831	111,150
532457BG2 ELI LILLY & CO CALLABLE NOTES FIXED 4.65	SEMI-ANN. 4.650% 06/15/2044 650,000.000	653,273	728,579
268648AQ5 EMC CORP 2.65% BDS 01/JUN/2020 USD1000	SEMI-ANN. 2.650% 06/01/2020 415,000.000	414,004	413,004
29250NAJ4 ENBRIDGE INC CALLABLE NOTES FIXED 4.5% 1	SEMI-ANN. 4.500% 06/10/2044 410,000.000	407,921	353,978
292505AK0 ENCANA CORP 5.15% BDS 15/NOV/2041 USD100	SEMI-ANN. 5.150% 11/15/2041 75,000.000	74,467	68,727
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	130,891
292505AG9 ENCANA CORP 6.5% 01/FEB/2038 RATINGS: BAA2 BBB+	SEMI-ANN. 6.500% 02/01/2038 490,000.000	570,610	523,839
292505AE4 ENCANA CORP 6.625% BDS 15/AUG/2037 USD10 RATINGS: BAA2 BBB+	SEMI-ANN. 6.625% 08/15/2037 500,000.000	541,865	544,530
29379VBA0 ENTERPRISE PRODS O 4.85% BDS 15/MAR/2044	SEMI-ANN. 4.850% 03/15/2044 225,000.000	212,137	234,612

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
29379VBB8 ENTERPRISE PRODUCTS OPERATING LLC CALLAB	SEMI-ANN. 3.900% 02/15/2024 33,000.000	32,938	33,610
29379VBE2 ENTERPRISE PRODUCTS OPERATING LLC CALLAB	SEMI-ANN. 3.750% 02/15/2025 595,000.000	593,102	597,267
29379VBC6 ENTERPRISE PRODUCTS OPERATING LLC CALLAB	SEMI-ANN. 5.100% 02/15/2045 275,000.000	274,574	295,677
26882FBE1 ERAC USA FINANCE 7% NTS 15/OCT/2037 USD' RATINGS: BAA2 BBB+	SEMI-ANN. 7.000% 10/15/2037 300,000.000	188,250	404,283
26884ABB8 ERP OPERATING LP CALLABLE NOTES FIXED 4.	SEMI-ANN. 4.500% 07/01/2044 5,350,000.000	5,312,390	5,575,717
26884AAZ6 ERP OPERATING 4.625% BDS 15/DEC/2021 USD	SEMI-ANN. 4.625% 12/15/2021 27,000.000	26,897	29,538
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	266,433
564397AK2 EVERSOURCE ENERGY CALLABLE NOTES FIXED 2	SEMI-ANN. 2.800% 05/01/2023 515,000.000	513,671	498,438
30161MAN3 EXELON GENERATION CO LLC 5.6% BDS 15/JUN	SEMI-ANN. 5.600% 06/15/2042 165,000.000	154,889	184,590
30161MAJ2 EXELON GENERATION CO LLC 5.75% BDS 01/OC	SEMI-ANN. 5.750% 10/01/2041 457,000.000	447,819	515,574
30219GAK4 EXPRESS SCRIPTS HOLDING CO CALLABLE NOTE	SEMI-ANN. 3.500% 06/15/2024 90,000.000	89,345	89,684
314275AC2 FEDERATED RETAIL HOLDING 6.375% SNR NTS RATINGS: BA2 BB	SEMI-ANN. 6.375% 03/15/2037 1,950,000.000	1,899,995	2,467,530
31428XAY2 FEDEX CORP CALLABLE NOTES FIXED 4% 15/JA	SEMI-ANN. 4.000% 01/15/2024 420,000.000	419,278	447,044
31679DAC0 FIFTH THIRD AUTO TRUST 2013-A 2013-A A3	MONTHLY 0.610% 09/15/2017 254,000.000	253,987	253,998
31679MAD8 FIFTH THIRD AUTO TRUST 2014-3 2014-3 A3	MONTHLY 0.960% 03/15/2019 310,000.000	309,986	308,733
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	456,076

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
31677QBB4 FIFTH THIRD BANK/CINCINNATI OH CALLABLE	SEMI-ANN. 2.375% 04/25/2019 200,000.000	199,868	200,910
32051D6N7 FIRST HORIZON MORTGAGE PASS-THROUGH TRUS RATINGS: BAA1	MONTHLY FLOATING 10/25/2034 92,030.840	66,262	90,610
341081FL6 FLORIDA POWER & LIGHT CO CALLABLE BOND F	SEMI-ANN. 4.050% 10/01/2044 785,000.000	782,209	823,245
341081FG7 FLORIDA POWER & LIGHT CO 4.05% BDS 01/JU	SEMI-ANN. 4.050% 06/01/2042 770,000.000	768,922	815,384
341081FF9 FLORIDA POWER & LIGHT CO 4.125% BDS 01/F	SEMI-ANN. 4.125% 02/01/2042 1,000,000.000	1,007,600	1,067,720
34459RAB1 FORDS D EQUIPEMENT 7.55% NTS 15/JUL/2026	SEMI-ANN. 7.550% 07/15/2026 571,639.150	694,153	748,842
34530FAD6 FORD CREDIT AUTO LEASE TRUST 2013-B 2013	MONTHLY 0.760% 09/15/2016 101,000.000	100,986	101,064
34530LAD3 FORD CREDIT AUTO LEASE TRUST 2014-B 2014	MONTHLY 0.890% 09/15/2017 250,000.000	249,984	249,637
34530AAC9 FORD CREDIT AUTO OWNER TRUST 0.51% MTG B	MONTHLY 0.510% 04/15/2017 87,132.360	87,126	87,124
34530DAC3 FORD CREDIT AUTO OWNER TRUST 2013-C 2013	MONTHLY 0.820% 12/15/2017 121,000.000	120,980	121,145
34530GAD4 FORD CREDIT AUTO OWNER TRUST 2013-D 2013	MONTHLY 0.670% 04/15/2018 185,000.000	184,992	184,759
34530KAB9 FORD CREDIT AUTO OWNER TRUST 2014-B 2014	MONTHLY 0.900% 10/15/2018 326,000.000	325,998	325,751
34530PAD4 FORD CREDIT AUTO OWNER TRUST 2014-C 2014	MONTHLY 1.060% 05/15/2019 281,000.000	280,959	280,188
34530EAC1 FORD CREDIT AUTO TR 2013-B A-3 15/OCT/20	MONTHLY 0.570% 10/15/2017 129,982.340	129,976	129,976
345397WN9 FORD MOTOR CREDIT CO LLC NOTES FIXED 1.5	SEMI-ANN. 1.500% 01/17/2017 200,000.000	199,812	198,924
345397WP4 FORD MOTOR CREDIT CO LLC NOTES FIXED 2.3	SEMI-ANN. 2.375% 03/12/2019 400,000.000	398,484	397,216

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
345397WK5 FORD MOTOR CREDIT CO LLC NOTES FIXED 4.3	SEMI-ANN. 4.375% 08/06/2023 850,000.000	842,061	908,684
345397VR1 FORD MOTOR CREDIT CO LLC NOTES FIXED 5.7	SEMI-ANN. 5.750% 02/01/2021 400,000.000	405,500	458,372
35671DAW5 FREEPORT-MCMORAN COPPER & GOLD INC 2.15%	SEMI-ANN. 2.150% 03/01/2017 121,000.000	120,085	121,200
35671DBJ3 FREEPORT-MCMORAN INC CALLABLE NOTES FIXE	SEMI-ANN. 5.400% 11/14/2034 730,000.000	726,467	711,677
36828QKT2 GE CAPITAL COMMERCIAL MORTGAGE CORP 2005	MONTHLY FLOATING 06/10/2048 176,927.020	180,217	176,864
36163AAD6 GE EQUIPMENT TRANSPORTATION LLC SERIES 2	MONTHLY 0.620% 07/25/2016 69,794.230	69,782	69,798
36962G4T8 GENERAL ELECTRIC CAPITAL CORP 2.25% BDS	SEMI-ANN. 2.250% 11/09/2015 600,000.000	599,550	608,232
36962G4Y7 GENERAL ELECTRIC CAPITAL CORP 4.625% BDS	SEMI-ANN. 4.625% 01/07/2021 600,000.000	635,796	668,754
369604BH5 GENERAL ELECTRIC CO CALLABLE NOTES FIXED	SEMI-ANN. 4.500% 03/11/2044 490,000.000	485,536	538,618
373334JW2 GEORGIA POWER CO 4.3% BDS 15/MAR/2042 US	SEMI-ANN. 4.300% 03/15/2042 280,000.000	279,857	294,045
373334KA8 GEORGIA POWER CO 4.3% BDS 15/MAR/2043 US	SEMI-ANN. 4.300% 03/15/2043 380,000.000	377,526	399,445
373334JR3 GEORGIA POWER CO 5.4% BDS 01/JUN/2040 US	SEMI-ANN. 5.400% 06/01/2040 875,000.000	1,039,666	1,060,430
375558AZ6 GILEAD SCIENCES INC CALLABLE NOTES FIXED	SEMI-ANN. 3.500% 02/01/2025 965,000.000	964,093	990,476
375558AX1 GILEAD SCIENCES INC CALLABLE NOTES FIXED	SEMI-ANN. 4.800% 04/01/2044 430,000.000	429,166	476,978
377373AD7 GLAXOSMITHKLINE CA 2.85% SR NT 08/MAY/20	SEMI-ANN. 2.850% 05/08/2022 1,185,000.000	1,160,842	1,185,059
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

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
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 2003-J	MONTHLY 5.000% 11/25/2033 69,770.660	62,023	70,028
38141GGS7 GOLDMAN SACHS GROUP INC 5.75% BDS 24/JAN	SEMI-ANN. 5.750% 01/24/2022 385,000.000	384,480	445,364
38141EC31 GOLDMAN SACHS GROUP INC/THE CALLABLE MED	SEMI-ANN. 4.800% 07/08/2044 385,000.000	383,121	412,366
38141GVM3 GOLDMAN SACHS GROUP INC/THE MEDIUM TERM	SEMI-ANN. 4.000% 03/03/2024 485,000.000	483,535	503,503
36228CW7 GS MORTGAGE SECURITIES CORP II SER GG6 V	MONTHLY FLOATING 04/10/2038 375,000.000	313,134	384,811
36197RAA5 GS MORTGAGE SECURITIES CORP TRUST 2013-N	MONTHLY 2.318% 01/10/2030 244,000.000	250,097	246,897
36228F2K1 GSR MORTGAGE LOAN TRUST 2004-6F 2004-6F	MONTHLY 5.500% 05/25/2034 83,359.990	85,830	85,855
36242DCH4 GSR MORTGAGE LOAN TRUST 2004-8F 2004-8F	MONTHLY 6.000% 09/25/2034 80,377.400	76,409	83,555
406216AZ4 HALLIBURTON CO 3.25% BDS 15/NOV/2021 USD	SEMI-ANN. 3.250% 11/15/2021 150,000.000	153,885	152,694
404119AJ8 HCA INC 7.5% 06/NOV/2033 RATINGS: VMG1 BBB-	SEMI-ANN. 7.500% 11/06/2033 1,285,000.000	1,349,250	1,349,250
40414LAJ8 HCP INC CALLABLE NOTES FIXED 4.25% 15/NO	SEMI-ANN. 4.250% 11/15/2023 58,000.000	57,733	60,972
40414LAH2 HCP INC 2.625% BDS 01/FEB/2020 USD2000	SEMI-ANN. 2.625% 02/01/2020 344,000.000	333,860	340,426
42809HAD9 HESS CORP 5.6% BDS 15/FEB/2041 USD1000	SEMI-ANN. 5.600% 02/15/2041 545,000.000	575,471	584,420
428236BR3 HEWLETT PACKARD CO 6% BDS 15/SEP/2041 US	SEMI-ANN. 6.000% 09/15/2041 850,000.000	891,897	956,038
437076BA9 HOME DEPOT INC 4.2% BDS 01/APR/2043 USD1	SEMI-ANN. 4.200% 04/01/2043 235,000.000	234,008	245,016

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
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	474,890
437076BD3 HOME DEPOT INC/THE CALLABLE NOTES FIXED	SEMI-ANN. 4.875% 02/15/2044 410,000.000	403,875	476,539
43814CAC3 HONDA AUTO RECEIVABLES OWNER TR 0.48% MT	MONTHLY 0.480% 11/21/2016 197,914.680	197,904	197,886
43813UAD2 HONDA AUTO RECEIVABLES OWNER TR 0.97% MT	MONTHLY 0.970% 04/16/2018 99,000.000	99,000	99,159
43814FAC6 HONDA AUTO RECEIVABLES 2013-4 OWNER TRUS	MONTHLY 0.690% 09/18/2017 229,000.000	228,961	228,828
43813JAC9 HONDA AUTO RECEIVABLES 2014-1 OWNER TRUS	MONTHLY 0.670% 11/21/2017 581,000.000	580,937	579,614
43814GAC4 HONDA AUTO RECEIVABLES 2014-2 OWNER TRUS	MONTHLY 0.770% 03/19/2018 496,000.000	495,940	494,906
438516BA3 HONEYWELL INTERNATIONAL INC 4.25% NTS 01	SEMI-ANN. 4.250% 03/01/2021 200,000.000	206,004	224,094
44328MAK0 HSBC BANK PLC 4.75% SNR NTS 19/JAN/2021	SEMI-ANN. 4.750% 01/19/2021 200,000.000	200,378	222,648
404280AP4 HSBC HOLDINGS PLC NOTES FIXED 4.25% 14/M	SEMI-ANN. 4.250% 03/14/2024 1,000,000.000	1,000,908	1,040,580
444859BD3 HUMANA INC CALLABLE NOTES FIXED 3.85% 01	SEMI-ANN. 3.850% 10/01/2024 1,555,000.000	1,552,932	1,575,495
44614AAC7 HUNTINGTON AUTO TRUST 2012-1 2012-1 A3 0	MONTHLY 0.810% 09/15/2016 22,847.650	22,843	22,863
44614TAC6 HUNTINGTON AUTO TRUST 2012-2 VAR MTG BDS	MONTHLY 0.510% 04/17/2017 153,265.950	153,250	153,250
44923YAD9 HYUNDAI AUTO RECEIVABLES TRUST 2010-B 20	MONTHLY 1.630% 03/15/2017 55,477.560	55,472	55,608
44890JAC3 HYUNDAI AUTO RECEIVABLES TRUST 2013-A 20	MONTHLY 0.560% 07/17/2017 341,644.050	341,633	341,773
44890LAC8 HYUNDAI AUTO RECEIVABLES TRUST 2013-B A-	MONTHLY 0.710% 09/15/2017 173,000.000	172,966	173,113

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
44890RAC5 HYUNDAI AUTO RECEIVABLES TRUST 2014-A 20	MONTHLY 0.790% 07/16/2018 225,000.000	224,960	224,716
44890UAC8 HYUNDAI AUTO RECEIVABLES TRUST 2014-B 20	MONTHLY 0.900% 12/17/2018 491,000.000	490,985	489,680
452308AT6 ILLINOIS TOOL WORKS INC CALLABLE NOTES F	SEMI-ANN. 3.500% 03/01/2024 350,000.000	348,301	364,312
454889AN6 INDIANA MICHIGAN POWER CO 7.00% BDS 15/M RATINGS: BAA2 BBB	SEMI-ANN. 7.000% 03/15/2019 200,000.000	242,896	236,350
456873AB4 INGERSOLL-RAND LUXEMBOURG FINANCE SA CAL	SEMI-ANN. 3.550% 11/01/2024 520,000.000	516,033	516,828
458140AJ9 INTEL CORP 3.3% BDS 01/OCT/2021 USD1000	SEMI-ANN. 3.300% 10/01/2021 140,000.000	139,667	146,808
458140AK6 INTEL CORP 4.8% BDS 01/OCT/2041 USD1000	SEMI-ANN. 4.800% 10/01/2041 515,000.000	515,724	567,293
45866FAA2 INTERCONTINENTAL EXCHANGE INC CALLABLE N	SEMI-ANN. 4.000% 10/15/2023 177,000.000	175,628	186,314
459200HG9 INTERNATIONAL BUS MACH CORP 1.875% BDS 0	SEMI-ANN. 1.875% 08/01/2022 200,000.000	179,878	186,430
459200HP9 INTERNATIONAL BUSINESS MACHINES CORP CAL	SEMI-ANN. 3.375% 08/01/2023 880,000.000	871,308	899,149
46051MAE2 INTL TRANSMISSION 4.625% BDS 15/AUG/2043	SEMI-ANN. 4.625% 08/15/2043 1,000,000.000	998,390	1,178,750
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	219,802
472319AX8 JEFFERIES GROUP INC 5.125% BDS 13/APR/20	SEMI-ANN. 5.125% 04/13/2018 100,000.000	100,250	105,461
472319AH5 JEFFERIES GROUP INC 6.875% 15/APR/2021	SEMI-ANN. 6.875% 04/15/2021 55,000.000	65,069	62,522
472319AF9 JEFFERIES GROUP INC 8.5% LN STK 15/JUL/2 RATINGS: BAA2 BBB	SEMI-ANN. 8.500% 07/15/2019 97,000.000	112,953	116,235
24422ESD2 JOHN DEERE CAPITAL CORP MEDIUM TERM NOTE	SEMI-ANN. 1.050% 10/11/2016 151,000.000	150,808	151,213

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
24422ERM3 JOHN DEERE CAPITAL CORP 2.75% BDS 15/MAR	SEMI-ANN. 2.750% 03/15/2022 255,000.000	254,554	253,365
47787RAC4 JOHN DEERE OWNER TRUST 2012-B 2012-B A3	MONTHLY 0.530% 07/15/2016 65,199.000	65,197	65,208
47787TAC0 JOHN DEERE OWNER TRUST 2013-A 2013-A A3	MONTHLY 0.600% 03/15/2017 270,387.880	270,381	270,716
477877AD6 JOHN DEERE OWNER TRUST 2014-B 2014-B A3	MONTHLY 1.070% 11/15/2018 357,000.000	356,922	355,601
478045AA5 JOHN SEVIER COMBINED CYCLE GENERATION LL	SEMI-ANN. 4.626% 01/15/2042 66,721.140	69,694	75,840
478160BH6 JOHNSON & JOHNSON CALLABLE NOTES FIXED 3	SEMI-ANN. 3.375% 12/05/2023 343,000.000	354,542	367,017
478160BJ2 JOHNSON & JOHNSON CALLABLE NOTES FIXED 4	SEMI-ANN. 4.375% 12/05/2033 1,855,000.000	1,937,516	2,077,786
478373AC7 JOHNSON CONTROLS INC CALLABLE NOTES FIXE	SEMI-ANN. 3.625% 07/02/2024 69,000.000	68,964	69,602
478366AX5 JOHNSON CONTROLS INC 4.25% BDS 28/FEB/20	SEMI-ANN. 4.250% 03/01/2021 270,000.000	273,189	291,838
46625HJB7 JP MORGAN CHASE & 5.6% BDS 15/JUL/2041 U	SEMI-ANN. 5.600% 07/15/2041 1,985,000.000	2,179,135	2,403,259
46636DAE6 JP MORGAN CHASE COMMERCIAL MORTGAGE SECU	MONTHLY 4.106% 07/17/2046 900,000.000	908,997	961,724
48126BAA1 JPMORGAN CHASE & CO 5.4% BDS 06/JAN/2042	SEMI-ANN. 5.400% 01/06/2042 180,000.000	203,216	211,590
46625HHV5 JPMORGAN CHASE & CO 5.5% BDS 15/OCT/2040	SEMI-ANN. 5.500% 10/15/2040 2,700,000.000	2,735,822	3,232,197
485134BK5 KANSAS CITY POWER & LIGHTT CO 6.375% MTN RATINGS: BAA2 BBB	SEMI-ANN. 6.375% 03/01/2018 200,000.000	239,572	225,500
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
487836BE7 KELLOGG CO 3.25% BDS 21/MAY/2018 USD1000	SEMI-ANN. 3.250% 05/21/2018 67,000.000	66,833	69,752

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
49326EEE9 KEYCORP CALLABLE MEDIUM TERM NOTE FIXED	SEMI-ANN. 2.300% 12/13/2018 401,000.000	400,912	402,383
494550BP0 KINDER MORGAN ENER 5% SR NT 01/MAR/2043	SEMI-ANN. 5.000% 03/01/2043 260,000.000	240,692	246,982
494550BU9 KINDER MORGAN ENERGY PARTNERS LP CALLABL	SEMI-ANN. 5.500% 03/01/2044 2,525,000.000	2,517,572	2,566,764
494550BW5 KINDER MORGAN ENERGY PARTNERS LP CALLABL	SEMI-ANN. 5.400% 09/01/2044 4,425,000.000	4,441,550	4,434,071
494550BL9 KINDER MORGAN ENERGY PARTNERS 3.95% BDS	SEMI-ANN. 3.950% 09/01/2022 670,000.000	668,754	664,345
494550AW6 KINDER MORGAN ENERGY PARTNERS 6.95% BDS RATINGS: BAA2 BBB	SEMI-ANN. 6.950% 01/15/2038 1,575,000.000	1,825,898	1,817,755
49456BAH4 KINDER MORGAN INC/DE CALLABLE NOTES FIXE	SEMI-ANN. 5.550% 06/01/2045 905,000.000	901,950	926,928
500472AF2 KONINKLIJKE PHILIPS NV 3.75% BDS 15/MAR/	SEMI-ANN. 3.750% 03/15/2022 300,000.000	308,919	312,399
50076QAZ9 KRAFT FOODS GROUP INC NOTES FIXED 3.5% 0	SEMI-ANN. 3.500% 06/06/2022 100,000.000	98,593	102,471
50076QAE6 KRAFT FOODS GROUP INC 5% BDS 04/JUN/2042	SEMI-ANN. 5.000% 06/04/2042 1,065,000.000	1,138,696	1,172,352
50076QAR7 KRAFT FOODS GROUP INC 6.875% NTS 26/JAN/	SEMI-ANN. 6.875% 01/26/2039 150,000.000	172,448	198,264
50076QAX4 KRAFT FOODS INC 6.125% NTS 23/AUG/2018 U	SEMI-ANN. 6.125% 08/23/2018 244,000.000	243,662	278,994
501044CN9 KROGER CO 5.4% BDS 15/JUL/2040 USD1000	SEMI-ANN. 5.400% 07/15/2040 62,000.000	61,454	71,081
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	447,096
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	8,787,000
50180JAD7 LB-UBS CMBS 2007-C2 5.43% CMO 15/FEB/204	MONTHLY 5.430% 02/15/2040 408,747.220	468,782	437,285

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
524ESCWZ9 LEHMAN BRTH HLD (RICI) VAR 30/NOV/2056	QUARTERLY FLOATING 11/30/2056 1,390,000.000	0	139
530715AJ0 LIBERTY INTERACTIVE LLC BOND FIXED 8.25% RATINGS: B1 BB-	SEMI-ANN. 8.250% 02/01/2030 223,000.000	219,907	240,840
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	503,700
534187BC2 LINCOLN NATIONAL CORP 4.2% BDS 15/MAR/20	SEMI-ANN. 4.200% 03/15/2022 246,000.000	251,514	261,294
534187BB4 LINCOLN NATL CORP 4.85% SNR 24/JUN/2021	SEMI-ANN. 4.850% 06/24/2021 133,000.000	141,783	146,511
539830BB4 LOCKHEED MARTIN CORP 4.07% BDS 15/DEC/20	SEMI-ANN. 4.070% 12/15/2042 7,216,000.000	6,744,521	7,281,521
539830AZ2 LOCKHEED MARTIN CORP 4.85% BDS 15/SEP/20	SEMI-ANN. 4.850% 09/15/2041 355,000.000	352,958	396,358
548661DD6 LOWE'S COS INC CALLABLE NOTES FIXED 3.12	SEMI-ANN. 3.125% 09/15/2024 251,000.000	248,824	253,174
548661DE4 LOWE'S COS INC CALLABLE NOTES FIXED 4.25	SEMI-ANN. 4.250% 09/15/2044 745,000.000	742,989	786,742
548661CU9 LOWES COMPANIES INC 5.125% BDS 15/NOV/20	SEMI-ANN. 5.125% 11/15/2041 300,000.000	299,820	350,838
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	2,832,158
55616XAA5 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	56,845
55616XAM9 MACY'S RETAIL HOLDINGS INC CALLABLE NOTE	SEMI-ANN. 4.500% 12/15/2034 480,000.000	474,912	483,336
559080AG1 MAGELLAN MIDSTREAM PARTNERS LP CALLABLE	SEMI-ANN. 5.150% 10/15/2043 275,000.000	283,484	291,528
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	1,089,465
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	165,341

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
56585AAG7 MARATHON PETROLEUM CORP CALLABLE NOTES F	SEMI-ANN. 3.625% 09/15/2024 96,000.000	95,655	94,080
571748AX0 MARSH & MCLENNAN COS INC CALLABLE NOTES	SEMI-ANN. 3.500% 03/10/2025 380,000.000	378,545	382,417
57629WBS8 MASSMUTUAL GLOBAL FUNDING II MEDIUM TERM	SEMI-ANN. 2.100% 08/02/2018 209,000.000	208,615	210,971
55265KX95 MASTR ASSET SECURITIZATION TRUST 2003-11	MONTHLY 4.500% 12/25/2018 11,471.920	10,353	11,719
55265K2N8 MASTR ASSET SECURITIZATION TRUST 2003-11	MONTHLY 5.500% 12/25/2033 78,492.050	82,171	83,242
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	1,725,840
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	643,041
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	3,701,601
582839AG1 MEAD JOHNSON NUTRITION CO CALLABLE NOTES	SEMI-ANN. 4.600% 06/01/2044 132,000.000	131,294	138,612
58405UAD4 MEDCO HEALTH SOLUTIONS INC 7.125% BDS 15 RATINGS: BAA3 BBB	SEMI-ANN. 7.125% 03/15/2018 200,000.000	238,046	230,912
585055BM7 MEDTRONIC INC CALLABLE NOTES FIXED 3.5%	SEMI-ANN. 3.500% 03/15/2025 1,185,000.000	1,173,648	1,212,219
585055BN5 MEDTRONIC INC CALLABLE NOTES FIXED 4.375	SEMI-ANN. 4.375% 03/15/2035 1,245,000.000	1,234,007	1,320,771
585055BP0 MEDTRONIC INC CALLABLE NOTES FIXED 4.625	SEMI-ANN. 4.625% 03/15/2045 4,000,000.000	4,033,504	4,335,960
585055AZ9 MEDTRONIC INC 2.75% BDS 01/APR/2023 USD1	SEMI-ANN. 2.750% 04/01/2023 675,000.000	673,414	656,303
58768VAC5 MERCEDES-BENZ AUTO LEASE TRUST 2013-A 20	MONTHLY 0.590% 02/15/2016 88,294.190	88,286	88,288
587680AC3 MERCEDES-BENZ AUTO RECEIVABLES TRUST 201	MONTHLY 0.470% 10/17/2016 79,807.440	79,800	79,813

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
58768WAC3 MERCEDES-BENZ AUTO RECEIVABLES TRUST 201	MONTHLY 0.780% 08/15/2017 143,000.000	142,995	143,202
58933YAJ4 MERCK & CO INC CALLABLE NOTES FIXED 4.15	SEMI-ANN. 4.150% 05/18/2043 455,000.000	453,608	484,079
59156RBG2 METLIFE INC CALLABLE NOTES FIXED 4.875%	SEMI-ANN. 4.875% 11/13/2043 805,000.000	794,562	909,127
59156RAY4 METLIFE INC SR NT 5.875% 06/FEB/2041	SEMI-ANN. 5.875% 02/06/2041 770,000.000	847,762	959,651
594918AW4 MICROSOFT CORP CALLABLE BOND FIXED 3.625	SEMI-ANN. 3.625% 12/15/2023 111,000.000	110,454	118,786
594918AR5 MICROSOFT CORP 3.5% BDS 15/NOV/2042 USD2	SEMI-ANN. 3.500% 11/15/2042 245,000.000	242,212	232,204
594918AU8 MICROSOFT CORP 3.75% BDS 01/MAY/2043 USD	SEMI-ANN. 3.750% 05/01/2043 200,000.000	197,232	199,280
594918AM6 MICROSOFT CORP 5.3% BDS 08/FEB/2041 USD1	SEMI-ANN. 5.300% 02/08/2041 380,000.000	406,152	466,203
595620AL9 MIDAMERICAN ENERGY CO CALLABLE BOND FIXE	SEMI-ANN. 4.800% 09/15/2043 470,000.000	474,902	545,717
606935AH7 ML CFC COMMERCIAL MORTGAGE TRUST VAR MTG	MONTHLY FLOATING 02/12/2039 572,380.700	575,503	591,508
59020UBU8 MLCC MORTGAGE INVESTORS INC 2004-B A1	MONTHLY FLOATING 05/25/2029 133,420.510	127,417	127,219
609207AB1 MONDELEZ INTERNATIONAL INC CALLABLE NOTE	SEMI-ANN. 4.000% 02/01/2024 300,000.000	299,676	313,881
50075NAZ7 MONDELEZ INTERNATIONAL INC 6.5% BDS 09/F RATINGS: BAA2 BBB-	SEMI-ANN. 6.500% 02/09/2040 7,513,000.000	8,873,166	10,012,800
61166WAN1 MONSANTO CO CALLABLE NOTES FIXED 4.2% 15	SEMI-ANN. 4.200% 07/15/2034 231,000.000	235,506	240,702
61690GAD3 MORGAN STANLEY BANK OF AMERICA MERRILL L	MONTHLY 3.669% 02/15/2047 500,000.000	514,990	524,005
61746BDQ6 MORGAN STANLEY CALLABLE BOND FIXED 3.875	SEMI-ANN. 3.875% 04/29/2024 430,000.000	426,233	441,197

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
61761JVL0 MORGAN STANLEY CALLABLE FIXED 3.7% 23/OC	SEMI-ANN. 3.700% 10/23/2024 320,000.000	319,443	324,358
61760RBA9 MORGAN STANLEY CAPITAL I TR 4.054% MTG B	MONTHLY 4.054% 07/16/2049 136,000.000	137,356	144,486
61760UAA3 MORGAN STANLEY RER 2% CMO 28/JUL/2049 US	MONTHLY 2.000% 07/28/2049 130,292.140	131,595	130,618
61747YCT0 MORGAN STANLEY 3.45% MTN 02/NOV/2015 USD	SEMI-ANN. 3.450% 11/02/2015 270,000.000	269,827	275,268
617482V92 MORGAN STANLEY 6.375% BDS 24/JUL/2042 US	SEMI-ANN. 6.375% 07/24/2042 310,000.000	361,128	411,689
61945CAA1 MOSAIC CO(THE) 3.75% BDS 15/NOV/2021 USD	SEMI-ANN. 3.750% 11/15/2021 171,000.000	172,241	177,977
61945CAD5 MOSAIC CO/THE CALLABLE NOTES FIXED 5.45%	SEMI-ANN. 5.450% 11/15/2033 605,000.000	608,465	684,503
61945CAE3 MOSAIC CO/THE CALLABLE NOTES FIXED 5.625	SEMI-ANN. 5.625% 11/15/2043 139,000.000	138,879	159,297
628530BD8 MYLAN INC/PA CALLABLE NOTES FIXED 4.2% 2	SEMI-ANN. 4.200% 11/29/2023 465,000.000	463,218	481,940
628530BC0 MYLAN INC/PA CALLABLE NOTES FIXED 5.4% 2	SEMI-ANN. 5.400% 11/29/2043 130,000.000	141,284	144,277
629568AX4 NABORS INDUSTRIES INC 4.625% SNR NT 15/S	SEMI-ANN. 4.625% 09/15/2021 100,000.000	107,886	93,954
637640AE3 NATIONAL SEMICONDUCTOR CORP 6.6% BDS 15/ RATINGS: BAA1 BB+	SEMI-ANN. 6.600% 06/15/2017 200,000.000	238,062	225,038
63946BAG5 NBCUNIVERSAL MEDIA LLC CALLABLE NOTES FI	SEMI-ANN. 5.950% 04/01/2041 700,000.000	705,138	900,144
62888XAC8 NCUA GUARANTEED NOTES TRUST 2010-C1 2010	MONTHLY 2.650% 10/29/2020 370,153.490	369,420	378,533
641423CA4 NEVADA POWER CO 5.45% BDS 15/MAY/2041 US	SEMI-ANN. 5.450% 05/15/2041 83,000.000	82,975	104,776
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	347,595

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
651229AQ9 NEWELL RUBBERMAID INC CALLABLE NOTES FIX	SEMI-ANN. 4.000% 12/01/2024 495,000.000	494,465	505,182
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	4,392,852
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	2,266,480
302570BC9 NEXTERA ENERGY CAPITAL HOLDINGS INC CALL RATINGS: BAA1 BBB+	SEMI-ANN. 7.875% 12/15/2015 150,000.000	150,000	159,584
62912XAC8 NGPL PIPECO LLC 7.768% 15/DEC/2037 144A RATINGS: BAA3 BBB-	SEMI-ANN. 7.768% 12/15/2037 575,000.000	595,735	595,125
65364UAK2 NIAGARA MOHAWK POWER CORP CALLABLE NOTES	SEMI-ANN. 3.508% 10/01/2024 211,000.000	210,998	217,305
65473QBD4 NISOURCE FINANCE CORP CALLABLE NOTES FIX	SEMI-ANN. 5.650% 02/01/2045 167,000.000	165,899	199,911
65473QBA0 NISOURCE FINANCE CORP 3.85% BDS 15/FEB/2	SEMI-ANN. 3.850% 02/15/2023 200,000.000	199,186	207,226
65477KAD4 NISSAN AUTO LEASE TRUST 2013-B 2013-B A3	MONTHLY 0.750% 06/15/2016 61,054.000	61,053	61,102
65477NAD8 NISSAN AUTO LEASE TRUST 2014-A 2014-A A3	MONTHLY 0.800% 02/15/2017 219,000.000	218,997	218,853
654748AC6 NISSAN AUTO RECEIVABLES OWNER TRUST 3.17	MONTHLY 0.500% 05/15/2017 176,057.120	176,024	176,080
65477MAC2 NISSAN AUTO RECEIVABLES 2013-C OWNER TRU	MONTHLY 0.670% 08/15/2018 288,000.000	287,940	287,301
65477PAC5 NISSAN AUTO RECEIVABLES 2014-A OWNER TRU	MONTHLY 0.720% 08/15/2018 320,000.000	319,926	319,276
65477WAC0 NISSAN AUTO RECEIVABLES 2014-B OWNER TRU	MONTHLY 1.110% 05/15/2019 140,000.000	139,995	139,915
655044AJ4 NOBLE ENERGY INC CALLABLE NOTES FIXED 5.	SEMI-ANN. 5.050% 11/15/2044 525,000.000	521,141	518,926
65504LAJ6 NOBLE HLDGS INTL 3.95% BDS 15/MAR/2022 U	SEMI-ANN. 3.950% 03/15/2022 12,000.000	11,971	10,513

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
65504LAK3 NOBLE HLDGS INTL 5.25% BDS 15/MAR/2042 U	SEMI-ANN. 5.250% 03/15/2042 300,000.000	293,610	236,652
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	111,134
655664AR1 NORDSTROM INC CALLABLE NOTES FIXED 5% 15	SEMI-ANN. 5.000% 01/15/2044 6,926,000.000	4,761,925	7,910,600
655844BP2 NORFOLK SOUTHERN CORP CALLABLE NOTES FIX	SEMI-ANN. 3.850% 01/15/2024 645,000.000	643,128	678,185
655844BL1 NORFOLK SOUTHERN CORP 2.903% NTS 15/FEB/	SEMI-ANN. 2.903% 02/15/2023 200,000.000	196,300	197,702
655844BM9 NORFOLK SOUTHERN CORP 3.95% BDS 01/OCT/2	SEMI-ANN. 3.950% 10/01/2042 2,000,000.000	1,999,940	1,961,680
655844BH0 NORFOLK SOUTHERN CORP 4.837% NTS 01/OCT/	SEMI-ANN. 4.837% 10/01/2041 2,297,000.000	2,187,580	2,548,108
655844BD9 NORFOLK SOUTHERN CORP 6% BDS 23/MAY/2111	SEMI-ANN. 6.000% 05/23/2111 414,000.000	425,120	530,996
666807BH4 NORTHROP GRUMMAN 4.75% BDS 01/JUN/2043 U	SEMI-ANN. 4.750% 06/01/2043 2,345,000.000	2,342,749	2,618,075
66989HAG3 NOVARTIS CAPITAL CORP CALLABLE NOTES FIX	SEMI-ANN. 3.400% 05/06/2024 264,000.000	262,118	274,634
67021CAJ6 NSTAR ELECTRIC CO CALLABLE BOND FIXED 4.	SEMI-ANN. 4.400% 03/01/2044 275,000.000	273,100	301,576
677415CP4 OHIO POWER CO 5.375% BDS 01/OCT/2021 USD RATINGS: BAA1 BBB	SEMI-ANN. 5.375% 10/01/2021 330,000.000	386,035	381,737
68233DAR8 ONCOR ELECTRIC DELIVERY CO 7% DEB 01/SEP RATINGS: BAA1 BBB+	SEMI-ANN. 7.000% 09/01/2022 100,000.000	128,740	126,665
68268NAM5 ONBOK PARTNERS LP CALLABLE NOTES FIXED 6	SEMI-ANN. 6.200% 09/15/2043 1,500,000.000	1,493,505	1,644,615
68389XBA2 ORACLE CORP CALLABLE NOTES FIXED 2.8% 08	SEMI-ANN. 2.800% 07/08/2021 94,000.000	93,864	95,169
68389XAV7 ORACLE CORP CALLABLE NOTES FIXED 4.3% 08	SEMI-ANN. 4.300% 07/08/2034 745,000.000	744,702	797,649

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
68389XAS4 ORACLE CORP 3.625% BDS 15/JUL/2023 USD10	SEMI-ANN. 3.625% 07/15/2023 490,000.000	485,580	513,868
68389XAM7 ORACLE CORP 5.375% BDS 15/JUL/2040 USD10	SEMI-ANN. 5.375% 07/15/2040 110,000.000	131,141	131,957
69371RM29 PACCAR FINANCIAL CORP MEDIUM TERM NOTE F	SEMI-ANN. 2.200% 09/15/2019 300,000.000	299,829	300,180
69371RK54 PACCAR FINL CORP SR MTNS BK EN FR 1.6%15	SEMI-ANN. 1.600% 03/15/2017 164,000.000	163,969	165,376
694308GY7 PACIFIC GAS & ELEC CO SR NT 4.5% 15/DEC/	SEMI-ANN. 4.500% 12/15/2041 410,000.000	408,586	444,071
694308HE0 PACIFIC GAS & ELECTRIC CO CALLABLE NOTES	SEMI-ANN. 3.850% 11/15/2023 255,000.000	262,476	265,414
70109HAL9 PARKER-HANNIFIN CORP CALLABLE MEDIUM TER	SEMI-ANN. 3.300% 11/21/2024 46,000.000	45,899	46,945
70109HAM7 PARKER-HANNIFIN CORP CALLABLE MEDIUM TER	SEMI-ANN. 4.200% 11/21/2034 625,000.000	624,331	660,756
693304AR8 PECO ENERGY CO CALLABLE BOND FIXED 4.8%	SEMI-ANN. 4.800% 10/15/2043 350,000.000	348,716	416,861
708696BU2 PENNSYLVANIA ELEC CO 6.05% 01/SEP/2017 RATINGS: BAA2 BBB-	SEMI-ANN. 6.050% 09/01/2017 200,000.000	228,676	221,366
713448BS6 PEPSICO INC CALLABLE NOTES FIXED 4.875%	SEMI-ANN. 4.875% 11/01/2040 200,000.000	219,382	224,688
713448BZ0 PEPSICO INC NOTES FIXED 4% 05/MAR/2042 U	SEMI-ANN. 4.000% 03/05/2042 280,000.000	279,126	282,050
713448CB2 PEPSICO INC 1.25% BDS 13/AUG/2017 USD100	SEMI-ANN. 1.250% 08/13/2017 287,000.000	285,519	286,443
713448CC0 PEPSICO INC 3.6% BDS 13/AUG/2042 USD1000	SEMI-ANN. 3.600% 08/13/2042 450,000.000	442,611	420,386
714294AD7 PERRIGO CO PLC CALLABLE NOTES FIXED 4% 1	SEMI-ANN. 4.000% 11/15/2023 755,000.000	748,104	778,662
714294AH8 PERRIGO CO PLC CALLABLE NOTES FIXED 5.3%	SEMI-ANN. 5.300% 11/15/2043 200,000.000	215,576	220,854

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
714295AC6 PERRIGO FINANCE PLC CALLABLE NOTES FIXED	SEMI-ANN. 3.900% 12/15/2024 470,000.000	468,021	478,596
71647NAM1 PETROBRAS GLOBAL FINANCE BV CALLABLE NOT	SEMI-ANN. 6.250% 03/17/2024 324,000.000	323,261	308,299
71645WAS0 PETROBRAS INTERNATIONAL FINANCE 6.75% NT	SEMI-ANN. 6.750% 01/27/2041 7,575,000.000	8,410,462	6,889,993
71654QBH4 PETROLEOS MEXICANOS CALLABLE NOTES FIXED	SEMI-ANN. 4.875% 01/18/2024 79,000.000	78,568	82,081
71656LAY7 PETROLEOS MEXICANOS CALLABLE NOTES FIXED	SEMI-ANN. 6.375% 01/23/2045 475,000.000	471,447	537,938
717081DE0 PFIZER INC CALLABLE NOTES FIXED 4.3% 15/	SEMI-ANN. 4.300% 06/15/2043 940,000.000	937,941	1,006,684
718172BL2 PHILIP MORRIS INTERNATIONAL INC NOTES FI	SEMI-ANN. 4.250% 11/10/2044 915,000.000	890,030	930,445
718172AP4 PHILIP MORRIS INTERNATIONAL INC 4.5% BDS	SEMI-ANN. 4.500% 03/20/2042 780,000.000	760,929	823,493
718546AX0 PHILLIPS 66 CALLABLE NOTES FIXED 4.65% 1	SEMI-ANN. 4.650% 11/15/2034 610,000.000	602,459	625,250
72650RAZ5 PLAINS ALL AMER PI 3.65% SNR 01/JUN/2022	SEMI-ANN. 3.650% 06/01/2022 30,000.000	29,754	30,162
72650RBG6 PLAINS ALL AMERICAN PIPELINE LP / PAA FI	SEMI-ANN. 2.600% 12/15/2019 132,000.000	131,753	131,083
72650RBD3 PLAINS ALL AMERICAN PIPELINE LP 3.85% SN	SEMI-ANN. 3.850% 10/15/2023 65,000.000	65,094	65,926
69349LAP3 PNC BANK NA CALLABLE BOND FIXED 1.15% 01	SEMI-ANN. 1.150% 11/01/2016 400,000.000	399,480	400,532
69353REF1 PNC BANK NA CALLABLE NOTES FIXED 3.3% 30	SEMI-ANN. 3.300% 10/30/2024 460,000.000	459,807	468,105
693506BB2 PPG INDUSTRIES INC 6.65% BDS 15/MAR/2018 RATINGS: BAA1 BBB+	SEMI-ANN. 6.650% 03/15/2018 41,000.000	47,281	46,884
69351UAS2 PPL ELECTRIC UTILITIES CORP CALLABLE BON	SEMI-ANN. 4.125% 06/15/2044 555,000.000	548,490	580,674

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
69351UAQ6 PPL ELECTRIC UTILITIES CORP 2.5% BDS 01/	SEMI-ANN. 2.500% 09/01/2022 86,000.000	85,712	84,978
74005PBD5 PRAXAIR INC 3.55% BDS 07/NOV/2042 USD100	SEMI-ANN. 3.550% 11/07/2042 415,000.000	398,545	403,978
74005PAZ7 PRAXAIR INC 3% BDS 01/SEP/2021 USD100	SEMI-ANN. 3.000% 09/01/2021 250,000.000	250,953	255,785
743263AR6 PROGRESS ENERGY INC 4.4% NTS 15/JAN/2021	SEMI-ANN. 4.400% 01/15/2021 380,000.000	385,111	414,177
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	118,505
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	688,893
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	457,176
69362BBA9 PSEG POWER LLC CALLABLE NOTES FIXED 4.3%	SEMI-ANN. 4.300% 11/15/2023 43,000.000	42,975	45,085
744448CD1 PUBLIC SERV CO COL 3.2% 1MTG 15/NOV/2020	SEMI-ANN. 3.200% 11/15/2020 74,000.000	73,699	76,987
744448CJ8 PUBLIC SERVICE CO OF COLORADO 3.95% BDS	SEMI-ANN. 3.950% 03/15/2043 760,000.000	704,584	802,180
744482BL3 PUBLIC SERVICE CO OF NEW HAMPSHIRE CALLA	SEMI-ANN. 3.500% 11/01/2023 50,000.000	49,817	51,634
744533BJ8 PUBLIC SERVICE CO OF OKLAHOMA 6.625% BDS RATINGS: BAA1 BBB	SEMI-ANN. 6.625% 11/15/2037 350,000.000	347,386	471,678
21685WBL0 RABOBANK NEDERLAND 2.125% 13/OCT/2015	SEMI-ANN. 2.125% 10/13/2015 105,000.000	104,743	106,260
21685WBT3 RABOBANK NEDERLAND 4.5% BDS 11/JAN/2021	SEMI-ANN. 4.500% 01/11/2021 500,000.000	498,645	549,975
755111BU4 RAYTHEON CO 4.875% BDS 15/OCT/2040 USD10	SEMI-ANN. 4.875% 10/15/2040 450,000.000	447,125	512,510
760759AP5 REPUBLIC SERVICES INC 3.55% BDS 01/JUN/2	SEMI-ANN. 3.550% 06/01/2022 1,023,000.000	1,009,934	1,050,232

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
760759AN0 REPUBLIC SERVICES INC 5.7% BDS 15/MAY/20	SEMI-ANN. 5.700% 05/15/2041 200,000.000	222,218	246,596
761713AZ9 REYNOLDS AMERICAN INC CALLABLE NOTES FIX	SEMI-ANN. 6.150% 09/15/2043 1,100,000.000	1,095,083	1,275,637
76716XAB8 RIO OIL FINANCE TRUST SERIES 2014-3 CALL	QUARTERLY 6.750% 01/06/2027 5,650,000.000	5,650,000	5,376,371
76720AAG1 RIO TINTO FINANCE PLC 4.125% BDS 21/AUG/	SEMI-ANN. 4.125% 08/21/2042 285,000.000	262,452	276,721
767201AK2 RIO TINTO LIMITED 3.5% BDS 02/NOV/2020 U	SEMI-ANN. 3.500% 11/02/2020 58,000.000	57,551	60,179
77340RAM9 ROCKIES EXPRESS PIPELINE LLC CALLABLE NO RATINGS: BA1 BBB	SEMI-ANN. 6.875% 04/15/2040 500,000.000	469,375	532,500
78011DAF1 ROYAL BANK OF CANADA BOND FIXED 2% 01/OC	SEMI-ANN. 2.000% 10/01/2018 159,000.000	158,879	160,464
78008S7D2 ROYAL BANK OF CANADA 2.2% BDS 27/JUL/201	SEMI-ANN. 2.200% 07/27/2018 100,000.000	100,000	101,110
780097AZ4 ROYAL BANK OF SCOTLAND GROUP PLC NOTES F	SEMI-ANN. 6.000% 12/19/2023 2,123,000.000	2,184,680	2,297,935
780099CE5 ROYAL BANK OF SCOTLAND PLC 6.125% BDS 15	SEMI-ANN. 6.125% 12/15/2022 4,600,000.000	4,591,776	5,006,686
78011DAC8 ROYAL BK CDA EXT CVRD BD 18 19/SEP/2017	SEMI-ANN. 1.200% 09/19/2017 211,000.000	210,979	209,795
78355HJK8 RYDER SYSTEM INC CALLABLE MEDIUM TERM NO	SEMI-ANN. 2.450% 09/03/2019 139,000.000	138,686	138,021
78355HJR1 RYDER SYSTEM INC 3.5% NTS 01/JUN/2017 US	SEMI-ANN. 3.500% 06/01/2017 107,000.000	106,810	111,435
78355HJP5 RYDER SYSTEM INC 3.6% BDS 01/MAR/2016 US	SEMI-ANN. 3.600% 03/01/2016 50,000.000	49,943	51,464
805564MU2 SAXON ASSET SECURITIES TRUST VAR MTG BDS	MONTHLY FLOATING 06/25/2033 92,716.150	94,223	93,706
806854AH8 SCHLUMBERGER INVESTMENT SA CALLABLE NOTE	SEMI-ANN. 3.650% 12/01/2023 538,000.000	536,171	562,398

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
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	385,230
822582AY8 SHELL INTERNATIONAL FINANCE BV CALLABLE	SEMI-ANN. 4.550% 08/12/2043 1,665,000.000	1,653,678	1,821,460
837004CH1 SOUTH CAROLINA ELECTRIC & GAS CO CALLABL	SEMI-ANN. 4.500% 06/01/2064 29,000.000	28,692	31,346
842400FQ1 SOUTHERN CAL EDISON 4.5% MTG BDS 01/SEP/	SEMI-ANN. 4.500% 09/01/2040 890,000.000	962,953	973,678
842400FW8 SOUTHERN CALIFORNIA EDISON CO 3.9% BDS 1	SEMI-ANN. 3.900% 03/15/2043 650,000.000	646,120	658,275
842400FV0 SOUTHERN CALIFORNIA EDISON CO 4.05% BDS	SEMI-ANN. 4.050% 03/15/2042 400,000.000	363,976	415,076
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	648,410
845743BM4 SOUTHWESTERN PUB SERVICE 8.75% BDS 01/DE RATINGS: BAA1 BBB+	SEMI-ANN. 8.750% 12/01/2018 250,000.000	324,328	312,293
84755TAE7 SPECTRA ENERGY CAPITAL LLC 3.3% BDS 15/M	SEMI-ANN. 3.300% 03/15/2023 1,155,000.000	1,143,195	1,097,100
857477AM5 STATE STREET CORP NOTES FIXED 3.7% 20/NO	SEMI-ANN. 3.700% 11/20/2023 431,000.000	429,340	452,834
85771PAX0 STATOIL ASA CALLABLE NOTES FIXED 3.25% 1	SEMI-ANN. 3.250% 11/10/2024 550,000.000	546,700	551,810
85771PAQ5 STATOIL ASA CALLABLE NOTES FIXED 4.8% 08	SEMI-ANN. 4.800% 11/08/2043 145,000.000	144,269	164,858
85771PAB8 STATOIL ASA GTD NT 3.125% 17/AUG/2017	SEMI-ANN. 3.125% 08/17/2017 300,000.000	320,481	313,425
85771PAG7 STATOIL ASA 2.45% BDS 17/JAN/2023 USD100	SEMI-ANN. 2.450% 01/17/2023 375,000.000	373,785	357,686
85771PAF9 STATOIL ASA 3.15% BDS 23/JAN/2022 USD100	SEMI-ANN. 3.150% 01/23/2022 175,000.000	174,703	176,647
85771PAL6 STATOIL ASA 3.95% BDS 15/MAY/2043 USD100	SEMI-ANN. 3.950% 05/15/2043 635,000.000	634,111	620,598

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
86359LAA7 STRUCTURED ASSET MORTGAGE INVESTMENTS II	MONTHLY FLOATING 01/19/2034 110,482.680	106,063	107,098
863667AG6 STRYKER CORP CALLABLE BOND FIXED 4.375%	SEMI-ANN. 4.375% 05/15/2044 600,000.000	597,306	624,054
863667AE1 STRYKER CORP 4.1% BDS 01/APR/2043 USD100	SEMI-ANN. 4.100% 04/01/2043 300,000.000	295,741	301,296
867224AA5 SUNCOR ENERGY INC CALLABLE NOTES FIXED 3	SEMI-ANN. 3.600% 12/01/2024 70,000.000	69,465	69,171
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	1,826,921
86765BAN9 SUNOCO LOGISTICS PARTNERS OPERATIONS LP	SEMI-ANN. 4.250% 04/01/2024 78,000.000	79,382	78,878
86765BAQ2 SUNOCO LOGISTICS PARTNERS OPERATIONS LP	SEMI-ANN. 5.350% 05/15/2045 420,000.000	417,190	424,649
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	350,325
871829AT4 SYSCO CORP CALLABLE NOTES FIXED 3% 02/OC	SEMI-ANN. 3.000% 10/02/2021 55,000.000	54,880	55,834
871829AW7 SYSCO CORP CALLABLE NOTES FIXED 4.5% 02/	SEMI-ANN. 4.500% 10/02/2044 580,000.000	574,154	629,109
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	781,712
87612EAZ9 TARGET CORP CALLABLE NOTES FIXED 2.9% 15	SEMI-ANN. 2.900% 01/15/2022 250,000.000	241,350	252,958
87612EBD7 TARGET CORP CALLABLE NOTES FIXED 3.5% 01	SEMI-ANN. 3.500% 07/01/2024 546,000.000	543,576	566,841
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	3,977,500
87927VAV0 TELECOM ITALIA CAPITAL 7.721% BDS 04/JUN RATINGS: BAA2 BBB	SEMI-ANN. 7.721% 06/04/2038 4,700,000.000	4,923,336	5,240,500
87938WAP8 TELEFONICA EMISIONES SAU 5.462% BDS 16/F	SEMI-ANN. 5.462% 02/16/2021 57,000.000	57,000	63,554

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
882508AY0 TEXAS INSTRUMENTS INC CALLABLE NOTES FIX	SEMI-ANN. 2.750% 03/12/2021 197,000.000	195,609	197,948
883556BF8 THERMO FISHER SCIENTIFIC INC CALLABLE NO	SEMI-ANN. 4.150% 02/01/2024 137,000.000	136,630	144,479
884903BQ7 THOMSON REUTERS CORP CALLABLE NOTES FIXE	SEMI-ANN. 4.300% 11/23/2023 250,000.000	248,453	265,953
884903BM6 THOMSON REUTERS CORP 4.5% BDS 23/MAY/204	SEMI-ANN. 4.500% 05/23/2043 85,000.000	72,039	85,056
885220GF4 THORNBURG MORTGAGE SECURITIES TRUST 2004	MONTHLY FLOATING 12/25/2044 192,592.960	194,037	191,435
87246AAC2 TIAA SEASONED COMMERCIAL MORTGAGE TRUST	MONTHLY FLOATING 08/15/2039 47,125.680	47,829	47,132
88732JBB3 TIME WARNER CABLE INC 5.5% BDS 01/SEP/20	SEMI-ANN. 5.500% 09/01/2041 180,000.000	187,108	209,146
88732JAJ7 TIME WARNER CABLE INC 6.55% BDS 01/MAY/2 RATINGS: BAA2 BBB	SEMI-ANN. 6.550% 05/01/2037 2,325,000.000	2,940,707	2,993,414
88732JAU2 TIME WARNER CABLE INC 6.75% BDS 15/JUN/2 RATINGS: BAA2 BBB	SEMI-ANN. 6.750% 06/15/2039 2,592,000.000	2,599,293	3,388,470
88732JAN8 TIME WARNER CABLE INC 7.3% NTS 01/JUL/20 RATINGS: BAA2 BBB	SEMI-ANN. 7.300% 07/01/2038 4,675,000.000	4,724,942	6,446,124
887317AH8 TIME WARNER INC CALLABLE BOND FIXED 6.1%	SEMI-ANN. 6.100% 07/15/2040 1,280,000.000	1,406,086	1,558,810
887317AR6 TIME WARNER INC CALLABLE NOTES FIXED 4.0	SEMI-ANN. 4.050% 12/15/2023 143,000.000	142,570	150,013
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	1,157,543
88732JAY4 TIME WARNER INC 5.875% BDS 15/NOV/2040 U	SEMI-ANN. 5.875% 11/15/2040 1,275,000.000	1,324,483	1,520,259
891145TN4 TORONTO-DOMINION BANK 1.5% CVD BDS 13/MA	SEMI-ANN. 1.500% 03/13/2017 300,000.000	298,980	302,319
89114QAV0 TORONTO-DOMINION BANK/THE MEDIUM TERM NO	SEMI-ANN. 2.250% 11/05/2019 235,000.000	234,570	235,468

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
89153VAG4 TOTAL CAPITAL INTL 3.7% BDS 15/JAN/2024	SEMI-ANN. 3.700% 01/15/2024 705,000.000	703,202	729,985
89152UAE2 TOTAL CAPITAL SA 2.3% NTS 15/MAR/2016 US	SEMI-ANN. 2.300% 03/15/2016 400,000.000	403,424	407,144
89236RAC3 TOYOTA AUTO RECEIVABLES 2013-A OWNER TRU	MONTHLY 0.550% 01/17/2017 79,362.820	79,362	79,406
89231MAC9 TOYOTA AUTO RECEIVABLES 2014-A OWNER TRU	MONTHLY 0.670% 12/15/2017 581,000.000	580,893	580,363
89190AAC4 TOYOTA AUTO RECEIVABLES 2014-C OWNER TRU	MONTHLY 0.930% 07/16/2018 230,000.000	229,990	229,952
89233P5F9 TOYOTA MOTOR CRED 3.4% SNR MTN 15/SEP/20	SEMI-ANN. 3.400% 09/15/2021 275,000.000	274,307	289,234
89236TBB0 TOYOTA MOTOR CREDIT CORP CALLABLE MEDIUM	SEMI-ANN. 2.100% 01/17/2019 558,000.000	561,803	560,338
89233P5E2 TOYOTA MOTOR CREDIT CORP 2% BDS 15/SEP/2	SEMI-ANN. 2.000% 09/15/2016 200,000.000	198,962	203,626
89352HAM1 TRANSCANADA PIPELINES LTD CALLABLE NOTES	SEMI-ANN. 4.625% 03/01/2034 210,000.000	209,051	213,049
89352HAL3 TRANSCANADA PIPELINES LTD CALLABLE NOTES	SEMI-ANN. 5.000% 10/16/2043 775,000.000	768,763	811,975
893830AY5 TRANSOCEAN SEDCO FOREX INC 6.5% BDS 15/N	SEMI-ANN. 6.500% 11/15/2020 700,000.000	774,903	660,079
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	5,929,616
902494AW3 TYSON FOODS INC CALLABLE NOTES FIXED 2.6	SEMI-ANN. 2.650% 08/15/2019 43,000.000	42,972	43,392
90269CAD2 UBS COMMERCIAL MOR 3.525% MTG BDS 10/MAY	MONTHLY 3.525% 05/10/2063 260,000.000	265,183	271,467
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	132,161
907818DV7 UNION PACIFIC CORP CALLABLE NOTES FIXED	SEMI-ANN. 3.750% 03/15/2024 100,000.000	99,247	106,946

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
907818DT2 UNION PACIFIC CORP CALLABLE NOTES FIXED	SEMI-ANN. 4.821% 02/01/2044 8,615,000.000	8,880,359	9,835,832
907818DX3 UNION PACIFIC CORP CALLABLE NOTES FIXED	SEMI-ANN. 4.850% 06/15/2044 1,000,000.000	1,004,029	1,147,650
907818DK1 UNION PACIFIC CORP 4.163% NTS 15/JUL/202	SEMI-ANN. 4.163% 07/15/2022 437,000.000	573,587	480,075
913017BT5 UNITED TECHNOLOGIES CORP NOTES FIXED 4.5	SEMI-ANN. 4.500% 06/01/2042 1,330,000.000	1,324,116	1,448,091
91324PBN1 UNITEDHEALTH GROUP INC 5.7% BDS 15/OCT/2	SEMI-ANN. 5.700% 10/15/2040 770,000.000	848,625	969,084
903192AA0 UNUM CORP NT 6.75% 15/DEC/2028 RATINGS: BA1 BBB-	SEMI-ANN. 6.750% 12/15/2028 785,000.000	660,225	966,987
90327BAC6 USAA AUTO OWNER TRUST 0.43% MTG BDS 15/A	MONTHLY 0.430% 08/15/2016 27,026.080	27,023	27,029
90290KAC9 USAA AUTO OWNER TRUST 2014-1 2014-1 A3 0	MONTHLY 0.580% 12/15/2017 309,000.000	308,986	308,400
911312AQ9 UTD PARCEL SERV 2.45% BDS 01/OCT/2022 US	SEMI-ANN. 2.450% 10/01/2022 300,000.000	288,579	294,093
92277GAD9 VENTAS REALTY LP CALLABLE NOTES FIXED 3.	SEMI-ANN. 3.750% 05/01/2024 118,000.000	117,179	118,778
92343VBY9 VERIZON COMMUNICATIONS INC CALLABLE NOTE	SEMI-ANN. 4.150% 03/15/2024 313,000.000	312,493	324,027
92343VCQ5 VERIZON COMMUNICATIONS INC CALLABLE NOTE	SEMI-ANN. 4.400% 11/01/2034 505,000.000	501,344	501,960
92343VBT0 VERIZON COMMUNICATIONS INC CALLABLE NOTE	SEMI-ANN. 6.550% 09/15/2043 13,073,000.000	13,620,551	16,748,474
92343VCJ1 VERIZON COMMUNICATIONS INC CALLABLE NOTE	SEMI-ANN. 4.862% 08/21/2046 484,000.000	452,369	497,179
92343VCL6 VERIZON COMMUNICATIONS INC CALLABLE NOTE	SEMI-ANN. 5.012% 08/21/2054 6,310,000.000	5,217,620	6,528,011
92343VCN2 VERIZON COMMUNICATIONS INC CALLABLE NOTE	SEMI-ANN. 3.000% 11/01/2021 179,000.000	178,461	176,535

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
92343VBG8 VERIZON COMMUNICATIONS INC 3.85% BDS 01/	SEMI-ANN. 3.850% 11/01/2042 300,000.000	290,072	267,444
92553PAU6 VIACOM INC CALLABLE BOND FIXED 5.85% 01/	SEMI-ANN. 5.850% 09/01/2043 2,300,000.000	2,285,119	2,557,761
92553PAK8 VIACOM INC CALLABLE NOTES FIXED 1.25% 27	SEMI-ANN. 1.250% 02/27/2015 15,000.000	14,968	15,013
92553PAK0 VIACOM INC CALLABLE NOTES FIXED 3.875% 0	SEMI-ANN. 3.875% 04/01/2024 400,000.000	396,768	401,540
92553PAJ1 VIACOM INC 3.875% BDS 15/DEC/2021 USD100	SEMI-ANN. 3.875% 12/15/2021 36,000.000	35,410	37,266
925524BG4 VIACOM INC 4.5% NTS 01/MAR/2021 USD1000	SEMI-ANN. 4.500% 03/01/2021 100,000.000	109,642	107,356
925524BB5 VIACOM INC 6.25% 30/APR/2016 RATINGS: BAA2 BBB	SEMI-ANN. 6.250% 04/30/2016 10,000.000	10,919	10,683
927804FP4 VIRGINIA ELECTRIC & POWER CO CALLABLE NO	SEMI-ANN. 4.650% 08/15/2043 525,000.000	524,748	588,063
92857WBD1 VODAFONE GROUP 4.375% BDS 19/FEB/2043 US	SEMI-ANN. 4.375% 02/19/2043 1,895,000.000	1,870,668	1,846,848
92867LAC6 VOLKSWAGEN AUTO LN ENHNCED TST 0.46% MTG	MONTHLY 0.460% 01/20/2017 157,099.600	157,091	157,071
92867PAC7 VOLKSWAGEN AUTO LOAN ENHANCED TRUST 2013	MONTHLY 0.700% 04/20/2018 362,000.000	361,916	360,921
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	4,233,000
931142DP5 WAL-MART STORES INC CALLABLE BOND FIXED	SEMI-ANN. 3.300% 04/22/2024 100,000.000	99,612	103,251
931142DB6 WAL-MART STORES INC NOTES FIXED 5.625% 1	SEMI-ANN. 5.625% 04/15/2041 360,000.000	412,762	459,709
931142DD2 WAL-MART STORES INC 4.25% NTS 15/APR/202	SEMI-ANN. 4.250% 04/15/2021 400,000.000	438,524	441,660
931142DG5 WAL-MART STORES INC 4% BDS 11/APR/2043 U	SEMI-ANN. 4.000% 04/11/2043 810,000.000	807,189	840,359

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
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	1,459,041
931427AF5 WALGREENS BOOTS ALLIANCE INC CALLABLE NO	SEMI-ANN. 3.300% 11/18/2021 63,000.000	62,828	63,438
931427AH1 WALGREENS BOOTS ALLIANCE INC CALLABLE NO	SEMI-ANN. 3.800% 11/18/2024 655,000.000	653,487	668,035
931427AB4 WALGREENS BOOTS ALLIANCE INC CALLABLE NO	SEMI-ANN. 4.500% 11/18/2034 295,000.000	293,038	307,213
25468PDA1 WALT DISNEY CO/THE CALLABLE MEDIUM TERM	SEMI-ANN. 1.850% 05/30/2019 100,000.000	99,900	99,532
25468PCX2 WALT DISNEY CO/THE CALLABLE MEDIUM TERM	SEMI-ANN. 3.700% 12/01/2042 390,000.000	387,200	383,612
25468PCT1 WALT DISNEY COMPANY 2.55% BDS 15/FEB/202	SEMI-ANN. 2.550% 02/15/2022 175,000.000	171,675	173,884
25468PCR5 WALT DISNEY COMPANY 4.125% BDS 01/DEC/20	SEMI-ANN. 4.125% 12/01/2041 280,000.000	273,858	295,456
939336QP1 WASHINGTON MUTUAL MSC MORTGAGE 2003-MS I	MONTHLY 5.000% 03/25/2018 3,880.410	3,859	3,941
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	565,785
94106LAV1 WASTE MANAGEMENT INC 6.125% 30/NOV/2039 RATINGS: BAA3 BBB	SEMI-ANN. 6.125% 11/30/2039 305,000.000	357,533	394,804
94973VBB2 WELLPOINT INC NOTES FIXED 4.65% 15/JAN/2	SEMI-ANN. 4.650% 01/15/2043 750,000.000	695,731	780,570
94974BGA2 WELLS FARGO & CO MEDIUM TERM NOTE FIXED	SEMI-ANN. 3.300% 09/09/2024 640,000.000	638,272	644,006
94974BGE4 WELLS FARGO & CO MEDIUM TERM NOTE FIXED	SEMI-ANN. 4.650% 11/04/2044 2,300,000.000	2,284,176	2,373,278
94974BFP0 WELLS FARGO & CO MEDIUM TERM NOTE FIXED	SEMI-ANN. 5.375% 11/02/2043 1,000,000.000	997,040	1,137,710
94974BFQ8 WELLS FARGO & CO NOTES FIXED 2.15% 15/JA	SEMI-ANN. 2.150% 01/15/2019 536,000.000	536,201	537,415

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
949746RF0 WELLS FARGO & CO NOTES FIXED 5.606% 15/J	SEMI-ANN. 5.606% 01/15/2044 468,000.000	412,118	550,934
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	665,675
92935VAG3 WF-RBS COMMERCIAL MTG TST 2011-C3 4.375%	MONTHLY 4.375% 03/15/2044 1,000,000.000	1,009,952	1,090,110
92936QAG3 WFRBS COMMERCIAL MORTGAGE TRUST 2012-C6	MONTHLY 3.440% 04/15/2045 480,000.000	484,778	501,484
969457BW9 WILLIAMS COS INC/THE CALLABLE NOTES FIXE	SEMI-ANN. 4.550% 06/24/2024 665,000.000	663,258	618,437
96950FAF1 WILLIAMS PARTNERS L.P. 6.3% NTS 15/APR/2	SEMI-ANN. 6.300% 04/15/2040 1,300,000.000	1,371,617	1,454,271
98161DAD2 WORLD OMNI AUTOMOBILE LEASE SECURITIZATI	MONTHLY 1.160% 09/15/2017 190,000.000	189,987	190,404
984121CA9 XEROX CORP CALLABLE NOTES FIXED 5.625% 1 RATINGS: BAA2 BBB-	SEMI-ANN. 5.625% 12/15/2019 280,000.000	310,309	314,684
984121CB7 XEROX CORP 6.75% NTS 15/DEC/2039 USD1000 RATINGS: BAA2 BBB-	SEMI-ANN. 6.750% 12/15/2039 3,825,000.000	4,322,884	4,663,096
98978VAH6 ZOETIS INC CALLABLE NOTES FIXED 4.7% 01/	SEMI-ANN. 4.700% 02/01/2043 9,375,000.000	9,275,865	9,541,688
68275CAC2 1345 AVENUE OF THE AMERICAS AND PARK PL	MONTHLY 5.278% 08/10/2035 1,000,000.000	1,063,516	1,172,602
652478AZ1 21ST CENTURY FOX AMERICA INC BOND FIXED RATINGS: BAA1 BBB+	SEMI-ANN. 7.700% 10/30/2025 300,000.000	372,330	394,068
652482BQ2 21ST CENTURY FOX AMERICA INC CALLABLE NO RATINGS: BAA1 BBB+	SEMI-ANN. 6.650% 11/15/2037 3,525,000.000	4,074,341	4,706,792
652482CE8 21ST CENTURY FOX AMERICA INC CALLABLE NO	SEMI-ANN. 6.150% 02/15/2041 1,125,000.000	1,205,585	1,431,731
90131HAB1 21ST CENTURY FOX AMERICA INC CALLABLE NO	SEMI-ANN. 5.400% 10/01/2043 2,000,000.000	2,194,420	2,381,080
TOTAL CORPORATE DEBT INSTRUMENTS: ALL OTHER		485,555,996	539,002,987

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
PREFERRED			
5169218 DRAEGERWERK AG & CO KGAA NON-VTG PRF NPV	4,065.000	511,512	412,544
B3Y5WX8 GRIFOLS SA PREFERENCE EUR 0.1	15,904.000	653,107	539,812
5076705 HENKEL AG & CO KGAA NON.V PRF NPV	2,493.000	186,264	269,749
4076847 INTESA SANPAOLO DI RISP EUR0.52 (NON CNV)	200,852.000	526,667	500,664
465562106 ITAU UNIBANCO HOLDING SA ADR USD 0	71,993.000	1,079,139	936,629
7101069 PORSCHE AUTOMOBIL HOLDING SE NON VTG PRF	8,731.000	723,424	709,542
2127800 SAMSUNG ELECTRONICS CO LTD GDR USD	650.000	280,399	305,435
6773812 SAMSUNG ELECTRONICS CO N/VTG PFD KRW5000	157.000	143,093	148,408
7634402 TELECOM ITALIA SPA MISC. EUR 0	657,960.000	479,002	552,140
TOTAL PREFERRED		4,582,606	4,374,924
COMMON			
BMSKPU9 AA PLC COMMON STOCK GBP 1	304,400.000	1,402,338	1,673,091
000375204 ABB LTD ADR EACH REPR I CHF2.50 (SPON)	47,800.000	901,922	1,010,970
7108899 ABB LTD CHF1.03	147,437.000	2,836,017	3,136,736
00287Y109 ABBVIE INC USD0.01	47,662.000	2,358,477	3,119,001

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
B677469 ABCAM - ORDINARY SHARES	23,113.000	192,463	167,851
B83KH89 ABENGOA SA EURO.01 B	101,112.000	478,607	224,146
002896207 ABERCROMBIE & FITCH CO USD0.01 A	37,240.000	1,416,855	1,066,554
003654100 ABIOMED INC USD0.01	1,000.000	35,544	38,060
G1151C101 ACCENTURE PLC COMMON STOCK USD 0.0000225	109,285.000	6,629,797	9,760,243
5579107 ACCIONA SA EUR1	2,242.000	130,777	152,467
H0023R105 ACE LTD COMMON STOCK USD 24.77	6,900.000	540,113	792,672
B01ZVZ5 ACERINOX SA ORD EURO.25	27,249.000	450,842	412,323
00484M106 ACORDA THERAPEUTICS INC USD0.001	26,600.000	1,024,936	1,087,142
B01FLQ6 ACS ACTIVIDADES DE CONSTRUCCION Y ORD EU	5,405.000	243,050	189,473
G0083B108 ACTAVIS PLC COMMON STOCK USD 0.0033	686.000	161,871	176,583
B1YD5Q2 ACTELION CHF0.50	2,699.000	301,730	313,183
7110720 ADECCO SA CHF1 (REGD)	4,697.000	390,338	325,455
6054904 ADEKA CORP NPV	11,500.000	152,262	137,354
B164FY1 ADP EUR3	1,209.000	124,913	146,661
00101J106 ADT CORP USD0.01	51,200.000	1,993,283	1,854,976

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
2699547 ABCON GROUP INC COM NPV	31,751.000	434,049	293,592
007924103 ARGON NV AMER REGD CERT(1 SH EURO.12)	130,277.000	1,004,528	977,078
5927375 ARGON NV COMMON STOCK EUR 0.12	341,237.000	2,297,703	2,584,428
N00985106 AERCAP HOLDINGS N.V. EURO.01	29,800.000	1,357,849	1,156,836
00817Y108 AETNA INC NEW USD0.001	30,730.000	1,276,151	2,729,746
001055102 AFLAC INC USD0.10	19,200.000	918,336	1,172,928
B545BK2 AG GROWTH INTERNATIONAL INC NPV	2,571.000	107,460	125,437
2001528 AGF MANAGEMENT CLASS'B'N-VTG NPV	13,073.000	149,759	95,825
B60LZR6 AGRICULTURAL BANK OF CHINA CNY1 H	2,839,000.000	1,425,862	1,435,086
B4TX8S1 AIA GROUP LTD COMMON STOCK HKD 0	1,252,400.000	5,054,888	6,968,679
BSDHYK1 AIR CANADA COMMON STOCK CAD 0	92,613.000	745,579	949,118
009158106 AIR PRODUCTS & CHEMICALS INC COM STK USD	8,500.000	1,227,269	1,225,955
B03J9L7 AIRASIA BHD MYR0.1	4,760,595.000	4,221,421	3,703,366
4012250 AIRBUS GROUP NV COMMON STOCK EUR 1	28,048.000	1,434,978	1,403,398
6010906 AJINOMOTO CO INC NPV	39,000.000	579,164	729,613
00971T101 AKAMAI TECHNOLOGIES USD0.01	8,400.000	538,856	528,864

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
B03MN70 AKBANK TURK ANONIM SIRKETI TRY1	71,038.000	265,869	263,154
5458314 AKZO NOBEL NV EUR2	68,601.000	3,600,103	4,785,563
B8HX8Z8 AL NOOR HOSPITALS GROUP PLC ORD GBP0.10	9,443.000	155,230	145,768
011659109 ALASKA AIR GROUP INC COMMON STOCK USD 0.	32,400.000	1,531,284	1,936,224
013904305 ALCATEL-LUCENT ADR USD 2	148,941.000	421,194	528,741
01449J105 ALERE INC	1,600.000	57,642	60,800
015351109 ALEXION PHARMACEUTICAL INC COM NPV USD0.	2,658.000	383,077	491,810
6687214 ALFRESA HOLDINGS CORP NPV	9,936.000	120,097	120,994
01609W102 ALIBABA GROUP HOLDING LTD ADR USD 0.0000	1,700.000	115,600	176,698
016255101 ALIGN TECHNOLOGY INC USD0.0001	24,900.000	985,392	1,392,159
2011646 ALIMENTATION COUCHE-TARD INC COMMON STOC	83,275.000	1,725,800	3,500,678
017175100 ALLEGHANY CORP USD1	1,569.000	413,555	727,232
01748X102 ALLEGIANT TRAVEL USD0.001	11,700.000	1,471,353	1,758,861
018490102 ALLERGAN INC/UNITED STATES COMMON STOCK	2,487.000	312,020	528,711
018804104 ALLIANT TECHSYSTEMS INC USD0.01	7,500.000	516,118	871,875
01973R101 ALLISON TRANSMISSION HLDGS INC USD0.01	100,900.000	3,054,231	3,420,510

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
020002101 ALLSTATE CORP USD0.01	29,045.000	1,384,864	2,040,411
4350024 ALM BRAND A/S COMMON STOCK DKK 80	11,123.000	62,063	59,106
L0175J104 ALTISOURCE PORTFOLIO SOLUTIONS SA USD1	3,350.000	322,803	113,197
02208R106 ALTRA INDUSTRIAL MOTION CORP	28,100.000	985,715	797,759
02209S103 ALTRIA GROUP INC USD0.333	9,860.000	410,803	485,802
6954985 ALUMINA NPV	1,244,479.000	1,236,199	1,828,063
6022105 AMADA CO NPV	13,600.000	92,122	117,630
B3MSM28 AMADEUS IT HLDG SA EUR0.01 A	18,137.000	698,780	726,106
00163U106 AMAG PHARMACEUTICALS INC COMMON STOCK US	1,000.000	41,051	42,620
023135106 AMAZON COM INC USD0.01	1,200.000	277,711	372,420
6066608 AMCOR NPV	37,775.000	321,222	419,801
G02602103 AMDOCS LTD COMMON STOCK USD 0.01	20,300.000	627,287	947,097
023608102 AMEREN CORP USD0.01	19,400.000	548,632	894,922
03062T105 AMERICA'S CAR-MART INC/TX COMMON STOCK U	4,599.000	245,212	245,495
02376R102 AMERICAN AIRLINES GROUP INC COMMON STOCK	1,700.000	84,897	91,171
025537101 AMERICAN ELECTRIC POWER CO INC USD6.50	52,836.000	2,329,314	3,208,202

BASE CURRENCY: USD

AS OF DECEMBER 31, 2014

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
025816109 AMERICAN EXPRESS CO COMMON STOCK USD 0.2	600.000	54,099	55,824
026874784 AMERICAN INTERNATIONAL GROUP INC USD2.50	52,100.000	2,254,263	2,918,121
03027X100 AMERICAN TOWER CORPORATION	3,087.000	209,603	305,150
030506109 AMERICAN WOODMARK CORP NPV	31,400.000	1,281,225	1,269,816
03076C106 AMERIPRISE FINANCIAL INC USD0.01	9,886.000	481,047	1,307,424
031162100 AMGEN INC COMMON STOCK USD 0.0001	10,300.000	893,630	1,640,687
03152W109 AMICUS THERAPEUTICS NPV	400.000	3,265	3,328
BPF0548 AMS AG COMMON STOCK CHF 0	7,335.000	239,557	267,593
032511107 ANADARKO PETROLEUM CORP COMMON STOCK USD	41,302.000	3,755,379	3,407,415
B1XZS82 ANGLO AMERICAN PLC COMMON STOCK GBP 0.54	9,365.000	262,920	175,302
035710409 ANNALY CAPITAL MANAGEMENT INC USD0.01 A	39,687.000	667,759	429,016
036752103 ANTHEM INC COMMON STOCK USD 0.01	26,432.000	1,797,923	3,321,709
00184X105 AOL INC USD0.01	30,800.000	912,746	1,422,036
G0408V102 AON PLC USD0.01 A	3,344.000	201,416	317,112
4253048 AP MOLLER-MAERSK A/S 'B'DKK1000	125.000	320,549	251,270
037411105 APACHE CORP USD0.625	16,200.000	1,921,367	1,015,254

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
037833100 APPLE INC COMMON STOCK USD 0.00001	209,924.000	15,267,966	23,171,411
B03XPL1 ARCELORMITTAL SA NPV	56,532.000	728,081	621,679
039483102 ARCHER DANIELS MIDLAND CO NPV	70,726.000	2,476,543	3,677,752
04010E109 ARGAN INC USD0.15	29,920.000	962,691	1,006,509
G0464B107 ARGO GROUP INTL HLDGS USD0.01	27,600.000	1,455,440	1,530,972
04033A100 ARIAD PHARMACEUTICALS INC USD0.001	10,600.000	75,969	72,822
0059585 ARM HLDGS ORD GBP0.0005	275,954.000	3,439,855	4,281,299
042735100 ARROW ELECTRONICS INC USD1	5,700.000	331,200	329,973
B0XXV3 ARTIS REAL ESTATE INVESTMENT TR TRUST UN	28,083.000	414,116	343,809
043176106 ARUBA NETWORKS INC USD0.0001	67,700.000	1,551,201	1,230,786
B39VJC9 ARYZTA AG CHF0.02	2,955.000	265,826	228,840
6055208 ASAHI GLASS CO NPV	39,000.000	189,394	191,593
6054603 ASAHI KASEI CORP NPV	16,000.000	126,010	147,529
043436104 ASBURY AUTOMOTIVE GROUP INC USD0.01	4,330.000	277,852	328,734
04351G101 ASCENA RETAIL GROUP INC USD0.05	6,500.000	102,157	81,640
6563875 ASCENDAS REAL ESTATE INV TRUST UNITS NPV	12,844.000	22,350	23,069

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
4697378 ASCOM HLDG AG CHF0.5 (REGD)	11,189.000	229,561	171,723
044209104 ASHLAND INC USD1	4,500.000	525,940	538,920
0053673 ASHTEAD GROUP ORD GBP0.10	143,579.000	1,648,727	2,579,046
5165294 ASM INTERNATIONAL NV EURO.04	6,135.000	237,587	260,570
6002453 ASM PACIFIC TECHNOLOGY HKD0.10	918.000	8,365	8,760
N07059210 ASML HOLDING N V N Y REGISTRY SHS	8,246.000	344,766	889,166
B929F46 ASML HOLDING NV COMMON STOCK EUR 0.09	39,055.000	2,165,061	4,229,636
G05384105 ASPEN INSURANCE HLDGS USD0.15144558	44,800.000	1,923,817	1,960,896
045327103 ASPEN TECHNOLOGY INC USD0.10	36,500.000	1,452,656	1,278,230
5698789 ASSA ABLOY AB SER'B'NPV	42,442.000	1,073,592	2,248,899
4056719 ASSICURAZIONI GENERALI SPA EUR1	19,622.000	348,130	403,641
0673123 ASSOCIATED BRITISH FOODS ORD 5 15/22P	14,778.000	618,289	726,533
04621X108 ASSURANT INC USD0.01	44,829.000	1,509,932	3,067,648
G0585R106 ASSURED GUARANTY LTD USD0.01	1,500.000	37,866	38,985
6985383 ASTELLAS PHARMA INC NPV	134,000.000	1,371,063	1,884,908
046353108 ASTRAZENECA PLC ADR USD	32,373.000	1,808,845	2,278,412

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
0989529 ASTRAZENECA PLC ORD USD0.25	56,425.000	3,767,491	4,007,960
6129222 ASX LTD NPV	882.000	15,665	26,518
00206R102 AT&T INC USD1	300,506.000	10,681,640	10,093,997
7667163 ATLANTIA SPA EUR1	8,272.000	224,698	193,484
B1QGR41 ATLAS COPCO AB COMMON STOCK SEK 0.64	5,261.000	151,832	146,776
BKK3XG2 AUCKLAND INTERNATIONAL AIRPORT LTD COMMO NZD 0	102,385.000	244,437	338,502
B16MKT5 AUSTEVOLL SEAFOOD ASA NOK0.50	50,014.000	310,369	310,188
6065586 AUSTRALIA & NEW ZEALAND BANKING GRP NPV	18,567.000	463,083	487,585
052769106 AUTODESK INC NPV	3,172.000	150,401	190,510
052800109 AUTOLIV INC USD1	7,700.000	461,677	817,124
053484101 AVALONBAY COMMUNITIES INC USD0.01	943.000	128,583	154,077
053611109 AVERY DENNISON CORP USD1	6,846.000	209,460	355,170
N07831105 AVG TECHNOLOGIES NV EURO.01	45,600.000	848,272	900,144
053774105 AVIS BUDGET GROUP INC USD0.01	17,750.000	953,070	1,177,358
0216238 AVIVA ORD GBP0.25	24,467.000	211,607	184,838
053807103 AVNET INC USD1	3,860.000	168,556	166,057

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
054303102 AVON PRODUCTS INC USD0.25	17,100.000	188,424	160,569
G0692U109 AXIS CAPITAL HLDGS USD0.0125	53,571.000	2,349,519	2,736,942
5993020 AXIS COMMUNICATIONS AB COMMON STOCK SEK	8,296.000	213,133	211,526
6985543 AZBIL CORP NPV	2,000.000	48,884	46,541
05615F102 BABCOCK & WILCOX CO USD0.01	16,700.000	488,259	506,010
057224107 BAKER HUGHES INC USD1	15,490.000	700,484	868,524
5501906 BANCO BILBAO VIZCAYA ARGENTARIA SA EURO.	24,593.000	263,139	233,725
059460303 BANCO BRADESCO SA ADR EACH REPR 1 PRF NP	56,276.000	810,355	752,410
B1X8QN2 BANCO DE SABADELL SA EURO.125	27,773.000	87,500	74,103
2328595 BANCO DO BRASIL NPV	49,900.000	621,579	446,213
5705946 BANCO SANTANDER SA EURO.50	358,972.000	3,178,366	3,038,881
B0JDQD4 BANDAI NAMCO HOLDINGS INC COMMON STOCK J	11,800.000	247,939	252,347
BLZGSM7 BANGKOK DUSIT MEDICAL SERVICES PCL FOREI 0.1	253,600.000	145,081	132,581
060505104 BANK OF AMERICA CORP USD0.01	394,227.000	6,685,650	7,052,721
B154564 BANK OF CHINA CNY1 'H'	3,009,280.000	1,468,642	1,695,784
3060625 BANK OF IRELAND (GOVERNOR & CO OF) ORD EU	2,371,399.000	937,461	896,722

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
2076009 BANK OF MONTREAL COM NPV	2,200.000	136,911	156,094
064058100 BANK OF NEW YORK MELLON CORP/THE COMMON	0.01 186,908.000	3,918,361	7,582,858
2076281 BANK OF NOVA SCOTIA/THE COMMON STOCK CAD	11,800.000	726,505	675,552
6709099 BANK RAKYAT INDONESIA PERSERO TBK PT COM	IDR 250 877,200.000	821,653	825,142
2486954 BANKERS PETROLEUM LTD COM NPV	32,331.000	213,514	90,999
06652K103 BANKUNITED INC USD0.01	3,100.000	98,002	89,807
3134865 BARCLAYS ORD GBP0.25	605,592.000	2,291,728	2,299,296
067774109 BARNES & NOBLE INC USD0.001	300.000	6,852	6,966
5086577 BASF SE NPV	9,362.000	809,082	791,635
5564619 BAVARIAN NORDIC RESEARCH INSTITUTE DKK1	7,439.000	131,324	238,749
071813109 BAXTER INTERNATIONAL INC USD1	22,000.000	1,394,138	1,612,380
5069211 BAYER AG COMMON STOCK EUR 0	18,218.000	2,435,556	2,491,050
5756029 BAYERISCHE MOTOREN WERKE AG EUR1	15,960.000	1,479,392	1,733,674
4233589 BE SEMICONDUCTOR INDUSTRIES NV COMMON ST	0.91 14,200.000	246,115	318,396
B64G908 BRAZLEY PLC	85,813.000	355,955	385,355
5932409 BECHTLE AG NPV	525.000	39,593	41,916

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
075896100 BED BATH AND BEYOND USD0.01	10,300.000	794,951	784,551
4082628 BEFIMMO SA REIT EUR 0	4,779.000	359,866	348,184
6081690 BEIJING ENTERPRISES HOLDINGS LTD COMMON 0	41,000.000	353,455	321,450
5827431 BEKAERT SA NPV	2,650.000	82,519	84,479
B00D9P6 BELGACOM NPV	55,989.000	1,893,474	2,039,260
08160H101 BENCHMARK ELECTRONICS INC USD0.10	32,620.000	747,557	829,853
5808135 BENI STABILI SPA SIIQ REIT EUR 0.1	235,076.000	158,387	165,125
084423102 BERKLEY(W.R.)CORP USD0.20	40,520.000	1,789,755	2,077,055
084670702 BERKSHIRE HATHAWAY INC COMMON STOCK USD	23,202.000	1,954,657	3,483,780
08579W103 BERRY PLASTICS GROUP INC USD0.01	17,600.000	443,846	555,280
086516101 BEST BUY CO INC USD0.10	39,500.000	1,414,416	1,539,710
0876289 BG GROUP PLC COMMON STOCK GBP 10	85,719.000	1,604,098	1,156,136
573958S BGP HOLDINGS BENEFICIAL INTEREST SHARE	100,240.000	191	0
6144690 BHP BILLITON LIMITED ORD NPV	12,604.000	390,927	302,936
0056650 BHP BILLITON PLC COMMON STOCK GBP 0.5	18,933.000	462,363	409,903
5298781 BIC EUR3.82	2,480.000	277,272	329,652

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
089302103 BIG LOTS INC USD0.01	19,800.000	610,002	792,396
09062X103 BIOGEN IDEC INC USD0.0005	7,473.000	2,322,015	2,536,710
B6621M0 BIRD CONSTRUCTION INC NPV	6,583.000	90,754	67,805
09180C106 BJS RESTAURANTS INC COM	25,800.000	974,176	1,295,418
B5NF158 BLACK DIAMOND GROUP LTD NPV	17,507.000	400,001	192,566
093671105 BLOCK(H & R) INC NPV	46,500.000	1,493,066	1,566,120
094235108 BLOOMIN BRANDS INC USD0.01	1,100.000	25,670	27,236
095180105 BLOUNT INTERNATIONAL INC USD1	103,200.000	1,581,582	1,813,224
7309681 BNP PARIBAS EUR2	17,399.000	674,307	1,037,103
B011205 BOARDWALK REAL ESTATE INVESTMENT TR TRUS	9,225.000	524,412	490,142
097023105 BOEING CO/THE COMMON STOCK USD 5	32,133.000	3,565,496	4,176,647
09739D100 BOISE CASCADE CO DEL USD0.01	84,740.000	2,498,995	3,148,091
6218670 BORAL LTD NPV	16,625.000	83,046	72,107
B1XP882 BOSKALIS WESTMINSTER NV COMMON STOCK EUR	16,040.000	823,672	882,148
101121101 BOSTON PROPERTIES INC USD0.01	857.000	90,745	110,287
101137107 BOSTON SCIENTIFIC CORP USD0.01	29,400.000	374,500	389,550

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
4002121 BOUYGUES EUR1	7,612.000	261,409	276,143
0798059 BP ORD USD0.25	71,560.000	549,466	458,594
B4YVF56 BRENNTAG AG NPV	5,634.000	192,584	317,078
6132101 BRIDGESTONE CORP NPV	93,515.000	1,915,825	3,275,111
109696104 BRINK'S COMPANY BRINKS GROUP COM USD1	25,100.000	854,501	612,691
109641100 BRINKER INTERNATIONAL USD0.10	17,400.000	409,035	1,021,206
110122108 BRISTOL-MYERS SQUIBB CO USD0.10	5,573.000	283,433	328,974
0136701 BRITISH LAND CO PLC/THE REIT GBP 25	12,420.000	133,502	150,473
11120U105 BRIXMOR PROPERTY GROUP INC REIT USD 0.01	4,000.000	93,136	99,360
111320107 BROADCOM CORP USD0.0001 A	28,466.000	928,854	1,233,432
2092599 BROOKFIELD ASSET MANAGEMENT INC LIMITED NPV CL'A'	2,800.000	86,747	140,743
6146500 BROTHER INDUSTRIES NPV	44,800.000	706,457	823,547
05577E101 BT GROUP ADS EACH REPR 10 ORD GBP0.05	7,020.000	316,703	435,170
3091357 BT GROUP PLC COMMON STOCK GBP 5	353,411.000	1,386,330	2,212,490
0100159 BTG ORD GBP0.10	55,195.000	542,304	684,199
119848109 BUFFALO WILD WINGS INC NPV	8,000.000	490,278	1,443,040

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
G16962105 BUNGE LTD COMMON STOCK USD 0.01	9,600.000	776,551	872,736
3174300 BURBERRY GROUP ORD GBP0.0005	89,422.000	1,446,075	2,281,095
B13V1Q9 BW OFFSHORE LTD COM STK USD0.01	35,815.000	47,413	35,874
12467B304 C&J ENERGY SERVICES INC USD0.01	42,800.000	619,603	565,388
12673P105 CA INC USD0.10	149,300.000	3,753,728	4,546,185
12686C109 CABLEVISION SYSTEMS CORP NY GROUP USD0.0	40,470.000	753,310	835,301
127055101 CABOT CORP USD1	16,400.000	721,438	719,304
2162760 CAE INC COM NPV	171,385.000	1,085,627	2,231,371
B283W97 CAIXABANK SA COMMON STOCK EUR 1	149,783.260	617,437	790,410
128030202 CAL MAINE FOODS INC USD0.01	25,110.000	881,678	980,043
13057Q107 CALIFORNIA RESOURCES CORP COMMON STOCK U	25,520.000	217,625	140,615
2065029 CALLOWAY REAL ESTATE INVESTMENT TRUST RE	15,355.000	382,461	361,918
131347304 CALPINE CORP USD0.001	51,200.000	1,117,405	1,133,056
6639840 CALSONIC KANSEI NPV	50,000.000	303,495	281,913
132011107 CAMBREX CORP USD0.10	70,900.000	1,480,959	1,532,858
2166160 CAMECO CORP COM NPV	9,700.000	216,972	159,538

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
13342B105 CAMERON INTERNATIONAL CORP USD0.01	4,700.000	237,531	234,765
B01R1T5 CANACCORD GENUITY GROUP INC COMMON STOCK	36,253.000	320,131	244,451
2170525 CANADIAN IMPERIAL BANK OF COMMERCE COM N	3,500.000	290,479	301,697
136375102 CANADIAN NATIONAL RAILWAY CO COM NPV	128,772.000	5,158,813	8,873,679
2180632 CANADIAN NATIONAL RAILWAY CO COM NPV	16,242.000	1,046,359	1,122,111
2171573 CANADIAN NATURAL RESOURCES COM NPV	8,600.000	260,281	266,706
2793115 CANADIAN PACIFIC RAILWAYS COM NPV	10,266.000	1,913,025	1,983,179
2172286 CANADIAN TIRE CORP CLASS 'A' CUM NON VTG N	900.000	67,684	95,373
6172323 CANON INC NPV	143,200.000	4,963,208	4,587,010
6172453 CANON MARKETING JAPAN INC NPV	23,900.000	495,543	408,251
B011YD2 CAPITACOMMERICAL TRUST UNITS	11,000.000	15,177	14,569
14040H105 CAPITAL ONE FINANCIAL CORP COMMON STOCK	78,800.000	4,706,686	6,504,940
B61KF83 CAPITAL POWER CORP COMMON STOCK CAD 0	22,646.000	528,024	508,350
6420129 CAPITAMALL TRUST MANAGEMENT UNITS	10,216.000	15,522	15,728
14149Y108 CARDINAL HEALTH INC NPV	6,173.000	354,649	498,346
14170T101 CAREFUSION CORP USD0.01	1,032.000	33,488	61,239

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
4169219 CARLSBERG 'B'DKK20	3,844.000	407,488	299,087
143658300 CARNIVAL CORP COM STK USD0.01 (PAIRED STO	62,300.000	2,323,713	2,824,059
144577103 CARRIZO OIL & GAS INC USD0.01	26,100.000	1,287,286	1,085,760
147528103 CASEY'S GENERAL STORES INC NPV	13,200.000	968,903	1,192,224
4178419 CASINO GUICHARD-PERRACHON EUR1.53	24,068.000	2,273,719	2,226,782
148806102 CATALENT INC COMMON STOCK USD 0.01	700.000	17,364	19,516
B8J4N87 CATAMARAN CORP COMMON STOCK CAD 0	1,200.000	56,126	62,287
6186669 CATCHER TECHNOLOGY CO LTD TWD10	245,000.000	1,990,732	1,911,034
149123101 CATERPILLAR INC USD1	22,300.000	1,780,398	2,041,119
B00LBS7 CATLIN GROUF USD0.01	88,096.000	727,259	921,710
14964U108 CAVIUM INC USD0.001	21,200.000	1,100,676	1,310,584
124830100 CBL & ASSOCIATES PROPERTIES INC USD0.01	101,880.000	2,044,589	1,978,510
12503M108 CBOE HLDGS INC USD0.01	27,420.000	1,694,077	1,738,976
150870103 CELANESE CORP COMMON STOCK USD 0.0001	12,900.000	780,189	773,484
2263362 CELESTICA INC SUB ORD VTG SHS NPV	31,451.000	345,383	370,651
151020104 CELGENE CORP USD0.01	9,415.000	887,945	1,053,162

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
15117B103 CELLDX THERAPEUTICS INC USD0.001	700.000	13,332	12,775
151290889 CEMEX S.A.B. DE C.V. ADR EACH REP 10 CPO	13,400.000	174,291	136,546
B57FG04 CENOVUS ENERGY INC NPV	44,900.000	1,451,313	929,206
15135B101 CENTENE CORP (DEL) USD0.001	20,600.000	1,108,735	2,139,310
15189T107 CENTERPOINT ENERGY INC COM STK NPV	5,300.000	125,774	124,179
B01NXQ4 CENTERRA GOLD INC COM NPV	127,800.000	1,281,228	666,447
15234Q207 CENTRAIS ELETR BRAS-ELETROBRAS ADR-EACH SHS NPV	109,329.000	291,249	233,964
6184306 CENTRAL GLASS CO NPV	77,000.000	253,341	281,296
6183552 CENTRAL JAPAN RAILWAY CO NPV	6,400.000	732,162	968,314
B033F22 CENTRICA PLC ORD GBP0.0617284	19,093.000	104,088	83,060
156431108 CENTURY ALUMINIUM USD0.01	29,220.000	607,889	712,968
125269100 CF INDUSTRIES HOLDINGS INC USD0.01	8,745.000	1,623,816	2,383,362
B5L2DG6 CHAROEN POKPHAND FOODS PCL FOREIGN SH. T	4,114,700.000	3,759,879	3,408,072
16117M305 CHARTER COMMUNICATIONS INC USD0.001	13,000.000	1,297,269	2,166,060
16411R208 CHENIERE ENERGY INC USD0.003	3,600.000	241,320	253,440
6190273 CHEUNG KONG HOLDINGS LTD COMMON STOCK HK	98,227.000	1,632,311	1,650,448

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
6212553 CHEUNG KONG INFRASTRUCTURE HLDGS HKD1	83,557.000	552,547	618,474
166764100 CHEVRON CORP COMMON STOCK USD 0.75	39,972.000	3,566,014	4,484,059
16934Q109 CHIMERA INVESTMENT CORPORATION USD0.01	145,500.000	465,728	462,690
B01MTQ3 CHINA CONSTRUCTION BANK CORP COMMON STOC	4,728,000.000	3,781,433	3,883,681
6630940 CHINA EVERBRIGHT INTERNATIONAL LTD COMMO HKD 0	178,000.000	255,135	264,882
6718976 CHINA LIFE INSURANCE CO 'H'CNY1	434,000.000	1,151,321	1,704,134
B01B1L9 CHINA MENGNIU DAIRY CO HKD0.1	72,000.000	343,919	297,104
B2Q5H56 CHINA PACIFIC INSURANCE GRP CO LTD 'H'CN	255,800.000	974,387	1,299,641
6263830 CHINA UNICOM HONG KONG LTD COMMON STOCK	498,000.000	654,292	667,866
B4P0G71 CHORUS LTD NPV	93,826.000	189,887	195,070
B573M11 CHR.HANSEN HLDGS A/S DKK10	14,626.000	611,194	651,946
171232101 CHUBB CORP USD1	12,700.000	890,936	1,314,069
6196408 CHUGAI PHARMACEUTICAL CO NPV	20,000.000	460,840	494,433
B3KT085 CI FINANCIAL CORP NPV	900.000	21,173	25,090
20441A102 CIA SANEAMENTO BASICO DE SAO PAULO ADR E ORD SPONS	8,464.000	91,323	53,239
B1YCHL8 CIA SANEAMENTO BASICO DE SAO PAULO NPV	19,300.000	198,247	123,502

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
7380482 CIE DE SAINT-GOBAIN COMMON STOCK EUR 4	3,322.000	177,231	141,617
BCRWZ18 CIE FINANCIERE RICHEMONT SA COMMON STOCK	75,885.000	4,206,882	6,781,651
4588364 CIE GENERALE DES ETABLISSEMENTS MICHELIN STOCK EUR 2	5,127.000	478,091	466,970
B614LY3 CIELO SA NPV	67,400.000	1,174,281	1,056,564
125509109 CIGNA CORP USD0.25	19,529.000	1,121,379	2,009,729
171798101 CIMAREX ENERGY CO USD0.01	4,888.000	489,670	518,128
N20146101 CIMPRESS NV COMMON STOCK USD 0.001	2,200.000	119,225	164,648
17275R102 CISCO SYSTEMS INC USD0.001	124,830.000	2,593,385	3,472,146
125581801 CIT GROUP INC USD0.01	136,200.000	6,469,994	6,514,446
172967424 CITIGROUP INC COMMON STOCK USD 0.01	238,800.000	13,917,410	12,921,468
6197304 CITIZEN HOLDINGS CO LTD NPV	5,800.000	30,091	45,183
177376100 CITRIX SYSTEMS INC USD0.001	10,800.000	711,499	689,040
178787107 CIVEO CORP COMMON STOCK USD 0.01	600.000	4,520	2,466
B033YF8 CLAS OHLSON AB COMMON STOCK SEK 1.25	13,953.000	241,123	240,177
18538R103 CLEARWATER PAPER CORPORATION USD0.0001	19,700.000	1,291,006	1,350,435
12572Q105 CME GROUP INC USD0.01 A	500.000	45,180	44,325

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
125896100 CMS ENERGY CORP USD0.01	71,660.000	2,236,382	2,490,185
5543986 CNP ASSURANCES EUR1	20,295.000	396,134	361,616
6123451 COCA-COLA AMATIL NPV	26,578.000	350,368	202,711
191216100 COCA-COLA CO USD0.25	98,921.000	3,840,752	4,176,445
192446102 COGNIZANT TECHNOLOGY SOLUTIONS CORP USD0	4,116.000	197,531	216,749
194162103 COLGATE-PALMOLIVE CO USD1	200.000	12,624	13,838
B8FMRX8 COLOPLAST DKK1 B	2,915.000	263,202	245,848
198287203 COLUMBIA PROPERTY TRUST INC REIT USD 0.0	3,000.000	75,068	76,050
20030N101 COMCAST CORP COMMON STOCK USD 0.01	22,131.000	856,941	1,283,819
200340107 COMERICA INC USD5	1,543.000	55,761	72,274
20337X109 COMMSCOPE HOLDING CO INC COMMON STOCK US	8,800.000	217,646	200,904
BLNN3L4 COMPASS GROUP PLC COMMON STOCK GBP 10.62	174,781.000	1,629,222	3,000,525
205363104 COMPUTER SCIENCES CORP USD1	39,974.000	2,273,020	2,520,361
6180412 COMPUTERSHARE NPV	2,245.000	19,680	21,679
205887102 CONAGRA FOODS INC USD5	39,300.000	1,316,354	1,425,804
20825C104 CONOCOPHILLIPS USD0.01	79,500.000	4,644,763	5,490,270

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
209115104 CONSOLIDATED EDISON INC USD0.10	17,400.000	1,063,284	1,148,574
21036P108 CONSTELLATION BRANDS INC USD0.01 A	32,002.000	2,526,183	3,141,636
B15C4L6 CONSTELLATION SOFTWARE INC COM NPV	1,924.000	489,486	573,820
N22035104 CONSTELLIUM NV EUR0.02 A	5,000.000	151,367	82,150
4598589 CONTINENTAL AG NPV	653.000	139,326	138,713
212485106 CONVERGYS CORP NPV	39,700.000	596,671	808,689
216831107 COOPER TIRE & RUBBER CO USD1	63,060.000	1,918,054	2,185,029
BFRSRR7 CORBION NV COMMON STOCK EUR 0.25	19,598.000	318,509	327,617
218681104 CORE-MARK HLDG CO INC USD0.01	18,320.000	449,788	1,134,558
21871D103 CORELOGIC INC USD1	29,300.000	783,422	925,587
21870Q105 CORESITE REALTY CORP USD0.01	9,800.000	375,134	382,690
6141806 CORETRONIC CORP COMMON STOCK TWD 10	380,250.000	510,862	517,396
219350105 CORNING INC USD0.50	89,300.000	1,519,387	2,047,649
B67C8W8 CRESCENT POINT ENERGY CORP NPV	2,000.000	80,244	46,467
0182704 CRH PLC COMMON STOCK EUR 0.32	174,200.000	3,719,933	4,193,834
22822V101 CROWN CASTLE INTERNATIONAL CORP REIT USD	2,900.000	236,542	228,230

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
3414738 CSR PLC ORD GBP0.001	31,974.000	327,806	426,763
12646R105 CST BRANDS INC USD0.01	3,300.000	142,627	143,913
126408103 CSX CORP USD1	30,300.000	672,510	1,097,769
22943F100 CTRIP.COM INTERNATIONAL ADR EACH REPR 0.	8,200.000	421,451	373,100
12662P108 CVR ENERGY INC USD0.01	25,370.000	1,271,790	982,073
126650100 CVS HEALTH CORP	25,233.000	1,308,838	2,430,190
B1WP656 D/S NORDEN DKR1	6,061.000	251,173	129,420
B601QS4 DAI-ICHI LIFE INSURANCE CO NPV	112,800.000	1,424,507	1,732,056
6250542 DAICEL CORPORATION	8,000.000	47,389	94,616
6661843 DAIHEN CORP COMMON STOCK JPY	24,000.000	109,556	121,907
B0J7D91 DAIICHI SANKYO COMPANY LIMITED NPV	27,600.000	437,841	388,580
5529027 DAIMLER AG ORD NPV(REGD)	89,993.000	5,646,010	7,510,559
6250508 DAITO TRUST CONSTRUCTION CO NPV	424.000	21,599	48,449
6251363 DAIWA HOUSE INDUSTRY CO NPV	2,144.000	27,471	41,004
6251448 DAIWA SECURITIES GROUP INC NPV	10,000.000	34,776	79,036
235851102 DANAHER CORP USD0.01	13,815.000	1,143,071	1,184,084

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
4253372 DANIELI & C DI RISP EUR1 (NON CV)	13,535.000	265,750	224,870
4253350 DANIELI & C EUR1	7,690.000	277,578	191,503
B1Y9TB3 DANONE SA COMMON STOCK EUR 0.25	122,465.000	8,253,796	8,068,879
B1722W1 DART GROUP PLC ORD GBP0.0125	21,445.000	78,861	97,305
23918K108 DAVITA HEALTHCARE PARTNERS INC USD0.001	26,600.000	1,868,367	2,014,684
6175203 DBS GROUP HLDGS LTD NPV	34,878.000	417,409	542,213
5932012 DEA CAPITAL SPA EUR1	15,031.000	27,925	29,483
243537107 DECKERS OUTDOOR CORP USD0.01	15,300.000	1,439,525	1,392,912
244199105 DEERE & CO COMMON STOCK USD 1	16,158.000	1,258,629	1,429,498
29759W101 DELHAIZE GROUP SPON ADR REP 1 ORD COM NP	8,345.000	112,779	151,211
G27823106 DELPHI AUTOMOTIVE PLC ORD USD0.01	106,830.000	4,803,981	7,768,678
247361702 DELTA AIR LINES INC USD0.01	28,903.000	1,224,020	1,421,739
B574ZG0 DELTA LLOYD NV NPV	226,474.000	4,131,912	4,983,506
248019101 DELUXE CORP USD1	27,800.000	1,638,488	1,730,550
6640381 DENSO CORP NPV	43,900.000	2,215,881	2,069,501
249908104 DEPOMED INC NPV	94,100.000	1,434,089	1,515,951

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
5750355 DEUTSCHE BANK AG COMMON STOCK EUR 0	15,648.000	648,903	473,088
7021963 DEUTSCHE BOERSE AG COMMON STOCK EUR 0	55,517.000	3,279,580	3,978,302
5287488 DEUTSCHE LUFTHANSA AG NPV	5,812.000	128,269	97,264
4617859 DEUTSCHE POST AG COMMON STOCK EUR 0	60,453.000	1,794,443	1,978,373
5842359 DEUTSCHE TELEKOM AG NPV (REGD)	39,582.000	469,143	634,625
B0YZ025 DEUTSCHE WOHNEN AG NEW NPV	83,985.000	1,469,316	1,989,838
4557847 DEUTZ AG NPV	33,296.000	161,254	161,159
251893103 DEVRY EDUCATION GROUP INC	1,000.000	41,374	47,470
B033YN6 DEXUS PROPERTY GROUP REIT AUD 0	4,096.000	23,890	23,363
5797341 DFDS AS DKK100	1,296.000	109,691	124,467
BMH4NV0 DH CORP COMMON STOCK CAD	5,152.000	156,214	163,111
0237400 DIAGEO PLC COMMON STOCK GBP 28.93518	229,605.000	5,525,395	6,617,844
5982200 DIALOG SEMICONDUCTOR PLC GBP0.10	29,701.000	950,532	1,053,932
252784301 DIAMONDROCK HOSPIT COM USD0.01	46,750.000	553,801	695,173
253017107 DICE HLDGS INC COM STK NPV	169,820.000	1,631,247	1,699,898
253868103 DIGITAL REALTY TRUST INC USD0.01	8,100.000	540,004	537,030

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
B89W0M4 DIRECT LINE INSURANCE GROUP PLC ORD GBP0	42,512.000	201,996	193,094
25490A309 DIRECTV USD0.01	28,415.000	1,363,316	2,463,581
254709108 DISCOVER FINANCIAL SERVICES COMMON STOCK	18,500.000	761,987	1,211,565
B71QPM2 DKSH HLDG AG CHF0.1	9,843.000	524,408	752,849
5753398 DMG MORI SEIKI AG COMMON STOCK EUR 0	4,781.000	121,376	135,953
4263304 DNB ASA	45,991.000	785,283	679,049
B03MSY2 DOGUS GAYRIMENKUL YATIRIM ORTA	88,506.000	163,308	161,281
256677105 DOLLAR GENERAL CORP USD0.875	15,774.000	980,139	1,115,222
256746108 DOLLAR TREE INC USD0.01	2,600.000	174,363	182,988
B4TP9G2 DOLLARAMA INC COMMON STOCK CAD 0	2,000.000	82,397	102,569
257287102 DOMINION DIAMOND CORP COMMON STOCK CAD 0	26,400.000	471,214	474,144
257867101 DONNELLEY (R.R.) & SONS CO USD1.25	43,600.000	1,217,920	732,698
2262369 DOREL INDUSTRIES CLASS 'B' SUB VTG NPV	2,876.000	107,087	99,372
B249GF3 DOUTOR NICHIREH HOLDINGS CO LTD NPV	22,100.000	384,983	319,440
260543103 DOW CHEMICAL CO USD2.50	63,505.000	2,614,789	2,896,463
6465573 DOWNER EDI ORD NPV	29,369.000	140,294	113,441

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
23331A109 DR HORTON INC USD0.01	14,800.000	373,637	374,292
26138E109 DR PEPPER SNAPPLE GROUP INC USD0.01	3,686.000	203,689	264,212
BMJJVS6 DREAM OFFICE REAL ESTATE INVESTMENT TRUS 0	14,431.000	391,122	313,352
B1WT5G2 DSV DKK1	48,848.000	1,263,759	1,493,917
233331107 DTE ENERGY CO NPV	5,316.000	317,153	459,143
264147109 DUCOMMUN INC USD0.01	8,550.000	233,934	216,144
26441C204 DUKE ENERGY CORP COMMON STOCK USD 0.001	4,563.000	315,046	381,193
26483E100 DUN & BRADSTREET CORP(DELWARE) COM STK	857.000	87,302	103,663
26613Q106 DUPONT FABROS TECHNOLOGY USD1	55,300.000	1,271,392	1,838,172
268158201 DYNAVAX TECHNOLOGIES CORP COMMON STOCK U	3,152.000	55,034	53,143
26817R108 DYNEGY INC (DELWARE) USD0.01	6,400.000	193,647	194,240
4942904 E.ON SE NPV	69,868.000	1,310,228	1,200,099
6298542 EAST JAPAN RAILWAY CO NPV	11,550.000	839,492	878,858
27579R104 EAST WEST BANCORP INC USD0.01	44,150.000	1,597,487	1,709,047
277432100 EASTMAN CHEMICAL CO USD0.01	100.000	8,623	7,586
B7KR2P8 EASYJET ORD GBP0.27285714	18,508.000	427,351	482,227

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
278642103 EBAY INC COMMON STOCK USD 0.001	10,451.000	536,665	586,510
281020107 EDISON INTERNATIONAL NPV	30,330.000	1,572,739	1,986,008
4103596 EDP - ENERGIAS DE PORTUGAL SA COMMON STO	222,587.000	1,067,925	866,741
28176E108 EDWARDS LIFESCIENCES CORP USD1	14,748.000	1,508,782	1,878,600
283677854 EL PASO ELECTRIC CO NPV	16,700.000	496,280	669,002
B1KKBX6 ELECTROLUX AB COMMON STOCK SEK 5	152,664.000	3,640,032	4,461,984
285512109 ELECTRONIC ARTS USD0.01	30,608.000	1,176,015	1,439,035
286082102 ELECTRONICS FOR IMAGING INC USD0.01	38,500.000	1,662,911	1,648,955
B7FNMQ2 ELEMENT FINL CORP NPV	155,895.000	1,830,057	1,903,177
B09M9F4 ELIA SYSTEM OPERATOR NPV	5,892.000	291,569	274,561
5138638 ELRINGKLINGER AG NPV	8,751.000	258,840	304,915
29082A107 EMBRAER SA ADR EACH REP 4 COM STK SHS	105,700.000	2,902,637	3,896,102
268648102 EMC CORP/MA COMMON STOCK USD 0.01	39,900.000	956,788	1,186,626
29084Q100 EMCOR GROUP USD0.01	44,700.000	1,922,602	1,988,703
291011104 EMERSON ELECTRIC CO USD0.50	4,287.000	242,059	264,637
7383072 ENAGAS SA EUR1.50	5,146.000	168,409	163,052

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
2466149 ENBRIDGE INC COM NPV	35,600.000	1,542,366	1,836,170
2793193 ENCANA CORP COM NPV	16,800.000	345,012	234,540
B4TWTW9 ENEL GREEN POWER SPA EUR0.2	57,192.000	157,345	120,002
7144569 ENEL SPA EUR1	194,747.000	1,110,217	870,976
B584T89 ENERPLUS CORP NPV	12,800.000	228,754	123,662
29285W104 ENGILITY HLDGS INC NPV	29,993.000	1,149,863	1,283,700
7145056 ENI NPV	40,552.000	1,064,262	712,005
29336T100 ENLINK MIDSTREAM LLC	7,600.000	291,215	270,256
G3157S106 ENSCO PLC SHS CLASS A	20,700.000	1,069,231	619,965
29364G103 ENTERGY CORP USD0.01	21,400.000	1,610,159	1,872,072
26875P101 EOG RESOURCES INC USD0.01	4,989.000	514,026	459,337
294628102 EQUITY COMMONWEALTH REIT USD 0.01	16,484.000	413,803	423,144
29472R108 EQUITY LIFESTYLE PROPERTIES INC COM STK	22,300.000	805,743	1,149,565
29476L107 EQUITY RESIDENTIAL PROPERTIES TRUST SHS	BENEFICIAL INTEREST USD0.01 1,715.000	106,277	123,206
B03MS97 EREGLI DEMIR CELIK TRY1.000	139,272.000	292,580	265,706
294821608 ERICSSON AMERICAN DEPOSITORY SHARES	53,441.000	623,938	646,636

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
29530P102 ERIE INDEMNITY CO NPV A	3,600.000	221,144	326,772
5289837 ERSTE GROUP BANK AG COMMON STOCK EUR 0	110,200.000	3,488,515	2,564,939
7212477 ESSILOR INTERNATIONAL SA COMMON STOCK EU	35,585.000	2,684,768	3,990,766
4798271 EUROCOMMERCIAL PROPERTIES NV DUTCH CERT	2,232.000	103,556	94,988
5972643 EUROFINS SCIENTIFIC SE COMMON STOCK EUR	5,845.000	1,414,065	1,499,775
298736109 EURONET WORLDWIDE INC USD0.02	34,700.000	1,141,987	1,905,030
G3223R108 EVEREST RE GROUP USD0.01	23,986.000	2,794,979	4,084,816
30040P103 EVERTEC INC USD0.01	5,900.000	141,966	130,567
6250412 EXEDY CORPORATION NPV	18,900.000	541,071	459,199
30162A108 EXELIS INC USD0.01	112,960.000	1,312,900	1,980,189
30161N101 EXELON CORP NPV	48,600.000	1,317,503	1,802,088
7618194 EXMAR SA NPV	5,683.000	88,696	70,865
B06HZC1 EXOR SPA EUR0.52	12,471.000	328,069	513,682
30212P303 EXPEDIA INC USD0.001	500.000	44,241	42,680
B19NLV4 EXPERIAN PLC COMMON STOCK GBP 0.1	125,140.000	1,774,523	2,122,955
30231G102 EXXON MOBIL CORP COMMON STOCK USD 0	92,405.000	7,763,892	8,542,842

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
30303M102 FACEBOOK INC USD0.000006 A	15,122.000	754,476	1,179,818
2566351 FAIRFAX FINANCIAL HOLDINGS LTD COMMON ST	300.000	155,316	157,681
305560302 FAIRPOINT COMMUNICATIONS INC USD0.01	27,990.000	353,413	397,738
6356934 FANUC CORP NPV	13,500.000	2,200,100	2,245,778
4400446 FAURECIA EUR7	17,168.000	564,074	642,232
B9510B1 FEDERATION CENTRES REIT AUD 0	8,409.000	17,945	19,750
31428X106 FEDEX CORP USD0.10	15,500.000	1,679,542	2,691,730
BRJFWP3 FIAT CHRYSLER AUTOMOBILES NV COMMON STOC	20,979.000	235,198	243,702
31620M106 FIDELITY NATIONAL INFO SERVICES INC USD0	26,046.000	1,261,861	1,620,061
0759023 FIDESSA GROUP PLC ORD GBP0.10	20,600.000	869,641	767,681
316773100 FIFTH THIRD BANCORP NPV	162,900.000	2,433,791	3,319,088
317923100 FINISH LINE INC CLASS'A'COM STK USD0.01	36,400.000	1,135,240	884,884
2339177 FINNING INTERNATIONAL INC COM NPV	7,600.000	194,945	165,550
33582V108 FIRST NIAGARA FINANCIAL GROUP INC COM	358,300.000	3,390,970	3,020,469
6339872 FIRST PACIFIC CO USD0.01	10,000.000	11,096	9,916
2347608 FIRST QUANTUM MINERALS LTD COMMON STOCK	93,355.000	1,588,352	1,330,707

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
2350231 FIRSTSERVICE CORP SUB VTG COM NPV	8,427.000	354,555	431,299
33761N109 FIRSTSERVICE CORP SUB VTG COM NPV	25,470.000	1,388,900	1,295,404
337738108 FISERV INC USD0.01	1,458.000	91,064	103,474
6340250 FISHER & PAYKEL HEALTHCARE CORP NPV	99,501.000	278,372	486,062
337930705 FLAGSTAR BANCORP USD0.001	7,400.000	115,345	116,402
Y2573F102 FLEXTRONICS INTERNATIONAL ORD USD0.01	104,892.000	1,141,000	1,172,693
344849104 FOOT LOCKER INC USD0.01	43,690.000	1,924,175	2,454,504
345370860 FORD MOTOR CO USD0.01	141,900.000	1,775,224	2,199,450
345550107 FOREST CITY ENTERPRISES INC USD0.33 1/3	1,965.000	41,930	41,855
5579550 FORTUM OYJ EUR3.40	84,584.000	2,078,479	1,839,245
34988V106 FOSSIL GROUP INC USD0.01	16,200.000	1,708,036	1,793,988
N33462107 FRANKS INTL NV EUR0.01	1,900.000	53,082	31,597
B18K086 FREENET AG NPV	6,201.000	179,413	177,796
35671D857 FREEPORT-MCMORAN INC COMMON STOCK USD 0.	26,600.000	1,109,823	621,376
4352097 FRESSENIUS SE & CO KGAA	1,690.000	55,853	88,262
B62W232 FRIENDS LIFE GROUP LTD COMMON STOCK GBP	41,108.000	203,484	234,726

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
35906A108 FRONTIER COMMUNICATIONS CORP USD0.25 B	85,779.000	464,685	572,146
B096LW7 FUGRO NV EUR0.05	4,077.000	231,487	85,150
6356365 FUJI ELECTRIC CO LTD NPV	113,000.000	321,436	456,166
6356406 FUJI HEAVY INDUSTRIES NPV	3,400.000	63,578	121,940
6356525 FUJIFILM HLDGS CORP NPV	54,504.000	1,323,140	1,682,466
6356707 FUJIKURA NPV	107,000.000	493,015	446,224
6356945 FUJITSU NPV	232,000.000	1,188,147	1,246,738
B1TK1Y8 FUKUOKA FINANCIAL GROUP INC. NPV	43,151.000	205,176	224,942
B1FYW63 GAGFAH SA COMMON STOCK EUR 1.25	48,922.000	845,543	1,095,164
5984273 GAMELOFT SE EUR0.05	29,696.000	155,749	120,018
B01CP21 GAMESA CORPORACION TECNOLOGICA SA ORD EU	92,826.000	909,318	849,058
36467W109 GAMESTOP CORPORATION NEW CLASS 'A' COM U	17,900.000	375,023	605,020
364730101 GANNETT CO INC USD1	26,700.000	900,252	852,531
364760108 GAP INC USD0.05	17,000.000	779,129	715,870
5650422 GAS NATURAL SDG SA EUR1	62,472.000	1,396,532	1,573,116
2016629 GAZFROM OAO ADR USD	117,814.000	931,090	547,835

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
368287207 GAZPROM OAO ADR USD	77,316.000	402,665	359,519
B0C2CQ3 GDF SUEZ EUR1	29,819.000	823,086	701,083
B3B9KQ2 GDF SUEZ VVPR STRIP	1,134.000	0	1
B1WGG93 GEBERIT AG CHF0.10 (REGD)	341.000	117,543	116,132
B011JK4 GEMALTO NV COMMON STOCK EUR 1	26,463.000	1,950,746	2,175,224
369385109 GENERAL COMMUNICATIONS CLASS'A'COM NPV	10,750.000	118,365	147,813
369550108 GENERAL DYNAMICS CORP USD1	43,600.000	4,966,572	6,000,232
369604103 GENERAL ELECTRIC CO. USD0.06	373,761.000	9,978,460	9,444,940
370023103 GENERAL GROWTH PROPERTIES INC REIT USD 0	3,087.000	53,405	86,837
37045V100 GENERAL MOTORS CO USD0.01	36,600.000	1,298,605	1,277,706
371532102 GENESCO INC USD1	11,300.000	902,760	865,806
4595739 GENMAB AS DKK1 (BR)	23,540.000	939,011	1,378,259
G3922B107 GENPACT USD0.01	35,700.000	607,027	675,801
37253A103 GENTHERM INC NPV	25,500.000	327,379	933,810
0207458 GENUS ORD GBP0.10	9,151.000	200,015	178,501
37247D106 GENWORTH FINANCIAL INC USD0.001	9,100.000	74,367	77,350

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
B3NWJQ2 GENWORTH MI CANADA INC NPV	26,383.000	849,758	842,343
BMNQCT1 GENWORTH MORTGAGE INSURANCE AUSTRALIA LT STOCK AUD	74,562.000	211,630	222,105
36162J106 GEO GROUP INC NEW	11,400.000	398,323	460,104
2254645 GILDAN ACTIVEWEAR INC COM NPV	38,770.000	1,950,433	2,199,170
375558103 GILEAD SCIENCES INC COMMON STOCK USD 0.0	55,919.000	5,161,965	5,270,925
3064650 GKN ORD GBP0.10	13,452.000	76,648	72,154
0925288 GLAXOSMITHKLINE ORD GBP0.25	167,440.000	4,463,194	3,592,472
B4T3BW6 GLENCORE PLC COMMON STOCK GBP 0.01	752,638.000	4,419,307	3,506,570
378967103 GLOBAL CASH ACCESS HOLD INC USD0.001	104,400.000	781,490	746,460
378973408 GLOBALSTAR INC USD0.0001	700.000	1,914	1,925
379577208 GLOBUS MEDICAL INC USD0.001 A	41,900.000	970,026	995,963
379890106 GLU MOBILE INC USD0.0001	1,500.000	5,263	5,850
B15S1Y6 GLUSKIN SHEFF + ASSOCIATES INC COMMON ST	7,182.000	183,451	171,698
4501093 GN STORE NORD DKK4	42,041.000	1,227,875	920,922
36191G107 GNC HLDGS INC USD0.001	6,575.000	285,026	308,762
G9456A100 GOLAR LNG USD1.00	28,100.000	1,350,609	1,024,807

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
38141G104 GOLDMAN SACHS GROUP INC USD0.01	13,000.000	2,443,112	2,519,790
B03FY24 GOODMAN GROUP NPV (STAPLED UNITS)	8,529.000	27,086	39,715
38259P508 GOOGLE INC CLA	7,015.000	3,368,035	3,722,580
38259P706 GOOGLE INC-CL C	3,729.000	1,340,880	1,962,946
2374521 GPO FINANACIERO SANTANDER SAB DE CV	SER'B'MXN3.78078 206,355.000	577,061	431,757
6365866 GPT GROUP/THE REIT AUD 0	9,378.000	38,534	33,384
B04V127 GRAINGER PLC ORD GBP0.05	117,118.000	213,702	343,319
38526M106 GRAND CANYON EDUCATION INC USD0.01	34,000.000	1,324,601	1,586,440
2380573 GREAT CANADIAN GAMING CORP NPV	8,442.000	152,004	150,509
390607109 GREAT LAKES DREDGE & DOCK CORP NEW USD0.	195,000.000	1,429,492	1,669,200
391164100 GREAT PLAINS ENERGY INC NPV	43,090.000	1,024,833	1,224,187
2384951 GREAT WEST LIFECO INC COM NPV	1,500.000	32,867	43,501
39153L106 GREATERATCH INC COM STK USD0.001	30,400.000	1,461,772	1,498,720
B3ZNGT5 GREATVIEW ASEPTIC PACKAGING CO LTD HKD0.	3,529,155.000	2,143,602	1,824,911
393222104 GREEN PLAINS INC	28,780.000	685,646	713,168
B0HZP13 GREENE KING ORD GBP0.125	18,208.000	173,493	211,512

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
B01SPF2 GRIFOLS SA EURO.50 A	10,031.000	385,598	402,011
7097328 GROUPE BRUXELLES LAMBERT (NEW) NPV	556.000	52,335	47,600
B292JQ9 GROUPE EUROTUNNEL SE COMMON STOCK EUR 0.	86,546.000	1,083,886	1,120,557
B7VQL46 GROUPE FNAC EUR1	4,300.000	218,541	215,933
6744250 GS YUASA CORP NPV	22,000.000	133,010	94,499
B3DJHT2 H&R REAL ESTATE INVESTMENT TRUST STAPLED REIT UNT & 1 FIN TR UNT)	1,500.000	32,214	28,142
B03N0C7 HACI OMER SABANCI HLDGS A.S. TRY1	52,882.000	229,386	229,602
B05LZ02 HAKUHODO DY HLDGS INC NPV	18,900.000	156,066	182,860
4407599 HALDEX AB COMMON STOCK SEK 5	13,208.000	165,269	171,675
406216101 HALLIBURTON CO USD2.50	12,210.000	439,365	480,219
6405870 HAMAMATSU PHOTONICS NPV	44,200.000	1,712,926	2,130,831
0406501 HAMMERSON PLC ORD GBP0.25	3,493.000	19,168	32,951
B7T5KQ0 HANKOOK TIRE CO LTD COMMON STOCK KRW 500	53,300.000	3,118,611	2,555,529
6408664 HANKYU HANSHIN HLDGS INC NPV	83,000.000	475,097	449,285
4511809 HANNOVER RUECK SE COMMON STOCK EUR 0	3,990.000	328,578	361,963
6381828 HANSTAR DISPLAY CORP TWD10	702,450.000	318,231	175,824

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
413875105 HARRIS CORP USD1	14,000.000	462,961	1,005,480
416515104 HARTFORD FINANCIAL SERVICES GROUP INC/TH	STOCK USD 0.01 27,400.000	949,099	1,142,306
6173508 HARVEY NORMAN HLDGS NPV	20,860.000	60,588	57,358
419879101 HAWAIIAN HLDGS INC COM	73,900.000	839,226	1,925,095
40412C101 HCA HLDGS INC USD0.01	40,100.000	2,130,365	2,942,939
40416E103 HCI GROUP INC NPV	40,500.000	1,789,670	1,751,220
40414L109 HCP INC COM STK USD1	3,601.000	169,141	158,552
40416M105 HD SUPPLY HOLDINGS INC COMMON STOCK USD	6,200.000	175,040	182,838
40415F101 HDFC BANK ADR EACH REPR 3 ORD INR10 (MGT)	32,073.000	1,488,037	1,627,705
42217K106 HEALTH CARE REIT INC USD1	1,200.000	66,779	90,804
42222G108 HEALTH NET INC USD0.001	75,100.000	3,058,720	4,020,103
421946104 HEALTHCARE REALTY TRUST INC USD0.01	1,100.000	27,926	30,052
421906108 HEALTHCARE SERVICES GROUP INC USD0.01	37,800.000	937,740	1,169,154
421924309 HEALTHSOUTH CORP USD0.01	42,400.000	1,673,266	1,630,704
42235N108 HEARTLAND PAYMENT SYSTEMS INC USD0.001	31,100.000	1,155,344	1,677,845
5120679 HEIDELBERGCEMENT AG NPV	10,320.000	662,201	734,403

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
5367227 HEIDELBERGER DRUCKMASCHINEN AG NPV	38,408.000	104,614	96,251
7792559 HEINEKEN NV EUR1.60	84,288.000	4,188,470	6,012,469
423452101 HELMERICH & PAYNE INC USD0.10	10,200.000	659,553	687,684
B3CM952 HENDERSON GROUP PLC ORD GBP0.125	63,917.000	201,168	213,278
5687431 HENNES & MAURITZ AB NPV 'B'	77,420.000	3,104,574	3,220,126
5253973 HERMES INTERNATIONAL NPV	250.480	158	89,355
427825104 HERSHA HOSPITALITY TRUST CLASS'A'SHS BEN USD0.01	242,600.000	1,780,030	1,705,478
42809H107 HESS CORP USD1	11,474.000	688,221	847,011
428236103 HEWLETT-PACKARD CO USD0.01	215,965.000	7,576,511	8,666,675
428291108 HEXCEL CORP USD0.01	24,200.000	603,325	1,004,058
43300A104 HILTON WORLDWIDE HOLDINGS INC COMMON STO 0.01	22,400.000	567,445	584,416
6429126 HITACHI CHEMICAL CO NPV	45,700.000	832,130	817,222
6429405 HITACHI CONSTRUCTION MACHINERY NPV	24,700.000	505,064	529,043
6642804 HITACHI HIGH-TECHNOLOGIES CO NPV	12,800.000	365,422	373,660
6429104 HITACHI NPV	661,000.000	4,863,877	4,965,701
B4TXDE3 HKT TRUST AND HKT LTD SHARE STAPLED UNIT	907,760.000	853,665	1,182,276

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
7110753 HOLCIM CHF2 (REGD)	24,299.000	1,660,642	1,744,813
436106108 HOLLYFRONTIER CORP USD0.01	15,000.000	598,615	562,200
437076102 HOME DEPOT INC USD0.05	14,445.000	1,024,313	1,516,292
B19NKB7 HOME RETAIL GROUP PLC ORD GBP0.10	238,771.000	472,544	772,530
438128308 HONDA MOTOR CO ADR-EACH REPR 1 ORD (JPM)	9,982.000	307,708	294,669
438516106 HONEYWELL INTERNATIONAL INC USD1	98,572.000	5,306,883	9,849,314
6267359 HONG KONG EXCHANGES AND CLEARING LTD COM HKD 0	5,408.000	57,749	119,738
B16TCK4 HORIZON NORTH LOGISTICS INC NFV	33,223.000	263,105	75,725
G4617B105 HORIZON PHARMA PLC COMMON STOCK USD 0.00	3,200.000	41,494	41,248
44106M102 HOSPITALITY PROPERTIES TRUST USD0.01	104,770.000	2,903,357	3,247,870
44107P104 HOST HOTELS & RESORTS INC USD1	13,873.000	282,634	329,761
6441506 HOYA CORP NFV	22,200.000	701,316	760,090
0540528 HSBC HLDGS ORD USD0.50	57,304.000	537,922	543,792
4447476 HUHTAMAKI OYJ COMMON STOCK EUR 0	4,878.000	135,408	128,913
6805317 HULIC CO LTD	1,600.000	22,644	16,161
444859102 HUMANA INC USD0.166	6,774.000	593,330	972,950

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
446150104 HUNTINGTON BANCSHARES INC NPV	180,930.000	1,473,848	1,903,384
446413106 HUNTINGTON INGALLS INDUSTRIES INC USD0.0	32,800.000	2,183,132	3,688,688
447011107 HUNTSMAN CORP COM USD0.01	61,600.000	1,295,811	1,403,248
B12PJ24 HUSQVARNA AB COMMON STOCK SEK 2	53,099.000	402,594	391,718
6659666 HYAKUGO BANK NPV	55,000.000	229,330	228,450
B2QY968 HYPERMARCAS SA NPV	86,700.000	956,714	543,057
BN8SXL8 HYPROP INVESTMENTS LTD COMMON STOCK ZAR	103,484.000	762,924	872,150
6449629 HYSAN DEVELOPMENT CO LTD COMMON STOCK HK	42,692.000	193,151	190,755
6449544 HYUNDAI MOBIS CO LTD COMMON STOCK KRW 50	4,113.000	1,153,889	883,108
44919P508 IAC/INTERACTIVE CORP COM STK USD0.001	200.000	12,404	12,158
B288C92 IBERDROLA SA EUR0.75	586,301.000	3,909,536	3,970,811
3387216 ICAP ORD GBP0.10	9,362.000	56,210	66,040
45104G104 ICICI BANK ADR EACH REPR 2 ORD INR10(SPO	189,877.000	1,981,362	2,193,079
B1FF8P7 IDEMITSU KOSAN CO NPV	1,100.000	23,591	18,331
2469375 IGM FINANCIAL INC COM NPV	800.000	33,479	31,986
6466985 IHI CORP NPV	66,000.000	307,462	339,647

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
451734107 IHS INC USD0.01 A	3,608.000	452,617	410,879
452308109 ILLINOIS TOOL WORKS INC NPV	13,627.000	1,185,025	1,290,477
452327109 ILLUMINA INC USD0.01	1,700.000	319,682	313,786
6957575 ILUKA RESOURCES LTD NPV	79,235.000	549,084	385,810
B05QNL4 IMMOBILIARE GRANDE DISTRIBUZIONE SIIQ SP 0	266,182.000	257,322	207,750
5679911 IMMOFINANZ AG NPV	125,803.000	438,521	318,461
2454241 IMPERIAL OIL COM NPV	29,480.000	1,402,444	1,273,882
0454492 IMPERIAL TOBACCO GROUP GBP0.10	108,943.000	4,247,802	4,817,495
4476210 INDRA SISTEMAS S.A EURO.20 A	12,962.000	212,560	126,575
B1G1QD8 INDUSTRIAL & COMMERCIAL BK OF CHINA 'H'	1,976,413.000	1,362,815	1,442,516
5889505 INFINEON TECHNOLOGIES AG NPV	97,198.000	1,026,501	1,040,300
456788108 INFOSYS LTD ADR EACH REPR 10RD INR5	37,600.000	1,077,461	1,182,896
6459286 INFRATIL LTD ORD NPV	158,572.000	305,073	371,820
7154182 ING GROEP NV DUTCH CERT EUR 0.24	201,313.000	2,181,640	2,638,175
G47791101 INGERSOLL-RAND PLC USD1	3,258.000	205,301	206,525
457187102 INGREDION INC USD0.01	10,600.000	392,531	899,304

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
B09LSH6 INMARSAT ORD EUR0.0005	2,576.000	24,231	32,113
45780L104 INOGEN INC COMMON STOCK USD 0.001	18,326.000	522,777	574,887
45765U103 INSIGHT ENTERPRISE INC USD0.01	19,800.000	585,949	512,622
45812P107 INTEGRATED SILICON SOLUTIONS INC USD0.00	76,000.000	1,062,981	1,259,320
458140100 INTEL CORP USD0.001	390,528.000	10,613,767	14,172,261
45825N107 INTELIGENT INC COM USD0.001	21,390.000	183,945	419,886
L5140P101 INTELSAT SA USD1	3,500.000	65,630	60,760
BN33FD4 INTERCONTINENTAL HOTELS GROUP PLC COMMON 15.8055	2,735.000	115,343	110,665
45866F104 INTERCONTINENTALEXCHANGE INC	6,500.000	1,453,950	1,425,385
459200101 INTERNATIONAL BUSINESS MACHINES CORP COM USD 0.2	60,273.000	9,469,750	9,670,200
459902102 INTERNATIONAL GAME TECHNOLOGY USD0.00015	46,800.000	709,877	807,300
460146103 INTERNATIONAL PAPER CO USD1	17,300.000	786,205	926,934
460690100 INTERPUBLIC GROUP OF COS INC/THE COMMON 0.1	5,433.000	91,886	112,843
4076836 INTESA SANPAOLO SPA COMMON STOCK EUR 0.5	168,150.000	520,005	492,804
B17BBQ5 INVESTEC PLC COMMON STOCK GBP 0.02	40,245.000	270,832	339,802
5679591 INVESTOR AB COMMON STOCK SEK 6.25	2,264.000	41,684	82,338

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
46146L101 INVESTORS BANCORP INC COMMON STOCK USD 0	10,200.000	104,456	114,495
B0R7JF1 IPSEN EUR1	7,166.000	310,346	372,862
4783211 IREN SPA EUR1	15,554.000	23,181	17,043
464287465 ISHARES MSCI EAFE ETF ETP USD	16,158.000	1,005,786	983,053
464287234 ISHARES MSCI EMERGING MARKETS ETF ETP US	2,011.000	79,003	79,012
6467104 ISUZU MOTORS LTD COMMON STOCK JPY	177,060.000	2,064,895	2,187,868
465685105 ITC HLDGS CORP NPV	13,010.000	487,848	525,994
6467803 ITOCHU CORP NPV	11,986.000	138,071	129,162
3398649 ITV ORD GBP0.10	93,870.000	180,795	314,981
466313103 JABIL CIRCUIT INC USD0.001	55,160.000	1,081,839	1,204,143
B8BRV46 JAPAN AIRLINES CO LTD NPV	15,300.000	449,964	459,402
6468505 JAPAN DIGITAL LABORATORY CO NPV	11,400.000	152,465	154,130
6743882 JAPAN EXCHANGE GROUP INC	10,500.000	271,392	248,367
6397580 JAPAN REAL ESTATE INVESTMENT CO REIT	9.000	42,735	43,538
6513342 JAPAN RETAIL FUND INVESTMENT CORP REIT	21.000	25,243	44,489
6474535 JAPAN TOBACCO INC NPV	92,150.000	2,915,001	2,557,865

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
6472119 JARDINE MATHESON HOLDINGS LTD COMMON STO	0.25 12,000.000	517,604	731,400
7136663 JC DECAUX SA NPV	39,939.000	1,546,385	1,380,495
5470556 JENOPTIK AG NPV	8,856.000	122,891	111,073
6543792 JFE HOLDINGS INC NPV	19,500.000	388,246	438,484
6473468 JGC CORP NPV	7,000.000	191,975	145,494
B142F28 JM AB COMMON STOCK SEK 1	18,555.000	585,252	590,195
477839104 JOHN BEAN TECHNOLOGIES CORP USD0.01	46,400.000	1,428,220	1,524,704
478160104 JOHNSON & JOHNSON COMMON STOCK USD 1	136,494.000	10,893,701	14,273,178
478366107 JOHNSON CONTROLS INC USD1	91,000.000	4,399,586	4,398,940
B70FPS6 JOHNSON MATTHEY ORD GBP1.047619	2,335.000	120,758	123,680
48020Q107 JONES LANG LASALLE INC USD0.01	14,200.000	1,732,728	2,129,006
481165108 JOY GLOBAL INC USD1	69,800.000	3,947,121	3,247,096
46625H100 JPMORGAN CHASE & CO COMMON STOCK USD 1	156,193.000	6,703,159	9,774,558
B12W5L6 JSE LIMITED ZAR0.10	35,592.000	333,044	372,264
6470986 JSR CORP NPV	61,200.000	1,076,304	1,059,687
6497082 JTEKT CORP NPV	9,351.000	150,569	160,198

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
B4R2R50 JULIUS BAER GRUPPE AG CHF0.02 (REGD)	18,145.000	824,156	836,534
B63MCN1 JUST ENERGY GROUP INC NPV	33,883.000	191,479	177,862
BQ1JP6 KADOKAWA DWANGO CORP COMMON STOCK JPY	12,100.000	211,508	192,256
6689533 KAKAKU.COM. INC NPV	22,100.000	392,665	320,915
6481643 KAKEN PHARMACEUTICAL NPV	9,000.000	155,683	175,429
6482668 KAMIGUMI CO NPV	24,000.000	223,288	215,388
6483360 KANEKA CORP NPV	11,000.000	77,332	59,452
BOYWGH0 KAPPAHL AB NPV	16,228.000	88,352	86,859
48238T109 KAR AUCTION SERVICES INC USD0.01	51,100.000	1,590,433	1,770,615
6484620 KAWASAKI HEAVY INDUSTRIES NPV	185,000.000	692,938	853,288
6248990 KDDI CORPORATION NPV	1,700.000	92,627	108,286
6487362 KBIO CORP NPV	100,000.000	794,799	728,137
487836108 KELLOGG CO USD0.25	17,100.000	1,144,494	1,119,024
4513612 KEMIRA OYJ NPV	7,603.000	109,600	90,942
4519579 KERRY GROUP PLC 'A' ORD EUR0.125	4,243.000	185,728	293,011
4490005 KESKO OYJ NPV SER'B'	7,632.000	294,478	278,715

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
493267108 KEYCORP USD1	40,848.000	311,002	567,787
6490995 KEYENCE CORPORATION NPV	8,847.000	2,327,809	3,970,617
494368103 KIMBERLY-CLARK CORP USD1.25	8,060.000	638,256	931,252
49446R109 KIMCO REALTY CORP USD0.01	3,001.000	56,239	75,445
3319521 KINGFISHER ORD GBP0.157142857	62,449.000	389,817	331,557
B03Z841 KINROSS GOLD CORP COM STK NPV	46,600.000	142,317	131,160
6282211 KINTETSU WORLD EXPRESS NPV	800.000	32,360	30,960
7582556 KLEPIERRE EUR1.40	1,298.000	56,031	56,119
B170DQ6 KLOECKNER & CO SE	22,623.000	324,847	245,362
6496023 KOBE STEEL NPV	99,000.000	132,112	172,576
500255104 KOHLS CORP USD0.01	18,600.000	1,040,936	1,135,344
6496584 KOMATSU NPV	71,200.000	1,679,995	1,593,901
B09M9D2 KONE OYJ NPV ORD 'B'	3,379.000	151,413	154,637
B11WFP1 KONECRANES INTERNATIONAL CORP(KCI) NPV	7,348.000	186,885	211,794
6496700 KONICA MINOLTA INC	111,375.000	941,130	1,230,843
BKWP5S5 KONINKLIJKE AHOLD NV COMMON STOCK EUR 0.	32,639.000	518,232	582,746

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
B0HZL93 KONINKLIJKE DSM NV EUR1.50	37,240.000	2,039,075	2,281,953
5986622 KONINKLIJKE PHILIPS NV	145,036.000	4,169,079	4,238,345
6485861 KONISHI CO NPV	7,600.000	147,535	121,390
B0X2QY8 KOTAK MAHINDRA BANK GDR EACH REPR 1 SHAR	7,269.000	87,023	145,547
501044101 KROGER CO USD1	35,700.000	940,527	2,292,297
6497509 KUBOTA CORP NPV	34,000.000	428,936	499,387
6497907 KUREHA CORP	11,000.000	54,412	46,516
6499260 KYOCERA CORP NPV	29,900.000	1,470,066	1,385,582
6499550 KYOWA HAKKO KIRIN CO LTD NPV	2,000.000	24,290	18,950
6499969 KYUDENKO CORP NPV	13,000.000	146,822	145,619
501797104 L BRANDS INC COMMON STOCK USD 0.5	1,000.000	81,826	86,550
502424104 L-3 COMMUNICATIONS HLDGS INC USD0.01	11,100.000	902,096	1,400,931
4057808 L'OREAL EURO.20	7,599.000	1,198,102	1,280,887
50420D108 LA QUINTA HOLDINGS INC COMMON STOCK USD	3,865.000	78,003	85,262
B8L02P3 LABRADOR IRON ORE ROYALTY CORP NPV	18,300.000	522,083	293,874
4547213 LAGARDERE GROUF S.C.A. EUR6.10 (REGD)	10,933.000	356,351	285,757

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
511656100 LAKELAND FINANCIAL CORP USD0.01	33,490.000	1,162,734	1,455,810
3180943 LAND SECURITIES GROUP ORD GBP0.10	10,335.000	159,750	186,449
B05M8B7 LANXESS AG NPV	3,424.000	224,087	159,327
521865204 LEAR CORP COM NEW WI	31,450.000	2,084,195	3,084,616
B11ZRK9 LEGRAND PROMESSE EUR4	115,051.000	3,940,537	6,062,224
6511227 LEIGHTON HLDGS LTD NPV	6,282.000	122,447	115,670
6512004 LEND LEASE GROUP STAPLED SECURITY AUD 0	36,165.000	458,093	485,368
5773255 LEONI AG NPV	550.000	42,075	32,874
B9JHSH7 LETS GOWEX SA EUR0.01	9,035.000	246,330	86,588
527288104 LEUCADIA NATIONAL CORP USD1	5,700.000	128,472	127,794
529771107 LEXMARK INTERNATIONAL INC USD0.01 A	62,250.000	2,430,838	2,569,058
6344456 LG HOUSEHOLD&HEALTHCARE KRW5000	618.000	302,674	350,283
6286257 LI & FUNG HKD0.0125	188,000.000	230,728	176,003
530307305 LIBERTY BROADBAND CORP COMMON STOCK USD	5,500.000	184,210	274,010
530307107 LIBERTY BROADBAND CORP COMMON STOCK USD	81.000	2,805	4,057
B8W67B1 LIBERTY GLOBAL PLC COMMON STOCK USD 0.01	5,817.000	249,474	281,019

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
B8W6766 LIBERTY GLOBAL PLC COMMON STOCK USD 0.01	2,357.000	101,085	118,333
G5480U104 LIBERTY GLOBAL PLC COMMON STOCK USD 0.01	18,000.000	756,135	903,690
G5480U120 LIBERTY GLOBAL PLC COMMON STOCK USD 0.01	54,800.000	2,252,133	2,647,388
531229102 LIBERTY MEDIA CORP (NEW) USD0.01 A	5,700.000	149,817	201,039
531229300 LIBERTY MEDIA CORP COMMON STOCK USD 0.01	21,900.000	568,796	767,157
53071M880 LIBERTY VENTURES TRACKING STK USD 0.01	3,400.000	124,639	128,248
532457108 LILLY(ELI)& CO NPV	17,245.000	872,805	1,189,733
2516022 LINAMAR CORP COM NPV	14,334.000	523,938	878,046
5740817 LINDE AG NPV	40,967.000	6,365,177	7,644,021
B0PB4M7 LINK REAL ESTATE INVESTMENT TRUST UNITS	11,370.000	26,085	71,183
537008104 LITTELFUSE INC USD0.01	16,900.000	1,590,517	1,633,723
0870612 LLOYDS BANKING GROUP PLC COMMON STOCK GB	1,640,852.000	1,772,785	1,939,854
539830109 LOCKHEED MARTIN CORP USD1	12,286.000	1,607,058	2,365,915
B1BZRK2 LOGITECH INTERNATIONAL SA COMMON STOCK C	58,419.000	772,655	790,757
54142L109 LOGMEIN INC NPV	29,600.000	1,530,004	1,460,464
7333378 LONZA GROUP AG CHF1(REGD)	21,800.000	1,626,871	2,461,591

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
B3K7KL2 LOOMIS AB NPV'B'	8,496.000	193,475	245,278
548661107 LOWES COMPANIES INC USD0.50	41,672.000	2,395,933	2,867,034
677862104 LUKOIL OAO ADR USD 0.025	8,883.000	444,038	353,543
7085259 LUNDBECK(H) A/S DKK5	25,629.000	518,943	511,435
4061412 LVMH MOET-HENNESSY LOUIS VUITTON EUR0.30	50,923.000	7,606,397	8,149,162
N53745100 LYONDELLBASELL INDUSTRIES NV COMMON STOC	38,904.000	3,057,948	3,088,589
6551030 MABUCHI MOTOR CO NPV	90,400.000	2,139,145	3,626,707
B28YTC2 MACQUARIE GROUP LTD COMMON STOCK AUD 0	5,349.050	246,384	255,158
6574101 MACRONIX INTL CO LTD TWD10	2,166,955.000	909,084	475,191
55616P104 MACY'S INC COM STK USD0.01	27,200.000	551,288	1,788,400
2554475 MAGNA INTERNATIONAL INC NPV	3,600.000	206,794	391,283
6555708 MAKINO MILLING MACHINE CO NPV	15,000.000	102,542	112,724
B83VD95 MAN GROUP PLC ORD USD0.03428571	124,093.000	208,702	310,555
562750109 MANHATTAN ASSOCIATES INC USD0.01	34,800.000	386,410	1,417,056
2492519 MANULIFE FINANCIAL CORP COM NPV	3,200.000	56,512	61,279
B1DXPB8 MANZ AG NPV	2,367.000	234,783	160,337

BASE CURRENCY: USD

AS OF DECEMBER 31, 2014

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
2555865 MAPLE LEAF FOODS COM NPV	11,311.000	192,600	190,136
565849106 MARATHON OIL CORP USD1	20,747.000	683,027	586,933
56585A102 MARATHON PETROLEUM CORP USD0.01	24,588.000	1,222,654	2,219,313
B02L486 MARINE HARVEST ASA COMMON STOCK NOK 7.5	54,450.800	764,229	747,309
57060D108 MARKETAXESS HOLDINGS INC	20,300.000	777,256	1,455,713
3127489 MARKS & SPENCER GROUP ORD GBP0.25	73,133.000	561,018	545,988
B1JQDM8 MARSTON'S PLC ORD GBP0.07375	91,130.000	198,967	204,048
2107620 MARTINREA INTL INC COM	14,348.000	152,188	128,460
6569464 MARUBENI CORP NPV	107,400.000	763,460	649,175
6569505 MARUICHI STEEL TUBE NPV	6,400.000	177,301	137,240
G5876H105 MARVELL TECHNOLOGY GROUP LTD COMMON STOC 0.002	214,638.000	3,077,816	3,112,251
57636Q104 MASTERCARD INC USD0.0001	3,815.000	296,217	328,700
55262C100 MBIA INC USD1	83,100.000	788,160	792,774
580135101 MCDONALD'S CORP COMMON STOCK USD 0.01	1,000.000	94,163	93,700
580645109 MCGRAW-HILL FINANCIAL INC COM STK USD1	20,999.000	1,635,961	1,868,491
58155Q103 MCKESSON CORP USD0.01	4,145.000	570,254	860,419

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
552690109 MDU RESOURCES GROUP INC USD1	3,100.000	81,226	72,850
58470H101 MEDIFAST INC USD0.001	9,900.000	318,275	332,145
4574813 MEDIOBANCA SPA COMMON STOCK EUR 0.5	55,346.000	444,888	453,397
6782090 MEDIPAL HOLDINGS CORPORATION	8,200.000	112,087	96,092
58501N101 MEDIVATION INC USD0.01	20,200.000	1,658,177	2,012,122
585055106 MEDTRONIC INC COMMON STOCK 0.1	201,358.000	7,854,321	14,538,048
0575809 MEGGITT ORD GBP0.05	103,227.000	828,237	835,365
6575900 MEIDENSHA CORP NPV	57,000.000	226,370	182,084
B60DQV3 MBIJI HOLDINGS CO LTD NPV	1,600.000	100,442	146,929
585464100 MELCO CROWN ENTERTAINMENT LTD	11,000.000	379,065	279,400
58933Y105 MERCK & CO INC COMMON STOCK USD 0.5	124,552.000	6,258,054	7,073,308
4741844 MERCK KGAA NPV	11,476.000	870,948	1,088,982
BFSSB52 MERIDIAN ENERGY LTD COMMON STOCK NZD 0	236,604.000	255,544	325,476
59001K100 MERITOR INC	131,200.000	1,706,321	1,987,680
BDZT6P9 MERLIN ENTERTAINMENTS PLC COMMON STOCK G	100,900.000	542,016	627,111
2654416 METHANEX CORP COM NPV	51,315.000	1,699,913	2,364,500

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
59156R108 METLIFE INC USD0.01	18,400.000	831,741	995,256
5713422 METSO OYJ NPV	16,502.000	654,029	496,411
552848103 MGIC INVESTMENT CORP USD1	1,300.000	12,101	12,116
3023231 MICHAEL PAGE INTERNATIONAL PLC ORD GBP0.	59,803.000	359,026	384,088
59408Q106 MICHAELS COS INC/THE COMMON STOCK USD 0.	5,800.000	130,158	143,434
595112103 MICRON TECHNOLOGY INC USD0.10	121,588.000	4,052,352	4,256,796
594918104 MICROSOFT CORP COMMON STOCK USD 0.000006	159,622.000	4,268,189	7,414,442
B19PR78 MID REIT INC REIT	31.000	74,045	78,085
596278101 MIDDLEBY CORP/THE COMMON STOCK USD 0.01	16,700.000	393,361	1,654,970
6642406 MINEBEA CO NPV	31,000.000	404,297	466,441
6161978 MIRVAC GROUP STAPLED SHS NPV	18,032.000	25,493	26,267
B0JQTJ0 MITSUBISHI CHEMICAL HLDGS CORP NPV	75,900.000	372,870	372,552
6596785 MITSUBISHI CORP NPV	91,400.000	1,912,672	1,690,094
6597045 MITSUBISHI ELECTRIC CORP NPV	215,000.000	2,514,133	2,593,019
6596729 MITSUBISHI ESTATE CO NPV	5,607.000	99,993	119,510
6597067 MITSUBISHI HEAVY INDUSTRIES NPV	99,000.000	567,897	553,069

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
6596848 MITSUBISHI LOGISTICS CORP NPV	38,000.000	574,953	560,674
6598446 MITSUBISHI MOTOR CORP NPV	9,200.000	99,542	85,175
6335171 MITSUBISHI UFJ FINANCIAL GROUP ORD NPV	219,270.000	1,342,486	1,215,271
6597302 MITSUI & CO NPV	39,800.000	553,049	538,268
6597603 MITSUI FUDOSAN NPV	3,937.000	69,175	106,885
6597346 MITSUI MINING & SMELTING CO NPV	142,000.000	385,898	347,020
6597647 MITSUI-SOKO HOLDINGS CO LTD COMMON STOCK	45,000.000	171,089	161,016
2768243 MMC NORILSK NICKEL OJSC ADR USD	79,210.000	1,490,178	1,126,366
B151P43 MODERN TIMES GROUP MTG AB COMMON STOCK S	2,303.000	69,869	73,195
609207105 MONDELEZ INTERNATIONAL INC COMMON STOCK	12,518.000	477,408	454,716
BSM8PL3 MONGOLIA ENERGY CORP LTD COMMON STOCK HK	199.000	504	10
609839105 MONOLITHIC POWER SYSTEM INC USD0.001	30,500.000	1,284,855	1,517,070
610236101 MONRO MUFFLER BRAKE INC USD0.01	17,700.000	977,002	1,023,060
61166W101 MONSANTO CO USD0.01	41,300.000	4,842,047	4,934,111
611740101 MONSTER BEVERAGE CORP USD0.005	2,000.000	220,199	216,700
G62185106 MONTPELIER RE HOLDINGS USD0.0016	7,200.000	228,117	257,904

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
615369105 MOODYS CORP USD1	38,900.000	3,658,635	3,727,009
617446448 MORGAN STANLEY USD0.01	33,800.000	1,451,668	1,311,440
6602648 MORINAGA MILK INDUSTRY CO NPV	55,000.000	202,622	190,834
620076307 MOTOROLA SOLUTIONS INC USD0.01	600.000	39,268	40,248
6820365 MR PRICE GROUP LTD COMMON STOCK ZAR 0.02	7,150.000	118,918	145,240
55345K103 MRC GLOBAL INC USD0.01	9,700.000	276,402	146,955
B2Q4CS1 MS&AD INSURANCE GROUP HOLDINGS INC COMMO JPY	28,900.000	700,016	694,328
6563206 MTN GROUP LTD COMMON STOCK ZAR 0.01	48,602.000	986,555	930,176
B09DHL9 MTU AERO ENGINES AG	3,347.000	246,507	292,251
5294121 MUENCHENER RUECKVERSICHERUNGS-GESELLSCHA MUENCHEN COMMON STOCK EUR 0	2,953.000	559,684	592,271
6610403 MURATA MANUFACTURING CO NPV	23,900.000	1,537,492	2,641,269
626717102 MURPHY OIL CORP COM USD1	12,100.000	609,710	611,292
55402X105 MWI VETERINARY SUPPLY INC USD0.01	6,900.000	951,768	1,172,379
628530107 MYLAN INC USD0.50	25,600.000	1,478,502	1,443,072
62855J104 MYRIAD GENETICS INC USD0.01	20,530.000	565,466	699,252
G6359F103 NABORS INDUSTRIES USD0.001	55,669.000	1,477,931	722,584

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
6622691 NASPERS LTD COMMON STOCK ZAR 2	2,060.000	212,044	269,791
6624608 NATIONAL AUSTRALIA BANK LTD COMMON STOCK	7,893.000	216,556	217,030
2077303 NATIONAL BANK OF CANADA COM NPV	1,500.000	66,797	64,028
B08SNH3 NATIONAL GRID ORD GBP0.113953	217,374.000	2,509,950	3,111,812
637071101 NATIONAL OILWELL VARCO INC USD0.01	20,700.000	1,687,088	1,356,471
B1HDJL2 NATIXIS SA COMMON STOCK EUR 1.6	83,176.000	597,137	552,049
63910B102 NAUTILUS INC NPV	36,520.000	446,640	554,374
63938C108 NAVIENT CORP COMMON STOCK USD 0.01	178,418.000	2,800,900	3,855,613
4645742 NCC SER'B'NPV	8,937.000	276,630	281,755
62886E108 NCR CORP USD0.01	1,500.000	42,196	43,710
6640400 NEC CORP NPV	289,000.000	728,865	850,886
6628008 NEDBANK GROUP LTD ZAR1	12,911.000	294,413	277,890
5617096 NEOPOST EUR1	10,380.000	785,859	592,156
7123870 NESTLE SA CHF0.10	109,965.000	6,380,919	8,073,212
64107N206 NET 1 UEPS TECHNOLOGIES INC USD0.001	157,700.000	1,735,904	1,797,780
64110D104 NETAPP INC COMMON STOCK USD 0.001	6,215.000	254,091	257,612

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
64110L106 NETFLIX INC COMMON STOCK USD 0.001	12,200.000	5,289,750	4,167,642
64125C109 NEUROCRINE BIOSCIENCES INC COM STK 0.001	400.000	7,501	8,936
B5730Z1 NEW CHINA LIFE INSURANCE CO LTD CNY1 H	29,400.000	86,003	148,425
6633767 NEW WORLD DEVELOPMENT CO LTD COMMON STOC	23,473.000	34,354	27,000
B3KTPM4 NEWALTA CORP NPV	15,295.000	285,823	232,941
6637101 NEWCREST MINING NPV	23,028.000	419,635	205,222
7130836 NEXANS EUR1	6,916.000	274,740	212,607
3208986 NEXT ORD GBP0.10	8,304.000	462,522	883,054
65339F101 NEXTERA ENERGY INC USD0.01	13,800.000	1,358,345	1,466,802
6640767 NH FOODS LTD COMMON STOCK JPY	7,000.000	124,380	154,018
6640682 NIDEC CORP COMMON STOCK JPY	4,100.000	195,027	268,477
N63218106 NIELSEN NV COMMON STOCK USD 0.07	3,600.000	150,206	161,028
654106103 NIKE INC NPV B	4,300.000	333,014	413,445
6639550 NINTENDO CO NPV	5,400.000	653,788	567,722
6396800 NIPPON BUILDING FUND INC REIT	10.000	48,595	50,377
6642666 NIPPON ELECTRIC GLASS NPV	78,000.000	449,439	354,560

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
B51WP26 NIPPON LIGHT METAL HLDGS CO LTD NPV	114,500.000	164,237	165,215
6640507 NIPPON PAINT HOLDINGS CO LTD COMMON STOC	7,000.000	113,122	205,513
6642462 NIPPON ROAD CO NPV	49,000.000	264,395	243,988
6641373 NIPPON TELEGRAPH & TELEPHONE CORP COMMON	2,102.000	92,377	108,891
654624105 NIPPON TELEGRAPH & TELEPHONE CORP SPONS 0.50 ORD	4,173.000	136,833	106,871
6643960 NIPPON YUSEN KK NPV	27,000.000	82,949	77,017
6642860 NISSAN MOTOR CO NPV	184,800.000	1,648,740	1,629,206
6642923 NISSHINBO HOLDINGS INC NPV	29,000.000	244,152	302,590
7106354 NKT HLDG AS DKK20	8,242.000	382,831	443,993
654902204 NOKIA CORP ADR EACH REPR 1 EURO.06	198,616.000	1,147,371	1,561,122
5902941 NOKIA CORP NPV	243,326.000	1,908,035	1,931,504
65535H208 NOMURA HLDGS INC ADR EACH REPR 1 ORD NPV	12,131.000	73,795	68,783
6643108 NOMURA HLDGS INC NPV	45,900.000	247,411	264,233
B1CWJMS NOMURA REAL ESTATE HOLDINGS INC NPV	600.000	10,698	10,399
655844108 NORFOLK SOUTHERN CORP USD1	17,900.000	1,144,312	1,962,019
B11HK39 NORSK HYDRO ASA COMMON STOCK NOK 1.098	185,054.000	1,089,503	1,047,501

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
656559309 NORTEK INC COM NEW	10,030.000	725,031	815,740
B7VKZP7 NORTH PACIFIC BANKJPY50	127,800.000	501,118	498,857
666807102 NORTHROP GRUMMAN CORP USD1	18,344.000	1,150,208	2,703,722
66987V109 NOVARTIS AG ADR EACH REPR 1 CHF0.50 (REGD)	8,910.000	764,210	825,601
7103065 NOVARTIS AG CHF0.50 (REGD)	90,691.000	6,328,558	8,428,837
6346333 NOVATEK MICROELECTRONICS CORP TWD10	385,129.000	950,286	2,169,260
BSEJ591 NOVION PROPERTY GROUP REIT AUD 0	12,861.000	21,056	22,313
BHC8X90 NOVO NORDISK A/S COMMON STOCK DKK 0.2	133,047.000	4,686,692	5,627,810
B798FW0 NOVOZYMES A/S COMMON STOCK DKK 2	7,376.000	360,087	311,401
6641544 NSK NPV	76,000.000	876,811	914,066
6125639 NTT DATA CORP NPV	1,500.000	56,030	56,487
BG3FC18 NUMERICABLE-SFR	45,945.000	1,021,542	2,276,090
67066G104 NVIDIA CORP USD0.001	30,353.000	514,234	608,578
62944T105 NVR INC USD0.01	620.000	678,057	790,705
6568353 NWS HOLDINGS HKD1	7,000.000	7,968	12,908
B28QWN0 NYRSTAR NV COMMON STOCK EUR 0	62,338.000	155,193	221,016

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
67103H107 O REILLY AUTOMOTIVE INC USD0.01	400.000	70,136	77,048
5379749 OBRASCON HUARTE LAIN SA EUR0.60	21,386.000	491,277	480,039
4612757 OC OERLIKON CORP AG COMMON STOCK CHF 1	186,300.000	2,601,084	2,343,632
B3MBS74 OCADO GROUP PLC ORD GBP0.02	310,400.000	2,076,294	1,935,965
674599105 OCCIDENTAL PETROLEUM CORP COM USD0.20	54,805.000	4,676,854	4,417,831
6656106 ODAKYU ELECTRIC RAILWAY CO NPV	9,000.000	88,035	80,470
67103X102 OFG BANCORP COMMON STOCK USD 1	99,590.000	1,813,168	1,658,174
670837103 OGE ENERGY CORP USD0.01	2,000.000	73,645	70,960
6657604 OIL SEARCH NPV	288,061.000	2,012,921	1,859,947
678026105 OIL STATES INTERNATIONAL INC USD0.01	18,890.000	1,134,580	923,721
6657701 OJI HOLDINGS CORP	565.000	2,795	2,040
6657949 OKASAN SECURITIES GROUP INC NPV	41,000.000	283,964	312,899
B05Q3L4 OLAM INTERNATIONAL NPV	236,708.000	344,707	360,841
681904108 OMNICARE INC USD1	43,030.000	2,503,945	3,138,178
68213N109 OMNICELL INC NPV	55,500.000	1,565,126	1,838,160
6659428 OMRON CORP NPV	13,300.000	450,073	604,571

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
6660107 ONO PHARMACEUTICAL CO NPV	36,050.000	2,764,749	3,226,294
B24CT19 OPHIR ENERGY PLC COMMON STOCK GBP 0.25	99,912.000	553,559	220,440
6141680 ORACLE CORP JAPAN NPV	13,300.000	522,510	544,114
68389X105 ORACLE CORP USD0.01	368,059.000	12,033,678	16,551,613
5176177 ORANGE EUR4	122,838.000	1,917,990	2,103,258
684060106 ORANGE SA ADR EACH REPR 1 ORD SPONS	20,785.000	348,575	351,682
68557K109 ORBITZ WORLDWIDE INC USD0.01	11,900.000	93,795	97,937
B17NY40 ORION CORPORATION SER'B'NPV	18,282.000	662,331	570,087
6661144 ORIX CORP NPV	7,140.000	117,233	90,728
B1VQF42 ORKLA ASA NOK1.25	491,329.000	3,922,409	3,351,959
N6748L102 ORTHOFIX INTL NV USD0.10	57,400.000	1,770,899	1,725,444
688239201 OSHKOSH CORPORATION	15,600.000	559,141	758,940
B923935 OSRAM LICHT AG NPV	7,986.000	469,967	316,575
6267058 OTSUKA CORPORATION NPV	4,100.000	166,137	130,631
B5LTM93 OTSUKA HLDGS CO LTD NPV	38,800.000	1,317,928	1,170,521
690070107 OUTERWALL INC COMMON STOCK USD 0.001	27,320.000	1,756,176	2,055,010

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
4665148 OUTOKUMPU OYJ NPV A	93,206.000	532,276	538,205
B0F9V20 OVERSEA-CHINESE BANKING CORP NPV	7,041.000	55,105	55,580
690742101 OWENS CORNING INC USD0.01	6,400.000	214,614	229,184
695127100 PACIRA PHARMACEUTICALS INC/DE COMMON STO 0.001	19,100.000	1,014,761	1,693,406
6625720 PANAHOME CORP NPV	36,000.000	255,366	231,803
6572707 PANASONIC CORP COMMON STOCK JPY	39,900.000	439,658	474,893
B44XTX8 PANDORA AS DKR1	11,984.000	894,266	982,479
698813102 PAPA JOHNS INTERNATIONAL INC USD0.01	18,200.000	624,111	1,015,560
699462107 PAREXEL INTERNATIONAL CORP USD0.01	18,400.000	1,109,630	1,022,304
701081101 PARKER DRILLING CO USD0.1666	145,120.000	987,778	445,518
701094104 PARKER-HANNIFIN CORP COMMON STOCK USD 0.	7,886.000	1,019,091	1,016,900
G6852T105 PARTNERRE USD1	39,630.000	3,751,548	4,522,972
B119QG0 PARTNERS GROUP HOLDING AG CHF0.01 (REGD)	3,121.000	605,780	909,304
703481101 PATTERSON UTI ENERGY INC USD0.01	40,520.000	1,212,544	672,227
6574071 PCCW LTD COMMON STOCK HKD 0	20,000.000	5,133	13,669
69329Y104 PDL BIOPHARMA INC USD0.01	174,510.000	1,165,754	1,345,472

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
4407760 PEAB AB COMMON STOCK SEK 5.35	22,107.000	154,286	155,179
G7S00T104 PENTAIR PLC COMMON STOCK USD 0.01	9,600.000	647,034	637,632
712704105 PEOPLE'S UTD FINL COM STK USD0.01	67,200.000	979,190	1,020,096
713448108 PEPSICO INC CAP STK USD0.0166	60,731.000	5,291,282	5,742,723
4682329 PERNOD RICARD SA COMMON STOCK EUR 1.55	23,772.000	2,204,439	2,653,887
0682538 PERSIMMON ORD GBP0.10	32,193.000	703,988	792,108
717081103 PFIZER INC USD0.05	396,297.000	10,338,595	12,344,652
69331C108 PG&E CORP NPV	4,100.000	190,257	218,284
71714F104 PHARMERICA CORPORATION USD0.01	19,500.000	494,421	403,845
718172109 PHILIP MORRIS INTERNATIONAL INC NPV	54,288.000	4,241,633	4,421,758
693656100 PHILLIPS VAN HEUSEN CORP COM STK USD1	600.000	75,071	76,902
718546104 PHILLIPS 66 USD0.01	49,068.000	2,620,198	3,518,176
B45JKK9 PHOENIX GROUP HOLDINGS	74,429.000	902,371	963,243
6706250 PICC PROPERTY & CASUALTY CO 'H' CNY1	357,520.000	501,875	695,230
72147K108 PILGRIMS PRIDE CORP NEW USD0.01	13,900.000	414,249	455,781
B01FLR7 PING AN INSURANCE (GR) CO OF CHINA CNY1 'H'	111,000.000	925,937	1,132,208

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
723484101 PINNACLE WEST CAPITAL CORP USD2.50	3,858.000	203,484	263,540
6688745 PIONEER CORP NPV	145,600.000	321,226	280,525
723664108 PIONEER ENERGY SERVICES CORP USD0.10	43,170.000	609,293	239,162
724479100 PITNEY BOWES INC USD1	80,792.000	2,042,453	1,968,901
B08V9H4 PLASTIC OMNIUM SA COMMON STOCK EUR 0.5	86,077.000	2,475,750	2,355,521
6692702 PLENUS CO NPV	8,900.000	148,390	159,672
693475105 PNC FINANCIAL SERVICES GROUP USD5	57,186.000	3,351,548	5,217,079
69349H107 PNM RESOURCES INC USD5	27,210.000	676,968	806,232
73172K104 POLYCOM INC USD0.0005	144,440.000	1,796,351	1,949,940
73179P106 POLYONE CORP USD0.01	27,400.000	563,354	1,038,734
736508847 PORTLAND GENERAL ELECTRIC CO COM NPV	57,650.000	1,899,510	2,180,900
5481558 POSTNL NV COMMON STOCK EUR 0.08	79,920.000	298,646	299,792
2696980 POTASH CORP OF SASKATCHEWAN INC COM NPV	12,600.000	393,670	446,779
6696157 POU CHEN CORP TWD10	38,811.000	22,484	47,221
2697701 POWER CORP OF CANADA SUBORD VTG NPV	23,904.000	671,365	655,464
693506107 PPG INDUSTRIES INC USD1.666	2,602.000	402,964	601,452

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
74005P104 PRAXAIR INC USD0.01	43,711.000	4,488,183	5,663,197
740585104 PREMIERE GLOBAL SERVICES INC COM STK USD	105,700.000	1,402,126	1,122,534
741503403 PRICELINE GROUP INC/THE COM USD	3,600.000	3,252,356	4,104,756
742962103 PRIVATEBANCORP INC NPV	47,100.000	1,522,289	1,573,140
742718109 PROCTER & GAMBLE CO/THE COMMON STOCK USD	97,186.000	7,501,769	8,852,673
743312100 PROGRESS SOFTWARE CORP USD0.01	69,050.000	1,691,166	1,865,731
743315103 PROGRESSIVE CORP(OHIO) USD1	27,500.000	687,667	742,225
B3DJGB7 PROGRESSIVE WASTE SOLUTIONS LTD	18,484.000	448,204	557,432
74340W103 PROLOGIS INC	8,772.000	336,794	377,459
B8CLHY9 PROSEGUR COMPANIA SEGURIDAD EURO.06	20,843.000	142,260	119,043
743815102 PROVIDENCE SERVICE CORP USD0.001	10,900.000	303,140	397,196
744320102 PRUDENTIAL FINANCIAL INC USD0.01	12,000.000	784,835	1,085,520
0709954 PRUDENTIAL PLC COMMON STOCK GBP 5	172,330.000	1,880,417	4,009,087
B736PF3 PTT GLOBAL CHEMICAL PCL FOREIGN SH. THE	630,670.000	1,316,395	982,427
6420390 PTT PCL FOREIGN SH. THE 10	15,700.000	164,385	154,614
744573106 PUBLIC SERVICE ENTERPRISE GROUP INC NPV	39,900.000	1,263,940	1,652,259

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
74460D109 PUBLIC STORAGE COM STK USD0.10	857.000	116,013	158,416
6710347 QANTAS AIRWAYS NPV	110,922.000	172,510	217,855
6054465 QISDA CORP	424,320.000	200,284	195,363
747277101 QLOGIC CORP USD0.001	53,160.000	605,517	708,091
747525103 QUALCOMM INC COMMON STOCK USD 0.0001	25,344.000	1,608,701	1,883,820
2184980 QUANTA COMPUTER INC GDR USD	28,500.000	347,991	357,131
750086100 RACKSPACE HOSTING INC USD0.001	12,600.000	577,507	589,806
750236101 RADIAN GROUP INC USD0.001	127,680.000	1,852,381	2,134,810
B01C3S3 RANDGOLD RESOURCES ORD USD0.05	454.000	34,990	31,006
B130WD0 RATOS AB NPV SER 'B'	54,475.000	323,293	327,549
755111507 RAYTHEON CO USD0.01	26,517.000	1,326,223	2,868,344
75605Y106 REALOGY HLDGS CORP USD0.01	30,000.000	1,302,221	1,334,700
B24CGK7 RECKITT BENCKISER GROUP PLC COMMON STOCK	103,066.000	5,205,334	8,372,765
B07DRZ5 RECORDATI SPA COMMON STOCK EUR 0.125	52,005.000	932,380	808,633
BQRRZ00 RECRUIT HOLDINGS CO LTD COMMON STOCK JPY	24,800.000	771,412	711,556
5723777 RED ELECTRICA CORPORACION SA	10,208.000	834,601	904,304

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
4148810 REED ELSEVIER NV EURO.07	58,735.000	1,262,036	1,410,074
75886F107 REGENERON PHARMACEUTICALS INC USD0.001	1,500.000	564,786	615,375
7591EP100 REGIONS FINANCIAL CORP (NEW) USD0.01	123,000.000	1,869,775	1,298,880
759351604 REINSURANCE GROUP OF AMERICA USD0.01	25,700.000	1,913,939	2,251,834
2730929 REITMANS(CANADA) NON VTG CLASS'A'NPV	24,362.000	141,089	162,168
G7496G103 RENAISSANCE HLDGS USD1	19,180.000	2,026,761	1,864,680
4712798 RENAULT(REGIE NATIONALE DES USINES) ORD	62,572.000	5,219,991	4,583,044
760759100 REPUBLIC SERVICES INC USD0.01	6,200.000	225,031	249,550
76117W109 RESOLUTE FOREST PRODUCTS INC USD0.001	96,720.000	1,452,295	1,703,239
6421553 RESONA HLDGS INC NPV	82,500.000	392,879	421,050
76131V202 RETAIL PROPERTIES OF AMERICA INC USD0.00	53,800.000	770,277	897,922
6738220 RICOH CO NPV	22,400.000	279,546	229,614
5996159 RIETER HLDGS AG CHF5	1,607.000	363,270	267,658
6740582 RINNAI CORP NPV	6,500.000	508,693	440,761
0718875 RIO TINTO PLC COMMON STOCK GBP 10	35,638.000	1,878,529	1,667,057
2229610 RIOCAN REAL ESTATE INVESTMENT TRUST REIT	1,700.000	42,902	38,792

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
6740849 RISO KAGAKU CORP NPV	10,200.000	119,348	165,385
2345390 RITCHIE BROS AUCTIONEERS COM NPV	6,217.000	149,226	167,576
767754104 RITE AID CORP USD1	62,900.000	355,524	473,008
768573107 RIVERBED TECHNOLOGY USD0.0001	42,300.000	748,860	863,343
74965L101 RLJ LODGING TRUST USD0.01	69,250.000	1,576,733	2,321,953
7108918 ROCHE HLDG AG CHF1	2,216.000	616,137	597,126
7110388 ROCHE HOLDING AG COMMON STOCK CHF 0	43,375.000	9,650,128	11,781,726
772739207 ROCK-TENN CO COMMON STOCK USD 0.01	16,200.000	406,163	987,876
6747204 ROHM CO NPV	15,400.000	862,882	945,361
6747367 ROHTO PHARMACEUTICAL CO NPV	14,500.000	255,209	182,013
6291400 ROLAND DG NPV	5,400.000	177,221	180,383
2037288 RONA INC COM NPV	9,385.000	123,428	112,223
778296103 ROSS STORES INC USD0.01	3,300.000	303,705	311,058
2754383 ROYAL BANK OF CANADA COM NPV	4,500.000	247,437	311,746
V7780T103 ROYAL CARIBBEAN CRUISES USD0.01	7,619.000	504,795	628,034
B03MM40 ROYAL DUTCH SHELL 'B'ORD EUR0.07	25,850.000	1,024,013	900,047

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
B09CBL4 ROYAL DUTCH SHELL PLC COMMON STOCK GBP 0	105,538.000	3,576,285	3,532,355
B03MLX2 ROYAL DUTCH SHELL PLC COMMON STOCK GBP 0	18,866.000	601,578	633,491
BKKMKR2 RSA INSURANCE GROUP PLC COMMON STOCK GBP	130,779.000	980,686	887,040
781846209 RUSH ENTERPRISES INC.- CL. A	48,200.000	1,643,409	1,544,810
2248808 RUSSEL METALS INC COM NPV	13,809.000	358,509	308,787
4768962 RWE AG(NEU) NPV'A'	11,466.000	458,583	355,879
6161525 RYMAN HEALTHCARE LTD NPV	131,808.000	791,016	877,740
78377T107 RYMAN HOSPITALITY PROPERTIES INC REIT US	38,370.000	1,756,502	2,023,634
6758455 RYOHIN KEIKAKU CO NPV	7,500.000	656,426	930,814
6838584 S FOODS NPV	8,700.000	158,713	173,354
5469554 SAAB AB SER'B'NPV	24,833.000	659,234	641,742
B058TZ6 SAFRAN S.A. EUR0.20	17,007.000	1,177,939	1,054,690
78709Y105 SAIA INC USD0.001	27,600.000	1,180,102	1,527,936
79546E104 SALLY BEAUTY HOLDINGS INC USD0.01	889.000	24,633	27,328
B1W5NW2 SALMAR ASA NOK0.25	25,681.000	499,158	436,720
5226038 SAMPO OYJ COMMON STOCK EUR 0	40,263.000	1,019,052	1,891,320

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
B4Q1532 SAMSONITE INTL SA NPV	806,880.000	1,512,935	2,393,114
6771720 SAMSUNG ELECTRONICS CO KRW5000	1,119.000	981,734	1,350,965
2763152 SAMSUNG ELECTRONICS CO LTD GDR USD	2,013.000	1,228,768	1,217,865
4942818 SAMSUNG ELECTRONICS CO LTD GDR USD	485.000	310,980	293,425
800013104 SANDERSON FARM INC USD1	21,650.000	1,968,711	1,819,141
B1VQ252 SANDVIK AB COMMON STOCK SEK 1.2	313,400.000	4,242,664	3,058,635
B0L6750 SANLAM ZAR0.01	153,224.000	908,950	927,125
80105N105 SANOFI ADR ECH REP 1/2 ORD EUR2 SPON	35,571.000	1,937,462	1,622,393
5671735 SANOFI EUR2	73,023.000	7,090,362	6,685,430
6776781 SANWA HLDGS CORP NPV	43,000.000	292,284	302,698
4846288 SAP SE COMMON STOCK EUR 0	17,583.000	1,291,450	1,239,558
B3P7N29 SBERBANK OF RUSSIA ADR EACH REPR 4 ORD S	69,471.000	275,296	281,358
80585Y308 SBERBANK OF RUSSIA ADR EACH REPR 4 ORD S	44,761.000	587,477	181,282
BLZH027 SCENTRE GROUP REIT AUD 0	26,115.000	73,876	74,799
806857108 SCHLUMBERGER LTD COMMON STOCK USD 0.01	9,400.000	763,922	802,854
4936394 SCHMOLZ + BICKENBACH AG COMMON STOCK CHF	146,627.000	229,123	159,369

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
4834108 SCHNEIDER ELECTRIC SE COMMON STOCK EUR 4	21,110.000	1,309,314	1,548,231
807066105 SCHOLASTIC CORP USD0.01	54,180.000	1,835,554	1,973,236
5690859 SCHOUW & CO DKK10	2,136.000	102,092	100,661
0240549 SCHROEDERS VTG SHS GBP1	6,637.000	239,851	277,967
808194104 SCHULMAN(A.) INC USD1	31,900.000	1,320,002	1,292,907
B09RMQ1 SEADRILL LTD COMMON STOCK NOK 2	46,736.000	1,216,796	538,886
G7945M107 SEAGATE TECHNOLOGY PLC USD0.00001	14,600.000	378,736	970,900
81211K100 SEALED AIR CORP USD0.1	32,300.000	1,062,747	1,370,489
2787259 SEARS CANADA INC COM NPV	11,915.000	148,124	115,627
812350106 SEARS HLDGS CORP USD0.01	7,200.000	267,634	237,456
81282V100 SEAWORLD ENTERTAINMENT INC USD0.01	12,400.000	281,558	221,960
6791591 SECOM CO NPV	1,700.000	96,560	98,474
6616508 SEIKO EPSON CORP NPV	34,800.000	931,833	1,477,393
6793423 SEINO HOLDINGS CO NPV	11,000.000	114,384	111,748
6793520 SEIREN CO NPV	16,300.000	150,110	127,523
6793821 SEKISUI CHEMICAL CO NPV	17,000.000	124,233	206,306

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
6793906 SEKISUI HOUSE NPV	2,681.000	22,204	35,487
81616X103 SELECT COMFORT CORP USD0.01	18,300.000	481,930	494,649
B08X163 SEMBCORP INDUSTRIES NPV	4,539.000	9,398	15,243
816851109 SEMPRA ENERGY CORP NPV	3,100.000	313,646	345,216
817565104 SERVICE CORPORATION INTERNATIONAL USD1	3,000.000	67,652	68,100
B00ZQ02 SES SA RECEIPT EUR 0	26,147.000	620,754	940,158
B0FS5D6 SEVEN & I HOLDINGS CO LTD NPV	4,782.000	138,238	173,838
B8XBQ96 SHANGHAI FOSUN PHARMACEUTICAL (GRP) CNY1	33,500.000	116,512	120,525
824348106 SHERWIN-WILLIAMS CO USD1	500.000	122,685	131,520
6804035 SHIMAMURA CO NPV	1,600.000	168,627	138,788
6804820 SHIMANO INC NPV	3,900.000	472,198	509,070
6805704 SHIN-ETSU POLYMER CO NPV	18,000.000	101,492	75,366
6397502 SHINHAN FINANCIAL GROUP KRW5000	38,300.000	1,272,907	1,548,865
6804682 SHIONOGI & CO NPV	98,455.000	1,423,371	2,566,178
82481R106 SHIRE PLC	9,319.000	1,197,571	1,980,660
B2QKY05 SHIRE PLC COMMON STOCK GBP 5	32,274.000	1,473,159	2,281,152

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
6801575 SHOPRITE HOLDINGS LTD COMMON STOCK ZAR 1	12,018.000	221,705	174,773
5727973 SIEMENS AG NPV (REGD)	8,623.000	1,046,836	978,212
6552594 SIGMA PHARMACEUTICALS NPV	188,933.000	148,550	114,414
82669G104 SIGNATURE BANK COMMON SHS	10,300.000	453,328	1,297,388
G81276100 SIGNET JEWELERS LTD USD0.18	200.000	22,318	26,314
4808084 SIKA AG CHO.60	20.000	69,356	59,095
BBCR9N1 SIMCORP A/S COMMON STOCK DKK 1	4,232.000	161,506	111,753
828806109 SIMON PROPERTY GROUP INC USD0.0001	2,487.000	358,171	452,908
6303866 SINGAPORE EXCHANGE NPV	562,310.000	3,227,056	3,314,196
6043214 SINGAPORE TECHNOLOGIES ENGINEERING NPV	7,305.000	13,870	18,743
B02PY22 SINGAPORE TELECOMMUNICATIONS NPV (BOARD L	253,000.000	666,200	744,623
6810429 SINO LAND CO LTD COMMON STOCK HKD 0	154,000.000	258,092	248,629
82968B103 SIRIUS XM HOLDINGS INC COMMON STOCK USD	128,000.000	446,306	448,000
82966C103 SIRONA DENTAL SYSTEMS INC USD0.01	5,900.000	415,913	515,483
6286008 SIRTEX MEDICAL NPV	15,691.000	328,233	364,291
B2NR3Y6 SJM HOLDINGS LTD COMMON STOCK HKD 0	183,000.000	455,120	291,673

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
4813345 SKANDINAVISKA ENSKILDA BANKEN AB COMMON	10	346,389	371,902
	29,245.000		
B0C5VF4 SKY NETWORK TELEVISION LIMITED NPV		251,143	228,768
	48,459.000		
B1TK234 SKY PERFECT JSAT HOLDINGS INC NPV		212,940	237,946
	39,900.000		
0141192 SKY PLC COMMON STOCK GBP 50		465,713	493,772
	35,225.000		
78442P106 SLM CORP COM STK USD0.20		577,811	709,224
	69,600.000		
78454L100 SM ENERGY CO		1,145,076	636,184
	16,490.000		
6763965 SMC CORP NPV		644,745	933,275
	3,500.000		
83175M205 SMITH & NEPHEW ADR EACH REPR 5 USD0.20		653,052	686,487
	18,685.000		
0822011 SMITH(DS) ORD GBP0.10		3,945,782	5,044,980
	1,004,819.000		
7251470 SNAM SPA		561,328	484,486
	97,655.000		
833034101 SNAP-ON INC USD1		13,530	13,674
	100.000		
5966516 SOCIETE GENERALE EUR1.25		1,150,646	1,182,123
	27,920.000		
6770620 SOFTBANK CORP NPV		1,508,879	2,676,050
	44,500.000		
4755135 SOFTWARE AG DARMSTADT NPV		410,175	394,241
	16,129.000		
6594143 SOJITZ CORP NPV		109,840	89,085
	63,200.000		
83416B109 SOLARWINDS INC USD0.001		1,442,937	1,594,560
	32,000.000		

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
5972290 SONAECON - SGPS SA COMMON STOCK EUR 0.74	87,044.000	219,754	152,725
835699307 SONY CORP ADR EACH REPR 1 ORD	23,324.000	501,204	477,442
6821506 SONY CORP NPV	10,900.000	222,622	224,782
B249SN5 SONY FINANCIAL HOLDINGS INC NPV	9,300.000	150,570	138,226
7744709 SORIN EUR1	48,383.000	151,143	112,759
844741108 SOUTHWEST AIRLINES CO USD1	54,917.000	1,056,131	2,324,087
B0LGG75 SPAREBANK 1 SMN COMMON STOCK NOK 20	35,738.000	300,913	278,847
B946ZZ6 SPIRAX-SARCO ENGINEERING PLC COMMON STOC 25.9615	4,312.000	139,318	193,367
848574109 SPIRIT AEROSYSTEMS HOLDINGS INC USD0.01	166,700.000	5,519,389	7,174,768
848577102 SPIRIT AIRLINES INC USD0.0001	1,000.000	68,045	75,580
84860W102 SPIRIT RLTY CAP INC NEW COM	1,900.000	21,908	22,591
5472563 SPONDA OYJ NPV	39,355.000	204,249	172,390
BMJJMM7 SPOTLESS GROUP HOLDINGS LTD COMMON STOCK	1,811,071.000	3,006,375	2,830,792
784635104 SPX CORP USD10	3,087.000	245,051	265,235
78467J100 SS&C TECHNOLOGIES HLDGS INC USD0.01	29,600.000	1,482,557	1,731,304
B17H0S8 SSAB AB COMMON STOCK SEK 8.8	31,959.000	235,066	186,245

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
854502101 STANLEY BLACK & DECKER INC USD2.50	34,000.000	2,478,270	3,266,720
2854238 STANTEC INC COM NPV	24,792.000	586,439	683,452
855030102 STAPLES INC USD0.0006	59,900.000	801,240	1,085,388
85590A401 STARWOOD HOTELS & RESORTS WORLDWIDE INC STOCK USD 0.01	200.000	15,851	16,214
85571B105 STARWOOD PROPERTY TRUST INC USD0.01	16,752.000	371,446	389,316
856190103 STATE BANK FINANCIAL CORP USD0.01	76,300.000	1,442,558	1,524,474
857477103 STATE STREET CORP USD1	65,600.000	2,958,768	5,149,600
B126560 STELLA INTERNATIONAL HLDGS LTD HKD0.1	274,500.000	715,487	725,643
6850856 STOCKLAND REIT AUD 0	12,476.000	50,312	42,064
5072673 STORA ENSO OYJ SER'R'NPV	36,846.000	304,173	331,493
6858504 SUMITOMO BAKELITE CO NPV	138,000.000	544,772	542,124
6858560 SUMITOMO CHEMICAL CO NPV	83,000.000	251,813	331,598
6250865 SUMITOMO DAINIPPON PHARMA CO LTD COMMON	8,500.000	84,623	83,018
6858861 SUMITOMO FORESTRY CO NPV	37,000.000	443,088	365,386
6858731 SUMITOMO HEAVY INDUSTRIES NPV	115,372.000	590,347	628,366
6563024 SUMITOMO MITSUI FINANCIAL GROUP INC NPV	62,928.000	2,052,245	2,296,259

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
6431897 SUMITOMO MITSUI TR HLDGS INC NPV	208,000.000	957,070	803,583
6858902 SUMITOMO REALTY & DEVELOPMENT CO LTD COM JPY	2,287.000	47,251	78,808
866082100 SUMMIT HOTEL PROPERTIES INC USD0.01	158,460.000	1,684,369	1,971,242
6859927 SUN HUNG KAI PROPERTIES LTD COMMON STOCK	8,648.000	113,397	131,925
B3NB1P2 SUNCOR ENERGY INC(NEW) NPV	14,200.000	438,264	452,389
867892101 SUNSTONE HOTEL INVESTORS INC USD0.01	95,800.000	1,606,720	1,581,658
867914103 SUNTRUST BANKS INC USD1	31,300.000	1,835,723	1,311,470
868157108 SUPERIOR ENERGY SERVICES INC USD0.001	10,990.000	378,749	221,449
6865560 SUZUKEN CO NPV	4,800.000	156,216	133,717
6865504 SUZUKI MOTOR CORP NPV	24,300.000	682,142	737,746
5703661 SVENSKA HANDELSBANKEN SER'A'NPV	39,702.000	1,248,071	1,859,260
0789235 SVG CAPITAL PLC COMMON STOCK GBP	40,609.000	275,560	279,999
7184725 SWATCH GROUP CHF2.25 (BR)	2,222.000	1,034,911	993,320
5048566 SWEDISH MATCH AB NPV	2,025.000	68,514	63,325
6867748 SWIRE PACIFIC LTD COMMON STOCK HKD 0.6	21,908.000	250,699	285,332
7437805 SWISS LIFE HOLDING AG CHF17 (EXH OFFER)	3,794.000	914,417	902,633

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
B545MG5 SWISS RE AG COMMON STOCK CHF 0.1	4,235.000	342,900	356,522
5533976 SWISSCOM AG CHF1 (REGD)	3,152.000	1,537,868	1,657,445
871503108 SYMANTEC CORP USD0.01	156,900.000	3,431,166	4,025,270
87151Q106 SYMETRA FINANCIAL CORP USD0.01	2,800.000	39,653	64,540
871829107 SYSCO CORP USD1	10,100.000	381,015	400,869
6883807 SYSMEX CORP NPV	28,700.000	675,760	1,290,237
6744294 T&D HOLDINGS INC NPV	32,300.000	385,796	392,789
872590104 T-MOBILE US INC USD0.001	1,700.000	43,701	45,798
6869722 TADANO LIMITED NPV	15,000.000	254,635	187,914
6660204 TAIHEIYO CEMENT CORP NPV	867,405.000	2,083,415	2,741,953
6870100 TAISEI CORP NPV	70,000.000	368,824	401,101
874039100 TAIWAN SEMICONDUCTOR MANUFACTURING ADS E INTO 5 ORD SHS	150,550.000	3,038,196	3,369,309
6889106 TAIWAN SEMICONDUCTOR MANUFACTURING TWD10	644,180.000	2,177,309	2,874,166
6870401 TAKASHIMAYA CO NPV	16,000.000	187,704	129,046
874054109 TAKE TWO INTERACTIVE SOFTWARE INC USD0.0	68,500.000	1,524,185	1,920,055
B4YCDF5 TALKTALK TELECOM GROUP PLC COMMON STOCK	53,102.000	227,959	251,793

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
87612G101 TARGA RESOURCES CORP USD0.001	5,200.000	511,908	551,460
87612E106 TARGET CORP USD0.0833	12,100.000	607,057	918,511
876568502 TATA MOTORS ADR EACH REPR 1 ORD	30,308.000	1,314,224	1,281,422
0875413 TATE & LYLE ORD GBP0.25	5,243.000	62,601	49,296
670831205 TATNEFT OAO ADR USD	4,663.000	93,389	114,244
5698790 TDC A/S DKK1	93,931.000	908,622	720,920
6869302 TDK CORP NPV	15,900.000	752,053	949,531
H84989104 TE CONNECTIVITY LTD CHF0.97	26,503.000	818,251	1,676,315
87817A107 TEAM HEALTH HLDGS INC USD0.01	30,300.000	1,167,106	1,743,159
B4MMD80 TECHNICOLOR SA EUR1	93,722.000	584,702	526,101
4874160 TECHNIP NPV	2,748.000	299,284	164,316
6879851 TECO ELECTRIC & MACHINERY CO LTD TWD10	1,775,100.000	1,341,798	1,693,540
7634394 TELECOM ITALIA SPA COMMON STOCK EUR 0	721,015.000	675,620	769,513
879369106 TELEFLEX INC USD1	9,800.000	778,963	1,125,236
5959378 TELEFONAKTIEBOLAGET LM ERICSSON COMMON S	126,323.000	1,567,168	1,522,508
B7VG6L8 TELEFONICA DEUTSCHLAND HLDG AG NPV	48,368.000	264,546	258,341

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
BD4T6W7 TELEKOMUNIKASI INDONESIA PERSERO TBK PT	STOCK 50	148,398	162,485
	702,400.000		
5978384 TELIASONERA AB NPV		71,091	69,636
	10,816.000		
6087289 TELSTRA CORP LTD NPV		413,672	494,041
	101,123.000		
7147892 TEMENOS GROUP AG COMMON STOCK CHF 5		465,448	429,473
	12,021.000		
88023U101 TEMPUR SEALY INTERNATIONAL INC USD0.01		1,436,515	1,427,660
	26,000.000		
BMMV2K8 TENCENT HOLDINGS LTD COMMON STOCK HKD 0.		767,285	729,705
	50,300.000		
880345103 TENNANT CO USD0.375		939,718	1,558,872
	21,600.000		
880349105 TENNECO INC USD0.01		746,383	1,007,658
	17,800.000		
6885074 TERUMO CORP NPV		1,326,310	1,241,737
	54,000.000		
881609101 TESORO CORP USD0.1666		357,963	892,200
	12,000.000		
4884006 TESSENDERLO CHEMIE NPV		177,425	162,837
	6,428.000		
881624209 TEVA PHARMACEUTICAL INDUSTRIES ADR EACH	ORD	4,289,410	4,999,574
	86,934.000		
4162791 THALES EUR3		337,283	331,850
	6,095.000		
883556102 THERMO FISHER SCIENTIFIC INC USD1		4,054,240	10,278,416
	82,037.000		
B1VYCH8 THOMAS COOK GROUP PLC ORD EURO0.01		1,199,149	1,314,722
	659,246.000		
884768102 THOMPSON CREEK METALS COMPANY INC NPV		607,024	638,441
	382,300.000		

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
88732J207 TIME WARNER CABLE INC USD0.01	8,643.000	564,608	1,314,255
887317303 TIME WARNER INC COMMON STOCK USD 0.01	136,008.000	8,518,336	11,617,803
872540109 TJK COS INC/THE COMMON STOCK USD 1	22,000.000	1,462,672	1,508,760
6513126 TOKIO MARINE HOLDINGS INC	106,145.000	3,361,821	3,482,392
6895404 TOKYO ELECTRIC POWER CO INC NPV	46,600.000	221,349	191,227
6895675 TOKYO ELECTRON NPV	1,000.000	54,110	76,909
6895448 TOKYO GAS CO NPV	52,342.000	278,864	284,684
6894898 TOKYO OHKA KOGYO CO NPV	12,500.000	260,941	385,754
6895426 TOKYO TATEMONO CO NPV	3,000.000	29,158	22,044
6896548 TOKYU CORP NPV	14,000.000	96,739	87,460
BDC6LT2 TOKYU FUDOSAN HOLDINGS CORP COMMON STOCK	6,000.000	25,920	42,087
B3R7JM9 TOM TAILOR HOLDING AG NPV	5,012.000	70,194	72,535
B08TZQ9 TOMTOM NV NPV	31,207.000	235,349	208,786
B94P973 TOPDANMARK A/S COMMON STOCK DKK 1	19,204.000	586,106	624,764
2897222 TORONTO-DOMINION BANK COM NPV	6,800.000	282,768	325,895
6894887 TOSHIBA TEC CORP NPV	66,000.000	410,119	458,001

BASE CURRENCY: USD

AS OF DECEMBER 31, 2014

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
6900289 TOSOH CORP NPV	58,000.000	251,417	283,481
B15C557 TOTAL SA COMMON STOCK EUR 2.5	3,988.000	222,192	205,188
6897466 TOTO NPV	12,000.000	154,909	140,923
891826109 TOWER INTL INC USD0.01	53,820.000	1,141,262	1,375,101
6345460 TOWNGAS CHINA CO LTD HKD0.10	2,981,300.000	3,428,336	3,021,724
6900104 TOYO INK SC HLDGS CO LTD NPV	38,000.000	185,809	188,582
B0ZV9X3 TOYO TANSO CO LTD NPV	6,600.000	167,225	108,775
6900546 TOYOTA INDUSTRIES CORP NPV	1,000.000	32,356	51,795
6900643 TOYOTA MOTOR CORP NPV	7,400.000	419,470	466,485
6351876 TPG TELECOM LTD	19,293.000	99,520	106,572
BCZLSL8 TRANSALTA RENEWABLES INC COM	30,920.000	324,619	306,464
2357953 TRANSCONTINENTAL INC CL A SUB VTG	11,505.000	149,362	164,492
893641100 TRANSDIGM GROUP INC USD0.01	100.000	18,154	19,635
B2RM477 TRANSFORCE INC NPV	27,605.000	680,138	705,229
6200882 TRANSURBAN GROUP STAPLED SECURITY AUD 0	450,811.000	2,543,325	3,165,344
89417E109 TRAVELERS COS INC/THE	19,645.000	1,122,756	2,079,423

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
0773960 TRAVIS PERKINS ORD GBP0.10	20,985.000	612,846	607,626
89469A104 TREEHOUSE FOODS INC COM STK USD0.01	20,900.000	1,648,717	1,787,577
6125286 TREND MICRO INC NPV	36,600.000	1,168,001	1,019,592
2869964 TRICAN WELL SERVICE COM NPV	306,735.000	3,565,176	1,475,082
896522109 TRINITY INDUSTRIES INC USD1	41,780.000	1,605,104	1,170,258
896945201 TRIPADVISOR INC USD0.001	1,473.000	146,857	109,974
6620888 TRUSCO NAKAYAMA CORP NPV	2,100.000	54,417	54,911
B5MSTC1 TSI HLDGS CO LTD NPV	25,700.000	148,316	152,406
6906704 TSUBAKIMOTO CHAIN CO NPV	60,000.000	411,984	488,427
4908735 TUBACEX EUR0.45	75,813.000	402,923	284,386
BSS7HQ3 TUI AG COMMON STOCK GBP	18,513.000	138,846	297,613
0150080 TULLOW OIL PLC COMMON STOCK GBP 10	73,440.000	1,392,589	473,962
B03MYP5 TURKIYE GARANTI BANKASI TRY1	125,737.000	497,731	506,659
B03MY88 TURKIYE IS BANKASI SER C TRY1	225,910.000	594,518	651,324
G91442106 TYCO INTERNATIONAL PLC COMMON STOCK USD	23,100.000	845,747	1,013,166
902252105 TYLER TECHNOLOGIES INC USD0.01	12,500.000	579,065	1,368,000

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
902494103 TYSON FOODS INC(DEL) USD0.10 A	34,100.000	566,742	1,367,069
B28PS95 U-BLOX HOLDING AG CHF0.90 (REGD)	957.000	106,530	132,332
B1L3CS6 UBISOFT ENTERTAINMENT NPV	8,676.000	152,459	159,208
BRJL176 UBS GROUP AG COMMON STOCK CHF 0.1	63,191.000	993,206	1,086,836
902681105 UGI CORP COM NPV	58,920.000	1,865,539	2,237,782
903848303 ULTA SALON COM STK USD0	17,600.000	1,642,435	2,249,984
90385D107 ULTIMATE SOFTWARE GROUP INC/THE COMMON S 0.01	9,800.000	263,708	1,438,787
6911485 UNI.CHARM CORP NPV	17,000.000	361,524	412,895
7076242 UNIBAIL-RODAMCO SE REIT EUR 5	657.000	176,020	169,216
B1GDH86 UNIBET GROUP PLC SDR SEK 0.005	2,893.000	102,092	182,008
B5M1SM3 UNICREDIT SPA EUR0.50	324,731.000	2,047,231	2,096,339
B12T3J1 UNILEVER NV CVA EUR0.16	64,571.000	2,644,371	2,550,298
904784709 UNILEVER NV EUR0.16(NEW YORK SHARES)	19,605.000	839,723	765,379
B10RZP7 UNILEVER ORD GBP0.031111	96,478.000	3,226,901	3,953,388
907818108 UNION PACIFIC CORP USD2.50	17,200.000	1,820,661	2,049,036
7622225 UNIONE DI BANCHE ITALIANE SCPA EUR2.5	18,698.000	121,247	134,848

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
910047109 UNITED CONTINENTAL HLDGS INC USD0.01	22,400.000	1,309,090	1,498,336
910710102 UNITED INSURANCE HLDGS CORP USD0.001	17,000.000	280,246	373,150
4354134 UNITED INTERNET AG COMMON STOCK EUR 0	15,105.000	619,070	685,144
911268209 UNITED ONLINE INC COMMON STOCK USD 0.000	26,340.000	300,846	383,247
6916781 UNITED OVERSEAS BANK LTD COMMON STOCK SG	6,380.000	91,336	118,105
911312106 UNITED PARCEL SERVICE INC USD0.01 B	75,654.000	5,299,819	8,410,455
912909108 UNITED STATES STEEL CORP COM STK USD1	66,100.000	1,797,064	1,767,514
913017109 UNITED TECHNOLOGIES CORP USD1	92,245.000	8,063,306	10,608,175
91307C102 UNITED THERAPEUTICS CORP USD0.01	9,350.000	602,164	1,210,732
6230845 UNITED TRACTORS IDR250 (DEMAT)	314,300.000	542,850	440,299
91324P102 UNITEDHEALTH GROUP INC USD0.01	41,357.000	2,125,085	4,180,779
913456109 UNIVERSAL CORP NPV	10,400.000	406,061	457,392
91529Y106 UNUM GROUP COM	32,603.000	826,836	1,137,193
6916844 UOL GROUP NPV	3,119.000	6,911	16,382
5051252 UPM-KYMMENE OYJ NPV	27,666.000	385,904	455,960
91732J102 US ECOLOGY INC USD0.01	24,600.000	901,843	986,952

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
90346E103 US SILICA HLDGS INC USD0.01	21,900.000	489,645	562,611
91912E105 VALE SA ADR REPR 1 ORD SHS NPV SPON	102,800.000	1,373,733	840,904
B3XSX46 VALEANT PHARMACEUTICALS INTERNATIONAL IN	1,500.000	77,015	215,407
91911K102 VALEANT PHARMACEUTICALS INTERNATIONAL IN	13,800.000	1,915,886	1,974,918
4937579 VALEO EUR3	16,994.000	1,646,959	2,130,388
91913Y100 VALERO ENERGY CORP(NEW) USD0.01	56,294.000	2,839,475	2,786,553
G9319H102 VALIDUS HOLDING LTD USD0.175	53,920.000	1,974,284	2,240,915
B197DR6 VALLOUREC(USIN A TUB DE LOR ESCAUT) EUR2	69,745.000	3,688,871	1,919,985
6926553 VALOR CO NPV	9,800.000	154,317	175,655
920355104 VALSPAR CORP USD0.50	21,400.000	1,370,694	1,850,672
921659108 VANDA PHARMACEUTICALS INC USD0.001	300.000	4,338	4,296
92231M109 VASCULAR SOLUTIONS INC USD0.01	61,800.000	1,075,904	1,678,488
4927194 VASTNED NV	4,699.000	217,537	212,942
918194101 VCA INC COMMON STOCK USD 0.001	51,400.000	1,950,391	2,506,778
92240G101 VECTREN CORP COM NPV	48,840.000	1,728,809	2,257,873
92276F100 VENTAS INC USD0.25	2,315.000	139,008	165,986

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
92343E102 VERISIGN USD0.001	35,600.000	1,789,493	2,029,200
92345Y106 VERISK ANALYTICS INC NPV	30,400.000	1,763,001	1,947,120
92343V104 VERIZON COMMUNICATIONS INC COMMON STOCK	94,635.000	4,307,575	4,427,025
92532F100 VERTEX PHARMACEUTICAL USD0.01	26,901.000	3,107,950	3,195,839
92553P201 VIACOM INC NEW CLASS 'B' NON-VTG COM USD0	19,516.000	1,000,369	1,468,579
5763201 VICAT COMMON STOCK EUR 4	2,101.000	179,567	151,522
B0BKSS2 VIENNA INSURANCE GROUP NPV	2,788.000	131,794	125,094
92719W108 VINCE HOLDING CORP COMMON STOCK USD 0.00	18,700.000	475,723	488,818
92826C839 VISA INC COMMON STOCK USD 0.0001	39,215.000	3,638,081	10,282,173
4930051 VITTORIA ASSICURAZIONI EUR1	6,521.000	94,428	67,860
4834777 VIVENDI SA COMMON STOCK EUR 5.5	5,973.000	147,299	149,540
92857W308 VODAFONE GROUP PLC ADR USD	.040	2	2
BH4HKS3 VODAFONE GROUP PLC COMMON STOCK GBP 0.20	457,825.390	1,400,323	1,589,419
5497102 VOLKSWAGEN AG ORD NPV	3,252.000	720,858	708,708
929042109 VORNADO REALTY TRUST USD0.04	943.000	80,639	111,001
929089100 VOYA FINANCIAL INC COMMON STOCK USD 0.01	9,000.000	353,539	381,420

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
930427109 WAGEWORKS INC USD0.001	13,200.000	539,537	852,324
6933735 WAKITA & CO NPV	14,200.000	143,485	134,544
931142103 WAL-MART STORES INC USD0.10	48,200.000	3,161,139	4,139,416
931427108 WALGREENS BOOTS ALLIANCE INC COMMON STOC	1,629.000	79,010	124,130
93148P102 WALKER & DUNLOP INC USD0.01	18,400.000	304,785	322,736
254687106 WALT DISNEY (HLDG) CO DISNEY USD0.01	137,275.000	4,767,188	12,929,932
6961888 WARABEYA NICHIO CO NPV	9,800.000	178,066	165,929
4525189 WARTSILA OYJ ABP NPV EUR	6,543.000	271,948	293,655
941053100 WASTE CONNECTIONS INC USD0.01	1,353.000	59,644	59,518
941848103 WATERS CORP USD0.01	51,214.000	4,000,138	5,772,842
94770V102 WEBMD HEALTH CORP USD0.01	3,700.000	178,629	146,335
949746101 WELLS FARGO & CO COM STK USD1 2/3	166,440.000	7,038,214	9,124,241
4948623 WERELDHAVE NV REIT EUR 1	4,016.000	279,000	276,995
6957995 WEST JAPAN RAILWAY CO NPV	2,700.000	110,457	128,633
957638109 WESTERN ALLIANCE BANCORP COMMON STOCK US	45,100.000	1,208,753	1,253,780
958102105 WESTERN DIGITAL CORP USD0.01	22,403.000	791,117	2,480,012

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
BMMVVX4 WESTFIELD CORP REIT AUD 0	10,076.000	64,117	74,376
B8KB138 WESTSHORE TERMINALS INVESTMENT CORP NPV	5,017.000	153,328	137,006
962166104 WEYERHAEUSER CO USD1.25	4,201.000	90,524	150,774
6435576 WHARF HOLDINGS LTD/THE COMMON STOCK HKD	114,300.000	801,798	825,393
963320106 WHIRLPOOL CORP COMMON STOCK USD 1	7,300.000	623,859	1,414,302
5961544 WILLIAM DEMANT HLDGS DKK1	2,354.000	180,853	179,101
G96666105 WILLIS GROUP HLDGS PLC ORD SHS USD0.0001	1,600.000	67,000	71,696
BFNWV48 WOLSELEY PLC COMMON STOCK GBP 10.803	20,588.790	846,959	1,183,320
B5N0P84 WOOD GROUP (JOHN) ORD GBP0.0428571	34,378.000	419,152	319,747
981419104 WORLD ACCEPTANCE CORP COMMON STOCK USD 0	22,500.000	1,813,828	1,787,625
B8KF9B4 WPP PLC ORD GBP0.10	10,923.000	226,192	229,076
98212B103 WPX ENERGY INC USD1	13,600.000	346,218	158,168
929352102 WUXI PHARMATECH(CAYMAN)INC ADS EACH REPR	87,640.000	2,681,838	2,950,839
98310W108 WYNDHAM WORLDWIDE USD0.01	20,600.000	1,405,139	1,766,656
984121103 XEROX CORP COMMON STOCK USD 1	99,100.000	1,356,865	1,373,526
6084848 YAHOO JAPAN CORPORATION NFV	499,500.000	2,319,012	1,812,273

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
6642387 YAMAHA CORP NPV	9,700.000	138,704	145,223
N97284108 YANDEX NV COMMON STOCK USD 0.01	29,600.000	1,054,575	531,616
B03MZJ6 YAPI VE KREDI BANKASI A.S. TRY1.000	157,956.000	333,329	330,405
7751259 YARA INTERNATIONAL ASA NOK1.7	25,355.000	1,270,515	1,128,835
6988520 YUASA TRADING CO NPV	7,800.000	151,458	154,315
6586537 YUE YUEN INDUSTRIAL HLDGS HKD0.25	101,407.000	329,990	365,491
98954A107 ZILLOW INC USD0.0001	100.000	12,024	10,589
7294334 ZODIAC AEROSPACE NPV	26,300.000	776,389	888,217
989817101 ZUMIEZ INC NPV	45,200.000	1,416,528	1,746,076
98986T108 ZYNGA INC USD0.00000625	48,700.000	142,511	129,542
B1YW440 3I GROUP ORD GBP0.738636	36,832.000	155,220	258,551
88579Y101 3M CO USD0.01	47,509.000	3,766,856	7,806,679
6804165 77TH BANK NPV	115,000.000	635,057	610,993
TOTAL COMMON		1,509,368,466	1,780,189,535

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
VALUE OF INTEREST IN REGISTERED INVESTMENT COMPANIES			
72201P878 PIMCO FDS LONG DUR CP BD	20,962,100.830	233,605,312	257,624,219
72201P613 PIMCO FDS STRM FLT NAVII	1,498,172.080	14,998,091	14,993,706
78462F103 SPDR S&P 500 ETF TRUST ETP USD	6,800.000	1,392,072	1,397,400
TOTAL VALUE OF INTEREST IN REGISTERED INVESTMENT COMPANIES		249,995,476	274,015,325
GENERAL INVESTMENTS - OTHER			
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STATE AND MUNICIPAL SECURITIES			

02765UEK6 AMERICAN MUN PWR OHIO INC REV TAXABLE-CO	SEMI-ANN. 8.084% 02/15/2050 100,000.000	114,040	161,439
02765UDV3 AMERICAN MUN PWR OHIO INC REV TAXABLE-ME	SEMI-ANN. 7.499% 02/15/2050 360,000.000	363,800	534,956
02765UEJ9 AMERICAN MUNICIPAL POWER OHIO INC 7.834%	SEMI-ANN. 7.834% 02/15/2041 200,000.000	222,629	301,628
13063A5E0 CALIFORNIA ST TAXABLE-VAR PURP 7.50% 01/	SEMI-ANN. 7.500% 04/01/2034 5,685,000.000	6,146,609	8,451,207
13063A7D0 CALIFORNIA STATE 7.3% BDS 01/OCT/2039 US	SEMI-ANN. 7.300% 10/01/2039 1,075,000.000	1,288,671	1,583,464
13063A5G5 CALIFORNIA STATE 7.55% BDS 01/APR/2039 U	SEMI-ANN. 7.550% 04/01/2039 3,775,000.000	3,810,357	5,825,542
13063BFR8 CALIFORNIA STATE 7.625% MUNI BDS 01/MAR/	SEMI-ANN. 7.625% 03/01/2040 1,555,000.000	1,877,647	2,386,925
167725AF7 CHICAGO ILL TRANSIT AUTHORITY 6.899% BDS	SEMI-ANN. 6.899% 12/01/2040 2,400,000.000	2,933,604	3,030,576
16772PAQ9 CHICAGO TRANSIT AUTHORITY BOND 06/APR/20	SEMI-ANN. 6.200% 12/01/2040 2,025,000.000	2,352,658	2,403,047

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
167725AC4 CHICAGO TRANSIT AUTHORITY BOND 06/AUG/20	SEMI-ANN. 6.899% 12/01/2040 4,300,000.000	4,898,558	5,429,782
452151LF8 ILLINOIS ST FOR ISSUES DTD PRIOR TO 07/0	SEMI-ANN. 5.100% 06/01/2033 1,275,000.000	1,161,660	1,265,680
544646XZ0 LOS ANGELES CALIF UNI SCH DIST TAXABLE-B	SEMI-ANN. 5.750% 07/01/2034 6,455,000.000	6,456,734	8,145,565
544646ZR6 LOS ANGELES CALIFORNIA UNI SCH DIST 6.75	SEMI-ANN. 6.758% 07/01/2034 1,870,000.000	2,117,294	2,605,583
59259YGF0 METROPOLITAN TRANSN AUTH N Y REV 6.814%	SEMI-ANN. 6.814% 11/15/2040 1,500,000.000	1,543,396	2,074,560
646139X83 NEW JERSEY STATE TURNPIKE AUTHORITY 7.10	SEMI-ANN. 7.102% 01/01/2041 7,250,000.000	8,117,717	10,514,893
646139W35 NEW JERSEY STATE TURNPIKE AUTHORITY 7.41	SEMI-ANN. 7.414% 01/01/2040 245,000.000	326,685	368,171
64972FT30 NEW YORK CITY MUN WATER FIN AUTH 5.724%	SEMI-ANN. 5.724% 06/15/2042 400,000.000	438,564	527,556
64972FT63 NEW YORK CITY MUNICIPAL WATER FINANCE AU	SEMI-ANN. 5.440% 06/15/2043 3,900,000.000	3,888,515	4,957,407
64971M5L2 NEW YORK NY CITY TRANSITIONAL FIN A 5.57	SEMI-ANN. 5.572% 11/01/2038 3,400,000.000	3,397,332	4,227,934
6499022E2 NEW YORK ST DORM AUTH ST PERS INCOM 5.28	SEMI-ANN. 5.289% 03/15/2033 775,000.000	876,138	925,707
649902T29 NEW YORK ST DORM AUTH ST PERS INCOM 5.5%	SEMI-ANN. 5.500% 03/15/2030 235,000.000	281,824	281,229
649902T37 NEW YORK ST DORM AUTH ST PERS INCOM 5.6%	SEMI-ANN. 5.600% 03/15/2040 125,000.000	121,705	158,784
677632PA3 OHIO STATE UNIVERSITY GENERAL RCPTS 4.8%	SEMI-ANN. 4.800% 06/01/2111 130,000.000	128,617	139,798
73358WJA3 PORT AUTH N Y & N J RFDG-CONS-ONE HUNDRE	SEMI-ANN. 4.458% 10/01/2062 5,315,000.000	5,162,890	5,641,500
73358WCW2 PORT AUTH N Y & N J TAXABLE-CONS-ONE HUN	SEMI-ANN. 5.647% 11/01/2040 300,000.000	300,000	367,842

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
79741TAR5 SAN DIEGO CNTY CALIF WTR AUTH FING AGY W	SEMI-ANN. 6.138% 05/01/2049 2,250,000.000	2,405,518	3,042,518
88283LHU3 TEXAS TRANSN COMMN ST HWY PD REV FIRST T	SEMI-ANN. 5.178% 04/01/2030 1,470,000.000	1,775,215	1,772,555
91412F7Y7 UNIVERSITY CALIFORNIA REVENUES 5.77% BDS	SEMI-ANN. 5.770% 05/15/2043 4,350,000.000	4,641,618	5,591,186
TOTAL STATE AND MUNICIPAL SECURITIES		67,149,996	82,717,034
FOREIGN GOVERNMENT AND AGENCY SECURITIES			

219868BP0 CORPORACION ANDINA DE FOMENTO 3.75% NTS	SEMI-ANN. 3.750% 01/15/2016 77,000.000	77,661	78,928
105756BV1 FEDERATIVE REPUBLIC OF BRAZIL CALLABLE B	SEMI-ANN. 4.250% 01/07/2025 495,000.000	499,687	495,000
448814FHL HYDRO-QUEBEC BOND FIXED 8.25% 15/JAN/202	SEMI-ANN. 8.250% 01/15/2027 128,000.000	165,492	182,854
465139ET6 ISRAEL(STATE OF) 0% GTD NTS 15/FEB/2023	SEMI-ANN. 0.000% 02/15/2023 690,000.000	547,163	559,335
465139PS6 ISRAEL(STATE OF) 0% STRIP 15/MAY/2025 US	SEMI-ANN. 0.000% 05/15/2025 610,000.000	444,117	455,957
656836AA1 NA DEVELOPMENT BANK 4.325% 11/FEB/2020	SEMI-ANN. 4.375% 02/11/2020 2,600,000.000	2,694,068	2,849,452
6832348H4 ONTARIO(PROVINCE OF) 2.95% 05/FEB/2015	SEMI-ANN. 2.950% 02/05/2015 250,000.000	249,713	250,450
B2NSRR0 ONTARIO(PROVINCE OF) 4.6% DEB 02/JUN/203	SEMI-ANN. 4.600% 06/02/2039 1,200,000.000	1,237,371	1,265,934
B66NPT8 ONTARIO(PROVINCE OF) 4.65% NTS 02/JUN/20	SEMI-ANN. 4.650% 06/02/2041 2,300,000.000	2,413,125	2,464,341
71656LBB6 PETROLEOS MEXICANOS CALLABLE NOTES FIXED	SEMI-ANN. 5.500% 06/27/2044 3,125,000.000	3,203,528	3,187,500
71654QBR2 PETROLEOS MEXICANOS CALLABLE NOTES FIXED	SEMI-ANN. 6.375% 01/23/2045 4,875,000.000	5,176,234	5,520,938

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
71654QAZ5 PETROLEOS MEXICANOS NOTES FIXED 6.5% 02/	SEMI-ANN. 6.500% 06/02/2041 860,000.000	856,438	986,850
2A2894B PROVINCE OF ONTARIO CANADA BOND FIXED 3.	SEMI-ANN. 3.450% 06/02/2045 2,700,000.000	2,382,209	2,408,472
748148QR7 QUEBEC 7.5% BDS 15/SEP/2029 USD1000	SEMI-ANN. 7.500% 09/15/2029 715,000.000	821,249	1,056,691
195325BQ7 REPUBLIC OF COLOMBIA CALLABLE BOND FIXED	SEMI-ANN. 4.000% 02/26/2024 220,000.000	215,820	224,950
195325BR5 REPUBLIC OF COLOMBIA CALLABLE BOND FIXED	SEMI-ANN. 5.625% 02/26/2044 2,775,000.000	3,018,615	3,121,875
857524AC6 REPUBLIC OF POLAND BOND FIXED 4% 22/JAN/	SEMI-ANN. 4.000% 01/22/2024 133,000.000	131,928	141,146
900123CF5 REPUBLIC OF TURKEY BOND FIXED 5.75% 22/M	SEMI-ANN. 5.750% 03/22/2024 200,000.000	198,502	223,500
46513EFF4 STATE OF ISRAEL BOND FIXED 5.5% 18/SEP/2	SEMI-ANN. 5.500% 09/18/2023 7,500,000.000	8,547,750	9,233,475
465139JG9 STATE OF ISRAEL BOND ZERO CPN 15/MAY/202	SEMI-ANN. 0.000% 05/15/2024 380,000.000	286,448	294,568
91086QBC1 UNITED MEXICAN STATES CALLABLE BOND FIXE	SEMI-ANN. 4.000% 10/02/2023 536,000.000	533,550	556,100
91086QBE7 UNITED MEXICAN STATES CALLABLE MEDIUM TE	SEMI-ANN. 5.550% 01/21/2045 5,335,000.000	5,324,716	6,201,938
91086QBB3 UNITED MEXICAN STATES MEDIUM TERM NOTE F	SEMI-ANN. 4.750% 03/08/2044 500,000.000	456,126	521,250
TOTAL FOREIGN GOVERNMENT AND AGENCY SECURITIES		39,481,510	42,281,504
RIGHTS, WARRANTS AND SUBSCRIPTIONS -----			
BTHH2D3 LVMH MOET HENNESSY - RIGHT	43,132.000	0	0
BLM7TR5 SUN HUNG KAI PROPERTIES LTD EQUITY WRT 2	HKD 1000.00000 8.000	0	20

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
TOTAL RIGHTS, WARRANTS AND SUBSCRIPTIONS		0	20
PURCHASED OPTIONS			
000086AN SWAPTION - SOP	3.50 PUT SCTY EX 08/17/2017 2,700,000.000	1 237,600	138,350
000087AN SWAPTION - SOP	3.50 PUT SCTY EX 08/17/2017 2,700,000.000	1 237,600	138,350
000089AN SWAPTION - SOP	3.50 PUT SCTY EX 08/17/2017 4,100,000.000	1 345,047	210,086
TOTAL PURCHASED OPTIONS		820,247	486,786
FOREIGN CURRENCY CONTRACTS (WITH GAINS)			
CCTCAD CURRENCY CONTRACT - CAD	VALUE DATE: 01/02/2015	0	567
CCTCAD CURRENCY CONTRACT - CAD	VALUE DATE: 03/18/2015	0	3,980
CCTHKD CURRENCY CONTRACT - HKD	VALUE DATE: 01/02/2015	0	20
CCTHKD CURRENCY CONTRACT - HKD	VALUE DATE: 01/05/2015	0	958
CCTILS CURRENCY CONTRACT - ILS	VALUE DATE: 03/18/2015	0	7,763
CCTJPY CURRENCY CONTRACT - JPY	VALUE DATE: 01/05/2015	0	938
CCTJPY CURRENCY CONTRACT - JPY	VALUE DATE: 01/06/2015	0	612
CCTJPY CURRENCY CONTRACT - JPY	VALUE DATE: 01/07/2015	0	113
CCTJPY CURRENCY CONTRACT - JPY	VALUE DATE: 03/18/2015	0	22,344

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR			COST	CURRENT VALUE
CCTMYR	CURRENCY CONTRACT - MYR	VALUE DATE: 01/05/2015			0	29
CCTNZD	CURRENCY CONTRACT - NZD	VALUE DATE: 03/18/2015			0	190,210
CCTUSD	CURRENCY CONTRACT - USD	VALUE DATE: 01/02/2015			0	745
CCTUSD	CURRENCY CONTRACT - USD	VALUE DATE: 01/05/2015			0	34,188
CCTUSD	CURRENCY CONTRACT - USD	VALUE DATE: 01/07/2015			0	809
CCTUSD	CURRENCY CONTRACT - USD	VALUE DATE: 01/13/2015			0	23,212
CCTUSD	CURRENCY CONTRACT - USD	VALUE DATE: 02/19/2015			0	97,355
CCTUSD	CURRENCY CONTRACT - USD	VALUE DATE: 03/03/2015			0	82,736
CCTUSD	CURRENCY CONTRACT - USD	VALUE DATE: 03/18/2015			0	1,134,556
TOTAL FOREIGN CURRENCY CONTRACTS (WITH GAINS)					0	1,601,134
OTHER SECURITIES						

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

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
OTHER LIABILITIES ----- -----				
OVERDRAFTS -----				
USVC USD VM FOR CENTRAL CLEARING BROKER CREDI	(2.950)		(3)	(3)
TOTAL OVERDRAFTS			(3)	(3)
TOTAL GENERAL INVESTMENTS - OTHER			107,451,753	127,086,478
			=====	=====
TOTAL GENERAL INVESTMENTS			3,069,310,522	3,513,165,067
			-----	-----
FUTURES CONTRACTS -----				
FVH5COM BOND 31/MAR/2015 FVH5 COMDTY	EXPIRES 03/31/2015 SIZE 100,000 550.000		0	26,233
CFF5IDX CAC 40 INDEX EQUITY INDEX 16/JAN/2015 CF	EXPIRES 01/16/2015 SIZE 10 144.000		0	420,851
GXH5IDX DAX INDEX FUTURE EQUITY INDEX 20/MAR/201	EXPIRES 03/20/2015 SIZE 25 18.000		0	256,975
VGH5IDX EURO STOKX 50 EQUITY INDEX 20/MAR/2015 V	EXPIRES 03/20/2015 SIZE 10 81.000		0	94,275
ZOH5IDX FTSE 100 IDX FUT EQUITY INDEX 20/MAR/201	EXPIRES 03/20/2015 SIZE 10 180.000		0	894,385
STH5IDS FTSE/MIB IDX FUT EQUITY INDEX 20/MAR/201	EXPIRES 03/20/2015 SIZE 5 (27.000)		0	(181,821)
STH5IDX FTSE/MIB IDX FUT EQUITY INDEX 20/MAR/201	EXPIRES 03/20/2015 SIZE 5 6.000		0	33,788
BOF5IDS FUTURE AEX INDEX EQUITY INDEX 16/JAN/201	EXPIRES 01/16/2015 SIZE 200 (5.000)		0	(39,006)

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	1,653,299	2,027,401
718286BY2	Bond LT Gov't	PHILIPPINES REPUBLIC OF 4.2% Due 1/21/2024 JJ21 4.2%	279,000	279,000	302,715
912828G38	Bond LT Gov't	US TREASURY N/B 2 1/4% Due 11/15/2024 MN15 2.25%	7,775,000	7,894,164	7,827,240
912828D56	Bond LT Gov't	US TREASURY N/B 2 3/8% Due 8/15/2024 FA15 2.38%	650,000	637,727	662,035
912810RH3	Bond LT Gov't	US TREASURY NOTE/BOND 3 1/8% Due 8/15/2044 FA15	1,290,000	1,345,194	1,388,765
912810RE0	Bond LT Gov't	US TREASURY NOTE/BOND 3 5/8% Due 2/15/2044 FA15	1,435,000	1,533,519	1,688,704
836205AS3	Bond LT Gov't	SOUTH AFRICA REPUBLIC OF 5 3/8% Due 7/24/2044 JJ24	900,000	884,780	950,625
900123CG3	Bond LT Gov't	TURKEY REPUBLIC OF 6 5/8% Due 2/17/2045 FA17 6.62%	2,950,000	2,963,123	3,620,388
02364WAW5	Bond LT Other	AMERICA MOVIL SAB DE CV 6 1/8% Due 3/30/2040 MS30	740,000	802,431	875,575
026874BS5	Bond LT Other	AMERICAN INTL GROUP 8.175% Due 5/15/2058 MN15	173,000	206,458	234,415
03523TBF4	Bond LT Other	ANHEUSER-BUSCH INBEV WOR 8.2% Due 1/15/2039 JJ15	310,000	389,229	478,584
06051GEU9	Bond LT Other	BANK OF AMERICA NA SERIES MTN 3.3% (effective rate	390,000	391,072	390,030
06738EAC9	Bond LT Other	BARCLAYS PLC 4 3/8% Due 9/11/2024 MS11 4.38%	900,000	874,651	867,331
071813BE8	Bond LT Other	BAXTER INTL INC 3.65% Due 8/15/2042 FA15 3.65%	850,000	783,122	809,330
071813BG3	Bond LT Other	BAXTER INTL INC SR UNSECURED 4.5% (effective rate	825,000	854,089	885,949
172967CC3	Bond LT Other	CITIGROUP INC. 6% Due 10/31/2033 AO30 6% (effective	100,000	85,039	118,003
268789AB0	Bond LT Other	E ON INTL FIN ANCE BV 144A 6.65% (effective rate	550,000	573,579	720,028
29250NAJ4	Bond LT Other	ENBRIDGE INC 4 1/2% Due 6/10/2044 JD10 4.5%	675,000	671,597	582,769
30161MAN3	Bond LT Other	EXELON GENERATION CO LLC 5.6% Due 6/15/2042 JD15	800,000	868,493	894,982
345370BY5	Bond LT Other	FORD MOTOR COMPANY 6 5/8% Due 10/1/2028 AO1	625,000	700,292	767,616
37247DAP1	Bond LT Other	GENWORTH FINANCIAL INC 7 5/8% Due 9/24/2021 MS24	985,000	1,058,313	963,125
372491AB6	Bond LT Other	GENWORTH HOLDONG INC 4.8% Due 2/15/2024 FA15	775,000	773,318	628,236
406216BE0	Bond LT Other	HALLIBURTON COMPANY 4 3/4% Due 8/1/2043 FA1	775,000	773,404	802,468
406216AY7	Bond LT Other	HALLIBURTON COMPANY 7.45% Due 9/15/2039 MS15	800,000	854,488	1,123,737
459200AR2	Bond LT Other	IBM CORP 6.22% Due 8/1/2027 FA1 6.22% (effective rate	800,000	938,660	1,014,218
487836AT5	Bond LT Other	KELLOGG CO SERIES B 7.45% (effective rate 4.269%),	625,000	856,242	842,218
494550BW5	Bond LT Other	KINDER MORGAN ENERGY 5.4% Due 9/1/2044 MS1 5.4%	1,155,000	1,150,346	1,157,367
50075NAC8	Bond LT Other	KRAFT FOODS INC NOTES 6.5% (effective rate 4.272%),	90,000	113,890	116,887
53944YAA1	Bond LT Other	LYDDYS BANKING GROUP PLC 4 1/2% Due 11/4/2024	1,475,000	1,479,812	1,488,480
544152AE1	Bond LT Other	LORILLARD TOBACCO CO 7% Due 8/4/2041 FA4 7%	500,000	496,140	631,328
544152AC5	Bond LT Other	LORILLARD TOBACCO CO 8 1/8% Due 5/1/2040 MN1	825,000	1,123,716	1,152,750
59023VAA8	Bond LT Other	MERRILL LUNCH & CO 7 3/4% Due 5/14/2038 MN14	1,450,000	1,569,018	2,047,841
6174467X1	Bond LT Other	MORGAN STANLEY SUBORDINATED 5% (effective rate	800,000	796,574	853,692
6.50E+08	Bond LT Other	NEW YORK ST DORM AUTH ST PERS 5.289% Due	620,000	620,000	740,565
652478AR9	Bond LT Other	NEWS AMERICA HOLDINGS 7.75% (effective rate	140,000	152,346	180,677
652478AW8	Bond LT Other	NEWS AMERICA HOLDINGS 8.45% (effective rate	130,000	160,932	193,115
652478AX6	Bond LT Other	NEWS AMERICA HOLDINGS 8.5% (effective rate 6.751%),	275,000	309,878	372,719
652482BQ2	Bond LT Other	NEWS AMERICA INC 6.65% Due 11/15/2037 MN15 6.65%	2,495,000	2,160,015	3,331,474
656531AJ9	Bond LT Other	NORSK HYDRO ASA 7.15% Due 1/15/2029 JJ15 7.15%	650,000	736,223	897,649
68389XAW5	Bond LT Other	ORACLE CORP 4 1/2% Due 7/8/2044 JJ8 4.5% (effective	875,000	874,566	950,403
68389XAH8	Bond LT Other	ORACLE CORP 6 1/8% Due 7/8/2039 JJ8 6.12% (effective	420,000	467,614	545,244
718286BB2	Bond LT Other	PHILIPPINES REPUBLIC OF 7 3/4% Due 1/14/2031 JJ14	650,000	876,351	936,000
74432QCA1	Bond LT Other	PRUDENTIAL FIN 4.6% Due 5/15/2044 MN15 4.6%	995,000	993,197	1,048,650
744320AM4	Bond LT Other	PRUDENTIAL FINANCIAL INC VAR 5% Due 6/15/2043 JD15	1,050,000	1,057,081	1,073,415
761713AZ9	Bond LT Other	REYNOLDS AMERICAN INC 6.15% Due 9/15/2043 MS15	426,000	484,971	494,020
771196BH4	Bond LT Other	ROCHE HLDGS INC SERIES 144A 4% (effective rate	755,000	743,187	792,496
806854AH8	Bond LT Other	SCHLUMBERGER INVESTMENT SR UNSECURED 3.65%	525,000	523,365	548,808
85771PAQ5	Bond LT Other	STATOIL ASA 4.8% Due 11/8/2043 MN8 4.8% (effective	1,665,000	1,682,355	1,893,027
878742AW5	Bond LT Other	TECK RESOURCES LIMITED 6 1/4% Due 7/15/2041 JJ15	1,102,000	1,098,990	1,015,889
878742AS4	Bond LT Other	TECK RESOURCES LIMITED 6% Due 8/15/2040 FA15 6%	550,000	549,027	494,442
88732JAU7	Bond LT Other	TIME WARNER CABLE INC 6.55% Due 5/1/2037 MN1	1,243,000	1,197,390	1,600,349
88732JAN8	Bond LT Other	TIME WARNER CABLE INC 7.3% Due 7/1/2038 JJ1 7.3%	495,000	568,516	682,533
893830AT6	Bond LT Other	TRANSOCEAN INC SR UNSECURED 6.8% (effective rate	755,000	878,788	646,965
92343VCL6	Bond LT Other	VERIZON COMMUNICATIONS 144A 5.01% (effective rate	3,348,000	3,392,268	3,463,670
92343VCJ1	Bond LT Other	VERIZON COMMUNICATIONS SR UNSECURED 4.86%	6,496,000	6,549,730	6,672,867
931142DP5	Bond LT Other	WAL-MART STORES 3.3% Due 4/22/2024 AO22 3.3%	700,000	697,422	722,761
94707VAD2	Bond LT Other	WEATHERFORD INTL LTD 5.95% Due 4/15/2042 AO15	525,000	521,369	444,531
969457BM1	Bond LT Other	WILLIAMS COS IN 8 3/4% Due 3/15/2032 MS15 8.75%	588,000	755,916	686,236
460690BK5	Bond LT Other	INTERPUBLIC GROUP OF COS INC 3 3/4% Due 2/15/2023	1,398,000	1,391,180	1,397,586
097023BA2	Bond LT Other	BOEING CO 5 7/8% Due 2/15/2040 FA15 5.88% (effective	125,000	122,309	163,920
539830BB4	Bond LT Other	LOCKHEED MARTIN CORP 4.07% Due 12/15/2042 JD15	484,000	545,631	488,392
666807BH4	Bond LT Other	NORTHROP GRUMMAN CORP 4 3/4% Due 6/1/2043 JD1	725,000	709,909	809,429
913017BT5	Bond LT Other	UNITED TECH CORP 4 1/2% Due 6/1/2042 JD1 4.5%	1,200,000	1,185,797	1,306,547
913017BA6	Bond LT Other	UNITED TECH CORP 7 1/2% Due 9/15/2029 MS15 7.5%	1,450,000	1,906,691	2,071,321
02209SAH6	Bond LT Other	ALTRIA GROUP INC 10.2% Due 2/6/2039 FA6 10.2%	218,000	303,820	379,569
02209SAR4	Bond LT Other	ALTRIA GROUP INC 5 3/8% Due 1/31/2044 JJ31 5.38%	2,325,000	2,404,844	2,646,589
718172AW9	Bond LT Other	PHILLIP MORRIS INTERNATIONAL 4 1/8% Due 3/4/2043	1,200,000	1,117,690	1,176,308
718172BD0	Bond LT Other	PHILLIP MORRIS INTERNATIONAL 4 7/8% Due 11/15/2043	775,000	770,558	863,993
718172AC3	Bond LT Other	PHILLIP MORRIS INTERNATIONAL 6 3/8% Due 5/16/2038	1,190,000	1,206,874	1,521,486
761713AW6	Bond LT Other	REYNOLDS AMERICAN INC 4 3/4% Due 11/1/2042 MN1	1,055,000	1,044,618	1,023,931
761713AT3	Bond LT Other	REYNOLDS AMERICAN INC 7 1/4% Due 6/15/2037 JD15	320,000	399,200	411,035
233851AF1	Bond LT Other	DAIMLER FINANCE NA LLC 144A 3.88% (effective rate	1,250,000	1,241,343	1,331,925
345370BR0	Bond LT Other	FORD MOTOR COMPANY 7.4% Due 11/1/2046 MN1 7.4%	785,000	943,388	1,130,387
345370CA6	Bond LT Other	FORD MOTOR COMPANY 7.45% Due 7/16/2031 JJ16	390,000	490,249	529,462
060505DH4	Bond LT Other	BANK OF AMERICA CORP 6% (effective rate 6.03%),	1,625,000	1,623,656	1,791,811
06051GFF1	Bond LT Other	BANK OF AMERICA NA 4% Due 4/1/2024 AO1 4%	1,250,000	1,267,906	1,301,531
06051GEN5	Bond LT Other	BANK OF AMERICA NA 5 7/8% Due 2/7/2042 FA7 5.88%	900,000	1,021,084	1,126,226
06051GEM7	Bond LT Other	BANK OF AMERICA NA 5.7% Due 1/24/2022 JJ24 5.7%	610,000	699,743	706,647
06051GFG9	Bond LT Other	BANK OF AMERICA NA SERIES MTN 4.88% (effective rate	2,200,000	2,197,794	2,430,529
06051GFC8	Bond LT Other	BANK OF AMERICA NA SERIES MTN 5% (effective rate	550,000	548,812	615,904
14040HBF1	Bond LT Other	CAPITAL ONE FINANCIAL 3 3/4% Due 4/24/2024 AO24	1,325,000	1,323,809	1,353,619
14040HAY1	Bond LT Other	CAPITAL ONE FINANCIAL 4 3/4% Due 7/15/2021 JJ15	950,000	946,868	1,047,031

SecurityID	Security Type	Security	Par/Shares	Cost	Current Market Value
172967BL4	Bond LT Other	CITIGROUP INC. 6.62% (effective rate 5.986%),	1,325,000	1,415,903	1,650,661
172967EW7	Bond LT Other	CITIGROUP INC. 8 1/8% Due 7/15/2039 JJ15 8.12%	1,710,000	1,941,524	2,617,897
21684AAB2	Bond LT Other	COOPERATIVE CENTRALE RAIFFEIS 5 3/4% Due	1,270,000	1,276,691	1,515,698
25466AAE1	Bond LT Other	DISCOVER BANK 4 1/4% Due 3/13/2026 MS13 4.25%	1,000,000	997,121	1,036,599
38141EC31	Bond LT Other	GOLDMAN SACHS GROUP INC 4.8% Due 7/8/2044 JJ8	650,000	646,844	696,201
38141GGM0	Bond LT Other	GOLDMAN SACHS GROUP INC 6 1/4% Due 2/1/2041 FA1	2,190,000	2,424,642	2,768,475
38141GFD1	Bond LT Other	GOLDMAN SACHS GROUP INC 6 3/4% Due 10/1/2037 AO1	3,450,000	3,600,426	4,337,944
404280AG4	Bond LT Other	HSBC HOLDINGS PLC 6.5% (effective rate 7.006%),	800,000	755,419	1,027,467
404280AH2	Bond LT Other	HSBC HOLDINGS PLC 6 1/2% Due 9/15/2037 MS15 6.5%	3,085,000	2,934,483	3,963,873
404280AF6	Bond LT Other	HSBC HOLDINGS PLC 7 5/8% Due 5/17/2032 MN17 7.62%	600,000	623,026	824,794
46625HJM3	Bond LT Other	JP MORGAN CHASE & CO 5 5/8% Due 8/16/2043 FA16	1,620,000	1,613,485	1,883,903
46625HHF0	Bond LT Other	JP MORGAN CHASE & CO 6.4% Due 5/15/2038 MN15	1,000,000	1,073,899	1,306,537
46625HJQ4	Bond LT Other	JP MORGAN CHASE & CO VAR % Due 8/29/2049 FA1	1,400,000	1,400,000	1,477,000
48126BAA1	Bond LT Other	JPMORGAN CHASE & CO 5.4% Due 1/6/2042 JI6 5.4%	310,000	364,532	364,405
55608XAA5	Bond LT Other	MACQUARIE BANK LTD 144A 6.62% (effective rate	645,000	644,032	744,590
617482V92	Bond LT Other	MORGAN STANLEY 6 3/8% Due 7/24/2042 JJ24 6.38%	1,375,000	1,572,523	1,826,047
61747WAL3	Bond LT Other	MORGAN STANLEY SR UNSECURED 5.5% (effective rate	50,000	55,160	56,744
638585AP4	Bond LT Other	NATIONSBANK CORP 7 1/4% Due 10/15/2025 AO15	465,000	499,975	570,338
693475AK1	Bond LT Other	PNC FINANCIAL SERVICES GROUP I HYBRID 6.75%	375,000	411,375	411,563
949746RF0	Bond LT Other	WELLS FARGO CO 144A 5.61% (effective rate 5.252%),	3,194,000	3,357,237	3,760,015
94974BFY1	Bond LT Other	WELLS FARGO CO 4.1% Due 6/3/2026 JD3 4.1% (effective	960,000	959,022	981,175
94974BGE4	Bond LT Other	WELLS FARGO CO 4.65% Due 11/4/2044 MN4 4.65%	1,050,000	1,042,732	1,083,454
949746RG8	Bond LT Other	WELLS FARGO CO SERIES S 5.9% (effective rate 0.269%),	355,000	358,000	357,663
94974BFC9	Bond LT Other	WELLS FARGO CO SR NOTES 3.5% (effective rate 3.526%),	300,000	299,497	313,178
94974BFJ4	Bond LT Other	WELLS FARGO CO SUBORDINATED 3.45% (effective rate	605,000	586,649	613,164
03524BAF3	Bond LT Other	ANHEUSER-BUSCH INBEV FIN 4 5/8% Due 2/1/2044 FA1	800,000	796,294	870,138
03523TAP3	Bond LT Other	ANHEUSER-BUSCH INBEV WOR 6 3/8% Due 1/15/2040	510,000	598,215	663,220
25243YAH2	Bond LT Other	DIAGEO PLC 5 7/8% Due 9/30/2036 MS30 5.88%	1,400,000	1,363,667	1,751,488
031162BP4	Bond LT Other	AMGEN INC 5 3/8% Due 5/15/2043 MN15 5.38%	1,500,000	1,505,940	1,742,613
031162BK5	Bond LT Other	AMGEN INC 5.15% Due 11/15/2041 MN15 5.15%	950,000	984,745	1,070,793
031162BH2	Bond LT Other	AMGEN INC 5.65% Due 6/15/2042 JD15 5.65% (effective	1,490,000	1,486,464	1,772,801
008916AM0	Bond LT Other	AGRIUM INC 4.9% Due 6/1/2043 JD1 4.9% (effective rate	675,000	669,954	699,195
12527GAF0	Bond LT Other	CF INDUSTRIES INC 5.15% Due 3/15/2034 MS15 5.15%	675,000	671,524	706,049
260543BY8	Bond LT Other	DOW CHEMICAL CO 9.4% Due 5/15/2039 MN15 9.4%	725,000	977,152	1,176,336
277432AP5	Bond LT Other	EASTMAN CHEMICAL 4.65% Due 10/15/2044 AO15 4.65%	1,335,000	1,312,676	1,366,102
50247VAB5	Bond LT Other	LYB INTL FINANCE 5 1/4% Due 7/15/2043 JJ15 5.25%	520,000	520,909	565,056
61166WAN1	Bond LT Other	MONSANTO CO 4.2% Due 7/15/2034 JJ15 4.2% (effective	195,000	193,762	203,190
61166WAP6	Bond LT Other	MONSANTO CO 4.4% Due 7/15/2044 JJ15 4.4% (effective	535,000	534,549	555,086
372546AT8	Bond LT Other	GLORGE WASHINGTON UNIVER SERIES 2014 4.3%	850,000	850,000	914,812
668444AC6	Bond LT Other	NORTHWESTERN UNIVERSITY 4.643% Due 12/1/2044 JD1	850,000	850,000	994,988
914886AA4	Bond LT Other	UNIV OF SOUTHERN CALIFORNIA 5 1/4% Due 10/1/2111	875,000	875,000	1,184,992
037833AL4	Bond LT Other	APPLE INC SR UNSECURED 3.85% (effective rate 3.883%),	800,000	795,454	800,578
140420NB2	Bond LT Other	CAPITAL ONE BANK USA NA 3 3/8% Due 2/15/2023 FA15	630,000	632,144	626,498
30251AB4	Bond LT Other	FMR LLC 144A 6.45% (effective rate 6.467%), 11/15/2039	520,000	518,863	675,830
36962G3A0	Bond LT Other	GENL ELEC CAP CORP 6.15% (effective rate 7.753%),	3,550,000	2,947,229	4,630,361
36962GX22	Bond LT Other	GENL ELEC CAP CORP 6 3/4% Due 3/15/2032 MS15 6.75%	1,800,000	1,899,489	2,458,588
36962G487	Bond LT Other	GENL ELEC CAP CORP SERIES MTN 6.88% (effective rate	410,000	495,823	579,948
472319AM4	Bond LT Other	JEFFERIES GROUP INC 6 1/2% Due 1/20/2043 JJ20 6.5%	100,000	111,356	102,008
010392FL7	Bond LT Other	ALABAMA POWER CO 4.15% Due 8/15/2044 FA15 4.15%	935,000	927,559	981,631
010392FB9	Bond LT Other	ALABAMA POWER CO 6% Due 3/1/2039 MS1 6%	320,000	350,251	421,756
030288AA2	Bond LT Other	AMERICAN TRANSMISSION SYSTEM 144A 5.25%	775,000	774,576	867,833
186108CF1	Bond LT Other	CLEVELAND ELECTRIC ILLUM 5.7% Due 4/1/2017 AO1	468,000	452,275	504,721
186108CE4	Bond LT Other	CLEVELAND ELECTRIC ILLUM 5.95% Due 12/15/2036 JD15	1,105,000	1,109,168	1,286,864
125896BL3	Bond LT Other	CMS ENERGY CORP 4.7% Due 3/31/2043 MS31 4.7%	400,000	398,807	426,293
199575AT8	Bond LT Other	COLUMBUS SOUTHERN PWR CO SERIES D 6.6% (effective	525,000	660,040	690,605
207597DV4	Bond LT Other	CONNECTICUT LIGHT & PWR 6.35% Due 6/1/2036 JD1	410,000	436,695	562,667
23338VAD8	Bond LT Other	DTE ELECTRIC CO 4.3% Due 7/1/2044 JJ1 4.3% (effective	1,250,000	1,248,127	1,356,631
26442CAN4	Bond LT Other	DUKE ENERGY CAROLINAS 4% Due 9/30/2042 MS30 4%	420,000	416,777	430,983
26442CAH7	Bond LT Other	DUKE ENERGY CAROLINAS 5.3% Due 2/15/2040 FA15	1,785,000	1,779,968	2,210,539
26442CAM6	Bond LT Other	DUKE ENERGY CAROLINAS SECURED 4.25% (effective rate	825,000	832,507	886,439
263901AD2	Bond LT Other	DUKE ENERGY INDIANA INC SERIES UUU 4.2% (effective	620,000	618,871	661,179
341081ET0	Bond LT Other	FLORIDA POWER & LIGHT 4.95% (effective rate 4.999%),	300,000	298,120	346,078
341081FA0	Bond LT Other	FLORIDA POWER & LIGHT 5.95% (effective rate 5.618%),	750,000	781,945	996,875
341081FL6	Bond LT Other	FLORIDA POWER & LIGHT 4.05% Due 10/1/2044 AO1	920,000	916,935	964,823
341081EU7	Bond LT Other	FLORIDA POWER & LIGHT 5.4% Due 9/1/2035 MS1 5.4%	425,000	452,047	517,857
341081FC6	Bond LT Other	FLORIDA POWER & LIGHT 5.69% Due 3/1/2040 MS1	350,000	349,551	456,147
373334JN2	Bond LT Other	GEORGIA POWER COMPANY 5.95% Due 2/1/2039 FA1	675,000	698,483	866,645
373334J51	Bond LT Other	GEORGIA POWER COMPANY SERIES 10-C 4.75% (effective	450,000	474,692	500,290
476556CX1	Bond LT Other	JERSEY CENTRAL PWR AND LT 6.15% Due 6/1/2037 JD1	550,000	464,683	654,971
485134BN9	Bond LT Other	KANSAS CITY POWER & LT 3.15% Due 3/15/2023 MS15	1,175,000	1,174,035	1,178,862
485260BM4	Bond LT Other	KANSAS GAS & ELECTRIC CO SERIES 144A 4.3% (effective	960,000	957,589	1,047,338
491674BG1	Bond LT Other	KENTUCKY UTILITIES 5 1/8% Due 11/1/2040 MN1 5.12%	700,000	692,828	839,296
575634AS9	Bond LT Other	MASSACHUSETTS ELECTRIC 144A 5.9% (effective rate	1,250,000	1,246,020	1,634,689
59562EAH8	Bond LT Other	MIDAMERICAN ENERGY CO 5.8% Due 10/15/2036 FA15	1,200,000	1,179,556	1,544,809
59562VAP2	Bond LT Other	MIDAMERICAN ENERGY HOLDINGS 5.95% (effective rate	650,000	647,162	808,906
59562VAM9	Bond LT Other	MIDAMERICAN ENERGY HOLDINGS 6.12% (effective rate	375,000	410,084	471,125
59562VBD8	Bond LT Other	MIDAMERICAN ENERGY HOLDINGS 5.15% Due	1,375,000	1,366,940	1,555,850
59562VAR8	Bond LT Other	MIDAMERICAN ENERGY HOLDINGS 6 1/2% Due	1,600,000	1,749,011	2,094,067
65473QBB8	Bond LT Other	NISOURCE FINANCE CORP 5 1/4% Due 2/15/2043 FA15	195,000	194,760	223,535
65473QBD4	Bond LT Other	NISOURCE FINANCE CORP 5.65% Due 2/1/2045 FA1	1,800,000	1,972,978	2,154,722
677415CF6	Bond LT Other	OHIO POWER CO 6.6% Due 2/15/2033 FA15 6.6%	2,250,000	2,399,027	2,996,561
68233JAS3	Bond LT Other	ONCOR ELECTRIC DELIVERY 5.3% Due 6/1/2042 JD1 5.3%	1,655,000	1,772,687	2,053,989

SecurityID	Security Type	Security	Par/Shares	Cost	Current Market
					Value
68233JAF1	Bond LT Other	ONCOR ELECTRIC DELIVERY 7 1/2% Due 9/1/2038 MS1	300,000	411,329	451,640
68233DAP2	Bond LT Other	ONCOR ELECTRIC DELIVERY 7 1/4% Due 1/15/2033 JJ15	355,000	457,618	512,270
68233DAT4	Bond LT Other	ONCOR ELECTRIC DELIVERY 7% Due 5/1/2032 MN1 7%	25,000	31,968	35,099
694308GE1	Bond LT Other	PACIFIC GAS & ELECTRIC 6.05% (effective rate 5.556%),	1,150,000	1,216,288	1,464,070
694308HH3	Bond LT Other	PACIFIC GAS & ELECTRIC 4 3/4% Due 2/15/2044 FA15	750,000	794,991	824,852
694308HF7	Bond LT Other	PACIFIC GAS & ELECTRIC 5 1/8% Due 11/15/2043 MN15	2,050,000	2,080,989	2,348,209
695114CD8	Bond LT Other	PACIFICORP 5.75% (effective rate 3.935%), 04/01/2037	425,000	538,631	545,962
69352PAJ2	Bond LT Other	PPL CAPITAL FUNDING INC 5% Due 3/15/2044 MS15 5%	925,000	923,805	1,029,464
69351UAS2	Bond LT Other	PPL ELECTRIC UTILITIES 4 1/8% Due 6/15/2044 JD15	600,000	593,027	627,755
743263AP0	Bond LT Other	PROGRESS ENERGY INC 6% Due 12/1/2039 JD1 6%	2,225,000	2,223,151	2,874,286
744448BZ3	Bond LT Other	PUBLIC SERVICE COLORADO 6.25% (effective rate	1,000,000	1,233,744	1,392,474
74456QAV8	Bond LT Other	PUBLIC SERVICE EL AND GAS 5 1/2% Due 3/1/2040 MS1	625,000	622,164	805,256
797440BM5	Bond LT Other	SAN DIEGO G&E 4 1/2% Due 8/15/2040 FA15 4.5%	675,000	673,337	751,242
842400FQ1	Bond LT Other	SOUTHERN CAL EDISON 4 1/2% Due 9/1/2040 MS1 4.5%	440,000	426,933	481,367
842400FH1	Bond LT Other	SOUTHERN CAL EDISON SERIES 08-A 5.95% (effective rate	1,115,000	1,147,863	1,471,725
87875UAK8	Bond LT Other	TECO FINANCE INC 5.15% Due 3/15/2020 MS15 5.15%	1,125,000	1,121,966	1,256,205
927804FG4	Bond LT Other	VIRGINIA ELECTRIC & POWER 8 7/8% Due 11/15/2038	1,765,000	2,429,214	2,956,266
95709TAJ9	Bond LT Other	WESTAR ENERGY INC 4.1% Due 4/1/2043 AO1 4.1%	1,075,000	1,039,636	1,121,814
976656CG1	Bond LT Other	WISCONSIN ELECTRIC POWER 4 1/4% Due 6/1/2044 JD1	680,000	675,794	731,294
98389BAH3	Bond LT Other	XCEL ENERGY INC 6 1/2% Due 7/1/2036 JJ1 6.5%	775,000	964,431	1,050,414
500472AE5	Bond LT Other	KONINKLIJKE PHILLIPS ELCTRNCS 5% Due 3/15/2042 MS15	1,085,000	1,062,483	1,214,339
883556BG6	Bond LT Other	THERMO FISHER SCIENTIFIC 5.3% Due 2/1/2044 FA1 5.3%	750,000	759,491	861,371
50076QAE6	Bond LT Other	KRAFT FOODS GROUP INC 5% Due 6/4/2042 JD4 5%	800,000	784,748	880,642
460146CH4	Bond LT Other	INTL PAPER CO 6% Due 11/15/2041 MN15 6% (effective	975,000	974,785	1,141,462
460146CF8	Bond LT Other	INTL PAPER CO 7.3% Due 11/15/2039 MN15 7.3%	800,000	835,701	1,060,728
100743AJ2	Bond LT Other	BOSTON GAS COMPANY 144A 4.49% (effective rate	1,100,000	1,100,000	1,185,150
075887BG3	Bond LT Other	BECTON DICKINSON 4.685% Due 12/15/2044 JD15 4.68%	230,000	230,000	247,701
22303QAH3	Bond LT Other	COVIDEN INTERNATIONAL 6.55% Due 10/15/2037 AO15	1,220,000	1,424,552	1,593,626
585055BD7	Bond LT Other	MEDTRONIC INC 4 5/8% Due 3/15/2044 MS15 4.62%	942,000	964,843	1,014,013
585055AY2	Bond LT Other	MEDTRONIC INC 4% Due 4/1/2043 AO1 4% (effective rate	875,000	857,521	834,260
585055BP0	Bond LT Other	MEDTRONIC INC SERIES 144A 4.62% (effective rate	2,115,000	2,109,280	2,292,639
585055BN5	Bond LT Other	MEDTRONIC INC SR UNSECURED 4.38% (effective rate	1,675,000	1,660,195	1,776,934
790849AK9	Bond LT Other	ST JUDE MEDICAL INC 4 3/4% Due 4/15/2043 AO15	1,350,000	1,296,464	1,432,975
00817YAJ7	Bond LT Other	AETNA INC 4 1/2% Due 5/15/2042 MN15 4.5% (effective	325,000	311,843	344,087
00817YAM0	Bond LT Other	AETNA INC 4 1/8% Due 11/15/2042 MN15 4.12%	500,000	492,559	502,389
254010AE1	Bond LT Other	DIGNITY HEALTH 5.267% Due 11/1/2064 MN1 5.27%	1,020,000	1,020,000	1,106,581
91324PCA8	Bond LT Other	UNITED HEALTH GROUP 3.95% Due 10/15/2042 AO15	406,000	397,123	403,569
91324PCD2	Bond LT Other	UNITED HEALTH GROUP 4 1/4% Due 3/15/2043 MS15	995,000	1,000,061	1,043,123
91324PBW1	Bond LT Other	UNITED HEALTH GROUP 4 3/8% Due 3/15/2042 MS15	230,000	233,849	245,410
91324PAR3	Bond LT Other	UNITED HEALTH GROUP 5.8% Due 3/15/2036 MS15 5.8%	1,950,000	2,130,666	2,414,525
91324PBE1	Bond LT Other	UNITED HEALTH GROUP 6 5/8% Due 11/15/2037 MN15	425,000	569,205	580,437
94973VBB2	Bond LT Other	WELLPOINT INC 4.65% Due 1/15/2043 JJ15 4.65%	695,000	736,320	723,329
94973VBK2	Bond LT Other	WELLPOINT INC 4.65% Due 8/15/2044 FA15 4.65%	575,000	573,778	608,941
94973VBF3	Bond LT Other	WELLPOINT INC 5.1% Due 1/15/2044 JJ15 5.1% (effective	1,800,000	1,787,087	2,022,748
00131L2B0	Bond LT Other	AIA GROUP LTD 144A 4.88% (effective rate 4.975%),	750,000	738,461	849,339
020002BB6	Bond LT Other	ALLSTATE CORP 5 3/4% Due 8/15/2053 FA15 5.75%	1,960,000	2,056,732	2,065,350
020002AU5	Bond LT Other	ALLSTATE CORP VAR % Due 5/15/2057 MN15 6.5%	340,000	358,686	374,000
026874DA2	Bond LT Other	AMERICAN INTL GROUP 4 1/2% Due 7/16/2044 JJ16 4.5%	1,285,000	1,277,283	1,357,617
026874CW5	Bond LT Other	AMERICAN INTL GROUP 6.82% Due 11/15/2037 MN15	575,000	692,086	787,044
037389AU7	Bond LT Other	AON CORP 6 1/4% Due 9/30/2040 MS30 6.25% (effective	975,000	966,505	1,239,486
054536AA5	Bond LT Other	AXA FINANCIAL INC 8.6% (effective rate 6.637%),	500,000	595,682	679,265
401378AA2	Bond LT Other	GUARDIAN LIFE INSURANCE 144A 7.38% (effective rate	575,000	738,359	820,591
53079EAZ7	Bond LT Other	LIBERTY MUTUAL GROUP 144A 6.5% (effective rate	500,000	498,801	611,417
53079EBF0	Bond LT Other	LIBERTY MUTUAL GROUP SERIES 144A 4.85% (effective	875,000	874,276	889,415
575767AG3	Bond LT Other	MASS MUTUAL LIFE INS CO 144A 8.88% (effective rate	875,000	864,144	1,411,810
591560AA5	Bond LT Other	METLIFE CAPITAL TRUST IV 144A 7.88% (effective rate	290,000	339,754	370,475
59156CAB7	Bond LT Other	METLIFE CAPITAL TRUSTX Adj % Due 4/8/2038 AO8	550,000	763,517	786,500
59156RBL1	Bond LT Other	METLIFE INC Stp % Due 12/15/2044 MJSD15 4.72%	270,000	272,521	300,310
87089AAA6	Bond LT Other	SWISS RE CAPITAL I LP 6.854% Due Perpetual MN25	1,300,000	1,290,250	1,361,750
87089HAB9	Bond LT Other	SWISS RE TREASURY (US) 144A 4.25% (effective rate	809,000	738,122	838,280
878091BC0	Bond LT Other	TEACHERS INSUR & ANNUITY 144A 6.85% (effective rate	875,000	873,919	1,195,100
878091BD8	Bond LT Other	TEACHERS INSUR & ANNUITY SERIES 144A 4.9% (effective	750,000	749,251	835,761
91912EAA3	Bond LT Other	VALE SA 5 5/8% Due 9/11/2042 MS11 5.62% (effective	975,000	830,401	908,125
149123BL4	Bond LT Other	CATERPILLAR INC 5.3% Due 9/15/2035 MS15 5.3%	1,150,000	979,421	1,405,743
149123CB5	Bond LT Other	CATERPILLAR INC SR UNSECURED 3.8% (effective rate	603,000	624,495	592,590
00184AAC9	Bond LT Other	AOL TIME WARNER INC 7 5/8% Due 4/15/2031 AO15	750,000	900,365	1,045,601
20030NAC5	Bond LT Other	COMCAST CORP 7.05% (effective rate 5.86%),	750,000	848,826	1,043,521
20030NBH3	Bond LT Other	COMCAST CORP 4 1/4% Due 1/15/2033 JJ15 4.25%	850,000	843,318	900,088
20030NBM2	Bond LT Other	COMCAST CORP 4.2% Due 8/15/2034 FA15 4.2%	1,155,000	1,150,666	1,207,721
20030NAX9	Bond LT Other	COMCAST CORP 6.4% Due 5/15/2038 MN15 6.4%	2,720,000	2,497,127	3,631,758
224044BT3	Bond LT Other	COX COMMUNICATIONS INC 144A 6.95% (effective rate	400,000	420,428	503,914
224044BV8	Bond LT Other	COX COMMUNICATIONS INC 144A 8.38% (effective rate	465,000	468,768	662,930
25459HBG9	Bond LT Other	DIRECTV HOLDINGS/FINANCE 5.15% Due 3/15/2042	1,832,000	1,908,946	1,893,116
25459HAZ8	Bond LT Other	DIRECTV HOLDINGS/FINANCE 6 3/8% Due 3/1/2041 MS1	460,000	559,415	537,815
25470DAJ8	Bond LT Other	DISCOVERY COMMUNICATIONS 4 7/8% Due 4/1/2043	878,000	883,119	905,236
25470DAD1	Bond LT Other	DISCOVERY COMMUNICATIONS 6.35% Due 6/1/2040 JD1	400,000	445,520	476,164
40049JAZ0	Bond LT Other	GRUPO TELEvisa 6 5/8% Due 1/15/2040 JJ15 6.62%	1,825,000	1,797,715	2,212,690
63946BAJ9	Bond LT Other	NBC UNIVERSAL MEDIA LLC 4.45% Due 1/15/2043 JJ15	1,125,000	1,011,891	1,192,065
63946BAG5	Bond LT Other	NBC UNIVERSAL MEDIA LLC 5.95% Due 4/1/2041 AO1	1,005,000	1,009,010	1,292,345
63946CAE8	Bond LT Other	NBCUNIVERSAL ENTERPRISE 144A 5.25% (effective rate	1,300,000	1,300,000	1,348,750
872287AL1	Bond LT Other	TCI COMMUNICATIONS INC 7.12% (effective rate	295,000	310,802	396,837
88732JBD9	Bond LT Other	TIME WARNER CABLE INC SR UNSECURED 4.5% (effective	1,715,000	1,572,865	1,762,922

SecurityID	Security Type	Security	Par/Shares	Cost	Current Market Value
887315BN8	Bond LT Other	TIME WARNER INC 6.62% (effective rate 5.708%),	545,000	593,488	690,880
887315BH1	Bond LT Other	TIME WARNER INC 7.57% (effective rate 6.604%),	720,000	766,883	934,687
887317AD7	Bond LT Other	TIME WARNER INC 6 1/2% Due 11/15/2036 MN15 6.5%	509,000	560,109	647,537
887317AL9	Bond LT Other	TIME WARNER INC 6 1/4% Due 3/29/2041 MS29 6.25%	682,000	777,011	846,866
06849UAD7	Bond LT Other	BARRICK AUSTRALIA FINANCE 5.95% Due 10/15/2039	300,000	293,206	287,407
06849AAB5	Bond LT Other	BARRICK INTL BAN ABX 6.35% Due 10/15/2036 AO15	700,000	706,103	712,745
06849RAG7	Bond LT Other	BARRICK NA FINANCE LLC 5.7% Due 5/30/2041 MN30	155,000	154,320	152,178
055451AV0	Bond LT Other	BHP BILLITON FIN 5% Due 9/30/2043 MS30 5% (effective	1,250,000	1,249,720	1,416,901
21987BAK4	Bond LT Other	CODELCO INC 144A 5.62% (effective rate 6.12%),	345,000	325,059	386,939
21987BAU2	Bond LT Other	CODELCO INC SERIES 144A 4.88% (effective rate 4.966%),	862,000	849,801	875,502
35671DBJ3	Bond LT Other	FREEMPORT-MCMORAN C & G 5.4% Due 11/14/2034 MN14	600,000	597,065	584,943
35671DBC8	Bond LT Other	FREEMPORT-MCMORAN C & G SR UNSECURED 5.45%	2,450,000	2,379,635	2,316,656
651639AP1	Bond LT Other	NEWMONT MINING CORP 4 7/8% Due 3/15/2042 MS15	625,000	622,064	544,367
767201AD8	Bond LT Other	RIO TINTO FIN USA LTD 7 1/8% Due 7/15/2028 JJ15	1,440,000	1,716,859	1,875,800
84265VAE5	Bond LT Other	SOUTHERN COPPER SCCO 6 3/4% Due 4/16/2040 AO16	910,000	944,469	954,590
278062AD6	Bond LT Other	EATON CORP 4% Due 11/2/2032 MN2 4% (effective rate	1,450,000	1,418,738	1,474,881
278062AE4	Bond LT Other	EATON CORP 4.15% Due 11/2/2042 MN2 4.15% (effective	475,000	473,190	471,444
369604BH5	Bond LT Other	GENERAL ELECTRIC CAP CORP 4 1/2% Due 3/11/2044	375,000	371,605	412,208
369604BF9	Bond LT Other	GENERAL ELECTRIC CAP CORP 4 1/8% Due 10/9/2042 AO9	1,970,000	1,901,583	2,039,366
826200AD9	Bond LT Other	SIEMENS FINAN 144A 6.12% (effective rate 5.719%),	500,000	517,031	620,357
13063BFR8	Bond LT Other	CALIFORNIA ST 7 5/8% Due 3/1/2040 MS1 7.62%	70,000	90,867	107,450
13063BJC7	Bond LT Other	CALIFORNIA ST 7.6% Due 11/1/2040 MN1 7.6% (effective	825,000	1,126,380	1,287,272
13063A7D0	Bond LT Other	CALIFORNIA ST BUILD AMERICA 7.3% Due 10/1/2039 AO1	1,485,000	1,569,332	2,187,390
13063ASG5	Bond LT Other	CALIFORNIA ST BUILD AMERICA 7.55% Due 4/1/2039 AO1	2,140,000	2,495,291	3,302,427
167725AC4	Bond LT Other	CHICAGO II TRANSIT AUTH SALES SERIES A 6.9% (effective	625,000	705,645	789,213
167593AN2	Bond LT Other	CHICAGO ILL O HARE INTL ARPT BUILD AMERICA BONDS	1,650,000	1,886,687	2,250,551
16772PAQ9	Bond LT Other	CHICAGO ILL TRANSIT AUTH 6.2% Due 12/1/2040 JD1	575,000	575,000	682,347
167736YU5	Bond LT Other	CHICAGO ILL WTR REV 6.742% Due 11/1/2040 MN1	600,000	600,000	786,564
231266FD4	Bond LT Other	CURATORS UNIV MO SYS FACS REV 5.96% Due 11/1/2039	1,350,000	1,350,000	1,754,231
235241LS3	Bond LT Other	DALLAS TEX AREA RAPID TRAN REV 5.999% Due	350,000	350,000	477,029
254845GQ7	Bond LT Other	DISTRICT COLUMBIA WTR & SWR 5.522% Due 10/1/2044	1,325,000	1,325,000	1,697,656
452151LF8	Bond LT Other	ILLINOIS STATE 5.1% (effective rate 6.233%), 06/01/2033	2,925,000	2,564,145	2,903,618
544495UG7	Bond LT Other	LA CALIF DEPT WTR & PWR REV 5.716% Due 7/1/2039 JJ1	420,000	420,000	531,115
544495VY7	Bond LT Other	LA CALIF DEPT WTR & PWR REV 6.574% Due 7/1/2045 JJ1	850,000	1,016,673	1,235,008
544435C32	Bond LT Other	LOS ANGELES CALIF DEPT ARPTS 6.582% Due 5/15/2039	1,340,000	1,431,174	1,760,090
574300HZ5	Bond LT Other	MARYLAND ST TRANSN AUTH 5.888% Due 7/1/2043 JJ1	675,000	710,894	892,337
59259YCA5	Bond LT Other	METROPOLITAN TRANS AUTH NY 6.548% Due 11/15/2031	250,000	253,295	326,275
59259YBZ1	Bond LT Other	METROPOLITAN TRANS AUTH NY 6.648% Due 11/15/2039	625,000	629,254	847,744
59259YBY4	Bond LT Other	METROPOLITAN TRANS AUTH NY 6.668% Due 11/15/2039	745,000	779,241	1,017,305
59259YDC0	Bond LT Other	METROPOLITAN TRANS AUTH NY 6.687% Due 11/15/2040	500,000	500,000	682,950
626207YF5	Bond LT Other	MUNICIPAL ELEC AUTH GA PLT VOGTLE UNIT 3&4 PJ J-	1,800,000	1,782,759	2,386,296
646139W35	Bond LT Other	NEW JERSEY ST TPK AUTH SER F BUILD AMERICA 7.41%	1,240,000	1,591,616	1,863,398
646136XR7	Bond LT Other	NEW JERSEY ST TRANSN TR FD BUILD AMERICA BONDS-B	1,500,000	1,624,270	1,937,430
64971MSL2	Bond LT Other	NEW YORK N Y CITY TRANSITIONAL 5.572% Due	500,000	495,385	621,755
64966HYV6	Bond LT Other	NEW YORK NY BUILD AMERICA BOND 5.846% Due	750,000	750,000	970,590
64972FT30	Bond LT Other	NEW YORK NY CITY MUN WTR FIN 5.724% Due 6/15/2042	1,050,000	1,073,260	1,384,835
73358WJA3	Bond LT Other	PORT AUTH NY & NJ CONSOL 174TH 4.46% (effective rate	2,400,000	2,400,000	2,547,432
759136QP2	Bond LT Other	REGIONAL TRANSN DIST CULO 5.844% Due 11/1/2050	760,000	760,000	1,070,308
786005PN2	Bond LT Other	SACRAMENTO CALIF MIN UTIL 6.156% Due 5/15/2036	1,125,000	1,140,002	1,473,064
80168NEP0	Bond LT Other	SANTA CLARA VY CALIF TRANS AUT 5.876% Due 4/1/2032	775,000	775,000	951,235
913366EP1	Bond LT Other	UNIVERSITY CALIF REGTS MED CTR 6.548% Due	1,020,000	1,028,537	1,394,687
91412GDZ5	Bond LT Other	UNIVERSITY CALIF REV 5.946% Due 5/15/2045 MN15	600,000	600,000	757,956
91412F7Y7	Bond LT Other	UNIVERSITY CALIF REV5 5.77% Due 5/15/2043 MN15	900,000	899,429	1,156,797
914440LJ9	Bond LT Other	UNIVERSITY MASS BLDG AUTH PRO 5.45% Due 11/1/2040	1,375,000	1,363,502	1,709,208
032479AD9	Bond LT Other	ANADARKO FINANCE CO 7 1/2% Due 5/1/2031 MN1 7.5%	725,000	920,527	953,435
032511AY3	Bond LT Other	ANADARKO PETROLEUM CORP SR UNSECURED 6.45%	1,055,000	1,171,177	1,267,787
037411BC8	Bond LT Other	APACHE CORP 4 1/4% Due 1/15/2044 JJ15 4.25%	775,000	768,593	677,300
15135UAU5	Bond LT Other	CENOVUS ENERGY 5.2% Due 9/15/2043 MS15 5.2%	1,350,000	1,344,708	1,300,150
15135UAF6	Bond LT Other	CENOVUS ENERGY 6 3/4% Due 11/15/2039 MN15 6.75%	350,000	360,551	398,722
208251AE8	Bond LT Other	CONOCO INC 6.95% Due 4/15/2029 AO15 6.95%	2,236,000	2,466,284	2,978,763
20826FAF3	Bond LT Other	CONOCOPHILLIPS COMPANY 4.15% Due 11/15/2034	1,015,000	1,014,543	1,041,474
20826FAC0	Bond LT Other	CONOCOPHILLIPS COMPANY 4.3% Due 11/15/2044 MN15	1,245,000	1,238,086	1,302,378
212015AQ4	Bond LT Other	CONTINENTAL RESOURCES SR UNSECURED 4.9%	580,000	578,362	502,663
25179MAN3	Bond LT Other	DEVON ENERGY CORP SR UNSECURED 4.75% (effective	975,000	936,560	981,515
279158AJ8	Bond LT Other	ECOPETROL SA 5 7/8% Due 5/28/2045 MN28 5.88%	610,000	605,938	564,250
292505AK0	Bond LT Other	ENCANA CORP 5.15% Due 11/15/2041 MN15 5.15%	850,000	819,411	778,905
29358QAD1	Bond LT Other	ENSCO PLC 5 3/4% Due 10/1/2044 AO1 5.75% (effective	1,575,000	1,601,018	1,580,305
56585AAF9	Bond LT Other	MARATHON PETROLEUM CORP 6 1/2% Due 3/1/2041	707,000	865,177	841,459
56585AAH5	Bond LT Other	MARATHON PETROLEUM CORP SR UNSECURED 4.75%	425,000	420,159	401,373
65334HAG7	Bond LT Other	NEXEN INC 6.4% (effective rate 5.551%), 05/15/2037	725,000	803,250	903,022
65334HAJ1	Bond LT Other	NEXEN INC 7 1/2% Due 7/30/2039 JJ30 7.5% (effective	1,715,000	1,852,954	2,380,163
655044AG0	Bond LT Other	NOBLE ENERGY INC 5 1/4% Due 11/15/2043 MN15 5.25%	800,000	796,292	812,438
71645WAS0	Bond LT Other	PETROBRAS INTL FINANCE 6 3/4% Due 1/27/2041 JJ27	375,000	390,881	341,089
71645WAQ4	Bond LT Other	PETROBRAS INTL FINANCE 6 7/8% Due 1/20/2040 JJ20			
71654QBG6	Bond LT Other	6.88% (effective rate 6.4%), 01/20/2040	1,323,000	1,399,916	1,224,529
71654QBG6	Bond LT Other	PETROLEOS MEXICANOS 3 1/2% Due 1/30/2023 JJ30			
71654QBG6	Bond LT Other	3.5% (effective rate 3.533%), 01/30/2023	1,440,000	1,436,655	1,377,360
71654QBG6	Bond LT Other	PETROLEOS MEXICANOS 4 7/8% Due 1/18/2024 JJ18			
71654QBG6	Bond LT Other	4.88% (effective rate 4.939%), 01/18/2024	875,000	870,935	909,125

SecurityID	Security Type	Security	Par/Shares	Cost	Current Market Value
71654QBE1	Bond LT Other	PETROLEOS MEXICANOS 5 1/2% Due 6/27/2044 JD27 5.5% (effective rate 6.239%), 06/27/2044	1,999,000	1,800,803	2,038,980
71654QAZ5	Bond LT Other	PETROLEOS MEXICANOS 6 1/2% Due 6/2/2041 JD2 6.5% (effective rate 6.555%), 06/02/2041	995,000	988,099	1,141,763
718546AL8	Bond LT Other	PHILLIPS 66 4 7/8% Due 11/15/2044 MN15 4.88% (effective rate 4.969%), 11/15/2044	876,000	863,177	896,626
718546AH7	Bond LT Other	PHILLIPS 66 5 7/8% Due 5/1/2042 MN1 5.88% (effective rate 5.738%), 05/01/2042	1,425,000	1,451,245	1,641,023
779382AS9	Bond LT Other	ROWAN COS INC 5.85% Due 1/15/2044 JJ15 5.85% (effective rate 5.852%), 01/15/2044	375,000	374,885	345,839
822582AY8	Bond LT Other	SHELL INTERNATIONAL FIN 4.55% Due 8/12/2043 FA12 4.55% (effective rate 4.207%), 08/12/2043	680,000	718,571	743,900
822582AD4	Bond LT Other	SHELL INTERNATIONAL FIN 6 3/8% Due 12/15/2038 JD15 6.38% (effective rate 5.72%), 12/15/2038	1,446,000	1,568,442	1,943,164
91913YAL4	Bond LT Other	VALERO ENERGY CORP 6.62% (effective rate 5.442%), 06/15/2037	878,000	1,008,982	1,036,619
637071AK7	Bond LT Other	NATIONAL OILWELL VARCO INC 3.95% Due 12/1/2042 JD1 3.95% (effective rate 4.24%), 12/01/2042	700,000	666,962	644,826
00287YAM1	Bond LT Other	ABBVIE INC 4.4% Due 11/6/2042 MN6 4.4% (effective rate 4.67%), 11/06/2042	2,175,000	2,083,526	2,243,880
00507UAH4	Bond LT Other	ACTAVIS FUNDING SCS 4.85% Due 6/15/2044 JD15 4.85% (effective rate 4.971%), 06/15/2044	1,625,000	1,594,632	1,648,946
110122AC2	Bond LT Other	BRISTOL MYERS SQUIBB 6.88% (effective rate 6.4%), 08/01/2097	75,000	80,530	111,093
110122AX6	Bond LT Other	BRISTOL MYERS SQUIBB 4 1/2% Due 3/1/2044 MS1 4.5% (effective rate 4.556%), 03/01/2044	725,000	718,445	792,273
377372AE7	Bond LT Other	GLAXOSMITHKLINE CAP INC 6 3/8% Due 5/15/2038 MN15 6.38% (effective rate 6.047%), 05/15/2038	1,900,000	1,977,288	2,529,825
478160AJ3	Bond LT Other	JOHNSON & JOHNSON 6.95% Due 9/1/2029 MS1 6.95% (effective rate 4.706%), 09/01/2029	425,000	525,175	609,687
717081DE0	Bond LT Other	PFIZER INC 4.3% Due 6/15/2043 JD15 4.3% (effective rate 4.357%), 06/15/2043	410,000	406,203	439,087
717081CY7	Bond LT Other	PFIZER INC 7.2% Due 3/15/2039 MS15 7.2% (effective rate 5.769%), 03/15/2039	775,000	917,199	1,126,658
88163VAD1	Bond LT Other	TEVA PHARMACEUTICAL FINANCE LL 6.15% (effective rate 6.192%), 02/01/2036	210,000	208,956	259,780
942683AH6	Bond LT Other	WATSON PHARMACEUTICALS INC 4 5/8% Due 10/1/2042 AO1 4.62% (effective rate 5.247%), 10/01/2042	550,000	500,252	538,964
983024AN0	Bond LT Other	WYETH 5.95% (effective rate 5.015%), 04/01/2037	1,725,000	1,937,583	2,212,585
983024AG5	Bond LT Other	WYETH 6 1/2% Due 2/1/2034 FA1 6.5% (effective rate 5.246%), 02/01/2034	900,000	1,034,997	1,213,362
118230AM3	Bond LT Other	BUCKEYE PARTNERS SR UNSECURED 5.85% (effective rate 5.952%), 11/15/2043	700,000	690,153	700,370
283695BP8	Bond LT Other	EL PASO NAT GAS 5.95% Due 4/15/2017 AO15 5.95% (effective rate 5.769%), 04/15/2017	1,520,000	1,525,664	1,634,085
283695BK9	Bond LT Other	EL PASO NAT GAS 8 3/8% Due 6/15/2032 JD15 8.38% (effective rate 6.034%), 06/15/2032	450,000	562,702	591,742
28370TAF6	Bond LT Other	EL PASO PIPELINE PART OP 4.7% Due 11/1/2042 MN1 4.7% (effective rate 4.728%), 11/01/2042	650,000	647,161	586,942
28370TAD1	Bond LT Other	EL PASO PIPELINE PART OP 7 1/2% Due 11/15/2040 MN15 7.5% (effective rate 5.661%), 11/15/2040	725,000	904,887	891,733
29273RAT6	Bond LT Other	ENERGY TRANSFER PARTNERS 5.15% Due 2/1/2043 FA1 5.15% (effective rate 5.517%), 02/01/2043	975,000	924,162	964,886
29273RAZ2	Bond LT Other	ENERGY TRANSFER PARTNERS 5.95% Due 10/1/2043 AO1 5.95% (effective rate 5.965%), 10/01/2043	625,000	623,648	685,499
29273RAP4	Bond LT Other	ENERGY TRANSFER PARTNERS 6.05% Due 6/1/2041 JD1 6.05% (effective rate 6.068%), 06/01/2041	1,300,000	1,296,852	1,418,938
29273RAR0	Bond LT Other	ENERGY TRANSFER PARTNERS SR UNSECURED 6.5% (effective rate 6.527%), 02/01/2042	185,000	184,355	212,648
29379VBA0	Bond LT Other	ENTERPRISE PRODUCTS OPER 4.85% Due 3/15/2044 MS15 4.85% (effective rate 5.063%), 03/15/2044	1,375,000	1,330,202	1,433,739
29379VAW3	Bond LT Other	ENTERPRISE PRODUCTS OPER 4.85% Due 8/15/2042 FA15 4.85% (effective rate 4.879%), 08/15/2042	850,000	846,234	883,291
29379VBF9	Bond LT Other	ENTERPRISE PRODUCTS OPER 4.95% Due 10/15/2054 AO15 4.95% (effective rate 5.046%), 10/15/2054	590,000	580,272	603,887
29379VBC6	Bond LT Other	ENTERPRISE PRODUCTS OPER 5.1% Due 2/15/2045 FA15 5.1% (effective rate 5.11%), 02/15/2045	675,000	673,930	725,754
29379VAM5	Bond LT Other	ENTERPRISE PRODUCTS OPER 7.55% Due 4/15/2038 AO15 7.55% (effective rate 7.178%), 04/15/2038	1,455,000	1,511,247	1,987,820
293791AV1	Bond LT Other	ENTERPRISE PRODUCTS OPER SERIES A 8.38% (effective rate 0.4%), 08/01/2066	750,000	800,155	805,313

<u>SecurityID</u>	<u>Security Type</u>	<u>Security</u>	<u>Par/Shares</u>	<u>Cost</u>	<u>Current Market Value</u>
293791AW9	Bond LT Other	ENTERPRISE PRODUCTS OPER SERIES B 7.03% (effective rate 0.712%), 01/15/2068	925,000	965,737	1,014,609
494550BU9	Bond LT Other	KINDER MORGAN ENERGY 5 1/2% Due 3/1/2044 MS1 5.5% (effective rate 5.554%), 03/01/2044	225,000	223,236	228,721
494550BN5	Bond LT Other	KINDER MORGAN ENERGY 5% Due 8/15/2042 FA15 5% (effective rate 5.045%), 08/15/2042	650,000	645,631	617,739
494550BH8	Bond LT Other	KINDER MORGAN ENERGY 6 3/8% Due 3/1/2041 MS1 6.38% (effective rate 6.387%), 03/01/2041	875,000	873,572	974,492
494550AW6	Bond LT Other	KINDER MORGAN ENERGY 6.95% Due 1/15/2038 JJ15 6.95% (effective rate 7.415%), 01/15/2038	1,500,000	1,423,449	1,731,194
49456BAH4	Bond LT Other	KINDER MORGAN INC DELAWA 5.55% Due 6/1/2045 JD1 5.55% (effective rate 5.573%), 06/01/2045	375,000	373,715	384,086
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	749,493	706,202
72650RBE1	Bond LT Other	PLAINS ALL AMER 4.7% Due 6/15/2044 JD15 4.7% (effective rate 4.716%), 06/15/2044	1,125,000	1,122,125	1,116,884
86765BAM1	Bond LT Other	SUNOCO LOGISTICS PARTNER 4.95% Due 1/15/2043 JJ15 4.95% (effective rate 4.995%), 01/15/2043	810,000	804,513	776,190
86765BAQ2	Bond LT Other	SUNOCO LOGISTICS PARTNER 5.35% Due 5/15/2045 MN15 5.35% (effective rate 5.395%), 05/15/2045	650,000	645,616	657,194
880451AT6	Bond LT Other	TENNESSEE GAS PIPELINE 7 1/2% Due 4/1/2017 AO1 7.5% (effective rate 5.459%), 04/01/2017	450,000	469,144	502,757
880451AV1	Bond LT Other	TENNESSEE GAS PIPELINE 7% Due 10/15/2028 AO15 7% (effective rate 4.898%), 10/15/2028	760,000	918,723	920,244
880451AS8	Bond LT Other	TENNESSEE GAS PIPELINE 7% Due 3/15/2027 MS15 7% (effective rate 4.712%), 03/15/2027	265,000	320,769	316,307
880451AY5	Bond LT Other	TENNESSEE GAS PIPELINE 8% Due 2/1/2016 FA1 8% (effective rate 5.377%), 02/01/2016	650,000	667,665	692,779
89352HAL3	Bond LT Other	TRANS CANADA PIPELINES 5% Due 10/16/2043 AO16 5% (effective rate 5.052%), 10/16/2043	2,330,000	2,311,507	2,441,176
969457BV1	Bond LT Other	WILLIAMS COS IN 5 3/4% Due 6/24/2044 JD24 5.75% (effective rate 5.766%), 06/24/2044	345,000	344,217	300,101
96950FAP9	Bond LT Other	WILLIAMS PARTNERS LP 4.9% Due 1/15/2045 JJ15 4.9% (effective rate 4.949%), 01/15/2045	750,000	744,264	702,424
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	1,490,110	1,554,509
96950FAF1	Bond LT Other	WILLIAMS PARTNERS LP 6.3% Due 4/15/2040 AO15 6.3% (effective rate 5.649%), 04/15/2040	700,000	760,890	783,070
667469AA8	Bond LT Other	NORTHWEST FLORIDA TIMBER 144A 4.75% (effective rate 4.894%), 03/04/2029	780,000	768,481	788,931
03027XAA8	Bond LT Other	AMERICAN TOWER CORP 4.7% Due 3/15/2022 MS15 4.7% (effective rate 4.724%), 03/15/2022	1,390,000	1,387,891	1,457,404
03027XAD2	Bond LT Other	AMERICAN TOWER CORP 5% Due 2/15/2024 FA15 5% (effective rate 4.691%), 02/15/2024	508,000	519,512	538,717
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	1,291,510	1,410,426
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	668,171	916,246
828807CT2	Bond LT Other	SIMON PROPERTY GROUP LP SR UNSECURED 4.25% (effective rate 4.285%), 10/01/2044	1,450,000	1,441,396	1,500,447
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	603,814	664,333
437076AS1	Bond LT Other	HOME DEPOT INC 5.88% (effective rate 5.762%), 12/16/2036	480,000	486,696	626,879
437076BD3	Bond LT Other	HOME DEPOT INC 4 7/8% Due 2/15/2044 FA15 4.88% (effective rate 4.797%), 02/15/2044	710,000	718,536	825,224
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	796,678	834,096
437076BF8	Bond LT Other	HOME DEPOT INC 4.4% Due 3/15/2045 MS15 4.4% (effective rate 4.494%), 03/15/2045	310,000	305,190	338,804
548661CX3	Bond LT Other	LOWE'S COMPANIES INC 4.65% Due 4/15/2042 AO15 4.65% (effective rate 4.458%), 04/15/2042	553,000	569,444	615,062
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	1,255,385	1,393,405
747262AH6	Bond LT Other	QVC INC 5 1/8% Due 7/2/2022 JJ2 5.12% (effective rate 5.125%), 07/02/2022	875,000	875,000	920,865
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	1,248,430	1,338,598
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	1,688,058	1,770,116
931142CB7	Bond LT Other	WAL-MART STORES 5.25% (effective rate 4.72%), 09/01/2035	1,050,000	1,122,871	1,263,002

SecurityID	Security Type	Security	Par/Shares	Cost	Current Market Value
931142CK7	Bond LT Other	WAL-MART STORES 6.5% (effective rate 5.344%), 08/15/2037	2,017,000	2,320,809	2,775,434
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	2,430,039	2,970,623
68389XAV7	Bond LT Other	ORACLE CORP 4.3% Due 7/8/2034 J18 4.3% (effective rate 4.303%), 07/08/2034	875,000	874,648	936,838
68389XAM7	Bond LT Other	ORACLE CORP 5 3/8% Due 7/15/2040 J115 5.38% (effective rate 5.352%), 07/15/2040	1,958,000	1,963,582	2,348,834
105756BW9	Bond LT Other	BRAZIL REPUBLIC OF SR UNSECURED 5% (effective rate 5.132%), 01/27/2045	5,542,000	5,430,519	5,431,160
195325BR5	Bond LT Other	COLOMBIA REPUBLIC OF 5 5/8% Due 2/26/2044 FA26 5.62% (effective rate 5.158%), 02/26/2044	3,626,000	3,873,380	4,079,250
195325BM6	Bond LT Other	COLOMBIA REPUBLIC OF 6 1/8% Due 1/18/2041 J118 6.12% (effective rate 4.581%), 01/18/2041	1,101,000	1,357,939	1,318,448
715638BM3	Bond LT Other	PERU REPUBLIC OF 5 5/8% Due 11/18/2050 MN18 5.62% (effective rate 6.21%), 11/18/2050	1,645,000	1,506,865	1,936,988
900123CB4	Bond LT Other	TURKEY REPUBLIC OF UNSECURED 4.88% (effective rate 5.719%), 04/16/2043	1,150,000	1,013,366	1,145,492
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	4,794,565	4,482,750
91086QBB3	Bond LT Other	UNITED MEXICAN STATES SR UNSECURED 4.75% (effective rate 5.396%), 03/08/2044	5,392,000	4,880,957	5,621,160
02364WBE4	Bond LT Other	AMERICA MOVIL SAB DE CV 4 3/8% Due 7/16/2042 J116 4.38% (effective rate 4.956%), 07/16/2042	1,525,000	1,388,206	1,460,950
02364WAP0	Bond LT Other	AMERICA MOVIL SAB DE CV 6 1/8% Due 11/15/2037 MN15 6.12% (effective rate 6.47%), 11/15/2037	900,000	862,839	1,081,039
00206RAG7	Bond LT Other	AT&T CORP 6.3% (effective rate 6.332%), 01/15/2038	705,000	702,257	852,999
00206RCG5	Bond LT Other	AT&T CORP 4.8% Due 6/15/2044 JD15 4.8% (effective rate 4.749%), 06/15/2044	1,082,000	1,090,605	1,102,510
00206RBA9	Bond LT Other	AT&T CORP 5.55% Due 8/15/2041 FA15 5.55% (effective rate 5.118%), 08/15/2041	425,000	451,501	473,578
00206RAD4	Bond LT Other	AT&T CORP 6 1/2% Due 9/1/2037 MS1 6.5% (effective rate 5.909%), 09/01/2037	1,243,000	1,333,981	1,535,662
00206RAS1	Bond LT Other	AT&T CORP 6.55% Due 2/15/2039 FA15 6.55% (effective rate 6.404%), 02/15/2039	1,180,000	1,198,821	1,454,440
00206RBK7	Bond LT Other	AT&T CORP SR UNSECURED 4.35% (effective rate 4.774%), 06/15/2045	686,000	639,491	646,729
17275RAF9	Bond LT Other	CISCO SYSTEMS INC 5 1/2% Due 1/15/2040 J115 5.5% (effective rate 5.679%), 01/15/2040	700,000	683,349	853,005
22822RAR1	Bond LT Other	CROWN CASTLE TOWERS LLC 144A 6.11% (effective rate 5.807%), 01/15/2020	1,925,000	1,952,213	2,211,136
25156PAC7	Bond LT Other	DEUTSCHE TELEKOM INT FIN 8.75% (effective rate 7.263%), 06/15/2030	1,210,000	1,375,366	1,787,361
35177PAL1	Bond LT Other	FRANCE TELECOM 9% (effective rate 5.839%), 03/01/2031	895,000	1,188,327	1,365,217
35177PAX5	Bond LT Other	FRANCE TELECOM 5 3/8% Due 1/13/2042 J113 5.38% (effective rate 5.243%), 01/13/2042	250,000	254,752	284,192
362320BA0	Bond LT Other	GTE CORPORATION 6.94% (effective rate 6.039%), 04/15/2028	75,000	81,105	93,800
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	956,485	1,264,758
78413HAB5	Bond LT Other	SES 144A 5.3% (effective rate 5.353%), 04/04/2043	725,000	719,373	805,283
92344GAX4	Bond LT Other	VERIZON COMMUNICATIONS 5.85% (effective rate 5.437%), 09/15/2035	825,000	866,953	969,505
92343VBZ6	Bond LT Other	VERIZON COMMUNICATIONS 5.05% Due 3/15/2034 MS15 5.05% (effective rate 4.501%), 03/15/2034	2,025,000	2,165,565	2,160,118
92343VBG8	Bond LT Other	VERIZON COMMUNICATIONS SR UNSECURED 3.85% (effective rate 4.579%), 11/01/2042	2,485,000	2,193,743	2,215,330
92343VBS2	Bond LT Other	VERIZON COMMUNICATIONS SR UNSECURED 6.4% (effective rate 5.852%), 09/15/2033	1,496,000	1,586,618	1,842,747
92343VBT0	Bond LT Other	VERIZON COMMUNICATIONS SR UNSECURED 6.55% (effective rate 5.977%), 09/15/2043	2,089,000	2,248,103	2,676,320
92857WBD1	Bond LT Other	VODAFONE GROUP PLC 4 3/8% Due 2/19/2043 FA19 4.38% (effective rate 4.747%), 02/19/2043	608,000	573,060	592,549
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	748,045	906,178
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	1,799,604	1,880,541
12189QAB6	Bond LT Other	BURLINGTON NORTHERN SANTA FE 6.53% (effective rate 6.521%), 07/15/2037	1,405,000	1,406,425	1,867,520
126408GY3	Bond LT Other	C S X CORP 4.1% Due 3/15/2044 MS15 4.1% (effective rate 5.017%), 03/15/2044	825,000	709,631	817,251

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126408GH0	Bond LT Other	C S X CORP 6% Due 10/1/2036 AO1 6% (effective rate 5.779%), 10/01/2036	550,000	564,883	691,485
13645RAQ7	Bond LT Other	CANADIAN PACIFIC R R CO 5 3/4% Due 1/15/2042 JJ15 5.75% (effective rate 5.922%), 01/15/2042	1,125,000	1,099,036	1,442,774
31428XAT3	Bond LT Other	FEDEX CORP 3 7/8% Due 8/1/2042 FA1 3.88% (effective rate 4.583%), 08/01/2042	885,000	787,424	852,906
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	1,988,035
907818DZ8	Bond LT Other	UNION PACIFIC CORP 4.15% Due 1/15/2045 JJ15 4.15% (effective rate 4.24%), 01/15/2045	700,000	689,345	729,552
907818DT2	Bond LT Other	UNION PACIFIC CORP 4.821% Due 2/1/2044 FA1 4.82% (effective rate 3.657%), 02/01/2044	800,000	965,803	913,364
160070DH8	Bond LT Tax-Exempt	CHARLESTON CNTY SC ARPT DIST A SERIES B 5% (effective rate 5.214%), 07/01/2043	350,000	339,110	389,344
235036F88	Bond LT Tax-Exempt	DALLAS FORT WORTH TX INTERNATI SERIES A 5% (effective rate 5.412%), 11/01/2043	225,000	211,931	241,639
235036XM7	Bond LT Tax-Exempt	DALLAS FORT WORTH TX INTERNATI SERIES D 5% (effective rate 5.767%), 11/01/2042	425,000	381,061	457,215
592643CC2	Bond LT Tax-Exempt	MET WASHINGTON DC ARPTS AUTH D SERIES A 5% (effective rate 4.775%), 10/01/2053	275,000	285,748	293,895
6459182D4	Bond LT Tax-Exempt	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	297,612	327,801
646136J69	Bond LT Tax-Exempt	NEW JERSEY ST TRANSN TR FD SERIES AA 5% (effective rate 4.56%), 06/15/2033	525,000	539,454	572,954
64972F3C8	Bond LT Tax-Exempt	NEW YORK NY CITY MUN WTR FIN SERIES GG 5% (effective rate 5%), 06/15/2043	350,000	350,000	388,339
837151JG5	Bond LT Tax-Exempt	SOUTH CAROLINA ST PUB SVC SERIES E 5% (effective rate 5.05%), 12/01/2048	300,000	297,612	332,946
46625HHA1	Step-Up Perpetual Bonds	JP MORGAN CHASE Adj % Due Perpetual AO30	1,900,000	1,991,406	2,044,970
48123KAA4	Step-Up Perpetual Bonds	JPM CHASE CAPITAL XXI	825,000	706,319	676,500
749770AQ6	Step-Up Perpetual Bonds	RABOBANK NEDERLAND 144A	650,000	650,000	836,550
85748DAA7	Step-Up Perpetual Bonds	STATE STREET CAP STATE STREET CAP TR IV	1,325,000	873,926	1,099,750
020002AV3	Step-Up Perpetual Bonds	ALLSTATE CORP	415,000	398,100	437,825
171232AP6	Step-Up Perpetual Bonds	CHUBB CORP	850,000	837,081	911,243
59156RAP3	Step-Up Perpetual Bonds	METLIFE INC	910,000	926,246	1,014,650
59156RAE8	Step-Up Perpetual Bonds	METLIFE INC 6 1/2% Due 12/15/2032 JD15	1,073,000	1,134,893	1,431,317
98876YAA8	Step-Up Perpetual Bonds	ZFS FINANCE USA TRUST II 144A	440,000	442,490	463,615
BRSL17VL7	INTEREST RATE SWAPS	Interest Rate Swap With CREDIT SUISSE GROUP 0.23% (effective rate 0%), 10/28/2018	3,900,000	-	10,103
BRSL17VL7	INTEREST RATE SWAPS	Interest Rate Swap With CREDIT SUISSE GROUP 1.45% (effective rate 0%), 10/28/2018	(3,900,000)	-	-
BRSLY81A6	INTEREST RATE SWAPS	Interest Rate Swap-CLR With Chicago Mercantile Exchan 0.23% (effective rate 0%), 01/17/2019	7,700,000	-	(62,915)
BRSQFW7P4	INTEREST RATE SWAPS	Interest Rate Swap-CLR With Chicago Mercantile Exchan 0.23% (effective rate 0%), 02/15/2040	1,562,500	-	(113,739)
BRSQFUDU54	INTEREST RATE SWAPS	Interest Rate Swap-CLR With Chicago Mercantile Exchan 0.23% (effective rate 0%), 02/15/2040	1,562,500	-	(109,581)
BRSQFV4W4	INTEREST RATE SWAPS	Interest Rate Swap-CLR With Chicago Mercantile Exchan 0.23% (effective rate 0%), 02/15/2040	1,562,500	-	(105,617)
BRSQFW6B6	INTEREST RATE SWAPS	Interest Rate Swap-CLR With Chicago Mercantile Exchan 0.23% (effective rate 0%), 02/15/2040	1,562,500	-	(108,828)
BRNG6777	INTEREST RATE SWAPS	Interest Rate Swap-CLR With Chicago Mercantile Exchan 0.23% (effective rate 0%), 11/30/2018	1,600,000	-	2,449
BRSP5T162	INTEREST RATE SWAPS	Interest Rate Swap-CLR With Chicago Mercantile Exchan 0.24% (effective rate 0%), 11/30/2018	7,800,000	-	(33,717)
BRNG6777	INTEREST RATE SWAPS	Interest Rate Swap-CLR With Chicago Mercantile Exchan 1.5% (effective rate 0%), 11/30/2018	(1,600,000)	-	-
BRSP5T162	INTEREST RATE SWAPS	Interest Rate Swap-CLR With Chicago Mercantile Exchan 1.65% (effective rate 0%), 11/30/2018	(7,800,000)	-	-
BRSLY81A6	INTEREST RATE SWAPS	Interest Rate Swap-CLR With Chicago Mercantile Exchan 1.78% (effective rate 0%), 01/17/2019	(7,700,000)	-	-
BRSQFV4W4	INTEREST RATE SWAPS	Interest Rate Swap-CLR With Chicago Mercantile Exchan 3.03% (effective rate 0%), 02/15/2040	(1,562,500)	-	-
BRSQFUDU54	INTEREST RATE SWAPS	Interest Rate Swap-CLR With Chicago Mercantile Exchan 3.05% (effective rate 0%), 02/15/2040	(1,562,500)	-	-
BRSQFW6B6	INTEREST RATE SWAPS	Interest Rate Swap-CLR With Chicago Mercantile Exchan 3.05% (effective rate 0%), 02/15/2040	(1,562,500)	-	-
BRSQFW7P4	INTEREST RATE SWAPS	Interest Rate Swap-CLR With Chicago Mercantile Exchan 3.06% (effective rate 0%), 02/15/2040	(1,562,500)	-	-
BRSQMWU96	Options - Owned	30Y RTP 4.05 20-NOV-2017 3.05% Due 11/20/2017 0% (effective rate 0%), 11/20/2017	1,600,000	111,178	182,256

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BRSQMWWJ3	Options - Owned	30Y RTP 4.05 20-NOV-2017 4.05% Due 11/20/2017 0% (effective rate 0%), 11/20/2017	2,200,000	98,865	68,513
BRSQNADB7	Options - Owned	30Y RTR 3.05 20-NOV-2017 3.05% Due 11/20/2017 0% (effective rate 0%), 11/20/2017	1,600,000	112,656	182,256
BRSQNaNJ9	Options - Owned	30Y RTR 3.05 20-NOV-2017 4.05% Due 11/20/2017 0% (effective rate 0%), 11/20/2017	2,200,000	99,141	68,513
0EH5P009875 O	Options - Owned	OPTION P 98.75 03/13/2015 0% (effective rate 0%), 03/13/2015	397	75,053	109,175
BR5K5BBR5	Options - Owned	SWAPTION 4 1/2% Due 8/7/2018 0% (effective rate 0%), 08/07/2018	57,200,000	1,904,760	512,283
EDZ5P000098 O	Options - Owned	US 15 YR NOTE OPTION DEC 15 98% Due 12/14/2015 0% (effective rate 0%), 12/14/2015	286	41,659	17,875
EDZ5P000099 O	Options - Owned	US 15 YR NOTE OPTION DEC 15 99% Due 12/14/2015 0% (effective rate 0%), 12/14/2015	286	195,734	128,700
BR5K5BBV6	Options - Written	SWAPTION 6% Due 8/7/2018 0% (effective rate 0%), 08/07/2018	(114,400,000)	(1,798,940)	(347,513)
EDZ5P000985 W	Options - Written	US 15 YR NOTE OPTION DEC 15 98 1/2% Due 12/14/2015 0% (effective rate 0%), 12/14/2015	(571)	(178,408)	(92,788)
BRSF7XS80	Credit Default Swap	Credit Default Swap With CREDIT SUISSSE 1.00% (NORTHROP GRUMMAN), 09/20/2017	1,355,000		(34,598)
BRSF7XSR8	Credit Default Swap	Credit Default Swap With CREDIT SUISSSE 1.00% (RAYTHEON), 09/20/17	1,355,000		(34,548)
BRSF7XSU1	Credit Default Swap	Credit Default Swap With CREDIT SUISSSE 1.00% (LOCKHEED MARTIN), 09/20/17	1,610,000		(41,029)
BRSF7XT48	Credit Default Swap	Credit Default Swap With CREDIT SUISSSE 1.00% (GENERAL DYNAMICS CORP), 09/20/2017	1,610,000		(40,002)
20002879	Preferred Stock - N/R	ALLSTATE CORP SERIES E 0% (effective rate 0%),	25,000	645,094	658,250
949746556	Preferred Stock - N/R	WELLS FARGO CO 0% (effective rate 0%),	98,875	2,451,872	2,536,144
29364W504	Preferred Stock - N/R	ENTERGY LOUISIANA LLC 0% (effective rate 0%),	20,000	440,000	505,400
857477608	Preferred Stock-Redem	STATE STREET CORP 0% (effective rate 0%),	55,685	1,404,985	1,440,014
83499Z9M0	Short Term - Mutual Fund	SSGA PRIME MONEY MARKET FUND	3,384,153	3,384,153	3,384,153
Total General Investments				478,063,022	536,304,568

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313379VD8	Bond LT Gov't	FEDERAL HOME LOAN BANK SERIES 0000 3% (effective	375,000	342,762	374,688
3134G3ZG8	Bond LT Gov't	FHLMC 2.3% Due 7/26/2023 JJ26 2.3% (effective rate	2,191,000	2,183,967	2,121,738
21H030617	Bond LT Gov't	GNMA 2 POOL NO TBA 3% (effective rate 2.885%),	3,255,000	3,304,842	3,328,644
36179QRZ6	Bond LT Gov't	GNMA POOL MA2304 4% (effective rate 3.32%),	3,652,773	3,906,913	3,924,430
21H042612	Bond LT Gov't	GNMA2 POOL NO TBA 4.5% (effective rate 3.678%),	6,625,000	7,230,175	7,238,589
903724AK8	Bond LT Gov't	UKRAINE AID 1.844% Due 5/16/2019 MN16 1.84%	2,663,000	2,664,495	2,680,975
912828G46	Bond LT Gov't	US TREASURY N/B 0 1/2% Due 11/30/2016 MN31 0.5%	-	-	-
912828H29	Bond LT Gov't	US TREASURY N/B 0 5/8% Due 12/31/2016 JD31 0.62%	43,783,000	43,708,119	43,724,856
912828G61	Bond LT Gov't	US TREASURY N/B 1 1/2% Due 11/30/2019 MN31 1.5%	1,829,000	1,822,242	1,817,426
912828G53	Bond LT Gov't	US TREASURY N/B 1 7/8% Due 11/30/2021 MN31 1.88%	32,639,000	32,477,392	32,447,768
912828G79	Bond LT Gov't	US TREASURY N/B 1% Due 12/15/2017 JD15 1%	30,240,000	30,188,829	30,169,117
912828G38	Bond LT Gov't	US TREASURY N/B 2 1/4% Due 11/15/2024 MN15 2.25%	2,793,000	2,790,206	2,811,766
912810RH3	Bond LT Gov't	US TREASURY NOTE/BOND 3 1/8% Due 8/15/2044 FA15	7,452,000	7,612,552	8,022,540
38378CCP0	Bond LT Gov't	GNMA SERIES 2011-169 CLASS BC 7% (effective rate	56,709	65,261	63,588
38374UNM9	Bond LT Gov't	GNMA SERIES 2009-29 CLASS PB 4.75% (effective rate	502,000	528,418	550,441
38376GVM9	Bond LT Gov't	GNMA SERIES 2010-123 CLASS IA 8.15% (effective rate	265,939	34,800	21,423
362159BH7	Bond LT Gov't	GNMA POOL NO 157640 9.5% (effective rate 8.375%),	253	255	254
36216X3U3	Bond LT Gov't	GNMA POOL NO 178211 9.5% (effective rate 8.681%),	272	274	274
36217HU37	Bond LT Gov't	GNMA POOL NO 194202 9% (effective rate 8.086%),	445	448	452
36217KGE2	Bond LT Gov't	GNMA POOL NO 195597 9% (effective rate 5.334%),	237	242	238
36218DEH2	Bond LT Gov't	GNMA POOL NO 218936 9.5% (effective rate 8.421%),	1,670	1,689	1,678
362202WC3	Bond LT Gov't	GNMA POOL NO 295043 9.5% (effective rate 8.551%),	2,583	2,648	2,648
36207YUK4	Bond LT Gov't	GNMA POOL NO 446186 8.5% (effective rate 8.147%),	2,887	2,949	2,960
3620A9TT8	Bond LT Gov't	GNMA POOL NO 723362 4.5% (effective rate 3.105%),	138,751	147,234	153,344
3620ADSFO	Bond LT Gov't	GNMA POOL NO 726918 4.5% (effective rate 3.182%),	134,973	143,209	149,199
36225AAS9	Bond LT Gov't	GNMA POOL NO 780017 9.5% (effective rate 7.843%),	247	260	268
36225AE63	Bond LT Gov't	GNMA POOL NO 780157 9.5% (effective rate 8.006%),	2,001	2,089	2,297
36225ATF7	Bond LT Gov't	GNMA POOL NO 780550 9.5% (effective rate 8.146%),	2,195	2,279	2,553
36202FMA1	Bond LT Gov't	GNMA II POOL NO 004853 4% (effective rate 3.474%),	621,939	636,974	669,139
36202FVH6	Bond LT Gov't	GNMA II POOL NO 005116 5% (effective rate 1.887%),	68,068	75,532	75,954
36202FV94	Bond LT Gov't	GNMA II POOL NO 005140 4.5% (effective rate 2.634%),	660,046	711,512	723,434
36202FXC5	Bond LT Gov't	GNMA II POOL NO 005175 4.5% (effective rate 2.666%),	96,140	103,489	105,323
3620AVLR1	Bond LT Gov't	GNMA POOL NO 741136 5% (effective rate 3.975%),	149,044	159,645	163,912
3620AVLS9	Bond LT Gov't	GNMA POOL NO 741137 5% (effective rate 2.528%),	258,811	278,403	286,266
3620AXAN8	Bond LT Gov't	GNMA POOL NO 742613 5.288% Due 10/20/2060 Mo-1	262,105	289,489	287,546
36230K4V0	Bond LT Gov't	GNMA POOL NO 751736 5.14% Due 10/20/2060 Mo-1	519,394	574,501	564,336
3136G0TM3	Bond LT Gov't	FANNIE MAE 2% Due 10/26/2021 AO26 2% (effective	855,000	807,381	840,894
3135G0ZY2	Bond LT Gov't	FNMA 1 3/4% Due 11/26/2019 MN26 1.75% (effective	681,000	678,598	681,409
02209SAP8	Bond LT Other	ALTRIA GROUP INC 2.95% Due 5/2/2023 MN2 2.95%	418,000	417,437	404,192
02209SAS2	Bond LT Other	ALTRIA GROUP INC 4% Due 1/31/2024 JJ31 4%	272,000	270,497	283,582
023135AN6	Bond LT Other	AMAZON.COM INC 3.8% Due 12/5/2024 JD5 3.8%	542,000	540,038	555,290
026874CX3	Bond LT Other	AMERICAN INTL GROUP 3 3/8% Due 8/15/2020 FA15	692,000	695,787	718,850
031162BN9	Bond LT Other	AMGEN INC 3 5/8% Due 5/15/2022 MN15 3.62%	604,000	602,217	621,801
05348EAU3	Bond LT Other	AVALONBAY COMMUNITIES SERIES MTN 3.5%	643,000	638,211	642,780
06742LAA1	Bond LT Other	BARCLAYS DRYROCK ISSUANCE TR SERIES 2014-1 CLASS	510,000	510,000	509,357
07383F7Y8	Bond LT Other	BEAR STEARNS COMM MORTG SEC SERIES 2005-PWR8	1,400,000	1,416,324	1,417,745
07783NAA5	Bond LT Other	BELHURST CLO LTD SERIES 2006-1A CLASS A1 144A	260,927	258,456	260,917
14041NDX6	Bond LT Other	CAPITAL ONE MULTI-ASSET EXECUT SERIES 2007-A7	880,000	976,993	979,065
14170TAK7	Bond LT Other	CAREFUSION CORP 4 7/8% Due 5/15/2044 MN15 4.88%	438,000	434,998	466,540
14313NAD4	Bond LT Other	CARMAX AUTO OWNER TRUST Series 2013-3 CLASS A4	600,000	599,982	600,706
14912LSX5	Bond LT Other	CATERPILLAR FINANCIAL SE SERIES MTN 3.75%	355,000	354,725	376,648
149123CD1	Bond LT Other	CATERPILLAR INC 4.3% Due 5/15/2044 MN15 4.3%	525,000	521,336	560,635
151020AN4	Bond LT Other	CELGENE CORP 2 1/4% Due 5/15/2019 MN15 2.25%	575,000	573,732	570,943
151020AK0	Bond LT Other	CELGENE CORP 2.3% Due 8/15/2018 FA15 2.3%	306,000	305,531	308,528
151020AH7	Bond LT Other	CELGENE CORP SR UNSECURED 3.25% (effective rate	528,000	535,336	531,399
161571GJ7	Bond LT Other	CHASE ISSUANCE TRUST SERIES 2014-A1 CLASS A 1.15%	480,000	479,940	479,764
17318UAK0	Bond LT Other	CITIGROUP COMMERCIAL MORTGAGE SERIES 2012-GC8	1,793,759	176,829	180,025
12624BAE6	Bond LT Other	COMMERCIAL MORTGAGE PASS-THROU SERIES 2012-	7,428,691	737,679	772,116
22546QAP2	Bond LT Other	CREDIT SUISSE NEW YORK SERIES MTN 3.62% (effective	341,000	339,113	346,879
225458N95	Bond LT Other	CS FIRST BOSTON MORTGAGE SEC SERIES 2005-C4	990,000	999,784	1,005,377
231021AQ9	Bond LT Other	CUMMINS INC 4 7/8% Due 10/1/2043 AO1 4.88%	120,000	138,049	139,560
254683AC9	Bond LT Other	DISCOVER CARD MASTER TRUST SERIES 2007-A1 CLASS	720,000	794,179	799,146
26441YAY3	Bond LT Other	DUKE REALTY CORP SR UNSECURED 3.75% (effective	349,000	344,825	353,121
278865AP5	Bond LT Other	ECOLAB INC 1.45% Due 12/8/2017 JD8 1.45% (effective	348,000	347,830	344,881
29379VAS2	Bond LT Other	ENTERPRISE PRODUCTS OPER 3.2% Due 2/1/2016 FA1	731,000	730,824	748,312
29379VAL7	Bond LT Other	ENTERPRISE PRODUCTS OPER 6.65% Due 4/15/2018	249,000	269,686	284,444
3.14E+70	Bond LT Other	FHLMC GOLD POOL NO D37357 6.5% (effective rate	65	64	74
02R030418	Bond LT Other	FHLMC GOLD POOL NO TBA 3% (effective rate 2.374%),	1,035,000	1,072,478	1,074,241
02R030616	Bond LT Other	FHLMC GOLD POOL NO TBA 3% (effective rate 3.026%),	1,494,000	1,490,965	1,509,173
320844PD9	Bond LT Other	FIRST MERIT BANK OHIO 4.27% Due 11/25/2026 MN25	540,000	540,000	548,353
31375PBJ4	Bond LT Other	FNMA POOL NO 340341 7.5% (effective rate 7.487%),	1,125	1,125	1,129
31417BQJ1	Bond LT Other	FNMA POOL NO AB4770 4% (effective rate 2.569%),	788,511	837,944	842,536
3138AWFT5	Bond LT Other	FNMA POOL NO AJ4677 4% (effective rate 3.221%),	257,045	275,222	275,731

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3138LVMC4	Bond LT Other	FNMA POOL NO A04854 4% (effective rate 3.344%),	414,337	441,039	442,725
01F022428	Bond LT Other	FNMA POOL NO TBA 2.5% (effective rate 2.205%),	4,178,000	4,251,115	4,245,566
01F032419	Bond LT Other	FNMA POOL NO TBA 3.5% (effective rate 1.637%),	1,852,000	1,953,860	1,956,464
01F032625	Bond LT Other	FNMA POOL NO TBA 3.5% (effective rate 3.141%),	9,037,000	9,408,364	9,396,012
01F040610	Bond LT Other	FNMA POOL NO TBA 4% (effective rate 3.418%),	2,039,000	2,171,854	2,176,131
31359WKG5	Bond LT Other	FNMA SERIES 1999-33 CLASS ZA 6% (effective rate	66,576	67,885	72,513
34530GAE2	Bond LT Other	FORD CREDIT AUTO OWNER TRUST SERIES 2013-D	750,000	749,960	747,788
3128MJU81	Bond LT Other	FREDDIE MAC POOL NO G08606 4% (effective rate	571,994	604,631	610,455
35671DBL8	Bond LT Other	FREEMONT-MCMORAN C & G SR UNSECURED 4.55%	430,000	429,574	417,542
36828QMH6	Bond LT Other	GE CAPITAL COMMERCIAL MORTGAGE SERIES 2005-C2	456,000	457,336	460,238
37331NAF8	Bond LT Other	GEORGIA PACIFIC LLC SERIES 144A 2.54% (effective rate	351,000	351,000	350,879
37331NAG6	Bond LT Other	GEORGIA PACIFIC LLC SERIES 144A 3.16% (effective rate	370,000	369,987	372,211
37331NAH4	Bond LT Other	GEORGIA PACIFIC LLC SERIES 144A 3.6% (effective rate	350,000	349,853	351,494
38148FAB5	Bond LT Other	GOLDMAN SACHS GROUP INC 2.55% Due 10/23/2019	320,000	319,361	318,831
428236BU6	Bond LT Other	HEWLETT PACKARD CO 3.3% Due 12/9/2016 JD9 3.3%	841,000	846,181	868,522
404280AR0	Bond LT Other	HSBC HOLDINGS PLC VAR % Due Perpetual JJ17 5.62%	490,000	490,000	491,715
44890QAD5	Bond LT Other	HYUNDAI AUTO RECEIVABLES TRUST SERIES 2013-C	500,000	499,916	502,153
46186NAJ7	Bond LT Other	INVITATION HOMES TRUST SERIES 2013-SFR1 CLASS E	200,000	199,539	190,247
46186PAA1	Bond LT Other	INVITATION HOMES TRUST SERIES 2014-SFR1 CLASS A	310,000	310,000	305,908
46186PAE3	Bond LT Other	INVITATION HOMES TRUST SERIES 2014-SFR1 CLASS C	310,000	310,000	306,008
46625HJE1	Bond LT Other	JP MORGAN CHASE & CO 3 1/4% Due 9/23/2022 MS23	420,000	419,177	422,447
46625HIJ0	Bond LT Other	JP MORGAN CHASE & CO 3 3/8% Due 5/1/2023 MN1	750,000	719,516	741,986
46638UAE6	Bond LT Other	JP MORGAN CHASE COMMERCIAL MOR SERIES 2012-C8	12,639,266	1,272,281	1,274,278
46625YQV8	Bond LT Other	JP MORGAN CHASE COMMERCIAL MTG SERIES 2005-	560,000	569,922	567,412
46625YGV3	Bond LT Other	JP MORGAN CHASE COMMERCIAL MTG SERIES 2005-	440,000	440,224	439,277
49338LAA1	Bond LT Other	KEYSIGHT TECHNOLOGIES SERIES 144A 4.55% (effective	240,000	239,905	240,095
49338LAC7	Bond LT Other	KEYSIGHT TECHNOLOGIES UNSECURED 3.3% (effective	360,000	359,649	357,663
482480AE0	Bond LT Other	KLA-TENCOR CORP 4.65% Due 11/1/2024 MN1 4.65%	400,000	398,981	414,099
52108HK45	Bond LT Other	LB-UBS COMMERCIAL MORTGAGE TRU SERIES 2004-C6	56,910	56,917	56,987
52108HQ56	Bond LT Other	LB-UBS COMMERCIAL MTGE TR SERIES 2004-C7 CLASS F	74,330	74,242	74,424
52108H4W1	Bond LT Other	LB-UBS COMMERCIAL MTGE TR SERIES 2005-C3 CLASS	320,000	323,399	322,904
55292LAC8	Bond LT Other	M&T BANK AUTO RECEIVABLES TRUS SERIES 2013-1A	500,000	499,998	501,559
581557BC8	Bond LT Other	MCKESSON CORP 4.883% Due 3/15/2044 MS15 4.88%	409,000	409,000	450,542
61166WAU5	Bond LT Other	MONSANTO CO 3 3/8% Due 7/15/2024 JJ15 3.38%	648,000	647,627	658,413
61763UBA9	Bond LT Other	MORGAN STANLEY BAML TRUST SERIES 2014-C17 CLASS	8,677,026	674,436	686,370
61745M3L5	Bond LT Other	MORGAN STANLEY CAPITAL I SERIES 2005-HQ5 CLASS D	390,000	390,082	389,951
61745M6K4	Bond LT Other	MORGAN STANLEY CAPITAL I SERIES 2005-HQ6 CLASS AJ	560,000	568,652	568,304
61746BDQ6	Bond LT Other	MORGAN STANLEY SERIES F 3.88% (effective rate	455,000	453,642	466,846
620076BC2	Bond LT Other	MOTOROLA SOLUTIONS INC 3 1/2% Due 3/1/2023 MS1	330,000	318,867	324,836
652482CG3	Bond LT Other	NEWS AMERICA INC 3% Due 9/15/2022 MS15 3%	376,000	381,640	373,464
66706AAG0	Bond LT Other	NORTHSTAR MORTGAGE TRUST SERIES 2012-1 CLASS D	1,159,000	1,162,382	1,164,353
68389XAW5	Bond LT Other	ORACLE CORP 4 1/2% Due 7/8/2044 JJ8 4.5% (effective	287,000	286,858	311,732
695156AR0	Bond LT Other	PACKAGING CORP OF AMERICA 3.65% Due 9/15/2024	382,000	380,929	376,037
717081DM2	Bond LT Other	PFIZER INC 3.4% Due 5/15/2024 MN15 3.4% (effective	594,000	591,717	617,985
74432QCA1	Bond LT Other	PRUDENTIAL FIN 4.6% Due 5/15/2044 MN15 4.6%	630,000	628,858	663,970
755111BY6	Bond LT Other	RAYTHEON CO 3.15% Due 12/15/2024 JD15 3.15%	543,000	539,631	544,628
74929QAF2	Bond LT Other	RBSCF SERIES 2010-MB1 CLASS X 0.21% (effective rate	564,127	-	6
761713AX4	Bond LT Other	REYNOLDS AMERICAN INC 3 1/4% Due 11/1/2022 MN1	282,000	281,681	274,680
80282UAF1	Bond LT Other	SANTANDER DRIVE AUTO RECEIVABL SERIES 2012-5	300,000	303,689	308,980
80283NAE9	Bond LT Other	SANTANDER DRIVE AUTO RECEIVABL SERIES 2014-1	570,000	569,994	571,208
806213AA2	Bond LT Other	SCENTRE GROUP TRUST 1 2 SERIES 144A 2.38%	616,000	612,636	611,505
806213AB0	Bond LT Other	SCENTRE GROUP TRUST 1 2 SERIES 144A 3.5% (effective	554,000	548,279	556,168
86359DVR5	Bond LT Other	STRUCTURED ASSET SECURITIES CO SERIES 2005-AR1	203,467	203,318	203,214
867224AA5	Bond LT Other	SUNCOR ENERGY INC 3.6% Due 12/1/2024 JD1 3.6%	543,000	538,866	536,568
871829AU1	Bond LT Other	SYSO CORP 3 1/2% Due 10/2/2024 AO2 3.5% (effective	474,000	472,199	487,754
871829AV9	Bond LT Other	SYSO CORP 4.35% Due 10/2/2034 AO2 4.35%	299,000	298,511	321,899
87938WAN3	Bond LT Other	TELEFONICA EMISIONES SAU 3.992% Due 2/16/2016	502,000	502,000	516,303
883556BH4	Bond LT Other	THERMO ELECTRON CORP 3.3% Due 2/15/2022 FA15	740,000	739,916	741,223
883556BF8	Bond LT Other	THERMO ELECTRON CORP 4.15% Due 2/1/2024 FA1	345,000	344,162	363,833
88732JAJ7	Bond LT Other	TIME WARNER CABLE INC 6.55% Due 5/1/2037 MN1	302,000	320,125	388,822
893830BC2	Bond LT Other	TRANSOCEAN INC 3.8% Due 10/15/2022 AO15 3.8%	250,000	248,606	202,581
90269CAH3	Bond LT Other	UBS-BARCLAYS COMMERCIAL MORTGAGE SERIES 2012-C2	2,321,603	171,706	184,047
906548CK6	Bond LT Other	UNION ELECTRIC CO 3 1/2% Due 4/15/2024 AO15 3.5%	497,000	496,902	518,045
91159HHK9	Bond LT Other	US BANCORP SERIES MTN 3.6% (effective rate 3.625%),	686,000	684,583	696,643
920253AE1	Bond LT Other	VALMONT INDUSTRIES INC 5 1/4% Due 10/1/2054 AO1	810,000	799,260	817,274
92343VCL6	Bond LT Other	VERIZON COMMUNICATIONS 144A 5.01% (effective	510,000	516,743	527,620
92553PAL6	Bond LT Other	VIACOM INC 4 1/2% Due 2/27/2042 FA27 4.5%	402,000	394,558	391,917
92553PAP7	Bond LT Other	VIACOM INC 4 3/8% Due 3/15/2043 MS15 4.38%	666,000	634,226	613,254
92857WBC3	Bond LT Other	VODAFONE GROUP PLC 2.95% Due 2/19/2023 FA19	415,000	413,386	400,010
931427AF5	Bond LT Other	WALGREENS BOOT ALLIANCE 3.3% Due 11/18/2021	805,000	802,816	810,600
931427AH1	Bond LT Other	WALGREENS BOOT ALLIANCE 3.8% Due 11/18/2021	310,000	309,281	316,169
94707VAB6	Bond LT Other	WEATHERFORD INTL LTD 6 3/4% Due 9/15/2040 MS15	240,000	249,658	223,556
94973VBJ5	Bond LT Other	WELLPOINT INC 3 1/2% Due 8/15/2024 FA15 3.5%	608,000	605,030	612,409

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94973VAW7	Bond LT Other	WELLPOINT INC 3.7% Due 8/15/2021 FA15 3.7%	698,000	697,905	729,643
94974BFP0	Bond LT Other	WELLS FARGO CO 5 3/8% Due 11/2/2043 MN2 5.38%	330,000	331,931	375,445
965248AC1	Bond LT Other	WHITEHORSE LTD SERIES 2006-1A CLASS A3L 144A	950,000	931,230	948,756
96950FAL8	Bond LT Other	WILLIAMS PARTNERS LP 4 1/2% Due 11/15/2023 MN15	527,000	524,608	531,814
982526AV7	Bond LT Other	WM WRIGLEY JR CO 144A 2.9% (effective rate 2.922%),	705,000	704,301	714,118
988498AJ0	Bond LT Other	YUM! BRANDS INC 3 7/8% Due 11/1/2023 MN1 3.88%	414,000	412,601	421,598
988498AK7	Bond LT Other	YUM! BRANDS INC 5.35% Due 11/1/2043 MN1 5.35%	731,000	726,975	799,387
92936MAF4	Bond LT Other	WPP FINANCE 2010 3 3/4% Due 9/19/2024 MS19 3.75%	369,000	361,879	370,362
31392PWS0	Bond LT Other	FHLMC SERIES 2472 CLASS ZC 6% (effective rate	127,525	135,997	140,507
31393FCL8	Bond LT Other	FHLMC SERIES 2519 CLASS ZD 5.5% (effective rate	110,693	117,251	122,668
31395GJR4	Bond LT Other	FHLMC SERIES 2861 CLASS Z 5.5% (effective rate	159,602	171,858	176,341
31397CCB3	Bond LT Other	FHLMC SERIES 3244 CLASS LZ 6% (effective rate	139,907	144,077	152,168
31397JR97	Bond LT Other	FHLMC SERIES 3351 CLASS ZC 5.5% (effective rate	460,245	485,231	510,622
31398VSY3	Bond LT Other	FHLMC SERIES 3662 CLASS ZB 5.5% (effective rate	658,847	663,552	737,193
3137A1Z30	Bond LT Other	FHLMC SERIES 3724 CLASS CM 5.5% (effective rate	444,939	471,018	494,859
31359WKH3	Bond LT Other	FNMA SERIES 1999-33 CLASS Z 6% (effective rate	156,590	159,649	170,554
31359SPN4	Bond LT Other	FNMA SERIES 2001-15 CLASS Z 6% (effective rate	109,999	112,202	121,259
31393Y5T8	Bond LT Other	FNMA SERIES 2004-56 CLASS FE 0.62% (effective rate	32,451	32,451	32,745
3136AFXN9	Bond LT Other	FNMA SERIES 2013-87 CLASS PY 3% (effective rate	886,877	852,557	873,365
31393F4B9	Bond LT Other	FHLMC SERIES 2528 CLASS KM 5.5% (effective rate	177,184	176,998	189,737
31393GYQ1	Bond LT Other	FHLMC SERIES 2541 CLASS NE 5.5% (effective rate	97,865	100,247	107,884
31394ALU8	Bond LT Other	FNMA SERIES 2004-W10 CLASS A5 5.5% (effective rate	724,569	770,646	765,071
3136A2V59	Bond LT Other	FNMA SERIES 2011-134 CLASS NJ 3% (effective rate	1,789,953	1,827,564	1,849,918
718172AM1	Bond LT Other	PHILLIP MORRIS INTERNATIONAL 4 3/8% Due	632,000	619,724	652,729
345370CQ1	Bond LT Other	FORD MOTOR COMPANY 4 3/4% Due 1/15/2043 JJ15	384,000	357,761	405,166
345397WY5	Bond LT Other	FORD MOTOR CREDIT CO 2.597% Due 11/4/2019 MN4	363,000	363,000	361,047
345397WD1	Bond LT Other	FORD MOTOR CREDIT CO 3% Due 6/12/2017 JD12 3%	865,000	864,828	887,496
478373AD5	Bond LT Other	JOHNSON CONTROLS INC SR UNSECURED 4.62%	532,000	528,945	547,469
03064PAG6	Bond LT Other	AMERICREDIT AUTOMOBILE RECEIVA SERIES 2011-3	180,000	187,341	185,366
03064XAF1	Bond LT Other	AMERICREDIT AUTOMOBILE RECEIVA SERIES 2012-5	180,000	182,107	181,276
03065EAG0	Bond LT Other	AMERICREDIT AUTOMOBILE RECEIVA SERIES 2013-5	410,000	418,304	409,828
03064VAE8	Bond LT Other	AMERICREDIT AUTOMOBILE RECEIVA SERIES 2014-2	500,000	499,922	498,366
13975GAD0	Bond LT Other	CAPITAL AUTO RECEIVABLES ASSET SERIES 2014-1 CLASS	1,060,000	1,059,775	1,064,802
14313RAD5	Bond LT Other	CARMAX AUTO OWNER TRUST SERIES 2014-2 CLASS A4	500,000	499,929	499,163
14313TAF6	Bond LT Other	CARMAX AUTO OWNER TRUST SERIES 2014-3 CLASS C	910,000	909,776	907,407
34530MAA7	Bond LT Other	FORD CREDIT AUTO OWNER TRUST F SERIES 2014-1	1,100,000	1,107,378	1,105,872
34529WAE0	Bond LT Other	FORD CREDIT AUTO OWNER TRUST SERIES 2012-B	278,000	277,995	280,795
41284AAE8	Bond LT Other	HARLEY DAVIDSON MOTORCYCLE TRU SERIES 2014-1	160,000	159,964	159,754
44890QAE3	Bond LT Other	HYUNDAI AUTO RECEIVABLES TRUST SERIES 2013-C	500,000	499,915	503,825
65477MAD0	Bond LT Other	NISSAN AUTO RECEIVABLES OWNER SERIES 2013-C	360,000	360,064	358,612
80283JAF5	Bond LT Other	SANTANDER DRIVE AUTO RECEIVABL SERIES 2013-A	740,000	769,120	761,646
78447DAD0	Bond LT Other	SMART TRUST SERIES 2012-2USA CLASS A3A 1.59%	273,119	273,118	273,632
78447NAF3	Bond LT Other	SMART TRUST SERIES 2013-1US CLASS A4A 1.05%	550,000	549,923	547,964
78447UAF7	Bond LT Other	SMART TRUST SERIES 2013-2US CLASS A4A 1.18%	150,000	149,997	148,515
05954TAF8	Bond LT Other	BANCO DE CREDITO DEL PER SERIES 144A 5.38%	325,000	355,857	351,000
05968LAG7	Bond LT Other	BANCOLOMBIA SA 5.95% Due 6/3/2021 JD3 5.95%	325,000	362,324	348,563
06051GFF1	Bond LT Other	BANK OF AMERICA NA 4% Due 4/1/2024 AO1 4%	387,000	385,619	402,954
06051GFH7	Bond LT Other	BANK OF AMERICA NA SERIES MTN 4.2% (effective rate	737,000	736,443	750,800
06051GFL8	Bond LT Other	BANK OF AMERICA NA SERIES MTN 4.25% (effective	490,000	487,636	488,900
06051GFC8	Bond LT Other	BANK OF AMERICA NA SERIES MTN 5% (effective rate	525,000	523,866	587,908
06739GAE9	Bond LT Other	BARCLAYS BK PLC 6.05% Due 12/4/2017 JD4 6.05%	467,000	497,639	513,659
05578BAB2	Bond LT Other	BPCE SA 2 1/2% Due 12/10/2018 JD10 2.5% (effective	628,000	627,197	636,562
14040HBE4	Bond LT Other	CAPITAL ONE FINANCIAL 2.45% Due 4/24/2019 AO24	550,000	549,632	548,740
172967GT2	Bond LT Other	CITIGROUP INC. 3 1/2% Due 5/15/2023 MN15 3.5%	319,000	317,501	310,543
172967HV6	Bond LT Other	CITIGROUP INC. 4% Due 8/5/2024 FA5 4% (effective	437,000	436,091	438,757
172967HS3	Bond LT Other	CITIGROUP INC. 5.3% Due 5/6/2044 MN6 5.3%	362,000	361,012	396,632
17401QAB7	Bond LT Other	CITIZENS BANK NA RI SERIES MTN 2.45% (effective rate -	950,000	921,250	944,063
22546DAA4	Bond LT Other	CREDIT SUISSE GROUP AG 144A 6.5% (effective rate	640,000	640,000	702,541
25466AAE1	Bond LT Other	DISCOVER BANK 4 1/4% Due 3/13/2026 MS13 4.25%	315,000	314,093	326,529
38147MAA3	Bond LT Other	GOLDMAN SACHS GROUP INC 2.9% Due 7/19/2018 JJ19	483,000	482,705	495,500
38141GFD1	Bond LT Other	GOLDMAN SACHS GROUP INC 6 3/4% Due 10/1/2037	635,000	709,543	798,433
38141GVM3	Bond LT Other	GOLDMAN SACHS GROUP INC GS 4% (effective rate	359,000	357,974	372,695
446150AH7	Bond LT Other	HUNTINGTON BANCSHARES INC/OH 2.6% Due 8/2/2018	799,000	797,823	808,713
46625HJY7	Bond LT Other	JP MORGAN CHASE & CO 3 7/8% Due 9/10/2024 MS10	452,000	449,667	452,385
46625HJZ4	Bond LT Other	JP MORGAN CHASE & CO 4 1/8% Due 12/15/2026 JD15	659,000	657,318	659,666
48126HAA8	Bond LT Other	JPMORGAN CHASE & CO 6% Due Perpetual FA1 6%	430,000	430,000	424,625
6174467U7	Bond LT Other	MORGAN STANLEY 2 1/8% Due 4/25/2018 AO25 2.12%	337,000	336,834	337,195
61747YDU6	Bond LT Other	MORGAN STANLEY 4.1% Due 5/22/2023 MN22 4.1%	374,000	362,988	378,652
61747WAL3	Bond LT Other	MORGAN STANLEY SR UNSECURED 5.5% (effective rate	244,000	241,382	276,911
65557CAM5	Bond LT Other	NORDEA BANK AB SERIES 144A 5.5% (effective rate	652,000	652,000	643,035
75524RAA7	Bond LT Other	RRS CITIZENS FIN GRP 144A 4.15% (effective rate	257,000	256,194	263,049
90016BAA6	Bond LT Other	TURKEY IS BANKASI A S SERIES 144A 5% (effective rate	550,000	554,244	560,313
90261AAB8	Bond LT Other	UBS AG STAMFORD CT 7 5/8% Due 8/17/2022 FA17	346,000	346,000	407,365

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94974BFY1	Bond LT Other	WELLS FARGO CO 4.1% Due 6/3/2026 JD3 4.1%	670,000	669,318	684,778
94974BGE4	Bond LT Other	WELLS FARGO CO 4.65% Due 11/4/2044 MN4 4.65%	533,000	529,311	549,982
031162BM1	Bond LT Other	AMGEN INC 3 7/8% Due 11/15/2021 MN15 3.88%	285,000	284,411	301,106
031162BK5	Bond LT Other	AMGEN INC 5.15% Due 11/15/2041 MN15 5.15%	132,000	130,947	148,784
375558AZ6	Bond LT Other	GILEAD SCIENCES INC SR UNSECURED 3.5% (effective	420,000	419,597	431,088
008916AM0	Bond LT Other	AGRIUM INC 4.9% Due 6/1/2043 JD1 4.9% (effective	418,000	414,875	432,983
012725AB3	Bond LT Other	ALBEMARLE CORP SERIES 5YR 3% (effective rate	100,000	99,876	100,015
260543CK7	Bond LT Other	DOW CHEMICAL CO 4 1/4% Due 10/1/2034 AO1 4.25%	509,000	497,048	499,912
277432AQ3	Bond LT Other	EASTMAN CHEMICAL 2.7% Due 1/15/2020 JJ15 2.7%	390,000	389,195	392,213
277432AR1	Bond LT Other	EASTMAN CHEMICAL 3.8% Due 3/15/2025 MS15 3.8%	320,000	318,423	325,754
50247VAB5	Bond LT Other	LYB INTL FINANCE 5 1/4% Due 7/15/2043 JJ15 5.25%	692,000	675,839	751,959
05947U4L9	Bond LT Other	BANC OF AMERICA COMMERCIAL MTG SERIES 2005-6	1,190,000	1,209,384	1,210,964
07383FY51	Bond LT Other	BEAR STEARNS COMM MORTG SEC SERIES 2004-PWR6	370,000	408,629	406,407
07387BAN3	Bond LT Other	BEAR STEARNS COMMERCIAL MTGE SERIES 2005-PWR9	890,000	911,077	906,129
07387BCQ4	Bond LT Other	BEAR STEARNS COMMERCIAL MTGE SERIES 2005-T20	470,000	475,046	478,671
12514AAK7	Bond LT Other	CD COMMERCIAL MORTGAGE TRUST SERIES 2007-CD5	620,000	669,453	671,404
12513EAM6	Bond LT Other	CITIGROUP DEUTSCHE BANK SERIES 2005-CD1 CLASS C	310,000	316,752	316,885
12624KAE6	Bond LT Other	COMMERCIAL MORTGAGE PASS-THROU SERIES 2012-	1,312,174	117,980	130,619
12649CAL9	Bond LT Other	CREDIT SUISSE MORTGAGE TRUST SERIES 2014-TIKI	860,000	860,000	857,271
22541SHX9	Bond LT Other	CS FIRST BOSTON MTGE SEC CORP SERIES 2004-C2	770,000	823,367	837,845
245069AR0	Bond LT Other	DEL CORONADO TRUST SERIES 2013-HDC CLASS D	238,000	238,000	237,742
30263HAL5	Bond LT Other	FREMF MORTGAGE TRUST SERIES 2011-K15 CLASS B	970,000	1,020,969	1,059,192
30263SAA5	Bond LT Other	FREMF MORTGAGE TRUST SERIES 2012-K17 CLASS X2A	50,063,085	260,800	274,696
30290FAE2	Bond LT Other	FREMF MORTGAGE TRUST SERIES 2012-K707 CLASS B	920,000	934,453	952,025
396789FY0	Bond LT Other	GREENWICH CAPITAL COM FUNDING SERIES 2004-GG1	810,000	809,593	826,850
36192KAW7	Bond LT Other	GS MORTGAGE SECURITIES TRUST SERIES 2012-GCJ7	2,548,384	284,161	286,816
36248GAF7	Bond LT Other	GS MTG SECS SERIES 2013-GC16 CLASS XA 1.54%	5,306,734	411,698	417,863
46639EAH4	Bond LT Other	JP MORGAN CHASE COMMERCIAL MOR SERIES 2012-	2,900,000	154,616	74,637
46642JAJ4	Bond LT Other	JP MORGAN CHASE COMMERCIAL MOR SERIES 2014-	610,000	610,000	607,687
46625YDG5	Bond LT Other	JP MORGAN CHASE COMMERCIAL MTG SERIES 2004-	1,321,000	1,345,643	1,339,742
46636DAU0	Bond LT Other	JP MORGAN CHASE COMMERCIAL MTG SERIES 2011-C4	470,000	523,968	522,357
46637WAE3	Bond LT Other	JP MORGAN CHASE COMMERCIAL MTG SERIES 2012-	9,476,169	798,324	740,477
46640LAF9	Bond LT Other	JPMBB COMMERCIAL MORTGAGE SECU SERIES 2013-	9,092,409	419,370	400,257
52108MAK9	Bond LT Other	LB UBS COMMERCIAL MTGE TR SERIES 2005-C7 CLASS B	209,000	213,659	214,186
61761AAG3	Bond LT Other	MORGAN STANLEY BAML TRUST SERIES 2012-C5 CLASS	300,000	305,545	312,131
61745M3M3	Bond LT Other	MORGAN STANLEY CAPITAL I SERIES 2005-HQ5 CLASS E	1,170,000	1,169,816	1,171,525
61757RAC1	Bond LT Other	MORGAN STANLEY CAPITAL I SERIES 2007-HQ13 CLASS	416,271	420,772	415,387
617458AQ7	Bond LT Other	MORGAN STANLEY CAPITAL I TRUST SERIES 2011-C1	550,000	617,285	606,641
61746WHH6	Bond LT Other	MORGAN STANLEY DEAN WITTER CAP SERIES 2001-	92,366	93,243	95,390
61760UAD7	Bond LT Other	MORGAN STANLEY REREMIC TRUST SEIES 2012-XA	1,680,000	1,491,109	1,463,280
61763QAN1	Bond LT Other	MORGAN STANLEY SERIES 2014-CPT CLASS E 144A	1,020,000	1,009,875	1,011,681
66706EAA5	Bond LT Other	NORTHSTAR SERIES 2013-1 CLASS A 144A 2.02%	472,778	472,778	473,393
92978QAH0	Bond LT Other	WACHOVIA BANK COMMERCIAL MRTG SERIES 2007-C30	1,000,000	1,058,337	1,060,897
92976VAF5	Bond LT Other	WACHOVIA BANK COMMERCIAL MTG SERIES 2006-C25	1,130,000	1,194,534	1,183,265
92936TAF9	Bond LT Other	WF-RBS COMMERCIAL MORTGAGE TRU SERIES 2012-C7	3,327,897	267,411	288,146
037833AL4	Bond LT Other	APPLE INC SR UNSECURED 3.85% (effective rate	544,000	493,369	544,393
428236AM5	Bond LT Other	HEWLETT PACKARD CO 5.4% Due 3/1/2017 MS1 5.4%	225,000	236,585	242,888
64110DAC8	Bond LT Other	NETAPP INC 2% Due 12/15/2017 JD15 2% (effective rate	153,000	152,533	153,857
64110DAE4	Bond LT Other	NETAPP INC 3 3/8% Due 6/15/2021 JD15 3.38%	439,000	437,708	440,144
161571BS2	Bond LT Other	CHASE ISSUANCE TRUST SERIES 2007-C1 CLASS C1	640,000	636,037	636,253
161571FK5	Bond LT Other	CHASE ISSUANCE TRUST SERIES 2012-A4 CLASS A4	480,000	469,824	469,763
17305EFR1	Bond LT Other	CITIBANK CREDIT CARD ISSUANCE SERIES 2014-A5 CLASS	1,600,000	1,599,327	1,616,982
254683AY1	Bond LT Other	DISCOVER CARD MASTER TRUST SERIES 2012-A6 CLASS	550,000	536,613	539,939
254683BG9	Bond LT Other	DISCOVER CARD MASTER TRUST SERIES 2014-A1 CLASS	1,070,000	1,070,000	1,072,315
00912XAN4	Bond LT Other	AIR LEASE CORP 4 1/4% Due 9/15/2024 MS15 4.25%	524,000	519,857	527,930
344593AB4	Bond LT Other	FOUND0 MIVIVIENDA SA SERIES 144A 3.38% (effective	350,000	353,791	350,000
369622SN6	Bond LT Other	GENERAL ELECTRIC CAP CORP SERIES A 7.12% (effective	500,000	500,000	581,875
36962G6P4	Bond LT Other	GENL ELEC CAP CORP 2.1% Due 12/11/2019 JD11 2.1%	527,000	526,700	526,109
524901AS4	Bond LT Other	LEGG MASON INC 2.7% Due 7/15/2019 JJ15 2.7%	534,000	532,933	536,579
73933BAA2	Bond LT Other	POWER SECTOR ASSET & LI SERIES 144A 7.25%	450,000	536,129	537,750
200447AB6	Bond LT Other	COMISON FED DE ELECTRIC SERIES 144A 4.88%	550,000	591,641	583,787
26441CAN5	Bond LT Other	DUKE ENERGY CORP 3 3/4% Due 4/15/2024 AO15	563,000	562,670	585,647
29365TAA2	Bond LT Other	ENTERGY TEXAS 7 1/8% Due 2/1/2019 FA1 7.12%	290,000	289,544	342,960
30161MAH6	Bond LT Other	EXELON GENERATION CO LLC 4% Due 10/1/2020 AO1	1,220,000	1,198,869	1,272,957
373334JX0	Bond LT Other	GEORGIA POWER COMPANY 2.85% Due 5/15/2022	288,000	287,615	289,636
476556DB8	Bond LT Other	JERSEY CENTRAL PWR AND LT 144A 4.7% (effective rate	523,000	521,976	558,346
591894BX7	Bond LT Other	METROPOLITAN EDISON 7.7% Due 1/15/2019 JJ15 7.7%	217,000	217,000	259,670
59562VAY3	Bond LT Other	MIDAMERICAN ENERGY HOLDINGS 3 3/4% Due	493,000	491,041	513,995
641423BY3	Bond LT Other	NEVADA POWER CO 7 1/8% Due 3/15/2019 MS15	654,000	653,642	780,242
68233JAD6	Bond LT Other	ONCOR ELECTRIC DELIVERY 6.8% Due 9/1/2018 MS1	405,000	417,859	472,077
69352PAH6	Bond LT Other	PPL CAPITAL FUNDING INC 4.7% Due 6/1/2043 JD1 4.7%	418,000	416,555	449,159
797440BR4	Bond LT Other	SAN DIEGO G&E SERIES NNN 3.6% (effective rate	227,000	226,958	238,653
842587CJ4	Bond LT Other	SOUTHERN CO/THE 2.45% Due 9/1/2018 MS1 2.45%	605,000	604,082	617,418

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845437BH4	Bond LT Other	SOUTHWESTERN ELEC POWER SERIES E 5.55% (effective	491,000	478,963	530,222
31292GP34	Bond LT Other	FED HOME LOAN MTGE CORP GOLD POOL NO C00442	169	170	196
31292GQM1	Bond LT Other	FED HOME LOAN MTGE CORP GOLD POOL NO C00460	217	216	259
31292GQ90	Bond LT Other	FED HOME LOAN MTGE CORP GOLD POOL NO C00480	1,374	1,363	1,557
31292GRP3	Bond LT Other	FED HOME LOAN MTGE CORP GOLD POOL NO C00494	896	890	1,009
31292GS72	Bond LT Other	FED HOME LOAN MTGE CORP GOLD POOL NO C00542	681	693	781
31292GT71	Bond LT Other	FED HOME LOAN MTGE CORP GOLD POOL NO C00574	6,526	6,599	7,281
31292GU38	Bond LT Other	FED HOME LOAN MTGE CORP GOLD POOL NO C00602	839	817	948
31292GVA1	Bond LT Other	FED HOME LOAN MTGE CORP GOLD POOL NO C00609	2,673	2,705	3,083
31292GW28	Bond LT Other	FED HOME LOAN MTGE CORP GOLD POOL NO C00665	1,111	1,101	1,273
31292GXH4	Bond LT Other	FED HOME LOAN MTGE CORP GOLD POOL NO C00680	4,226	4,117	4,839
31292HAW4	Bond LT Other	FED HOME LOAN MTGE CORP GOLD POOL NO C00921	9,710	9,520	11,279
31292HMF8	Bond LT Other	FED HOME LOAN MTGE CORP GOLD POOL NO C01258	3,937	3,939	4,506
31293XK23	Bond LT Other	FED HOME LOAN MTGE CORP GOLD POOL NO C32113	763	754	809
31335GN50	Bond LT Other	FED HOME LOAN MTGE CORP GOLD POOL NO C80401	1,006	999	1,178
31335GNX9	Bond LT Other	FED HOME LOAN MTGE CORP GOLD POOL NO C80406	3,112	3,016	3,535
31335GQE8	Bond LT Other	FED HOME LOAN MTGE CORP GOLD POOL NO C80453	1,148	1,157	1,337
31335GQN8	Bond LT Other	FED HOME LOAN MTGE CORP GOLD POOL NO C80461	1,431	1,421	1,677
31283GX93	Bond LT Other	FED HOME LOAN MTGE CORP GOLD POOL NO G00704	5,273	5,343	6,128
31283GZ26	Bond LT Other	FED HOME LOAN MTGE CORP GOLD POOL NO G00761	883	891	1,029
3128LXCVO	Bond LT Other	FED HOME LOAN MTGE CORP GOLD POOL NO G01884	128,428	137,283	142,033
3128M7YM2	Bond LT Other	FED HOME LOAN MTGE CORP GOLD POOL NO G05816	932,164	1,014,999	1,050,407
3132GF6E2	Bond LT Other	FED HOME LOAN MTGE CORP GOLD POOL NO Q02669	426,754	459,552	472,593
3132GK2F2	Bond LT Other	FED HOME LOAN MTGE CORP GOLD POOL NO Q04674	110,020	114,903	117,418
3128PX5W2	Bond LT Other	FED HOME LOAN MTGE CORP POOL NO J18061 3%	416,784	437,756	433,724
3128PX7M2	Bond LT Other	FED HOME LOAN MTGE CORP POOL NO J18100 3%	611,800	643,508	636,645
312945D47	Bond LT Other	FHLMC GOLD POOL NO A96423 5% (effective rate	522,045	548,502	576,836
31292UGX7	Bond LT Other	FHLMC GOLD POOL NO C10214 6.5% (effective rate	2,025	2,013	2,301
31292ULD5	Bond LT Other	FHLMC GOLD POOL NO C10324 6.5% (effective rate	1,581	1,569	1,797
31292VM26	Bond LT Other	FHLMC GOLD POOL NO C11277 7% (effective rate	56,196	56,645	63,217
31292WAA9	Bond LT Other	FHLMC GOLD POOL NO C11801 6% (effective rate	14,565	14,247	16,466
31292YUF2	Bond LT Other	FHLMC GOLD POOL NO C14182 6.5% (effective rate	3,521	3,512	4,000
31293BC20	Bond LT Other	FHLMC GOLD POOL NO C15489 6.5% (effective rate	7,309	7,333	8,304
31293DBD3	Bond LT Other	FHLMC GOLD POOL NO C17236 6% (effective rate	5,247	5,206	5,934
31293DB84	Bond LT Other	FHLMC GOLD POOL NO C17263 6.5% (effective rate	5,091	5,108	5,784
31293DGF3	Bond LT Other	FHLMC GOLD POOL NO C17398 6.5% (effective rate	12,380	12,424	14,065
31293EJ92	Bond LT Other	FHLMC GOLD POOL NO C18388 6% (effective rate	2,605	2,586	2,945
31293HE90	Bond LT Other	FHLMC GOLD POOL NO C20160 6% (effective rate	1,049	1,041	1,185
31293JDK2	Bond LT Other	FHLMC GOLD POOL NO C21006 6% (effective rate	1,517	1,502	1,736
31293JM63	Bond LT Other	FHLMC GOLD POOL NO C21281 6% (effective rate	3,927	3,898	4,438
31293JRP6	Bond LT Other	FHLMC GOLD POOL NO C21394 6% (effective rate	391	383	442
31293KPX8	Bond LT Other	FHLMC GOLD POOL NO C22238 6% (effective rate	18,083	17,949	20,444
31293KSC1	Bond LT Other	FHLMC GOLD POOL NO C22315 6% (effective rate	1,659	1,644	1,877
31293LEW0	Bond LT Other	FHLMC GOLD POOL NO C22849 6.5% (effective rate	1,260	1,235	1,431
31293MMU3	Bond LT Other	FHLMC GOLD POOL NO C23971 6% (effective rate	1,670	1,626	1,888
31293MTK8	Bond LT Other	FHLMC GOLD POOL NO C24154 6.5% (effective rate	1,350	1,323	1,534
31293M7D8	Bond LT Other	FHLMC GOLD POOL NO C24492 6.5% (effective rate	4,020	3,998	4,613
31293NPA2	Bond LT Other	FHLMC GOLD POOL NO C24917 6% (effective rate	1,170	1,148	1,323
31293NPB0	Bond LT Other	FHLMC GOLD POOL NO C24918 6% (effective rate	969	950	1,095
31293N2K5	Bond LT Other	FHLMC GOLD POOL NO C25278 6.5% (effective rate	2,946	2,887	3,347
31293PDK8	Bond LT Other	FHLMC GOLD POOL NO C25506 6% (effective rate	6,105	5,897	6,904
31293PF59	Bond LT Other	FHLMC GOLD POOL NO C25588 6% (effective rate	2,606	2,558	2,946
31293PH99	Bond LT Other	FHLMC GOLD POOL NO C25656 6.5% (effective rate	724	709	822
31293QE25	Bond LT Other	FHLMC GOLD POOL NO C26453 6% (effective rate	6,752	6,522	7,633
31293QFE8	Bond LT Other	FHLMC GOLD POOL NO C26465 6.5% (effective rate	941	921	1,070
31293QTE3	Bond LT Other	FHLMC GOLD POOL NO C26849 6.5% (effective rate	235	230	267
31293QU35	Bond LT Other	FHLMC GOLD POOL NO C26902 6.5% (effective rate	1,440	1,418	1,650
31293QXU2	Bond LT Other	FHLMC GOLD POOL NO C26991 6.5% (effective rate	436	427	497
31293QXX6	Bond LT Other	FHLMC GOLD POOL NO C26994 6.5% (effective rate	1,070	1,040	1,216
31293RH79	Bond LT Other	FHLMC GOLD POOL NO C27454 6.5% (effective rate	146	143	166
31293RN72	Bond LT Other	FHLMC GOLD POOL NO C27614 6.5% (effective rate	6,898	6,863	7,837
31293RUY5	Bond LT Other	FHLMC GOLD POOL NO C27799 6.5% (effective rate	4,239	4,176	4,816
31293R6H9	Bond LT Other	FHLMC GOLD POOL NO C28072 6% (effective rate	2,781	2,705	3,145
31293SR27	Bond LT Other	FHLMC GOLD POOL NO C28605 6.5% (effective rate	5,460	5,341	6,203
31287PM83	Bond LT Other	FHLMC GOLD POOL NO C63983 6% (effective rate	3,817	3,759	4,315
31356ELE2	Bond LT Other	FHLMC GOLD POOL NO D52125 6.5% (effective rate	111	109	126
3128F9CW8	Bond LT Other	FHLMC GOLD POOL NO D69085 6.5% (effective rate	728	706	827
3128FBRT4	Bond LT Other	FHLMC GOLD POOL NO D70498 6.5% (effective rate	364	352	413
3128FCER0	Bond LT Other	FHLMC GOLD POOL NO D71044 6.5% (effective rate	2,066	1,986	2,347
3128FCZ48	Bond LT Other	FHLMC GOLD POOL NO D71663 7% (effective rate	364	352	365
3128FDJM4	Bond LT Other	FHLMC GOLD POOL NO D72068 7% (effective rate	348	340	358
3128FF6N1	Bond LT Other	FHLMC GOLD POOL NO D74477 7% (effective rate	303	298	304
3128FGYY4	Bond LT Other	FHLMC GOLD POOL NO D75227 7.5% (effective rate	333	331	350

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3128FNAQ2	Bond LT Other	FHLMC GOLD POOL NO D79915 7.5% (effective rate	67	68	70
3128FPV35	Bond LT Other	FHLMC GOLD POOL NO D80634 7.5% (effective rate	614	612	625
3128FRJN1	Bond LT Other	FHLMC GOLD POOL NO D82069 7.5% (effective rate	2,258	2,285	2,495
3128FSM39	Bond LT Other	FHLMC GOLD POOL NO D83078 7.5% (effective rate	2,455	2,482	2,538
3128FXTX5	Bond LT Other	FHLMC GOLD POOL NO D87766 7% (effective rate	194	196	205
3128FYRS6	Bond LT Other	FHLMC GOLD POOL NO D88597 6.5% (effective rate	6,375	6,345	7,243
3128G2R89	Bond LT Other	FHLMC GOLD POOL NO D89511 6.5% (effective rate	572	568	650
3132FCAG0	Bond LT Other	FHLMC GOLD POOL NO Z40007 6% (effective rate	262,084	287,418	298,229
3128QLP96	Bond LT Other	FHLMC GOLD POOL NO 1H2548 2.44% (effective rate	94,392	96,715	100,665
313615TW6	Bond LT Other	FNMA POOL NO 050965 6.5% (effective rate 6.404%),	630	631	718
31368HXX1	Bond LT Other	FNMA POOL NO 190680 7.5% (effective rate 7.467%),	1,585	1,584	1,804
31371EVL6	Bond LT Other	FNMA POOL NO 250019 7.5% (effective rate 7.465%),	863	863	985
31371G2S8	Bond LT Other	FNMA POOL NO 251985 6.5% (effective rate 6.405%),	2,311	2,314	2,631
31371KR37	Bond LT Other	FNMA POOL NO 254406 6.5% (effective rate 5.873%),	10,222	10,387	11,843
31371YEX5	Bond LT Other	FNMA POOL NO 265750 7% (effective rate 7.747%),	1,059	1,041	1,153
31372LUC0	Bond LT Other	FNMA POOL NO 276079 7% (effective rate 7.88%),	551	541	592
31372NHM9	Bond LT Other	FNMA POOL NO 277536 7% (effective rate 7.283%),	2,372	2,345	2,597
31372VCR5	Bond LT Other	FNMA POOL NO 283680 7% (effective rate 7.266%),	1,267	1,252	1,327
31372VLE4	Bond LT Other	FNMA POOL NO 283925 7% (effective rate 7.891%),	827	813	907
31374TYD5	Bond LT Other	FNMA POOL NO 323908 6% (effective rate 8.906%),	5,728	5,235	6,569
31374UUH7	Bond LT Other	FNMA POOL NO 324684 7.5% (effective rate 7.511%),	817	816	820
31375JYY0	Bond LT Other	FNMA POOL NO 336527 6.5% (effective rate 7.148%),	402	393	458
31375Q6H2	Bond LT Other	FNMA POOL NO 342072 6.5% (effective rate 6.979%),	1,491	1,461	1,698
31378CHR6	Bond LT Other	FNMA POOL NO 394540 6.5% (effective rate 7.135%),	1,603	1,560	1,826
31379BFO	Bond LT Other	FNMA POOL NO 417738 7.5% (effective rate 7.294%),	5,320	5,386	5,406
31379FVV1	Bond LT Other	FNMA POOL NO 418329 7.5% (effective rate 7.292%),	1,228	1,244	1,233
31379YUP6	Bond LT Other	FNMA POOL NO 433590 6.5% (effective rate 6.514%),	283	283	322
31379YUQ4	Bond LT Other	FNMA POOL NO 433591 6.5% (effective rate 6.331%),	1,833	1,837	2,088
31380ELH5	Bond LT Other	FNMA POOL NO 437828 6.5% (effective rate 6.593%),	4,522	4,501	5,150
31380MDY9	Bond LT Other	FNMA POOL NO 443919 6.5% (effective rate 6.494%),	415	415	473
31381BVZ9	Bond LT Other	FNMA POOL NO 456132 6.5% (effective rate 5.732%),	887	892	1,010
31382DW26	Bond LT Other	FNMA POOL NO 479565 7.5% (effective rate 6.659%),	847	850	883
31382HVR3	Bond LT Other	FNMA POOL NO 483124 6.5% (effective rate 7.169%),	2,130	2,060	2,426
31383DMC4	Bond LT Other	FNMA POOL NO 499955 7% (effective rate 7.218%),	2,159	2,134	2,216
31383HWQ3	Bond LT Other	FNMA POOL NO 503855 6.5% (effective rate 9.231%),	3,036	2,902	3,457
31383KDZ7	Bond LT Other	FNMA POOL NO 505120 6.5% (effective rate 7.974%),	3,200	3,067	3,644
31384JKU2	Bond LT Other	FNMA POOL NO 525107 7% (effective rate 10.727%),	1,998	1,935	2,023
31385HSN3	Bond LT Other	FNMA POOL NO 545125 6% (effective rate 5.563%),	11,123	11,118	11,432
31387DY78	Bond LT Other	FNMA POOL NO 581334 7% (effective rate 6.891%),	7,625	7,695	8,074
31387NXZ5	Bond LT Other	FNMA POOL NO 589396 6% (effective rate 6.154%),	4,646	4,625	4,763
31388UGL8	Bond LT Other	FNMA POOL NO 615003 7% (effective rate 6.79%),	17,110	17,393	18,439
31389CHK8	Bond LT Other	FNMA POOL NO 621334 6% (effective rate 6.266%),	24,648	24,247	27,933
31389RBW5	Bond LT Other	FNMA POOL NO 632853 5.5% (effective rate 4.967%),	1,873	1,877	1,977
31389RQT6	Bond LT Other	FNMA POOL NO 633266 6% (effective rate 5.092%),	10,105	10,177	10,438
31391P6H4	Bond LT Other	FNMA POOL NO 673272 5% (effective rate 4.027%),	19,526	19,699	20,569
31400HVC4	Bond LT Other	FNMA POOL NO 688311 5% (effective rate 4.244%),	17,956	18,075	18,920
31402RJL4	Bond LT Other	FNMA POOL NO 735667 5% (effective rate 2.877%),	211,995	227,246	234,796
31407CDB0	Bond LT Other	FNMA POOL NO 826398 4.94% (effective rate 4.677%),	304,909	306,836	326,330
31409VGF4	Bond LT Other	FNMA POOL NO 879598 6% (effective rate 5.784%),	25,924	25,986	28,037
31410GZC0	Bond LT Other	FNMA POOL NO 889139 5.5% (effective rate 4.616%),	173,686	177,633	194,729
31411JCE4	Bond LT Other	FNMA POOL NO 909169 7% (effective rate 6.281%),	162,785	173,741	198,639
31411JCP9	Bond LT Other	FNMA POOL NO 909178 7% (effective rate 4.7%),	164,366	176,699	190,538
31411SRA6	Bond LT Other	FNMA POOL NO 914081 6.5% (effective rate 6.336%),	29,981	30,490	34,143
31412P6A4	Bond LT Other	FNMA POOL NO 931565 5% (effective rate 2.623%),	2,010,093	2,233,260	2,238,383
31414KHR4	Bond LT Other	FNMA POOL NO 968340 5.7% (effective rate 5.279%),	691,248	728,616	772,133
31415TJW1	Bond LT Other	FNMA POOL NO 988677 5% (effective rate 2.912%),	107,780	112,300	115,725
31416BKP2	Bond LT Other	FNMA POOL NO 995002 5% (effective rate 3.135%),	418,816	449,052	464,023
31417WKH3	Bond LT Other	FNMA POOL NO AC9295 5% (effective rate 3.431%),	345,028	366,492	382,146
31418MY63	Bond LT Other	FNMA POOL NO AD0732 6% (effective rate 2.502%),	929,770	1,032,973	1,070,609
31418M5H1	Bond LT Other	FNMA POOL NO AD0847 5.5% (effective rate 2.239%),	178,178	194,869	201,189
31419AXT9	Bond LT Other	FNMA POOL NO AE0689 6% (effective rate 2.675%),	62,131	68,481	70,958
31419EC56	Bond LT Other	FNMA POOL NO AE3691 4.5% (effective rate 4.011%),	411,625	425,433	447,351
31419EC98	Bond LT Other	FNMA POOL NO AE3695 4.5% (effective rate 3.472%),	429,703	447,881	466,448
31419EZG7	Bond LT Other	FNMA POOL NO AE4342 4.5% (effective rate 2.6%),	445,128	482,521	483,888
31419KE92	Bond LT Other	FNMA POOL NO AE8259 5% (effective rate 3.379%),	328,817	352,054	365,304
3138A1T92	Bond LT Other	FNMA POOL NO AH0575 4.5% (effective rate 4.12%),	148,937	152,133	161,869
3138A2HT9	Bond LT Other	FNMA POOL NO AH1141 4.5% (effective rate 4.021%),	235,258	240,364	255,587
3138A2JF7	Bond LT Other	FNMA POOL NO AH1161 4.5% (effective rate 4.03%),	286,686	292,906	311,574
3138A6J0S	Bond LT Other	FNMA POOL NO AH4772 4.5% (effective rate 3.993%),	297,012	306,502	322,774
3138ANSU8	Bond LT Other	FNMA POOL NO AI8630 4% (effective rate 2.66%),	262,312	279,784	280,284
3138E2VD4	Bond LT Other	FNMA POOL NO AJ9611 4% (effective rate 3.057%),	1,283,643	1,365,733	1,371,592
3138EHDC3	Bond LT Other	FNMA POOL NO AL0998 4.5% (effective rate 3.378%),	427,866	454,163	465,070
3138EJQ76	Bond LT Other	FNMA POOL NO AL2277 4% (effective rate 2.747%),	1,923,263	2,069,351	2,055,036

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3138WTUN4	Bond LT Other	FNMA POOL NO AT5988 3% (effective rate 3.338%),	1,955,859	1,901,009	1,981,423
3138X0NJ3	Bond LT Other	FNMA POOL NO AU1292 3% (effective rate 3.258%),	1,540,626	1,506,900	1,560,574
3138XSMH7	Bond LT Other	FNMA POOL NO AW3059 4% (effective rate 3.25%),	1,886,066	1,975,579	2,034,894
50076QAE6	Bond LT Other	KRAFT FOODS GROUP INC 5% Due 6/4/2042 JD4 5%	403,000	400,248	443,624
501044CS8	Bond LT Other	KROGER CO 3.85% Due 8/1/2023 FA1 3.85% (effective	528,000	527,794	547,470
902494AX1	Bond LT Other	TYSON FOODS INC 3.95% Due 8/15/2024 FA15 3.95%	479,000	482,174	495,152
151191AW3	Bond LT Other	CELULOSA ARAUCO CELARA 4 3/4% Due 1/11/2022 JJ11	275,000	286,059	282,636
585055AZ9	Bond LT Other	MEDTRONIC INC 2 3/4% Due 4/1/2023 AO1 2.75%	222,000	221,555	215,850
585055AY2	Bond LT Other	MEDTRONIC INC 4% Due 4/1/2043 AO1 4% (effective	194,000	190,125	184,967
585055BL9	Bond LT Other	MEDTRONIC INC SERIES 144A 3.15% (effective rate	468,000	467,023	473,932
585055BP0	Bond LT Other	MEDTRONIC INC SERIES 144A 4.62% (effective rate	344,000	343,070	372,893
585055BM7	Bond LT Other	MEDTRONIC INC SR UNSECURED 3.5% (effective rate	490,000	485,320	501,255
585055BN5	Bond LT Other	MEDTRONIC INC SR UNSECURED 4.38% (effective rate	356,000	352,853	377,665
790849AJ2	Bond LT Other	ST JUDE MEDICAL INC 3 1/4% Due 4/15/2023 AO15	365,000	363,517	364,887
790849AK9	Bond LT Other	ST JUDE MEDICAL INC 4 3/4% Due 4/15/2043 AO15	335,000	332,912	355,590
161542CY9	Bond LT Other	CHASE FUNDING LOAN ACQUISITION SERIES 2003-C2	411,033	421,282	417,059
651229AP1	Bond LT Other	NEWELL RUBBERMAID INC 2 7/8% Due 12/1/2019 JD1	600,000	599,331	600,226
026874DA2	Bond LT Other	AMERICAN INTL GROUP 4 1/2% Due 7/16/2044 JJ16	418,000	415,490	441,622
416515AV6	Bond LT Other	HARTFORD FINANCIAL SERIES MTN 6% (effective rate	395,000	390,350	447,971
01609WAH5	Bond LT Other	ALIBABA GROUP HOLDING SR UNSECURED 3.6%	742,000	740,635	735,948
278642AK9	Bond LT Other	EBAY INC 2 7/8% Due 8/1/2021 FA1 2.88% (effective	780,000	778,361	772,102
378272AG3	Bond LT Other	GLENCORE FUNDING LLC UNSECURED 3.12% (effective	966,000	963,219	968,318
670346AM7	Bond LT Other	NUCOR CORP 4% Due 8/1/2023 FA1 4% (effective rate	511,000	510,654	535,182
124857AH6	Bond LT Other	CBS CORP 1.95% Due 7/1/2017 JJ1 1.95% (effective rate	535,000	531,881	536,671
124857AM5	Bond LT Other	CBS CORP 3.7% Due 8/15/2024 FA15 3.7% (effective	725,000	723,289	723,014
20030NBE0	Bond LT Other	COMCAST CORP 4.65% Due 7/15/2042 JJ15 4.65%	412,000	411,676	450,939
224044BW6	Bond LT Other	COX COMMUNICATIONS INC 144A 3.25% (effective rate	325,000	334,052	319,098
224044CF2	Bond LT Other	COX COMMUNICATIONS INC SERIES 144A 4.8%	556,000	555,782	579,281
25459HBH7	Bond LT Other	DIRECTV HOLDINGS/FINANCE 1 3/4% Due 1/15/2018	714,000	707,554	709,293
25459HBE4	Bond LT Other	DIRECTV HOLDINGS/FINANCE 2.4% Due 3/15/2017	410,000	409,800	417,736
25459HBG9	Bond LT Other	DIRECTV HOLDINGS/FINANCE 5.15% Due 3/15/2042	255,000	254,497	263,507
25470DAH2	Bond LT Other	DISCOVERY COMMUNICATIONS SR UNSECURED 3.25%	814,000	800,046	790,206
63946BAJ9	Bond LT Other	NBC UNIVERSAL MEDIA LLC 4.45% Due 1/15/2043 JJ15	557,000	556,992	590,204
811065AB7	Bond LT Other	SCRIPPS NETWORKS INTERAC 2 3/4% Due 11/15/2019	160,000	159,440	160,670
811065AC5	Bond LT Other	SCRIPPS NETWORKS INTERAC 3.9% Due 11/15/2024	320,000	317,661	325,817
88732JAY4	Bond LT Other	TIME WARNER CABLE INC 5 7/8% Due 11/15/2040	428,000	450,208	510,328
887317AR6	Bond LT Other	TIME WARNER INC 4.05% Due 12/15/2023 JD15 4.05%	621,000	619,281	651,456
887317AS4	Bond LT Other	TIME WARNER INC 5.35% Due 12/15/2043 JD15 5.35% (effective rate 5.354%), 12/15/2043	415,000	414,746	471,347
887317AD7	Bond LT Other	TIME WARNER INC 6 1/2% Due 11/15/2036 MN15 6.5% (effective rate 5.117%), 11/15/2036	337,000	397,892	428,723
35671DBH7	Bond LT Other	FREEPORT-MCMORAN C & G 4% Due 11/14/2021 MN14 4% (effective rate 4.063%), 11/14/2021	480,000	478,182	475,585
35671DBJ3	Bond LT Other	FREEPORT-MCMORAN C & G 5.4% Due 11/14/2034 MN14 5.4% (effective rate 5.44%), 11/14/2034	430,000	427,896	419,209
380956AF9	Bond LT Other	GOLDCORP INC 3 5/8% Due 6/9/2021 JD9 3.62% (effective rate 3.646%), 06/09/2021	405,000	404,508	405,652
878742AZ8	Bond LT Other	TECK RESOURCES LIMITED 5.4% Due 2/1/2043 FA1 5.4% (effective rate 5.569%), 02/01/2043	765,000	746,409	646,589
278062AE4	Bond LT Other	EATON CORP 4.15% Due 11/2/2042 MN2 4.15% (effective rate 4.173%), 11/02/2042	471,000	469,205	467,474
369604BF9	Bond LT Other	GENERAL ELECTRIC CAP CORP 4 1/8% Due 10/9/2042 AO9 4.12% (effective rate 4.158%), 10/09/2042	402,000	399,805	416,155
456873AB4	Bond LT Other	INGERSOLL RAND LUX FINAN 3.55% Due 11/1/2024 MN1 3.55% (effective rate 3.619%), 11/01/2024	610,000	606,522	606,281
902118BN7	Bond LT Other	TYCO INTL GROUP 3 3/8% Due 10/15/2015 AO15 3.38% (effective rate 1.563%), 10/15/2015	99,000	100,399	100,962
037411AW5	Bond LT Other	APACHE CORP 5.1% Due 9/1/2040 MS1 5.1% (effective rate 4.26%), 09/01/2040	582,000	657,002	570,089
166764AE0	Bond LT Other	CHEVRON CORP 1.718% Due 6/24/2018 JD24 1.72% (effective rate 1.718%), 06/24/2018	580,000	580,000	582,932
20826FAD8	Bond LT Other	CONOCOPHILLIPS COMPANY 3.35% Due 11/15/2024 MN15 3.35% (effective rate 3.371%), 11/15/2024	321,000	320,429	324,321
20826FAC0	Bond LT Other	CONOCOPHILLIPS COMPANY 4.3% Due 11/15/2044 MN15 4.3% (effective rate 4.333%), 11/15/2044	321,000	319,217	335,794
25271CAN2	Bond LT Other	DIAMOND OFFSHORE DRILLING 4 7/8% Due 11/1/2043 MN1 4.88% (effective rate 4.945%), 11/01/2043	1,436,000	1,420,548	1,223,353

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279158AC3	Bond LT Other	ECOPETROL SA SR UNSECURED 5.88% (effective rate 4.201%), 09/18/2023	350,000	392,361	370,563
29245JAE2	Bond LT Other	EMP NACIONAL DEL PETROLE SERIES 144A 5.25% (effective rate 3.673%), 08/10/2020	325,000	350,747	343,011
42809HAF4	Bond LT Other	HESS CORP 3 1/2% Due 7/15/2024 JJ15 3.5% (effective rate 3.58%), 07/15/2024	463,000	460,022	442,193
48667QAE5	Bond LT Other	KAZMUNAYGAS NATIONAL CO SERIES 144A 7% (effective rate 4.321%), 05/05/2020	475,000	535,111	493,644
56585AAJ1	Bond LT Other	MARATHON PETROLEUM CORP 5% Due 9/15/2054 MS15 5% (effective rate 5.072%), 09/15/2054	177,000	174,816	166,675
56585AAH5	Bond LT Other	MARATHON PETROLEUM CORP SR UNSECURED 4.75% (effective rate 4.822%), 09/15/2044	749,000	740,469	707,360
71654QAW2	Bond LT Other	PETROLEOS MEXICANOS 6% Due 3/5/2020 MS5 6% (effective rate 3.182%), 03/05/2020	500,000	566,742	561,250
718546AL8	Bond LT Other	PHILLIPS 66 4 7/8% Due 11/15/2044 MN15 4.88% (effective rate 4.998%), 11/15/2044	480,000	470,865	491,302
779382AR1	Bond LT Other	ROWAN COS INC 4 3/4% Due 1/15/2024 JJ15 4.75% (effective rate 4.763%), 01/15/2024	288,000	287,723	271,834
85771PAG7	Bond LT Other	STATOIL ASA 2.45% Due 1/17/2023 JJ17 2.45% (effective rate 3.174%), 01/17/2023	490,000	464,982	467,379
94707VAA8	Bond LT Other	WEATHERFORD INTL LTD SR UNSECURED 5.12% (effective rate 5.125%), 09/15/2020	261,000	260,978	256,422
14844QAH6	Bond LT Other	CASTLE GARDEN FUNDING SERIES 2005-1A CLASS C1 144A 1.98% (effective rate 2.278%), 10/27/2020	990,000	981,104	986,265
161546GR1	Bond LT Other	CHASE FUNDING MORTGAGE LOAN AS SERIES 2003-5 CLASS 2A2 0.77% (effective rate 0.764%), 07/25/2033	26,696	26,711	24,880
362341TM1	Bond LT Other	GSR MTG LOAN TRUST SERIES 2005-SEA2 CLASS A1 144A 0.52% (effective rate 1.254%), 01/25/2045	261,877	256,248	256,487
00507UAF8	Bond LT Other	ACTAVIS FUNDING SCS 3.85% Due 6/15/2024 JD15 3.85% (effective rate 3.896%), 06/15/2024	455,000	453,352	457,325
00507UAH4	Bond LT Other	ACTAVIS FUNDING SCS 4.85% Due 6/15/2044 JD15 4.85% (effective rate 4.921%), 06/15/2044	672,000	664,607	681,903
628530BF3	Bond LT Other	MYLAN INC 2.55% Due 3/28/2019 MS28 2.55% (effective rate 2.597%), 03/28/2019	531,000	529,996	528,961
714295AB8	Bond LT Other	PERRIGO FINANCE PLC 3 1/2% Due 12/15/2021 JD15 3.5% (effective rate 3.51%), 12/15/2021	550,000	549,646	556,415
28370TAG4	Bond LT Other	EL PASO PIPELINE PART OP 4.3% Due 5/1/2024 MN1 4.3% (effective rate 4.304%), 05/01/2024	403,000	402,857	403,780
29250NAF2	Bond LT Other	ENBRIDGE INC 4% Due 10/1/2023 AO1 4% (effective rate 4.123%), 10/01/2023	430,000	426,127	419,935
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	300,733	317,505
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	495,217	556,077
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	433,723	543,466
494550BU9	Bond LT Other	KINDER MORGAN ENERGY 5 1/2% Due 3/1/2044 MS1 5.5% (effective rate 5.554%), 03/01/2044	1,151,000	1,141,977	1,170,036
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	301,965	280,476
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	408,909	392,222
86765BAN9	Bond LT Other	SUNOCO LOGISTICS PARTNER 4 1/4% Due 4/1/2024 AO1 4.25% (effective rate 4.016%), 04/01/2024	160,000	162,802	161,800
86765BAQ2	Bond LT Other	SUNOCO LOGISTICS PARTNER 5.35% Due 5/15/2045 MN15 5.35% (effective rate 5.395%), 05/15/2045	170,000	168,853	171,881
86765BAP4	Bond LT Other	SUNOCO LOGISTICS PARTNER SR UNSECURED 5.3% (effective rate 5.311%), 04/01/2044	792,000	790,643	798,297
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	844,341	864,735
969457BV1	Bond LT Other	WILLIAMS COS IN 5 3/4% Due 6/24/2044 JD24 5.75% (effective rate 5.766%), 06/24/2044	563,000	561,722	489,729
96950FAN4	Bond LT Other	WILLIAMS PARTNERS LP 5.4% Due 3/4/2044 MS4 5.4% (effective rate 5.422%), 03/04/2044	660,000	657,832	646,139

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024836AB4	Bond LT Other	AMERICAN CAMPUS CMNTYS 4 1/8% Due 7/1/2024 JJ1 4.12% (effective rate 4.109%), 07/01/2024	827,000	828,005	835,335
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	273,138	265,707
03027XAC4	Bond LT Other	AMERICAN TOWER CORP 3.4% Due 2/15/2019 FA15 3.4% (effective rate 2.777%), 02/15/2019	406,000	415,778	413,235
03027XAD2	Bond LT Other	AMERICAN TOWER CORP 5% Due 2/15/2024 FA15 5% (effective rate 5.014%), 02/15/2024	699,000	698,253	741,266
22003BAJ5	Bond LT Other	CORPORATE OFFICE PROP LP 3.7% Due 6/15/2021 JD15 3.7% (effective rate 3.742%), 06/15/2021	555,000	553,668	552,598
294752AH3	Bond LT Other	EQUITY ONE INC 3 3/4% Due 11/15/2022 MN15 3.75% (effective rate 3.82%), 11/15/2022	484,000	481,690	485,787
29717PAN7	Bond LT Other	ESSEX PORTFOLIO LP 3 7/8% Due 5/1/2024 MN1 3.88% (effective rate 3.968%), 05/01/2024	535,000	531,128	544,474
49427RAK8	Bond LT Other	KILROY REALTY LP 4 1/4% Due 8/15/2029 FA15 4.25% (effective rate 4.352%), 08/15/2029	480,000	474,719	480,039
49446RAK5	Bond LT Other	KIMCO REALTY CORP 3 1/8% Due 6/1/2023 JD1 3.12% (effective rate 3.211%), 06/01/2023	418,000	415,358	409,536
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	372,127	368,702
81721MAJ8	Bond LT Other	SENIOR HOUSING PROPRTIE 3 1/4% Due 5/1/2019 MN1 3.25% (effective rate 3.266%), 05/01/2019	604,000	603,593	607,759
828807CT2	Bond LT Other	SIMON PROPERTY GROUP LP SR UNSECURED 4.25% (effective rate 4.285%), 10/01/2044	588,000	584,511	608,457
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	777,858	778,256
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	339,336	406,444
500255AT1	Bond LT Other	KOHL'S CORP 4 3/4% Due 12/15/2023 JD15 4.75% (effective rate 4.398%), 12/15/2023	344,000	352,679	368,166
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	407,524	396,202
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	305,845	297,461
482480AD2	Bond LT Other	KLA-TENCOR CORP 4 1/8% Due 11/1/2021 MN1 4.12% (effective rate 4.128%), 11/01/2021	350,000	349,926	358,516
31620MAM8	Bond LT Other	FIDELITY NATIONAL INFORM 3 7/8% Due 6/5/2024 JD5 3.88% (effective rate 3.921%), 06/05/2024	384,000	382,610	387,879
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	687,204	700,922
105756BQ2	Bond LT Other	BRAZIL REPUBLIC OF 5 7/8% Due 1/15/2019 JJ15 5.88% (effective rate 2.447%), 01/15/2019	275,000	311,041	306,625
698299AX2	Bond LT Other	PANAMA REPUBLIC OF 5.2% Due 1/30/2020 JJ30 5.2% (effective rate 2.836%), 01/30/2020	275,000	305,548	303,188
05477LAA4	Bond LT Other	REPUBLIC OF AZERBAIJAN SERIES 144A 4.75% (effective rate 4.149%), 03/18/2024	450,000	470,512	442,125
455780BD7	Bond LT Other	REPUBLIC OF INDONESIA SERIES 144A 5.88% (effective rate 3.31%), 03/13/2020	400,000	448,618	443,000
836205AM6	Bond LT Other	SOUTH AFRICA REPUBLIC OF 6 7/8% Due 5/27/2019 MN27 6.88% (effective rate 3.177%), 05/27/2019	225,000	258,943	257,063
900123BD1	Bond LT Other	TURKEY REPUBLIC OF 7% Due 3/11/2019 MS11 7% (effective rate 3.252%), 03/11/2019	450,000	515,598	513,000
00206RCE0	Bond LT Other	AT&T CORP 3.9% Due 3/11/2024 MS11 3.9% (effective rate 3.937%), 03/11/2024	523,000	521,494	537,468
00206RBH4	Bond LT Other	AT&T CORP 4.3% Due 12/15/2042 JD15 4.3% (effective rate 3.157%), 12/15/2042	3,000	3,633	2,852
00206RCG5	Bond LT Other	AT&T CORP 4.8% Due 6/15/2044 JD15 4.8% (effective rate 4.823%), 06/15/2044	444,000	442,391	452,416
00206RAD4	Bond LT Other	AT&T CORP 6 1/2% Due 9/1/2037 MS1 6.5% (effective rate 4.981%), 09/01/2037	207,000	249,412	255,738
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	491,601	500,155
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	274,142	292,999

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87936UAA7	Bond LT Other	TELEFONIC CHILE SA 144A 3.88% (effective rate 3.844%), 10/12/2022	400,000	400,797	391,206
92343VCR3	Bond LT Other	VERIZON COMMUNICATIONS 3 1/2% Due 11/1/2024 MN1 3.5% (effective rate 3.579%), 11/01/2024	580,000	576,207	569,849
92343VB9	Bond LT Other	VERIZON COMMUNICATIONS 4.15% Due 3/15/2024 MS15 4.15% (effective rate 4.17%), 03/15/2024	475,000	474,255	491,736
92343VBZ6	Bond LT Other	VERIZON COMMUNICATIONS 5.05% Due 3/15/2034 MS15 5.05% (effective rate 5.056%), 03/15/2034	378,000	377,693	403,222
92343VBR4	Bond LT Other	VERIZON COMMUNICATIONS SR UNSECURED 5.15% (effective rate 5.192%), 09/15/2023	1,218,000	1,214,353	1,344,956
92343VBT0	Bond LT Other	VERIZON COMMUNICATIONS SR UNSECURED 6.55% (effective rate 5.777%), 09/15/2043	509,000	563,247	652,105
17315QAW6	Bond LT Other	CITIGROUP MORTGAGE LOAN TRUST SERIES 2010-4 CLASS 4A5 5% (effective rate 3.418%), 10/25/2035	513,972	524,410	537,812
17317HAJ3	Bond LT Other	CITIGROUP MORTGAGE LOAN TRUST SERIES 2010-8 CLASS 3A1 2.65% (effective rate 3.129%), 04/25/2035	207,723	206,528	208,467
34988WAL8	Bond LT Other	FOSSE MASTER ISSUER PLC SERIES 2012-1A CLASS 2A2 1.63% (effective rate 1.6%), 10/18/2054	364,138	364,185	366,825
36242D7K3	Bond LT Other	GSR MORTGAGE LOAN TRUST SERIES 2005-5F CLASS 8A1 0.67% (effective rate 0.67%), 06/25/2035	23,147	23,147	22,375
47233AAS6	Bond LT Other	JEFFERIES & CO SERIES 2009-R7 CLASS 9A1 5.11% (effective rate 7.247%), 07/26/2037	103,045	100,494	102,903
466247LP6	Bond LT Other	JP MORGAN MORTGAGE TRUST SERIES 2005-A1 CLASS 3A1 2.57% (effective rate 2.028%), 02/25/2035	142,823	145,352	144,760
92922FRJ9	Bond LT Other	WASHINGTON MUTUAL SERIES 2004-CB1 CLASS 4A 6% (effective rate 5.601%), 06/25/2034	292,269	299,118	315,319
94982HAC1	Bond LT Other	WELLS FARGO MORTGAGE BACKED SERIES 2005-AF	453,788	415,836	457,933
94978JAC3	Bond LT Other	WELLS FARGO MTG BACKED SECUR SERIES 2004-G	98,143	100,670	98,287
ED5397291	Step-Up Perpetual Bonds	AEGON NV	500,500	449,629	412,913
949746556	Preferred Stock - N/R	WELLS FARGO CO 0% (effective rate 0%),	14,200	355,000	364,230
83499Z9M0	Short Term - Mutual Fund	SSGA PRIME MONEY MARKET FUND	26,674,491	26,674,491	26,674,491
Total General Investments				399,000,393	403,346,873

Retirement Plan for Employees of Aetna Inc.
Separate Account 21 Invested Assets
December 31, 2014
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>
00287Y109	Common Stock-Unaffil	ABBVIE INC	58,545	3,280,186	3,831,185
15351109	Common Stock-Unaffil	ALEXION PHARMACEUTICALS INC	12,672	2,024,865	2,344,700
18490102	Common Stock-Unaffil	ALLERGAN INC	16,149	1,693,934	3,433,116
G0177J108	Common Stock-Unaffil	ALLERGAN PLC	11,582	1,156,534	2,981,323
23135106	Common Stock-Unaffil	AMAZON.COM INC	13,512	4,682,208	4,193,449
03076C106	Common Stock-Unaffil	AMERIPRISE FINANCIAL INC	20,849	1,259,537	2,757,280
31100100	Common Stock-Unaffil	AMETEK INC	39,605	1,603,267	2,084,411
31162100	Common Stock-Unaffil	AMGEN INC	13,618	1,174,859	2,169,211
32511107	Common Stock-Unaffil	ANADARKO PETROLEUM CORP	31,793	2,862,138	2,622,923
37833100	Common Stock-Unaffil	APPLE INC	95,442	3,417,702	10,534,888
13342B105	Common Stock-Unaffil	CAMERON INTERNATIONAL CORP	35,001	2,365,957	1,748,300
M22465104	Common Stock-Unaffil	CHECK POINT SOFTWARE TECH	23,159	1,572,103	1,819,603
20605P101	Common Stock-Unaffil	CONCHO RESOURCES INC	5,470	544,301	545,633
26875P101	Common Stock-Unaffil	EOG RESOURCES INC	17,587	1,533,186	1,619,235
G3727Q101	Common Stock-Unaffil	FREESCALE SEMICONDUCTOR LTD	70,820	1,762,963	1,786,789
38259P706	Common Stock-Unaffil	GOOGLE INC	4,843	1,710,406	2,549,355
G47791101	Common Stock-Unaffil	INGERSOLL-RAND CO LTD	34,147	1,721,641	2,164,578
494368103	Common Stock-Unaffil	KIMBERLY-CLARK CORP	-	-	-
55616P104	Common Stock-Unaffil	MACYS INC	27,617	1,475,742	1,815,818
582839106	Common Stock-Unaffil	MEAD JOHNSON NUTRITION	13,230	1,316,786	1,330,144
68389X105	Common Stock-Unaffil	ORACLE CORP	103,593	3,655,787	4,658,577
744320102	Common Stock-Unaffil	PRUDENTIAL FINANCIAL INC	25,266	2,037,159	2,285,562
790849103	Common Stock-Unaffil	ST JUDE MEDICAL INC	30,212	1,951,064	1,964,686
855244109	Common Stock-Unaffil	STARBUCKS CORP	30,204	1,834,077	2,478,238
G91442106	Common Stock-Unaffil	TYCO INTERNATIONAL LTD	50,179	2,217,443	2,200,851
95082P105	Common Stock-Unaffil	WESCO INTERNATIONAL INC	10,651	825,983	811,713
654106103	Common Stock-Unaffil	NIKE INC	27,016	2,093,604	2,597,588
693718108	Common Stock-Unaffil	PACCAR INC	18,960	1,288,173	1,289,470
61174X109	Common Stock-Unaffil	MONSTER BEVERAGE CORP	18,137	1,646,391	1,965,144
713448108	Common Stock-Unaffil	PEPSICO INC	52,351	4,508,532	4,950,311
375558103	Common Stock-Unaffil	GILEAD SCIENCES INC	33,653	1,411,902	3,172,132
277432100	Common Stock-Unaffil	EASTMAN CHEMICAL	25,419	2,159,403	1,928,285
57636Q104	Common Stock-Unaffil	MASTERCARD INC CLASS A	39,772	3,064,508	3,426,756
192446102	Common Stock-Unaffil	COGNIZANT TECH SOLUTIONS	58,226	2,608,620	3,066,181
09247X101	Common Stock-Unaffil	BLACKROCK INC	8,577	1,466,709	3,066,792
45866F104	Common Stock-Unaffil	INTERCONTINENTALEXCHANGE	6,034	1,228,757	1,323,196
92826C839	Common Stock-Unaffil	VISA INC CLASS A SHARES	12,424	2,098,893	3,257,573
30303M102	Common Stock-Unaffil	FACEBOOK INC-A	40,655	2,003,392	3,171,903
38259P508	Common Stock-Unaffil	GOOGLE INC	7,414	3,220,153	3,934,313
43300A104	Common Stock-Unaffil	HILTON WORLDWIDE HOLDINGS IN	86,681	2,008,205	2,261,507
776696106	Common Stock-Unaffil	ROPER INDUSTRIES INC	15,089	968,685	2,359,165
20030N101	Common Stock-Unaffil	COMCAST CORP	75,301	2,215,830	4,368,211
25470M109	Common Stock-Unaffil	DISH NETWORK CORP-A	25,800	1,884,070	1,880,562
254687106	Common Stock-Unaffil	DISNEY WALT CO	41,893	2,865,971	3,945,902
883203101	Common Stock-Unaffil	TEXTRON INC	41,357	1,724,261	1,741,543
151020104	Common Stock-Unaffil	CELGENE CORP	22,615	1,796,016	2,529,714
228368106	Common Stock-Unaffil	CROWN HOLDING INC	27,029	1,333,073	1,375,776
235851102	Common Stock-Unaffil	DANAHER CORP	27,674	1,627,635	2,371,939
247361702	Common Stock-Unaffil	DELTA AIR LINES INC	53,702	1,920,456	2,641,601
695156109	Common Stock-Unaffil	PACKAGING CORP OF AMERICA	25,014	1,662,653	1,952,343
110122108	Common Stock-Unaffil	BRISTOL MYERS SQUIBB	38,381	1,992,466	2,265,630
58155Q103	Common Stock-Unaffil	MCKESSON CORP	18,560	1,843,047	3,852,685
169656105	Common Stock-Unaffil	CHIPOTLE MEXICAN GRILL INC	3,202	1,557,241	2,191,801
22160K105	Common Stock-Unaffil	COSTCO WHOLESALE CORP	25,456	2,523,846	3,608,388
126650100	Common Stock-Unaffil	CVS CAREMARK CORP	35,270	2,087,802	3,396,854
437076102	Common Stock-Unaffil	HOME DEPOT INC	53,508	3,309,709	5,616,735
90384S303	Common Stock-Unaffil	ULTA SALON COSMETICS & FRAGR	19,289	1,890,504	2,465,906
285512109	Common Stock-Unaffil	ELECTRONIC ARTS INC	50,754	1,970,162	2,386,199
461202103	Common Stock-Unaffil	INTUIT INC	34,312	2,106,026	3,163,223
594918104	Common Stock-Unaffil	MICROSOFT CORP	135,153	5,506,806	6,277,857
756577102	Common Stock-Unaffil	RED HAT INC	16,800	1,058,218	1,161,552
928563402	Common Stock-Unaffil	VMWARE INC-CLASS A	22,741	2194015.96	1876587.32
907818108	Common Stock-Unaffil	UNION PACIFIC CORP	31,336	2,264,033	3,733,058
83499Z9M0	Short Term - Mutual Fund	SSGA PRIME MONEY MARKET FUND	2,199,282	2,199,282.13	2,199,282
Total General Investments				130,988,875	175,505,231



RETIREMENT PLAN FOR EMPLOYEES OF AETNA INC.

Financial Statements and Supplemental Schedule

December 31, 2014 and 2013

(With Independent Auditors' Report Thereon)

RETIREMENT PLAN FOR EMPLOYEES OF AETNA INC.

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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, 2014 and 2013, the related statements of changes in net assets available for benefits for the years ended December 31, 2014 and 2013, 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, 2014 and 2013, 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, 2014 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

September 30, 2015

RETIREMENT PLAN FOR EMPLOYEES OF AETNA INC.

Statements of Net Assets Available for Benefits

December 31, 2014 and 2013

	<u>2014</u>	<u>2013</u>
Assets:		
Investments at fair value:		
Cash and cash equivalents	\$ 203,925,285	133,172,731
Equity securities	1,964,771,865	2,196,505,106
Debt securities	2,402,610,221	2,272,743,811
Common/collective trusts	610,039,937	617,267,431
Real estate investment partnerships	469,734,005	497,494,614
Pooled separate account	30,742,523	33,559,287
Other	473,529,881	429,095,641
Total investments	<u>6,155,353,717</u>	<u>6,179,838,621</u>
Receivable for securities sold	<u>136,218,910</u>	<u>51,713,630</u>
Total assets	<u>6,291,572,627</u>	<u>6,231,552,251</u>
Liabilities:		
Unsettled trades and other liabilities	<u>144,497,325</u>	<u>73,626,884</u>
Total liabilities	<u>144,497,325</u>	<u>73,626,884</u>
Net assets available for benefits	<u>\$ 6,147,075,302</u>	<u>6,157,925,367</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, 2014 and 2013

	<u>2014</u>	<u>2013</u>
Investment income:		
Interest and dividends	\$ 192,999,707	182,576,086
Net appreciation of investments at fair value	407,618,182	443,132,939
Other loss	(2,574,745)	(1,750,811)
Investment expenses	<u>(23,505,578)</u>	<u>(23,031,735)</u>
Net investment income	<u>574,537,566</u>	<u>600,926,479</u>
Benefits and expenses:		
Benefits paid directly to participants	573,070,310	296,128,530
Administrative and other expenses	<u>12,317,321</u>	<u>12,008,938</u>
Total benefits and expenses	<u>585,387,631</u>	<u>308,137,468</u>
Net (decrease)\increase	(10,850,065)	292,789,011
Net assets available for benefits:		
Beginning of year	<u>6,157,925,367</u>	<u>5,865,136,356</u>
End of year	<u>\$ 6,147,075,302</u>	<u>6,157,925,367</u>

See accompanying notes to financial statements.

RETIREMENT PLAN FOR EMPLOYEES OF AETNA INC.

Notes to Financial Statements

December 31, 2014 and 2013

(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*

Benefits are determined based on the participant's hypothetical account balance. Plan participants are eligible for their plan benefit after terminating employment with vested rights. As of January 1, 2008, the Plan provides full vesting after three years of service.

In July 2014, an enhancement to the Plan was announced whereby, effective December 1, 2014, the Plan was amended to provide certain current and future former employees with deferred vested balances an option to receive a 100% lump-sum distribution. This election was a permanent addition to the Plan. 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. These distributions totaling approximately \$295 million in 2014 were funded from existing Plan assets and reduced the actuarial present value of accumulated plan benefits by approximately \$270 million.

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.

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

RETIREMENT PLAN FOR EMPLOYEES OF AETNA INC.

Notes to Financial Statements

December 31, 2014 and 2013

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 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 2014 and 2013 plan years were 3.68% and 2.90%, 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

RETIREMENT PLAN FOR EMPLOYEES OF AETNA INC.

Notes to Financial Statements

December 31, 2014 and 2013

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.

(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. Refer to Note 5, beginning on page 12 for more 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.

(d) *Payment of Benefits*

Benefit payments to participants are recorded upon distribution.

RETIREMENT PLAN FOR EMPLOYEES OF AETNA INC.

Notes to Financial Statements

December 31, 2014 and 2013

(e) *Administrative Expenses*

The Plan's expenses are paid either by the Plan or the Company, as provided by the plan document. Expenses that are paid directly by the Company are excluded from these financial statements. Certain expenses incurred in connection with the general administration of the Plan that are paid by the Plan are recorded as deductions in the accompanying statement of changes in net assets available for benefits. In addition, certain investment related expenses are included in net appreciation of fair value of investments presented in the accompanying statement of changes in net assets available for benefits.

(f) *New Accounting Standards*

Plan Investment Disclosures

Effective January 1, 2015, the Plan elected to early adopt new accounting guidance related to the simplification of certain postretirement benefit plan disclosure requirements, including a reduction of certain investment disclosures. The adoption of this guidance did not have an impact on the Plan's financial position or operating results.

(g) *Future Application of Accounting Standards*

Disclosures for Investments in Certain Entities That Calculate Net Asset Value per Share (or Its Equivalent)

Effective January 1, 2016, the Plan will adopt new accounting guidance related to disclosures for investments that calculate net asset value per share. This new guidance removes the requirement to categorize within the fair value hierarchy all investments for which fair value is measured using the net asset value per share practical expedient. Early adoption of this new guidance is permitted. The adoption of this new guidance will not have an impact on the Plan's financial position or operating results.

(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, 2014 and 2013

The actuarial present value of accumulated plan benefits for the December 31, 2013 valuation date was as follows (rounded):

Vested benefits:	
Participants currently receiving payments	\$ 3,024,943,000
Other participants	<u>2,039,654,000</u>
	5,064,597,000
Nonvested benefits	<u>3,070,000</u>
Total actuarial present value of accumulated plan benefits	<u><u>\$ 5,067,667,000</u></u>

The change in the actuarial present value of accumulated plan benefits for the period December 31, 2012 through December 31, 2013 was as follows (rounded):

Actuarial present value of accumulated plan benefits at December 31, 2012	\$ 4,877,955,000
Increases (decreases) during the year attributable to:	
Increase for interest due to decrease in discount period	331,267,000
Change in actuarial assumptions	190,593,000
Benefits accumulated	—
Impact of plan experience	(36,009,000)
Benefits paid	<u>(296,139,000)</u>
Net increase	<u>189,712,000</u>
Actuarial present value of accumulated plan benefits at December 31, 2013	<u><u>\$ 5,067,667,000</u></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 2013 plan year than assumed in the December 31, 2012 valuation, a lower cost-of-living increase at December 31, 2013 than assumed in the December 31, 2012 valuation, and a lower cash balance interest crediting rate for the 2013 plan year than assumed in the December 31, 2012 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, 2012 and December 31, 2013 reflect this amendment. As a result of the amendment to freeze the Plan, the actuarial present value of accumulated plan benefits accrued during the 2013 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

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benefits to reflect the time value of money (through discounts for interest) and the probability of 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, 2013 and 2012 are summarized below:

	December 31	
	2013	2012
Interest rate on plan liabilities	7.00%	7.00%
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:

For the December 31, 2013 valuation, expected withdrawals and retirements in 2014 and later years are based on the following tables.

Cash balance withdrawal and termination rates		Final average pay (FAP) withdrawal and termination rates	
Age	Percentage	Age	Percentage
20–59	6.00%–16.50%	20–59	3.50%–5.50%
60–64	8.50%–9.50%	60–64	6.50%–12.00%
65–70+	15.00%–100%	65–70+	15.00%–100%

For the December 31, 2012 valuation, expected withdrawals and retirements in 2011 – 2014 were based on the following tables.

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%

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For the December 31, 2012 valuation, expected withdrawals and retirements for 2015 and later years were based on the following tables.

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, 2013 valuation used the Retirement Plan 2014 White Collar Mortality Table with a generational projection of mortality improvements beyond the base year using Scale MP-2014. The previous mortality table used for December 31, 2012 valuation was the Retirement Plan 2000 White Collar Mortality Table with a generational projection of mortality improvements beyond the base year using Scale AA.

Certain other actuarial assumptions relate to optional forms of payout:

Optional Payment Form Election Percentage:

Cash Balance Participants

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

Non-Cash Balance Participants

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

Lump-Sum Conversion Interest Rate:

- Segment rates of 1.24%, 4.47%, and 5.52%, as of January 1, 2014
- Segment rates of 0.96%, 3.57%, and 4.58%, as of January 1, 2013

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.

RETIREMENT PLAN FOR EMPLOYEES OF AETNA INC.

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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, 2014 and 2013, 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 December 31, 2014, and the related investment activity reflected in the statements of changes in net assets available for benefits for the years ended December 31, 2014 and 2013, 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	
	2014	2013
Cash and cash equivalents	\$ 203,925,285	133,172,731
Equity securities	1,935,905,506	2,170,840,502
Debt securities	2,402,610,221	2,272,743,811
Common/collective trusts	493,369,061	496,796,154
Pooled separate account	30,742,523	33,559,287
Other	186,255,931	204,918,918
Receivable for securities sold	136,218,910	51,713,630
Total certified assets	\$ 5,389,027,437	5,363,745,033
Unsettled trades and other liabilities	\$ 144,497,325	73,626,884
Net appreciation (depreciation) of investments at fair value	\$ 376,788,526	411,083,898
Other (loss)	(2,574,745)	(1,750,811)
Interest and dividends	165,174,504	158,494,007

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As of December 31, 2014, the Plan holds an Aetna Inc. debt security with a par value of \$825,000 and a fair value of \$846,476.

(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.

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 are comprised primarily of U.S. government securities.

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The fair values of Level 2 debt securities are obtained using models such as matrix pricing, which use quoted market prices of debt securities with similar characteristics, or discounted cash flows to estimate fair value. These prices are reviewed to ensure they are based on observable market inputs that include, but are not limited to, quoted prices for similar assets in active markets, quoted prices for identical assets in inactive markets and inputs that are observable but not prices (for example, interest rates and credit risks). The methodologies and the assumptions used to calculate prices from these observable inputs are also reviewed. A sample of Level 2 debt securities' prices is selected and compared to prices provided by a secondary source. Variances over a specified threshold are identified and reviewed to confirm the price provided by the primary source represents an appropriate estimate of fair value. The Plan obtained one price for each of its Level 2 debt securities and did not adjust any of these prices at December 31, 2014 or 2013.

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, 2014 and 2013, 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 NAV 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.

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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.

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The Plan's financial assets measured at fair value on a recurring basis at December 31, 2014 and 2013 were as follows:

	2014			
	Level 1	Level 2	Level 3	Total
Assets:				
Equity securities:				
U.S. equities	\$ 1,243,767,183	5,504,038	—	1,249,271,221
Foreign equities	686,634,285	—	—	686,634,285
Real estate	28,866,359	—	—	28,866,359
Total equity securities	1,959,267,827	5,504,038	—	1,964,771,865
Debt securities:				
U.S. government securities	452,159,654	98,265,207	—	550,424,861
States, municipalities, and political subdivisions	—	132,205,290	—	132,205,290
U.S. corporate securities	—	1,244,729,084	1,463,306	1,246,192,390
Foreign securities	—	161,522,678	—	161,522,678
Residential mortgagebacked securities	—	221,118,131	—	221,118,131
Commercial mortgagebacked securities	—	50,232,672	473,393	50,706,065
Other asset-backed securities	—	32,251,589	—	32,251,589
Redeemable preferred securities	—	8,189,217	—	8,189,217
Total debt securities	452,159,654	1,948,513,868	1,936,699	2,402,610,221
Pooled separate account	—	30,742,523	—	30,742,523
Real estate investment partnerships	—	—	469,734,005	469,734,005
Common/collective trusts	—	610,039,937	—	610,039,937
Cash and cash equivalents	203,925,285	—	—	203,925,285
Other	144,641	2,100,931	471,284,309	473,529,881
Total investments	\$ 2,615,497,407	2,596,901,297	942,955,013	6,155,353,717

RETIREMENT PLAN FOR EMPLOYEES OF AETNA INC.

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	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	25,664,604	—	—	25,664,604
Total equity securities	2,193,369,737	3,053,073	82,296	2,196,505,106
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	—	10,205,162	—	10,205,162
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	1,663,812	31,355,936	396,075,893	429,095,641
Total investments	\$ 2,821,736,840	2,464,207,343	893,894,438	6,179,838,621

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 \$184,488,278 and \$172,403,977 as of December 31, 2014 and 2013, respectively, and private equities valued at \$183,999,058 and \$172,591,846 as of December 31, 2014 and 2013, 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 investments cannot be

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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 \$99,000,000 and \$120,000,000 as of December 31, 2014 and 2013, respectively.

The changes in the balances of Level 3 financial assets for the year ended December 31, 2014 and 2013 were as follows:

2014					
	Equity securities	Debt securities	Real estate	Other	Total
Beginning balance	\$ 82,296	241,635	497,494,614	396,075,893	893,894,438
Investment returns, net realized and unrealized capital gains	630	3,672	43,973,085	35,645,825	79,623,212
Purchases	—	2,406,484	—	89,877,467	92,283,951
Sales	(82,926)	(210,206)	(71,733,694)	(50,314,876)	(122,341,702)
Settlements	—	(504,886)	—	—	(504,886)
Transfers out of Level 3	—	—	—	—	—
Ending balance	\$ —	1,936,699	469,734,005	471,284,309	942,955,013

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)
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. There were no gross transfers into Level 3 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.

There were no transfers between levels 1 and 2 during the years ended December 31, 2014 or 2013.

RETIREMENT PLAN FOR EMPLOYEES OF AETNA INC.

Notes to Financial Statements

December 31, 2014 and 2013

(h) *Offsetting Financial Assets and Liabilities*

There were no financial assets and liabilities, subject to offsetting and enforceable master netting arrangements other than derivative and futures contracts described on page 14. The amount of collateral associated with these derivative and futures contracts was not material at December 31, 2014.

(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 did not contribute to the Plan for the 2014 and 2013 plan years. There was no funding requirement under ERISA after applying the FSCB for these years. 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 2015, that ceiling is \$5,011 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 2015, none of the improvements would be guaranteed if the Plan were to terminate before January 1, 2015.

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After that date, the PBGC would guarantee 20% of any benefit improvements that resulted in benefits below the ceiling, with an additional 20% guaranteed each year the Plan continued beyond January 1, 2015. 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 November 21, 2014, 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, 2014, 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 2011.

(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.

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(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 \$2,328,000 and \$2,392,000 in 2014 and 2013, respectively.

Fees paid during the Plan year for legal, 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 September 30, 2015, 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.

RETIREMENT PLAN FOR EMPLOYEES OF AETNA INC.

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

December 31, 2014

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.	\$ 467,427,886	522,620,454
*	Dodge and Cox Separate Account G09237	Individual Separate Account investing primarily in U.S. government, agency and corporate bonds.	469,414,115	547,531,742
*	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.	394,475,743	406,141,584
*	DE Shaw Separate Account P65708	Individual Separate Account investing primarily in U.S. large capitalization equity securities.	219,783,047	238,009,725
*	Arrowstreet Account Separate Account G10541	Individual Separate Account investing primarily in international equity securities.	215,283,195	220,386,091
*	Jennison Fund Separate Account G14069	Individual Separate Account investing primarily in U.S. government, agency and corporate bonds.	248,592,736	262,856,193
*	LSV Asset Separate Account P65709	Individual Separate Account investing primarily in U.S. large capitalization equity securities.	190,686,404	258,895,711
*	Capital Guardian Fund Separate Account G07159	Individual Separate Account investing primarily in international equity securities.	161,892,464	181,835,512
*	MFS Fund Separate Account G15349	Individual Separate Account investing primarily in U.S. and international equity securities.	126,633,633	196,851,252
*	AQR Account Separate Account G10540	Individual Separate Account investing primarily in international equity securities.	158,550,706	182,382,880
*	Barrow, Hanley Separate Account G80500	Individual Separate Account investing primarily in U.S. and international equity securities.	162,230,404	185,473,368
*	Aronson + Johnson + Ortiz Separate Account P53292	Individual Separate Account investing primarily in U.S. small and mid capitalization equity securities.	134,343,544	148,960,447
*	Wellington Account Separate Account G10542	Individual Separate Account investing primarily in international equity securities.	105,789,915	115,500,019
*	Arbor Capital Fund Separate Account P53291	Individual Separate Account investing primarily in U.S. small capitalization equity securities.	82,611,279	99,519,425
*	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.	51,302,807	56,423,601
*	Disbursement Fund Separate Account P14320	Individual Separate Account investing primarily in money market securities.	92,819,726	92,716,772
*	Transition Fund Separate Account G15348	Individual Separate Account investing primarily in money market securities.	50,733	40,610
	Subtotal JPMorgan Investments ⁽¹⁾		3,281,888,337	3,716,145,386
*	Aetna Life Insurance Company Separate Account 90(2)	ALIC Individual Separate Account investing primarily in U.S. government, agency and corporate bonds.	478,063,022	536,617,568
*	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.	399,000,393	403,970,301
*	Aetna Life Insurance Company Separate Account No. 21(4)	ALIC Individual Separate Account investing primarily in U.S. large capitalization equity securities.	130,988,875	175,513,769
*	Aetna Life Insurance Company Separate Account No. 174	ALIC Pooled Separate Account investing primarily in money market securities.	44,666,051	44,666,051
*	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.	175,733,801	220,751,135
	SB Emerging Markets Value Delaware Business Trust	Commingled Trust Account investing primarily in international emerging market equity securities.	62,387,702	58,291,660
	Capital Group Emerging Markets Growth Fund	Commingled Trust Account investing primarily in international emerging market equity securities.	81,222,958	58,379,216
	UBS Trumbull Property Fund	Units in a private Real Estate Investment Trust (REIT) investing primarily in U.S. real estate properties.	254,933,369	221,566,695
	UBS Trumbull Property Inc. Fund	Units in a private REIT investing primarily in U.S. participating mortgage loans and real estate properties.	159,567,836	134,526,970
	UBS AgriVest Farmland Fund, Inc.	Shares in a private REIT investing primarily in U.S. agricultural properties.	52,458,000	69,650,867
	Allegis Value Trust	Shares in a private REIT investing primarily in U.S. real estate properties.	36,493,230	43,989,473
	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.	129,122,325	184,488,278
	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	52,020,456
	Invesco Active Multi-Sector Credit Fund □ (Cayman) Ltd.	Participating Notes in Invesco Active Multi-Sector Credit Fund, Ltd., a limited liability company investing primarily in senior secured floating rate loans, investment grade securities and corporate bonds.	50,000,000	50,776,713

RETIREMENT PLAN FOR EMPLOYEES OF AETNA INC.

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

December 31, 2014

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 II, L.P.	Limited partnership investing primarily in private equity investments.	14,039,885	14,777,060
	Court Square Capital Partners III, L.P.	Limited partnership investing primarily in private equity investments.	\$ 7,301,995	7,081,881
	Kohlberg TE Investors VI, L.P.	Limited partnership investing primarily in private equity investments.	6,668,670	6,011,361
	Kohlberg TE Investors VII, L.P.	Limited partnership investing primarily in private equity investments.	5,806,094	6,179,981
	TPG Opportunity Partners II (B), L.P.	Limited partnership investing primarily in private equity investments.	13,986,869	20,713,974
	TPG Opportunity Partners III, L.P.	Limited partnership investing primarily in private equity investments.	1,309,702	1,518,082
	TPG Partners V, L.P.	Limited partnership investing primarily in private equity investments.	15,833,914	22,693,396
	Oak Hill Capital Partners III, LP	Limited partnership investing primarily in private equity investments.	16,447,167	17,674,280
	Crescent Mezzanine Partners VIB, LP	Limited partnership investing primarily in private mezzanine debt and equity investments.	14,680,738	13,250,126
	TCW/Crescent Mezzanine Partners V, LP	Limited partnership investing primarily in private mezzanine debt and equity investments.	9,916,345	8,945,748
	The Resolute Fund II, L.P.	Limited partnership investing primarily in private equity investments.	18,201,511	22,621,788
	Towerbrook Investors III, LP	Limited partnership investing primarily in private equity investments.	11,781,299	14,671,754
	Montagu IV LP	Limited partnership investing primarily in private equity investments.	15,253,489	14,856,100
	Wellspring Capital Partners V, LP	Limited partnership investing primarily in private equity investments.	12,987,609	13,003,330
	Private Equity (Cash) Separate Account G09725 (LP interests listed separately)	Individual Separate Account investing primarily in money market securities.	318	318
		Total investments	\$ <u>5,550,741,504</u>	<u>6,155,353,717</u>

* Party in interest

- (1) Refer to Attachment 1 for the detail of investments, excluding noninterest-bearing cash of \$202,980,319.
(2) Refer to Attachment 2 for the detail of investments, excluding noninterest-bearing cash of \$313,000.
(3) Refer to Attachment 3 for the detail of investments, excluding noninterest-bearing cash of \$623,428.
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*	PIMCO Separate Account G01709	Individual Separate Account investing primarily in U.S. government, agency and corporate bonds.	\$ 467,427,886	522,620,454
*	Dodge and Cox Separate Account G09237	Individual Separate Account investing primarily in U.S. government, agency and corporate bonds.	469,414,115	547,531,742
*	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.	394,475,743	406,141,584
*	DE Shaw Separate Account P65708	Individual Separate Account investing primarily in U.S. large capitalization equity securities.	219,783,047	238,009,725
*	Arrowstreet Account Separate Account G10541	Individual Separate Account investing primarily in international equity securities.	215,283,195	220,386,091
*	Jennison Fund Separate Account G14069	Individual Separate Account investing primarily in U.S. government, agency and corporate bonds.	248,592,736	262,856,193
*	LSV Asset Separate Account P65709	Individual Separate Account investing primarily in U.S. large capitalization equity securities.	190,686,404	258,895,711
*	Capital Guardian Fund Separate Account G07159	Individual Separate Account investing primarily in international equity securities.	161,892,464	181,835,512
*	MFS Fund Separate Account G15349	Individual Separate Account investing primarily in U.S. and international equity securities.	126,633,633	196,851,252
*	AQR Account Separate Account G10540	Individual Separate Account investing primarily in international equity securities.	158,550,706	182,382,880
*	Barrow, Hanley Separate Account G80500	Individual Separate Account investing primarily in U.S. and international equity securities.	162,230,404	185,473,368
*	Aronson + Johnson + Ortiz Separate Account P53292	Individual Separate Account investing primarily in U.S. small and mid capitalization equity securities.	134,343,544	148,960,447
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See accompanying independent auditors' report.

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
NONINTEREST-BEARING CASH -----				
AUD	AUSTRALIAN DOLLAR	88,338.430	72,391	72,292
BRL	BRAZILIAN REAL	19,583.920	7,348	7,367
GBP	BRITISH POUND	50,033.770	77,967	78,015
CAD	CANADIAN DOLLAR	175,658.150	151,236	151,658
CASH	CASH	16,958,431.640	16,958,432	16,958,432
CCDEUXUS8	CASH COLLATERAL FUTURES DEUTSCHE USD	43,000.000	43,000	43,000
USD COLL	CASH COLLATERAL HELD AT BR TRUST REC	8,925,622.770	8,925,623	8,925,623
USD COLLM	CASH COLLATERAL HELD AT MERRILL LYNCH	109,995.120	109,995	109,995
DKK	DANISH KRONE	155,633.060	25,933	25,291
EUR	EURO	7,830,158.210	9,841,526	9,474,883
EXCCBKUSD	EXCESS CASH CITI (CBK/SAL)	USD 115,379.000	115,379	115,379
EXCDEUSD	EXCESS CASH DEUTSCHE BANK (DEU/DUB)	USD 43,226.500	43,227	43,227
HKD COLLM	HKD COLLETERAL ACCOUNT HELD AT MERRILL L	183,588.990	23,674	23,674
HKD	HONG KONG DOLLAR	48,801.530	6,293	6,293

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
HKD COLL	HONG KONG DOLLAR	CASH COLLATERAL 209,100.540	26,962	26,964
HUF	HUNGARIAN FORINT	.520	0	0
IDR	INDONESIAN RUPIAH	1,395,814.840	112	113
ILS	ISRAELI SHEKEL	.990	0	0
JPY	JAPANESE YEN	1,317,400.000	11,036	10,988
MYR	MALAYSIAN RINGGIT	16,084.100	5,183	4,600
MXN	NEW MEXICAN PESOS	159,473.500	11,149	10,819
TWD	NEW TAIWAN DOLLAR	665,446.000	21,993	21,057
TRY	NEW TURKISH LIRA	.910	0	0
NZD	NEW ZEALAND DOLLAR	.990	1	1
NOK	NORWEGIAN KRONE	47,549.250	6,396	6,342
PLN	POLISH ZLOTY - NEW	.260	0	0
SGD COLL	SGD CASH COLLATERAL	3,780.100	2,863	2,853
SGD	SINGAPORE DOLLAR	21,014.230	16,358	15,859
ZAR	SOUTH AFRICAN RAND	.460	0	0
KRW	SOUTH KOREA WON	389,944.000	355	355

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
SEK	SWEDISH KRONA	405,565.770	52,420	51,808
SEK COLL	SWEDISH KRONA	CASH COLLATERAL 9,374.460	1,210	1,198
CHF	SWISS FRANC	12,156.580	12,246	12,234
CASH	U. S. DOLLAR	166,780,000.300	166,780,000	166,780,000
TOTAL NONINTEREST-BEARING CASH			203,350,309	202,980,319
GENERAL INVESTMENTS			-----	-----
U.S. GOVERNMENT SECURITIES			-----	-----
31394UN81	FANNIE MAE 2005-10 US-RCR VARIABLE 25/NO	MONTHLY FLOATING 11/25/2035 61,005.470	80,775	88,258
31358PCT2	FANNIE MAE REMIC TRUST 92-G39 39-ZB 7.00	MONTHLY 7.000% 07/25/2022 142,364.830	148,771	158,216
31359SGU8	FANNIE MAE 01-4 GA VARIABLE 17/APR/2025	MONTHLY FLOATING 04/17/2025 40,596.070	44,858	45,834
3139214L9	FANNIE MAE 01-60 QS-RCR VARIABLE 25/SEP/	MONTHLY FLOATING 09/25/2031 77,817.310	81,562	126,207
31392DQY1	FANNIE MAE 2002-42 C 6.000% 25/JUL/2017	MONTHLY 6.000% 07/25/2017 139,820.620	147,686	146,173
31392EGV6	FANNIE MAE 2002-52 FG VARIABLE 25/SEP/20	MONTHLY FLOATING 09/25/2032 10,291.620	10,279	10,424
31392EEV8	FANNIE MAE 2002-55 QE-RCR 5.500% 25/SEP/	MONTHLY 5.500% 09/25/2017 249,902.400	261,851	259,653
31392ELB4	FANNIE MAE 2002-58 HC 5.500% 25/SEP/2017	MONTHLY 5.500% 09/25/2017 71,513.300	71,702	74,228

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
31392B4N3 FANNIE MAE 2002-7 TG-RCR 6.000% 25/MAR/2	MONTHLY 6.000% 03/25/2017 30,105.760	31,347	30,943
31392FJU2 FANNIE MAE 2002-73 AN-RCR 5.000% 25/NOV/	MONTHLY 5.000% 11/25/2017 18,828.690	18,679	19,637
31393UFV0 FANNIE MAE 2003-11 ME-RCR 4.500% 25/APR/	MONTHLY 4.500% 04/25/2033 7,030.190	6,639	7,356
31393D6G1 FANNIE MAE 2003-76 SH VARIABLE 25/SEP/20	MONTHLY FLOATING 09/25/2031 31,943.260	30,586	34,864
31393EN70 FANNIE MAE 2003-86 VH 5.500% 25/APR/2022	MONTHLY 5.500% 04/25/2022 799,998.780	818,874	809,400
31393XN60 FANNIE MAE 2004-27 HB-RCR 4.000% 25/MAY/	MONTHLY 4.000% 05/25/2019 195,120.100	166,767	202,806
31393XDUE FANNIE MAE 2004-8 GD 4.500% 25/OCT/2032	MONTHLY 4.500% 10/25/2032 229,948.450	207,681	234,348
31394VBD1 FANNIE MAE 2005-11 PB 6.000% 25/APR/2034	MONTHLY 6.000% 04/25/2034 85,662.710	89,839	88,306
31394DFP0 FANNIE MAE 2005-29 KA 4.500% 25/FEB/2035	MONTHLY 4.500% 02/25/2035 232,752.110	241,189	238,479
31395NWK9 FANNIE MAE 2006-56 PF VARIABLE 25/JUL/20	MONTHLY FLOATING 07/25/2036 114,480.880	113,765	115,297
31396XJE5 FANNIE MAE 2007-77 FG RCR VARIABLE 25/MA	MONTHLY FLOATING 03/25/2037 58,297.550	54,454	58,810
31396YEP3 FANNIE MAE 2008-4 SD VARIABLE 25/FEB/203	MONTHLY FLOATING 02/25/2038 264,873.390	18,382	31,799
31396QAF6 FANNIE MAE 2009-37 KI VARIABLE 25/JUN/20	MONTHLY FLOATING 06/25/2039 118,237.590	33,531	14,475
31398FVM0 FANNIE MAE 2009-92 AD 6.000% 25/NOV/2039	MONTHLY 6.000% 11/25/2039 484,581.270	540,611	539,662
31398F4S7 FANNIE MAE 2009-99 SC VARIABLE 25/DEC/20	MONTHLY FLOATING 12/25/2039 95,847.010	16,349	11,701
31398GZ44 FANNIE MAE 2010-10 MA 4.500% 25/APR/2034	MONTHLY 4.500% 04/25/2034 1,539.800	1,623	1,539

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
31398GX38 FANNIE MAE 2010-10 NT 5.000% 25/FEB/2040	MONTHLY 5.000% 02/25/2040 500,000.000	545,625	554,962
31398NAJ3 FANNIE MAE 2010-102 PN 5.000% 25/SEP/204	MONTHLY 5.000% 09/25/2040 314,000.000	347,166	363,427
31398G7D5 FANNIE MAE 2010-2 LC 5.000% 25/FEB/2040	MONTHLY 5.000% 02/25/2040 500,000.000	538,125	566,285
31398MJ80 FANNIE MAE 2010-37 CY 5.000% 25/APR/2040	MONTHLY 5.000% 04/25/2040 1,724,038.860	1,886,433	1,831,898
31398PC56 FANNIE MAE 2010-41 DC 4.500% 25/MAY/2025	MONTHLY 4.500% 05/25/2025 1,000,000.000	1,108,125	1,081,012
31398PA74 FANNIE MAE 2010-41 NB 5.000% 25/MAY/2040	MONTHLY 5.000% 05/25/2040 500,000.000	535,313	546,140
31398PSE0 FANNIE MAE 2010-42 S VARIABLE 25/MAY/204	MONTHLY FLOATING 05/25/2040 74,747.670	24,012	12,872
3136A1DG7 FANNIE MAE 2011-104 KY 4.000% 25/MAR/203	MONTHLY 4.000% 03/25/2039 1,672,682.130	1,730,182	1,728,359
3136A1MA0 FANNIE MAE 2011-99 DB 5.000% 25/OCT/2041	MONTHLY 5.000% 10/25/2041 235,000.000	256,884	261,406
3136A35F4 FANNIE MAE 2012-28 B 6.500% 25/JUN/2039	MONTHLY 6.500% 06/25/2039 150,060.020	167,411	168,026
3136A7D66 FANNIE MAE 2012-83 TN 5.000% 25/AUG/2042	MONTHLY 5.000% 08/25/2042 398,644.870	434,772	437,743
3136AFW83 FANNIE MAE 2013-83 CA 3.500% 25/OCT/2037	MONTHLY 3.500% 10/25/2037 866,897.630	898,323	903,456
31397U3M9 FANNIE MAE-ACES 2011-M2 A2 3.645% 25/APR	MONTHLY 3.645% 04/25/2021 520,000.000	522,600	553,952
3136A0FK8 FANNIE MAE-ACES 2011-M4 A2 3.726% 25/JUN	MONTHLY 3.726% 06/25/2021 800,000.000	800,000	862,687
3136A7MJ8 FANNIE MAE-ACES 2012-M8 ASQ2 1.52042% 25	MONTHLY 1.520% 12/25/2019 202,020.000	204,040	202,151
3136AH2E9 FANNIE MAE-ACES 2014-M1 A2 VARIABLE 25/J	MONTHLY FLOATING 07/25/2023 1,500,000.000	1,471,917	1,571,013

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3136ALHX2 FANNIE MAE-ACES 2014-M12 ASV2 VARIABLE 2	MONTHLY FLOATING 10/25/2021 1,000,000.000	1,009,940	1,012,778
3136ALYF2 FANNIE MAE-ACES 2014-M13 A2 VARIABLE 25/	MONTHLY FLOATING 08/25/2024 509,000.000	514,072	520,588
3136AJDU7 FANNIE MAE-ACES 2014-M2 A2 VARIABLE 25/D	MONTHLY FLOATING 12/25/2023 1,421,000.000	1,435,105	1,514,624
3136AJLC8 FANNIE MAE-ACES 2014-M3 A2 VARIABLE 25/J	MONTHLY FLOATING 01/25/2024 1,900,000.000	1,918,977	2,017,815
3136AJ2A3 FANNIE MAE-ACES 2014-M5 FA FLOATING 25/J	MONTHLY FLOATING 01/25/2017 74,772.310	74,747	74,810
3136AJ7D2 FANNIE MAE-ACES 2014-M6 FA FLOATING 25/D	MONTHLY FLOATING 12/25/2017 133,776.150	133,737	133,607
3136AKXV0 FANNIE MAE-ACES 2014-M9 A2 VARIABLE 25/J	MONTHLY FLOATING 07/25/2024 656,000.000	662,512	677,239
3136AEGQ4 FED NATL MORT ASSC 2.28% CMO 25/DEC/2022	MONTHLY 2.280% 12/25/2022 376,000.000	370,931	367,476
31392BVX1 FED NATL MORT ASSC 6.5% CMO 25/FEB/2022	MONTHLY 6.500% 02/25/2022 68,253.040	72,050	75,491
3132H3XT5 FEDERAL HOME LN MTG CORP PTN CTFS 3.5% M	MONTHLY 3.500% 06/01/2042 518,577.010	545,154	541,249
3128M8RN6 FEDERAL HOME LN MTG CORP PTN CTFS 4.5% M	MONTHLY 4.500% 05/01/2041 701,452.300	732,579	763,854
31395FHB3 FEDERAL HOME LN MTG CORP PTN CTFS 4% MTG	MONTHLY 4.000% 09/15/2019 270,963.550	242,216	282,709
3133XDDQ1 FEDERAL HOME LOAN BANKS 5.065% 20/OCT/20	MONTHLY 5.065% 10/20/2015 234,628.720	252,886	241,711
3134A4KY9 FEDERAL HOME LOAN MORTGAGE CORP BOND ZER	SEMI-ANN. 0.000% 07/15/2032 1,600,000.000	850,144	875,472
31394XY26 FEDERAL HOME LOAN MORTGAGE CORP 4.5% MTG	MONTHLY 4.500% 05/15/2019 293,717.100	275,222	307,719
3137A04H5 FEDERAL HOME LOAN MORTGAGE CORP 4.5% MTG	MONTHLY 4.500% 05/15/2040 1,400,000.000	1,470,438	1,507,414

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
3137AFM90 FEDERAL HOME LOAN MORTGAGE CORP 4% MTG B	MONTHLY 4.000% 09/15/2040 260,000.000	265,525	273,516
31398VRS7 FEDERAL HOME LOAN MORTGAGE CORP 5.000% M	MONTHLY 5.000% 04/15/2040 500,000.000	543,438	550,589
31396ERE8 FEDERAL HOME LOAN MORTGAGE CORP 5.500% M	MONTHLY 5.500% 11/15/2035 200,000.000	223,000	228,419
31395JBA3 FEDERAL HOME LOAN MORTGAGE CORP 5% MTG B	MONTHLY 5.000% 07/15/2033 42,435.220	43,523	42,649
3133T1CA8 FEDERAL HOME LOAN MORTGAGE CORPORATION 1	MONTHLY 6.500% 09/15/2023 20,705.980	21,154	23,337
31402RDG1 FEDERAL NAT'L MTG. ASSN 6.00% 01/APR/203	MONTHLY 6.000% 04/01/2035 273,404.560	299,378	312,239
31396YCX8 FEDERAL NATIONAL MORTGAGE ASSOC FLTG RAT	MONTHLY FLOATING 02/25/2038 130,288.400	17,262	14,380
31394ARP3 FEDERAL NATIONAL MORTGAGE ASSOC MTG BDS	MONTHLY FLOATING 11/25/2032 67,890.170	77,565	103,102
31396K4K5 FEDERAL NATIONAL MORTGAGE ASSOC MTG BDS	MONTHLY FLOATING 10/25/2036 30,777.720	35,895	43,312
3138L2RN9 FEDERAL NATIONAL MORTGAGE ASSOC VAR MTG	MONTHLY FLOATING 01/01/2023 480,119.720	480,420	479,443
31397LYN3 FEDERAL NATIONAL MORTGAGE ASSOC VAR MTG	MONTHLY FLOATING 06/25/2023 79,435.330	4,012	8,421
31396WCQ7 FEDERAL NATIONAL MORTGAGE ASSOC VAR MTG	MONTHLY FLOATING 06/25/2037 189,012.960	29,904	22,344
31396WLY0 FEDERAL NATIONAL MORTGAGE ASSOC VAR MTG	MONTHLY FLOATING 07/25/2037 155,931.230	48,155	23,984
31396XUU6 FEDERAL NATIONAL MORTGAGE ASSOC VAR MTG	MONTHLY FLOATING 09/25/2037 224,864.140	7,433	32,220
31396YKW1 FEDERAL NATIONAL MORTGAGE ASSOC VAR MTG	MONTHLY FLOATING 03/25/2038 62,944.650	4,262	8,646
31397MRK5 FEDERAL NATIONAL MORTGAGE ASSOC VAR MTG	MONTHLY FLOATING 09/25/2038 140,438.580	7,535	17,244

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
31397M5Z6 FEDERAL NATIONAL MORTGAGE ASSOC VAR MTG	MONTHLY FLOATING 02/25/2039 83,265.200	9,876	14,782
31398PKD0 FEDERAL NATIONAL MORTGAGE ASSOC VAR MTG	MONTHLY FLOATING 04/25/2040 212,223.720	49,783	33,542
3136AAJ71 FEDERAL NATIONAL MORTGAGE ASSOC VAR MTG	MONTHLY FLOATING 08/25/2041 425,364.010	425,032	423,689
31381VEF8 FEDERAL NATIONAL MORTGAGE ASSOC 1.446% M	MONTHLY 1.446% 07/01/2017 800,000.000	801,250	801,424
3138L0CT6 FEDERAL NATIONAL MORTGAGE ASSOC 2.004% M	MONTHLY 1.940% 07/01/2019 496,396.360	496,707	497,543
31381UAL1 FEDERAL NATIONAL MORTGAGE ASSOC 2.211% M	MONTHLY 2.211% 04/01/2019 986,944.500	987,561	998,433
3138L1YR4 FEDERAL NATIONAL MORTGAGE ASSOC 2.34% MT	MONTHLY 2.418% 12/01/2022 581,144.930	592,041	576,228
3138L16Q7 FEDERAL NATIONAL MORTGAGE ASSOC 2.4% MTG	MONTHLY 2.480% 12/01/2022 400,000.000	405,625	397,564
31381VD93 FEDERAL NATIONAL MORTGAGE ASSOC 2.65% MT	MONTHLY 2.650% 08/01/2022 600,000.000	601,125	605,544
31381NT60 FEDERAL NATIONAL MORTGAGE ASSOC 3.47% MT	MONTHLY 3.590% 10/01/2020 589,288.870	571,794	631,258
31418AHQ4 FEDERAL NATIONAL MORTGAGE ASSOC 3.5% MTG	MONTHLY 3.500% 08/01/2032 446,707.510	475,670	471,330
3136AEHL4 FEDERAL NATIONAL MORTGAGE ASSOC 3.5% MTG	MONTHLY 3.500% 06/25/2033 274,684.310	281,036	288,373
31381R5T7 FEDERAL NATIONAL MORTGAGE ASSOC 3.895% M	MONTHLY 3.895% 09/01/2021 800,000.000	882,000	862,792
3136ACJP7 FEDERAL NATIONAL MORTGAGE ASSOC 4.000% M	MONTHLY 4.000% 03/25/2033 545,774.730	579,189	585,660
31381NLA9 FEDERAL NATIONAL MORTGAGE ASSOC 4.174% M	MONTHLY 4.174% 10/01/2020 400,000.000	436,063	437,680
31381RP32 FEDERAL NATIONAL MORTGAGE ASSOC 4.35% MT	MONTHLY 4.650% 08/01/2021 1,200,000.000	1,332,000	1,346,292

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
3136ABDL4 FEDERAL NATIONAL MORTGAGE ASSOC 4.5% BDS	MONTHLY 4.500% 01/25/2033 225,961.320	243,613	247,124
31393TAH9 FEDERAL NATIONAL MORTGAGE ASSOC 4.5% MTG	MONTHLY 4.500% 09/25/2018 405,362.840	375,911	423,394
31393TY75 FEDERAL NATIONAL MORTGAGE ASSOC 4.500% M	MONTHLY 4.500% 11/25/2022 63,562.050	59,212	63,849
31394DGG9 FEDERAL NATIONAL MORTGAGE ASSOC 4.75% MT	MONTHLY 4.750% 04/25/2035 173,861.060	186,575	189,183
31393UYD9 FEDERAL NATIONAL MORTGAGE ASSOC 4% MTG B	MONTHLY 4.000% 01/25/2019 431,561.850	401,471	447,981
31396QKF5 FEDERAL NATIONAL MORTGAGE ASSOC 5.000% M	MONTHLY 5.000% 07/25/2039 211,067.240	79,271	30,284
31398NWX8 FEDERAL NATIONAL MORTGAGE ASSOC 5.5% MTG	MONTHLY 5.500% 04/25/2038 490,048.880	527,875	526,718
31398FTC5 FEDERAL NATIONAL MORTGAGE ASSOC 5.5% MTG	MONTHLY 5.500% 10/25/2039 102,692.440	34,023	15,462
31392EZA1 FEDERAL NATIONAL MORTGAGE ASSOC 5% MTG B	MONTHLY 5.000% 10/25/2017 20,995.460	20,517	21,899
31394CLQ3 FEDERAL NATIONAL MORTGAGE ASSOC 5% MTG B	MONTHLY 5.000% 10/25/2033 116,693.460	108,835	118,377
31398RQ73 FEDERAL NATIONAL MORTGAGE ASSOC 5% MTG B	MONTHLY 5.000% 10/25/2035 126,941.800	133,686	129,599
31418XEZ7 FEDERAL NATIONAL MORTGAGE ASSOC 5% MTG B	MONTHLY 5.000% 08/01/2040 652,819.990	707,698	726,543
31416BQA9 FEDERAL NATIONAL MORTGAGE ASSOC 6.50% MT	MONTHLY 6.500% 10/01/2038 135,072.070	148,516	153,823
31396KGX4 FEDERAL NATIONAL MORTGAGE ASSOC 6.50000%	MONTHLY 6.500% 08/25/2036 595,582.920	627,149	676,367
31359MGK3 FEDERAL NATIONAL MORTGAGE ASSOC 6.625% B	SEMI-ANN. 6.625% 11/15/2030 6,100,000.000	7,778,017	9,057,585
31396QTN9 FEDERAL NATIONAL MORTGAGE ASSOC 6% MTG B	MONTHLY 6.000% 05/25/2039 263,850.010	284,495	291,062

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
31359VH97 FEDERAL NATIONAL MORTGAGE ASSOC 6% MTG B	MONTHLY 6.000% 05/25/2029 110,689.700	117,171	121,714
31359HNW0 FEDERAL NATIONAL MORTGAGE ASSOC 7.000% M	MONTHLY 7.000% 04/25/2024 353,085.550	369,239	401,842
31410F6B6 FEDERAL NATIONAL MORTGAGE ASSOC 7% MTG B	MONTHLY 7.000% 04/01/2037 154,137.650	171,478	173,130
31358DDR2 FEDERAL NATIONAL MORTGAGE ASSOCIATION ME	SEMI-ANN. 0.000% 05/15/2030 4,000,000.000	1,650,822	2,432,440
313603FQ0 FEDERAL NATL MTG ASSN GTD REMIC PASS THR	MONTHLY 8.400% 11/25/2019 95,719.740	101,727	106,369
31348UCE7 FHLMC MORTPASS ARM 01/AUG/2025 86 PN# 86	MONTHLY FLOATING 08/01/2025 3,287.030	3,320	3,440
3128NHQ97 FHLMC MORTPASS ARM 01/MAR/2036 1J PN# 1J	MONTHLY FLOATING 03/01/2036 90,769.000	96,045	98,130
3137B04Y7 FHLMC MULTIFAMILY STRUCTURED PASS THROUG	MONTHLY 2.615% 01/25/2023 1,200,000.000	1,179,516	1,200,358
3137B36J2 FHLMC MULTIFAMILY STRUCTURED PASS THROUG	MONTHLY FLOATING 02/25/2023 384,000.000	379,018	404,191
3137B7YY9 FHLMC MULTIFAMILY STRUCTURED PASS THROUG	MONTHLY 3.490% 01/25/2024 1,000,000.000	1,057,891	1,064,070
3137BBBD1 FHLMC MULTIFAMILY STRUCTURED PASS THROUG	MONTHLY 3.389% 03/25/2024 2,929,000.000	3,039,113	3,093,373
31394H2P5 FHLMC REMIC SERIES 2662 5%	MONTHLY 5.000% 10/15/2022 15,683.510	14,811	15,755
31396UNR7 FHLMC REMIC SERIES 3188 GE 6.000% 15/JUL	MONTHLY 6.000% 07/15/2026 585,228.100	623,999	653,870
31397P4L1 FHLMC REMIC SERIES 3383 SA 15/NOV/2037 F	MONTHLY FLOATING 11/15/2037 120,093.630	21,328	16,776
312906XG0 FHLMC REMICS 1125 Z 8.25% 15/AUG/2021	MONTHLY 8.250% 08/15/2021 1,016.240	1,058	1,144
312814PK4 FHLMC REMICS 1464 JD 8% 15/FEB/2023	MONTHLY 8.000% 02/15/2023 71,162.240	76,994	81,099

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
3133T1MB5 FHLMC REMICS 1590 I 6.5% 15/OCT/2023	MONTHLY 6.500% 10/15/2023 27,484.110	27,642	30,435
3133T1C59 FHLMC REMICS 1602 PJ 6.5% 15/OCT/2023	MONTHLY 6.500% 10/15/2023 99,740.890	102,231	111,202
3133T3TG3 FHLMC REMICS 1658 HZ 7.5% 15/JAN/2024	MONTHLY 7.500% 01/15/2024 21,274.310	22,783	24,336
3133T4UA2 FHLMC REMICS 1706 K 7% 15/MAR/2024	MONTHLY 7.000% 03/15/2024 120,989.270	129,232	136,048
3133T7JS9 FHLMC REMICS 1865 PE 7% 15/JUL/2026	MONTHLY 7.000% 07/15/2026 119,300.470	120,708	134,791
3133TBEZ9 FHLMC REMICS 1987 PE 7.5% 15/SEP/2027	MONTHLY 7.500% 09/15/2027 13,543.350	14,305	14,928
3133TEV68 FHLMC REMICS 2071 ZE 6.5% 15/JUL/2028	MONTHLY 6.500% 07/15/2028 158,688.950	163,753	175,955
3133TEYR9 FHLMC REMICS 2078 QN 6.5% 15/AUG/2028	MONTHLY 6.500% 08/15/2028 75,882.800	78,468	85,465
3133TJR70 FHLMC REMICS 2137 PG 6% 15/MAR/2029	MONTHLY 6.000% 03/15/2029 756,757.520	848,041	836,015
3133TNK45 FHLMC REMICS 2224 CB 8% 15/MAR/2030	MONTHLY 8.000% 03/15/2030 24,512.720	25,876	29,301
3133TUYS1 FHLMC REMICS 2353 AZ 6% 15/SEP/2031	MONTHLY 6.000% 09/15/2031 110,702.010	106,888	120,579
3133TUUZ9 FHLMC REMICS 2357 GM 5.5% 15/SEP/2031	MONTHLY 5.500% 09/15/2031 19,915.600	19,440	21,591
31339GK42 FHLMC REMICS 2367 ME 6.5% 15/OCT/2031	MONTHLY 6.500% 10/15/2031 74,342.960	76,109	81,558
31339MXM5 FHLMC REMICS 2399 XG 6.5% 15/JAN/2032	MONTHLY 6.500% 01/15/2032 180,019.580	202,635	201,757
31339NTA4 FHLMC REMICS 2425 OB 6% 15/MAR/2017	MONTHLY 6.000% 03/15/2017 32,190.920	33,720	33,528
31339NPT7 FHLMC REMICS 2429 HE 6.5% 15/DEC/2023	MONTHLY 6.500% 12/15/2023 132,698.120	133,652	149,694

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
3133TVUN4 FHLMC REMICS 2434 ZA 6.5% 15/APR/2032	MONTHLY 6.500% 04/15/2032 99,537.120	105,446	110,565
31339WS23 FHLMC REMICS 2435 GH 6.5% 15/FEB/2032	MONTHLY 6.500% 02/15/2032 32,939.920	34,742	33,187
3133TVYW0 FHLMC REMICS 2435 ZL 6.5% 15/APR/2032	MONTHLY 6.500% 04/15/2032 44,246.540	45,517	49,085
31392KL46 FHLMC REMICS 2447 LB 5.5% 15/MAY/2017	MONTHLY 5.500% 05/15/2017 7,826.820	7,824	8,070
31392MM82 FHLMC REMICS 2466 DH 6.5% 15/JUN/2032	MONTHLY 6.500% 06/15/2032 78,949.620	81,343	88,420
31392T6Y8 FHLMC REMICS 2485 AE 5.5% 15/AUG/2017	MONTHLY 5.500% 08/15/2017 49,995.800	50,101	51,988
31392RW56 FHLMC REMICS 2492 GN 5.8% 15/AUG/2032	MONTHLY 5.800% 08/15/2032 206,225.660	204,099	220,377
31392V2R2 FHLMC REMICS 2494 CF 5.5% 15/SEP/2017	MONTHLY 5.500% 09/15/2017 23,057.310	23,245	24,188
31392VKE1 FHLMC REMICS 2497 OE 5.5% 15/SEP/2017	MONTHLY 5.500% 09/15/2017 30,977.280	32,575	32,472
31392UXQ2 FHLMC REMICS 2500 TE 5.5% 15/SEP/2017	MONTHLY 5.500% 09/15/2017 99,053.440	97,691	103,941
31392ULX0 FHLMC REMICS 2503 TG 5.5% 15/SEP/2017	MONTHLY 5.500% 09/15/2017 16,808.520	16,682	17,633
31393GAJ3 FHLMC REMICS 2538 CB 5% 15/DEC/2017	MONTHLY 5.000% 12/15/2017 105,318.570	100,489	110,181
31393GXT6 FHLMC REMICS 2541 JC 5% 15/DEC/2017	MONTHLY 5.000% 12/15/2017 63,002.340	62,156	65,884
31393HGW6 FHLMC REMICS 2543 YX 6% 15/DEC/2032	MONTHLY 6.000% 12/15/2032 203,459.990	215,413	228,699
31393FQL3 FHLMC REMICS 2544 QC 5% 15/DEC/2017	MONTHLY 5.000% 12/15/2017 31,366.570	29,475	32,792
31393MGX3 FHLMC REMICS 2585 DG 4.5% 15/MAR/2023	MONTHLY 4.500% 03/15/2023 82,667.620	81,195	87,463

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
31393MW98 FHLMC REMICS 2586 WG 4 15/MAR/2033	MONTHLY 4.000% 03/15/2033 1,494,662.070	1,504,004	1,569,102
31393QXY3 FHLMC REMICS 2610 VB 5.5 15/JUL/2024	MONTHLY 5.500% 07/15/2024 71,906.440	70,208	77,974
31393RDS6 FHLMC REMICS 2613 BY 5.5 15/MAY/2033	MONTHLY 5.500% 05/15/2033 501,507.420	540,564	546,868
31393VH61 FHLMC REMICS 2626 JA 3.5 15/JUN/2023	MONTHLY 3.500% 06/15/2023 21,325.140	19,233	21,714
31393RY20 FHLMC REMICS 2631 SA FLOATING 15/JUN/203	MONTHLY FLOATING 06/15/2033 54,897.650	59,838	68,058
31394G4Y6 FHLMC REMICS 2648 BK 5 15/JUL/2033	MONTHLY 5.000% 07/15/2033 50,683.910	47,290	53,002
31394GH22 FHLMC REMICS 2649 KA 4.5 15/JUL/2018	MONTHLY 4.500% 07/15/2018 91,677.850	87,352	95,644
31394GJP9 FHLMC REMICS 2649 QH 4.5 15/JUL/2018	MONTHLY 4.500% 07/15/2018 144,219.100	139,667	150,416
31394HR86 FHLMC REMICS 2656 AC 6 15/AUG/2033	MONTHLY 6.000% 08/15/2033 1,100,105.710	1,226,613	1,196,148
31394KCQ5 FHLMC REMICS 2690 TG 4.5 15/APR/2032	MONTHLY 4.500% 04/15/2032 28,447.600	26,865	29,292
31394L6Y3 FHLMC REMICS 2695 BG 4.5 15/APR/2032	MONTHLY 4.500% 04/15/2032 45,320.310	42,757	46,178
31394L7G1 FHLMC REMICS 2695 DG 4 15/OCT/2018	MONTHLY 4.000% 10/15/2018 398,297.670	351,056	415,109
31394LSS2 FHLMC REMICS 2700 PH 4.5 15/NOV/2033	MONTHLY 4.500% 11/15/2033 918,000.000	980,539	999,486
31394MJT8 FHLMC REMICS 2714 BQ 4.5 15/DEC/2018	MONTHLY 4.500% 12/15/2018 329,345.180	322,089	343,758
31394PXG3 FHLMC REMICS 2756 NA 5 15/FEB/2024	MONTHLY 5.000% 02/15/2024 548,535.400	518,537	587,445
31394WFQ6 FHLMC REMICS 2779 AY 4.5 15/APR/2019	MONTHLY 4.500% 04/15/2019 257,382.170	239,255	268,482

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
31394XPNO FHLMC REMICS 2780 JG 4.5% 15/APR/2019	MONTHLY 4.500% 04/15/2019 20,236.940	18,397	20,694
31394YH98 FHLMC REMICS 2793 PE 5% 15/MAY/2034	MONTHLY 5.000% 05/15/2034 1,488,000.000	1,367,532	1,628,225
31395AJY2 FHLMC REMICS 2810 ME 5.5% 15/JUN/2034	MONTHLY 5.500% 06/15/2034 1,147,580.110	1,261,078	1,268,467
31395AX83 FHLMC REMICS 2829 DK 4.5% 15/JUL/2019	MONTHLY 4.500% 07/15/2019 126,209.520	117,276	132,334
31395FEG5 FHLMC REMICS 2836 YE 5% 15/AUG/2034	MONTHLY 5.000% 08/15/2034 750,000.000	821,719	806,040
31395HMH0 FHLMC REMICS 2877 PA 5.5% 15/JUL/2033	MONTHLY 5.500% 07/15/2033 59,525.560	62,470	63,137
31395HZQ6 FHLMC REMICS 2886 CK 5% 15/NOV/2019	MONTHLY 5.000% 11/15/2019 400,000.000	369,875	427,796
31395LK83 FHLMC REMICS 2920 HD 4.5% 15/JAN/2020	MONTHLY 4.500% 01/15/2020 606,888.620	548,570	635,867
31395MZZ5 FHLMC REMICS 2931 GD 5% 15/FEB/2035	MONTHLY 5.000% 02/15/2035 275,000.000	298,031	297,831
31395PK27 FHLMC REMICS 2945 HE 5% 15/MAR/2020	MONTHLY 5.000% 03/15/2020 586,115.850	567,800	623,498
31395RD62 FHLMC REMICS 2960 JH 5.5% 15/APR/2035	MONTHLY 5.500% 04/15/2035 1,500,000.000	1,682,813	1,675,665
31395VNZ8 FHLMC REMICS 2985 LA 4.5% 15/JUN/2035	MONTHLY 4.500% 06/15/2035 392,911.700	414,767	414,587
31395V4J5 FHLMC REMICS 2990 SL FLOATING 15/JUN/203	MONTHLY FLOATING 06/15/2034 98,306.850	124,358	135,931
31395XZV0 FHLMC REMICS 3017 ML 5% 15/AUG/2035	MONTHLY 5.000% 08/15/2035 472,000.000	516,840	535,116
31396AXW9 FHLMC REMICS 3036 NE 5% 15/SEP/2035	MONTHLY 5.000% 09/15/2035 600,000.000	657,750	652,618
31396CQA1 FHLMC REMICS 3046 NE 5.5% 15/OCT/2035	MONTHLY 5.500% 10/15/2035 1,000,000.000	1,121,250	1,144,567

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
31396FZ71 FHLMC REMICS 3077 TO ZEROCPN 15/APR/2035	MONTHLY 0.000% 04/15/2035 116,090.500	292,771	105,747
31396FWU3 FHLMC REMICS 3081 CQ 5.5% 15/DEC/2035	MONTHLY 5.500% 12/15/2035 229,000.000	254,101	256,551
31396GCR0 FHLMC REMICS 3084 BH 5.5% 15/DEC/2035	MONTHLY 5.500% 12/15/2035 1,637,086.660	1,814,518	1,816,297
31396GS85 FHLMC REMICS 3098 KG 5.5% 15/JAN/2036	MONTHLY 5.500% 01/15/2036 1,228,000.000	1,364,313	1,368,175
31396HVX4 FHLMC REMICS 3117 PL 5% 15/AUG/2034	MONTHLY 5.000% 08/15/2034 97,359.660	106,639	98,253
31396JLH6 FHLMC REMICS 3122 OP ZEROCPN 15/MAR/2036	MONTHLY 0.000% 03/15/2036 93,199.590	214,994	88,428
31396NUH7 FHLMC REMICS 3151 UC 5.5% 15/AUG/2035	MONTHLY 5.500% 08/15/2035 302,045.440	289,607	321,002
31396TUG6 FHLMC REMICS 3171 MO ZEROCPN 15/JUN/2036	MONTHLY 0.000% 06/15/2036 129,383.050	296,421	121,747
31397AJ95 FHLMC REMICS 3200 PO ZEROCPN 15/AUG/2036	MONTHLY 0.000% 08/15/2036 49,294.640	114,071	46,299
31397BP96 FHLMC REMICS 3232 ST FLOATING 15/OCT/203	MONTHLY FLOATING 10/15/2036 71,593.400	10,204	10,448
31397FDQ2 FHLMC REMICS 3275 FL FLOATING 15/FEB/203	MONTHLY FLOATING 02/15/2037 48,544.460	45,753	48,893
31397FP48 FHLMC REMICS 3289 ND 5.5% 15/JUN/2035	MONTHLY 5.500% 06/15/2035 11,390.530	12,220	11,788
31397GUS7 FHLMC REMICS 3305 TA 5.5% 15/APR/2027	MONTHLY 5.500% 04/15/2027 125,514.070	136,026	137,034
31397PXH8 FHLMC REMICS 3405 PE 5% 15/JAN/2038	MONTHLY 5.000% 01/15/2038 750,000.000	825,469	825,015
31397T4Y5 FHLMC REMICS 3424 PI FLOATING 15/APR/203	MONTHLY FLOATING 04/15/2038 152,452.860	23,753	21,503
31397RSZ0 FHLMC REMICS 3431 AT 5% 15/MAR/2023	MONTHLY 5.000% 03/15/2023 340,000.000	379,738	379,139

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
31398CB31 FHLMC REMICS 3515 PI 5.5% 15/JUL/2037	MONTHLY 5.500% 07/15/2037 28,729.340	66,784	348
31398E5C4 FHLMC REMICS 3541 MB 4% 15/JUN/2024	MONTHLY 4.000% 06/15/2024 750,000.000	793,594	803,994
31398EP81 FHLMC REMICS 3549 AW 5% 15/JUL/2039	MONTHLY 5.000% 07/15/2039 101,360.620	106,049	105,124
31398J3B7 FHLMC REMICS 3569 NY 5% 15/AUG/2039	MONTHLY 5.000% 08/15/2039 500,000.000	555,000	560,017
31398LQM3 FHLMC REMICS 3607 BO ZEROCPN 15/APR/2036	MONTHLY 0.000% 04/15/2036 152,912.290	173,022	142,465
31398LSE9 FHLMC REMICS 3611 PO ZEROCPN 15/JUL/2034	MONTHLY 0.000% 07/15/2034 140,262.760	258,318	130,055
31398V5S1 FHLMC REMICS 3647 GC 5% 15/MAR/2030	MONTHLY 5.000% 03/15/2030 228,000.000	248,378	259,135
31398WZT4 FHLMC REMICS 3652 PB 5% 15/JAN/2034	MONTHLY 5.000% 01/15/2034 419,000.000	464,021	480,643
31398VXZ4 FHLMC REMICS 3653 HJ 5% 15/APR/2040	MONTHLY 5.000% 04/15/2040 326,779.940	354,863	354,867
31398Q4P9 FHLMC REMICS 3674 HJ 5.5% 15/APR/2040	MONTHLY 5.500% 04/15/2040 587,304.960	650,624	653,708
3137A26U0 FHLMC REMICS 3745 VE 4% 15/SEP/2029	MONTHLY 4.000% 09/15/2029 276,000.000	275,138	297,442
31398QTF4 FHLMC REMICS 3747 HI 4.5% 15/JUL/2037	MONTHLY 4.500% 07/15/2037 259,650.720	29,210	20,760
31398QTQ0 FHLMC REMICS 3747 HX 4.5% 15/NOV/2039	MONTHLY 4.500% 11/15/2039 900,000.000	945,563	977,757
3137A7H29 FHLMC REMICS 3800 HE 4.5% 15/JAN/2040	MONTHLY 4.500% 01/15/2040 255,000.000	275,719	295,052
3137A6QZ8 FHLMC REMICS 3816 HA 3.5% 15/NOV/2025	MONTHLY 3.500% 11/15/2025 607,549.670	617,424	640,587
3137A7TL4 FHLMC REMICS 3828 B 3.5% 15/MAR/2031	MONTHLY 3.500% 03/15/2031 525,000.000	525,328	546,097

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
3137A9DX1 FHLMC REMICS 3840 AX 4% 15/MAY/2037	MONTHLY 4.000% 05/15/2037 114,423.750	117,928	117,619
3137A8VY1 FHLMC REMICS 3844 QB 4.5% 15/APR/2041	MONTHLY 4.500% 04/15/2041 584,000.000	602,798	633,673
3137A96G6 FHLMC REMICS 3851 PG 4% 15/DEC/2039	MONTHLY 4.000% 12/15/2039 1,000,000.000	1,038,750	1,052,278
3137ABB59 FHLMC REMICS 3852 TP FLOATING 15/MAY/204	MONTHLY FLOATING 05/15/2041 345,292.720	381,980	360,697
3137AGLW8 FHLMC REMICS 3946 LN 3.5% 15/APR/2041	MONTHLY 3.500% 04/15/2041 150,462.980	152,391	157,312
3137AAH68 FHLMC REMICS 3959 PB 3% 15/NOV/2026	MONTHLY 3.000% 11/15/2026 600,000.000	599,063	601,888
3137AHJE9 FHLMC REMICS 3964 QB 3% 15/NOV/2026	MONTHLY 3.000% 11/15/2026 970,674.000	920,320	969,625
3137AJUS1 FHLMC REMICS 3967 VQ 4% 15/AUG/2028	MONTHLY 4.000% 08/15/2028 750,000.000	771,094	808,661
3137AKHT1 FHLMC REMICS 3989 JW 3.5% 15/JAN/2042	MONTHLY 3.500% 01/15/2042 1,250,000.000	1,187,500	1,283,518
3137ALQC6 FHLMC REMICS 4003 WV 3.5% 15/APR/2022	MONTHLY 3.500% 04/15/2022 150,884.760	155,222	155,897
3137ANNR2 FHLMC REMICS 4034 PJ 2% 15/MAR/2042	MONTHLY 2.000% 03/15/2042 741,989.610	679,848	723,275
3137AQU22 FHLMC REMICS 4048 CE 4% 15/MAY/2042	MONTHLY 4.000% 05/15/2042 611,000.000	616,537	647,986
3137ARAY2 FHLMC REMICS 4065 QA 3% 15/AUG/2041	MONTHLY 3.000% 08/15/2041 121,241.100	118,437	124,267
3137B2KH2 FHLMC REMICS 4217 KY 3% 15/JUN/2043	MONTHLY 3.000% 06/15/2043 300,000.000	265,875	286,049
3137B2NA4 FHLMC REMICS 4219 JA 3.5% 15/AUG/2039	MONTHLY 3.500% 08/15/2039 805,818.260	848,879	842,722
3137B4FJ0 FHLMC REMICS 4238 UY 3% 15/AUG/2033	MONTHLY 3.000% 08/15/2033 400,000.000	388,250	403,090

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
3137B6N49 PHLMC REMICS 4281 DZ 3 15/DEC/2043	MONTHLY 3.000% 12/15/2043 15,456,239.220	11,194,716	13,562,943
3128HXKY0 PHLMC STRIPS 262 35 3.5 15/JUL/2042	MONTHLY 3.500% 07/15/2042 521,982.630	547,592	536,582
3132HTAM8 PHLMC STRIPS 279 F6 FLOATING 15/SEP/2042	MONTHLY FLOATING 09/15/2042 687,029.890	689,987	692,244
3128H4XA2 PHLMCGLD MORTPASS 4 01/JUN/2018 E9 PN#	MONTHLY 4.000% 06/01/2018 43,713.390	41,449	46,294
3128MCGL3 PHLMCGLD MORTPASS 5.5 01/FEB/2024 G1 PN	MONTHLY 5.500% 02/01/2024 118,283.660	126,952	128,838
3128MCA96 PHLMCGLD MORTPASS 5.5 01/JAN/2024 G1 PN	MONTHLY 5.500% 01/01/2024 541,646.100	593,062	590,400
31292YUF2 PHLMCGLD MORTPASS 6.5 01/AUG/2028 C1 PN	MONTHLY 6.500% 08/01/2028 9,511.320	9,636	10,806
31294KCY9 PHLMCGLD MORTPASS 6.5 01/JUN/2016 E0 PN	MONTHLY 6.500% 06/01/2016 2,775.520	2,876	2,851
31293RUY5 PHLMCGLD MORTPASS 6.5 01/JUN/2029 C2 PN	MONTHLY 6.500% 06/01/2029 11,451.610	11,595	13,011
3128FCER0 PHLMCGLD MORTPASS 6.5 01/MAY/2026 D7 PN	MONTHLY 6.500% 05/01/2026 5,580.470	5,661	6,340
31293NPB0 PHLMCGLD MORTPASS 6 01/APR/2029 C2 PN#	MONTHLY 6.000% 04/01/2029 2,616.390	2,602	2,957
31293PF59 PHLMCGLD MORTPASS 6 01/APR/2029 C2 PN#	MONTHLY 6.000% 04/01/2029 7,040.190	7,003	7,958
31292GU38 PHLMCGLD MORTPASS 6 01/FEB/2028 C0 PN#	MONTHLY 6.000% 02/01/2028 2,265.380	2,253	2,560
31293JRP6 PHLMCGLD MORTPASS 6 01/FEB/2029 C2 PN#	MONTHLY 6.000% 02/01/2029 1,056.510	1,051	1,194
31335HSA2 PHLMCGLD MORTPASS 6 01/JAN/2022 C9 PN#	MONTHLY 6.000% 01/01/2022 7,437.780	7,693	8,404
31293JM63 PHLMCGLD MORTPASS 6 01/JAN/2029 C2 PN#	MONTHLY 6.000% 01/01/2029 10,607.770	10,551	11,988

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
31293QE25 PHLMCGLD MORTPASS 6% 01/MAY/2029 C2 PN#	MONTHLY 6.000% 05/01/2029 18,241.910	18,145	20,620
31293DBD3 PHLMCGLD MORTPASS 6% 01/NOV/2028 C1 PN#	MONTHLY 6.000% 11/01/2028 14,176.120	14,101	16,031
31293EJ92 PHLMCGLD MORTPASS 6% 01/NOV/2028 C1 PN#	MONTHLY 6.000% 11/01/2028 7,038.520	7,001	7,956
31335GQE8 PHLMCGLD MORTPASS 7.5% 01/DEC/2026 C8 PN	MONTHLY 7.500% 12/01/2026 3,101.030	3,229	3,613
31335GNS0 PHLMCGLD MORTPASS 7.5% 01/MAY/2026 C8 PN	MONTHLY 7.500% 05/01/2026 2,717.400	2,829	3,181
3128FNAQ2 PHLMCGLD MORTPASS 7.5% 01/MAY/2027 D7 PN	MONTHLY 7.500% 05/01/2027 182.280	190	190
31292GQ90 PHLMCGLD MORTPASS 7.5% 01/OCT/2026 C0 PN	MONTHLY 7.500% 10/01/2026 3,710.840	3,864	4,205
3128FCZ48 PHLMCGLD MORTPASS 7% 01/MAY/2026 D7 PN#	MONTHLY 7.000% 05/01/2026 982.190	1,011	985
31283GDX2 PHLMCGLD MORTPASS 9.5% 01/DEC/2022 G0 PN	MONTHLY 9.500% 12/01/2022 2,594.740	2,817	2,858
31283GD95 PHLMCGLD MORTPASS 9.5% 01/DEC/2022 G0 PN	MONTHLY 9.500% 12/01/2022 1,933.690	2,099	2,112
31295W6C7 PHLMCGLD MORTPASS 9.5% 01/MAY/2019 A0 PN	MONTHLY 9.500% 05/01/2019 4,203.260	4,550	4,253
31771KAAS FINANCING CORP FICO DISCOUNT NOTES ZERO	SEMI-ANN. 0.000% 09/26/2019 1,520,000.000	1,256,925	1,386,620
31364HR74 FNMA INTEREST STRIP 293 1 ZEROCPN 25/DEC	MONTHLY 0.000% 12/25/2024 94,140.520	248,646	89,770
3136FCZH2 FNMA INTEREST STRIP 365 8 5.5% 25/MAY/20	MONTHLY 5.500% 05/25/2036 71,731.310	24,665	10,577
31403JCF1 FNMA MORTPASS ARM 01/AUG/2033 LB PN# 749	MONTHLY FLOATING 08/01/2033 255,096.180	249,117	269,244
31402Q3W9 FNMA MORTPASS ARM 01/FEB/2035 LB PN# 735	MONTHLY FLOATING 02/01/2035 47,252.330	46,654	50,023

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
3138L6SG4 FNMA MORTPASS ARM 01/MAY/2024 HA PN# AM5	MONTHLY FLOATING 05/01/2024 456,000.000	456,428	456,032
31406US90 FNMA MORTPASS ARM 01/MAY/2035 WD PN# 820	MONTHLY FLOATING 05/01/2035 77,756.090	75,909	83,470
3138L3W84 FNMA MORTPASS 1.735% 01/MAY/2020 HX PN#	MONTHLY 1.735% 05/01/2020 450,000.000	452,531	444,222
31373UAF4 FNMA MORTPASS 10% 01/FEB/2025 CL PN# 303	MONTHLY 10.000% 02/01/2025 778.480	870	853
31362TMY6 FNMA MORTPASS 10% 01/JUL/2020 CL PN# 070	MONTHLY 10.000% 07/01/2020 1,228.260	1,373	1,378
3138L33G8 FNMA MORTPASS 2.01% 01/JUN/2020 HX PN# A	MONTHLY 2.010% 06/01/2020 900,000.000	904,781	900,837
3138L3U37 FNMA MORTPASS 2.35% 01/MAY/2023 HY PN# A	MONTHLY 2.350% 05/01/2023 387,967.200	389,786	384,223
3138L3Y66 FNMA MORTPASS 2.4% 01/JUL/2023 HY PN# AM	MONTHLY 2.400% 07/01/2023 635,106.640	608,561	629,607
3138L2RF6 FNMA MORTPASS 2.41% 01/JAN/2023 HY PN# A	MONTHLY 2.410% 01/01/2023 725,874.100	733,587	722,419
3138L03Q2 FNMA MORTPASS 2.45% 01/NOV/2022 HY PN# A	MONTHLY 2.450% 11/01/2022 500,000.000	503,438	499,705
31381NWJ8 FNMA MORTPASS 2.49% 01/OCT/2017 HX PN# 4	MONTHLY 2.490% 10/01/2017 276,103.150	270,322	283,431
3138L27K7 FNMA MORTPASS 2.53% 01/MAR/2023 HY PN# A	MONTHLY 2.530% 03/01/2023 387,984.520	392,834	388,939
3138L76A9 FNMA MORTPASS 2.59% 01/NOV/2021 HX PN# A	MONTHLY 2.590% 11/01/2021 500,000.000	502,188	508,115
3138L3TA3 FNMA MORTPASS 2.604% 01/MAY/2023 HY PN#	MONTHLY 2.604% 05/01/2023 550,000.000	550,172	548,015
31381VFW0 FNMA MORTPASS 2.67% 01/JUL/2022 HY PN# 4	MONTHLY 2.670% 07/01/2022 600,000.000	600,375	609,240
3138L3V77 FNMA MORTPASS 2.68% 01/MAY/2023 HY PN# A	MONTHLY 2.680% 05/01/2023 970,725.360	989,533	982,122

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
3138EK7G4 FNMA MORTPASS 2.703% 01/APR/2023 XY PN#	MONTHLY 2.703% 04/01/2023 487,245.740	499,884	495,012
31381TYT1 FNMA MORTPASS 2.75% 01/MAR/2022 HY PN# 4	MONTHLY 2.750% 03/01/2022 1,334,709.200	1,344,302	1,369,585
31381UYJ0 FNMA MORTPASS 2.996% 01/JUN/2022 HY PN#	MONTHLY 2.996% 06/01/2022 238,746.670	248,931	246,136
31381S6J6 FNMA MORTPASS 3.03% 01/DEC/2021 HY PN# 4	MONTHLY 3.030% 12/01/2021 256,108.860	275,957	266,279
3138L3QT5 FNMA MORTPASS 3.05% 01/OCT/2020 HX PN# A	MONTHLY 3.050% 10/01/2020 491,993.190	502,141	514,251
31381SM90 FNMA MORTPASS 3.11% 01/OCT/2021 HY PN# 4	MONTHLY 3.110% 10/01/2021 222,586.790	223,178	232,719
31381N5X5 FNMA MORTPASS 3.22% 01/OCT/2020 HY PN# 4	MONTHLY 3.220% 10/01/2020 452,842.350	464,270	478,111
3138L6QR2 FNMA MORTPASS 3.32% 01/MAY/2024 HY PN# A	MONTHLY 3.320% 05/01/2024 1,000,000.000	1,005,938	1,043,850
31381PEB0 FNMA MORTPASS 3.37% 01/NOV/2020 HY PN# 4	MONTHLY 3.370% 11/01/2020 300,000.000	282,938	318,153
3138L5G20 FNMA MORTPASS 3.38% 01/DEC/2023 HY PN# A	MONTHLY 3.380% 12/01/2023 1,250,000.000	1,301,172	1,320,800
31381PYW2 FNMA MORTPASS 3.38% 01/JAN/2018 HX PN# 4	MONTHLY 3.380% 01/01/2018 500,000.000	514,375	526,470
3138L5FU9 FNMA MORTPASS 3.45% 01/NOV/2023 HY PN# A	MONTHLY 3.450% 11/01/2023 499,398.110	505,153	530,111
31381PUY2 FNMA MORTPASS 3.48% 01/DEC/2020 HY PN# 4	MONTHLY 3.480% 12/01/2020 300,000.000	284,719	319,857
31418ATV0 FNMA MORTPASS 3.5% 01/JUN/2043 CR PN# MA	MONTHLY 3.500% 06/01/2043 613,758.780	646,103	640,733
31418AS33 FNMA MORTPASS 3.5% 01/MAY/2043 CR PN# MA	MONTHLY 3.500% 05/01/2043 701,758.440	748,689	732,573
3138L6AU2 FNMA MORTPASS 3.54% 01/NOV/2021 H2 PN# A	MONTHLY 3.540% 11/01/2021 989,538.160	1,025,100	1,057,213

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
31381PA40 FNMA MORTPASS 3.54% 01/OCT/2020 HY PN# 4	MONTHLY 3.540% 10/01/2020 467,384.870	514,507	497,428
3138L5EA4 FNMA MORTPASS 3.69% 01/NOV/2023 HY PN# A	MONTHLY 3.690% 11/01/2023 800,000.000	811,625	862,928
3138EGTT1 FNMA MORTPASS 3.743% 01/JUN/2018 XX PN#	MONTHLY 3.743% 06/01/2018 1,329,475.130	1,417,553	1,414,641
3138L4NR0 FNMA MORTPASS 3.76% 01/AUG/2023 HY PN# A	MONTHLY 3.760% 08/01/2023 491,219.800	497,514	532,011
3138EJHW1 FNMA MORTPASS 3.804% 01/MAY/2022 XY PN#	MONTHLY 3.804% 05/01/2022 468,081.930	522,131	503,211
31381PZY7 FNMA MORTPASS 3.81% 01/JAN/2019 HY PN# 4	MONTHLY 3.810% 01/01/2019 471,015.720	477,934	503,506
3138L5BH2 FNMA MORTPASS 3.86% 01/NOV/2023 HY PN# A	MONTHLY 3.860% 11/01/2023 1,000,000.000	1,043,945	1,087,900
3138L5W30 FNMA MORTPASS 4.08% 01/JAN/2029 HY PN# A	MONTHLY 4.080% 01/01/2029 1,805,000.000	1,808,948	2,006,673
31381LR82 FNMA MORTPASS 4.18% 01/DEC/2019 HY PN# 4	MONTHLY 4.180% 12/01/2019 925,531.000	1,013,746	1,011,069
3138L5MP2 FNMA MORTPASS 4.24% 01/DEC/2029 HY PN# A	MONTHLY 4.240% 12/01/2029 1,933,470.080	2,010,809	2,173,626
31418M5M0 FNMA MORTPASS 4.369% 01/FEB/2020 XY PN#	MONTHLY 4.369% 02/01/2020 751,542.890	779,373	828,050
31402SJ32 FNMA MORTPASS 4.5% 01/SEP/2028 GL PN# 73	MONTHLY 4.500% 09/01/2028 54,819.800	50,811	60,258
31381P6J2 FNMA MORTPASS 4.64% 01/JAN/2021 HY PN# 4	MONTHLY 4.640% 01/01/2021 668,886.780	681,219	751,401
31403T3E2 FNMA MORTPASS 4% 01/JAN/2025 CT PN# 7577	MONTHLY 4.000% 01/01/2025 318,636.430	297,328	340,469
31418AHB7 FNMA MORTPASS 4% 01/JUL/2042 CR PN# MA11	MONTHLY 4.000% 07/01/2042 696,527.870	738,102	751,240
31408JQ53 FNMA MORTPASS 4% 01/JUN/2024 CT PN# 8528	MONTHLY 4.000% 06/01/2024 75,842.400	70,960	81,039

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
31389EV85 FNMA MORTPASS 5.5% 01/AUG/2029 CL PN# 62	MONTHLY 5.500% 08/01/2029 69,384.440	66,826	77,532
31390MLR3 FNMA MORTPASS 5% 01/DEC/2032 K2 PN# 6502	MONTHLY 5.000% 12/01/2032 68,041.680	67,042	73,125
31410GB51 FNMA MORTPASS 6.5% 01/OCT/2036 CL PN# 88	MONTHLY 6.500% 10/01/2036 63,069.780	71,348	72,402
31410GRK1 FNMA MORTPASS 6.5% 01/OCT/2037 CL PN# 88	MONTHLY 6.500% 10/01/2037 75,596.240	83,120	86,091
3138EGBP8 FNMA MORTPASS 6% 01/DEC/2032 CL PN# AL00	MONTHLY 6.000% 12/01/2032 135,323.470	149,850	155,422
31406MEL6 FNMA MORTPASS 6% 01/NOV/2034 GO PN# 8138	MONTHLY 6.000% 11/01/2034 16,409.690	16,410	18,183
31371YEX5 FNMA MORTPASS 7% 01/MAR/2024 CL PN# 2657	MONTHLY 7.000% 03/01/2024 2,860.500	2,947	3,114
31372LUC0 FNMA MORTPASS 7% 01/MAY/2024 CL PN# 2760	MONTHLY 7.000% 05/01/2024 1,487.170	1,532	1,600
31372NHM9 FNMA MORTPASS 7% 01/MAY/2024 CL PN# 2775	MONTHLY 7.000% 05/01/2024 6,408.950	6,603	7,015
31372VCR5 FNMA MORTPASS 7% 01/MAY/2024 CL PN# 2836	MONTHLY 7.000% 05/01/2024 3,421.460	3,525	3,584
31372VLE4 FNMA MORTPASS 7% 01/MAY/2024 CL PN# 2839	MONTHLY 7.000% 05/01/2024 2,234.350	2,302	2,449
31372V2H8 FNMA MORTPASS 7% 01/MAY/2024 CL PN# 2843	MONTHLY 7.000% 05/01/2024 984.960	1,015	991
31416AVB3 FNMA MORTPASS 7% 01/NOV/2038 CL PN# 9944	MONTHLY 7.000% 11/01/2038 26,774.180	30,255	30,288
31413MDZ7 FNMA MORTPASS 7% 01/OCT/2037 CL PN# 9493	MONTHLY 7.000% 10/01/2037 8,646.200	9,770	10,210
31376P3T0 FNMA MORTPASS 8% 01/OCT/2026 CL PN# 3618	MONTHLY 8.000% 10/01/2026 9,293.270	9,778	9,393
31376QFN7 FNMA MORTPASS 8% 01/OCT/2026 CL PN# 3623	MONTHLY 8.000% 10/01/2026 7,206.310	7,582	7,311

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
31360KGG3 FNMA MORTPASS 9% 01/AUG/2016 CL PN# 0082	MONTHLY 9.000% 08/01/2016 933.930	1,014	955
31361W5V5 FNMA MORTPASS 9% 01/AUG/2017 CL PN# 0440	MONTHLY 9.000% 08/01/2017 5,197.670	5,643	5,468
313614Y94 FNMA MORTPASS 9% 01/OCT/2019 CL PN# 0502	MONTHLY 9.000% 10/01/2019 6,979.630	7,572	7,682
31395NC96 FNMA REMIC TRUST 2006-58 FL 25/JUL/2036	MONTHLY FLOATING 07/25/2036 35,282.520	33,717	35,553
31396XXQ2 FNMA REMIC TRUST 2007-100 SM 25/OCT/2037	MONTHLY FLOATING 10/25/2037 153,012.630	28,714	20,837
31396Y5B4 FNMA REMIC TRUST 2008-32 SA 25/APR/2038	MONTHLY FLOATING 04/25/2038 76,481.560	22,265	11,341
31397LC23 FNMA REMIC TRUST 2008-53 CI VARIABLE 25/	MONTHLY FLOATING 07/25/2038 66,042.800	6,441	11,477
31397MHG5 FNMA REMIC TRUST 2008-70 BY 25/AUG/2023	MONTHLY 4.000% 08/25/2023 1,076,191.330	1,148,498	1,121,966
31394FCA1 FNMA REMIC 2005-76 PZ 25/SEP/2035 5.5% Z	MONTHLY 5.500% 09/25/2035 562,416.940	551,830	654,301
31358PKY2 FNMA REMICS G92-44 ZQ 8% 25/JUL/2022	MONTHLY 8.000% 07/25/2022 8,062.970	8,457	8,604
31359HQ80 FNMA REMICS G94-6 PY 7.75% 17/MAY/2024	MONTHLY 7.750% 05/17/2024 80,637.930	85,112	90,077
31358EN57 FNMA REMICS 1990-94 D 6.5% 25/AUG/2020	MONTHLY 6.500% 08/25/2020 4,421.360	4,571	4,861
31358GR74 FNMA REMICS 1991-57 Z 6.5% 25/MAY/2021	MONTHLY 6.500% 05/25/2021 8,408.940	8,748	9,020
31358FB40 FNMA REMICS 1991-8 G 6.5% 25/FEB/2021	MONTHLY 6.500% 02/25/2021 16,233.840	16,787	17,465
31358QMH5 FNMA REMICS 1992-172 M 7% 25/SEP/2022	MONTHLY 7.000% 09/25/2022 104,147.080	107,806	115,050
31358RNS8 FNMA REMICS 1992-198 O 7.5% 25/NOV/2022	MONTHLY 7.500% 11/25/2022 109,782.380	119,526	122,188

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
31358MNJ9 FNMA REMICS 1992-36 PM 7.75% 25/MAR/2022	MONTHLY 7.750% 03/25/2022 77,393.280	81,940	86,385
31359BQP5 FNMA REMICS 1993-113 PK 6.5% 25/JUL/2023	MONTHLY 6.500% 07/25/2023 108,138.620	106,838	123,050
31359DDX8 FNMA REMICS 1993-138 L 7% 25/AUG/2023	MONTHLY 7.000% 08/25/2023 51,378.700	53,321	57,972
31359FTM0 FNMA REMICS 1993-223 ZA 6.5% 25/DEC/2023	MONTHLY 6.500% 12/25/2023 83,492.610	85,997	91,969
31358U5G7 FNMA REMICS 1993-56 PZ 7% 25/MAY/2023	MONTHLY 7.000% 05/25/2023 81,059.620	84,555	90,820
31359AUG2 FNMA REMICS 1993-96 PZ 7% 25/JUN/2023	MONTHLY 7.000% 06/25/2023 105,998.370	109,434	116,613
31359H2L7 FNMA REMICS 1994-88 PK 7.5% 25/JUL/2024	MONTHLY 7.500% 07/25/2024 34,461.550	36,465	38,762
31359LCA1 FNMA REMICS 1994-96 B 8% 25/SEP/2024	MONTHLY 8.000% 09/25/2024 73,427.630	81,078	83,052
31359KH75 FNMA REMICS 1996-51 E 7.25% 18/NOV/2026	MONTHLY 7.250% 11/18/2026 10,542.900	10,853	11,974
31359TNY0 FNMA REMICS 1998-25 Z 6.5% 18/MAY/2028	MONTHLY 6.500% 05/18/2028 11,029.540	11,401	12,207
31359T6P8 FNMA REMICS 1998-37 VZ 6% 17/JUN/2028	MONTHLY 6.000% 06/17/2028 188,119.180	189,851	207,364
31359UL78 FNMA REMICS 1998-62 DB 5% 25/SEP/2028	MONTHLY 5.000% 09/25/2028 20,028.750	20,392	20,075
31359XSV2 FNMA REMICS 2000-2 ZE 7.5% 25/FEB/2030	MONTHLY 7.500% 02/25/2030 90,555.420	94,820	103,428
313920UV0 FNMA REMICS 2001-47 ZC 6% 25/SEP/2031	MONTHLY 6.000% 09/25/2031 146,304.150	142,460	161,560
313920YX2 FNMA REMICS 2001-48 Z 6.5% 25/SEP/2021	MONTHLY 6.500% 09/25/2021 85,068.270	87,287	93,466
313921YB8 FNMA REMICS 2001-53 OP 6% 25/OCT/2031	MONTHLY 6.000% 10/25/2031 48,546.160	49,149	53,661

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
313921DF2 FNMA REMICS 2001-55 PC 6.5% 25/OCT/2031	MONTHLY 6.500% 10/25/2031 17,789.810	18,451	19,885
31392A5W4 FNMA REMICS 2001-76 UD 5.5% 25/JAN/2017	MONTHLY 5.500% 01/25/2017 68,825.760	70,408	71,400
31392BKK1 FNMA REMICS 2001-80 Z 6% 25/JAN/2032	MONTHLY 6.000% 01/25/2032 281,959.320	258,964	303,644
31392BQR0 FNMA REMICS 2001-81 HE 6.5% 25/JAN/2032	MONTHLY 6.500% 01/25/2032 346,799.110	394,701	393,309
31392BYC4 FNMA REMICS 2002-2 UC 6% 25/FEB/2017	MONTHLY 6.000% 02/25/2017 18,701.060	19,469	19,393
31392BVK9 FNMA REMICS 2002-3 OG 6% 25/FEB/2017	MONTHLY 6.000% 02/25/2017 54,192.800	54,775	55,829
31392FNE3 FNMA REMICS 2002-75 GB 5.5% 25/NOV/2032	MONTHLY 5.500% 11/25/2032 147,876.960	160,539	159,431
31392FX93 FNMA REMICS 2002-82 QE 5.5% 25/DEC/2032	MONTHLY 5.500% 12/25/2032 53,799.950	52,388	58,358
31392BL20 FNMA REMICS 2002-9 PC 6% 25/MAR/2017	MONTHLY 6.000% 03/25/2017 7,397.630	7,788	7,705
31392GWP6 FNMA REMICS 2003-12 C 5% 25/FEB/2018	MONTHLY 5.000% 02/25/2018 132,897.550	127,416	139,081
31393ULT8 FNMA REMICS 2003-122 TE 5% 25/DEC/2022	MONTHLY 5.000% 12/25/2022 27,467.130	26,609	27,519
31392JLB3 FNMA REMICS 2003-15 CN 5% 25/MAR/2018	MONTHLY 5.000% 03/25/2018 213,815.690	202,482	223,991
31392JQR3 FNMA REMICS 2003-16 BC 5% 25/MAR/2018	MONTHLY 5.000% 03/25/2018 130,070.680	122,755	136,253
31393ANT0 FNMA REMICS 2003-22 UD 4% 25/APR/2033	MONTHLY 4.000% 04/25/2033 487,000.000	506,784	511,705
31393AC88 FNMA REMICS 2003-24 BC 5% 25/APR/2018	MONTHLY 5.000% 04/25/2018 280,972.850	277,548	294,429
31393ASV0 FNMA REMICS 2003-27 OZ 4.5% 25/APR/2018	MONTHLY 4.500% 04/25/2018 755,780.020	727,125	786,243

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
31393AXB8 FNMA REMICS 2003-30 HW 4.5% 25/APR/2018	MONTHLY 4.500% 04/25/2018 167,433.880	160,083	174,328
31393A5B9 FNMA REMICS 2003-43 YA 4% 25/MAR/2033	MONTHLY 4.000% 03/25/2033 163,079.230	150,374	169,144
31393CUT8 FNMA REMICS 2003-44 CL 4% 25/JUN/2033	MONTHLY 4.000% 06/25/2033 400,000.000	410,750	426,409
31393CRH8 FNMA REMICS 2003-47 PE 5.75% 25/JUN/2033	MONTHLY 5.750% 06/25/2033 187,283.350	206,126	205,670
31393CLX9 FNMA REMICS 2003-48 GH 5.5% 25/JUN/2033	MONTHLY 5.500% 06/25/2033 382,511.010	431,042	423,893
31393CY80 FNMA REMICS 2003-49 JE 3% 25/APR/2033	MONTHLY 3.000% 04/25/2033 9,283.490	8,286	9,513
31393C3W1 FNMA REMICS 2003-49 YC 4% 25/JUN/2023	MONTHLY 4.000% 06/25/2023 126,896.860	133,321	135,250
31393DDG3 FNMA REMICS 2003-58 M 3.5% 25/JUL/2033	MONTHLY 3.500% 07/25/2033 166,683.930	147,906	171,702
31393DNG2 FNMA REMICS 2003-62 MA 3.5% 25/JUL/2033	MONTHLY 3.500% 07/25/2033 3,256.320	3,099	3,307
31393DLT6 FNMA REMICS 2003-64 AH 6% 25/JUL/2033	MONTHLY 6.000% 07/25/2033 292,917.010	306,284	319,611
31393EMU0 FNMA REMICS 2003-84 GE 4.5% 25/SEP/2018	MONTHLY 4.500% 09/25/2018 432,423.330	406,529	451,647
31394BE67 FNMA REMICS 2004-101 AR 5.5% 25/JAN/2035	MONTHLY 5.500% 01/25/2035 14,984.110	15,445	16,239
31394BG65 FNMA REMICS 2004-101 HB 5% 25/JAN/2020	MONTHLY 5.000% 01/25/2020 367,902.060	353,301	386,477
31394BG81 FNMA REMICS 2004-101 HD 5% 25/JAN/2020	MONTHLY 5.000% 01/25/2020 321,037.170	313,043	337,031
31393XTD9 FNMA REMICS 2004-18 CB 4% 25/APR/2019	MONTHLY 4.000% 04/25/2019 311,385.850	278,788	323,094
31394ABD7 FNMA REMICS 2004-53 NC 5.5% 25/JUL/2024	MONTHLY 5.500% 07/25/2024 59,671.920	59,299	65,059

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
31394AVD5 FNMA REMICS 2004-59 BG ZEROCPN 25/DEC/20	MONTHLY 0.000% 12/25/2032 56,365.810	96,098	52,352
31394AZG4 FNMA REMICS 2004-68 LC 5% 25/SEP/2029	MONTHLY 5.000% 09/25/2029 136,613.100	136,824	149,505
31394UKE1 FNMA REMICS 2005-102 PG 5% 25/NOV/2035	MONTHLY 5.000% 11/25/2035 470,000.000	516,119	509,653
31394CBB7 FNMA REMICS 2005-3 AP 5.5% 25/FEB/2035	MONTHLY 5.500% 02/25/2035 70,553.890	70,730	78,231
31394CBV3 FNMA REMICS 2005-3 CM 6% 25/FEB/2035	MONTHLY 6.000% 02/25/2035 400,000.000	447,500	423,724
31394DZR4 FNMA REMICS 2005-48 MD 5% 25/APR/2034	MONTHLY 5.000% 04/25/2034 291,823.550	277,766	302,353
31394EF29 FNMA REMICS 2005-67 HG 5.5% 25/JAN/2035	MONTHLY 5.500% 01/25/2035 232,393.600	227,056	247,695
31394UMN9 FNMA REMICS 2005-97 GZ 4.5% 25/NOV/2035	MONTHLY 4.500% 11/25/2035 108,678.570	91,685	113,782
31394U4J8 FNMA REMICS 2005-99 AC 5.5% 25/DEC/2035	MONTHLY 5.500% 12/25/2035 521,000.000	562,436	557,959
31395BZL0 FNMA REMICS 2006-27 OH ZEROCPN 25/APR/20	MONTHLY 0.000% 04/25/2036 226,482.420	504,563	214,705
31395DFA2 FNMA REMICS 2006-39 WC 5.5% 25/JAN/2036	MONTHLY 5.500% 01/25/2036 466,636.380	513,300	506,954
31394VYC8 FNMA REMICS 2006-4 PZ 6% 25/FEB/2036	MONTHLY 6.000% 02/25/2036 1,125,414.590	1,127,024	1,303,959
31395DTS8 FNMA REMICS 2006-50 PS ZEROCPN 25/JUN/20	MONTHLY 0.000% 06/25/2036 145,832.930	239,679	135,968
31396X6G4 FNMA REMICS 2007-116 HI FLOATING 25/JAN/	MONTHLY FLOATING 01/25/2038 217,325.340	7,208	15,547
31396WWB8 FNMA REMICS 2007-61 PE 5.5% 25/JUL/2037	MONTHLY 5.500% 07/25/2037 625,000.000	704,766	690,716
31396WTQ9 FNMA REMICS 2007-63 PC 5.5% 25/JUL/2036	MONTHLY 5.500% 07/25/2036 12,755.080	14,066	12,769

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
31396WX35 FNMA REMICS 2007-76 PK 6% 25/JUN/2036	MONTHLY 6.000% 06/25/2036 150,205.400	167,291	154,229
31396Q4D8 FNMA REMICS 2009-69 HJ 6% 25/APR/2039	MONTHLY 6.000% 04/25/2039 197,602.530	210,694	206,251
31396Q4T3 FNMA REMICS 2009-69 MB 4% 25/SEP/2029	MONTHLY 4.000% 09/25/2029 240,000.000	250,650	256,504
31398FRT0 FNMA REMICS 2009-86 OT ZEROCPN 25/OCT/20	MONTHLY 0.000% 10/25/2037 240,017.440	546,807	221,753
31398NU05 FNMA REMICS 2010-123 BP 4.5% 25/NOV/2040	MONTHLY 4.500% 11/25/2040 1,200,000.000	1,307,250	1,298,923
31398SM59 FNMA REMICS 2010-135 HE 3% 25/JAN/2021	MONTHLY 3.000% 01/25/2021 459,571.320	477,092	471,750
31398SXH1 FNMA REMICS 2010-141 AL 4% 25/DEC/2040	MONTHLY 4.000% 12/25/2040 988,000.000	993,978	1,052,916
31398SRR6 FNMA REMICS 2010-143 BD 4.5% 25/DEC/2030	MONTHLY 4.500% 12/25/2030 550,000.000	584,438	604,629
31398SUH4 FNMA REMICS 2010-145 A 3.5% 25/AUG/2025	MONTHLY 3.500% 08/25/2025 151,090.140	154,962	156,212
31398M3F1 FNMA REMICS 2010-32 GL 4% 25/APR/2030	MONTHLY 4.000% 04/25/2030 239,744.560	247,386	253,671
31398PEC9 FNMA REMICS 2010-38 KC 4.5% 25/APR/2040	MONTHLY 4.500% 04/25/2040 1,497,334.000	1,565,650	1,634,563
31398MCZ7 FNMA REMICS 2010-9 PE 4.5% 25/OCT/2039	MONTHLY 4.500% 10/25/2039 700,000.000	723,188	743,462
31397SCQ5 FNMA REMICS 2011-22 MA 6.5% 25/APR/2038	MONTHLY 6.500% 04/25/2038 318,838.220	356,202	355,224
31397UJT7 FNMA REMICS 2011-51 B 3.5% 25/JUN/2031	MONTHLY 3.500% 06/25/2031 500,000.000	503,066	520,011
3136A8QB9 FNMA REMICS 2012-100 EW 3% 25/SEP/2027	MONTHLY 3.000% 09/25/2027 1,604,941.000	1,498,614	1,598,366
3136A4FV5 FNMA REMICS 2012-19 ZL 3.5% 25/MAR/2042	MONTHLY 3.500% 03/25/2042 6,210,511.600	6,041,322	6,161,337

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
3136A4JR1 FNMA REMICS 2012-20 TD 4.5% 25/FEB/2042	MONTHLY 4.500% 02/25/2042 875,367.620	917,125	932,498
3136A4FQ7 FNMA REMICS 2012-20 ZJ 3.5% 25/MAR/2042	MONTHLY 3.500% 03/25/2042 2,208,181.910	2,084,890	2,239,055
3136A42W8 FNMA REMICS 2012-34 KA 3.5% 25/SEP/2041	MONTHLY 3.500% 09/25/2041 330,177.690	320,685	342,198
3136A5Z66 FNMA REMICS 2012-50 HB 4% 25/MAR/2042	MONTHLY 4.000% 03/25/2042 602,061.080	617,301	639,975
3136A6MD3 FNMA REMICS 2012-60 JV 4.5% 25/SEP/2041	MONTHLY 4.500% 09/25/2041 172,111.780	184,482	188,338
3136AGA69 FNMA REMICS 2013-101 E 3% 25/OCT/2033	MONTHLY 3.000% 10/25/2033 1,075,000.000	951,469	1,072,303
3136AGSP8 FNMA REMICS 2013-104 CY 5% 25/OCT/2043	MONTHLY 5.000% 10/25/2043 500,000.000	551,250	579,364
3136ADVK2 FNMA REMICS 2013-26 QJ 3% 25/APR/2028	MONTHLY 3.000% 04/25/2028 1,000,000.000	1,018,438	1,013,821
31339L5N6 FREDDIE MAC 2378 PE 5.500% 15/NOV/2016	MONTHLY 5.500% 11/15/2016 18,084.870	18,277	18,667
31392W3P3 FREDDIE MAC 2508 AQ-MAC 5.500% 15/OCT/20	MONTHLY 5.500% 10/15/2017 38,270.790	38,008	40,243
31392XUX4 FREDDIE MAC 2525 AM-MAC 4.500% 15/APR/20	MONTHLY 4.500% 04/15/2032 431,954.160	464,081	476,709
31393J3Z9 FREDDIE MAC 2554 MN 5.500% 15/JAN/2033	MONTHLY 5.500% 01/15/2033 286,440.520	313,115	316,338
31393PQA5 FREDDIE MAC 2606 AQ 5.000% 15/APR/2018	MONTHLY 5.000% 04/15/2018 48,625.190	50,408	50,097
31393RLB4 FREDDIE MAC 2629 DB 5.000% 15/JUN/2023	MONTHLY 5.000% 06/15/2023 192,000.000	190,099	212,421
31394HLY5 FREDDIE MAC 2663 BC-MAC 4.000% 15/AUG/20	MONTHLY 4.000% 08/15/2018 164,486.520	146,496	171,033
31394PRY1 FREDDIE MAC 2744 VD 5.500% 15/FEB/2026	MONTHLY 5.500% 02/15/2026 1,146,855.070	1,261,182	1,228,337

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
31395UVF5 FREDDIE MAC 2987 KG 5.000% 15/DEC/2034	MONTHLY 5.000% 12/15/2034 171,857.930	187,298	174,361
31395VG60 FREDDIE MAC 2989 TG-MAC 5.000% 15/JUN/20	MONTHLY 5.000% 06/15/2025 204,186.250	222,404	220,666
31397FR79 FREDDIE MAC 3290 SB VARIABLE 15/MAR/2037	MONTHLY FLOATING 03/15/2037 112,866.470	10,791	14,605
31398E4H4 FREDDIE MAC 3546 NB 4.000% 15/JUN/2024	MONTHLY 4.000% 06/15/2024 1,473,000.000	1,581,634	1,574,921
31398JUA9 FREDDIE MAC 3575 EB 4.00% 15/SEP/2024	MONTHLY 4.000% 09/15/2024 1,000,000.000	1,087,656	1,076,558
31398KW97 FREDDIE MAC 3599 DY 4.500% 15/NOV/2029	MONTHLY 4.500% 11/15/2029 1,000,000.000	1,073,750	1,141,251
31398VRZ1 FREDDIE MAC 3662 QB 5.000% 15/MAR/2038	MONTHLY 5.000% 03/15/2038 1,750,000.000	1,909,688	1,913,419
3137A05F8 FREDDIE MAC 3677 PB 4.500% 15/MAY/2040	MONTHLY 4.500% 05/15/2040 800,000.000	890,000	866,982
3137GARP4 FREDDIE MAC 3740 SB VARIABLE 15/OCT/2040	MONTHLY FLOATING 10/15/2040 655,698.420	70,444	108,679
3137A5HP2 FREDDIE MAC 3787 AY 3.500% 15/JAN/2026	MONTHLY 3.500% 01/15/2026 1,600,000.000	1,664,500	1,667,979
3137A6US9 FREDDIE MAC 3808 DB 3.500% 15/FEB/2031	MONTHLY 3.500% 02/15/2031 400,000.000	398,750	410,830
3137A7XV7 FREDDIE MAC 3827 BM 5.500% 15/AUG/2039	MONTHLY 5.500% 08/15/2039 728,205.680	800,344	789,470
3137ABHD6 FREDDIE MAC 3874 DW 3.500% 15/JUN/2021	MONTHLY 3.500% 06/15/2021 500,000.000	499,258	531,611
3137ADZD2 FREDDIE MAC 3911 B 3.500% 15/AUG/2026	MONTHLY 3.500% 08/15/2026 1,000,000.000	1,023,750	1,040,721
38373RZH5 GINNIE MAE 01-52 E 6.000% 20/OCT/2031	MONTHLY 6.000% 10/20/2031 83,056.950	84,407	93,918
38373WGH5 GINNIE MAE 2002-17 BX-MX 6.000% 20/MAR/2	MONTHLY 6.000% 03/20/2032 68,672.950	69,360	78,059

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
38374HGZ7 GINNIE MAE 2004-55 MC 5.500% 20/JUL/2034	MONTHLY 5.500% 07/20/2034 576,000.000	640,114	646,396
38374JLG9 GINNIE MAE 2004-89 LS-MX VARIABLE 16/OCT	MONTHLY FLOATING 10/16/2034 81,143.110	83,577	121,888
38374MU98 GINNIE MAE 2006-17 TW 6.000% 20/APR/2036	MONTHLY 6.000% 04/20/2036 636,030.830	719,298	726,283
38375JMV4 GINNIE MAE 2007-00 CI VARIABLE 20/MAR/20	MONTHLY FLOATING 03/20/2037 273,429.510	16,945	37,580
38375L3P3 GINNIE MAE 2007-71 SB VARIABLE 20/JUL/20	MONTHLY FLOATING 07/20/2036 75,278.630	5,467	5,006
38374DKP3 GINNIE MAE 2007-81 SP VARIABLE 20/DEC/20	MONTHLY FLOATING 12/20/2037 268,109.300	25,396	40,955
38373W7P7 GINNIE MAE 2008-25 SA VARIABLE 20/MAR/20	MONTHLY FLOATING 03/20/2038 418,306.400	21,083	61,173
38375XHK3 GINNIE MAE 2008-57 AI VARIABLE 20/JUL/20	MONTHLY FLOATING 07/20/2038 172,838.050	12,587	26,587
38375XHT4 GINNIE MAE 2008-62 SA VARIABLE 20/JUL/20	MONTHLY FLOATING 07/20/2038 135,577.550	10,021	18,731
38375PQ61 GINNIE MAE 2008-7 SP MX VARIABLE 20/OCT/	MONTHLY FLOATING 10/20/2037 61,838.670	57,670	73,899
38375XML5 GINNIE MAE 2008-71 SC VARIABLE 20/AUG/20	MONTHLY FLOATING 08/20/2038 32,366.150	2,892	3,971
38376JFW9 GINNIE MAE 2009-106 ST VARIABLE 20/FEB/2	MONTHLY FLOATING 02/20/2038 780,747.460	92,482	105,646
38374XC29 GINNIE MAE 2009-24 DS VARIABLE 20/MAR/20	MONTHLY FLOATING 03/20/2039 185,721.650	26,087	13,679
38374UF97 GINNIE MAE 2009-43 SA VARIABLE 20/JUN/20	MONTHLY FLOATING 06/20/2039 187,747.060	18,237	22,427
38373AGM2 GINNIE MAE 2009-72 SM VARIABLE 16/AUG/20	MONTHLY FLOATING 08/16/2039 189,102.630	29,710	26,177
38376LK65 GINNIE MAE 2011-97 WA VARIABLE 20/NOV/20	MONTHLY FLOATING 11/20/2038 198,955.790	225,690	223,155

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 1,819.930	1,847	2,077
36206TXW7 GNMA I MORTPASS 6.5% 15/APR/2026 SF PN#	MONTHLY 6.500% 04/15/2026 3,418.030	3,469	3,900
36206UPC7 GNMA I MORTPASS 6.5% 15/APR/2026 SF PN#	MONTHLY 6.500% 04/15/2026 6,559.280	6,658	7,485
36207AUK6 GNMA I MORTPASS 6.5% 15/APR/2026 SF PN#	MONTHLY 6.500% 04/15/2026 4,432.150	4,499	5,058
36206TXR8 GNMA I MORTPASS 6.5% 15/MAR/2026 SF PN#	MONTHLY 6.500% 03/15/2026 12,203.630	12,387	13,926
36206DQC4 GNMA I MORTPASS 6% 15/MAR/2026 SF PN# 40	MONTHLY 6.000% 03/15/2026 3,066.900	3,052	3,464
36206H6A1 GNMA I MORTPASS 7.5% 15/AUG/2026 SF PN#	MONTHLY 7.500% 08/15/2026 15,175.080	15,806	16,058
36204DH28 GNMA I MORTPASS 7.5% 15/DEC/2023 SF PN#	MONTHLY 7.500% 12/15/2023 5,801.880	6,072	6,377
36207FUM1 GNMA I MORTPASS 7.5% 15/JUN/2026 SF PN#	MONTHLY 7.500% 06/15/2026 3,647.940	3,800	3,701
36208ST85 GNMA I MORTPASS 7.5% 15/MAR/2028 SF PN#	MONTHLY 7.500% 03/15/2028 4,222.610	4,397	4,239
36204CK75 GNMA I MORTPASS 7.5% 15/NOV/2023 SF PN#	MONTHLY 7.500% 11/15/2023 3,742.080	3,916	3,799
36224PR26 GNMA I MORTPASS 7.5% 15/OCT/2022 SF PN#	MONTHLY 7.500% 10/15/2022 2,176.210	2,278	2,347
36203LBV3 GNMA I MORTPASS 7.5% 15/OCT/2023 SF PN#	MONTHLY 7.500% 10/15/2023 1,617.060	1,692	1,827
36207SH22 GNMA I MORTPASS 7.5% 15/OCT/2026 SF PN#	MONTHLY 7.500% 10/15/2026 19,224.520	20,023	19,392
36203SSX6 GNMA I MORTPASS 7% 15/SEP/2023 SF PN# 35	MONTHLY 7.000% 09/15/2023 15,193.470	15,716	15,708
36225BK23 GNMA I MORTPASS 8% 15/DEC/2017 SF PN# 78	MONTHLY 8.000% 12/15/2017 6,481.860	6,919	6,901

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 30,773.110	32,648	35,057
36224FUB4 GNMA I MORTPASS 8% 15/JUN/2022 SF PN# 32	MONTHLY 8.000% 06/15/2022 7,641.030	8,107	7,895
36225AE63 GNMA I MORTPASS 9.5% 15/AUG/2022 SP PN#	MONTHLY 9.500% 08/15/2022 5,405.000	5,900	6,207
36225ATF7 GNMA I MORTPASS 9.5% 15/DEC/2021 SP PN#	MONTHLY 9.500% 12/15/2021 5,929.900	6,473	6,897
36218DEH2 GNMA I MORTPASS 9.5% 15/JUL/2017 SF PN#	MONTHLY 9.500% 07/15/2017 4,510.920	4,976	4,534
362159BH7 GNMA I MORTPASS 9.5% 15/JUN/2016 SF PN#	MONTHLY 9.500% 06/15/2016 683.820	754	687
36216X3U3 GNMA I MORTPASS 9.5% 15/OCT/2016 SF PN#	MONTHLY 9.500% 10/15/2016 735.840	812	739
36225AAS9 GNMA I MORTPASS 9.5% 15/OCT/2024 SP PN#	MONTHLY 9.500% 10/15/2024 667.380	736	724
362202WC3 GNMA I MORTPASS 9.5% 15/SEP/2020 SF PN#	MONTHLY 9.500% 09/15/2020 6,978.490	7,617	7,154
36217GUM7 GNMA I MORTPASS 9% 15/JAN/2020 SF PN# 19	MONTHLY 9.000% 01/15/2020 12,619.750	13,704	13,843
36202EWE5 GNMA II MORTPASS 6% 20/SEP/2038 SF PN# 0	MONTHLY 6.000% 09/20/2038 336,558.240	376,735	379,459
36207CC97 GNMA POOL 7.50% BDS 15/JAN/2027 USD1000	MONTHLY 7.500% 01/15/2027 12,119.330	12,623	12,536
38375LV72 GNMA REMIC TRUST 2007-72 US 20/NOV/2037	MONTHLY FLOATING 11/20/2037 145,568.640	14,933	21,981
38376WQQ2 GNMA REMIC TRUST 2010-14 QP 6.000% 20/DE	MONTHLY 6.000% 12/20/2039 134,479.110	144,880	142,543
3837H1RM5 GNMA 1998-17 S FLOATING 16/JUL/2028	MONTHLY FLOATING 07/16/2028 258,222.800	10,720	57,892
3837H2FG9 GNMA 1999-13 Z 7.5% 16/MAY/2029	MONTHLY 7.500% 05/16/2029 141,062.540	146,563	158,247

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
3837H4ND3 GNMA 2000-9 Z 8 20/JUN/2030	MONTHLY 8.000% 06/20/2030 57,007.790	60,978	67,772
38373RTN9 GNMA 2001-35 AZ 6.5 20/AUG/2031	MONTHLY 6.500% 08/20/2031 432,297.110	450,884	486,732
38373MDN7 GNMA 2002-40 UK 6.5 20/JUN/2032	MONTHLY 6.500% 06/20/2032 236,816.230	249,813	268,903
38373VWR7 GNMA 2002-69 PD 5.5 20/OCT/2032	MONTHLY 5.500% 10/20/2032 163,802.280	179,466	181,638
38374HVR8 GNMA 2004-68 PO ZEROCPN 20/MAY/2031	MONTHLY 0.000% 05/20/2031 .100	30,970	0
38374MYT0 GNMA 2006-10 ZT 6 20/MAR/2036	MONTHLY 6.000% 03/20/2036 1,919,539.030	2,297,200	2,302,827
38375JTD7 GNMA 2007-17 JI FLOATING 16/APR/2037	MONTHLY FLOATING 04/16/2037 168,554.510	10,258	25,759
38375LGF1 GNMA 2007-53 SW FLOATING 20/SEP/2037	MONTHLY FLOATING 09/20/2037 35,092.530	40,313	47,517
38375LD23 GNMA 2007-73 MI FLOATING 20/NOV/2037	MONTHLY FLOATING 11/20/2037 224,122.440	13,939	29,763
38375PR78 GNMA 2008-20 PO ZEROCPN 20/SEP/2037	MONTHLY 0.000% 09/20/2037 76,511.180	156,958	74,410
383742YJ6 GNMA 2008-23 IO 6 20/FEB/2037	MONTHLY 6.000% 02/20/2037 5,738.640	13,433	42
38375PX30 GNMA 2008-29 PO ZEROCPN 17/FEB/2033	MONTHLY 0.000% 02/17/2033 93,963.830	210,927	91,064
38375QKS7 GNMA 2008-40 SA FLOATING 16/MAY/2038	MONTHLY FLOATING 05/16/2038 494,445.320	19,627	90,132
38375QQM4 GNMA 2008-43 NB 5.5 20/MAY/2038	MONTHLY 5.500% 05/20/2038 326,000.000	363,209	363,570
38375DYP7 GNMA 2008-95 DS FLOATING 20/DEC/2038	MONTHLY FLOATING 12/20/2038 350,875.490	60,361	58,320
38376CXX2 GNMA 2009-79 OK ZEROCPN 16/NOV/2037	MONTHLY 0.000% 11/16/2037 126,715.490	285,943	120,630

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
38377NF41 GNMA 2010-157 OP ZEROCPN 20/DEC/2040	MONTHLY 0.000% 12/20/2040 413,048.710	819,729	351,225
38374JA97 GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	MONTHLY FLOATING 11/16/2034 57,696.250	55,749	70,936
38375KYH9 GOVT NATIONAL MORTGAGE ASSOCN FLTG RATE	MONTHLY FLOATING 07/20/2037 277,748.790	18,333	42,975
38374TC69 GOVT NATIONAL MORTGAGE ASSOCN MTG BDS 20	MONTHLY FLOATING 03/20/2039 190,410.080	16,373	21,372
38374JXC5 GOVT NATIONAL MORTGAGE ASSOCN MTG BDS 20	MONTHLY FLOATING 10/20/2034 278,498.670	14,139	41,042
38374L3B5 GOVT NATIONAL MORTGAGE ASSOCN MTG BDS 20	MONTHLY FLOATING 09/20/2035 634,270.010	43,420	99,433
38375KCL4 GOVT NATIONAL MORTGAGE ASSOCN VAR MTG BD	MONTHLY FLOATING 05/20/2037 240,171.230	29,998	32,508
38375K3J9 GOVT NATIONAL MORTGAGE ASSOCN VAR MTG BD	MONTHLY FLOATING 08/20/2037 210,061.770	24,958	32,037
38375DUZ9 GOVT NATIONAL MORTGAGE ASSOCN VAR MTG BD	MONTHLY FLOATING 09/20/2038 189,546.880	23,456	23,902
38375Y2X9 GOVT NATIONAL MORTGAGE ASSOCN VAR MTG BD	MONTHLY FLOATING 12/20/2038 153,047.250	3,506	18,667
38374TXN9 GOVT NATIONAL MORTGAGE ASSOCN VAR MTG BD	MONTHLY FLOATING 03/20/2039 211,149.740	17,026	23,464
38374UVQ1 GOVT NATIONAL MORTGAGE ASSOCN VAR MTG BD	MONTHLY FLOATING 06/20/2039 245,842.000	21,889	29,176
38374NQA8 GOVT NATL MTG ASSO FR CMO 20/SEP/2033 US	MONTHLY FLOATING 09/20/2033 45,194.640	9,544	754
76116FAB3 RESOLUTION FUNDING CORP BOND ZERO CPN 15	SEMI-ANN. 0.000% 01/15/2030 600,000.000	333,635	384,936
76116FAA5 RESOLUTION FUNDING CORP BOND ZERO CPN 15	SEMI-ANN. 0.000% 10/15/2019 800,000.000	697,440	727,432
76116FAC1 RESOLUTION FUNDING CORP DISCOUNT NOTES Z	SEMI-ANN. 0.000% 04/15/2030 31,700,000.000	12,775,702	20,107,310

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
83162CQH9 SMALL BUS ADMIN GTD DEV PTC DB06-20F 5.8	SEMI-ANN. 5.820% 06/01/2026 642,045.570	666,524	717,139
880591EJ7 TENN VALLEY AUTHORITY 4.625% 15/SEP/2060	SEMI-ANN. 4.625% 09/15/2060 133,000.000	131,218	151,100
880591EH1 TENN VALLEY AUTHORITY 5.25% 15/SEP/2039	SEMI-ANN. 5.250% 09/15/2039 121,000.000	120,805	154,041
880591EQ1 TENNESSEE VALLEY AUTHORITY BOND FIXED 1.	SEMI-ANN. 1.750% 10/15/2018 122,000.000	121,419	123,141
880591CS9 TENNESSEE VALLEY AUTHORITY 5.88% DEC 01/	SEMI-ANN. 5.880% 04/01/2036 300,000.000	397,977	409,224
880591DM1 TENNESSEE VALLEY AUTHORITY 7.125% 01/MAY	SEMI-ANN. 7.125% 05/01/2030 5,200,000.000	6,884,722	7,705,360
912828ET3 TSY INFL IX N/B VAR 15/JAN/2016	FLOATING 01/15/2016 2,700,000.000	3,067,970	3,279,157
912810QB7 UNITED STATES OF AMER TREAS BONDS 4.25%	SEMI-ANN. 4.250% 05/15/2039 600,000.000	695,063	771,234
912810FB9 UNITED STATES OF AMER TREAS BONDS 6.125%	SEMI-ANN. 6.125% 11/15/2027 100,000.000	139,145	142,250
912810RF7 UNITED STATES OF AMERICA BOND FIXED 1.37	SEMI-ANN. FLOATING 02/15/2044 6,300,000.000	6,684,995	7,264,727
912810QT8 UNITED STATES OF AMERICA BOND FIXED 3.12	SEMI-ANN. 3.125% 11/15/2041 8,300,000.000	8,593,195	8,957,526
912810RH3 UNITED STATES OF AMERICA BOND FIXED 3.12	SEMI-ANN. 3.125% 08/15/2044 170,000.000	174,675	183,015
912810RG5 UNITED STATES OF AMERICA BOND FIXED 3.37	SEMI-ANN. 3.375% 05/15/2044 4,400,000.000	4,628,765	4,953,432
912810RC4 UNITED STATES OF AMERICA BOND FIXED 3.62	SEMI-ANN. 3.625% 08/15/2043 6,000,000.000	6,477,248	7,056,120
912810RE0 UNITED STATES OF AMERICA BOND FIXED 3.62	SEMI-ANN. 3.625% 02/15/2044 3,250,000.000	3,391,607	3,824,600
912810RD2 UNITED STATES OF AMERICA BOND FIXED 3.75	SEMI-ANN. 3.750% 11/15/2043 4,590,000.000	4,748,692	5,517,685

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
912810QW1 UNITED STATES OF AMERICA BOND FIXED 3% 1	SEMI-ANN. 3.000% 05/15/2042 2,000,000.000	1,716,039	2,102,180
912810QE1 UNITED STATES OF AMERICA BOND FIXED 4.62	SEMI-ANN. 4.625% 02/15/2040 500,000.000	648,750	679,690
912833KJ8 UNITED STATES OF AMERICA BOND ZERO CPN 1	SEMI-ANN. 0.000% 08/15/2016 14,559,000.000	13,929,612	14,424,766
912803DH3 UNITED STATES OF AMERICA BOND ZERO CPN 1	SEMI-ANN. 0.000% 08/15/2039 5,000,000.000	2,228,450	2,541,500
912803DN0 UNITED STATES OF AMERICA BOND ZERO CPN 1	SEMI-ANN. 0.000% 08/15/2040 10,500,000.000	3,960,770	5,150,040
912803DY6 UNITED STATES OF AMERICA BOND ZERO CPN 1	SEMI-ANN. 0.000% 08/15/2042 6,910,000.000	2,117,155	3,146,607
912833KG4 UNITED STATES OF AMERICA BOND ZERO CPN 1	SEMI-ANN. 0.000% 02/15/2016 500,000.000	295,830	497,745
912833LL2 UNITED STATES OF AMERICA BOND ZERO CPN 1	SEMI-ANN. 0.000% 02/15/2023 2,000,000.000	776,440	1,671,980
912833WQ9 UNITED STATES OF AMERICA BOND ZERO CPN 1	SEMI-ANN. 0.000% 05/15/2028 2,800,000.000	1,708,787	1,984,500
9128337P9 UNITED STATES OF AMERICA BOND ZERO CPN 1	SEMI-ANN. 0.000% 05/15/2031 3,200,000.000	1,746,460	2,070,912
9128337V6 UNITED STATES OF AMERICA BOND ZERO CPN 1	SEMI-ANN. 0.000% 05/15/2034 8,800,000.000	3,017,234	5,205,904
912803DM2 UNITED STATES OF AMERICA BOND ZERO CPN 1	SEMI-ANN. 0.000% 05/15/2040 3,000,000.000	1,294,835	1,489,590
912803EC3 UNITED STATES OF AMERICA BOND ZERO CPN 1	SEMI-ANN. 0.000% 05/15/2043 1,835,000.000	577,676	815,823
912833KF6 UNITED STATES OF AMERICA BOND ZERO CPN 1	SEMI-ANN. 0.000% 11/15/2015 7,441,000.000	4,545,287	7,421,802
912803DJ9 UNITED STATES OF AMERICA BOND ZERO CPN 1	SEMI-ANN. 0.000% 11/15/2039 2,800,000.000	1,146,847	1,408,064
912803DZ3 UNITED STATES OF AMERICA BOND ZERO CPN 1	SEMI-ANN. 0.000% 11/15/2042 700,000.000	261,884	316,302

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
912828SY7 UNITED STATES OF AMERICA NOTES FIXED .62	SEMI-ANN. 0.625% 05/31/2017 5,000,000.000	4,954,035	4,971,500
912828SV3 UNITED STATES OF AMERICA NOTES FIXED 1.7	SEMI-ANN. 1.750% 05/15/2022 5,000,000.000	4,745,700	4,915,250
912828VB3 UNITED STATES OF AMERICA NOTES FIXED 1.7	SEMI-ANN. 1.750% 05/15/2023 7,200,000.000	6,809,906	7,010,424
912828G38 UNITED STATES OF AMERICA NOTES FIXED 2.2	SEMI-ANN. 2.250% 11/15/2024 200,000.000	200,875	201,344
912828WE6 UNITED STATES OF AMERICA NOTES FIXED 2.7	SEMI-ANN. 2.750% 11/15/2023 3,000,000.000	3,006,656	3,158,190
912810QV3 UNITED STATES TREAS BDS TIPS VAR 15/FEB/	FLOATING 02/15/2042 1,600,000.000	1,715,822	1,633,694
912810QX9 UNITED STATES TREAS BDS 2.75%15/AUG/2042	SEMI-ANN. 2.750% 08/15/2042 6,550,000.000	6,179,196	6,547,970
912810QY7 UNITED STATES TREAS BDS 2.75%15/NOV/2042	SEMI-ANN. 2.750% 11/15/2042 3,085,000.000	2,615,122	3,081,853
912810RB6 UNITED STATES TREAS BDS 2.875%15/MAY/204	SEMI-ANN. 2.875% 05/15/2043 6,665,000.000	5,696,176	6,817,029
912810QU5 UNITED STATES TREAS BDS 3.125% 15/FEB/20	SEMI-ANN. 3.125% 02/15/2042 65,365,000.000	67,323,805	70,364,115
912810QZ4 UNITED STATES TREAS BDS 3.125%15/FEB/204	SEMI-ANN. 3.125% 02/15/2043 8,000,000.000	6,962,500	8,589,360
912810QD3 UNITED STATES TREAS BDS 4.375%15/NOV/203	SEMI-ANN. 4.375% 11/15/2039 21,200,000.000	25,229,648	27,798,500
912810QC5 UNITED STATES TREAS BDS 4.5%15/AUG/2039	SEMI-ANN. 4.500% 08/15/2039 2,300,000.000	2,890,712	3,065,118
912810PX0 UNITED STATES TREAS BDS 4.500% 15/MAY/20	SEMI-ANN. 4.500% 05/15/2038 600,000.000	724,500	799,452
912828VA5 UNITED STATES TREAS NTS 1.125%30/APR/202	SEMI-ANN. 1.125% 04/30/2020 5,000,000.000	4,746,100	4,851,150
912828SD3 UNITED STATES TREAS NTS 1.25%31/JAN/2019	SEMI-ANN. 1.250% 01/31/2019 6,000,000.000	5,858,227	5,942,340

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
912828UB4 UNITED STATES TREAS NTS 1.30%NOV/2019	SEMI-ANN. 1.000% 11/30/2019 12,575,000.000	12,163,390	12,196,744
912828RC6 UNITED STATES TREAS NTS 2.125%15/AUG/202	SEMI-ANN. 2.125% 08/15/2021 5,000,000.000	4,950,941	5,059,000
912828MA5 UNITED STATES TREAS NTS 2.75% 30/NOV/201	SEMI-ANN. 2.750% 11/30/2016 12,000,000.000	12,473,181	12,475,320
912810FE3 USA TREASURY BDS 5.5% 15/AUG/2028 USD100	SEMI-ANN. 5.500% 08/15/2028 3,000,000.000	4,003,125	4,095,930
912810EW4 USA TREASURY BDS 6.00% 15/FEB/2026 USD10	SEMI-ANN. 6.000% 02/15/2026 12,300,000.000	16,922,441	16,857,765
912810EQ7 USA TREASURY BDS 6.25% 15/AUG/2023 USD10	SEMI-ANN. 6.250% 08/15/2023 10,000,000.000	12,856,961	13,314,800
912810EY0 USA TREASURY BDS 6.5% BD 15/NOV/2026 USD	SEMI-ANN. 6.500% 11/15/2026 500,000.000	700,234	719,725
912810EH7 USA TREASURY BDS 7.875% 15/FEB/2021 USD1	SEMI-ANN. 7.875% 02/15/2021 3,150,000.000	4,090,987	4,255,713
911760GT7 VENDEE MORTGAGE TRUST 1995-3 1995-3 1Z 7	MONTHLY 7.250% 09/15/2025 154,873.400	159,505	175,896
911760TM8 VENDEE MORTGAGE TRUST 2003-2 2003-2 Z 5%	MONTHLY 5.000% 05/15/2033 872,865.480	959,407	992,149
92262BAF2 VENDEE MORTGAGE TRUST 2011-2 2011-2 DZ 3	MONTHLY 3.750% 10/15/2041 1,133,761.040	1,024,564	1,163,250
92260MAH6 VENDEE MTG TR REMIC PASSTHRU CTF 1996-1	MONTHLY 6.750% 02/15/2026 54,201.140	58,718	61,778
38375QX87 2008-51 PG 0.000% 20/JUN/2038	MONTHLY 5.000% 06/20/2038 124,717.600	133,993	134,120
TOTAL U.S. GOVERNMENT SECURITIES		524,392,689	565,899,553

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
CORPORATE DEBT INSTRUMENTS: PREFERRED -----			
010392EE4 ALABAMA POWER CO 010392EE4 5.6% 15/MAR/2 RATINGS: A2 A	SEMI-ANN. 5.600% 03/15/2033 650,000.000	756,776	803,907
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	791,917
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	242,696
12667FJL0 ALTERNATIVE LOAN TRUST 2004-12CB 2004-12 RATINGS: A2 AAA	MONTHLY 5.000% 07/25/2019 168,124.770	167,764	174,730
02581FYE3 AMERICAN EXPRESS CENTURION 6% MTN 13/SEP RATINGS: A2 BBB+	SEMI-ANN. 6.000% 09/13/2017 250,000.000	281,063	278,620
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	89,990
046003JU4 ASSOCIATES CORP OF NORTH AMERICA 6.95% B RATINGS: A3 A	SEMI-ANN. 6.950% 11/01/2018 191,000.000	200,848	223,086
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	1,158,850
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	331,167
00206RA51 AT&T INC 6.55% 15/FEB/2039 RATINGS: A2 A	SEMI-ANN. 6.550% 02/15/2039 4,992,000.000	5,694,985	6,153,039
05950WAF5 BANC OF AMERICA COMMERCIAL MORTGAGE TRUS RATINGS: AAA AA	MONTHLY 5.634% 07/10/2046 231,754.500	222,484	242,479
05950XAE6 BANC OF AMERICA COMMERCIAL MORTGAGE TRUS RATINGS: AAA AAA	MONTHLY 5.414% 09/10/2047 325,000.000	350,911	339,983
05947UR91 BANC OF AMERICA MERRILL LYNCH COMMERCIAL RATINGS: AAA A	MONTHLY 4.727% 07/10/2043 240,000.000	209,400	243,026
05948XSR3 BANC OF AMERICA MORTGAGE SECURITIES 2003 RATINGS: AAA	MONTHLY 4.750% 09/25/2018 143,596.930	143,687	145,519
06050TJZ6 BANK OF AMERICA CORP BDS 15/OCT/2036 USD RATINGS: A1 A	SEMI-ANN. 6.000% 10/15/2036 888,000.000	926,024	1,112,273

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
06051GEA3 BANK OF AMERICA CORP CALLABLE NOTES FI RATINGS: A2 A	SEMI-ANN. 6.500% 08/01/2016 363,000.000	408,429	391,071
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	1,263,438
63858SBC2 BANK OF AMERICA CORP PUTABLE MEDIUM TERM RATINGS: A3 A-	SEMI-ANN. 6.975% 03/07/2037 500,000.000	554,800	634,245
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	82,129
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	2,708,194
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	219,982
071813AU3 BAXTER INTERNATIONAL INC CALLABLE NOTES RATINGS: A3 A+	SEMI-ANN. 4.625% 03/15/2015 125,000.000	121,016	126,021
07387ACJ2 BEAR STEARNS ARM TRUST 2005-1 VAR 25/AUG RATINGS: A1 AAA	MONTHLY FLOATING 08/25/2035 102,315.670	98,863	103,410
084664BE0 BERKSHIRE HATHAWAY FINANCE CORP 5.4% SNR RATINGS: AA2 AA+	SEMI-ANN. 5.400% 05/15/2018 200,000.000	199,708	223,784
084664BL4 BERKSHIRE HATHAWAY FINANCE CORP 5.75% GT RATINGS: AA2 AA+	SEMI-ANN. 5.750% 01/15/2040 410,000.000	456,207	524,665
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	117,536
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	112,029
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	351,413
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	6,449,135
12189TAA2 BURLINGTON NORTHERN SANTA FE CORP 7% BDS RATINGS: A3 BBB+	SEMI-ANN. 7.000% 12/15/2025 558,000.000	545,596	727,498
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	4,431,733

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
141781AX2 CARGILL INC 6% 27/NOV/2017 144A RATINGS: A2 A	SEMI-ANN. 6.000% 11/27/2017 300,000.000	353,650	335,244
14912L4D0 CATERPILLAR FINANCIAL SERVICES CORP 7.05 RATINGS: A2 A	SEMI-ANN. 7.050% 10/01/2018 200,000.000	199,346	235,942
14912L4E8 CATERPILLAR FINANCIAL SERVICES CORP 7.15 RATINGS: A2 A	SEMI-ANN. 7.150% 02/15/2019 150,000.000	149,745	179,445
12669F3A9 CHL MORTGAGE PASS-THROUGH TRUST 2004-HYB RATINGS: AA1 AAA	MONTHLY FLOATING 04/20/2035 8,553.500	7,963	8,635
171232AS0 CHUBB CORP 6.5% NTS 15/MAY/2038 USD1000 RATINGS: A2 A+	SEMI-ANN. 6.500% 05/15/2038 4,698,000.000	5,095,455	6,469,287
171232AQ4 CHUBB CORP 6% SNR NTS 11/MAY/2037 USD100 RATINGS: A2 A+	SEMI-ANN. 6.000% 05/11/2037 1,265,000.000	1,385,903	1,653,001
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	517,897
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	263,755
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	251,734
17305EDE2 CITIBANK CREDIT CARD ISSUANCE TRUST RATINGS: AAA AAA	SEMI-ANN. 5.300% 03/15/2018 260,000.000	254,963	274,039
17305EDY8 CITIBANK CREDIT CARD ISSUANCE TRUST RATINGS: AAA AAA	SEMI-ANN. 5.650% 09/20/2019 300,000.000	298,305	332,754
173067GZ6 CITIGROUP COMMERCIAL MORTGAGE TRUST 2005 RATINGS: AAA AAA	MONTHLY FLOATING 05/15/2043 340,000.000	340,344	340,927
172967BL4 CITIGROUP INC 6.625% BDS 15/JUN/2032 USD RATINGS: BAA1 A-	SEMI-ANN. 6.625% 06/15/2032 6,650,000.000	7,109,045	8,284,437
172967EP2 CITIGROUP INC 6.875% SNR NTS 05/MAR/2038 RATINGS: A3 A	SEMI-ANN. 6.875% 03/05/2038 1,323,000.000	1,496,971	1,802,521
172967EH0 CITIGROUP INC 6% SNR 15/AUG/2017 USD1000 RATINGS: A3 A	SEMI-ANN. 6.000% 08/15/2017 6,000.000	6,063	6,638
172967EW7 CITIGROUP INC 8.125% BDS 15/JUL/2039 USD RATINGS: A3 A	SEMI-ANN. 8.125% 07/15/2039 2,140,000.000	3,090,468	3,276,190

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
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	996,856
20173MAE0 COMMERCIAL MORTGAGE TRUST 2006-GG7 COMME RATINGS: AAA A+	MONTHLY FLOATING 07/10/2038 481,518.750	551,999	503,328
20825CAP9 CONOCOPHILLIPS 5.9% BDS 15/MAY/2038 USD1 RATINGS: A1 A	SEMI-ANN. 5.900% 05/15/2038 1,810,000.000	2,172,507	2,250,844
20825CAU8 CONOCOPHILLIPS 6.0% NTS 15/JAN/2020 USD2 RATINGS: A1 A	SEMI-ANN. 6.000% 01/15/2020 125,000.000	146,448	145,243
20825CAQ7 CONOCOPHILLIPS 6.5% NTS 01/FEB/2039 USD1 RATINGS: A1 A	SEMI-ANN. 6.500% 02/01/2039 6,583,000.000	7,243,708	8,746,503
21079NAA9 CONTINENTAL AIRLINES 2007-1 CLASS A PASS RATINGS: BAA1 A	SEMI-ANN. 5.983% 04/19/2022 123,839.570	131,115	134,837
22303QAH3 CONVIDIEN INTERNATIONAL FINANCE SA 6.55% RATINGS: BAA1 A	SEMI-ANN. 6.550% 10/15/2037 3,050,000.000	3,133,711	3,984,063
22540VWZ1 CREDIT SUISSE FIRST BOSTON MORTGAGE SECU RATINGS: AAA AAA	MONTHLY FLOATING 08/25/2032 4,081.070	4,232	4,391
126673BC5 CWABS INC ASSET-BACKED CERTIFICATES TRUS RATINGS: AA1 AA+	MONTHLY FLOATING 10/25/2034 137,453.380	131,955	133,447
25746UBD0 DOMINION RESOURCES INC 7.00% 15/JUN/2038 RATINGS: BAA2 A-	SEMI-ANN. 7.000% 06/15/2038 650,000.000	859,411	872,833
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	284,710
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	537,366
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	3,158,725
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	4,653,922
29268BAF8 ENEL FINANCE INTERNATIONAL NV CALLABLE N RATINGS: A2 A-	SEMI-ANN. 6.000% 10/07/2039 700,000.000	660,044	822,521
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	924,824

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
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	258,030
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	276,068
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	77,745
341081FA0 FLORIDA POWER & LIGHT 5.95% 01/FEB/2038 RATINGS: AA3 A	SEMI-ANN. 5.950% 02/01/2038 265,000.000	263,558	352,230
36962G3A0 GEN ELEC CAP CORP 6.15% MTN 07/AUG/2037 RATINGS: AA2 AA+	SEMI-ANN. 6.150% 08/07/2037 5,625,000.000	5,116,108	7,336,856
36962GXZ2 GENERAL ELECTRIC CAPITAL CORP CALLABLE M RATINGS: AA2 AA+	SEMI-ANN. 6.750% 03/15/2032 5,180,000.000	5,868,691	7,075,258
36962G3P7 GENERAL ELECTRIC CAPITAL CORP 5.875% BDS RATINGS: AA2 AA+	SEMI-ANN. 5.875% 01/14/2038 400,000.000	452,080	506,144
36962G4B7 GENERAL ELECTRIC CAPITAL CORP 6.875% BDS RATINGS: AA2 AA+	SEMI-ANN. 6.875% 01/10/2039 1,110,000.000	1,335,324	1,570,106
36962GLF9 GENERAL ELECTRIC CAPITAL CORP 6.9% BDS 1 RATINGS: AA2 AA+	SEMI-ANN. 6.900% 09/15/2015 300,000.000	345,105	313,605
377372AE7 GLAXOSMITHKLINE CAPITAL 6.375% BDS 15/MA RATINGS: A1 A+	SEMI-ANN. 6.375% 05/15/2038 235,000.000	303,305	312,900
36185NYY0 GMACM MORTGAGE LOAN TRUST 2003-AR1 2003- RATINGS: AAA AAA	MONTHLY FLOATING 10/19/2033 47,599.600	45,513	47,011
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	1,344,840
38141GCU6 GOLDMAN SACHS GROUP INC 6.1250% DUE 15/F RATINGS: A1 A	SEMI-ANN. 6.125% 02/15/2033 715,000.000	788,954	876,383
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	832,622
38141GFD1 GOLDMAN SACHS GROUP INC/THE NOTES FIXED RATINGS: A2 A-	SEMI-ANN. 6.750% 10/01/2037 870,000.000	960,985	1,093,921
36228FC38 GSAA TRUST 2004-NC1 2004-NC AF-6 VARIABL RATINGS: AAA	MONTHLY FLOATING 11/25/2033 15,107.100	12,161	15,724

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
36229RJT7 GSR MORTGAGE LOAN TRUST 2003-6F 2003-6F RATINGS: AAA	MONTHLY 3.000% 09/25/2032 12,397.600	11,313	12,192
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	351,168
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	2,226,154
40429CCS9 HSBC FINANCE CORP NOTES FIXED 5% 30/JUN/ RATINGS: A3 A	SEMI-ANN. 5.000% 06/30/2015 480,000.000	516,101	489,686
404280AG4 HSBC HLDGS 6.5% BDS 02/MAY/2036 USD10000 RATINGS: A1 A	SEMI-ANN. 6.500% 05/02/2036 4,675,000.000	5,072,671	6,004,243
404280AH2 HSBC HLDGS 6.5% BDS 15/SEP/2037 USD1000 RATINGS: A1 A	SEMI-ANN. 6.500% 09/15/2037 6,025,000.000	6,124,537	7,741,462
40431XAA0 HSBC HOME EQUITY LOAN TRUST USA 2007-3 2 RATINGS: AA2 AAA	MONTHLY FLOATING 11/20/2036 165,028.000	141,512	164,838
459200GM7 INTERNATIONAL BUS MACH CORP 7.625% BDS 1 RATINGS: A1 A+	SEMI-ANN. 7.625% 10/15/2018 100,000.000	99,628	120,563
466247K93 JP MORGAN MORTGAGE TRUST 2006-A2 2006-A2 RATINGS: A3 AAA	MONTHLY FLOATING 11/25/2033 224,406.180	222,583	224,873
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	1,735,382
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	269,510
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	356,110
500472AC9 KONINKLIJKE PHILIPS ELECTRONICS NV 6.875 RATINGS: A3 A-	SEMI-ANN. 6.875% 03/11/2038 5,800,000.000	6,309,812	7,877,038
500472AB1 KONINKLIJKE PHILIPS NV 5.75% SNR NTS 11/ RATINGS: A3 A-	SEMI-ANN. 5.750% 03/11/2018 100,000.000	113,294	110,996
564760CA2 MANUFACTURERS & TRADERS TRUST CO 6.625% RATINGS: A3 A-	SEMI-ANN. 6.625% 12/04/2017 450,000.000	448,992	509,099
575767AG3 MASS MUTUAL LIFE 8.875% BDS 01/JUN/2039 RATINGS: A1 AA-	SEMI-ANN. 8.875% 06/01/2039 795,000.000	1,189,670	1,282,733

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
576433UE4 MASTR ADJ RATE MTGS TR 2004-13 MTG PASST RATINGS: AAA AAA	MONTHLY FLOATING 04/21/2034 85,868.960	82,005	86,354
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	1,977,220
5899292M9 MERRILL LYNCH MORTGAGE INVESTORS TRUST S RATINGS: AAA AAA	MONTHLY FLOATING 10/25/2028 114,735.260	111,150	113,935
59156RAJ7 METLIFE INC 6.375% 15/JUN/2034 RATINGS: A3 A-	SEMI-ANN. 6.375% 06/15/2034 200,000.000	228,780	266,508
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	186,163
595620A88 MIDAMERICAN ENERGY CO 5.3% SNR NTS 15/MA RATINGS: A2 A-	SEMI-ANN. 5.300% 03/15/2018 75,000.000	74,743	83,476
61747YCJ2 MORGAN STANLEY CALLABLE MEDIUM TERM NOTE RATINGS: A2 A	SEMI-ANN. 5.625% 09/23/2019 860,000.000	881,319	970,759
61745MA52 MORGAN STANLEY CAP I INC 2004-3 MTG PASS RATINGS: AAA AAA	MONTHLY FLOATING 04/25/2034 260,073.020	274,377	274,294
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	271,358
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	722,248
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	406,472
61980AAD5 MOTIVA ENTERPRISES LLC 6.85% 15/JAN/2040 RATINGS: A2 A	SEMI-ANN. 6.850% 01/15/2040 855,000.000	1,081,879	1,054,591
64952GAF5 NEW YORK LIFE INSURANCE 6.75% BDS 15/NOV RATINGS: AA2 AA	SEMI-ANN. 6.750% 11/15/2039 925,000.000	1,150,745	1,287,489
654902AC9 NOKIA CORP 6.625% BDS 15/MAY/2039 USD100 RATINGS: A2 A	SEMI-ANN. 6.625% 05/15/2039 2,975,000.000	2,999,857	3,287,375
668131AA3 NORTHWESTERN MUTUAL LIFE 6.063% 26/MAR/2 RATINGS: AA2 AA	SEMI-ANN. 6.063% 03/30/2040 1,023,000.000	1,191,320	1,322,350
68389XAC9 ORACLE CORP CALLABLE NOTES FIXED 5.75% 1 RATINGS: A2 A	SEMI-ANN. 5.750% 04/15/2018 200,000.000	199,906	226,092

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
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	251,498
694308GL5 PACIFIC GAS & ELECTRIC CO 5.625% SNR NTS RATINGS: A3 BBB+	SEMI-ANN. 5.625% 11/30/2017 250,000.000	250,020	277,865
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	3,396,484
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	206,789
724479AH3 PITNEY BOWES INC 6.25% BDS 15/MAR/2019 U RATINGS: A1 A	SEMI-ANN. 6.250% 03/15/2019 100,000.000	107,040	113,639
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	264,062
693476AT0 PNC FUNDING CORP 5.25% 15/NOV/2015 RATINGS: BAA1 A-	SEMI-ANN. 5.250% 11/15/2015 165,000.000	157,118	171,006
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	172,678
73755LAF4 POTASH CORP OF SASKATCHEWAN INC 6.50% BD RATINGS: BAA1 A-	SEMI-ANN. 6.500% 05/15/2019 400,000.000	487,657	466,856
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	278,344
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	1,557,388
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	231,962
74456QAS5 PUBLIC SERVICE ELECTRIC & GAS CO 5.3% MT RATINGS: A2 A-	SEMI-ANN. 5.300% 05/01/2018 575,000.000	617,599	638,888
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	2,678,120
76111J5B6 RFMSI SERIES TRUST 2003-S1 4-A-7 4.500% RATINGS: AAA AAA	MONTHLY 4.500% 12/25/2032 290,811.690	259,595	299,139
81744FFJ1 SEQUOIA MORTGAGE TRUST 2004-11 2004-11 A RATINGS: AA3 AAA	MONTHLY FLOATING 12/20/2034 276,303.000	261,797	263,484

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
81744FB85 SEQUOIA MTG TRUST 2004-5 A1 20/JUN/2034 RATINGS: AAA AAA	MONTHLY FLOATING 06/20/2034 4,661.530	4,705	4,530
822582AJ1 SHELL INTERNATIONAL FIN 4.30% 22/SEP/201 RATINGS: AA1 AA	SEMI-ANN. 4.300% 09/22/2019 100,000.000	99,654	109,746
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	1,430,809
822582AD4 SHELL INTERNATIONAL FINANCE BV NOTES FIX RATINGS: AA1 AA	SEMI-ANN. 6.375% 12/15/2038 2,230,000.000	2,445,138	2,996,719
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	198,580
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	113,809
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	112,659
842400FL2 SOUTHERN CALIFORNIA EDISON CO 6.05% BDS RATINGS: A1 A	SEMI-ANN. 6.050% 03/15/2039 100,000.000	99,181	131,293
842400EB5 SOUTHERN CALIFORNIA EDISON CO 6.65% NTS RATINGS: A3 BBB+	SEMI-ANN. 6.650% 04/01/2029 200,000.000	228,968	261,596
86359BAA9 STRUCTURED ASSET SECURITIES CORP 2003-33 RATINGS: AA2 AAA	MONTHLY 5.500% 10/25/2033 78,344.710	76,582	80,061
86359BB59 STRUCTURED ASSET SECURITIES CORP 2003-37 RATINGS: AA2 AAA	MONTHLY FLOATING 12/25/2033 59,798.880	59,519	59,918
86787GAG7 SUNTRUST BANK/ATLANTA GA NOTES FIXED 5% RATINGS: A3 BBB	SEMI-ANN. 5.000% 09/01/2015 380,000.000	379,491	390,401
878091BC0 TEACHERS INSURANCE & ANNUITY ASSOC 6.85% RATINGS: AA2 AA	SEMI-ANN. 6.850% 12/16/2039 948,000.000	1,191,333	1,294,807
020002AS0 THE ALLSTATE CORPORATION 5.5% 09/MAY/203 RATINGS: A3 A-	SEMI-ANN. 5.550% 05/09/2035 650,000.000	726,092	805,519
884903BH7 THOMSON REUTERS CORP 5.85% 15/APR/2040 RATINGS: BAA1 A-	SEMI-ANN. 5.850% 04/15/2040 250,000.000	295,825	290,380
8935268Z9 TRANSCANADA PIPELINES 7.625% BDS 15/JAN/ RATINGS: A3 A-	SEMI-ANN. 7.625% 01/15/2039 130,000.000	138,470	178,651

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
89417EAD1 TRAVELERS COMPANIES INC 6.25% BDS 15/JUN RATINGS: A2 A-	SEMI-ANN. 6.250% 06/15/2037 2,925,000.000	3,011,974	3,885,629
792860AK4 TRAVELERS COMPANIES INC 6.75% BDS 20/JUN RATINGS: A2 A-	SEMI-ANN. 6.750% 06/20/2036 350,000.000	392,595	491,183
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	1,403,441
893939AE8 TRAVELERS PROPERTY CASUALTY 7.75% SNR NT RATINGS: A2 A-	SEMI-ANN. 7.750% 04/15/2026 150,000.000	191,081	202,695
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	329,607
91324PBK7 UNITED HEALTH GROUP INC 6.875% 15/FEB/20 RATINGS: BAA1 A-	SEMI-ANN. 6.875% 02/15/2038 1,000,000.000	1,352,480	1,403,250
911308AA2 UNITED PARCEL SERVICE INC 8.375% DEB 01/ RATINGS: AA3 AA-	SEMI-ANN. 8.375% 04/01/2020 150,000.000	193,872	193,472
91324PAR3 UNITEDHEALTH GROUP INC 5.8% BDS 15/MAR/2 RATINGS: BAA1 A-	SEMI-ANN. 5.800% 03/15/2036 3,925,000.000	3,335,347	4,860,014
362320AT0 VERIZON COMMUNICATIONS INC 8.75% NTS 01/ RATINGS: BAA1 A	SEMI-ANN. 8.750% 11/01/2021 314,000.000	405,660	409,519
927804FC3 VIRGINIA ELECTRIC & POWER CO SER'B' 5.95 RATINGS: BAA1 A-	SEMI-ANN. 5.950% 09/15/2017 100,000.000	99,612	111,551
927804FF6 VIRGINIA ELECTRIC & POWER CO 5.4% SNR NT RATINGS: BAA1 A-	SEMI-ANN. 5.400% 04/30/2018 300,000.000	299,325	335,427
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	4,254,348
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	162,522
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	180,995
92976BBN1 WACHOVIA BANK COMMERCIAL MORTGAGE TRUST RATINGS: AAA AAA	MONTHLY FLOATING 12/15/2044 361,107.650	406,133	368,817
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	2,523,420

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
931142CM3 WAL-MART STORES INC 6.2% BDS 15/APR/2038 RATINGS: AA2 AA	SEMI-ANN. 6.200% 04/15/2038 3,325,000.000	3,881,806	4,453,239
931142CK7 WAL-MART STORES INC 6.5% BDS 15/AUG/2037 RATINGS: AA2 AA	SEMI-ANN. 6.500% 08/15/2037 4,800,000.000	5,241,568	6,604,896
92922FBV9 WAMU MORTGAGE PASS-THROUGH CERTIFICATES RATINGS: A1 AAA	MONTHLY FLOATING 09/25/2033 72,783.790	71,992	74,952
92922FJF6 WAMU MORTGAGE PASS-THROUGH CERTIFICATES RATINGS: AAA AAA	MONTHLY FLOATING 10/25/2033 84,420.200	84,367	85,453
92922FAS7 WAMU MTG PASS THROUGH CTFS MTG BDS 25/AU RATINGS: AAA AAA	MONTHLY FLOATING 08/25/2033 238,707.440	236,395	245,397
94973VAL1 WELLPOINT INC 5.85% NTS 15/JAN/2036 USD1 RATINGS: BAA1 A-	SEMI-ANN. 5.850% 01/15/2036 9,285,000.000	8,623,967	11,416,929
92976GAJ0 WELLS FARGO BANK NA MEDIUM TERM NOTE FIX RATINGS: AA3 AA-	SEMI-ANN. 6.600% 01/15/2038 6,365,000.000	6,166,176	8,815,461
92976GAH4 WELLS FARGO BANK NA MEDIUM TERM NOTE FIX RATINGS: AA3 AA-	SEMI-ANN. 6.000% 11/15/2017 300,000.000	342,219	336,273
94980MAB4 WELLS FARGO MORTGAGE BACKED SEC TST VAR RATINGS: A1 AAA	MONTHLY FLOATING 09/25/2034 357,850.960	335,245	359,723
949779AB8 WELLS FARGO MORTGAGE BACKED SECURITIES T RATINGS: AAA AAA	MONTHLY FLOATING 12/25/2034 74,339.660	69,136	74,772
961214BK8 WESTPAC BANKING CORP 4.875% 19/NOV/2019 RATINGS: AA1 AA	SEMI-ANN. 4.875% 11/19/2019 161,000.000	160,886	179,637
976656CB2 WISCONSIN ELECTRIC POWER CO 6.25% BDS 01 RATINGS: A1 A-	SEMI-ANN. 6.250% 12/01/2015 400,000.000	432,392	420,084
983024ANO WYETH 5.95% BDS 01/APR/2037 USD2000 RATINGS: A1 AA	SEMI-ANN. 5.950% 04/01/2037 935,000.000	1,183,271	1,199,287
TOTAL CORPORATE DEBT INSTRUMENTS: PREFERRED		187,963,536	222,596,264

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
CORPORATE DEBT INSTRUMENTS: ALL OTHER			
00038AAB9 ABB TREASURY CENTER USA INC 4% NTS 15/JU	SEMI-ANN. 4.000% 06/15/2021 360,000.000	375,397	387,356
00287YAM1 ABBVIE INC 4.4% BDS 06/NOV/2042 USD2000	SEMI-ANN. 4.400% 11/06/2042 1,520,000.000	1,468,377	1,568,138
00507UAE1 ACTAVIS FUNDING SCS CALLABLE NOTES FIXED	SEMI-ANN. 3.850% 06/15/2024 285,000.000	280,448	292,416
00507UAG6 ACTAVIS FUNDING SCS CALLABLE NOTES FIXED	SEMI-ANN. 4.850% 06/15/2044 745,000.000	736,760	760,697
001055AF9 AFLAC INC 6.45% BDS 15/AUG/2040 USD1000	SEMI-ANN. 6.450% 08/15/2040 900,000.000	1,065,978	1,170,828
001192AG8 AGL CAPITAL CORP 5.25% NTS 15/AUG/2019 U RATINGS: BAA1 BBB+	SEMI-ANN. 5.250% 08/15/2019 400,000.000	440,661	447,224
001192AH6 AGL CAPITAL CORP 5.875% BDS 15/MAR/2041	SEMI-ANN. 5.875% 03/15/2041 73,000.000	72,878	91,554
008916AJ7 AGRIUM INC 6.125% BDS 15/JAN/2041 USD200	SEMI-ANN. 6.125% 01/15/2041 100,000.000	107,185	118,641
26824KAA2 AIRBUS GROUP FINANCE BV CALLABLE NOTES F	SEMI-ANN. 2.700% 04/17/2023 570,000.000	568,564	562,413
010392FK9 ALABAMA POWER CO CALLABLE NOTES FIXED 3.	SEMI-ANN. 3.550% 12/01/2023 61,000.000	60,827	64,299
010392FL7 ALABAMA POWER CO CALLABLE NOTES FIXED 4.	SEMI-ANN. 4.150% 08/15/2044 365,000.000	362,095	383,203
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	236,018
02005XAD0 ALLY AUTO RCVBLS 1.14% MTG BDS 15/JUN/20	MONTHLY 1.140% 06/15/2016 130,092.570	130,073	130,176
02006AAC1 ALLY AUTO RECEIVABLES TR MTG BDS 15/MAY/	MONTHLY 0.740% 04/15/2016 34,792.980	34,791	34,802
02005BAC0 ALLY AUTO RECEIVABLES TR 2012-5 0.62% MT	MONTHLY 0.620% 03/15/2017 133,160.470	133,131	133,157

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
02005EAC4 ALLY AUTO RECEIVABLES TRUST 2012-3 2012-	MONTHLY 0.850% 08/15/2016 61,519.110	61,517	61,579
02006EAC3 ALLY AUTO RECEIVABLES TRUST 2012-4 A3 0.	MONTHLY 0.590% 01/17/2017 71,038.480	71,031	71,031
02006KAC9 ALLY AUTO RECEIVABLES TRUST 2013-SN1 A-3	MONTHLY 0.720% 05/20/2016 121,347.160	121,341	121,388
02006JAB4 ALLY AUTO RECEIVABLES TRUST 2013-1 A-3 0	MONTHLY 0.630% 05/15/2017 180,271.930	180,251	180,306
02006MAC5 ALLY AUTO RECEIVABLES TRUST 2013-2 2013-	MONTHLY 0.790% 01/15/2018 172,000.000	171,993	171,853
023135AM8 AMAZON.COM INC CALLABLE NOTES FIXED 3.3%	SEMI-ANN. 3.300% 12/05/2021 421,000.000	421,716	426,763
023135AP1 AMAZON.COM INC CALLABLE NOTES FIXED 4.8%	SEMI-ANN. 4.800% 12/05/2034 1,080,000.000	1,071,090	1,133,719
03027XAB6 AMER TOWER CORP 3.5% BDS 31/JAN/2023 USD	SEMI-ANN. 3.500% 01/31/2023 80,000.000	70,826	77,297
023767AA4 AMERICAN AIRLINES 2011-1 CLASS A PASS TH	SEMI-ANN. 5.250% 07/31/2022 42,187.540	42,188	45,246
025816BF5 AMERICAN EXPRESS CO FRN 03/DEC/2042 USD1	SEMI-ANN. 4.050% 12/03/2042 65,000.000	61,667	65,590
02582JGS3 AMERICAN EXPRESS CREDIT ACCOUNT MASTER T	MONTHLY 1.260% 01/15/2020 462,000.000	461,991	460,893
02582JGU8 AMERICAN EXPRESS CREDIT ACCOUNT MASTER T	MONTHLY 1.490% 04/15/2020 147,000.000	146,994	147,133
0258MODE6 AMERICAN EXPRESS CREDIT CORP 1.75% BDS 1	SEMI-ANN. 1.750% 06/12/2015 200,000.000	204,208	201,100
02665WAH4 AMERICAN HONDA FINANCE CORP CALLABLE MED	SEMI-ANN. 2.250% 08/15/2019 250,000.000	249,538	250,805
026874CX3 AMERICAN INTERNATIONAL GROUP INC CALLABL	SEMI-ANN. 3.375% 08/15/2020 128,000.000	132,134	132,966
026874CY1 AMERICAN INTERNATIONAL GROUP INC CALLABL	SEMI-ANN. 4.125% 02/15/2024 59,000.000	58,963	62,806

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
026874DA2 AMERICAN INTERNATIONAL GROUP INC CALLABL	SEMI-ANN. 4.500% 07/16/2044 155,000.000	156,710	163,759
03040WAK1 AMERICAN WATER CAPITAL CORP CALLABLE NOT	SEMI-ANN. 3.850% 03/01/2024 240,000.000	239,042	252,689
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	138,411
03063XAD7 AMERICREDIT AUTOMOBILE RECEIVABLES TRUST	MONTHLY 0.670% 06/08/2017 71,757.650	71,746	71,760
03065EAD7 AMERICREDIT AUTOMOBILE RECEIVABLES TRUST	MONTHLY 0.900% 09/10/2018 117,966.000	117,950	117,926
03076CAG1 AMERIPRISE FINANCIAL INC CALLABLE NOTES	SEMI-ANN. 3.700% 10/15/2024 500,000.000	498,280	511,355
031162BM1 AMGEN INC 3.875% BDS 15/NOV/2021 USD1000	SEMI-ANN. 3.875% 11/15/2021 250,000.000	259,245	264,128
031162BK5 AMGEN INC 5.15% SNR 15/NOV/2041 USD1000	SEMI-ANN. 5.150% 11/15/2041 1,820,000.000	1,799,993	2,051,413
031162BP4 AMGEN INC 5.375% BDS 15/MAY/2043 USD1000	SEMI-ANN. 5.375% 05/15/2043 2,500,000.000	2,442,175	2,904,350
031162BH2 AMGEN INC 5.65% BDS 15/JUN/2042 USD1000	SEMI-ANN. 5.650% 06/15/2042 435,000.000	481,111	517,563
032511BC0 ANADARKO PETROLEUM 8.7% BDS 15/MAR/2019 RATINGS: BAA3 BBB-	SEMI-ANN. 8.700% 03/15/2019 200,000.000	197,798	244,990
03523TAP3 ANHEUSER BUSCH INBEV WORLDWIDE INC 6.375 RATINGS: BAA2 BBB+	SEMI-ANN. 6.375% 01/15/2040 230,000.000	296,873	299,099
03523TBQ0 ANHEUSER BUSCH 3.75% BDS 15/JUL/2042 USD	SEMI-ANN. 3.750% 07/15/2042 580,000.000	506,329	545,264
035242AB2 ANHEUSER-BUSCH INBEV FINANCE INC NOTES F	SEMI-ANN. 4.000% 01/17/2043 280,000.000	278,642	277,869
94973VBK2 ANTHEM INC CALLABLE NOTES FIXED 4.65% 15	SEMI-ANN. 4.650% 08/15/2044 565,000.000	563,819	598,352
00184AAC9 AOL TIME WARNER INC 7.625% BDS 15/APR/20 RATINGS: BAA2 BBB	SEMI-ANN. 7.625% 04/15/2031 4,550,000.000	5,127,098	6,343,292

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 5,575,000.000	6,418,902	7,876,583
037389AU7 AON FINANCIAL SERVICES 6.25% BDS 30/SEP/	SEMI-ANN. 6.250% 09/30/2040 83,000.000	82,240	105,515
00185AAF1 AON PLC CALLABLE NOTES FIXED 3.5% 14/JUN	SEMI-ANN. 3.500% 06/14/2024 550,000.000	545,815	551,128
00185AAG9 AON PLC CALLABLE NOTES FIXED 4.6% 14/JUN	SEMI-ANN. 4.600% 06/14/2044 420,000.000	418,904	436,157
037411BC8 APACHE CORP 4.25% BDS 15/JAN/2044 USD100	SEMI-ANN. 4.250% 01/15/2044 670,000.000	664,238	585,540
037411BA2 APACHE CORP 4.75% BDS 15/APR/2043 USD100	SEMI-ANN. 4.750% 04/15/2043 225,000.000	232,686	211,003
037411AW5 APACHE CORP 5.1% BDS 01/SEP/2040 USD1000	SEMI-ANN. 5.100% 09/01/2040 495,000.000	545,995	484,867
037735CR6 APPALACHIAN POWER CO 4.6% BDS 30/MAR/202	SEMI-ANN. 4.600% 03/30/2021 100,000.000	99,721	110,927
037833AR1 APPLE INC CALLABLE NOTES FIXED 2.85% 06/	SEMI-ANN. 2.850% 05/06/2021 252,000.000	251,380	257,786
037833AT7 APPLE INC CALLABLE NOTES FIXED 4.45% 06/	SEMI-ANN. 4.450% 05/06/2044 205,000.000	203,891	225,904
037833AL4 APPLE INC 3.85% BDS 04/MAY/2043 USD20001	SEMI-ANN. 3.850% 05/04/2043 135,000.000	132,432	135,097
040555CN2 ARIZONA PUBLIC SERVICE CO 4.5% BDS 01/AP	SEMI-ANN. 4.500% 04/01/2042 379,000.000	389,375	401,425
04273WAA9 ARROW ELECTRONICS INC 3.375% 01/NOV/2015	SEMI-ANN. 3.375% 11/01/2015 40,000.000	41,290	40,721
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	367,659
042735BC3 ARROW ELECTRONICS 4.5% SR NT 01/MAR/2023	SEMI-ANN. 4.500% 03/01/2023 300,000.000	294,561	310,101
046353AG3 ASTRAZENECA PLC 4% BDS 18/SEP/2042 USD10	SEMI-ANN. 4.000% 09/18/2042 605,000.000	601,231	601,406

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
00206RAZ5 AT & T INC 3.875% 15/AUG/2021	SEMI-ANN. 3.875% 08/15/2021 1,000,000.000	1,049,759	1,046,310
00206RBA9 AT&T INC NOTES FIXED 5.55% 15/AUG/2041 U	SEMI-ANN. 5.550% 08/15/2041 2,475,000.000	2,596,207	2,757,893
00206RBH4 AT&T INC 4.3% BDS 15/DEC/2042 USD1000	SEMI-ANN. 4.300% 12/15/2042 579,000.000	388,518	550,461
04650NAB0 AT&T INC 5.35% BDS 01/SEP/2040 USD1000	SEMI-ANN. 5.350% 09/01/2040 6,214,000.000	3,118,885	6,728,643
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	142,935
056335AA0 BAC CAPITAL TRUST XI CALLABLE BOND FIXED RATINGS: BAA3 BB	SEMI-ANN. 6.625% 05/23/2036 5,950,000.000	5,618,406	7,250,194
059500AD0 BANC OF AMERICA COMMERCIAL MORTGAGE TRUS	MONTHLY FLOATING 07/10/2044 326,660.150	324,823	343,807
05948XCQ2 BANC OF AMERICA MORTGAGE SECURITIES 5.5%	MONTHLY 5.500% 05/25/2033 185,360.030	189,646	191,043
060505EH3 BANK OF AMERICA CORP CALLABLE BOND VARIA	SEMI-ANN. FLOATING 12/31/2049 1,000,000.000	1,000,000	988,440
06051GFB0 BANK OF AMERICA CORP MEDIUM TERM NOTE FI	SEMI-ANN. 4.125% 01/22/2024 500,000.000	507,600	525,080
06051GFG9 BANK OF AMERICA CORP MEDIUM TERM NOTE FI	SEMI-ANN. 4.875% 04/01/2044 185,000.000	184,826	204,386
06051GEU9 BANK OF AMERICA CORP 3.3% BDS 11/JAN/202	SEMI-ANN. 3.300% 01/11/2023 630,000.000	596,736	630,050
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	1,739,205
06366RJJ5 BANK OF MONTREAL 2.55% BDS 06/NOV/2022 U	SEMI-ANN. 2.550% 11/06/2022 400,000.000	379,176	392,344
06406HBU2 BANK OF NEW YORK CO INC 4.15% MTN 01/FEB	SEMI-ANN. 4.150% 02/01/2021 400,000.000	399,319	435,796
064159FL5 BANK OF NOVA SCOTIA/THE NOTES FIXED 2.8%	SEMI-ANN. 2.800% 07/21/2021 300,000.000	299,958	300,126

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
071813BF5 BAXTER INTERNATIONAL INC 2.4% BDS 15/AUG	SEMI-ANN. 2.400% 08/15/2022 75,000.000	74,675	71,495
07274EAF0 BAYER US FINANCE LLC CALLABLE NOTES FIXE	SEMI-ANN. 3.000% 10/08/2021 785,000.000	784,608	791,382
05531FAS2 BB&T CORP CALLABLE MEDIUM TERM NOTE FIXE	SEMI-ANN. 2.450% 01/15/2020 600,000.000	599,130	597,558
07386HJU6 BEAR STEARNS ALT-A TRUST 07386HJU6 25/JU	MONTHLY FLOATING 07/25/2034 250,813.350	243,289	240,391
07387MAE9 BEAR STEARNS COMMERCIAL MORTGAGE SECURIT	MONTHLY FLOATING 03/11/2039 713,142.440	716,753	736,824
07388QAE9 BEAR STEARNS COMMERCIAL MORTGAGE SECURIT	MONTHLY FLOATING 06/11/2050 1,800,000.000	1,942,313	1,952,386
075887BE8 BECTON DICKINSON AND CO CALLABLE NOTES F	SEMI-ANN. 2.675% 12/15/2019 62,000.000	62,000	62,815
075887BF5 BECTON DICKINSON AND CO CALLABLE NOTES F	SEMI-ANN. 3.734% 12/15/2024 725,000.000	725,000	746,446
075887BG3 BECTON DICKINSON AND CO CALLABLE NOTES F	SEMI-ANN. 4.685% 12/15/2044 2,825,000.000	2,843,947	3,042,412
075896AB6 BED BATH & BEYOND INC CALLABLE BOND FIXE	SEMI-ANN. 4.915% 08/01/2034 118,000.000	119,508	121,762
075896AC4 BED BATH & BEYOND INC CALLABLE BOND FIXE	SEMI-ANN. 5.165% 08/01/2044 825,000.000	824,975	863,189
59562VAR8 BERKSHIRE HATHAWAY ENERGY CO CALLABLE BO RATINGS: BAA1 BBB+	SEMI-ANN. 6.500% 09/15/2037 965,000.000	1,214,221	1,262,982
59562VBD8 BERKSHIRE HATHAWAY ENERGY CO CALLABLE NO	SEMI-ANN. 5.150% 11/15/2043 5,925,000.000	5,947,646	6,704,315
084659AE1 BERKSHIRE HATHAWAY ENERGY CO CALLABLE NO	SEMI-ANN. 4.500% 02/01/2045 1,400,000.000	1,387,974	1,464,890
05541VAF3 BG ENERGY CAPITAL 5.125% GTD NTS 15/OCT/	SEMI-ANN. 5.125% 10/15/2041 300,000.000	294,852	329,208
055451AV0 BHP BILLITON FINANCE USA LTD CALLABLE NO	SEMI-ANN. 5.000% 09/30/2043 470,000.000	469,930	532,754

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
05579UAC7 BMW VEHICLE LEASE TRUST 2014-1 2014-1 A3	MONTHLY 0.730% 02/21/2017 432,000.000	431,929	431,605
05578XAC2 BMW VEHICLE OWNER TRUST 2013-A 2013-A A3	MONTHLY 0.670% 11/27/2017 170,000.000	169,996	169,989
09658UAC3 BMW VEHICLE OWNER TRUST 2014-A 2014-A A3	MONTHLY 0.970% 11/26/2018 240,000.000	240,000	239,740
101137AL1 BOSTON SCIENTIFIC CORP 7.375% NTS 15/JAN RATINGS: BA1 BBB-	SEMI-ANN. 7.375% 01/15/2040 859,000.000	1,026,961	1,152,142
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	4,105,522
111021AJ0 BRITISH TELECOMMUNICATIONS PLC CALLABLE	SEMI-ANN. 1.250% 02/14/2017 300,000.000	299,805	298,506
111021AE1 BRITISH TELECOMMUNICATIONS VAR NOTES 15/ RATINGS: BAA2 BBB-	SEMI-ANN. FLOATING 12/15/2030 975,000.000	1,374,769	1,530,799
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	283,100
12189LAA9 BURLINGTON NORTH SANTA FE 5.75% 01/MAY/20	SEMI-ANN. 5.750% 05/01/2040 3,140,000.000	3,307,913	3,874,006
12189LAN1 BURLINGTON NORTHERN SANTA FE CORP 4.45%	SEMI-ANN. 4.450% 03/15/2043 895,000.000	894,848	935,051
12189LAU5 BURLINGTON NORTHERN SANTA FE LLC CALLABL	SEMI-ANN. 4.550% 09/01/2044 1,300,000.000	1,320,956	1,395,303
13342BAL9 CAMERON INTERNATIONAL CORP CALLABLE NOTE	SEMI-ANN. 4.000% 12/15/2023 21,000.000	20,925	20,947
136385AN1 CANADIAN NATIONAL RESOURCES 5.9% 01/FEB/ RATINGS: BAA2 BBB	SEMI-ANN. 5.900% 02/01/2018 290,000.000	303,151	320,934
136385AP6 CANADIAN NATURAL RESOURCES 6.75% BDS 01/ RATINGS: BAA2 BBB	SEMI-ANN. 6.750% 02/01/2039 605,000.000	748,736	705,618
13645RAQ7 CANADIAN PACIFIC RAILWAY LTD CALLABLE NO	SEMI-ANN. 5.750% 01/15/2042 1,600,000.000	1,561,344	2,051,946
14149YBA5 CARDINAL HEALTH INC CALLABLE NOTES FIXED	SEMI-ANN. 3.500% 11/15/2024 390,000.000	387,984	388,900

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
14313PAC1 CARMAX AUTO OWNER TRUST 2013-4 2013-4 A3	MONTHLY 0.800% 07/16/2018 154,000.000	153,986	153,823
14313RAC7 CARMAX AUTO OWNER TRUST 2014-2 2014-2 A3	MONTHLY 0.980% 01/15/2019 589,000.000	588,957	587,211
144141DD7 CAROLINA POWER & LIGHT CO 4.1% BDS 15/MA	SEMI-ANN. 4.100% 03/15/2043 100,000.000	99,265	106,135
149123CB5 CATERPILLAR INC 3.803% BDS 15/AUG/2042 U	SEMI-ANN. 3.803% 08/15/2042 390,000.000	380,546	383,269
149123BS9 CATERPILLAR INC 5.2% NTS 27/MAY/2041 USD	SEMI-ANN. 5.200% 05/27/2041 170,000.000	194,653	201,647
124857AF0 CBS CORP 5.9% GTD 15/OCT/2040 USD1000	SEMI-ANN. 5.900% 10/15/2040 1,100,000.000	1,239,084	1,287,616
151020AP9 CELGENE CORP CALLABLE NOTES FIXED 3.625%	SEMI-ANN. 3.625% 05/15/2024 220,000.000	219,250	224,649
15135UAF6 CENOVUS ENERGY INC SR NT 6.75% 15/NOV/20	SEMI-ANN. 6.750% 11/15/2039 895,000.000	1,029,300	1,019,593
15135UAH2 CENOVUS ENERGY INC 4.45% BDS 15/SEP/2042	SEMI-ANN. 4.450% 09/15/2042 260,000.000	259,433	224,848
15189XAD0 CENTERPOINT ENERGY HOUSTON ELECTRIC 6.95 RATINGS: BAA1 BBB+	SEMI-ANN. 6.950% 03/15/2033 40,000.000	56,965	55,839
15189WAC4 CENTERPOINT ENERGY RESOURCES CORP 6.125% RATINGS: BAA3 BBB	SEMI-ANN. 6.125% 11/01/2017 35,000.000	34,880	39,185
125509BQ1 CIGNA CORP 5.875% BDS 15/MAR/2041 USD100	SEMI-ANN. 5.875% 03/15/2041 450,000.000	513,380	560,250
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	3,053,656
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	3,109,722
17305EFU4 CITIBANK CREDIT CARD ISSUANCE TRUST 2014	SEMI-ANN. 1.730% 04/09/2020 750,000.000	749,895	751,071
172967HD6 CITIGROUP INC NOTES FIXED 3.875% 25/OCT/	SEMI-ANN. 3.875% 10/25/2023 1,285,000.000	1,282,045	1,335,629

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
172967HA2 CITIGROUP INC NOTES FIXED 6.675% 13/SEP/	SEMI-ANN. 6.675% 09/13/2043 150,000.000	150,000	193,958
17307GBT4 CITIGROUP MORTGAGE LOAN TRUST INC 5.25%	MONTHLY 5.250% 09/25/2033 68,336.960	71,850	70,962
186108BU9 CLEVELAND ELECTRIC ILLUMINATING CO 7.88% RATINGS: BAA1 BBB	SEMI-ANN. 7.880% 11/01/2017 150,000.000	167,768	174,321
12572QAF2 CME GROUP INC 5.3% 15/SEP/2043	SEMI-ANN. 5.300% 09/15/2043 1,481,000.000	1,540,654	1,794,498
126117AQ3 CNA FINANCIAL CORP 5.875% BDS 15/AUG/202	SEMI-ANN. 5.875% 08/15/2020 60,000.000	59,811	68,492
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	183,877
12591FAC0 CNH EQUIPMENT TRUST 0.69% MTG BDS 15/JUN	MONTHLY 0.690% 06/15/2018 245,841.440	245,841	245,795
12623CAC9 CNH EQUIPMENT TRUST 0.910% MTG BDS 15/AU	MONTHLY 0.910% 08/15/2016 .050	0	0
12624FAC1 CNH EQUIPMENT TRUST 2012-C 2012-C A3 0.5	MONTHLY 0.570% 12/15/2017 85,870.050	85,863	85,903
12624HAC7 CNH EQUIPMENT TRUST 2012-D 2012-D A3 0.6	MONTHLY 0.650% 04/16/2018 181,324.180	181,288	181,226
12613SAC6 CNH EQUIPMENT TRUST 2013-C 2013-C A3 1.0	MONTHLY 1.020% 08/15/2018 130,000.000	129,985	130,223
12618SAC1 CNH EQUIPMENT TRUST 2013-D 2013-D A3 0.7	MONTHLY 0.770% 10/15/2018 357,000.000	356,986	356,461
12591BAC9 CNH EQUIPMENT TRUST 2014-A 2014-A A3 0.8	MONTHLY 0.840% 05/15/2019 387,000.000	386,995	385,946
12623PAC0 CNH EQUIPMENT TRUST 2014-B 2014-B A3 0.9	MONTHLY 0.910% 05/15/2019 500,000.000	499,986	498,553
12623MAC7 CNH EQUIPMENT TST 0.94% BDS 15/MAY/2017	MONTHLY 0.940% 05/15/2017 42,885.260	42,882	42,894
12625GAC8 CNOOC FINANCE 2013 LTD 3% BDS 09/MAY/202	SEMI-ANN. 3.000% 05/09/2023 605,000.000	595,786	572,578

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
12591DAC5 CNOOC NEXEN FINANCE 2014 ULC CALLABLE NO	SEMI-ANN. 4.250% 04/30/2024 200,000.000	199,130	206,936
191241AE8 COCA-COLA FEMSA SAB DE CV CALLABLE BOND	SEMI-ANN. 3.875% 11/26/2023 830,000.000	817,683	871,376
20029PAG4 COMCAST CABLE COMMUNICATIONS INCORP 8.87 RATINGS: BAA1 BBB+	SEMI-ANN. 8.875% 05/01/2017 250,000.000	313,398	292,550
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	318,060
20030NAM3 COMCAST CORP 6.45% BDS 15/MAR/2037 USD10 RATINGS: BAA1 BBB+	SEMI-ANN. 6.450% 03/15/2037 2,200,000.000	2,157,791	2,926,924
20030NAV3 COMCAST CORP (NEW) 6.95% SNR NTS 15/AUG/2 RATINGS: BAA1 BBB+	SEMI-ANN. 6.950% 08/15/2037 1,640,000.000	1,927,508	2,310,596
40426WAV3 COMMONWEALTH REIT 6.65% BDS 15/JAN/2018 RATINGS: BAA2 BBB	SEMI-ANN. 6.650% 01/15/2018 140,000.000	138,804	153,833
205887BR2 CONAGRA FOODS INC 3.2% BDS 25/JAN/2023 U	SEMI-ANN. 3.200% 01/25/2023 218,000.000	209,260	213,535
205887BS0 CONAGRA FOODS INC 4.65% BDS 25/JAN/2043	SEMI-ANN. 4.650% 01/25/2043 387,000.000	357,389	403,900
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	132,471
209111FD0 CONSOLIDATED EDISON CO OF NEW YORK INC C	SEMI-ANN. 4.450% 03/15/2044 880,000.000	879,261	951,694
209111FC2 CONSOLIDATED EDISON CO (N.Y) 3.95% BDS 01	SEMI-ANN. 3.950% 03/01/2043 1,100,000.000	1,092,344	1,097,074
209111FB4 CONSOLIDATED EDISON CO (N.Y) 4.2% BDS 15/	SEMI-ANN. 4.200% 03/15/2042 676,000.000	654,252	701,046
210518CT1 CONSUMER ENERGY CORP 2.85% BDS 15/MAY/20	SEMI-ANN. 2.850% 05/15/2022 39,000.000	38,996	38,989
210795QB9 CONTINENTAL AIRLINES INC 4% BDS 29/APR/2	SEMI-ANN. 4.000% 04/29/2026 60,591.870	60,592	61,580
22303QAP5 COVIDIEN INTERNATIONAL FINANCE SA CALLAB	SEMI-ANN. 2.950% 06/15/2023 315,000.000	314,285	309,122

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 9,175,000.000	10,290,888	13,080,431
224044CC9 COX COMMUNICATIONS 4.5% BDS 30/JUN/2043	SEMI-ANN. 4.500% 06/30/2043 1,100,000.000	1,011,538	1,068,078
12626VAA8 CPS AUTO RECEIVABLES TRUST 2013-D 2013-D	MONTHLY 1.540% 07/16/2018 158,633.140	158,619	158,771
22546QAP2 CREDIT SUISSE/NEW YORK NY MEDIUM TERM NO	SEMI-ANN. 3.625% 09/09/2024 250,000.000	248,590	254,310
12626PAG8 CRH AMERICA INC CALLABLE NOTES FIXED 6% RATINGS: BAA1 BBB+	SEMI-ANN. 6.000% 09/30/2016 66,000.000	72,831	71,036
22822RAV2 CROWN CASTLE TOWERS LLC SRSEC CL-C144A 1	MONTHLY 3.214% 08/15/2035 240,000.000	242,129	242,876
22541QP89 CSFB MORTGAGE SECS. CORPN 5.25% MTG BDS	MONTHLY 5.250% 11/25/2033 118,646.000	124,319	121,127
126408GW7 CSX CORP CALLABLE NOTES FIXED 4.75% 30/M	SEMI-ANN. 4.750% 05/30/2042 890,000.000	846,207	977,469
126408GK3 CSX CORP 6.15% BDS 01/MAY/2037 USD1000 RATINGS: BAA3 BBB-	SEMI-ANN. 6.150% 05/01/2037 4,475,000.000	5,111,149	5,787,965
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	2,388,775
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	456,616
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	874,992
126650CC2 CVS HEALTH CORP CALLABLE NOTES FIXED 4%	SEMI-ANN. 4.000% 12/05/2023 1,190,000.000	1,185,800	1,259,341
233851AR5 DAIMLER FINANCE NA 2.25% 31/JUL/2019 USD	SEMI-ANN. 2.250% 07/31/2019 200,000.000	202,982	199,386
235851AM4 DANAHER CORP 3.9% SR NTS 23/JUN/2021 USD	SEMI-ANN. 3.900% 06/23/2021 131,000.000	130,967	141,232
244199BF1 DEERE & CO 3.9% BDS 09/JUN/2042 USD1000	SEMI-ANN. 3.900% 06/09/2042 200,000.000	201,164	202,148

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
247361ZH4 DELTA AIR LINES 2010-2 CLASS A PASS THRO	SEMI-ANN. 4.950% 05/23/2019 54,261.660	54,262	58,060
24736WAA8 DELTA AIR LINES 2011-1 CLASS A PASS THRO	SEMI-ANN. 5.300% 04/15/2019 29,273.770	29,274	31,908
247358AA2 DELTA AIR LINES 2012-1 CLASS A PASS THRO	SEMI-ANN. 4.750% 05/07/2020 123,671.340	123,671	131,562
250847EG1 DETROIT EDISON CO 3.9% BDS 01/JUN/2021 U	SEMI-ANN. 3.900% 06/01/2021 500,000.000	530,088	541,050
250847EK2 DETROIT EDISON CO 3.95% BDS 15/JUN/2042	SEMI-ANN. 3.950% 06/15/2042 600,000.000	587,766	616,740
25152RXA6 DEUTSCHE BANK AG/LONDON MEDIUM TERM NOTE	SEMI-ANN. 3.700% 05/30/2024 665,000.000	662,466	674,822
25152RWY5 DEUTSCHE BANK AG/LONDON NOTES FIXED 1.35	SEMI-ANN. 1.350% 05/30/2017 90,000.000	89,784	89,241
2515A14E8 DEUTSCHE BANK AG/LONDON NOTES FIXED 3.25	SEMI-ANN. 3.250% 01/11/2016 210,000.000	209,807	214,555
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	348,138
25156PAR4 DEUTSCHE TELEKOM INTL FINANCE B.V. 4.875	SEMI-ANN. 4.875% 03/06/2042 730,000.000	719,809	780,319
25179MAN3 DEVON ENERGY CORP(NEW) 4.75% BDS 15/MAY/	SEMI-ANN. 4.750% 05/15/2042 1,900,000.000	1,890,367	1,912,692
25179MAL7 DEVON ENERGY CORP(NEW) 5.6% BDS 15/JUL/2	SEMI-ANN. 5.600% 07/15/2041 485,000.000	532,966	538,787
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	456,556
25243YAU3 DIAGEO CAPITAL PLC CALLABLE NOTES FIXED	SEMI-ANN. 2.625% 04/29/2023 1,160,000.000	1,157,158	1,127,833
25459HAZ8 DIRECTV HLDGS LLC/FINANCING INC 6.375% B	SEMI-ANN. 6.375% 03/01/2041 865,000.000	963,679	1,011,323
25459HBL8 DIRECTV HOLDINGS LLC / DIRECTV FINANCING	SEMI-ANN. 4.450% 04/01/2024 200,000.000	199,260	209,260

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
25459HAX3 DIRECTV HOLDINGS/FING 6.00% 15/AUG/2040	SEMI-ANN. 6.000% 08/15/2040 300,000.000	290,022	336,234
254683AT2 DISCOVER CARO EXEC 0.81% A.BKD 15/AUG/20	MONTHLY 0.810% 08/15/2017 200,000.000	199,955	200,094
25746UCC1 DOMINION RESOURCES INC/VA CALLABLE NOTES	SEMI-ANN. 4.700% 12/01/2044 2,105,000.000	2,097,254	2,240,099
260543CC5 DOW CHEMICAL CO 4.25% BDS 15/NOV/2020 US	SEMI-ANN. 4.250% 11/15/2020 56,000.000	55,846	59,871
260543CG6 DOW CHEMICAL CO 4.375% BDS 15/NOV/2042 U	SEMI-ANN. 4.375% 11/15/2042 605,000.000	592,193	585,973
260543CE1 DOW CHEMICAL CO 5.25% BDS 15/NOV/2041 US	SEMI-ANN. 5.250% 11/15/2041 500,000.000	513,040	539,260
260543BY8 DOW CHEMICAL CO 9.4% BDS 15/MAY/2039 USD RATINGS: BAA3 BBB-	SEMI-ANN. 9.400% 05/15/2039 5,677,000.000	7,072,909	9,211,103
260543BJ1 DOW CHEMICAL CO/THE BOND FIXED 7.375% 01 RATINGS: BAA3 BBB-	SEMI-ANN. 7.375% 11/01/2029 725,000.000	853,772	965,135
260543BC6 DOW CHEMICAL CO/THE BOND FIXED 8.85% 15/ RATINGS: BAA3 BBB-	SEMI-ANN. 8.850% 09/15/2021 200,000.000	256,160	264,464
260543CK7 DOW CHEMICAL CO/THE CALLABLE BOND FIXED	SEMI-ANN. 4.250% 10/01/2034 710,000.000	693,216	697,327
23338VAD8 DTE ELECTRIC CO CALLABLE BOND FIXED 4.3%	SEMI-ANN. 4.300% 07/01/2044 425,000.000	424,358	461,257
26442CAK0 DUKE ENERGY CAROLI 3.9% MTG 15/JUN/2021	SEMI-ANN. 3.900% 06/15/2021 300,000.000	310,580	323,103
26442CAN4 DUKE ENERGY CAROLINAS LLC CALLABLE BOND	SEMI-ANN. 4.000% 09/30/2042 680,000.000	637,659	697,782
26442CAM6 DUKE ENERGY CAROLINAS LLC 4.25% BDS 15/D	SEMI-ANN. 4.250% 12/15/2041 465,000.000	464,214	499,629
26442RAD3 DUKE ENERGY PROGRESS INC CALLABLE BOND F	SEMI-ANN. 4.150% 12/01/2044 320,000.000	318,906	340,160
264411AD1 DUKE REALTY LP 3.875% 15 FEB 2021	SEMI-ANN. 3.875% 02/15/2021 147,000.000	146,628	152,679

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
277432AR1 EASTMAN CHEMICAL CO CALLABLE NOTES FIXED	SEMI-ANN. 3.800% 03/15/2025 950,000.000	945,307	967,081
278062AE4 EATON CORP CALLABLE NOTES FIXED 4.15% 02	SEMI-ANN. 4.150% 11/02/2042 2,725,000.000	2,714,400	2,704,590
278062AD6 EATON CORP CALLABLE NOTES FIXED 4% 02/NO	SEMI-ANN. 4.000% 11/02/2032 300,000.000	298,983	305,148
278642AK9 EBAY INC CALLABLE NOTES FIXED 2.875% 01/	SEMI-ANN. 2.875% 08/01/2021 25,000.000	24,945	24,747
278642AE3 EBAY INC SR NT 2.6% 15/JUL/2022	SEMI-ANN. 2.600% 07/15/2022 25,000.000	23,493	23,724
278642AC7 EBAY INC 3.25% BDS 15/OCT/2020 USD1000	SEMI-ANN. 3.250% 10/15/2020 400,000.000	393,272	406,872
278865AM2 ECOLAB INC 5.5% BDS 08/DEC/2041 USD1000	SEMI-ANN. 5.500% 12/08/2041 200,000.000	220,026	240,746
279158AK5 ECOPETROL SA CALLABLE BOND FIXED 4.125%	SEMI-ANN. 4.125% 01/16/2025 117,000.000	115,831	111,150
532457BG2 ELI LILLY & CO CALLABLE NOTES FIXED 4.65	SEMI-ANN. 4.650% 06/15/2044 650,000.000	653,273	728,579
268648AQ5 EMC CORP 2.65% BDS 01/JUN/2020 USD1000	SEMI-ANN. 2.650% 06/01/2020 415,000.000	414,004	413,004
29250NAJ4 ENBRIDGE INC CALLABLE NOTES FIXED 4.5% 1	SEMI-ANN. 4.500% 06/10/2044 410,000.000	407,921	353,978
292505AK0 ENCANA CORP 5.15% BDS 15/NOV/2041 USD100	SEMI-ANN. 5.150% 11/15/2041 75,000.000	74,467	68,727
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	130,891
292505AG9 ENCANA CORP 6.5% 01/FEB/2038 RATINGS: BAA2 BBB+	SEMI-ANN. 6.500% 02/01/2038 490,000.000	570,610	523,839
292505AE4 ENCANA CORP 6.625% BDS 15/AUG/2037 USD10 RATINGS: BAA2 BBB+	SEMI-ANN. 6.625% 08/15/2037 500,000.000	541,865	544,530
29379VBA0 ENTERPRISE PRODS O 4.85% BDS 15/MAR/2044	SEMI-ANN. 4.850% 03/15/2044 225,000.000	212,137	234,612

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
29379VBB8 ENTERPRISE PRODUCTS OPERATING LLC CALLAB	SEMI-ANN. 3.900% 02/15/2024 33,000.000	32,938	33,610
29379VBE2 ENTERPRISE PRODUCTS OPERATING LLC CALLAB	SEMI-ANN. 3.750% 02/15/2025 595,000.000	593,102	597,267
29379VBC6 ENTERPRISE PRODUCTS OPERATING LLC CALLAB	SEMI-ANN. 5.100% 02/15/2045 275,000.000	274,574	295,677
26882FBE1 ERAC USA FINANCE 7% NTS 15/OCT/2037 USD' RATINGS: BAA2 BBB+	SEMI-ANN. 7.000% 10/15/2037 300,000.000	188,250	404,283
26884ABB8 ERP OPERATING LP CALLABLE NOTES FIXED 4.	SEMI-ANN. 4.500% 07/01/2044 5,350,000.000	5,312,390	5,575,717
26884AAZ6 ERP OPERATING 4.625% BDS 15/DEC/2021 USD	SEMI-ANN. 4.625% 12/15/2021 27,000.000	26,897	29,538
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	266,433
564397AK2 EVERSOURCE ENERGY CALLABLE NOTES FIXED 2	SEMI-ANN. 2.800% 05/01/2023 515,000.000	513,671	498,438
30161MAN3 EXELON GENERATION CO LLC 5.6% BDS 15/JUN	SEMI-ANN. 5.600% 06/15/2042 165,000.000	154,889	184,590
30161MAJ2 EXELON GENERATION CO LLC 5.75% BDS 01/OC	SEMI-ANN. 5.750% 10/01/2041 457,000.000	447,819	515,574
30219GAK4 EXPRESS SCRIPTS HOLDING CO CALLABLE NOTE	SEMI-ANN. 3.500% 06/15/2024 90,000.000	89,345	89,684
314275AC2 FEDERATED RETAIL HOLDING 6.375% SNR NTS RATINGS: BA2 BB	SEMI-ANN. 6.375% 03/15/2037 1,950,000.000	1,899,995	2,467,530
31428XAY2 FEDEX CORP CALLABLE NOTES FIXED 4% 15/JA	SEMI-ANN. 4.000% 01/15/2024 420,000.000	419,278	447,044
31679DAC0 FIFTH THIRD AUTO TRUST 2013-A 2013-A A3	MONTHLY 0.610% 09/15/2017 254,000.000	253,987	253,998
31679MAD8 FIFTH THIRD AUTO TRUST 2014-3 2014-3 A3	MONTHLY 0.960% 03/15/2019 310,000.000	309,986	308,733
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	456,076

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
31677QBB4 FIFTH THIRD BANK/CINCINNATI OH CALLABLE	SEMI-ANN. 2.375% 04/25/2019 200,000.000	199,868	200,910
32051D6N7 FIRST HORIZON MORTGAGE PASS-THROUGH TRUS RATINGS: BAA1	MONTHLY FLOATING 10/25/2034 92,030.840	66,262	90,610
341081FL6 FLORIDA POWER & LIGHT CO CALLABLE BOND F	SEMI-ANN. 4.050% 10/01/2044 785,000.000	782,209	823,245
341081FG7 FLORIDA POWER & LIGHT CO 4.05% BDS 01/JU	SEMI-ANN. 4.050% 06/01/2042 770,000.000	768,922	815,384
341081FF9 FLORIDA POWER & LIGHT CO 4.125% BDS 01/F	SEMI-ANN. 4.125% 02/01/2042 1,000,000.000	1,007,600	1,067,720
34459RAB1 FORDS D EQUIPEMENT 7.55% NTS 15/JUL/2026	SEMI-ANN. 7.550% 07/15/2026 571,639.150	694,153	748,842
34530FAD6 FORD CREDIT AUTO LEASE TRUST 2013-B 2013	MONTHLY 0.760% 09/15/2016 101,000.000	100,986	101,064
34530LAD3 FORD CREDIT AUTO LEASE TRUST 2014-B 2014	MONTHLY 0.890% 09/15/2017 250,000.000	249,984	249,637
34530AAC9 FORD CREDIT AUTO OWNER TRUST 0.51% MTG B	MONTHLY 0.510% 04/15/2017 87,132.360	87,126	87,124
34530DAC3 FORD CREDIT AUTO OWNER TRUST 2013-C 2013	MONTHLY 0.820% 12/15/2017 121,000.000	120,980	121,145
34530GAD4 FORD CREDIT AUTO OWNER TRUST 2013-D 2013	MONTHLY 0.670% 04/15/2018 185,000.000	184,992	184,759
34530KAB9 FORD CREDIT AUTO OWNER TRUST 2014-B 2014	MONTHLY 0.900% 10/15/2018 326,000.000	325,998	325,751
34530PAD4 FORD CREDIT AUTO OWNER TRUST 2014-C 2014	MONTHLY 1.060% 05/15/2019 281,000.000	280,959	280,188
34530EAC1 FORD CREDIT AUTO TR 2013-B A-3 15/OCT/20	MONTHLY 0.570% 10/15/2017 129,982.340	129,976	129,976
345397WN9 FORD MOTOR CREDIT CO LLC NOTES FIXED 1.5	SEMI-ANN. 1.500% 01/17/2017 200,000.000	199,812	198,924
345397WP4 FORD MOTOR CREDIT CO LLC NOTES FIXED 2.3	SEMI-ANN. 2.375% 03/12/2019 400,000.000	398,484	397,216

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
345397WK5 FORD MOTOR CREDIT CO LLC NOTES FIXED 4.3	SEMI-ANN. 4.375% 08/06/2023 850,000.000	842,061	908,684
345397VR1 FORD MOTOR CREDIT CO LLC NOTES FIXED 5.7	SEMI-ANN. 5.750% 02/01/2021 400,000.000	405,500	458,372
35671DAW5 FREEPORT-MCMORAN COPPER & GOLD INC 2.15%	SEMI-ANN. 2.150% 03/01/2017 121,000.000	120,085	121,200
35671DBJ3 FREEPORT-MCMORAN INC CALLABLE NOTES FIXE	SEMI-ANN. 5.400% 11/14/2034 730,000.000	726,467	711,677
36828QKT2 GE CAPITAL COMMERCIAL MORTGAGE CORP 2005	MONTHLY FLOATING 06/10/2048 176,927.020	180,217	176,864
36163AAD6 GE EQUIPMENT TRANSPORTATION LLC SERIES 2	MONTHLY 0.620% 07/25/2016 69,794.230	69,782	69,798
36962G4T8 GENERAL ELECTRIC CAPITAL CORP 2.25% BDS	SEMI-ANN. 2.250% 11/09/2015 600,000.000	599,550	608,232
36962G4Y7 GENERAL ELECTRIC CAPITAL CORP 4.625% BDS	SEMI-ANN. 4.625% 01/07/2021 600,000.000	635,796	668,754
369604BH5 GENERAL ELECTRIC CO CALLABLE NOTES FIXED	SEMI-ANN. 4.500% 03/11/2044 490,000.000	485,536	538,618
373334JW2 GEORGIA POWER CO 4.3% BDS 15/MAR/2042 US	SEMI-ANN. 4.300% 03/15/2042 280,000.000	279,857	294,045
373334KA8 GEORGIA POWER CO 4.3% BDS 15/MAR/2043 US	SEMI-ANN. 4.300% 03/15/2043 380,000.000	377,526	399,445
373334JR3 GEORGIA POWER CO 5.4% BDS 01/JUN/2040 US	SEMI-ANN. 5.400% 06/01/2040 875,000.000	1,039,666	1,060,430
375558AZ6 GILEAD SCIENCES INC CALLABLE NOTES FIXED	SEMI-ANN. 3.500% 02/01/2025 965,000.000	964,093	990,476
375558AX1 GILEAD SCIENCES INC CALLABLE NOTES FIXED	SEMI-ANN. 4.800% 04/01/2044 430,000.000	429,166	476,978
377373AD7 GLAXOSMITHKLINE CA 2.85% SR NT 08/MAY/20	SEMI-ANN. 2.850% 05/08/2022 1,185,000.000	1,160,842	1,185,059
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

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
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 2003-J	MONTHLY 5.000% 11/25/2033 69,770.660	62,023	70,028
38141GGS7 GOLDMAN SACHS GROUP INC 5.75% BDS 24/JAN	SEMI-ANN. 5.750% 01/24/2022 385,000.000	384,480	445,364
38141EC31 GOLDMAN SACHS GROUP INC/THE CALLABLE MED	SEMI-ANN. 4.800% 07/08/2044 385,000.000	383,121	412,366
38141GVM3 GOLDMAN SACHS GROUP INC/THE MEDIUM TERM	SEMI-ANN. 4.000% 03/03/2024 485,000.000	483,535	503,503
36228CW7 GS MORTGAGE SECURITIES CORP II SER GG6 V	MONTHLY FLOATING 04/10/2038 375,000.000	313,134	384,811
36197RAA5 GS MORTGAGE SECURITIES CORP TRUST 2013-N	MONTHLY 2.318% 01/10/2030 244,000.000	250,097	246,897
36228F2K1 GSR MORTGAGE LOAN TRUST 2004-6F 2004-6F	MONTHLY 5.500% 05/25/2034 83,359.990	85,830	85,855
36242DCH4 GSR MORTGAGE LOAN TRUST 2004-8F 2004-8F	MONTHLY 6.000% 09/25/2034 80,377.400	76,409	83,555
406216AZ4 HALLIBURTON CO 3.25% BDS 15/NOV/2021 USD	SEMI-ANN. 3.250% 11/15/2021 150,000.000	153,885	152,694
404119AJ8 HCA INC 7.5% 06/NOV/2033 RATINGS: VMG1 BBB-	SEMI-ANN. 7.500% 11/06/2033 1,285,000.000	1,349,250	1,349,250
40414LAJ8 HCP INC CALLABLE NOTES FIXED 4.25% 15/NO	SEMI-ANN. 4.250% 11/15/2023 58,000.000	57,733	60,972
40414LAH2 HCP INC 2.625% BDS 01/FEB/2020 USD2000	SEMI-ANN. 2.625% 02/01/2020 344,000.000	333,860	340,426
42809HAD9 HESS CORP 5.6% BDS 15/FEB/2041 USD1000	SEMI-ANN. 5.600% 02/15/2041 545,000.000	575,471	584,420
428236BR3 HEWLETT PACKARD CO 6% BDS 15/SEP/2041 US	SEMI-ANN. 6.000% 09/15/2041 850,000.000	891,897	956,038
437076BA9 HOME DEPOT INC 4.2% BDS 01/APR/2043 USD1	SEMI-ANN. 4.200% 04/01/2043 235,000.000	234,008	245,016

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
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	474,890
437076BD3 HOME DEPOT INC/THE CALLABLE NOTES FIXED	SEMI-ANN. 4.875% 02/15/2044 410,000.000	403,875	476,539
43814CAC3 HONDA AUTO RECEIVABLES OWNER TR 0.48% MT	MONTHLY 0.480% 11/21/2016 197,914.680	197,904	197,886
43813UAD2 HONDA AUTO RECEIVABLES OWNER TR 0.97% MT	MONTHLY 0.970% 04/16/2018 99,000.000	99,000	99,159
43814FAC6 HONDA AUTO RECEIVABLES 2013-4 OWNER TRUS	MONTHLY 0.690% 09/18/2017 229,000.000	228,961	228,828
43813JAC9 HONDA AUTO RECEIVABLES 2014-1 OWNER TRUS	MONTHLY 0.670% 11/21/2017 581,000.000	580,937	579,614
43814GAC4 HONDA AUTO RECEIVABLES 2014-2 OWNER TRUS	MONTHLY 0.770% 03/19/2018 496,000.000	495,940	494,906
438516BA3 HONEYWELL INTERNATIONAL INC 4.25% NTS 01	SEMI-ANN. 4.250% 03/01/2021 200,000.000	206,004	224,094
44328MAK0 HSBC BANK PLC 4.75% SNR NTS 19/JAN/2021	SEMI-ANN. 4.750% 01/19/2021 200,000.000	200,378	222,648
404280AP4 HSBC HOLDINGS PLC NOTES FIXED 4.25% 14/M	SEMI-ANN. 4.250% 03/14/2024 1,000,000.000	1,000,908	1,040,580
444859BD3 HUMANA INC CALLABLE NOTES FIXED 3.85% 01	SEMI-ANN. 3.850% 10/01/2024 1,555,000.000	1,552,932	1,575,495
44614AAC7 HUNTINGTON AUTO TRUST 2012-1 2012-1 A3 0	MONTHLY 0.810% 09/15/2016 22,847.650	22,843	22,863
44614TAC6 HUNTINGTON AUTO TRUST 2012-2 VAR MTG BDS	MONTHLY 0.510% 04/17/2017 153,265.950	153,250	153,250
44923YAD9 HYUNDAI AUTO RECEIVABLES TRUST 2010-B 20	MONTHLY 1.630% 03/15/2017 55,477.560	55,472	55,608
44890JAC3 HYUNDAI AUTO RECEIVABLES TRUST 2013-A 20	MONTHLY 0.560% 07/17/2017 341,644.050	341,633	341,773
44890LAC8 HYUNDAI AUTO RECEIVABLES TRUST 2013-B A-	MONTHLY 0.710% 09/15/2017 173,000.000	172,966	173,113

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
44890RAC5 HYUNDAI AUTO RECEIVABLES TRUST 2014-A 20	MONTHLY 0.790% 07/16/2018 225,000.000	224,960	224,716
44890UAC8 HYUNDAI AUTO RECEIVABLES TRUST 2014-B 20	MONTHLY 0.900% 12/17/2018 491,000.000	490,985	489,680
452308AT6 ILLINOIS TOOL WORKS INC CALLABLE NOTES F	SEMI-ANN. 3.500% 03/01/2024 350,000.000	348,301	364,312
454889AN6 INDIANA MICHIGAN POWER CO 7.00% BDS 15/M RATINGS: BAA2 BBB	SEMI-ANN. 7.000% 03/15/2019 200,000.000	242,896	236,350
456873AB4 INGERSOLL-RAND LUXEMBOURG FINANCE SA CAL	SEMI-ANN. 3.550% 11/01/2024 520,000.000	516,033	516,828
458140AJ9 INTEL CORP 3.3% BDS 01/OCT/2021 USD1000	SEMI-ANN. 3.300% 10/01/2021 140,000.000	139,667	146,808
458140AK6 INTEL CORP 4.8% BDS 01/OCT/2041 USD1000	SEMI-ANN. 4.800% 10/01/2041 515,000.000	515,724	567,293
45866FAA2 INTERCONTINENTAL EXCHANGE INC CALLABLE N	SEMI-ANN. 4.000% 10/15/2023 177,000.000	175,628	186,314
459200HG9 INTERNATIONAL BUS MACH CORP 1.875% BDS 0	SEMI-ANN. 1.875% 08/01/2022 200,000.000	179,878	186,430
459200HP9 INTERNATIONAL BUSINESS MACHINES CORP CAL	SEMI-ANN. 3.375% 08/01/2023 880,000.000	871,308	899,149
46051MAE2 INTL TRANSMISSION 4.625% BDS 15/AUG/2043	SEMI-ANN. 4.625% 08/15/2043 1,000,000.000	998,390	1,178,750
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	219,802
472319AX8 JEFFERIES GROUP INC 5.125% BDS 13/APR/20	SEMI-ANN. 5.125% 04/13/2018 100,000.000	100,250	105,461
472319AH5 JEFFERIES GROUP INC 6.875% 15/APR/2021	SEMI-ANN. 6.875% 04/15/2021 55,000.000	65,069	62,522
472319AF9 JEFFERIES GROUP INC 8.5% LN STK 15/JUL/2 RATINGS: BAA2 BBB	SEMI-ANN. 8.500% 07/15/2019 97,000.000	112,953	116,235
24422ESD2 JOHN DEERE CAPITAL CORP MEDIUM TERM NOTE	SEMI-ANN. 1.050% 10/11/2016 151,000.000	150,808	151,213

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
24422ERM3 JOHN DEERE CAPITAL CORP 2.75% BDS 15/MAR	SEMI-ANN. 2.750% 03/15/2022 255,000.000	254,554	253,365
47787RAC4 JOHN DEERE OWNER TRUST 2012-B 2012-B A3	MONTHLY 0.530% 07/15/2016 65,199.000	65,197	65,208
47787TAC0 JOHN DEERE OWNER TRUST 2013-A 2013-A A3	MONTHLY 0.600% 03/15/2017 270,387.880	270,381	270,716
477877AD6 JOHN DEERE OWNER TRUST 2014-B 2014-B A3	MONTHLY 1.070% 11/15/2018 357,000.000	356,922	355,601
478045AA5 JOHN SEVIER COMBINED CYCLE GENERATION LL	SEMI-ANN. 4.626% 01/15/2042 66,721.140	69,694	75,840
478160BH6 JOHNSON & JOHNSON CALLABLE NOTES FIXED 3	SEMI-ANN. 3.375% 12/05/2023 343,000.000	354,542	367,017
478160BJ2 JOHNSON & JOHNSON CALLABLE NOTES FIXED 4	SEMI-ANN. 4.375% 12/05/2033 1,855,000.000	1,937,516	2,077,786
478373AC7 JOHNSON CONTROLS INC CALLABLE NOTES FIXE	SEMI-ANN. 3.625% 07/02/2024 69,000.000	68,964	69,602
478366AX5 JOHNSON CONTROLS INC 4.25% BDS 28/FEB/20	SEMI-ANN. 4.250% 03/01/2021 270,000.000	273,189	291,838
46625HJB7 JP MORGAN CHASE & 5.6% BDS 15/JUL/2041 U	SEMI-ANN. 5.600% 07/15/2041 1,985,000.000	2,179,135	2,403,259
46636DAE6 JP MORGAN CHASE COMMERCIAL MORTGAGE SECU	MONTHLY 4.106% 07/17/2046 900,000.000	908,997	961,724
48126BAA1 JPMORGAN CHASE & CO 5.4% BDS 06/JAN/2042	SEMI-ANN. 5.400% 01/06/2042 180,000.000	203,216	211,590
46625HHV5 JPMORGAN CHASE & CO 5.5% BDS 15/OCT/2040	SEMI-ANN. 5.500% 10/15/2040 2,700,000.000	2,735,822	3,232,197
485134BK5 KANSAS CITY POWER & LIGHTT CO 6.375% MTN RATINGS: BAA2 BBB	SEMI-ANN. 6.375% 03/01/2018 200,000.000	239,572	225,500
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
487836BE7 KELLOGG CO 3.25% BDS 21/MAY/2018 USD1000	SEMI-ANN. 3.250% 05/21/2018 67,000.000	66,833	69,752

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
49326EEE9 KEYCORP CALLABLE MEDIUM TERM NOTE FIXED	SEMI-ANN. 2.300% 12/13/2018 401,000.000	400,912	402,383
494550BP0 KINDER MORGAN ENER 5% SR NT 01/MAR/2043	SEMI-ANN. 5.000% 03/01/2043 260,000.000	240,692	246,982
494550BU9 KINDER MORGAN ENERGY PARTNERS LP CALLABL	SEMI-ANN. 5.500% 03/01/2044 2,525,000.000	2,517,572	2,566,764
494550BW5 KINDER MORGAN ENERGY PARTNERS LP CALLABL	SEMI-ANN. 5.400% 09/01/2044 4,425,000.000	4,441,550	4,434,071
494550BL9 KINDER MORGAN ENERGY PARTNERS 3.95% BDS	SEMI-ANN. 3.950% 09/01/2022 670,000.000	668,754	664,345
494550AW6 KINDER MORGAN ENERGY PARTNERS 6.95% BDS RATINGS: BAA2 BBB	SEMI-ANN. 6.950% 01/15/2038 1,575,000.000	1,825,898	1,817,755
49456BAH4 KINDER MORGAN INC/DE CALLABLE NOTES FIXE	SEMI-ANN. 5.550% 06/01/2045 905,000.000	901,950	926,928
500472AF2 KONINKLIJKE PHILIPS NV 3.75% BDS 15/MAR/	SEMI-ANN. 3.750% 03/15/2022 300,000.000	308,919	312,399
50076QAZ9 KRAFT FOODS GROUP INC NOTES FIXED 3.5% 0	SEMI-ANN. 3.500% 06/06/2022 100,000.000	98,593	102,471
50076QAE6 KRAFT FOODS GROUP INC 5% BDS 04/JUN/2042	SEMI-ANN. 5.000% 06/04/2042 1,065,000.000	1,138,696	1,172,352
50076QAR7 KRAFT FOODS GROUP INC 6.875% NTS 26/JAN/	SEMI-ANN. 6.875% 01/26/2039 150,000.000	172,448	198,264
50076QAX4 KRAFT FOODS INC 6.125% NTS 23/AUG/2018 U	SEMI-ANN. 6.125% 08/23/2018 244,000.000	243,662	278,994
501044CN9 KROGER CO 5.4% BDS 15/JUL/2040 USD1000	SEMI-ANN. 5.400% 07/15/2040 62,000.000	61,454	71,081
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	447,096
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	8,787,000
50180JAD7 LB-UBS CMBS 2007-C2 5.43% CMO 15/FEB/204	MONTHLY 5.430% 02/15/2040 408,747.220	468,782	437,285

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
524ESCWZ9 LEHMAN BTRH HLD (RICI) VAR 30/NOV/2056	QUARTERLY FLOATING 11/30/2056 1,390,000.000	0	139
530715AJ0 LIBERTY INTERACTIVE LLC BOND FIXED 8.25% RATINGS: B1 BB-	SEMI-ANN. 8.250% 02/01/2030 223,000.000	219,907	240,840
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	503,700
534187BC2 LINCOLN NATIONAL CORP 4.2% BDS 15/MAR/20	SEMI-ANN. 4.200% 03/15/2022 246,000.000	251,514	261,294
534187BB4 LINCOLN NATL CORP 4.85% SNR 24/JUN/2021	SEMI-ANN. 4.850% 06/24/2021 133,000.000	141,783	146,511
539830BB4 LOCKHEED MARTIN CORP 4.07% BDS 15/DEC/20	SEMI-ANN. 4.070% 12/15/2042 7,216,000.000	6,744,521	7,281,521
539830AZ2 LOCKHEED MARTIN CORP 4.85% BDS 15/SEP/20	SEMI-ANN. 4.850% 09/15/2041 355,000.000	352,958	396,358
548661DD6 LOWE'S COS INC CALLABLE NOTES FIXED 3.12	SEMI-ANN. 3.125% 09/15/2024 251,000.000	248,824	253,174
548661DE4 LOWE'S COS INC CALLABLE NOTES FIXED 4.25	SEMI-ANN. 4.250% 09/15/2044 745,000.000	742,989	786,742
548661CU9 LOWES COMPANIES INC 5.125% BDS 15/NOV/20	SEMI-ANN. 5.125% 11/15/2041 300,000.000	299,820	350,838
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	2,832,158
55616XAA5 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	56,845
55616XAM9 MACY'S RETAIL HOLDINGS INC CALLABLE NOTE	SEMI-ANN. 4.500% 12/15/2034 480,000.000	474,912	483,336
559080AG1 MAGELLAN MIDSTREAM PARTNERS LP CALLABLE	SEMI-ANN. 5.150% 10/15/2043 275,000.000	283,484	291,528
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	1,089,465
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	165,341

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
56585AAG7 MARATHON PETROLEUM CORP CALLABLE NOTES F	SEMI-ANN. 3.625% 09/15/2024 96,000.000	95,655	94,080
571748AX0 MARSH & MCLENNAN COS INC CALLABLE NOTES	SEMI-ANN. 3.500% 03/10/2025 380,000.000	378,545	382,417
57629WBS8 MASSMUTUAL GLOBAL FUNDING II MEDIUM TERM	SEMI-ANN. 2.100% 08/02/2018 209,000.000	208,615	210,971
55265KX95 MASTR ASSET SECURITIZATION TRUST 2003-11	MONTHLY 4.500% 12/25/2018 11,471.920	10,353	11,719
55265K2N8 MASTR ASSET SECURITIZATION TRUST 2003-11	MONTHLY 5.500% 12/25/2033 78,492.050	82,171	83,242
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	1,725,840
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	643,041
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	3,701,601
582839AG1 MEAD JOHNSON NUTRITION CO CALLABLE NOTES	SEMI-ANN. 4.600% 06/01/2044 132,000.000	131,294	138,612
58405UAD4 MEDCO HEALTH SOLUTIONS INC 7.125% BDS 15 RATINGS: BAA3 BBB	SEMI-ANN. 7.125% 03/15/2018 200,000.000	238,046	230,912
585055BM7 MEDTRONIC INC CALLABLE NOTES FIXED 3.5%	SEMI-ANN. 3.500% 03/15/2025 1,185,000.000	1,173,648	1,212,219
585055BN5 MEDTRONIC INC CALLABLE NOTES FIXED 4.375	SEMI-ANN. 4.375% 03/15/2035 1,245,000.000	1,234,007	1,320,771
585055BP0 MEDTRONIC INC CALLABLE NOTES FIXED 4.625	SEMI-ANN. 4.625% 03/15/2045 4,000,000.000	4,033,504	4,335,960
585055AZ9 MEDTRONIC INC 2.75% BDS 01/APR/2023 USD1	SEMI-ANN. 2.750% 04/01/2023 675,000.000	673,414	656,303
58768VAC5 MERCEDES-BENZ AUTO LEASE TRUST 2013-A 20	MONTHLY 0.590% 02/15/2016 88,294.190	88,286	88,288
587680AC3 MERCEDES-BENZ AUTO RECEIVABLES TRUST 201	MONTHLY 0.470% 10/17/2016 79,807.440	79,800	79,813

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
58768WAC3 MERCEDES-BENZ AUTO RECEIVABLES TRUST 201	MONTHLY 0.780% 08/15/2017 143,000.000	142,995	143,202
58933YAJ4 MERCK & CO INC CALLABLE NOTES FIXED 4.15	SEMI-ANN. 4.150% 05/18/2043 455,000.000	453,608	484,079
59156RBG2 METLIFE INC CALLABLE NOTES FIXED 4.875%	SEMI-ANN. 4.875% 11/13/2043 805,000.000	794,562	909,127
59156RAY4 METLIFE INC SR NT 5.875% 06/FEB/2041	SEMI-ANN. 5.875% 02/06/2041 770,000.000	847,762	959,651
594918AW4 MICROSOFT CORP CALLABLE BOND FIXED 3.625	SEMI-ANN. 3.625% 12/15/2023 111,000.000	110,454	118,786
594918AR5 MICROSOFT CORP 3.5% BDS 15/NOV/2042 USD2	SEMI-ANN. 3.500% 11/15/2042 245,000.000	242,212	232,204
594918AU8 MICROSOFT CORP 3.75% BDS 01/MAY/2043 USD	SEMI-ANN. 3.750% 05/01/2043 200,000.000	197,232	199,280
594918AM6 MICROSOFT CORP 5.3% BDS 08/FEB/2041 USD1	SEMI-ANN. 5.300% 02/08/2041 380,000.000	406,152	466,203
595620AL9 MIDAMERICAN ENERGY CO CALLABLE BOND FIXE	SEMI-ANN. 4.800% 09/15/2043 470,000.000	474,902	545,717
606935AH7 ML CFC COMMERCIAL MORTGAGE TRUST VAR MTG	MONTHLY FLOATING 02/12/2039 572,380.700	575,503	591,508
59020UBU8 MLCC MORTGAGE INVESTORS INC 2004-B A1	MONTHLY FLOATING 05/25/2029 133,420.510	127,417	127,219
609207AB1 MONDELEZ INTERNATIONAL INC CALLABLE NOTE	SEMI-ANN. 4.000% 02/01/2024 300,000.000	299,676	313,881
50075NAZ7 MONDELEZ INTERNATIONAL INC 6.5% BDS 09/F RATINGS: BAA2 BBB-	SEMI-ANN. 6.500% 02/09/2040 7,513,000.000	8,873,166	10,012,800
61166WAN1 MONSANTO CO CALLABLE NOTES FIXED 4.2% 15	SEMI-ANN. 4.200% 07/15/2034 231,000.000	235,506	240,702
61690GAD3 MORGAN STANLEY BANK OF AMERICA MERRILL L	MONTHLY 3.669% 02/15/2047 500,000.000	514,990	524,005
61746BDQ6 MORGAN STANLEY CALLABLE BOND FIXED 3.875	SEMI-ANN. 3.875% 04/29/2024 430,000.000	426,233	441,197

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
61761JVL0 MORGAN STANLEY CALLABLE FIXED 3.7% 23/OC	SEMI-ANN. 3.700% 10/23/2024 320,000.000	319,443	324,358
61760RBA9 MORGAN STANLEY CAPITAL I TR 4.054% MTG B	MONTHLY 4.054% 07/16/2049 136,000.000	137,356	144,486
61760UAA3 MORGAN STANLEY RER 2% CMO 28/JUL/2049 US	MONTHLY 2.000% 07/28/2049 130,292.140	131,595	130,618
61747YCT0 MORGAN STANLEY 3.45% MTN 02/NOV/2015 USD	SEMI-ANN. 3.450% 11/02/2015 270,000.000	269,827	275,268
617482V92 MORGAN STANLEY 6.375% BDS 24/JUL/2042 US	SEMI-ANN. 6.375% 07/24/2042 310,000.000	361,128	411,689
61945CAA1 MOSAIC CO(THE) 3.75% BDS 15/NOV/2021 USD	SEMI-ANN. 3.750% 11/15/2021 171,000.000	172,241	177,977
61945CAD5 MOSAIC CO/THE CALLABLE NOTES FIXED 5.45%	SEMI-ANN. 5.450% 11/15/2033 605,000.000	608,465	684,503
61945CAE3 MOSAIC CO/THE CALLABLE NOTES FIXED 5.625	SEMI-ANN. 5.625% 11/15/2043 139,000.000	138,879	159,297
628530BD8 MYLAN INC/PA CALLABLE NOTES FIXED 4.2% 2	SEMI-ANN. 4.200% 11/29/2023 465,000.000	463,218	481,940
628530BC0 MYLAN INC/PA CALLABLE NOTES FIXED 5.4% 2	SEMI-ANN. 5.400% 11/29/2043 130,000.000	141,284	144,277
629568AX4 NABORS INDUSTRIES INC 4.625% SNR NT 15/S	SEMI-ANN. 4.625% 09/15/2021 100,000.000	107,886	93,954
637640AE3 NATIONAL SEMICONDUCTOR CORP 6.6% BDS 15/ RATINGS: BAA1 BB+	SEMI-ANN. 6.600% 06/15/2017 200,000.000	238,062	225,038
63946BAG5 NBCUNIVERSAL MEDIA LLC CALLABLE NOTES FI	SEMI-ANN. 5.950% 04/01/2041 700,000.000	705,138	900,144
62888XAC8 NCUA GUARANTEED NOTES TRUST 2010-C1 2010	MONTHLY 2.650% 10/29/2020 370,153.490	369,420	378,533
641423CA4 NEVADA POWER CO 5.45% BDS 15/MAY/2041 US	SEMI-ANN. 5.450% 05/15/2041 83,000.000	82,975	104,776
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	347,595

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
651229AQ9 NEWELL RUBBERMAID INC CALLABLE NOTES FIX	SEMI-ANN. 4.000% 12/01/2024 495,000.000	494,465	505,182
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	4,392,852
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	2,266,480
302570BC9 NEXTERA ENERGY CAPITAL HOLDINGS INC CALL RATINGS: BAA1 BBB+	SEMI-ANN. 7.875% 12/15/2015 150,000.000	150,000	159,584
62912XAC8 NGPL PIPECO LLC 7.768% 15/DEC/2037 144A RATINGS: BAA3 BBB-	SEMI-ANN. 7.768% 12/15/2037 575,000.000	595,735	595,125
65364UAK2 NIAGARA MOHAWK POWER CORP CALLABLE NOTES	SEMI-ANN. 3.508% 10/01/2024 211,000.000	210,998	217,305
65473QBD4 NISOURCE FINANCE CORP CALLABLE NOTES FIX	SEMI-ANN. 5.650% 02/01/2045 167,000.000	165,899	199,911
65473QBA0 NISOURCE FINANCE CORP 3.85% BDS 15/FEB/2	SEMI-ANN. 3.850% 02/15/2023 200,000.000	199,186	207,226
65477KAD4 NISSAN AUTO LEASE TRUST 2013-B 2013-B A3	MONTHLY 0.750% 06/15/2016 61,054.000	61,053	61,102
65477NAD8 NISSAN AUTO LEASE TRUST 2014-A 2014-A A3	MONTHLY 0.800% 02/15/2017 219,000.000	218,997	218,853
654748AC6 NISSAN AUTO RECEIVABLES OWNER TRUST 3.17	MONTHLY 0.500% 05/15/2017 176,057.120	176,024	176,080
65477MAC2 NISSAN AUTO RECEIVABLES 2013-C OWNER TRU	MONTHLY 0.670% 08/15/2018 288,000.000	287,940	287,301
65477PAC5 NISSAN AUTO RECEIVABLES 2014-A OWNER TRU	MONTHLY 0.720% 08/15/2018 320,000.000	319,926	319,276
65477WAC0 NISSAN AUTO RECEIVABLES 2014-B OWNER TRU	MONTHLY 1.110% 05/15/2019 140,000.000	139,995	139,915
655044AJ4 NOBLE ENERGY INC CALLABLE NOTES FIXED 5.	SEMI-ANN. 5.050% 11/15/2044 525,000.000	521,141	518,926
65504LAJ6 NOBLE HLDGS INTL 3.95% BDS 15/MAR/2022 U	SEMI-ANN. 3.950% 03/15/2022 12,000.000	11,971	10,513

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
65504LAK3 NOBLE HLDGS INTL 5.25% BDS 15/MAR/2042 U	SEMI-ANN. 5.250% 03/15/2042 300,000.000	293,610	236,652
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	111,134
655664AR1 NORDSTROM INC CALLABLE NOTES FIXED 5% 15	SEMI-ANN. 5.000% 01/15/2044 6,926,000.000	4,761,925	7,910,600
655844BP2 NORFOLK SOUTHERN CORP CALLABLE NOTES FIX	SEMI-ANN. 3.850% 01/15/2024 645,000.000	643,128	678,185
655844BL1 NORFOLK SOUTHERN CORP 2.903% NTS 15/FEB/	SEMI-ANN. 2.903% 02/15/2023 200,000.000	196,300	197,702
655844BM9 NORFOLK SOUTHERN CORP 3.95% BDS 01/OCT/2	SEMI-ANN. 3.950% 10/01/2042 2,000,000.000	1,999,940	1,961,680
655844BH0 NORFOLK SOUTHERN CORP 4.837% NTS 01/OCT/	SEMI-ANN. 4.837% 10/01/2041 2,297,000.000	2,187,580	2,548,108
655844BD9 NORFOLK SOUTHERN CORP 6% BDS 23/MAY/2111	SEMI-ANN. 6.000% 05/23/2111 414,000.000	425,120	530,996
666807BH4 NORTHROP GRUMMAN 4.75% BDS 01/JUN/2043 U	SEMI-ANN. 4.750% 06/01/2043 2,345,000.000	2,342,749	2,618,075
66989HAG3 NOVARTIS CAPITAL CORP CALLABLE NOTES FIX	SEMI-ANN. 3.400% 05/06/2024 264,000.000	262,118	274,634
67021CAJ6 NSTAR ELECTRIC CO CALLABLE BOND FIXED 4.	SEMI-ANN. 4.400% 03/01/2044 275,000.000	273,100	301,576
677415CP4 OHIO POWER CO 5.375% BDS 01/OCT/2021 USD RATINGS: BAA1 BBB	SEMI-ANN. 5.375% 10/01/2021 330,000.000	386,035	381,737
68233DAR8 ONCOR ELECTRIC DELIVERY CO 7% DEB 01/SEP RATINGS: BAA1 BBB+	SEMI-ANN. 7.000% 09/01/2022 100,000.000	128,740	126,665
68268NAM5 ONBOK PARTNERS LP CALLABLE NOTES FIXED 6	SEMI-ANN. 6.200% 09/15/2043 1,500,000.000	1,493,505	1,644,615
68389XBA2 ORACLE CORP CALLABLE NOTES FIXED 2.8% 08	SEMI-ANN. 2.800% 07/08/2021 94,000.000	93,864	95,169
68389XAV7 ORACLE CORP CALLABLE NOTES FIXED 4.3% 08	SEMI-ANN. 4.300% 07/08/2034 745,000.000	744,702	797,649

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
68389XAS4 ORACLE CORP 3.625% BDS 15/JUL/2023 USD10	SEMI-ANN. 3.625% 07/15/2023 490,000.000	485,580	513,868
68389XAM7 ORACLE CORP 5.375% BDS 15/JUL/2040 USD10	SEMI-ANN. 5.375% 07/15/2040 110,000.000	131,141	131,957
69371RM29 PACCAR FINANCIAL CORP MEDIUM TERM NOTE F	SEMI-ANN. 2.200% 09/15/2019 300,000.000	299,829	300,180
69371RK54 PACCAR FINL CORP SR MTNS BK EN FR 1.6%15	SEMI-ANN. 1.600% 03/15/2017 164,000.000	163,969	165,376
694308GY7 PACIFIC GAS & ELEC CO SR NT 4.5% 15/DEC/	SEMI-ANN. 4.500% 12/15/2041 410,000.000	408,586	444,071
694308HE0 PACIFIC GAS & ELECTRIC CO CALLABLE NOTES	SEMI-ANN. 3.850% 11/15/2023 255,000.000	262,476	265,414
70109HAL9 PARKER-HANNIFIN CORP CALLABLE MEDIUM TER	SEMI-ANN. 3.300% 11/21/2024 46,000.000	45,899	46,945
70109HAM7 PARKER-HANNIFIN CORP CALLABLE MEDIUM TER	SEMI-ANN. 4.200% 11/21/2034 625,000.000	624,331	660,756
693304AR8 PECO ENERGY CO CALLABLE BOND FIXED 4.8%	SEMI-ANN. 4.800% 10/15/2043 350,000.000	348,716	416,861
708696BU2 PENNSYLVANIA ELEC CO 6.05% 01/SEP/2017 RATINGS: BAA2 BBB-	SEMI-ANN. 6.050% 09/01/2017 200,000.000	228,676	221,366
713448BS6 PEPSICO INC CALLABLE NOTES FIXED 4.875%	SEMI-ANN. 4.875% 11/01/2040 200,000.000	219,382	224,688
713448BZ0 PEPSICO INC NOTES FIXED 4% 05/MAR/2042 U	SEMI-ANN. 4.000% 03/05/2042 280,000.000	279,126	282,050
713448CB2 PEPSICO INC 1.25% BDS 13/AUG/2017 USD100	SEMI-ANN. 1.250% 08/13/2017 287,000.000	285,519	286,443
713448CC0 PEPSICO INC 3.6% BDS 13/AUG/2042 USD1000	SEMI-ANN. 3.600% 08/13/2042 450,000.000	442,611	420,386
714294AD7 PERRIGO CO PLC CALLABLE NOTES FIXED 4% 1	SEMI-ANN. 4.000% 11/15/2023 755,000.000	748,104	778,662
714294AH8 PERRIGO CO PLC CALLABLE NOTES FIXED 5.3%	SEMI-ANN. 5.300% 11/15/2043 200,000.000	215,576	220,854

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
714295AC6 PERRIGO FINANCE PLC CALLABLE NOTES FIXED	SEMI-ANN. 3.900% 12/15/2024 470,000.000	468,021	478,596
71647NAM1 PETROBRAS GLOBAL FINANCE BV CALLABLE NOT	SEMI-ANN. 6.250% 03/17/2024 324,000.000	323,261	308,299
71645WAS0 PETROBRAS INTERNATIONAL FINANCE 6.75% NT	SEMI-ANN. 6.750% 01/27/2041 7,575,000.000	8,410,462	6,889,993
71654QBH4 PETROLEOS MEXICANOS CALLABLE NOTES FIXED	SEMI-ANN. 4.875% 01/18/2024 79,000.000	78,568	82,081
71656LAY7 PETROLEOS MEXICANOS CALLABLE NOTES FIXED	SEMI-ANN. 6.375% 01/23/2045 475,000.000	471,447	537,938
717081DE0 PFIZER INC CALLABLE NOTES FIXED 4.3% 15/	SEMI-ANN. 4.300% 06/15/2043 940,000.000	937,941	1,006,684
718172BL2 PHILIP MORRIS INTERNATIONAL INC NOTES FI	SEMI-ANN. 4.250% 11/10/2044 915,000.000	890,030	930,445
718172AP4 PHILIP MORRIS INTERNATIONAL INC 4.5% BDS	SEMI-ANN. 4.500% 03/20/2042 780,000.000	760,929	823,493
718546AX0 PHILLIPS 66 CALLABLE NOTES FIXED 4.65% 1	SEMI-ANN. 4.650% 11/15/2034 610,000.000	602,459	625,250
72650RAZ5 PLAINS ALL AMER PI 3.65% SNR 01/JUN/2022	SEMI-ANN. 3.650% 06/01/2022 30,000.000	29,754	30,162
72650RBG6 PLAINS ALL AMERICAN PIPELINE LP / PAA FI	SEMI-ANN. 2.600% 12/15/2019 132,000.000	131,753	131,083
72650RBD3 PLAINS ALL AMERICAN PIPELINE LP 3.85% SN	SEMI-ANN. 3.850% 10/15/2023 65,000.000	65,094	65,926
69349LAP3 PNC BANK NA CALLABLE BOND FIXED 1.15% 01	SEMI-ANN. 1.150% 11/01/2016 400,000.000	399,480	400,532
69353REF1 PNC BANK NA CALLABLE NOTES FIXED 3.3% 30	SEMI-ANN. 3.300% 10/30/2024 460,000.000	459,807	468,105
693506BB2 PPG INDUSTRIES INC 6.65% BDS 15/MAR/2018 RATINGS: BAA1 BBB+	SEMI-ANN. 6.650% 03/15/2018 41,000.000	47,281	46,884
69351UAS2 PPL ELECTRIC UTILITIES CORP CALLABLE BON	SEMI-ANN. 4.125% 06/15/2044 555,000.000	548,490	580,674

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
69351UAQ6 PPL ELECTRIC UTILITIES CORP 2.5% BDS 01/	SEMI-ANN. 2.500% 09/01/2022 86,000.000	85,712	84,978
74005PBD5 PRAXAIR INC 3.55% BDS 07/NOV/2042 USD100	SEMI-ANN. 3.550% 11/07/2042 415,000.000	398,545	403,978
74005PAZ7 PRAXAIR INC 3% BDS 01/SEP/2021 USD100	SEMI-ANN. 3.000% 09/01/2021 250,000.000	250,953	255,785
743263AR6 PROGRESS ENERGY INC 4.4% NTS 15/JAN/2021	SEMI-ANN. 4.400% 01/15/2021 380,000.000	385,111	414,177
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	118,505
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	688,893
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	457,176
69362BBA9 PSEG POWER LLC CALLABLE NOTES FIXED 4.3%	SEMI-ANN. 4.300% 11/15/2023 43,000.000	42,975	45,085
744448CD1 PUBLIC SERV CO COL 3.2% 1MTG 15/NOV/2020	SEMI-ANN. 3.200% 11/15/2020 74,000.000	73,699	76,987
744448CJ8 PUBLIC SERVICE CO OF COLORADO 3.95% BDS	SEMI-ANN. 3.950% 03/15/2043 760,000.000	704,584	802,180
744482BL3 PUBLIC SERVICE CO OF NEW HAMPSHIRE CALLA	SEMI-ANN. 3.500% 11/01/2023 50,000.000	49,817	51,634
744533BJ8 PUBLIC SERVICE CO OF OKLAHOMA 6.625% BDS RATINGS: BAA1 BBB	SEMI-ANN. 6.625% 11/15/2037 350,000.000	347,386	471,678
21685WBL0 RABOBANK NEDERLAND 2.125% 13/OCT/2015	SEMI-ANN. 2.125% 10/13/2015 105,000.000	104,743	106,260
21685WBT3 RABOBANK NEDERLAND 4.5% BDS 11/JAN/2021	SEMI-ANN. 4.500% 01/11/2021 500,000.000	498,645	549,975
755111BU4 RAYTHEON CO 4.875% BDS 15/OCT/2040 USD10	SEMI-ANN. 4.875% 10/15/2040 450,000.000	447,125	512,510
760759AP5 REPUBLIC SERVICES INC 3.55% BDS 01/JUN/2	SEMI-ANN. 3.550% 06/01/2022 1,023,000.000	1,009,934	1,050,232

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
760759AN0 REPUBLIC SERVICES INC 5.7% BDS 15/MAY/20	SEMI-ANN. 5.700% 05/15/2041 200,000.000	222,218	246,596
761713AZ9 REYNOLDS AMERICAN INC CALLABLE NOTES FIX	SEMI-ANN. 6.150% 09/15/2043 1,100,000.000	1,095,083	1,275,637
76716XAB8 RIO OIL FINANCE TRUST SERIES 2014-3 CALL	QUARTERLY 6.750% 01/06/2027 5,650,000.000	5,650,000	5,376,371
76720AAG1 RIO TINTO FINANCE PLC 4.125% BDS 21/AUG/	SEMI-ANN. 4.125% 08/21/2042 285,000.000	262,452	276,721
767201AK2 RIO TINTO LIMITED 3.5% BDS 02/NOV/2020 U	SEMI-ANN. 3.500% 11/02/2020 58,000.000	57,551	60,179
77340RAM9 ROCKIES EXPRESS PIPELINE LLC CALLABLE NO RATINGS: BA1 BBB	SEMI-ANN. 6.875% 04/15/2040 500,000.000	469,375	532,500
78011DAF1 ROYAL BANK OF CANADA BOND FIXED 2% 01/OC	SEMI-ANN. 2.000% 10/01/2018 159,000.000	158,879	160,464
78008S7D2 ROYAL BANK OF CANADA 2.2% BDS 27/JUL/201	SEMI-ANN. 2.200% 07/27/2018 100,000.000	100,000	101,110
780097AZ4 ROYAL BANK OF SCOTLAND GROUP PLC NOTES F	SEMI-ANN. 6.000% 12/19/2023 2,123,000.000	2,184,680	2,297,935
780099CE5 ROYAL BANK OF SCOTLAND PLC 6.125% BDS 15	SEMI-ANN. 6.125% 12/15/2022 4,600,000.000	4,591,776	5,006,686
78011DAC8 ROYAL BK CDA EXT CVRD BD 18 19/SEP/2017	SEMI-ANN. 1.200% 09/19/2017 211,000.000	210,979	209,795
78355HJK8 RYDER SYSTEM INC CALLABLE MEDIUM TERM NO	SEMI-ANN. 2.450% 09/03/2019 139,000.000	138,686	138,021
78355HJR1 RYDER SYSTEM INC 3.5% NTS 01/JUN/2017 US	SEMI-ANN. 3.500% 06/01/2017 107,000.000	106,810	111,435
78355HJP5 RYDER SYSTEM INC 3.6% BDS 01/MAR/2016 US	SEMI-ANN. 3.600% 03/01/2016 50,000.000	49,943	51,464
805564MU2 SAXON ASSET SECURITIES TRUST VAR MTG BDS	MONTHLY FLOATING 06/25/2033 92,716.150	94,223	93,706
806854AH8 SCHLUMBERGER INVESTMENT SA CALLABLE NOTE	SEMI-ANN. 3.650% 12/01/2023 538,000.000	536,171	562,398

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
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	385,230
822582AY8 SHELL INTERNATIONAL FINANCE BV CALLABLE	SEMI-ANN. 4.550% 08/12/2043 1,665,000.000	1,653,678	1,821,460
837004CH1 SOUTH CAROLINA ELECTRIC & GAS CO CALLABL	SEMI-ANN. 4.500% 06/01/2064 29,000.000	28,692	31,346
842400FQ1 SOUTHERN CAL EDISON 4.5% MTG BDS 01/SEP/	SEMI-ANN. 4.500% 09/01/2040 890,000.000	962,953	973,678
842400FW8 SOUTHERN CALIFORNIA EDISON CO 3.9% BDS 1	SEMI-ANN. 3.900% 03/15/2043 650,000.000	646,120	658,275
842400FV0 SOUTHERN CALIFORNIA EDISON CO 4.05% BDS	SEMI-ANN. 4.050% 03/15/2042 400,000.000	363,976	415,076
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	648,410
845743BM4 SOUTHWESTERN PUB SERVICE 8.75% BDS 01/DE RATINGS: BAA1 BBB+	SEMI-ANN. 8.750% 12/01/2018 250,000.000	324,328	312,293
84755TAE7 SPECTRA ENERGY CAPITAL LLC 3.3% BDS 15/M	SEMI-ANN. 3.300% 03/15/2023 1,155,000.000	1,143,195	1,097,100
857477AM5 STATE STREET CORP NOTES FIXED 3.7% 20/NO	SEMI-ANN. 3.700% 11/20/2023 431,000.000	429,340	452,834
85771PAX0 STATOIL ASA CALLABLE NOTES FIXED 3.25% 1	SEMI-ANN. 3.250% 11/10/2024 550,000.000	546,700	551,810
85771PAQ5 STATOIL ASA CALLABLE NOTES FIXED 4.8% 08	SEMI-ANN. 4.800% 11/08/2043 145,000.000	144,269	164,858
85771PAB8 STATOIL ASA GTD NT 3.125% 17/AUG/2017	SEMI-ANN. 3.125% 08/17/2017 300,000.000	320,481	313,425
85771PAG7 STATOIL ASA 2.45% BDS 17/JAN/2023 USD100	SEMI-ANN. 2.450% 01/17/2023 375,000.000	373,785	357,686
85771PAF9 STATOIL ASA 3.15% BDS 23/JAN/2022 USD100	SEMI-ANN. 3.150% 01/23/2022 175,000.000	174,703	176,647
85771PAL6 STATOIL ASA 3.95% BDS 15/MAY/2043 USD100	SEMI-ANN. 3.950% 05/15/2043 635,000.000	634,111	620,598

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
86359LAA7 STRUCTURED ASSET MORTGAGE INVESTMENTS II	MONTHLY FLOATING 01/19/2034 110,482.680	106,063	107,098
863667AG6 STRYKER CORP CALLABLE BOND FIXED 4.375%	SEMI-ANN. 4.375% 05/15/2044 600,000.000	597,306	624,054
863667AE1 STRYKER CORP 4.1% BDS 01/APR/2043 USD100	SEMI-ANN. 4.100% 04/01/2043 300,000.000	295,741	301,296
867224AA5 SUNCOR ENERGY INC CALLABLE NOTES FIXED 3	SEMI-ANN. 3.600% 12/01/2024 70,000.000	69,465	69,171
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	1,826,921
86765BAN9 SUNOCO LOGISTICS PARTNERS OPERATIONS LP	SEMI-ANN. 4.250% 04/01/2024 78,000.000	79,382	78,878
86765BAQ2 SUNOCO LOGISTICS PARTNERS OPERATIONS LP	SEMI-ANN. 5.350% 05/15/2045 420,000.000	417,190	424,649
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	350,325
871829AT4 SYSCO CORP CALLABLE NOTES FIXED 3% 02/OC	SEMI-ANN. 3.000% 10/02/2021 55,000.000	54,880	55,834
871829AW7 SYSCO CORP CALLABLE NOTES FIXED 4.5% 02/	SEMI-ANN. 4.500% 10/02/2044 580,000.000	574,154	629,109
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	781,712
87612EAZ9 TARGET CORP CALLABLE NOTES FIXED 2.9% 15	SEMI-ANN. 2.900% 01/15/2022 250,000.000	241,350	252,958
87612EBD7 TARGET CORP CALLABLE NOTES FIXED 3.5% 01	SEMI-ANN. 3.500% 07/01/2024 546,000.000	543,576	566,841
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	3,977,500
87927VAV0 TELECOM ITALIA CAPITAL 7.721% BDS 04/JUN RATINGS: BAA2 BBB	SEMI-ANN. 7.721% 06/04/2038 4,700,000.000	4,923,336	5,240,500
87938WAP8 TELEFONICA EMISIONES SAU 5.462% BDS 16/F	SEMI-ANN. 5.462% 02/16/2021 57,000.000	57,000	63,554

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
882508AY0 TEXAS INSTRUMENTS INC CALLABLE NOTES FIX	SEMI-ANN. 2.750% 03/12/2021 197,000.000	195,609	197,948
883556BF8 THERMO FISHER SCIENTIFIC INC CALLABLE NO	SEMI-ANN. 4.150% 02/01/2024 137,000.000	136,630	144,479
884903BQ7 THOMSON REUTERS CORP CALLABLE NOTES FIXE	SEMI-ANN. 4.300% 11/23/2023 250,000.000	248,453	265,953
884903BM6 THOMSON REUTERS CORP 4.5% BDS 23/MAY/204	SEMI-ANN. 4.500% 05/23/2043 85,000.000	72,039	85,056
885220GF4 THORNBURG MORTGAGE SECURITIES TRUST 2004	MONTHLY FLOATING 12/25/2044 192,592.960	194,037	191,435
87246AAC2 TIAA SEASONED COMMERCIAL MORTGAGE TRUST	MONTHLY FLOATING 08/15/2039 47,125.680	47,829	47,132
88732JBB3 TIME WARNER CABLE INC 5.5% BDS 01/SEP/20	SEMI-ANN. 5.500% 09/01/2041 180,000.000	187,108	209,146
88732JAJ7 TIME WARNER CABLE INC 6.55% BDS 01/MAY/2 RATINGS: BAA2 BBB	SEMI-ANN. 6.550% 05/01/2037 2,325,000.000	2,940,707	2,993,414
88732JAU2 TIME WARNER CABLE INC 6.75% BDS 15/JUN/2 RATINGS: BAA2 BBB	SEMI-ANN. 6.750% 06/15/2039 2,592,000.000	2,599,293	3,388,470
88732JAN8 TIME WARNER CABLE INC 7.3% NTS 01/JUL/20 RATINGS: BAA2 BBB	SEMI-ANN. 7.300% 07/01/2038 4,675,000.000	4,724,942	6,446,124
887317AH8 TIME WARNER INC CALLABLE BOND FIXED 6.1%	SEMI-ANN. 6.100% 07/15/2040 1,280,000.000	1,406,086	1,558,810
887317AR6 TIME WARNER INC CALLABLE NOTES FIXED 4.0	SEMI-ANN. 4.050% 12/15/2023 143,000.000	142,570	150,013
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	1,157,543
88732JAY4 TIME WARNER INC 5.875% BDS 15/NOV/2040 U	SEMI-ANN. 5.875% 11/15/2040 1,275,000.000	1,324,483	1,520,259
891145TN4 TORONTO-DOMINION BANK 1.5% CVD BDS 13/MA	SEMI-ANN. 1.500% 03/13/2017 300,000.000	298,980	302,319
89114QAV0 TORONTO-DOMINION BANK/THE MEDIUM TERM NO	SEMI-ANN. 2.250% 11/05/2019 235,000.000	234,570	235,468

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
89153VAG4 TOTAL CAPITAL INTL 3.7% BDS 15/JAN/2024	SEMI-ANN. 3.700% 01/15/2024 705,000.000	703,202	729,985
89152UAE2 TOTAL CAPITAL SA 2.3% NTS 15/MAR/2016 US	SEMI-ANN. 2.300% 03/15/2016 400,000.000	403,424	407,144
89236RAC3 TOYOTA AUTO RECEIVABLES 2013-A OWNER TRU	MONTHLY 0.550% 01/17/2017 79,362.820	79,362	79,406
89231MAC9 TOYOTA AUTO RECEIVABLES 2014-A OWNER TRU	MONTHLY 0.670% 12/15/2017 581,000.000	580,893	580,363
89190AAC4 TOYOTA AUTO RECEIVABLES 2014-C OWNER TRU	MONTHLY 0.930% 07/16/2018 230,000.000	229,990	229,952
89233P5F9 TOYOTA MOTOR CRED 3.4% SNR MTN 15/SEP/20	SEMI-ANN. 3.400% 09/15/2021 275,000.000	274,307	289,234
89236TBB0 TOYOTA MOTOR CREDIT CORP CALLABLE MEDIUM	SEMI-ANN. 2.100% 01/17/2019 558,000.000	561,803	560,338
89233P5E2 TOYOTA MOTOR CREDIT CORP 2% BDS 15/SEP/2	SEMI-ANN. 2.000% 09/15/2016 200,000.000	198,962	203,626
89352HAM1 TRANSCANADA PIPELINES LTD CALLABLE NOTES	SEMI-ANN. 4.625% 03/01/2034 210,000.000	209,051	213,049
89352HAL3 TRANSCANADA PIPELINES LTD CALLABLE NOTES	SEMI-ANN. 5.000% 10/16/2043 775,000.000	768,763	811,975
893830AY5 TRANSOCEAN SEDCO FOREX INC 6.5% BDS 15/N	SEMI-ANN. 6.500% 11/15/2020 700,000.000	774,903	660,079
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	5,929,616
902494AW3 TYSON FOODS INC CALLABLE NOTES FIXED 2.6	SEMI-ANN. 2.650% 08/15/2019 43,000.000	42,972	43,392
90269CAD2 UBS COMMERCIAL MOR 3.525% MTG BDS 10/MAY	MONTHLY 3.525% 05/10/2063 260,000.000	265,183	271,467
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	132,161
907818DV7 UNION PACIFIC CORP CALLABLE NOTES FIXED	SEMI-ANN. 3.750% 03/15/2024 100,000.000	99,247	106,946

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
907818DT2 UNION PACIFIC CORP CALLABLE NOTES FIXED	SEMI-ANN. 4.821% 02/01/2044 8,615,000.000	8,880,359	9,835,832
907818DX3 UNION PACIFIC CORP CALLABLE NOTES FIXED	SEMI-ANN. 4.850% 06/15/2044 1,000,000.000	1,004,029	1,147,650
907818DK1 UNION PACIFIC CORP 4.163% NTS 15/JUL/202	SEMI-ANN. 4.163% 07/15/2022 437,000.000	573,587	480,075
913017BT5 UNITED TECHNOLOGIES CORP NOTES FIXED 4.5	SEMI-ANN. 4.500% 06/01/2042 1,330,000.000	1,324,116	1,448,091
91324PBN1 UNITEDHEALTH GROUP INC 5.7% BDS 15/OCT/2	SEMI-ANN. 5.700% 10/15/2040 770,000.000	848,625	969,084
903192AA0 UNUM CORP NT 6.75% 15/DEC/2028 RATINGS: BA1 BBB-	SEMI-ANN. 6.750% 12/15/2028 785,000.000	660,225	966,987
90327BAC6 USAA AUTO OWNER TRUST 0.43% MTG BDS 15/A	MONTHLY 0.430% 08/15/2016 27,026.080	27,023	27,029
90290KAC9 USAA AUTO OWNER TRUST 2014-1 2014-1 A3 0	MONTHLY 0.580% 12/15/2017 309,000.000	308,986	308,400
911312AQ9 UTD PARCEL SERV 2.45% BDS 01/OCT/2022 US	SEMI-ANN. 2.450% 10/01/2022 300,000.000	288,579	294,093
92277GAD9 VENTAS REALTY LP CALLABLE NOTES FIXED 3.	SEMI-ANN. 3.750% 05/01/2024 118,000.000	117,179	118,778
92343VBY9 VERIZON COMMUNICATIONS INC CALLABLE NOTE	SEMI-ANN. 4.150% 03/15/2024 313,000.000	312,493	324,027
92343VCQ5 VERIZON COMMUNICATIONS INC CALLABLE NOTE	SEMI-ANN. 4.400% 11/01/2034 505,000.000	501,344	501,960
92343VBT0 VERIZON COMMUNICATIONS INC CALLABLE NOTE	SEMI-ANN. 6.550% 09/15/2043 13,073,000.000	13,620,551	16,748,474
92343VCJ1 VERIZON COMMUNICATIONS INC CALLABLE NOTE	SEMI-ANN. 4.862% 08/21/2046 484,000.000	452,369	497,179
92343VCL6 VERIZON COMMUNICATIONS INC CALLABLE NOTE	SEMI-ANN. 5.012% 08/21/2054 6,310,000.000	5,217,620	6,528,011
92343VCN2 VERIZON COMMUNICATIONS INC CALLABLE NOTE	SEMI-ANN. 3.000% 11/01/2021 179,000.000	178,461	176,535

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
92343VBG8 VERIZON COMMUNICATIONS INC 3.85% BDS 01/	SEMI-ANN. 3.850% 11/01/2042 300,000.000	290,072	267,444
92553PAU6 VIACOM INC CALLABLE BOND FIXED 5.85% 01/	SEMI-ANN. 5.850% 09/01/2043 2,300,000.000	2,285,119	2,557,761
92553PAK8 VIACOM INC CALLABLE NOTES FIXED 1.25% 27	SEMI-ANN. 1.250% 02/27/2015 15,000.000	14,968	15,013
92553PAK0 VIACOM INC CALLABLE NOTES FIXED 3.875% 0	SEMI-ANN. 3.875% 04/01/2024 400,000.000	396,768	401,540
92553PAJ1 VIACOM INC 3.875% BDS 15/DEC/2021 USD100	SEMI-ANN. 3.875% 12/15/2021 36,000.000	35,410	37,266
925524BG4 VIACOM INC 4.5% NTS 01/MAR/2021 USD1000	SEMI-ANN. 4.500% 03/01/2021 100,000.000	109,642	107,356
925524BB5 VIACOM INC 6.25% 30/APR/2016 RATINGS: BAA2 BBB	SEMI-ANN. 6.250% 04/30/2016 10,000.000	10,919	10,683
927804FP4 VIRGINIA ELECTRIC & POWER CO CALLABLE NO	SEMI-ANN. 4.650% 08/15/2043 525,000.000	524,748	588,063
92857WBD1 VODAFONE GROUP 4.375% BDS 19/FEB/2043 US	SEMI-ANN. 4.375% 02/19/2043 1,895,000.000	1,870,668	1,846,848
92867LAC6 VOLKSWAGEN AUTO LN ENHNCED TST 0.46% MTG	MONTHLY 0.460% 01/20/2017 157,099.600	157,091	157,071
92867PAC7 VOLKSWAGEN AUTO LOAN ENHANCED TRUST 2013	MONTHLY 0.700% 04/20/2018 362,000.000	361,916	360,921
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	4,233,000
931142DP5 WAL-MART STORES INC CALLABLE BOND FIXED	SEMI-ANN. 3.300% 04/22/2024 100,000.000	99,612	103,251
931142DB6 WAL-MART STORES INC NOTES FIXED 5.625% 1	SEMI-ANN. 5.625% 04/15/2041 360,000.000	412,762	459,709
931142DD2 WAL-MART STORES INC 4.25% NTS 15/APR/202	SEMI-ANN. 4.250% 04/15/2021 400,000.000	438,524	441,660
931142DG5 WAL-MART STORES INC 4% BDS 11/APR/2043 U	SEMI-ANN. 4.000% 04/11/2043 810,000.000	807,189	840,359

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
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	1,459,041
931427AF5 WALGREENS BOOTS ALLIANCE INC CALLABLE NO	SEMI-ANN. 3.300% 11/18/2021 63,000.000	62,828	63,438
931427AH1 WALGREENS BOOTS ALLIANCE INC CALLABLE NO	SEMI-ANN. 3.800% 11/18/2024 655,000.000	653,487	668,035
931427AB4 WALGREENS BOOTS ALLIANCE INC CALLABLE NO	SEMI-ANN. 4.500% 11/18/2034 295,000.000	293,038	307,213
25468PDA1 WALT DISNEY CO/THE CALLABLE MEDIUM TERM	SEMI-ANN. 1.850% 05/30/2019 100,000.000	99,900	99,532
25468PCX2 WALT DISNEY CO/THE CALLABLE MEDIUM TERM	SEMI-ANN. 3.700% 12/01/2042 390,000.000	387,200	383,612
25468PCT1 WALT DISNEY COMPANY 2.55% BDS 15/FEB/202	SEMI-ANN. 2.550% 02/15/2022 175,000.000	171,675	173,884
25468PCR5 WALT DISNEY COMPANY 4.125% BDS 01/DEC/20	SEMI-ANN. 4.125% 12/01/2041 280,000.000	273,858	295,456
939336QP1 WASHINGTON MUTUAL MSC MORTGAGE 2003-MS I	MONTHLY 5.000% 03/25/2018 3,880.410	3,859	3,941
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	565,785
94106LAV1 WASTE MANAGEMENT INC 6.125% 30/NOV/2039 RATINGS: BAA3 BBB	SEMI-ANN. 6.125% 11/30/2039 305,000.000	357,533	394,804
94973VBB2 WELLPOINT INC NOTES FIXED 4.65% 15/JAN/2	SEMI-ANN. 4.650% 01/15/2043 750,000.000	695,731	780,570
94974BGA2 WELLS FARGO & CO MEDIUM TERM NOTE FIXED	SEMI-ANN. 3.300% 09/09/2024 640,000.000	638,272	644,006
94974BGE4 WELLS FARGO & CO MEDIUM TERM NOTE FIXED	SEMI-ANN. 4.650% 11/04/2044 2,300,000.000	2,284,176	2,373,278
94974BFP0 WELLS FARGO & CO MEDIUM TERM NOTE FIXED	SEMI-ANN. 5.375% 11/02/2043 1,000,000.000	997,040	1,137,710
94974BFQ8 WELLS FARGO & CO NOTES FIXED 2.15% 15/JA	SEMI-ANN. 2.150% 01/15/2019 536,000.000	536,201	537,415

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
949746RF0 WELLS FARGO & CO NOTES FIXED 5.606% 15/J	SEMI-ANN. 5.606% 01/15/2044 468,000.000	412,118	550,934
962166BR4 WEYERHAEUSER CO DEB 7.375% DUE 15/MAR/20 RATINGS: BA1 BBB-	SEMI-ANN. 7.375% 03/15/2032 500,000.000	532,350	665,675
92935VAG3 WF-RBS COMMERCIAL MTG TST 2011-C3 4.375%	MONTHLY 4.375% 03/15/2044 1,000,000.000	1,009,952	1,090,110
92936QAG3 WFRBS COMMERCIAL MORTGAGE TRUST 2012-C6	MONTHLY 3.440% 04/15/2045 480,000.000	484,778	501,484
969457BW9 WILLIAMS COS INC/THE CALLABLE NOTES FIXE	SEMI-ANN. 4.550% 06/24/2024 665,000.000	663,258	618,437
96950FAF1 WILLIAMS PARTNERS L.P. 6.3% NTS 15/APR/2	SEMI-ANN. 6.300% 04/15/2040 1,300,000.000	1,371,617	1,454,271
98161DAD2 WORLD OMNI AUTOMOBILE LEASE SECURITIZATI	MONTHLY 1.160% 09/15/2017 190,000.000	189,987	190,404
984121CA9 XEROX CORP CALLABLE NOTES FIXED 5.625% 1 RATINGS: BAA2 BBB-	SEMI-ANN. 5.625% 12/15/2019 280,000.000	310,309	314,684
984121CB7 XEROX CORP 6.75% NTS 15/DEC/2039 USD1000 RATINGS: BAA2 BBB-	SEMI-ANN. 6.750% 12/15/2039 3,825,000.000	4,322,884	4,663,096
98978VAH6 ZOETIS INC CALLABLE NOTES FIXED 4.7% 01/	SEMI-ANN. 4.700% 02/01/2043 9,375,000.000	9,275,865	9,541,688
68275CAC2 1345 AVENUE OF THE AMERICAS AND PARK PL	MONTHLY 5.278% 08/10/2035 1,000,000.000	1,063,516	1,172,602
652478AZ1 21ST CENTURY FOX AMERICA INC BOND FIXED RATINGS: BAA1 BBB+	SEMI-ANN. 7.700% 10/30/2025 300,000.000	372,330	394,068
652482BQ2 21ST CENTURY FOX AMERICA INC CALLABLE NO RATINGS: BAA1 BBB+	SEMI-ANN. 6.650% 11/15/2037 3,525,000.000	4,074,341	4,706,792
652482CE8 21ST CENTURY FOX AMERICA INC CALLABLE NO	SEMI-ANN. 6.150% 02/15/2041 1,125,000.000	1,205,585	1,431,731
90131HAB1 21ST CENTURY FOX AMERICA INC CALLABLE NO	SEMI-ANN. 5.400% 10/01/2043 2,000,000.000	2,194,420	2,381,080
TOTAL CORPORATE DEBT INSTRUMENTS: ALL OTHER		485,555,996	539,002,987

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
PREFERRED -----			
5169218 DRAEGERWERK AG & CO KGAA NON-VTG PRF NPV	4,065.000	511,512	412,544
B3Y5WX8 GRIFOLS SA PREFERENCE EUR 0.1	15,904.000	653,107	539,812
5076705 HENKEL AG & CO KGAA NON.V PRF NPV	2,493.000	186,264	269,749
4076847 INTESA SANPAOLO DI RISP EUR0.52 (NON CNV)	200,852.000	526,667	500,664
465562106 ITAU UNIBANCO HOLDING SA ADR USD 0	71,993.000	1,079,139	936,629
7101069 PORSCHE AUTOMOBIL HOLDING SE NON VTG PRF	8,731.000	723,424	709,542
2127800 SAMSUNG ELECTRONICS CO LTD GDR USD	650.000	280,399	305,435
6773812 SAMSUNG ELECTRONICS CO N/VTG PFD KRW5000	157.000	143,093	148,408
7634402 TELECOM ITALIA SPA MISC. EUR 0	657,960.000	479,002	552,140
TOTAL PREFERRED		4,582,606	4,374,924
COMMON -----			
BMSKPJ9 AA PLC COMMON STOCK GBP 1	304,400.000	1,402,338	1,673,091
000375204 ABB LTD ADR EACH REPR I CHF2.50 (SPON)	47,800.000	901,922	1,010,970
7108899 ABB LTD CHF1.03	147,437.000	2,836,017	3,136,736
00287Y109 ABBVIE INC USD0.01	47,662.000	2,358,477	3,119,001

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
B677469 ABCAM - ORDINARY SHARES	23,113.000	192,463	167,851
B83KH89 ABENGOA SA EURO.01 B	101,112.000	478,607	224,146
002896207 ABERCROMBIE & FITCH CO USD0.01 A	37,240.000	1,416,855	1,066,554
003654100 ABIOMED INC USD0.01	1,000.000	35,544	38,060
G1151C101 ACCENTURE PLC COMMON STOCK USD 0.0000225	109,285.000	6,629,797	9,760,243
5579107 ACCIONA SA EUR1	2,242.000	130,777	152,467
H0023R105 ACE LTD COMMON STOCK USD 24.77	6,900.000	540,113	792,672
B01ZVZ5 ACERINOX SA ORD EURO.25	27,249.000	450,842	412,323
00484M106 ACORDA THERAPEUTICS INC USD0.001	26,600.000	1,024,936	1,087,142
B01FLQ6 ACS ACTIVIDADES DE CONSTRUCCION Y ORD EU	5,405.000	243,050	189,473
G0083B108 ACTAVIS PLC COMMON STOCK USD 0.0033	686.000	161,871	176,583
B1YD5Q2 ACTELION CHF0.50	2,699.000	301,730	313,183
7110720 ADECCO SA CHF1 (REGD)	4,697.000	390,338	325,455
6054904 ADEKA CORP NPV	11,500.000	152,262	137,354
B164FY1 ADP EUR3	1,209.000	124,913	146,661
00101J106 ADT CORP USD0.01	51,200.000	1,993,283	1,854,976

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
2699547 ABCON GROUP INC COM NPV	31,751.000	434,049	293,592
007924103 ARGON NV AMER REGD CERT(1 SH EURO.12)	130,277.000	1,004,528	977,078
5927375 ARGON NV COMMON STOCK EUR 0.12	341,237.000	2,297,703	2,584,428
N00985106 AERCAP HOLDINGS N.V. EURO.01	29,800.000	1,357,849	1,156,836
00817Y108 AETNA INC NEW USD0.001	30,730.000	1,276,151	2,729,746
001055102 AFLAC INC USD0.10	19,200.000	918,336	1,172,928
B545BK2 AG GROWTH INTERNATIONAL INC NPV	2,571.000	107,460	125,437
2001528 AGF MANAGEMENT CLASS'B'N-VTG NPV	13,073.000	149,759	95,825
B60LZR6 AGRICULTURAL BANK OF CHINA CNY1 H	2,839,000.000	1,425,862	1,435,086
B4TX8S1 AIA GROUP LTD COMMON STOCK HKD 0	1,252,400.000	5,054,888	6,968,679
BSDHYK1 AIR CANADA COMMON STOCK CAD 0	92,613.000	745,579	949,118
009158106 AIR PRODUCTS & CHEMICALS INC COM STK USD	8,500.000	1,227,269	1,225,955
B03J9L7 AIRASIA BHD MYR0.1	4,760,595.000	4,221,421	3,703,366
4012250 AIRBUS GROUP NV COMMON STOCK EUR 1	28,048.000	1,434,978	1,403,398
6010906 AJINOMOTO CO INC NPV	39,000.000	579,164	729,613
00971T101 AKAMAI TECHNOLOGIES USD0.01	8,400.000	538,856	528,864

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
B03MN70 AKBANK TURK ANONIM SIRKETI TRY1	71,038.000	265,869	263,154
5458314 AKZO NOBEL NV EUR2	68,601.000	3,600,103	4,785,563
B8HX8Z8 AL NOOR HOSPITALS GROUP PLC ORD GBP0.10	9,443.000	155,230	145,768
011659109 ALASKA AIR GROUP INC COMMON STOCK USD 0.	32,400.000	1,531,284	1,936,224
013904305 ALCATEL-LUCENT ADR USD 2	148,941.000	421,194	528,741
01449J105 ALERE INC	1,600.000	57,642	60,800
015351109 ALEXION PHARMACEUTICAL INC COM NPV USD0.	2,658.000	383,077	491,810
6687214 ALFRESA HOLDINGS CORP NPV	9,936.000	120,097	120,994
01609W102 ALIBABA GROUP HOLDING LTD ADR USD 0.0000	1,700.000	115,600	176,698
016255101 ALIGN TECHNOLOGY INC USD0.0001	24,900.000	985,392	1,392,159
2011646 ALIMENTATION COUCHE-TARD INC COMMON STOC	83,275.000	1,725,800	3,500,678
017175100 ALLEGHANY CORP USD1	1,569.000	413,555	727,232
01748X102 ALLEGiant TRAVEL USD0.001	11,700.000	1,471,353	1,758,861
018490102 ALLERGAN INC/UNITED STATES COMMON STOCK	2,487.000	312,020	528,711
018804104 ALLIANT TECHSYSTEMS INC USD0.01	7,500.000	516,118	871,875
01973R101 ALLISON TRANSMISSION HLDGS INC USD0.01	100,900.000	3,054,231	3,420,510

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
020002101 ALLSTATE CORP USD0.01	29,045.000	1,384,864	2,040,411
4350024 ALM BRAND A/S COMMON STOCK DKK 80	11,123.000	62,063	59,106
L0175J104 ALTISOURCE PORTFOLIO SOLUTIONS SA USD1	3,350.000	322,803	113,197
02208R106 ALTRA INDUSTRIAL MOTION CORP	28,100.000	985,715	797,759
02209S103 ALTRIA GROUP INC USD0.333	9,860.000	410,803	485,802
6954985 ALUMINA NPV	1,244,479.000	1,236,199	1,828,063
6022105 AMADA CO NPV	13,600.000	92,122	117,630
B3MSM28 AMADEUS IT HLDG SA EUR0.01 A	18,137.000	698,780	726,106
00163U106 AMAG PHARMACEUTICALS INC COMMON STOCK US	1,000.000	41,051	42,620
023135106 AMAZON COM INC USD0.01	1,200.000	277,711	372,420
6066608 AMCOR NPV	37,775.000	321,222	419,801
G02602103 AMDOCS LTD COMMON STOCK USD 0.01	20,300.000	627,287	947,097
023608102 AMEREN CORP USD0.01	19,400.000	548,632	894,922
03062T105 AMERICA'S CAR-MART INC/TX COMMON STOCK U	4,599.000	245,212	245,495
02376R102 AMERICAN AIRLINES GROUP INC COMMON STOCK	1,700.000	84,897	91,171
025537101 AMERICAN ELECTRIC POWER CO INC USD6.50	52,836.000	2,329,314	3,208,202

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
025816109 AMERICAN EXPRESS CO COMMON STOCK USD 0.2	600.000	54,099	55,824
026874784 AMERICAN INTERNATIONAL GROUP INC USD2.50	52,100.000	2,254,263	2,918,121
03027X100 AMERICAN TOWER CORPORATION	3,087.000	209,603	305,150
030506109 AMERICAN WOODMARK CORP NPV	31,400.000	1,281,225	1,269,816
03076C106 AMERIPRISE FINANCIAL INC USD0.01	9,886.000	481,047	1,307,424
031162100 AMGEN INC COMMON STOCK USD 0.0001	10,300.000	893,630	1,640,687
03152W109 AMICUS THERAPEUTICS NPV	400.000	3,265	3,328
BPF0548 AMS AG COMMON STOCK CHF 0	7,335.000	239,557	267,593
032511107 ANADARKO PETROLEUM CORP COMMON STOCK USD	41,302.000	3,755,379	3,407,415
B1XZS82 ANGLO AMERICAN PLC COMMON STOCK GBP 0.54	9,365.000	262,920	175,302
035710409 ANNALY CAPITAL MANAGEMENT INC USD0.01 A	39,687.000	667,759	429,016
036752103 ANTHEM INC COMMON STOCK USD 0.01	26,432.000	1,797,923	3,321,709
00184X105 AOL INC USD0.01	30,800.000	912,746	1,422,036
G0408V102 AON PLC USD0.01 A	3,344.000	201,416	317,112
4253048 AP MOLLER-MAERSK A/S 'B'DKK1000	125.000	320,549	251,270
037411105 APACHE CORP USD0.625	16,200.000	1,921,367	1,015,254

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
037833100 APPLE INC COMMON STOCK USD 0.00001	209,924.000	15,267,966	23,171,411
B03XPL1 ARCELORMITTAL SA NPV	56,532.000	728,081	621,679
039483102 ARCHER DANIELS MIDLAND CO NPV	70,726.000	2,476,543	3,677,752
04010E109 ARGAN INC USD0.15	29,920.000	962,691	1,006,509
G0464B107 ARGO GROUP INTL HLDGS USD0.01	27,600.000	1,455,440	1,530,972
04033A100 ARIAD PHARMACEUTICALS INC USD0.001	10,600.000	75,969	72,822
0059585 ARM HLDGS ORD GBP0.0005	275,954.000	3,439,855	4,281,299
042735100 ARROW ELECTRONICS INC USD1	5,700.000	331,200	329,973
B0XXV3 ARTIS REAL ESTATE INVESTMENT TR TRUST UN	28,083.000	414,116	343,809
043176106 ARUBA NETWORKS INC USD0.0001	67,700.000	1,551,201	1,230,786
B39VJC9 ARYZTA AG CHF0.02	2,955.000	265,826	228,840
6055208 ASAHI GLASS CO NPV	39,000.000	189,394	191,593
6054603 ASAHI KASEI CORP NPV	16,000.000	126,010	147,529
043436104 ASBURY AUTOMOTIVE GROUP INC USD0.01	4,330.000	277,852	328,734
04351G101 ASCENA RETAIL GROUP INC USD0.05	6,500.000	102,157	81,640
6563875 ASCENDAS REAL ESTATE INV TRUST UNITS NPV	12,844.000	22,350	23,069

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
4697378 ASCOM HLDG AG CHF0.5 (REGD)	11,189.000	229,561	171,723
044209104 ASHLAND INC USD1	4,500.000	525,940	538,920
0053673 ASHTEAD GROUP ORD GBP0.10	143,579.000	1,648,727	2,579,046
5165294 ASM INTERNATIONAL NV EURO.04	6,135.000	237,587	260,570
6002453 ASM PACIFIC TECHNOLOGY HKD0.10	918.000	8,365	8,760
N07059210 ASML HOLDING N V N Y REGISTRY SHS	8,246.000	344,766	889,166
B929F46 ASML HOLDING NV COMMON STOCK EUR 0.09	39,055.000	2,165,061	4,229,636
G05384105 ASPEN INSURANCE HLDGS USD0.15144558	44,800.000	1,923,817	1,960,896
045327103 ASPEN TECHNOLOGY INC USD0.10	36,500.000	1,452,656	1,278,230
5698789 ASSA ABLOY AB SER'B'NPV	42,442.000	1,073,592	2,248,899
4056719 ASSICURAZIONI GENERALI SPA EUR1	19,622.000	348,130	403,641
0673123 ASSOCIATED BRITISH FOODS ORD 5 15/22P	14,778.000	618,289	726,533
04621X108 ASSURANT INC USD0.01	44,829.000	1,509,932	3,067,648
G0585R106 ASSURED GUARANTY LTD USD0.01	1,500.000	37,866	38,985
6985383 ASTELLAS PHARMA INC NPV	134,000.000	1,371,063	1,884,908
046353108 ASTRAZENECA PLC ADR USD	32,373.000	1,808,845	2,278,412

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
0989529 ASTRAZENECA PLC ORD USD0.25	56,425.000	3,767,491	4,007,960
6129222 ASX LTD NPV	882.000	15,665	26,518
00206R102 AT&T INC USD1	300,506.000	10,681,640	10,093,997
7667163 ATLANTIA SPA EUR1	8,272.000	224,698	193,484
B1QGR41 ATLAS COPCO AB COMMON STOCK SEK 0.64	5,261.000	151,832	146,776
BKK3XG2 AUCKLAND INTERNATIONAL AIRPORT LTD COMMO NZD 0	102,385.000	244,437	338,502
B16MKT5 AUSTEVOLL SEAFOOD ASA NOK0.50	50,014.000	310,369	310,188
6065586 AUSTRALIA & NEW ZEALAND BANKING GRP NPV	18,567.000	463,083	487,585
052769106 AUTODESK INC NPV	3,172.000	150,401	190,510
052800109 AUTOLIV INC USD1	7,700.000	461,677	817,124
053484101 AVALONBAY COMMUNITIES INC USD0.01	943.000	128,583	154,077
053611109 AVERY DENNISON CORP USD1	6,846.000	209,460	355,170
N07831105 AVG TECHNOLOGIES NV EURO.01	45,600.000	848,272	900,144
053774105 AVIS BUDGET GROUP INC USD0.01	17,750.000	953,070	1,177,358
0216238 AVIVA ORD GBP0.25	24,467.000	211,607	184,838
053807103 AVNET INC USD1	3,860.000	168,556	166,057

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
054303102 AVON PRODUCTS INC USD0.25	17,100.000	188,424	160,569
G0692U109 AXIS CAPITAL HLDGS USD0.0125	53,571.000	2,349,519	2,736,942
5993020 AXIS COMMUNICATIONS AB COMMON STOCK SEK	8,296.000	213,133	211,526
6985543 AZBIL CORP NPV	2,000.000	48,884	46,541
05615F102 BABCOCK & WILCOX CO USD0.01	16,700.000	488,259	506,010
057224107 BAKER HUGHES INC USD1	15,490.000	700,484	868,524
5501906 BANCO BILBAO VIZCAYA ARGENTARIA SA EURO.	24,593.000	263,139	233,725
059460303 BANCO BRADESCO SA ADR EACH REPR 1 PRF NP	56,276.000	810,355	752,410
B1X8Q2 BANCO DE SABADELL SA EURO.125	27,773.000	87,500	74,103
2328595 BANCO DO BRASIL NPV	49,900.000	621,579	446,213
5705946 BANCO SANTANDER SA EURO.50	358,972.000	3,178,366	3,038,881
B0JDQ4 BANDAI NAMCO HOLDINGS INC COMMON STOCK J	11,800.000	247,939	252,347
BLZGSM7 BANGKOK DUSIT MEDICAL SERVICES PCL FOREI 0.1	253,600.000	145,081	132,581
060505104 BANK OF AMERICA CORP USD0.01	394,227.000	6,685,650	7,052,721
B154564 BANK OF CHINA CNY1 'H'	3,009,280.000	1,468,642	1,695,784
3060625 BANK OF IRELAND (GOVERNOR & CO OF) ORD EU	2,371,399.000	937,461	896,722

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
2076009 BANK OF MONTREAL COM NPV	2,200.000	136,911	156,094
064058100 BANK OF NEW YORK MELLON CORP/THE COMMON	0.01 186,908.000	3,918,361	7,582,858
2076281 BANK OF NOVA SCOTIA/THE COMMON STOCK CAD	11,800.000	726,505	675,552
6709099 BANK RAKYAT INDONESIA PERSERO TBK PT COM	IDR 250 877,200.000	821,653	825,142
2486954 BANKERS PETROLEUM LTD COM NPV	32,331.000	213,514	90,999
06652K103 BANKUNITED INC USD0.01	3,100.000	98,002	89,807
3134865 BARCLAYS ORD GBP0.25	605,592.000	2,291,728	2,299,296
067774109 BARNES & NOBLE INC USD0.001	300.000	6,852	6,966
5086577 BASF SE NPV	9,362.000	809,082	791,635
5564619 BAVARIAN NORDIC RESEARCH INSTITUTE DKK1	7,439.000	131,324	238,749
071813109 BAXTER INTERNATIONAL INC USD1	22,000.000	1,394,138	1,612,380
5069211 BAYER AG COMMON STOCK EUR 0	18,218.000	2,435,556	2,491,050
5756029 BAYERISCHE MOTOREN WERKE AG EUR1	15,960.000	1,479,392	1,733,674
4233589 BE SEMICONDUCTOR INDUSTRIES NV COMMON ST	0.91 14,200.000	246,115	318,396
B64G908 BRAZLEY PLC	85,813.000	355,955	385,355
5932409 BECHTLE AG NPV	525.000	39,593	41,916

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
075896100 BED BATH AND BEYOND USD0.01	10,300.000	794,951	784,551
4082628 BEFIMMO SA REIT EUR 0	4,779.000	359,866	348,184
6081690 BEIJING ENTERPRISES HOLDINGS LTD COMMON 0	41,000.000	353,455	321,450
5827431 BEKAERT SA NPV	2,650.000	82,519	84,479
B00D9P6 BELGACOM NPV	55,989.000	1,893,474	2,039,260
08160H101 BENCHMARK ELECTRONICS INC USD0.10	32,620.000	747,557	829,853
5808135 BENI STABILI SPA SIIQ REIT EUR 0.1	235,076.000	158,387	165,125
084423102 BERKLEY(W.R.)CORP USD0.20	40,520.000	1,789,755	2,077,055
084670702 BERKSHIRE HATHAWAY INC COMMON STOCK USD	23,202.000	1,954,657	3,483,780
08579W103 BERRY PLASTICS GROUP INC USD0.01	17,600.000	443,846	555,280
086516101 BEST BUY CO INC USD0.10	39,500.000	1,414,416	1,539,710
0876289 BG GROUP PLC COMMON STOCK GBP 10	85,719.000	1,604,098	1,156,136
573958S BGP HOLDINGS BENEFICIAL INTEREST SHARE	100,240.000	191	0
6144690 BHP BILLITON LIMITED ORD NPV	12,604.000	390,927	302,936
0056650 BHP BILLITON PLC COMMON STOCK GBP 0.5	18,933.000	462,363	409,903
5298781 BIC EUR3.82	2,480.000	277,272	329,652

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
089302103 BIG LOTS INC USD0.01	19,800.000	610,002	792,396
09062X103 BIOGEN IDEC INC USD0.0005	7,473.000	2,322,015	2,536,710
B6621M0 BIRD CONSTRUCTION INC NPV	6,583.000	90,754	67,805
09180C106 BJS RESTAURANTS INC COM	25,800.000	974,176	1,295,418
B5NF158 BLACK DIAMOND GROUP LTD NPV	17,507.000	400,001	192,566
093671105 BLOCK(H & R) INC NPV	46,500.000	1,493,066	1,566,120
094235108 BLOOMIN BRANDS INC USD0.01	1,100.000	25,670	27,236
095180105 BLOUNT INTERNATIONAL INC USD1	103,200.000	1,581,582	1,813,224
7309681 BNP PARIBAS EUR2	17,399.000	674,307	1,037,103
B011205 BOARDWALK REAL ESTATE INVESTMENT TR TRUS	9,225.000	524,412	490,142
097023105 BOEING CO/THE COMMON STOCK USD 5	32,133.000	3,565,496	4,176,647
09739D100 BOISE CASCADE CO DEL USD0.01	84,740.000	2,498,995	3,148,091
6218670 BORAL LTD NPV	16,625.000	83,046	72,107
B1XP882 BOSKALIS WESTMINSTER NV COMMON STOCK EUR	16,040.000	823,672	882,148
101121101 BOSTON PROPERTIES INC USD0.01	857.000	90,745	110,287
101137107 BOSTON SCIENTIFIC CORP USD0.01	29,400.000	374,500	389,550

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
4002121 BOUYGUES EUR1	7,612.000	261,409	276,143
0798059 BP ORD USD0.25	71,560.000	549,466	458,594
B4YVF56 BRENNTAG AG NPV	5,634.000	192,584	317,078
6132101 BRIDGESTONE CORP NPV	93,515.000	1,915,825	3,275,111
109696104 BRINK'S COMPANY BRINKS GROUP COM USD1	25,100.000	854,501	612,691
109641100 BRINKER INTERNATIONAL USD0.10	17,400.000	409,035	1,021,206
110122108 BRISTOL-MYERS SQUIBB CO USD0.10	5,573.000	283,433	328,974
0136701 BRITISH LAND CO PLC/THE REIT GBP 25	12,420.000	133,502	150,473
11120U105 BRIXMOR PROPERTY GROUP INC REIT USD 0.01	4,000.000	93,136	99,360
111320107 BROADCOM CORP USD0.0001 A	28,466.000	928,854	1,233,432
2092599 BROOKFIELD ASSET MANAGEMENT INC LIMITED NPV CL'A'	2,800.000	86,747	140,743
6146500 BROTHER INDUSTRIES NPV	44,800.000	706,457	823,547
05577E101 BT GROUP ADS EACH REPR 10 ORD GBP0.05	7,020.000	316,703	435,170
3091357 BT GROUP PLC COMMON STOCK GBP 5	353,411.000	1,386,330	2,212,490
0100159 BTG ORD GBP0.10	55,195.000	542,304	684,199
119848109 BUFFALO WILD WINGS INC NPV	8,000.000	490,278	1,443,040

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
G16962105 BUNGE LTD COMMON STOCK USD 0.01	9,600.000	776,551	872,736
3174300 BURBERRY GROUP ORD GBP0.0005	89,422.000	1,446,075	2,281,095
B13V1Q9 BW OFFSHORE LTD COM STK USD0.01	35,815.000	47,413	35,874
12467B304 C&J ENERGY SERVICES INC USD0.01	42,800.000	619,603	565,388
12673P105 CA INC USD0.10	149,300.000	3,753,728	4,546,185
12686C109 CABLEVISION SYSTEMS CORP NY GROUP USD0.0	40,470.000	753,310	835,301
127055101 CABOT CORP USD1	16,400.000	721,438	719,304
2162760 CAE INC COM NPV	171,385.000	1,085,627	2,231,371
B283W97 CAIXABANK SA COMMON STOCK EUR 1	149,783.260	617,437	790,410
128030202 CAL MAINE FOODS INC USD0.01	25,110.000	881,678	980,043
13057Q107 CALIFORNIA RESOURCES CORP COMMON STOCK U	25,520.000	217,625	140,615
2065029 CALLOWAY REAL ESTATE INVESTMENT TRUST RE	15,355.000	382,461	361,918
131347304 CALPINE CORP USD0.001	51,200.000	1,117,405	1,133,056
6639840 CALSONIC KANSEI NPV	50,000.000	303,495	281,913
132011107 CAMBREX CORP USD0.10	70,900.000	1,480,959	1,532,858
2166160 CAMECO CORP COM NPV	9,700.000	216,972	159,538

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
13342B105 CAMERON INTERNATIONAL CORP USD0.01	4,700.000	237,531	234,765
B01R1T5 CANACCORD GENUITY GROUP INC COMMON STOCK	36,253.000	320,131	244,451
2170525 CANADIAN IMPERIAL BANK OF COMMERCE COM N	3,500.000	290,479	301,697
136375102 CANADIAN NATIONAL RAILWAY CO COM NPV	128,772.000	5,158,813	8,873,679
2180632 CANADIAN NATIONAL RAILWAY CO COM NPV	16,242.000	1,046,359	1,122,111
2171573 CANADIAN NATURAL RESOURCES COM NPV	8,600.000	260,281	266,706
2793115 CANADIAN PACIFIC RAILWAYS COM NPV	10,266.000	1,913,025	1,983,179
2172286 CANADIAN TIRE CORP CLASS 'A' CUM NON VTG N	900.000	67,684	95,373
6172323 CANON INC NPV	143,200.000	4,963,208	4,587,010
6172453 CANON MARKETING JAPAN INC NPV	23,900.000	495,543	408,251
B011YD2 CAPITACOMMERICAL TRUST UNITS	11,000.000	15,177	14,569
14040H105 CAPITAL ONE FINANCIAL CORP COMMON STOCK	78,800.000	4,706,686	6,504,940
B61KF83 CAPITAL POWER CORP COMMON STOCK CAD 0	22,646.000	528,024	508,350
6420129 CAPITAMALL TRUST MANAGEMENT UNITS	10,216.000	15,522	15,728
14149Y108 CARDINAL HEALTH INC NPV	6,173.000	354,649	498,346
14170T101 CAREFUSION CORP USD0.01	1,032.000	33,488	61,239

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
4169219 CARLSBERG 'B'DKK20	3,844.000	407,488	299,087
143658300 CARNIVAL CORP COM STK USD0.01 (PAIRED STO	62,300.000	2,323,713	2,824,059
144577103 CARRIZO OIL & GAS INC USD0.01	26,100.000	1,287,286	1,085,760
147528103 CASEY'S GENERAL STORES INC NPV	13,200.000	968,903	1,192,224
4178419 CASINO GUICHARD-PERRACHON EUR1.53	24,068.000	2,273,719	2,226,782
148806102 CATALENT INC COMMON STOCK USD 0.01	700.000	17,364	19,516
B8J4N87 CATAMARAN CORP COMMON STOCK CAD 0	1,200.000	56,126	62,287
6186669 CATCHER TECHNOLOGY CO LTD TWD10	245,000.000	1,990,732	1,911,034
149123101 CATERPILLAR INC USD1	22,300.000	1,780,398	2,041,119
B00LBS7 CATLIN GROUF USD0.01	88,096.000	727,259	921,710
14964U108 CAVIUM INC USD0.001	21,200.000	1,100,676	1,310,584
124830100 CBL & ASSOCIATES PROPERTIES INC USD0.01	101,880.000	2,044,589	1,978,510
12503M108 CBOE HLDGS INC USD0.01	27,420.000	1,694,077	1,738,976
150870103 CELANESE CORP COMMON STOCK USD 0.0001	12,900.000	780,189	773,484
2263362 CELESTICA INC SUB ORD VTG SHS NPV	31,451.000	345,383	370,651
151020104 CELGENE CORP USD0.01	9,415.000	887,945	1,053,162

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
15117B103 CELLDX THERAPEUTICS INC USD0.001	700.000	13,332	12,775
151290889 CEMEX S.A.B. DE C.V. ADR EACH REP 10 CPO	13,400.000	174,291	136,546
B57FG04 CENOVUS ENERGY INC NPV	44,900.000	1,451,313	929,206
15135B101 CENTENE CORP (DEL) USD0.001	20,600.000	1,108,735	2,139,310
15189T107 CENTERPOINT ENERGY INC COM STK NPV	5,300.000	125,774	124,179
B01NXQ4 CENTERRA GOLD INC COM NPV	127,800.000	1,281,228	666,447
15234Q207 CENTRAIS ELETR BRAS-ELETROBRAS ADR-EACH SHS NPV	109,329.000	291,249	233,964
6184306 CENTRAL GLASS CO NPV	77,000.000	253,341	281,296
6183552 CENTRAL JAPAN RAILWAY CO NPV	6,400.000	732,162	968,314
B033F22 CENTRICA PLC ORD GBP0.0617284	19,093.000	104,088	83,060
156431108 CENTURY ALUMINIUM USD0.01	29,220.000	607,889	712,968
125269100 CF INDUSTRIES HOLDINGS INC USD0.01	8,745.000	1,623,816	2,383,362
B5L2DG6 CHAROEN POKPHAND FOODS PCL FOREIGN SH. T	4,114,700.000	3,759,879	3,408,072
16117M305 CHARTER COMMUNICATIONS INC USD0.001	13,000.000	1,297,269	2,166,060
16411R208 CHENIERE ENERGY INC USD0.003	3,600.000	241,320	253,440
6190273 CHEUNG KONG HOLDINGS LTD COMMON STOCK HK	98,227.000	1,632,311	1,650,448

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
6212553 CHEUNG KONG INFRASTRUCTURE HLDGS HKD1	83,557.000	552,547	618,474
166764100 CHEVRON CORP COMMON STOCK USD 0.75	39,972.000	3,566,014	4,484,059
16934Q109 CHIMERA INVESTMENT CORPORATION USD0.01	145,500.000	465,728	462,690
B01MTQ3 CHINA CONSTRUCTION BANK CORP COMMON STOC	4,728,000.000	3,781,433	3,883,681
6630940 CHINA EVERBRIGHT INTERNATIONAL LTD COMMO HKD 0	178,000.000	255,135	264,882
6718976 CHINA LIFE INSURANCE CO 'H' CNY1	434,000.000	1,151,321	1,704,134
B01B1L9 CHINA MENGNIU DAIRY CO HKD0.1	72,000.000	343,919	297,104
B2Q5H56 CHINA PACIFIC INSURANCE GRP CO LTD 'H' CN	255,800.000	974,387	1,299,641
6263830 CHINA UNICOM HONG KONG LTD COMMON STOCK	498,000.000	654,292	667,866
B4P0G71 CHORUS LTD NPV	93,826.000	189,887	195,070
B573M11 CHR.HANSEN HLDGS A/S DKK10	14,626.000	611,194	651,946
171232101 CHUBB CORP USD1	12,700.000	890,936	1,314,069
6196408 CHUGAI PHARMACEUTICAL CO NPV	20,000.000	460,840	494,433
B3KT085 CI FINANCIAL CORP NPV	900.000	21,173	25,090
20441A102 CIA SANEAMENTO BASICO DE SAO PAULO ADR E ORD SPONS	8,464.000	91,323	53,239
B1YCHL8 CIA SANEAMENTO BASICO DE SAO PAULO NPV	19,300.000	198,247	123,502

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
7380482 CIE DE SAINT-GOBAIN COMMON STOCK EUR 4	3,322.000	177,231	141,617
BCRWZ18 CIE FINANCIERE RICHEMONT SA COMMON STOCK	75,885.000	4,206,882	6,781,651
4588364 CIE GENERALE DES ETABLISSEMENTS MICHELIN STOCK EUR 2	5,127.000	478,091	466,970
B614LY3 CIELO SA NPV	67,400.000	1,174,281	1,056,564
125509109 CIGNA CORP USD0.25	19,529.000	1,121,379	2,009,729
171798101 CIMAREX ENERGY CO USD0.01	4,888.000	489,670	518,128
N20146101 CIMPRESS NV COMMON STOCK USD 0.001	2,200.000	119,225	164,648
17275R102 CISCO SYSTEMS INC USD0.001	124,830.000	2,593,385	3,472,146
125581801 CIT GROUP INC USD0.01	136,200.000	6,469,994	6,514,446
172967424 CITIGROUP INC COMMON STOCK USD 0.01	238,800.000	13,917,410	12,921,468
6197304 CITIZEN HOLDINGS CO LTD NPV	5,800.000	30,091	45,183
177376100 CITRIX SYSTEMS INC USD0.001	10,800.000	711,499	689,040
178787107 CIVEO CORP COMMON STOCK USD 0.01	600.000	4,520	2,466
B033YF8 CLAS OHLSON AB COMMON STOCK SEK 1.25	13,953.000	241,123	240,177
18538R103 CLEARWATER PAPER CORPORATION USD0.0001	19,700.000	1,291,006	1,350,435
12572Q105 CME GROUP INC USD0.01 A	500.000	45,180	44,325

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
125896100 CMS ENERGY CORP USD0.01	71,660.000	2,236,382	2,490,185
5543986 CNP ASSURANCES EUR1	20,295.000	396,134	361,616
6123451 COCA-COLA AMATIL NPV	26,578.000	350,368	202,711
191216100 COCA-COLA CO USD0.25	98,921.000	3,840,752	4,176,445
192446102 COGNIZANT TECHNOLOGY SOLUTIONS CORP USD0	4,116.000	197,531	216,749
194162103 COLGATE-PALMOLIVE CO USD1	200.000	12,624	13,838
B8FMRX8 COLOPLAST DKK1 B	2,915.000	263,202	245,848
198287203 COLUMBIA PROPERTY TRUST INC REIT USD 0.0	3,000.000	75,068	76,050
20030N101 COMCAST CORP COMMON STOCK USD 0.01	22,131.000	856,941	1,283,819
200340107 COMERICA INC USD5	1,543.000	55,761	72,274
20337X109 COMMSCOPE HOLDING CO INC COMMON STOCK US	8,800.000	217,646	200,904
BLNN3L4 COMPASS GROUP PLC COMMON STOCK GBP 10.62	174,781.000	1,629,222	3,000,525
205363104 COMPUTER SCIENCES CORP USD1	39,974.000	2,273,020	2,520,361
6180412 COMPUTERSHARE NPV	2,245.000	19,680	21,679
205887102 CONAGRA FOODS INC USD5	39,300.000	1,316,354	1,425,804
20825C104 CONOCOPHILLIPS USD0.01	79,500.000	4,644,763	5,490,270

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
209115104 CONSOLIDATED EDISON INC USD0.10	17,400.000	1,063,284	1,148,574
21036P108 CONSTELLATION BRANDS INC USD0.01 A	32,002.000	2,526,183	3,141,636
B15C4L6 CONSTELLATION SOFTWARE INC COM NPV	1,924.000	489,486	573,820
N22035104 CONSTELLIUM NV EUR0.02 A	5,000.000	151,367	82,150
4598589 CONTINENTAL AG NPV	653.000	139,326	138,713
212485106 CONVERGYS CORP NPV	39,700.000	596,671	808,689
216831107 COOPER TIRE & RUBBER CO USD1	63,060.000	1,918,054	2,185,029
BFRSRR7 CORBION NV COMMON STOCK EUR 0.25	19,598.000	318,509	327,617
218681104 CORE-MARK HLDG CO INC USD0.01	18,320.000	449,788	1,134,558
21871D103 CORELOGIC INC USD1	29,300.000	783,422	925,587
21870Q105 CORESITE REALTY CORP USD0.01	9,800.000	375,134	382,690
6141806 CORETRONIC CORP COMMON STOCK TWD 10	380,250.000	510,862	517,396
219350105 CORNING INC USD0.50	89,300.000	1,519,387	2,047,649
B67C8W8 CRESCENT POINT ENERGY CORP NPV	2,000.000	80,244	46,467
0182704 CRH PLC COMMON STOCK EUR 0.32	174,200.000	3,719,933	4,193,834
22822V101 CROWN CASTLE INTERNATIONAL CORP REIT USD	2,900.000	236,542	228,230

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
3414738 CSR PLC ORD GBP0.001	31,974.000	327,806	426,763
12646R105 CST BRANDS INC USD0.01	3,300.000	142,627	143,913
126408103 CSX CORP USD1	30,300.000	672,510	1,097,769
22943F100 CTRIP.COM INTERNATIONAL ADR EACH REPR 0.	8,200.000	421,451	373,100
12662P108 CVR ENERGY INC USD0.01	25,370.000	1,271,790	982,073
126650100 CVS HEALTH CORP	25,233.000	1,308,838	2,430,190
B1WP656 D/S NORDEN DKR1	6,061.000	251,173	129,420
B601QS4 DAI-ICHI LIFE INSURANCE CO NPV	112,800.000	1,424,507	1,732,056
6250542 DAICEL CORPORATION	8,000.000	47,389	94,616
6661843 DAIHEN CORP COMMON STOCK JPY	24,000.000	109,556	121,907
B0J7D91 DAIICHI SANKYO COMPANY LIMITED NPV	27,600.000	437,841	388,580
5529027 DAIMLER AG ORD NPV(REGD)	89,993.000	5,646,010	7,510,559
6250508 DAITO TRUST CONSTRUCTION CO NPV	424.000	21,599	48,449
6251363 DAIWA HOUSE INDUSTRY CO NPV	2,144.000	27,471	41,004
6251448 DAIWA SECURITIES GROUP INC NPV	10,000.000	34,776	79,036
235851102 DANAHER CORP USD0.01	13,815.000	1,143,071	1,184,084

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
4253372 DANIELI & C DI RISP EUR1 (NON CV)	13,535.000	265,750	224,870
4253350 DANIELI & C EUR1	7,690.000	277,578	191,503
B1Y9TB3 DANONE SA COMMON STOCK EUR 0.25	122,465.000	8,253,796	8,068,879
B1722W1 DART GROUP PLC ORD GBP0.0125	21,445.000	78,861	97,305
23918K108 DAVITA HEALTHCARE PARTNERS INC USD0.001	26,600.000	1,868,367	2,014,684
6175203 DBS GROUP HLDGS LTD NPV	34,878.000	417,409	542,213
5932012 DEA CAPITAL SPA EUR1	15,031.000	27,925	29,483
243537107 DECKERS OUTDOOR CORP USD0.01	15,300.000	1,439,525	1,392,912
244199105 DEERE & CO COMMON STOCK USD 1	16,158.000	1,258,629	1,429,498
29759W101 DELHAIZE GROUP SPON ADR REP 1 ORD COM NP	8,345.000	112,779	151,211
G27823106 DELPHI AUTOMOTIVE PLC ORD USD0.01	106,830.000	4,803,981	7,768,678
247361702 DELTA AIR LINES INC USD0.01	28,903.000	1,224,020	1,421,739
B574ZG0 DELTA LLOYD NV NPV	226,474.000	4,131,912	4,983,506
248019101 DELUXE CORP USD1	27,800.000	1,638,488	1,730,550
6640381 DENSO CORP NPV	43,900.000	2,215,881	2,069,501
249908104 DEPOMED INC NPV	94,100.000	1,434,089	1,515,951

BASE CURRENCY: USD

AS OF DECEMBER 31, 2014

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
5750355 DEUTSCHE BANK AG COMMON STOCK EUR 0	15,648.000	648,903	473,088
7021963 DEUTSCHE BOERSE AG COMMON STOCK EUR 0	55,517.000	3,279,580	3,978,302
5287488 DEUTSCHE LUFTHANSA AG NPV	5,812.000	128,269	97,264
4617859 DEUTSCHE POST AG COMMON STOCK EUR 0	60,453.000	1,794,443	1,978,373
5842359 DEUTSCHE TELEKOM AG NPV (REGD)	39,582.000	469,143	634,625
B0YZ025 DEUTSCHE WOHNEN AG NEW NPV	83,985.000	1,469,316	1,989,838
4557847 DEUTZ AG NPV	33,296.000	161,254	161,159
251893103 DEVRY EDUCATION GROUP INC	1,000.000	41,374	47,470
B033YN6 DEXUS PROPERTY GROUP REIT AUD 0	4,096.000	23,890	23,363
5797341 DFDS AS DKK100	1,296.000	109,691	124,467
BMH4NV0 DH CORP COMMON STOCK CAD	5,152.000	156,214	163,111
0237400 DIAGEO PLC COMMON STOCK GBP 28.93518	229,605.000	5,525,395	6,617,844
5982200 DIALOG SEMICONDUCTOR PLC GBP0.10	29,701.000	950,532	1,053,932
252784301 DIAMONDROCK HOSPIT COM USD0.01	46,750.000	553,801	695,173
253017107 DICE HLDGS INC COM STK NPV	169,820.000	1,631,247	1,699,898
253868103 DIGITAL REALTY TRUST INC USD0.01	8,100.000	540,004	537,030

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
B89W0M4 DIRECT LINE INSURANCE GROUP PLC ORD GBP0	42,512.000	201,996	193,094
25490A309 DIRECTV USD0.01	28,415.000	1,363,316	2,463,581
254709108 DISCOVER FINANCIAL SERVICES COMMON STOCK	18,500.000	761,987	1,211,565
B71QPM2 DKSH HLDG AG CHF0.1	9,843.000	524,408	752,849
5753398 DMG MORI SEIKI AG COMMON STOCK EUR 0	4,781.000	121,376	135,953
4263304 DNB ASA	45,991.000	785,283	679,049
B03MSY2 DOGUS GAYRIMENKUL YATIRIM ORTA	88,506.000	163,308	161,281
256677105 DOLLAR GENERAL CORP USD0.875	15,774.000	980,139	1,115,222
256746108 DOLLAR TREE INC USD0.01	2,600.000	174,363	182,988
B4TP9G2 DOLLARAMA INC COMMON STOCK CAD 0	2,000.000	82,397	102,569
257287102 DOMINION DIAMOND CORP COMMON STOCK CAD 0	26,400.000	471,214	474,144
257867101 DONNELLEY(R.R.) & SONS CO USD1.25	43,600.000	1,217,920	732,698
2262369 DOREL INDUSTRIES CLASS'B'SUB VTG NPV	2,876.000	107,087	99,372
B249GF3 DOUTOR NICHIREH HOLDINGS CO LTD NPV	22,100.000	384,983	319,440
260543103 DOW CHEMICAL CO USD2.50	63,505.000	2,614,789	2,896,463
6465573 DOWNER EDI ORD NPV	29,369.000	140,294	113,441

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
23331A109 DR HORTON INC USD0.01	14,800.000	373,637	374,292
26138E109 DR PEPPER SNAPPLE GROUP INC USD0.01	3,686.000	203,689	264,212
BMJJVS6 DREAM OFFICE REAL ESTATE INVESTMENT TRUS 0	14,431.000	391,122	313,352
B1WT5G2 DSV DKK1	48,848.000	1,263,759	1,493,917
233331107 DTE ENERGY CO NPV	5,316.000	317,153	459,143
264147109 DUCOMMUN INC USD0.01	8,550.000	233,934	216,144
26441C204 DUKE ENERGY CORP COMMON STOCK USD 0.001	4,563.000	315,046	381,193
26483E100 DUN & BRADSTREET CORP(DELWARE) COM STK	857.000	87,302	103,663
26613Q106 DUPONT FABROS TECHNOLOGY USD1	55,300.000	1,271,392	1,838,172
268158201 DYNAVAX TECHNOLOGIES CORP COMMON STOCK U	3,152.000	55,034	53,143
26817R108 DYNEGY INC (DELWARE) USD0.01	6,400.000	193,647	194,240
4942904 E.ON SE NPV	69,868.000	1,310,228	1,200,099
6298542 EAST JAPAN RAILWAY CO NPV	11,550.000	839,492	878,858
27579R104 EAST WEST BANCORP INC USD0.01	44,150.000	1,597,487	1,709,047
277432100 EASTMAN CHEMICAL CO USD0.01	100.000	8,623	7,586
B7KR2P8 EASYJET ORD GBP0.27285714	18,508.000	427,351	482,227

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
278642103 EBAY INC COMMON STOCK USD 0.001	10,451.000	536,665	586,510
281020107 EDISON INTERNATIONAL NPV	30,330.000	1,572,739	1,986,008
4103596 EDP - ENERGIAS DE PORTUGAL SA COMMON STO	222,587.000	1,067,925	866,741
28176E108 EDWARDS LIFESCIENCES CORP USD1	14,748.000	1,508,782	1,878,600
283677854 EL PASO ELECTRIC CO NPV	16,700.000	496,280	669,002
B1KKBX6 ELECTROLUX AB COMMON STOCK SEK 5	152,664.000	3,640,032	4,461,984
285512109 ELECTRONIC ARTS USD0.01	30,608.000	1,176,015	1,439,035
286082102 ELECTRONICS FOR IMAGING INC USD0.01	38,500.000	1,662,911	1,648,955
B7FNMQ2 ELEMENT FINL CORP NPV	155,895.000	1,830,057	1,903,177
B09M9F4 ELIA SYSTEM OPERATOR NPV	5,892.000	291,569	274,561
5138638 ELRINGKLINGER AG NPV	8,751.000	258,840	304,915
29082A107 EMBRAER SA ADR EACH REP 4 COM STK SHS	105,700.000	2,902,637	3,896,102
268648102 EMC CORP/MA COMMON STOCK USD 0.01	39,900.000	956,788	1,186,626
29084Q100 EMCOR GROUP USD0.01	44,700.000	1,922,602	1,988,703
291011104 EMERSON ELECTRIC CO USD0.50	4,287.000	242,059	264,637
7383072 ENAGAS SA EUR1.50	5,146.000	168,409	163,052

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
2466149 ENBRIDGE INC COM NPV	35,600.000	1,542,366	1,836,170
2793193 ENCANA CORP COM NPV	16,800.000	345,012	234,540
B4TWTW9 ENEL GREEN POWER SPA EUR0.2	57,192.000	157,345	120,002
7144569 ENEL SPA EUR1	194,747.000	1,110,217	870,976
B584T89 ENERPLUS CORP NPV	12,800.000	228,754	123,662
29285W104 ENGILITY HLDGS INC NPV	29,993.000	1,149,863	1,283,700
7145056 ENI NPV	40,552.000	1,064,262	712,005
29336T100 ENLINK MIDSTREAM LLC	7,600.000	291,215	270,256
G3157S106 ENSCO PLC SHS CLASS A	20,700.000	1,069,231	619,965
29364G103 ENTERGY CORP USD0.01	21,400.000	1,610,159	1,872,072
26875P101 EOG RESOURCES INC USD0.01	4,989.000	514,026	459,337
294628102 EQUITY COMMONWEALTH REIT USD 0.01	16,484.000	413,803	423,144
29472R108 EQUITY LIFESTYLE PROPERTIES INC COM STK	22,300.000	805,743	1,149,565
29476L107 EQUITY RESIDENTIAL PROPERTIES TRUST SHS	BENEFICIAL INTEREST USD0.01 1,715.000	106,277	123,206
B03MS97 EREGLI DEMIR CELIK TRY1.000	139,272.000	292,580	265,706
294821608 ERICSSON AMERICAN DEPOSITORY SHARES	53,441.000	623,938	646,636

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
29530P102 ERIE INDEMNITY CO NPV A	3,600.000	221,144	326,772
5289837 ERSTE GROUP BANK AG COMMON STOCK EUR 0	110,200.000	3,488,515	2,564,939
7212477 ESSILOR INTERNATIONAL SA COMMON STOCK EU	35,585.000	2,684,768	3,990,766
4798271 EUROCOMMERCIAL PROPERTIES NV DUTCH CERT	2,232.000	103,556	94,988
5972643 EUROFINS SCIENTIFIC SE COMMON STOCK EUR	5,845.000	1,414,065	1,499,775
298736109 EURONET WORLDWIDE INC USD0.02	34,700.000	1,141,987	1,905,030
G3223R108 EVEREST RE GROUP USD0.01	23,986.000	2,794,979	4,084,816
30040P103 EVERTEC INC USD0.01	5,900.000	141,966	130,567
6250412 EXEDY CORPORATION NPV	18,900.000	541,071	459,199
30162A108 EXELIS INC USD0.01	112,960.000	1,312,900	1,980,189
30161N101 EXELON CORP NPV	48,600.000	1,317,503	1,802,088
7618194 EXMAR SA NPV	5,683.000	88,696	70,865
B06HZC1 EXOR SPA EUR0.52	12,471.000	328,069	513,682
30212P303 EXPEDIA INC USD0.001	500.000	44,241	42,680
B19NLV4 EXPERIAN PLC COMMON STOCK GBP 0.1	125,140.000	1,774,523	2,122,955
30231G102 EXXON MOBIL CORP COMMON STOCK USD 0	92,405.000	7,763,892	8,542,842

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
30303M102 FACEBOOK INC USD0.000006 A	15,122.000	754,476	1,179,818
2566351 FAIRFAX FINANCIAL HOLDINGS LTD COMMON ST	300.000	155,316	157,681
305560302 FAIRPOINT COMMUNICATIONS INC USD0.01	27,990.000	353,413	397,738
6356934 FANUC CORP NPV	13,500.000	2,200,100	2,245,778
4400446 FAURECIA EUR7	17,168.000	564,074	642,232
B9510B1 FEDERATION CENTRES REIT AUD 0	8,409.000	17,945	19,750
31428X106 FEDEX CORP USD0.10	15,500.000	1,679,542	2,691,730
BRJFWP3 FIAT CHRYSLER AUTOMOBILES NV COMMON STOC	20,979.000	235,198	243,702
31620M106 FIDELITY NATIONAL INFO SERVICES INC USD0	26,046.000	1,261,861	1,620,061
0759023 FIDESSA GROUP PLC ORD GBP0.10	20,600.000	869,641	767,681
316773100 FIFTH THIRD BANCORP NPV	162,900.000	2,433,791	3,319,088
317923100 FINISH LINE INC CLASS'A'COM STK USD0.01	36,400.000	1,135,240	884,884
2339177 FINNING INTERNATIONAL INC COM NPV	7,600.000	194,945	165,550
33582V108 FIRST NIAGARA FINANCIAL GROUP INC COM	358,300.000	3,390,970	3,020,469
6339872 FIRST PACIFIC CO USD0.01	10,000.000	11,096	9,916
2347608 FIRST QUANTUM MINERALS LTD COMMON STOCK	93,355.000	1,588,352	1,330,707

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
2350231 FIRSTSERVICE CORP SUB VTG COM NPV	8,427.000	354,555	431,299
33761N109 FIRSTSERVICE CORP SUB VTG COM NPV	25,470.000	1,388,900	1,295,404
337738108 FISERV INC USD0.01	1,458.000	91,064	103,474
6340250 FISHER & PAYKEL HEALTHCARE CORP NPV	99,501.000	278,372	486,062
337930705 FLAGSTAR BANCORP USD0.001	7,400.000	115,345	116,402
Y2573F102 FLEXTRONICS INTERNATIONAL ORD USD0.01	104,892.000	1,141,000	1,172,693
344849104 FOOT LOCKER INC USD0.01	43,690.000	1,924,175	2,454,504
345370860 FORD MOTOR CO USD0.01	141,900.000	1,775,224	2,199,450
345550107 FOREST CITY ENTERPRISES INC USD0.33 1/3	1,965.000	41,930	41,855
5579550 FORTUM OYJ EUR3.40	84,584.000	2,078,479	1,839,245
34988V106 FOSSIL GROUP INC USD0.01	16,200.000	1,708,036	1,793,988
N33462107 FRANKS INTL NV EUR0.01	1,900.000	53,082	31,597
B18K086 FREENET AG NPV	6,201.000	179,413	177,796
35671D857 FREEPORT-MCMORAN INC COMMON STOCK USD 0.	26,600.000	1,109,823	621,376
4352097 FRESSENIUS SE & CO KGAA	1,690.000	55,853	88,262
B62W232 FRIENDS LIFE GROUP LTD COMMON STOCK GBP	41,108.000	203,484	234,726

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
35906A108 FRONTIER COMMUNICATIONS CORP USD0.25 B	85,779.000	464,685	572,146
B096LW7 FUGRO NV EUR0.05	4,077.000	231,487	85,150
6356365 FUJI ELECTRIC CO LTD NPV	113,000.000	321,436	456,166
6356406 FUJI HEAVY INDUSTRIES NPV	3,400.000	63,578	121,940
6356525 FUJIFILM HLDGS CORP NPV	54,504.000	1,323,140	1,682,466
6356707 FUJIKURA NPV	107,000.000	493,015	446,224
6356945 FUJITSU NPV	232,000.000	1,188,147	1,246,738
B1TK1Y8 FUKUOKA FINANCIAL GROUP INC. NPV	43,151.000	205,176	224,942
B1FYW63 GAGFAH SA COMMON STOCK EUR 1.25	48,922.000	845,543	1,095,164
5984273 GAMELOFT SE EUR0.05	29,696.000	155,749	120,018
B01CP21 GAMESA CORPORACION TECNOLOGICA SA ORD EU	92,826.000	909,318	849,058
36467W109 GAMESTOP CORPORATION NEW CLASS 'A' COM U	17,900.000	375,023	605,020
364730101 GANNETT CO INC USD1	26,700.000	900,252	852,531
364760108 GAP INC USD0.05	17,000.000	779,129	715,870
5650422 GAS NATURAL SDG SA EUR1	62,472.000	1,396,532	1,573,116
2016629 GAZFROM OAO ADR USD	117,814.000	931,090	547,835

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
368287207 GAZPROM OAO ADR USD	77,316.000	402,665	359,519
B0C2CQ3 GDF SUEZ EUR1	29,819.000	823,086	701,083
B3B9KQ2 GDF SUEZ VVPR STRIP	1,134.000	0	1
B1WGG93 GEBERIT AG CHF0.10 (REGD)	341.000	117,543	116,132
B011JK4 GEMALTO NV COMMON STOCK EUR 1	26,463.000	1,950,746	2,175,224
369385109 GENERAL COMMUNICATIONS CLASS'A'COM NPV	10,750.000	118,365	147,813
369550108 GENERAL DYNAMICS CORP USD1	43,600.000	4,966,572	6,000,232
369604103 GENERAL ELECTRIC CO. USD0.06	373,761.000	9,978,460	9,444,940
370023103 GENERAL GROWTH PROPERTIES INC REIT USD 0	3,087.000	53,405	86,837
37045V100 GENERAL MOTORS CO USD0.01	36,600.000	1,298,605	1,277,706
371532102 GENESCO INC USD1	11,300.000	902,760	865,806
4595739 GENMAB AS DKK1 (BR)	23,540.000	939,011	1,378,259
G3922B107 GENPACT USD0.01	35,700.000	607,027	675,801
37253A103 GENTHERM INC NPV	25,500.000	327,379	933,810
0207458 GENUS ORD GBP0.10	9,151.000	200,015	178,501
37247D106 GENWORTH FINANCIAL INC USD0.001	9,100.000	74,367	77,350

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
B3NWJQ2 GENWORTH MI CANADA INC NPV	26,383.000	849,758	842,343
BMNQCT1 GENWORTH MORTGAGE INSURANCE AUSTRALIA LT STOCK AUD	74,562.000	211,630	222,105
36162J106 GEO GROUP INC NEW	11,400.000	398,323	460,104
2254645 GILDAN ACTIVEWEAR INC COM NPV	38,770.000	1,950,433	2,199,170
375558103 GILEAD SCIENCES INC COMMON STOCK USD 0.0	55,919.000	5,161,965	5,270,925
3064650 GKN ORD GBP0.10	13,452.000	76,648	72,154
0925288 GLAXOSMITHKLINE ORD GBP0.25	167,440.000	4,463,194	3,592,472
B4T3BW6 GLENCORE PLC COMMON STOCK GBP 0.01	752,638.000	4,419,307	3,506,570
378967103 GLOBAL CASH ACCESS HOLD INC USD0.001	104,400.000	781,490	746,460
378973408 GLOBALSTAR INC USD0.0001	700.000	1,914	1,925
379577208 GLOBUS MEDICAL INC USD0.001 A	41,900.000	970,026	995,963
379890106 GLU MOBILE INC USD0.0001	1,500.000	5,263	5,850
B15S1Y6 GLUSKIN SHEFF + ASSOCIATES INC COMMON ST	7,182.000	183,451	171,698
4501093 GN STORE NORD DKK4	42,041.000	1,227,875	920,922
36191G107 GNC HLDGS INC USD0.001	6,575.000	285,026	308,762
G9456A100 GOLAR LNG USD1.00	28,100.000	1,350,609	1,024,807

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
38141G104 GOLDMAN SACHS GROUP INC USD0.01	13,000.000	2,443,112	2,519,790
B03FY24 GOODMAN GROUP NPV (STAPLED UNITS)	8,529.000	27,086	39,715
38259P508 GOOGLE INC CLA	7,015.000	3,368,035	3,722,580
38259P706 GOOGLE INC-CL C	3,729.000	1,340,880	1,962,946
2374521 GPO FINANACIERO SANTANDER SAB DE CV	SER'B'MXN3.78078 206,355.000	577,061	431,757
6365866 GPT GROUP/THE REIT AUD 0	9,378.000	38,534	33,384
B04V127 GRAINGER PLC ORD GBP0.05	117,118.000	213,702	343,319
38526M106 GRAND CANYON EDUCATION INC USD0.01	34,000.000	1,324,601	1,586,440
2380573 GREAT CANADIAN GAMING CORP NPV	8,442.000	152,004	150,509
390607109 GREAT LAKES DREDGE & DOCK CORP NEW USD0.	195,000.000	1,429,492	1,669,200
391164100 GREAT PLAINS ENERGY INC NPV	43,090.000	1,024,833	1,224,187
2384951 GREAT WEST LIFECO INC COM NPV	1,500.000	32,867	43,501
39153L106 GREATERATCH INC COM STK USD0.001	30,400.000	1,461,772	1,498,720
B3ZNGT5 GREATVIEW ASEPTIC PACKAGING CO LTD HKD0.	3,529,155.000	2,143,602	1,824,911
393222104 GREEN PLAINS INC	28,780.000	685,646	713,168
B0HZP13 GREENE KING ORD GBP0.125	18,208.000	173,493	211,512

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
B01SPF2 GRIFOLS SA EURO.50 A	10,031.000	385,598	402,011
7097328 GROUPE BRUXELLES LAMBERT (NEW) NPV	556.000	52,335	47,600
B292JQ9 GROUPE EUROTUNNEL SE COMMON STOCK EUR 0.	86,546.000	1,083,886	1,120,557
B7VQL46 GROUPE FNAC EUR1	4,300.000	218,541	215,933
6744250 GS YUASA CORP NPV	22,000.000	133,010	94,499
B3DJHT2 H&R REAL ESTATE INVESTMENT TRUST STAPLED REIT UNT & 1 FIN TR UNT)	1,500.000	32,214	28,142
B03N0C7 HACI OMER SABANCI HLDGS A.S. TRY1	52,882.000	229,386	229,602
B05LZ02 HAKUHODO DY HLDGS INC NPV	18,900.000	156,066	182,860
4407599 HALDEX AB COMMON STOCK SEK 5	13,208.000	165,269	171,675
406216101 HALLIBURTON CO USD2.50	12,210.000	439,365	480,219
6405870 HAMAMATSU PHOTONICS NPV	44,200.000	1,712,926	2,130,831
0406501 HAMMERSON PLC ORD GBP0.25	3,493.000	19,168	32,951
B7T5KQ0 HANKOOK TIRE CO LTD COMMON STOCK KRW 500	53,300.000	3,118,611	2,555,529
6408664 HANKYU HANSHIN HLDGS INC NPV	83,000.000	475,097	449,285
4511809 HANNOVER RUECK SE COMMON STOCK EUR 0	3,990.000	328,578	361,963
6381828 HANSTAR DISPLAY CORP TWD10	702,450.000	318,231	175,824

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
413875105 HARRIS CORP USD1	14,000.000	462,961	1,005,480
416515104 HARTFORD FINANCIAL SERVICES GROUP INC/TH	STOCK USD 0.01 27,400.000	949,099	1,142,306
6173508 HARVEY NORMAN HLDGS NPV	20,860.000	60,588	57,358
419879101 HAWAIIAN HLDGS INC COM	73,900.000	839,226	1,925,095
40412C101 HCA HLDGS INC USD0.01	40,100.000	2,130,365	2,942,939
40416E103 HCI GROUP INC NPV	40,500.000	1,789,670	1,751,220
40414L109 HCP INC COM STK USD1	3,601.000	169,141	158,552
40416M105 HD SUPPLY HOLDINGS INC COMMON STOCK USD	6,200.000	175,040	182,838
40415F101 HDFC BANK ADR EACH REPR 3 ORD INR10 (MGT)	32,073.000	1,488,037	1,627,705
42217K106 HEALTH CARE REIT INC USD1	1,200.000	66,779	90,804
42222G108 HEALTH NET INC USD0.001	75,100.000	3,058,720	4,020,103
421946104 HEALTHCARE REALTY TRUST INC USD0.01	1,100.000	27,926	30,052
421906108 HEALTHCARE SERVICES GROUP INC USD0.01	37,800.000	937,740	1,169,154
421924309 HEALTHSOUTH CORP USD0.01	42,400.000	1,673,266	1,630,704
42235N108 HEARTLAND PAYMENT SYSTEMS INC USD0.001	31,100.000	1,155,344	1,677,845
5120679 HEIDELBERGCEMENT AG NPV	10,320.000	662,201	734,403

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
5367227 HEIDELBERGER DRUCKMASCHINEN AG NPV	38,408.000	104,614	96,251
7792559 HEINEKEN NV EUR1.60	84,288.000	4,188,470	6,012,469
423452101 HELMERICH & PAYNE INC USD0.10	10,200.000	659,553	687,684
B3CM952 HENDERSON GROUP PLC ORD GBP0.125	63,917.000	201,168	213,278
5687431 HENNES & MAURITZ AB NPV 'B'	77,420.000	3,104,574	3,220,126
5253973 HERMES INTERNATIONAL NPV	250.480	158	89,355
427825104 HERSHA HOSPITALITY TRUST CLASS'A'SHS BEN USD0.01	242,600.000	1,780,030	1,705,478
42809H107 HESS CORP USD1	11,474.000	688,221	847,011
428236103 HEWLETT-PACKARD CO USD0.01	215,965.000	7,576,511	8,666,675
428291108 HEXCEL CORP USD0.01	24,200.000	603,325	1,004,058
43300A104 HILTON WORLDWIDE HOLDINGS INC COMMON STO 0.01	22,400.000	567,445	584,416
6429126 HITACHI CHEMICAL CO NPV	45,700.000	832,130	817,222
6429405 HITACHI CONSTRUCTION MACHINERY NPV	24,700.000	505,064	529,043
6642804 HITACHI HIGH-TECHNOLOGIES CO NPV	12,800.000	365,422	373,660
6429104 HITACHI NPV	661,000.000	4,863,877	4,965,701
B4TXDE3 HKT TRUST AND HKT LTD SHARE STAPLED UNIT	907,760.000	853,665	1,182,276

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
7110753 HOLCIM CHF2 (REGD)	24,299.000	1,660,642	1,744,813
436106108 HOLLYFRONTIER CORP USD0.01	15,000.000	598,615	562,200
437076102 HOME DEPOT INC USD0.05	14,445.000	1,024,313	1,516,292
B19NKB7 HOME RETAIL GROUP PLC ORD GBP0.10	238,771.000	472,544	772,530
438128308 HONDA MOTOR CO ADR-EACH REPR 1 ORD (JPM)	9,982.000	307,708	294,669
438516106 HONEYWELL INTERNATIONAL INC USD1	98,572.000	5,306,883	9,849,314
6267359 HONG KONG EXCHANGES AND CLEARING LTD COM HKD 0	5,408.000	57,749	119,738
B16TCK4 HORIZON NORTH LOGISTICS INC NFV	33,223.000	263,105	75,725
G4617B105 HORIZON PHARMA PLC COMMON STOCK USD 0.00	3,200.000	41,494	41,248
44106M102 HOSPITALITY PROPERTIES TRUST USD0.01	104,770.000	2,903,357	3,247,870
44107P104 HOST HOTELS & RESORTS INC USD1	13,873.000	282,634	329,761
6441506 HOYA CORP NFV	22,200.000	701,316	760,090
0540528 HSBC HLDGS ORD USD0.50	57,304.000	537,922	543,792
4447476 HUHTAMAKI OYJ COMMON STOCK EUR 0	4,878.000	135,408	128,913
6805317 HULIC CO LTD	1,600.000	22,644	16,161
444859102 HUMANA INC USD0.166	6,774.000	593,330	972,950

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
446150104 HUNTINGTON BANCSHARES INC NPV	180,930.000	1,473,848	1,903,384
446413106 HUNTINGTON INGALLS INDUSTRIES INC USD0.0	32,800.000	2,183,132	3,688,688
447011107 HUNTSMAN CORP COM USD0.01	61,600.000	1,295,811	1,403,248
B12PJ24 HUSQVARNA AB COMMON STOCK SEK 2	53,099.000	402,594	391,718
6659666 HYAKUGO BANK NPV	55,000.000	229,330	228,450
B2QY968 HYPERMARCAS SA NPV	86,700.000	956,714	543,057
BN8SXL8 HYPROP INVESTMENTS LTD COMMON STOCK ZAR	103,484.000	762,924	872,150
6449629 HYSAN DEVELOPMENT CO LTD COMMON STOCK HK	42,692.000	193,151	190,755
6449544 HYUNDAI MOBIS CO LTD COMMON STOCK KRW 50	4,113.000	1,153,889	883,108
44919P508 IAC/INTERACTIVE CORP COM STK USD0.001	200.000	12,404	12,158
B288C92 IBERDROLA SA EUR0.75	586,301.000	3,909,536	3,970,811
3387216 ICAP ORD GBP0.10	9,362.000	56,210	66,040
45104G104 ICICI BANK ADR EACH REPR 2 ORD INR10(SPO	189,877.000	1,981,362	2,193,079
B1FF8P7 IDEMITSU KOSAN CO NPV	1,100.000	23,591	18,331
2469375 IGM FINANCIAL INC COM NPV	800.000	33,479	31,986
6466985 IHI CORP NPV	66,000.000	307,462	339,647

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
451734107 IHS INC USD0.01 A	3,608.000	452,617	410,879
452308109 ILLINOIS TOOL WORKS INC NPV	13,627.000	1,185,025	1,290,477
452327109 ILLUMINA INC USD0.01	1,700.000	319,682	313,786
6957575 ILUKA RESOURCES LTD NPV	79,235.000	549,084	385,810
B05QNL4 IMMOBILIARE GRANDE DISTRIBUZIONE SIIQ SP 0	266,182.000	257,322	207,750
5679911 IMMOFINANZ AG NPV	125,803.000	438,521	318,461
2454241 IMPERIAL OIL COM NPV	29,480.000	1,402,444	1,273,882
0454492 IMPERIAL TOBACCO GROUP GBP0.10	108,943.000	4,247,802	4,817,495
4476210 INDRA SISTEMAS S.A EURO.20 A	12,962.000	212,560	126,575
B1G1QD8 INDUSTRIAL & COMMERCIAL BK OF CHINA 'H'	1,976,413.000	1,362,815	1,442,516
5889505 INFINEON TECHNOLOGIES AG NPV	97,198.000	1,026,501	1,040,300
456788108 INFOSYS LTD ADR EACH REPR 10RD INR5	37,600.000	1,077,461	1,182,896
6459286 INFRATIL LTD ORD NPV	158,572.000	305,073	371,820
7154182 ING GROEP NV DUTCH CERT EUR 0.24	201,313.000	2,181,640	2,638,175
G47791101 INGERSOLL-RAND PLC USD1	3,258.000	205,301	206,525
457187102 INGREDION INC USD0.01	10,600.000	392,531	899,304

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
B09LSH6 INMARSAT ORD EUR0.0005	2,576.000	24,231	32,113
45780L104 INOGEN INC COMMON STOCK USD 0.001	18,326.000	522,777	574,887
45765U103 INSIGHT ENTERPRISE INC USD0.01	19,800.000	585,949	512,622
45812P107 INTEGRATED SILICON SOLUTIONS INC USD0.00	76,000.000	1,062,981	1,259,320
458140100 INTEL CORP USD0.001	390,528.000	10,613,767	14,172,261
45825N107 INTELIQUENT INC COM USD0.001	21,390.000	183,945	419,886
L5140P101 INTELSAT SA USD1	3,500.000	65,630	60,760
BN33FD4 INTERCONTINENTAL HOTELS GROUP PLC COMMON 15.8055	2,735.000	115,343	110,665
45866F104 INTERCONTINENTALEXCHANGE INC	6,500.000	1,453,950	1,425,385
459200101 INTERNATIONAL BUSINESS MACHINES CORP COM USD 0.2	60,273.000	9,469,750	9,670,200
459902102 INTERNATIONAL GAME TECHNOLOGY USD0.00015	46,800.000	709,877	807,300
460146103 INTERNATIONAL PAPER CO USD1	17,300.000	786,205	926,934
460690100 INTERPUBLIC GROUP OF COS INC/THE COMMON 0.1	5,433.000	91,886	112,843
4076836 INTESA SANPAOLO SPA COMMON STOCK EUR 0.5	168,150.000	520,005	492,804
B17BBQ5 INVESTEC PLC COMMON STOCK GBP 0.02	40,245.000	270,832	339,802
5679591 INVESTOR AB COMMON STOCK SEK 6.25	2,264.000	41,684	82,338

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
46146L101 INVESTORS BANCORP INC COMMON STOCK USD 0	10,200.000	104,456	114,495
B0R7JF1 IPSEN EUR1	7,166.000	310,346	372,862
4783211 IREN SPA EUR1	15,554.000	23,181	17,043
464287465 ISHARES MSCI EAFE ETF ETP USD	16,158.000	1,005,786	983,053
464287234 ISHARES MSCI EMERGING MARKETS ETF ETP US	2,011.000	79,003	79,012
6467104 ISUZU MOTORS LTD COMMON STOCK JPY	177,060.000	2,064,895	2,187,868
465685105 ITC HLDGS CORP NPV	13,010.000	487,848	525,994
6467803 ITOCHU CORP NPV	11,986.000	138,071	129,162
3398649 ITV ORD GBP0.10	93,870.000	180,795	314,981
466313103 JABIL CIRCUIT INC USD0.001	55,160.000	1,081,839	1,204,143
B8BRV46 JAPAN AIRLINES CO LTD NPV	15,300.000	449,964	459,402
6468505 JAPAN DIGITAL LABORATORY CO NPV	11,400.000	152,465	154,130
6743882 JAPAN EXCHANGE GROUP INC	10,500.000	271,392	248,367
6397580 JAPAN REAL ESTATE INVESTMENT CO REIT	9.000	42,735	43,538
6513342 JAPAN RETAIL FUND INVESTMENT CORP REIT	21.000	25,243	44,489
6474535 JAPAN TOBACCO INC NPV	92,150.000	2,915,001	2,557,865

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
6472119 JARDINE MATHESON HOLDINGS LTD COMMON STO	0.25 12,000.000	517,604	731,400
7136663 JC DECAUX SA NPV	39,939.000	1,546,385	1,380,495
5470556 JENOPTIK AG NPV	8,856.000	122,891	111,073
6543792 JFE HOLDINGS INC NPV	19,500.000	388,246	438,484
6473468 JGC CORP NPV	7,000.000	191,975	145,494
B142F28 JM AB COMMON STOCK SEK 1	18,555.000	585,252	590,195
477839104 JOHN BEAN TECHNOLOGIES CORP USD0.01	46,400.000	1,428,220	1,524,704
478160104 JOHNSON & JOHNSON COMMON STOCK USD 1	136,494.000	10,893,701	14,273,178
478366107 JOHNSON CONTROLS INC USD1	91,000.000	4,399,586	4,398,940
B70FPS6 JOHNSON MATTHEY ORD GBP1.047619	2,335.000	120,758	123,680
48020Q107 JONES LANG LASALLE INC USD0.01	14,200.000	1,732,728	2,129,006
481165108 JOY GLOBAL INC USD1	69,800.000	3,947,121	3,247,096
46625H100 JPMORGAN CHASE & CO COMMON STOCK USD 1	156,193.000	6,703,159	9,774,558
B12W5L6 JSE LIMITED ZAR0.10	35,592.000	333,044	372,264
6470986 JSR CORP NPV	61,200.000	1,076,304	1,059,687
6497082 JTEKT CORP NPV	9,351.000	150,569	160,198

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
B4R2R50 JULIUS BAER GRUPPE AG CHF0.02 (REGD)	18,145.000	824,156	836,534
B63MCN1 JUST ENERGY GROUP INC NPV	33,883.000	191,479	177,862
BQQ1JP6 KADOKAWA DWANGO CORP COMMON STOCK JPY	12,100.000	211,508	192,256
6689533 KAKAKU.COM. INC NPV	22,100.000	392,665	320,915
6481643 KAKEN PHARMACEUTICAL NPV	9,000.000	155,683	175,429
6482668 KAMIGUMI CO NPV	24,000.000	223,288	215,388
6483360 KANEKA CORP NPV	11,000.000	77,332	59,452
BOYWGH0 KAPPAHL AB NPV	16,228.000	88,352	86,859
48238T109 KAR AUCTION SERVICES INC USD0.01	51,100.000	1,590,433	1,770,615
6484620 KAWASAKI HEAVY INDUSTRIES NPV	185,000.000	692,938	853,288
6248990 KDDI CORPORATION NPV	1,700.000	92,627	108,286
6487362 KBIO CORP NPV	100,000.000	794,799	728,137
487836108 KELLOGG CO USD0.25	17,100.000	1,144,494	1,119,024
4513612 KEMIRA OYJ NPV	7,603.000	109,600	90,942
4519579 KERRY GROUP PLC 'A' ORD EUR0.125	4,243.000	185,728	293,011
4490005 KESKO OYJ NPV SER'B'	7,632.000	294,478	278,715

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
493267108 KEYCORP USD1	40,848.000	311,002	567,787
6490995 KEYENCE CORPORATION NPV	8,847.000	2,327,809	3,970,617
494368103 KIMBERLY-CLARK CORP USD1.25	8,060.000	638,256	931,252
49446R109 KIMCO REALTY CORP USD0.01	3,001.000	56,239	75,445
3319521 KINGFISHER ORD GBP0.157142857	62,449.000	389,817	331,557
B03Z841 KINROSS GOLD CORP COM STK NPV	46,600.000	142,317	131,160
6282211 KINTETSU WORLD EXPRESS NPV	800.000	32,360	30,960
7582556 KLEPIERRE EUR1.40	1,298.000	56,031	56,119
B170DQ6 KLOECKNER & CO SE	22,623.000	324,847	245,362
6496023 KOBE STEEL NPV	99,000.000	132,112	172,576
500255104 KOHLS CORP USD0.01	18,600.000	1,040,936	1,135,344
6496584 KOMATSU NPV	71,200.000	1,679,995	1,593,901
B09M9D2 KONE OYJ NPV ORD 'B'	3,379.000	151,413	154,637
B11WFP1 KONECRANES INTERNATIONAL CORP(KCI) NPV	7,348.000	186,885	211,794
6496700 KONICA MINOLTA INC	111,375.000	941,130	1,230,843
BKWP5S5 KONINKLIJKE AHOLD NV COMMON STOCK EUR 0.	32,639.000	518,232	582,746

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
B0HZL93 KONINKLIJKE DSM NV EUR1.50	37,240.000	2,039,075	2,281,953
5986622 KONINKLIJKE PHILIPS NV	145,036.000	4,169,079	4,238,345
6485861 KONISHI CO NPV	7,600.000	147,535	121,390
B0X2QY8 KOTAK MAHINDRA BANK GDR EACH REPR 1 SHAR	7,269.000	87,023	145,547
501044101 KROGER CO USD1	35,700.000	940,527	2,292,297
6497509 KUBOTA CORP NPV	34,000.000	428,936	499,387
6497907 KUREHA CORP	11,000.000	54,412	46,516
6499260 KYOCERA CORP NPV	29,900.000	1,470,066	1,385,582
6499550 KYOWA HAKKO KIRIN CO LTD NPV	2,000.000	24,290	18,950
6499969 KYUDENKO CORP NPV	13,000.000	146,822	145,619
501797104 L BRANDS INC COMMON STOCK USD 0.5	1,000.000	81,826	86,550
502424104 L-3 COMMUNICATIONS HLDGS INC USD0.01	11,100.000	902,096	1,400,931
4057808 L'OREAL EURO.20	7,599.000	1,198,102	1,280,887
50420D108 LA QUINTA HOLDINGS INC COMMON STOCK USD	3,865.000	78,003	85,262
B8L02P3 LABRADOR IRON ORE ROYALTY CORP NPV	18,300.000	522,083	293,874
4547213 LAGARDERE GROUF S.C.A. EUR6.10 (REGD)	10,933.000	356,351	285,757

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
511656100 LAKELAND FINANCIAL CORP USD0.01	33,490.000	1,162,734	1,455,810
3180943 LAND SECURITIES GROUP ORD GBP0.10	10,335.000	159,750	186,449
B05M8B7 LANXESS AG NPV	3,424.000	224,087	159,327
521865204 LEAR CORP COM NEW WI	31,450.000	2,084,195	3,084,616
B11ZRK9 LEGRAND PROMESSE EUR4	115,051.000	3,940,537	6,062,224
6511227 LEIGHTON HLDGS LTD NPV	6,282.000	122,447	115,670
6512004 LEND LEASE GROUP STAPLED SECURITY AUD 0	36,165.000	458,093	485,368
5773255 LEONI AG NPV	550.000	42,075	32,874
B9JHSH7 LETS GOWEX SA EUR0.01	9,035.000	246,330	86,588
527288104 LEUCADIA NATIONAL CORP USD1	5,700.000	128,472	127,794
529771107 LEXMARK INTERNATIONAL INC USD0.01 A	62,250.000	2,430,838	2,569,058
6344456 LG HOUSEHOLD&HEALTHCARE KRW5000	618.000	302,674	350,283
6286257 LI & FUNG HKD0.0125	188,000.000	230,728	176,003
530307305 LIBERTY BROADBAND CORP COMMON STOCK USD	5,500.000	184,210	274,010
530307107 LIBERTY BROADBAND CORP COMMON STOCK USD	81.000	2,805	4,057
B8W67B1 LIBERTY GLOBAL PLC COMMON STOCK USD 0.01	5,817.000	249,474	281,019

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
B8W6766 LIBERTY GLOBAL PLC COMMON STOCK USD 0.01	2,357.000	101,085	118,333
G5480U104 LIBERTY GLOBAL PLC COMMON STOCK USD 0.01	18,000.000	756,135	903,690
G5480U120 LIBERTY GLOBAL PLC COMMON STOCK USD 0.01	54,800.000	2,252,133	2,647,388
531229102 LIBERTY MEDIA CORP (NEW) USD0.01 A	5,700.000	149,817	201,039
531229300 LIBERTY MEDIA CORP COMMON STOCK USD 0.01	21,900.000	568,796	767,157
53071M880 LIBERTY VENTURES TRACKING STK USD 0.01	3,400.000	124,639	128,248
532457108 LILLY(ELI)& CO NPV	17,245.000	872,805	1,189,733
2516022 LINAMAR CORP COM NPV	14,334.000	523,938	878,046
5740817 LINDE AG NPV	40,967.000	6,365,177	7,644,021
B0PB4M7 LINK REAL ESTATE INVESTMENT TRUST UNITS	11,370.000	26,085	71,183
537008104 LITTELFUSE INC USD0.01	16,900.000	1,590,517	1,633,723
0870612 LLOYDS BANKING GROUP PLC COMMON STOCK GB	1,640,852.000	1,772,785	1,939,854
539830109 LOCKHEED MARTIN CORP USD1	12,286.000	1,607,058	2,365,915
B1BZRK2 LOGITECH INTERNATIONAL SA COMMON STOCK C	58,419.000	772,655	790,757
54142L109 LOGMEIN INC NPV	29,600.000	1,530,004	1,460,464
7333378 LONZA GROUP AG CHF1(REGD)	21,800.000	1,626,871	2,461,591

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
B3K7KL2 LOOMIS AB NPV'B'	8,496.000	193,475	245,278
548661107 LOWES COMPANIES INC USD0.50	41,672.000	2,395,933	2,867,034
677862104 LUKOIL OAO ADR USD 0.025	8,883.000	444,038	353,543
7085259 LUNDBECK(H) A/S DKK5	25,629.000	518,943	511,435
4061412 LVMH MOET-HENNESSY LOUIS VUITTON EUR0.30	50,923.000	7,606,397	8,149,162
N53745100 LYONDELLBASELL INDUSTRIES NV COMMON STOC	38,904.000	3,057,948	3,088,589
6551030 MABUCHI MOTOR CO NPV	90,400.000	2,139,145	3,626,707
B28YTC2 MACQUARIE GROUP LTD COMMON STOCK AUD 0	5,349.050	246,384	255,158
6574101 MACRONIX INTL CO LTD TWD10	2,166,955.000	909,084	475,191
55616P104 MACY'S INC COM STK USD0.01	27,200.000	551,288	1,788,400
2554475 MAGNA INTERNATIONAL INC NPV	3,600.000	206,794	391,283
6555708 MAKINO MILLING MACHINE CO NPV	15,000.000	102,542	112,724
B83VD95 MAN GROUP PLC ORD USD0.03428571	124,093.000	208,702	310,555
562750109 MANHATTAN ASSOCIATES INC USD0.01	34,800.000	386,410	1,417,056
2492519 MANULIFE FINANCIAL CORP COM NPV	3,200.000	56,512	61,279
B1DXPB8 MANZ AG NPV	2,367.000	234,783	160,337

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
2555865 MAPLE LEAF FOODS COM NPV	11,311.000	192,600	190,136
565849106 MARATHON OIL CORP USD1	20,747.000	683,027	586,933
56585A102 MARATHON PETROLEUM CORP USD0.01	24,588.000	1,222,654	2,219,313
B02L486 MARINE HARVEST ASA COMMON STOCK NOK 7.5	54,450.800	764,229	747,309
57060D108 MARKETAXESS HOLDINGS INC	20,300.000	777,256	1,455,713
3127489 MARKS & SPENCER GROUP ORD GBP0.25	73,133.000	561,018	545,988
B1JQDM8 MARSTON'S PLC ORD GBP0.07375	91,130.000	198,967	204,048
2107620 MARTINREA INTL INC COM	14,348.000	152,188	128,460
6569464 MARUBENI CORP NPV	107,400.000	763,460	649,175
6569505 MARUICHI STEEL TUBE NPV	6,400.000	177,301	137,240
G5876H105 MARVELL TECHNOLOGY GROUP LTD COMMON STOC 0.002	214,638.000	3,077,816	3,112,251
57636Q104 MASTERCARD INC USD0.0001	3,815.000	296,217	328,700
55262C100 MBIA INC USD1	83,100.000	788,160	792,774
580135101 MCDONALD'S CORP COMMON STOCK USD 0.01	1,000.000	94,163	93,700
580645109 MCGRAW-HILL FINANCIAL INC COM STK USD1	20,999.000	1,635,961	1,868,491
58155Q103 MCKESSON CORP USD0.01	4,145.000	570,254	860,419

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
552690109 MDU RESOURCES GROUP INC USD1	3,100.000	81,226	72,850
58470H101 MEDIFAST INC USD0.001	9,900.000	318,275	332,145
4574813 MEDIOBANCA SPA COMMON STOCK EUR 0.5	55,346.000	444,888	453,397
6782090 MEDIPAL HOLDINGS CORPORATION	8,200.000	112,087	96,092
58501N101 MEDIVATION INC USD0.01	20,200.000	1,658,177	2,012,122
585055106 MEDTRONIC INC COMMON STOCK 0.1	201,358.000	7,854,321	14,538,048
0575809 MEGGITT ORD GBP0.05	103,227.000	828,237	835,365
6575900 MEIDENSHA CORP NPV	57,000.000	226,370	182,084
B60DQV3 MBIJI HOLDINGS CO LTD NPV	1,600.000	100,442	146,929
585464100 MELCO CROWN ENTERTAINMENT LTD	11,000.000	379,065	279,400
58933Y105 MERCK & CO INC COMMON STOCK USD 0.5	124,552.000	6,258,054	7,073,308
4741844 MERCK KGAA NPV	11,476.000	870,948	1,088,982
BFSSB52 MERIDIAN ENERGY LTD COMMON STOCK NZD 0	236,604.000	255,544	325,476
59001K100 MERITOR INC	131,200.000	1,706,321	1,987,680
BDZT6P9 MERLIN ENTERTAINMENTS PLC COMMON STOCK G	100,900.000	542,016	627,111
2654416 METHANEX CORP COM NPV	51,315.000	1,699,913	2,364,500

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
59156R108 METLIFE INC USD0.01	18,400.000	831,741	995,256
5713422 METSO OYJ NPV	16,502.000	654,029	496,411
552848103 MGIC INVESTMENT CORP USD1	1,300.000	12,101	12,116
3023231 MICHAEL PAGE INTERNATIONAL PLC ORD GBP0.	59,803.000	359,026	384,088
59408Q106 MICHAELS COS INC/THE COMMON STOCK USD 0.	5,800.000	130,158	143,434
595112103 MICRON TECHNOLOGY INC USD0.10	121,588.000	4,052,352	4,256,796
594918104 MICROSOFT CORP COMMON STOCK USD 0.000006	159,622.000	4,268,189	7,414,442
B19PR78 MID REIT INC REIT	31.000	74,045	78,085
596278101 MIDDLEBY CORP/THE COMMON STOCK USD 0.01	16,700.000	393,361	1,654,970
6642406 MINEBEA CO NPV	31,000.000	404,297	466,441
6161978 MIRVAC GROUP STAPLED SHS NPV	18,032.000	25,493	26,267
B0JQTJ0 MITSUBISHI CHEMICAL HLDGS CORP NPV	75,900.000	372,870	372,552
6596785 MITSUBISHI CORP NPV	91,400.000	1,912,672	1,690,094
6597045 MITSUBISHI ELECTRIC CORP NPV	215,000.000	2,514,133	2,593,019
6596729 MITSUBISHI ESTATE CO NPV	5,607.000	99,993	119,510
6597067 MITSUBISHI HEAVY INDUSTRIES NPV	99,000.000	567,897	553,069

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
6596848 MITSUBISHI LOGISTICS CORP NPV	38,000.000	574,953	560,674
6598446 MITSUBISHI MOTOR CORP NPV	9,200.000	99,542	85,175
6335171 MITSUBISHI UFJ FINANCIAL GROUP ORD NPV	219,270.000	1,342,486	1,215,271
6597302 MITSUI & CO NPV	39,800.000	553,049	538,268
6597603 MITSUI FUDOSAN NPV	3,937.000	69,175	106,885
6597346 MITSUI MINING & SMELTING CO NPV	142,000.000	385,898	347,020
6597647 MITSUI-SOKO HOLDINGS CO LTD COMMON STOCK	45,000.000	171,089	161,016
2768243 MMC NORILSK NICKEL OJSC ADR USD	79,210.000	1,490,178	1,126,366
B151P43 MODERN TIMES GROUP MTG AB COMMON STOCK S	2,303.000	69,869	73,195
609207105 MONDELEZ INTERNATIONAL INC COMMON STOCK	12,518.000	477,408	454,716
BSM8PL3 MONGOLIA ENERGY CORP LTD COMMON STOCK HK	199.000	504	10
609839105 MONOLITHIC POWER SYSTEM INC USD0.001	30,500.000	1,284,855	1,517,070
610236101 MONRO MUFFLER BRAKE INC USD0.01	17,700.000	977,002	1,023,060
61166W101 MONSANTO CO USD0.01	41,300.000	4,842,047	4,934,111
611740101 MONSTER BEVERAGE CORP USD0.005	2,000.000	220,199	216,700
G62185106 MONTPELIER RE HOLDINGS USD0.0016	7,200.000	228,117	257,904

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
615369105 MOODYS CORP USD1	38,900.000	3,658,635	3,727,009
617446448 MORGAN STANLEY USD0.01	33,800.000	1,451,668	1,311,440
6602648 MORINAGA MILK INDUSTRY CO NPV	55,000.000	202,622	190,834
620076307 MOTOROLA SOLUTIONS INC USD0.01	600.000	39,268	40,248
6820365 MR PRICE GROUP LTD COMMON STOCK ZAR 0.02	7,150.000	118,918	145,240
55345K103 MRC GLOBAL INC USD0.01	9,700.000	276,402	146,955
B2Q4CS1 MS&AD INSURANCE GROUP HOLDINGS INC COMMO JPY	28,900.000	700,016	694,328
6563206 MTN GROUP LTD COMMON STOCK ZAR 0.01	48,602.000	986,555	930,176
B09DHL9 MTU AERO ENGINES AG	3,347.000	246,507	292,251
5294121 MUENCHENER RUECKVERSICHERUNGS-GESELLSCHA MUENCHEN COMMON STOCK EUR 0	2,953.000	559,684	592,271
6610403 MURATA MANUFACTURING CO NPV	23,900.000	1,537,492	2,641,269
626717102 MURPHY OIL CORP COM USD1	12,100.000	609,710	611,292
55402X105 MWI VETERINARY SUPPLY INC USD0.01	6,900.000	951,768	1,172,379
628530107 MYLAN INC USD0.50	25,600.000	1,478,502	1,443,072
62855J104 MYRIAD GENETICS INC USD0.01	20,530.000	565,466	699,252
G6359F103 NABORS INDUSTRIES USD0.001	55,669.000	1,477,931	722,584

BASE CURRENCY: USD

AS OF DECEMBER 31, 2014

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
6622691 NASPERS LTD COMMON STOCK ZAR 2	2,060.000	212,044	269,791
6624608 NATIONAL AUSTRALIA BANK LTD COMMON STOCK	7,893.000	216,556	217,030
2077303 NATIONAL BANK OF CANADA COM NPV	1,500.000	66,797	64,028
B08SNH3 NATIONAL GRID ORD GBP0.113953	217,374.000	2,509,950	3,111,812
637071101 NATIONAL OILWELL VARCO INC USD0.01	20,700.000	1,687,088	1,356,471
B1HDJL2 NATIXIS SA COMMON STOCK EUR 1.6	83,176.000	597,137	552,049
63910B102 NAUTILUS INC NPV	36,520.000	446,640	554,374
63938C108 NAVIENT CORP COMMON STOCK USD 0.01	178,418.000	2,800,900	3,855,613
4645742 NCC SER'B'NPV	8,937.000	276,630	281,755
62886E108 NCR CORP USD0.01	1,500.000	42,196	43,710
6640400 NEC CORP NPV	289,000.000	728,865	850,886
6628008 NEDBANK GROUP LTD ZAR1	12,911.000	294,413	277,890
5617096 NEOPOST EUR1	10,380.000	785,859	592,156
7123870 NESTLE SA CHF0.10	109,965.000	6,380,919	8,073,212
64107N206 NET 1 UEPS TECHNOLOGIES INC USD0.001	157,700.000	1,735,904	1,797,780
64110D104 NETAPP INC COMMON STOCK USD 0.001	6,215.000	254,091	257,612

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
64110L106 NETFLIX INC COMMON STOCK USD 0.001	12,200.000	5,289,750	4,167,642
64125C109 NEUROCRINE BIOSCIENCES INC COM STK 0.001	400.000	7,501	8,936
B5730Z1 NEW CHINA LIFE INSURANCE CO LTD CNY1 H	29,400.000	86,003	148,425
6633767 NEW WORLD DEVELOPMENT CO LTD COMMON STOC	23,473.000	34,354	27,000
B3KTPM4 NEWALTA CORP NPV	15,295.000	285,823	232,941
6637101 NEWCREST MINING NPV	23,028.000	419,635	205,222
7130836 NEXANS EUR1	6,916.000	274,740	212,607
3208986 NEXT ORD GBP0.10	8,304.000	462,522	883,054
65339F101 NEXTERA ENERGY INC USD0.01	13,800.000	1,358,345	1,466,802
6640767 NH FOODS LTD COMMON STOCK JPY	7,000.000	124,380	154,018
6640682 NIDEC CORP COMMON STOCK JPY	4,100.000	195,027	268,477
N63218106 NIELSEN NV COMMON STOCK USD 0.07	3,600.000	150,206	161,028
654106103 NIKE INC NPV B	4,300.000	333,014	413,445
6639550 NINTENDO CO NPV	5,400.000	653,788	567,722
6396800 NIPPON BUILDING FUND INC REIT	10.000	48,595	50,377
6642666 NIPPON ELECTRIC GLASS NPV	78,000.000	449,439	354,560

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
B51WP26 NIPPON LIGHT METAL HLDGS CO LTD NPV	114,500.000	164,237	165,215
6640507 NIPPON PAINT HOLDINGS CO LTD COMMON STOC	7,000.000	113,122	205,513
6642462 NIPPON ROAD CO NPV	49,000.000	264,395	243,988
6641373 NIPPON TELEGRAPH & TELEPHONE CORP COMMON	2,102.000	92,377	108,891
654624105 NIPPON TELEGRAPH & TELEPHONE CORP SPONS 0.50 ORD	4,173.000	136,833	106,871
6643960 NIPPON YUSEN KK NPV	27,000.000	82,949	77,017
6642860 NISSAN MOTOR CO NPV	184,800.000	1,648,740	1,629,206
6642923 NISSHINBO HOLDINGS INC NPV	29,000.000	244,152	302,590
7106354 NKT HLDG AS DKK20	8,242.000	382,831	443,993
654902204 NOKIA CORP ADR EACH REPR 1 EURO.06	198,616.000	1,147,371	1,561,122
5902941 NOKIA CORP NPV	243,326.000	1,908,035	1,931,504
65535H208 NOMURA HLDGS INC ADR EACH REPR 1 ORD NPV	12,131.000	73,795	68,783
6643108 NOMURA HLDGS INC NPV	45,900.000	247,411	264,233
B1CWJMS NOMURA REAL ESTATE HOLDINGS INC NPV	600.000	10,698	10,399
655844108 NORFOLK SOUTHERN CORP USD1	17,900.000	1,144,312	1,962,019
B11HK39 NORSK HYDRO ASA COMMON STOCK NOK 1.098	185,054.000	1,089,503	1,047,501

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
656559309 NORTEK INC COM NEW	10,030.000	725,031	815,740
B7VKZP7 NORTH PACIFIC BANKJPY50	127,800.000	501,118	498,857
666807102 NORTHROP GRUMMAN CORP USD1	18,344.000	1,150,208	2,703,722
66987V109 NOVARTIS AG ADR EACH REPR 1 CHF0.50 (REGD)	8,910.000	764,210	825,601
7103065 NOVARTIS AG CHF0.50 (REGD)	90,691.000	6,328,558	8,428,837
6346333 NOVATEK MICROELECTRONICS CORP TWD10	385,129.000	950,286	2,169,260
BSFJ591 NOVION PROPERTY GROUP REIT AUD 0	12,861.000	21,056	22,313
BHC8X90 NOVO NORDISK A/S COMMON STOCK DKK 0.2	133,047.000	4,686,692	5,627,810
B798FW0 NOVOZYMES A/S COMMON STOCK DKK 2	7,376.000	360,087	311,401
6641544 NSK NPV	76,000.000	876,811	914,066
6125639 NTT DATA CORP NPV	1,500.000	56,030	56,487
BG3FC18 NUMERICABLE-SFR	45,945.000	1,021,542	2,276,090
67066G104 NVIDIA CORP USD0.001	30,353.000	514,234	608,578
62944T105 NVR INC USD0.01	620.000	678,057	790,705
6568353 NWS HOLDINGS HKD1	7,000.000	7,968	12,908
B28QWN0 NYRSTAR NV COMMON STOCK EUR 0	62,338.000	155,193	221,016

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
67103H107 O REILLY AUTOMOTIVE INC USD0.01	400.000	70,136	77,048
5379749 OBRASCON HUARTE LAIN SA EUR0.60	21,386.000	491,277	480,039
4612757 OC OERLIKON CORP AG COMMON STOCK CHF 1	186,300.000	2,601,084	2,343,632
B3MBS74 OCADO GROUP PLC ORD GBP0.02	310,400.000	2,076,294	1,935,965
674599105 OCCIDENTAL PETROLEUM CORP COM USD0.20	54,805.000	4,676,854	4,417,831
6656106 ODAKYU ELECTRIC RAILWAY CO NPV	9,000.000	88,035	80,470
67103X102 OFG BANCORP COMMON STOCK USD 1	99,590.000	1,813,168	1,658,174
670837103 OGE ENERGY CORP USD0.01	2,000.000	73,645	70,960
6657604 OIL SEARCH NPV	288,061.000	2,012,921	1,859,947
678026105 OIL STATES INTERNATIONAL INC USD0.01	18,890.000	1,134,580	923,721
6657701 OJI HOLDINGS CORP	565.000	2,795	2,040
6657949 OKASAN SECURITIES GROUP INC NPV	41,000.000	283,964	312,899
B05Q3L4 OLAM INTERNATIONAL NPV	236,708.000	344,707	360,841
681904108 OMNICARE INC USD1	43,030.000	2,503,945	3,138,178
68213N109 OMNICELL INC NPV	55,500.000	1,565,126	1,838,160
6659428 OMRON CORP NPV	13,300.000	450,073	604,571

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
6660107 ONO PHARMACEUTICAL CO NPV	36,050.000	2,764,749	3,226,294
B24CT19 OPHIR ENERGY PLC COMMON STOCK GBP 0.25	99,912.000	553,559	220,440
6141680 ORACLE CORP JAPAN NPV	13,300.000	522,510	544,114
68389X105 ORACLE CORP USD0.01	368,059.000	12,033,678	16,551,613
5176177 ORANGE EUR4	122,838.000	1,917,990	2,103,258
684060106 ORANGE SA ADR EACH REPR 1 ORD SPONS	20,785.000	348,575	351,682
68557K109 ORBITZ WORLDWIDE INC USD0.01	11,900.000	93,795	97,937
B17NY40 ORION CORPORATION SER'B'NPV	18,282.000	662,331	570,087
6661144 ORIX CORP NPV	7,140.000	117,233	90,728
B1VQF42 ORKLA ASA NOK1.25	491,329.000	3,922,409	3,351,959
N6748L102 ORTHOFIX INTL NV USD0.10	57,400.000	1,770,899	1,725,444
688239201 OSHKOSH CORPORATION	15,600.000	559,141	758,940
B923935 OSRAM LICHT AG NPV	7,986.000	469,967	316,575
6267058 OTSUKA CORPORATION NPV	4,100.000	166,137	130,631
B5LTM93 OTSUKA HLDGS CO LTD NPV	38,800.000	1,317,928	1,170,521
690070107 OUTERWALL INC COMMON STOCK USD 0.001	27,320.000	1,756,176	2,055,010

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
4665148 OUTOKUMPU OYJ NPV A	93,206.000	532,276	538,205
B0F9V20 OVERSEA-CHINESE BANKING CORP NPV	7,041.000	55,105	55,580
690742101 OWENS CORNING INC USD0.01	6,400.000	214,614	229,184
695127100 PACIRA PHARMACEUTICALS INC/DE COMMON STO 0.001	19,100.000	1,014,761	1,693,406
6625720 PANAHOME CORP NPV	36,000.000	255,366	231,803
6572707 PANASONIC CORP COMMON STOCK JPY	39,900.000	439,658	474,893
B44XTX8 PANDORA AS DKR1	11,984.000	894,266	982,479
698813102 PAPA JOHNS INTERNATIONAL INC USD0.01	18,200.000	624,111	1,015,560
699462107 PAREXEL INTERNATIONAL CORP USD0.01	18,400.000	1,109,630	1,022,304
701081101 PARKER DRILLING CO USD0.1666	145,120.000	987,778	445,518
701094104 PARKER-HANNIFIN CORP COMMON STOCK USD 0.	7,886.000	1,019,091	1,016,900
G6852T105 PARTNERRE USD1	39,630.000	3,751,548	4,522,972
B119QG0 PARTNERS GROUP HOLDING AG CHF0.01 (REGD)	3,121.000	605,780	909,304
703481101 PATTERSON UTI ENERGY INC USD0.01	40,520.000	1,212,544	672,227
6574071 PCCW LTD COMMON STOCK HKD 0	20,000.000	5,133	13,669
69329Y104 PDL BIOPHARMA INC USD0.01	174,510.000	1,165,754	1,345,472

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
4407760 PEAB AB COMMON STOCK SEK 5.35	22,107.000	154,286	155,179
G7S00T104 PENTAIR PLC COMMON STOCK USD 0.01	9,600.000	647,034	637,632
712704105 PEOPLE'S UTD FINL COM STK USD0.01	67,200.000	979,190	1,020,096
713448108 PEPSICO INC CAP STK USD0.0166	60,731.000	5,291,282	5,742,723
4682329 PERNOD RICARD SA COMMON STOCK EUR 1.55	23,772.000	2,204,439	2,653,887
0682538 PERSIMMON ORD GBP0.10	32,193.000	703,988	792,108
717081103 PFIZER INC USD0.05	396,297.000	10,338,595	12,344,652
69331C108 PG&E CORP NPV	4,100.000	190,257	218,284
71714F104 PHARMERICA CORPORATION USD0.01	19,500.000	494,421	403,845
718172109 PHILIP MORRIS INTERNATIONAL INC NPV	54,288.000	4,241,633	4,421,758
693656100 PHILLIPS VAN HEUSEN CORP COM STK USD1	600.000	75,071	76,902
718546104 PHILLIPS 66 USD0.01	49,068.000	2,620,198	3,518,176
B45JKK9 PHOENIX GROUP HOLDINGS	74,429.000	902,371	963,243
6706250 PICC PROPERTY & CASUALTY CO 'H' CNY1	357,520.000	501,875	695,230
72147K108 PILGRIMS PRIDE CORP NEW USD0.01	13,900.000	414,249	455,781
B01FLR7 PING AN INSURANCE (GR) CO OF CHINA CNY1 'H'	111,000.000	925,937	1,132,208

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
723484101 PINNACLE WEST CAPITAL CORP USD2.50	3,858.000	203,484	263,540
6688745 PIONEER CORP NPV	145,600.000	321,226	280,525
723664108 PIONEER ENERGY SERVICES CORP USD0.10	43,170.000	609,293	239,162
724479100 PITNEY BOWES INC USD1	80,792.000	2,042,453	1,968,901
B08V9H4 PLASTIC OMNIUM SA COMMON STOCK EUR 0.5	86,077.000	2,475,750	2,355,521
6692702 PLENUS CO NPV	8,900.000	148,390	159,672
693475105 PNC FINANCIAL SERVICES GROUP USD5	57,186.000	3,351,548	5,217,079
69349H107 PNM RESOURCES INC USD5	27,210.000	676,968	806,232
73172K104 POLYCOM INC USD0.0005	144,440.000	1,796,351	1,949,940
73179P106 POLYONE CORP USD0.01	27,400.000	563,354	1,038,734
736508847 PORTLAND GENERAL ELECTRIC CO COM NPV	57,650.000	1,899,510	2,180,900
5481558 POSTNL NV COMMON STOCK EUR 0.08	79,920.000	298,646	299,792
2696980 POTASH CORP OF SASKATCHEWAN INC COM NPV	12,600.000	393,670	446,779
6696157 POU CHEN CORP TWD10	38,811.000	22,484	47,221
2697701 POWER CORP OF CANADA SUBORD VTG NPV	23,904.000	671,365	655,464
693506107 PPG INDUSTRIES INC USD1.666	2,602.000	402,964	601,452

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
74005P104 PRAXAIR INC USD0.01	43,711.000	4,488,183	5,663,197
740585104 PREMIERE GLOBAL SERVICES INC COM STK USD	105,700.000	1,402,126	1,122,534
741503403 PRICELINE GROUP INC/THE COM USD	3,600.000	3,252,356	4,104,756
742962103 PRIVATEBANCORP INC NPV	47,100.000	1,522,289	1,573,140
742718109 PROCTER & GAMBLE CO/THE COMMON STOCK USD	97,186.000	7,501,769	8,852,673
743312100 PROGRESS SOFTWARE CORP USD0.01	69,050.000	1,691,166	1,865,731
743315103 PROGRESSIVE CORP(OHIO) USD1	27,500.000	687,667	742,225
B3DJGB7 PROGRESSIVE WASTE SOLUTIONS LTD	18,484.000	448,204	557,432
74340W103 PROLOGIS INC	8,772.000	336,794	377,459
B8CLHY9 PROSEGUR COMPANIA SEGURIDAD EUR0.06	20,843.000	142,260	119,043
743815102 PROVIDENCE SERVICE CORP USD0.001	10,900.000	303,140	397,196
744320102 PRUDENTIAL FINANCIAL INC USD0.01	12,000.000	784,835	1,085,520
0709954 PRUDENTIAL PLC COMMON STOCK GBP 5	172,330.000	1,880,417	4,009,087
B736PF3 PTT GLOBAL CHEMICAL PCL FOREIGN SH. THE	630,670.000	1,316,395	982,427
6420390 PTT PCL FOREIGN SH. THE 10	15,700.000	164,385	154,614
744573106 PUBLIC SERVICE ENTERPRISE GROUP INC NPV	39,900.000	1,263,940	1,652,259

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
74460D109 PUBLIC STORAGE COM STK USD0.10	857.000	116,013	158,416
6710347 QANTAS AIRWAYS NPV	110,922.000	172,510	217,855
6054465 QISDA CORP	424,320.000	200,284	195,363
747277101 QLOGIC CORP USD0.001	53,160.000	605,517	708,091
747525103 QUALCOMM INC COMMON STOCK USD 0.0001	25,344.000	1,608,701	1,883,820
2184980 QUANTA COMPUTER INC GDR USD	28,500.000	347,991	357,131
750086100 RACKSPACE HOSTING INC USD0.001	12,600.000	577,507	589,806
750236101 RADIAN GROUP INC USD0.001	127,680.000	1,852,381	2,134,810
B01C3S3 RANDGOLD RESOURCES ORD USD0.05	454.000	34,990	31,006
B130WD0 RATOS AB NPV SER 'B'	54,475.000	323,293	327,549
755111507 RAYTHEON CO USD0.01	26,517.000	1,326,223	2,868,344
75605Y106 REALOGY HLDGS CORP USD0.01	30,000.000	1,302,221	1,334,700
B24CGK7 RECKITT BENCKISER GROUP PLC COMMON STOCK	103,066.000	5,205,334	8,372,765
B07DRZ5 RECORDATI SPA COMMON STOCK EUR 0.125	52,005.000	932,380	808,633
BQRRZ00 RECRUIT HOLDINGS CO LTD COMMON STOCK JPY	24,800.000	771,412	711,556
5723777 RED ELECTRICA CORPORACION SA	10,208.000	834,601	904,304

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
4148810 REED ELSEVIER NV EURO.07	58,735.000	1,262,036	1,410,074
75886F107 REGENERON PHARMACEUTICALS INC USD0.001	1,500.000	564,786	615,375
7591EP100 REGIONS FINANCIAL CORP (NEW) USD0.01	123,000.000	1,869,775	1,298,880
759351604 REINSURANCE GROUP OF AMERICA USD0.01	25,700.000	1,913,939	2,251,834
2730929 REITMANS(CANADA) NON VTG CLASS'A'NPV	24,362.000	141,089	162,168
G7496G103 RENAISSANCE HLDGS USD1	19,180.000	2,026,761	1,864,680
4712798 RENAULT(REGIE NATIONALE DES USINES) ORD	62,572.000	5,219,991	4,583,044
760759100 REPUBLIC SERVICES INC USD0.01	6,200.000	225,031	249,550
76117W109 RESOLUTE FOREST PRODUCTS INC USD0.001	96,720.000	1,452,295	1,703,239
6421553 RESONA HLDGS INC NPV	82,500.000	392,879	421,050
76131V202 RETAIL PROPERTIES OF AMERICA INC USD0.00	53,800.000	770,277	897,922
6738220 RICOH CO NPV	22,400.000	279,546	229,614
5996159 RIETER HLDGS AG CHF5	1,607.000	363,270	267,658
6740582 RINNAI CORP NPV	6,500.000	508,693	440,761
0718875 RIO TINTO PLC COMMON STOCK GBP 10	35,638.000	1,878,529	1,667,057
2229610 RIOCAN REAL ESTATE INVESTMENT TRUST REIT	1,700.000	42,902	38,792

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
6740849 RISO KAGAKU CORP NPV	10,200.000	119,348	165,385
2345390 RITCHIE BROS AUCTIONEERS COM NPV	6,217.000	149,226	167,576
767754104 RITE AID CORP USD1	62,900.000	355,524	473,008
768573107 RIVERBED TECHNOLOGY USD0.0001	42,300.000	748,860	863,343
74965L101 RLJ LODGING TRUST USD0.01	69,250.000	1,576,733	2,321,953
7108918 ROCHE HLDG AG CHF1	2,216.000	616,137	597,126
7110388 ROCHE HOLDING AG COMMON STOCK CHF 0	43,375.000	9,650,128	11,781,726
772739207 ROCK-TENN CO COMMON STOCK USD 0.01	16,200.000	406,163	987,876
6747204 ROHM CO NPV	15,400.000	862,882	945,361
6747367 ROHTO PHARMACEUTICAL CO NPV	14,500.000	255,209	182,013
6291400 ROLAND DG NPV	5,400.000	177,221	180,383
2037288 RONA INC COM NPV	9,385.000	123,428	112,223
778296103 ROSS STORES INC USD0.01	3,300.000	303,705	311,058
2754383 ROYAL BANK OF CANADA COM NPV	4,500.000	247,437	311,746
V7780T103 ROYAL CARIBBEAN CRUISES USD0.01	7,619.000	504,795	628,034
B03MM40 ROYAL DUTCH SHELL 'B'ORD EUR0.07	25,850.000	1,024,013	900,047

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
B09CBL4 ROYAL DUTCH SHELL PLC COMMON STOCK GBP 0	105,538.000	3,576,285	3,532,355
B03MLX2 ROYAL DUTCH SHELL PLC COMMON STOCK GBP 0	18,866.000	601,578	633,491
BKKMKR2 RSA INSURANCE GROUP PLC COMMON STOCK GBP	130,779.000	980,686	887,040
781846209 RUSH ENTERPRISES INC.- CL. A	48,200.000	1,643,409	1,544,810
2248808 RUSSEL METALS INC COM NPV	13,809.000	358,509	308,787
4768962 RWE AG(NEU) NPV'A'	11,466.000	458,583	355,879
6161525 RYMAN HEALTHCARE LTD NPV	131,808.000	791,016	877,740
78377T107 RYMAN HOSPITALITY PROPERTIES INC REIT US	38,370.000	1,756,502	2,023,634
6758455 RYOHIN KEIKAKU CO NPV	7,500.000	656,426	930,814
6838584 S FOODS NPV	8,700.000	158,713	173,354
5469554 SAAB AB SER'B'NPV	24,833.000	659,234	641,742
B058TZ6 SAFRAN S.A. EUR0.20	17,007.000	1,177,939	1,054,690
78709Y105 SAIA INC USD0.001	27,600.000	1,180,102	1,527,936
79546E104 SALLY BEAUTY HOLDINGS INC USD0.01	889.000	24,633	27,328
B1W5NW2 SALMAR ASA NOK0.25	25,681.000	499,158	436,720
5226038 SAMPO OYJ COMMON STOCK EUR 0	40,263.000	1,019,052	1,891,320

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
B4Q1532 SAMSONITE INTL SA NPV	806,880.000	1,512,935	2,393,114
6771720 SAMSUNG ELECTRONICS CO KRW5000	1,119.000	981,734	1,350,965
2763152 SAMSUNG ELECTRONICS CO LTD GDR USD	2,013.000	1,228,768	1,217,865
4942818 SAMSUNG ELECTRONICS CO LTD GDR USD	485.000	310,980	293,425
800013104 SANDERSON FARM INC USD1	21,650.000	1,968,711	1,819,141
B1VQ252 SANDVIK AB COMMON STOCK SEK 1.2	313,400.000	4,242,664	3,058,635
B0L6750 SANLAM ZAR0.01	153,224.000	908,950	927,125
80105N105 SANOFI ADR ECH REP 1/2 ORD EUR2 SPON	35,571.000	1,937,462	1,622,393
5671735 SANOFI EUR2	73,023.000	7,090,362	6,685,430
6776781 SANWA HLDGS CORP NPV	43,000.000	292,284	302,698
4846288 SAP SE COMMON STOCK EUR 0	17,583.000	1,291,450	1,239,558
B3P7N29 SBERBANK OF RUSSIA ADR EACH REPR 4 ORD S	69,471.000	275,296	281,358
80585Y308 SBERBANK OF RUSSIA ADR EACH REPR 4 ORD S	44,761.000	587,477	181,282
BLZH027 SCENTRE GROUP REIT AUD 0	26,115.000	73,876	74,799
806857108 SCHLUMBERGER LTD COMMON STOCK USD 0.01	9,400.000	763,922	802,854
4936394 SCHMOLZ + BICKENBACH AG COMMON STOCK CHF	146,627.000	229,123	159,369

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
4834108 SCHNEIDER ELECTRIC SE COMMON STOCK EUR 4	21,110.000	1,309,314	1,548,231
807066105 SCHOLASTIC CORP USD0.01	54,180.000	1,835,554	1,973,236
5690859 SCHOUW & CO DKK10	2,136.000	102,092	100,661
0240549 SCHRODERS VTG SHS GBP1	6,637.000	239,851	277,967
808194104 SCHULMAN(A.) INC USD1	31,900.000	1,320,002	1,292,907
B09RMQ1 SEADRILL LTD COMMON STOCK NOK 2	46,736.000	1,216,796	538,886
G7945M107 SEAGATE TECHNOLOGY PLC USD0.00001	14,600.000	378,736	970,900
81211K100 SEALED AIR CORP USD0.1	32,300.000	1,062,747	1,370,489
2787259 SEARS CANADA INC COM NPV	11,915.000	148,124	115,627
812350106 SEARS HLDGS CORP USD0.01	7,200.000	267,634	237,456
81282V100 SEAWORLD ENTERTAINMENT INC USD0.01	12,400.000	281,558	221,960
6791591 SECOM CO NPV	1,700.000	96,560	98,474
6616508 SEIKO EPSON CORP NPV	34,800.000	931,833	1,477,393
6793423 SEINO HOLDINGS CO NPV	11,000.000	114,384	111,748
6793520 SEIREN CO NPV	16,300.000	150,110	127,523
6793821 SEKISUI CHEMICAL CO NPV	17,000.000	124,233	206,306

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
6793906 SEKISUI HOUSE NPV	2,681.000	22,204	35,487
81616X103 SELECT COMFORT CORP USD0.01	18,300.000	481,930	494,649
B08X163 SEMBCORP INDUSTRIES NPV	4,539.000	9,398	15,243
816851109 SEMPRA ENERGY CORP NPV	3,100.000	313,646	345,216
817565104 SERVICE CORPORATION INTERNATIONAL USD1	3,000.000	67,652	68,100
B00ZQ02 SES SA RECEIPT EUR 0	26,147.000	620,754	940,158
B0FS5D6 SEVEN & I HOLDINGS CO LTD NPV	4,782.000	138,238	173,838
B8XBQ96 SHANGHAI FOSUN PHARMACEUTICAL (GRP) CNY1	33,500.000	116,512	120,525
824348106 SHERWIN-WILLIAMS CO USD1	500.000	122,685	131,520
6804035 SHIMAMURA CO NPV	1,600.000	168,627	138,788
6804820 SHIMANO INC NPV	3,900.000	472,198	509,070
6805704 SHIN-ETSU POLYMER CO NPV	18,000.000	101,492	75,366
6397502 SHINHAN FINANCIAL GROUP KRW5000	38,300.000	1,272,907	1,548,865
6804682 SHIONOGI & CO NPV	98,455.000	1,423,371	2,566,178
82481R106 SHIRE PLC	9,319.000	1,197,571	1,980,660
B2QKY05 SHIRE PLC COMMON STOCK GBP 5	32,274.000	1,473,159	2,281,152

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
6801575 SHOPRITE HOLDINGS LTD COMMON STOCK ZAR 1	12,018.000	221,705	174,773
5727973 SIEMENS AG NPV (REGD)	8,623.000	1,046,836	978,212
6552594 SIGMA PHARMACEUTICALS NPV	188,933.000	148,550	114,414
82669G104 SIGNATURE BANK COMMON SHS	10,300.000	453,328	1,297,388
G81276100 SIGNET JEWELERS LTD USD0.18	200.000	22,318	26,314
4808084 SIKA AG CHO.60	20.000	69,356	59,095
BBCR9N1 SIMCORP A/S COMMON STOCK DKK 1	4,232.000	161,506	111,753
828806109 SIMON PROPERTY GROUP INC USD0.0001	2,487.000	358,171	452,908
6303866 SINGAPORE EXCHANGE NPV	562,310.000	3,227,056	3,314,196
6043214 SINGAPORE TECHNOLOGIES ENGINEERING NPV	7,305.000	13,870	18,743
B02PY22 SINGAPORE TELECOMMUNICATIONS NPV (BOARD L	253,000.000	666,200	744,623
6810429 SINO LAND CO LTD COMMON STOCK HKD 0	154,000.000	258,092	248,629
82968B103 SIRIUS XM HOLDINGS INC COMMON STOCK USD	128,000.000	446,306	448,000
82966C103 SIRONA DENTAL SYSTEMS INC USD0.01	5,900.000	415,913	515,483
6286008 SIRTEX MEDICAL NPV	15,691.000	328,233	364,291
B2NR3Y6 SJM HOLDINGS LTD COMMON STOCK HKD 0	183,000.000	455,120	291,673

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
4813345 SKANDINAVISKA ENSKILDA BANKEN AB COMMON	10		
	29,245.000	346,389	371,902
B0C5VF4 SKY NETWORK TELEVISION LIMITED NPV			
	48,459.000	251,143	228,768
B1TK234 SKY PERFECT JSAT HOLDINGS INC NPV			
	39,900.000	212,940	237,946
0141192 SKY PLC COMMON STOCK GBP 50			
	35,225.000	465,713	493,772
78442P106 SLM CORP COM STK USD0.20			
	69,600.000	577,811	709,224
78454L100 SM ENERGY CO			
	16,490.000	1,145,076	636,184
6763965 SMC CORP NPV			
	3,500.000	644,745	933,275
83175M205 SMITH & NEPHEW ADR EACH REPR 5 USD0.20			
	18,685.000	653,052	686,487
0822011 SMITH(DS) ORD GBP0.10			
	1,004,819.000	3,945,782	5,044,980
7251470 SNAM SPA			
	97,655.000	561,328	484,486
833034101 SNAP-ON INC USD1			
	100.000	13,530	13,674
5966516 SOCIETE GENERALE EUR1.25			
	27,920.000	1,150,646	1,182,123
6770620 SOFTBANK CORP NPV			
	44,500.000	1,508,879	2,676,050
4755135 SOFTWARE AG DARMSTADT NPV			
	16,129.000	410,175	394,241
6594143 SOJITZ CORP NPV			
	63,200.000	109,840	89,085
83416B109 SOLARWINDS INC USD0.001			
	32,000.000	1,442,937	1,594,560

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
5972290 SONAECON - SGPS SA COMMON STOCK EUR 0.74	87,044.000	219,754	152,725
835699307 SONY CORP ADR EACH REPR 1 ORD	23,324.000	501,204	477,442
6821506 SONY CORP NPV	10,900.000	222,622	224,782
B249SN5 SONY FINANCIAL HOLDINGS INC NPV	9,300.000	150,570	138,226
7744709 SORIN EUR1	48,383.000	151,143	112,759
844741108 SOUTHWEST AIRLINES CO USD1	54,917.000	1,056,131	2,324,087
B0LGG75 SPAREBANK 1 SMN COMMON STOCK NOK 20	35,738.000	300,913	278,847
B946ZZ6 SPIRAX-SARCO ENGINEERING PLC COMMON STOC 25.9615	4,312.000	139,318	193,367
848574109 SPIRIT AEROSYSTEMS HOLDINGS INC USD0.01	166,700.000	5,519,389	7,174,768
848577102 SPIRIT AIRLINES INC USD0.0001	1,000.000	68,045	75,580
84860W102 SPIRIT RLTY CAP INC NEW COM	1,900.000	21,908	22,591
5472563 SPONDA OYJ NPV	39,355.000	204,249	172,390
BMJJMM7 SPOTLESS GROUP HOLDINGS LTD COMMON STOCK	1,811,071.000	3,006,375	2,830,792
784635104 SPX CORP USD10	3,087.000	245,051	265,235
78467J100 SS&C TECHNOLOGIES HLDGS INC USD0.01	29,600.000	1,482,557	1,731,304
B17H0S8 SSAB AB COMMON STOCK SEK 8.8	31,959.000	235,066	186,245

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
854502101 STANLEY BLACK & DECKER INC USD2.50	34,000.000	2,478,270	3,266,720
2854238 STANTEC INC COM NPV	24,792.000	586,439	683,452
855030102 STAPLES INC USD0.0006	59,900.000	801,240	1,085,388
85590A401 STARWOOD HOTELS & RESORTS WORLDWIDE INC	STOCK USD 0.01 200.000	15,851	16,214
85571B105 STARWOOD PROPERTY TRUST INC USD0.01	16,752.000	371,446	389,316
856190103 STATE BANK FINANCIAL CORP USD0.01	76,300.000	1,442,558	1,524,474
857477103 STATE STREET CORP USD1	65,600.000	2,958,768	5,149,600
B126560 STELLA INTERNATIONAL HLDGS LTD HKD0.1	274,500.000	715,487	725,643
6850856 STOCKLAND REIT AUD 0	12,476.000	50,312	42,064
5072673 STORA ENSO OYJ SER'R'NPV	36,846.000	304,173	331,493
6858504 SUMITOMO BAKELITE CO NPV	138,000.000	544,772	542,124
6858560 SUMITOMO CHEMICAL CO NPV	83,000.000	251,813	331,598
6250865 SUMITOMO DAINIPPON PHARMA CO LTD COMMON	8,500.000	84,623	83,018
6858861 SUMITOMO FORESTRY CO NPV	37,000.000	443,088	365,386
6858731 SUMITOMO HEAVY INDUSTRIES NPV	115,372.000	590,347	628,366
6563024 SUMITOMO MITSUI FINANCIAL GROUP INC NPV	62,928.000	2,052,245	2,296,259

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
6431897 SUMITOMO MITSUI TR HLDGS INC NPV	208,000.000	957,070	803,583
6858902 SUMITOMO REALTY & DEVELOPMENT CO LTD COM JPY	2,287.000	47,251	78,808
866082100 SUMMIT HOTEL PROPERTIES INC USD0.01	158,460.000	1,684,369	1,971,242
6859927 SUN HUNG KAI PROPERTIES LTD COMMON STOCK	8,648.000	113,397	131,925
B3NB1P2 SUNCOR ENERGY INC(NEW) NPV	14,200.000	438,264	452,389
867892101 SUNSTONE HOTEL INVESTORS INC USD0.01	95,800.000	1,606,720	1,581,658
867914103 SUNTRUST BANKS INC USD1	31,300.000	1,835,723	1,311,470
868157108 SUPERIOR ENERGY SERVICES INC USD0.001	10,990.000	378,749	221,449
6865560 SUZUKEN CO NPV	4,800.000	156,216	133,717
6865504 SUZUKI MOTOR CORP NPV	24,300.000	682,142	737,746
5703661 SVENSKA HANDELSBANKEN SER'A'NPV	39,702.000	1,248,071	1,859,260
0789235 SVG CAPITAL PLC COMMON STOCK GBP	40,609.000	275,560	279,999
7184725 SWATCH GROUP CHF2.25 (BR)	2,222.000	1,034,911	993,320
5048566 SWEDISH MATCH AB NPV	2,025.000	68,514	63,325
6867748 SWIRE PACIFIC LTD COMMON STOCK HKD 0.6	21,908.000	250,699	285,332
7437805 SWISS LIFE HOLDING AG CHF17 (EXH OFFER)	3,794.000	914,417	902,633

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
B545MG5 SWISS RE AG COMMON STOCK CHF 0.1	4,235.000	342,900	356,522
5533976 SWISSCOM AG CHF1 (REGD)	3,152.000	1,537,868	1,657,445
871503108 SYMANTEC CORP USD0.01	156,900.000	3,431,166	4,025,270
87151Q106 SYMETRA FINANCIAL CORP USD0.01	2,800.000	39,653	64,540
871829107 SYSCO CORP USD1	10,100.000	381,015	400,869
6883807 SYSMEX CORP NPV	28,700.000	675,760	1,290,237
6744294 T&D HOLDINGS INC NPV	32,300.000	385,796	392,789
872590104 T-MOBILE US INC USD0.001	1,700.000	43,701	45,798
6869722 TADANO LIMITED NPV	15,000.000	254,635	187,914
6660204 TAIHEIYO CEMENT CORP NPV	867,405.000	2,083,415	2,741,953
6870100 TAISEI CORP NPV	70,000.000	368,824	401,101
874039100 TAIWAN SEMICONDUCTOR MANUFACTURING ADS E INTO 5 ORD SHS	150,550.000	3,038,196	3,369,309
6889106 TAIWAN SEMICONDUCTOR MANUFACTURING TWD10	644,180.000	2,177,309	2,874,166
6870401 TAKASHIMAYA CO NPV	16,000.000	187,704	129,046
874054109 TAKE TWO INTERACTIVE SOFTWARE INC USD0.0	68,500.000	1,524,185	1,920,055
B4YCDF5 TALKTALK TELECOM GROUP PLC COMMON STOCK	53,102.000	227,959	251,793

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
87612G101 TARGA RESOURCES CORP USD0.001	5,200.000	511,908	551,460
87612E106 TARGET CORP USD0.0833	12,100.000	607,057	918,511
876568502 TATA MOTORS ADR EACH REPR 1 ORD	30,308.000	1,314,224	1,281,422
0875413 TATE & LYLE ORD GBP0.25	5,243.000	62,601	49,296
670831205 TATNEFT OAO ADR USD	4,663.000	93,389	114,244
5698790 TDC A/S DKK1	93,931.000	908,622	720,920
6869302 TDK CORP NPV	15,900.000	752,053	949,531
H84989104 TE CONNECTIVITY LTD CHF0.97	26,503.000	818,251	1,676,315
87817A107 TEAM HEALTH HLDGS INC USD0.01	30,300.000	1,167,106	1,743,159
B4MMD80 TECHNICOLOR SA EUR1	93,722.000	584,702	526,101
4874160 TECHNIP NPV	2,748.000	299,284	164,316
6879851 TECO ELECTRIC & MACHINERY CO LTD TWD10	1,775,100.000	1,341,798	1,693,540
7634394 TELECOM ITALIA SPA COMMON STOCK EUR 0	721,015.000	675,620	769,513
879369106 TELEFLEX INC USD1	9,800.000	778,963	1,125,236
5959378 TELEFONAKTIEBOLAGET LM ERICSSON COMMON S	126,323.000	1,567,168	1,522,508
B7VG6L8 TELEFONICA DEUTSCHLAND HLDG AG NPV	48,368.000	264,546	258,341

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
BD4T6W7 TELEKOMUNIKASI INDONESIA PERSERO TBK PT	STOCK 50	148,398	162,485
	702,400.000		
5978384 TELIASONERA AB NPV		71,091	69,636
	10,816.000		
6087289 TELSTRA CORP LTD NPV		413,672	494,041
	101,123.000		
7147892 TEMENOS GROUP AG COMMON STOCK CHF 5		465,448	429,473
	12,021.000		
88023U101 TEMPUR SEALY INTERNATIONAL INC USD0.01		1,436,515	1,427,660
	26,000.000		
BMMV2K8 TENCENT HOLDINGS LTD COMMON STOCK HKD 0.		767,285	729,705
	50,300.000		
880345103 TENNANT CO USD0.375		939,718	1,558,872
	21,600.000		
880349105 TENNECO INC USD0.01		746,383	1,007,658
	17,800.000		
6885074 TERUMO CORP NPV		1,326,310	1,241,737
	54,000.000		
881609101 TESORO CORP USD0.1666		357,963	892,200
	12,000.000		
4884006 TESSENDERLO CHEMIE NPV		177,425	162,837
	6,428.000		
881624209 TEVA PHARMACEUTICAL INDUSTRIES ADR EACH	ORD	4,289,410	4,999,574
	86,934.000		
4162791 THALES EUR3		337,283	331,850
	6,095.000		
883556102 THERMO FISHER SCIENTIFIC INC USD1		4,054,240	10,278,416
	82,037.000		
B1VYCH8 THOMAS COOK GROUP PLC ORD EURO0.01		1,199,149	1,314,722
	659,246.000		
884768102 THOMPSON CREEK METALS COMPANY INC NPV		607,024	638,441
	382,300.000		

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
88732J207 TIME WARNER CABLE INC USD0.01	8,643.000	564,608	1,314,255
887317303 TIME WARNER INC COMMON STOCK USD 0.01	136,008.000	8,518,336	11,617,803
872540109 TJK COS INC/THE COMMON STOCK USD 1	22,000.000	1,462,672	1,508,760
6513126 TOKIO MARINE HOLDINGS INC	106,145.000	3,361,821	3,482,392
6895404 TOKYO ELECTRIC POWER CO INC NPV	46,600.000	221,349	191,227
6895675 TOKYO ELECTRON NPV	1,000.000	54,110	76,909
6895448 TOKYO GAS CO NPV	52,342.000	278,864	284,684
6894898 TOKYO OHKA KOGYO CO NPV	12,500.000	260,941	385,754
6895426 TOKYO TATEMONO CO NPV	3,000.000	29,158	22,044
6896548 TOKYU CORP NPV	14,000.000	96,739	87,460
BDC6LT2 TOKYU FUDOSAN HOLDINGS CORP COMMON STOCK	6,000.000	25,920	42,087
B3R7JM9 TOM TAILOR HOLDING AG NPV	5,012.000	70,194	72,535
B08TZQ9 TOMTOM NV NPV	31,207.000	235,349	208,786
B94P973 TOPDANMARK A/S COMMON STOCK DKK 1	19,204.000	586,106	624,764
2897222 TORONTO-DOMINION BANK COM NPV	6,800.000	282,768	325,895
6894887 TOSHIBA TEC CORP NPV	66,000.000	410,119	458,001

BASE CURRENCY: USD

AS OF DECEMBER 31, 2014

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
6900289 TOSOH CORP NPV	58,000.000	251,417	283,481
B15C557 TOTAL SA COMMON STOCK EUR 2.5	3,988.000	222,192	205,188
6897466 TOTO NPV	12,000.000	154,909	140,923
891826109 TOWER INTL INC USD0.01	53,820.000	1,141,262	1,375,101
6345460 TOWNGAS CHINA CO LTD HKD0.10	2,981,300.000	3,428,336	3,021,724
6900104 TOYO INK SC HLDGS CO LTD NPV	38,000.000	185,809	188,582
B0ZV9X3 TOYO TANSO CO LTD NPV	6,600.000	167,225	108,775
6900546 TOYOTA INDUSTRIES CORP NPV	1,000.000	32,356	51,795
6900643 TOYOTA MOTOR CORP NPV	7,400.000	419,470	466,485
6351876 TPG TELECOM LTD	19,293.000	99,520	106,572
BCZLSL8 TRANSALTA RENEWABLES INC COM	30,920.000	324,619	306,464
2357953 TRANSCONTINENTAL INC CL A SUB VTG	11,505.000	149,362	164,492
893641100 TRANSDIGM GROUP INC USD0.01	100.000	18,154	19,635
B2RM477 TRANSFORCE INC NPV	27,605.000	680,138	705,229
6200882 TRANSURBAN GROUP STAPLED SECURITY AUD 0	450,811.000	2,543,325	3,165,344
89417E109 TRAVELERS COS INC/THE	19,645.000	1,122,756	2,079,423

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
0773960 TRAVIS PERKINS ORD GBP0.10	20,985.000	612,846	607,626
89469A104 TREEHOUSE FOODS INC COM STK USD0.01	20,900.000	1,648,717	1,787,577
6125286 TREND MICRO INC NPV	36,600.000	1,168,001	1,019,592
2869964 TRICAN WELL SERVICE COM NPV	306,735.000	3,565,176	1,475,082
896522109 TRINITY INDUSTRIES INC USD1	41,780.000	1,605,104	1,170,258
896945201 TRIPADVISOR INC USD0.001	1,473.000	146,857	109,974
6620888 TRUSCO NAKAYAMA CORP NPV	2,100.000	54,417	54,911
B5MSTC1 TSI HLDGS CO LTD NPV	25,700.000	148,316	152,406
6906704 TSUBAKIMOTO CHAIN CO NPV	60,000.000	411,984	488,427
4908735 TUBACEX EUR0.45	75,813.000	402,923	284,386
BSS7HQ3 TUI AG COMMON STOCK GBP	18,513.000	138,846	297,613
0150080 TULLOW OIL PLC COMMON STOCK GBP 10	73,440.000	1,392,589	473,962
B03MYP5 TURKIYE GARANTI BANKASI TRY1	125,737.000	497,731	506,659
B03MY88 TURKIYE IS BANKASI SER C TRY1	225,910.000	594,518	651,324
G91442106 TYCO INTERNATIONAL PLC COMMON STOCK USD	23,100.000	845,747	1,013,166
902252105 TYLER TECHNOLOGIES INC USD0.01	12,500.000	579,065	1,368,000

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
902494103 TYSON FOODS INC(DEL) USD0.10 A	34,100.000	566,742	1,367,069
B28PS95 U-BLOX HOLDING AG CHF0.90 (REGD)	957.000	106,530	132,332
B1L3CS6 UBISOFT ENTERTAINMENT NPV	8,676.000	152,459	159,208
BRJL176 UBS GROUP AG COMMON STOCK CHF 0.1	63,191.000	993,206	1,086,836
902681105 UGI CORP COM NPV	58,920.000	1,865,539	2,237,782
903848303 ULTA SALON COM STK USD0	17,600.000	1,642,435	2,249,984
90385D107 ULTIMATE SOFTWARE GROUP INC/THE COMMON S 0.01	9,800.000	263,708	1,438,787
6911485 UNI.CHARM CORP NPV	17,000.000	361,524	412,895
7076242 UNIBAIL-RODAMCO SE REIT EUR 5	657.000	176,020	169,216
B1GDH86 UNIBET GROUP PLC SDR SEK 0.005	2,893.000	102,092	182,008
B5M1SM3 UNICREDIT SPA EUR0.50	324,731.000	2,047,231	2,096,339
B12T3J1 UNILEVER NV CVA EUR0.16	64,571.000	2,644,371	2,550,298
904784709 UNILEVER NV EUR0.16(NEW YORK SHARES)	19,605.000	839,723	765,379
B10RZP7 UNILEVER ORD GBP0.031111	96,478.000	3,226,901	3,953,388
907818108 UNION PACIFIC CORP USD2.50	17,200.000	1,820,661	2,049,036
7622225 UNIONE DI BANCHE ITALIANE SCPA EUR2.5	18,698.000	121,247	134,848

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
910047109 UNITED CONTINENTAL HLDGS INC USD0.01	22,400.000	1,309,090	1,498,336
910710102 UNITED INSURANCE HLDGS CORP USD0.001	17,000.000	280,246	373,150
4354134 UNITED INTERNET AG COMMON STOCK EUR 0	15,105.000	619,070	685,144
911268209 UNITED ONLINE INC COMMON STOCK USD 0.000	26,340.000	300,846	383,247
6916781 UNITED OVERSEAS BANK LTD COMMON STOCK SG	6,380.000	91,336	118,105
911312106 UNITED PARCEL SERVICE INC USD0.01 B	75,654.000	5,299,819	8,410,455
912909108 UNITED STATES STEEL CORP COM STK USD1	66,100.000	1,797,064	1,767,514
913017109 UNITED TECHNOLOGIES CORP USD1	92,245.000	8,063,306	10,608,175
91307C102 UNITED THERAPEUTICS CORP USD0.01	9,350.000	602,164	1,210,732
6230845 UNITED TRACTORS IDR250 (DEMAT)	314,300.000	542,850	440,299
91324P102 UNITEDHEALTH GROUP INC USD0.01	41,357.000	2,125,085	4,180,779
913456109 UNIVERSAL CORP NPV	10,400.000	406,061	457,392
91529Y106 UNUM GROUP COM	32,603.000	826,836	1,137,193
6916844 UOL GROUP NPV	3,119.000	6,911	16,382
5051252 UPM-KYMMENE OYJ NPV	27,666.000	385,904	455,960
91732J102 US ECOLOGY INC USD0.01	24,600.000	901,843	986,952

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
90346E103 US SILICA HLDGS INC USD0.01	21,900.000	489,645	562,611
91912E105 VALE SA ADR REPR 1 ORD SHS NPV SPON	102,800.000	1,373,733	840,904
B3XSX46 VALEANT PHARMACEUTICALS INTERNATIONAL IN	1,500.000	77,015	215,407
91911K102 VALEANT PHARMACEUTICALS INTERNATIONAL IN	13,800.000	1,915,886	1,974,918
4937579 VALEO EUR3	16,994.000	1,646,959	2,130,388
91913Y100 VALERO ENERGY CORP(NEW) USD0.01	56,294.000	2,839,475	2,786,553
G9319H102 VALIDUS HOLDING LTD USD0.175	53,920.000	1,974,284	2,240,915
B197DR6 VALLOUREC(USIN A TUB DE LOR ESCAUT) EUR2	69,745.000	3,688,871	1,919,985
6926553 VALOR CO NPV	9,800.000	154,317	175,655
920355104 VALSPAR CORP USD0.50	21,400.000	1,370,694	1,850,672
921659108 VANDA PHARMACEUTICALS INC USD0.001	300.000	4,338	4,296
92231M109 VASCULAR SOLUTIONS INC USD0.01	61,800.000	1,075,904	1,678,488
4927194 VASTNED NV	4,699.000	217,537	212,942
918194101 VCA INC COMMON STOCK USD 0.001	51,400.000	1,950,391	2,506,778
92240G101 VECTREN CORP COM NPV	48,840.000	1,728,809	2,257,873
92276F100 VENTAS INC USD0.25	2,315.000	139,008	165,986

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
92343E102 VERISIGN USD0.001	35,600.000	1,789,493	2,029,200
92345Y106 VERISK ANALYTICS INC NPV	30,400.000	1,763,001	1,947,120
92343V104 VERIZON COMMUNICATIONS INC COMMON STOCK	94,635.000	4,307,575	4,427,025
92532F100 VERTEX PHARMACEUTICAL USD0.01	26,901.000	3,107,950	3,195,839
92553P201 VIACOM INC NEW CLASS 'B' NON-VTG COM USD0	19,516.000	1,000,369	1,468,579
5763201 VICAT COMMON STOCK EUR 4	2,101.000	179,567	151,522
B0BKSS2 VIENNA INSURANCE GROUP NPV	2,788.000	131,794	125,094
92719W108 VINCE HOLDING CORP COMMON STOCK USD 0.00	18,700.000	475,723	488,818
92826C839 VISA INC COMMON STOCK USD 0.0001	39,215.000	3,638,081	10,282,173
4930051 VITTORIA ASSICURAZIONI EUR1	6,521.000	94,428	67,860
4834777 VIVENDI SA COMMON STOCK EUR 5.5	5,973.000	147,299	149,540
92857W308 VODAFONE GROUP PLC ADR USD	.040	2	2
BH4HKS3 VODAFONE GROUP PLC COMMON STOCK GBP 0.20	457,825.390	1,400,323	1,589,419
5497102 VOLKSWAGEN AG ORD NPV	3,252.000	720,858	708,708
929042109 VORNADO REALTY TRUST USD0.04	943.000	80,639	111,001
929089100 VOYA FINANCIAL INC COMMON STOCK USD 0.01	9,000.000	353,539	381,420

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
930427109 WAGEWORKS INC USD0.001	13,200.000	539,537	852,324
6933735 WAKITA & CO NPV	14,200.000	143,485	134,544
931142103 WAL-MART STORES INC USD0.10	48,200.000	3,161,139	4,139,416
931427108 WALGREENS BOOTS ALLIANCE INC COMMON STOC	1,629.000	79,010	124,130
93148P102 WALKER & DUNLOP INC USD0.01	18,400.000	304,785	322,736
254687106 WALT DISNEY (HLDG) CO DISNEY USD0.01	137,275.000	4,767,188	12,929,932
6961888 WARABEYA NICHIO CO NPV	9,800.000	178,066	165,929
4525189 WARTSILA OYJ ABP NPV EUR	6,543.000	271,948	293,655
941053100 WASTE CONNECTIONS INC USD0.01	1,353.000	59,644	59,518
941848103 WATERS CORP USD0.01	51,214.000	4,000,138	5,772,842
94770V102 WEBMD HEALTH CORP USD0.01	3,700.000	178,629	146,335
949746101 WELLS FARGO & CO COM STK USD1 2/3	166,440.000	7,038,214	9,124,241
4948623 WERELDHAVE NV REIT EUR 1	4,016.000	279,000	276,995
6957995 WEST JAPAN RAILWAY CO NPV	2,700.000	110,457	128,633
957638109 WESTERN ALLIANCE BANCORP COMMON STOCK US	45,100.000	1,208,753	1,253,780
958102105 WESTERN DIGITAL CORP USD0.01	22,403.000	791,117	2,480,012

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
BMMVVX4 WESTFIELD CORP REIT AUD 0	10,076.000	64,117	74,376
B8KB138 WESTSHORE TERMINALS INVESTMENT CORP NPV	5,017.000	153,328	137,006
962166104 WEYERHAEUSER CO USD1.25	4,201.000	90,524	150,774
6435576 WHARF HOLDINGS LTD/THE COMMON STOCK HKD	114,300.000	801,798	825,393
963320106 WHIRLPOOL CORP COMMON STOCK USD 1	7,300.000	623,859	1,414,302
5961544 WILLIAM DEMANT HLDGS DKK1	2,354.000	180,853	179,101
G96666105 WILLIS GROUP HLDGS PLC ORD SHS USD0.0001	1,600.000	67,000	71,696
BFNWV48 WOLSELEY PLC COMMON STOCK GBP 10.803	20,588.790	846,959	1,183,320
B5N0P84 WOOD GROUP (JOHN) ORD GBP0.0428571	34,378.000	419,152	319,747
981419104 WORLD ACCEPTANCE CORP COMMON STOCK USD 0	22,500.000	1,813,828	1,787,625
B8KF9B4 WPP PLC ORD GBP0.10	10,923.000	226,192	229,076
98212B103 WPX ENERGY INC USD1	13,600.000	346,218	158,168
929352102 WUXI PHARMATECH (CAYMAN) INC ADS EACH REPR	87,640.000	2,681,838	2,950,839
98310W108 WYNDHAM WORLDWIDE USD0.01	20,600.000	1,405,139	1,766,656
984121103 XEROX CORP COMMON STOCK USD 1	99,100.000	1,356,865	1,373,526
6084848 YAHOO JAPAN CORPORATION NFV	499,500.000	2,319,012	1,812,273

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
6642387 YAMAHA CORP NPV	9,700.000	138,704	145,223
N97284108 YANDEX NV COMMON STOCK USD 0.01	29,600.000	1,054,575	531,616
B03MZJ6 YAPI VE KREDI BANKASI A.S. TRY1.000	157,956.000	333,329	330,405
7751259 YARA INTERNATIONAL ASA NOK1.7	25,355.000	1,270,515	1,128,835
6988520 YUASA TRADING CO NPV	7,800.000	151,458	154,315
6586537 YUE YUEN INDUSTRIAL HLDGS HKD0.25	101,407.000	329,990	365,491
98954A107 ZILLOW INC USD0.0001	100.000	12,024	10,589
7294334 ZODIAC AEROSPACE NPV	26,300.000	776,389	888,217
989817101 ZUMIEZ INC NPV	45,200.000	1,416,528	1,746,076
98986T108 ZYNGA INC USD0.00000625	48,700.000	142,511	129,542
B1YW440 3I GROUP ORD GBP0.738636	36,832.000	155,220	258,551
88579Y101 3M CO USD0.01	47,509.000	3,766,856	7,806,679
6804165 77TH BANK NPV	115,000.000	635,057	610,993
TOTAL COMMON		1,509,368,466	1,780,189,535

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
VALUE OF INTEREST IN REGISTERED INVESTMENT COMPANIES -----			
72201P878 PIMCO FDS LONG DUR CP BD	20,962,100.830	233,605,312	257,624,219
72201P613 PIMCO FDS STRM FLT NAVII	1,498,172.080	14,998,091	14,993,706
78462F103 SPDR S&P 500 ETF TRUST ETP USD	6,800.000	1,392,072	1,397,400
TOTAL VALUE OF INTEREST IN REGISTERED INVESTMENT COMPANIES		249,995,476	274,015,325
GENERAL INVESTMENTS - OTHER =====			
STATE AND MUNICIPAL SECURITIES -----			
02765UEK6 AMERICAN MUN PWR OHIO INC REV TAXABLE-CO	SEMI-ANN. 8.084% 02/15/2050 100,000.000	114,040	161,439
02765UDV3 AMERICAN MUN PWR OHIO INC REV TAXABLE-ME	SEMI-ANN. 7.499% 02/15/2050 360,000.000	363,800	534,956
02765UEJ9 AMERICAN MUNICIPAL POWER OHIO INC 7.834%	SEMI-ANN. 7.834% 02/15/2041 200,000.000	222,629	301,628
13063A5E0 CALIFORNIA ST TAXABLE-VAR PURP 7.50% 01/	SEMI-ANN. 7.500% 04/01/2034 5,685,000.000	6,146,609	8,451,207
13063A7D0 CALIFORNIA STATE 7.3% BDS 01/OCT/2039 US	SEMI-ANN. 7.300% 10/01/2039 1,075,000.000	1,288,671	1,583,464
13063A5G5 CALIFORNIA STATE 7.55% BDS 01/APR/2039 U	SEMI-ANN. 7.550% 04/01/2039 3,775,000.000	3,810,357	5,825,542
13063BFR8 CALIFORNIA STATE 7.625% MUNI BDS 01/MAR/	SEMI-ANN. 7.625% 03/01/2040 1,555,000.000	1,877,647	2,386,925
167725AF7 CHICAGO ILL TRANSIT AUTHORITY 6.899% BDS	SEMI-ANN. 6.899% 12/01/2040 2,400,000.000	2,933,604	3,030,576
16772PAQ9 CHICAGO TRANSIT AUTHORITY BOND 06/APR/20	SEMI-ANN. 6.200% 12/01/2040 2,025,000.000	2,352,658	2,403,047

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
167725AC4 CHICAGO TRANSIT AUTHORITY BOND 06/AUG/20	SEMI-ANN. 6.899% 12/01/2040 4,300,000.000	4,898,558	5,429,782
452151LF8 ILLINOIS ST FOR ISSUES DTD PRIOR TO 07/0	SEMI-ANN. 5.100% 06/01/2033 1,275,000.000	1,161,660	1,265,680
544646XZ0 LOS ANGELES CALIF UNI SCH DIST TAXABLE-B	SEMI-ANN. 5.750% 07/01/2034 6,455,000.000	6,456,734	8,145,565
544646ZR6 LOS ANGELES CALIFORNIA UNI SCH DIST 6.75	SEMI-ANN. 6.758% 07/01/2034 1,870,000.000	2,117,294	2,605,583
59259YGF0 METROPOLITAN TRANSN AUTH N Y REV 6.814%	SEMI-ANN. 6.814% 11/15/2040 1,500,000.000	1,543,396	2,074,560
646139X83 NEW JERSEY STATE TURNPIKE AUTHORITY 7.10	SEMI-ANN. 7.102% 01/01/2041 7,250,000.000	8,117,717	10,514,893
646139W35 NEW JERSEY STATE TURNPIKE AUTHORITY 7.41	SEMI-ANN. 7.414% 01/01/2040 245,000.000	326,685	368,171
64972FT30 NEW YORK CITY MUN WATER FIN AUTH 5.724%	SEMI-ANN. 5.724% 06/15/2042 400,000.000	438,564	527,556
64972FT63 NEW YORK CITY MUNICIPAL WATER FINANCE AU	SEMI-ANN. 5.440% 06/15/2043 3,900,000.000	3,888,515	4,957,407
64971M5L2 NEW YORK NY CITY TRANSITIONAL FIN A 5.57	SEMI-ANN. 5.572% 11/01/2038 3,400,000.000	3,397,332	4,227,934
6499022E2 NEW YORK ST DORM AUTH ST PERS INCOM 5.28	SEMI-ANN. 5.289% 03/15/2033 775,000.000	876,138	925,707
649902T29 NEW YORK ST DORM AUTH ST PERS INCOM 5.5%	SEMI-ANN. 5.500% 03/15/2030 235,000.000	281,824	281,229
649902T37 NEW YORK ST DORM AUTH ST PERS INCOM 5.6%	SEMI-ANN. 5.600% 03/15/2040 125,000.000	121,705	158,784
677632PA3 OHIO STATE UNIVERSITY GENERAL RCPTS 4.8%	SEMI-ANN. 4.800% 06/01/2111 130,000.000	128,617	139,798
73358WJA3 PORT AUTH N Y & N J RFDG-CONS-ONE HUNDRE	SEMI-ANN. 4.458% 10/01/2062 5,315,000.000	5,162,890	5,641,500
73358WCW2 PORT AUTH N Y & N J TAXABLE-CONS-ONE HUN	SEMI-ANN. 5.647% 11/01/2040 300,000.000	300,000	367,842

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
79741TAR5 SAN DIEGO CNTY CALIF WTR AUTH FING AGY W	SEMI-ANN. 6.138% 05/01/2049 2,250,000.000	2,405,518	3,042,518
88283LHU3 TEXAS TRANSN COMMN ST HWY PD REV FIRST T	SEMI-ANN. 5.178% 04/01/2030 1,470,000.000	1,775,215	1,772,555
91412F7Y7 UNIVERSITY CALIFORNIA REVENUES 5.77% BDS	SEMI-ANN. 5.770% 05/15/2043 4,350,000.000	4,641,618	5,591,186
TOTAL STATE AND MUNICIPAL SECURITIES		67,149,996	82,717,034
FOREIGN GOVERNMENT AND AGENCY SECURITIES			
219868BP0 CORPORACION ANDINA DE FOMENTO 3.75% NTS	SEMI-ANN. 3.750% 01/15/2016 77,000.000	77,661	78,928
105756BV1 FEDERATIVE REPUBLIC OF BRAZIL CALLABLE B	SEMI-ANN. 4.250% 01/07/2025 495,000.000	499,687	495,000
448814FHL HYDRO-QUEBEC BOND FIXED 8.25% 15/JAN/202	SEMI-ANN. 8.250% 01/15/2027 128,000.000	165,492	182,854
465139ET6 ISRAEL(STATE OF) 0% GTD NTS 15/FEB/2023	SEMI-ANN. 0.000% 02/15/2023 690,000.000	547,163	559,335
465139PS6 ISRAEL(STATE OF) 0% STRIP 15/MAY/2025 US	SEMI-ANN. 0.000% 05/15/2025 610,000.000	444,117	455,957
656836AA1 NA DEVELOPMENT BANK 4.325% 11/FEB/2020	SEMI-ANN. 4.375% 02/11/2020 2,600,000.000	2,694,068	2,849,452
6832348H4 ONTARIO(PROVINCE OF) 2.95% 05/FEB/2015	SEMI-ANN. 2.950% 02/05/2015 250,000.000	249,713	250,450
B2NSRR0 ONTARIO(PROVINCE OF) 4.6% DEB 02/JUN/203	SEMI-ANN. 4.600% 06/02/2039 1,200,000.000	1,237,371	1,265,934
B66NPT8 ONTARIO(PROVINCE OF) 4.65% NTS 02/JUN/20	SEMI-ANN. 4.650% 06/02/2041 2,300,000.000	2,413,125	2,464,341
71656LBB6 PETROLEOS MEXICANOS CALLABLE NOTES FIXED	SEMI-ANN. 5.500% 06/27/2044 3,125,000.000	3,203,528	3,187,500
71654QBR2 PETROLEOS MEXICANOS CALLABLE NOTES FIXED	SEMI-ANN. 6.375% 01/23/2045 4,875,000.000	5,176,234	5,520,938

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
71654QAZ5 PETROLEOS MEXICANOS NOTES FIXED 6.5% 02/	SEMI-ANN. 6.500% 06/02/2041 860,000.000	856,438	986,850
2A2894B PROVINCE OF ONTARIO CANADA BOND FIXED 3.	SEMI-ANN. 3.450% 06/02/2045 2,700,000.000	2,382,209	2,408,472
748148QR7 QUEBEC 7.5% BDS 15/SEP/2029 USD1000	SEMI-ANN. 7.500% 09/15/2029 715,000.000	821,249	1,056,691
195325BQ7 REPUBLIC OF COLOMBIA CALLABLE BOND FIXED	SEMI-ANN. 4.000% 02/26/2024 220,000.000	215,820	224,950
195325BR5 REPUBLIC OF COLOMBIA CALLABLE BOND FIXED	SEMI-ANN. 5.625% 02/26/2044 2,775,000.000	3,018,615	3,121,875
857524AC6 REPUBLIC OF POLAND BOND FIXED 4% 22/JAN/	SEMI-ANN. 4.000% 01/22/2024 133,000.000	131,928	141,146
900123CF5 REPUBLIC OF TURKEY BOND FIXED 5.75% 22/M	SEMI-ANN. 5.750% 03/22/2024 200,000.000	198,502	223,500
46513EFF4 STATE OF ISRAEL BOND FIXED 5.5% 18/SEP/2	SEMI-ANN. 5.500% 09/18/2023 7,500,000.000	8,547,750	9,233,475
465139JG9 STATE OF ISRAEL BOND ZERO CPN 15/MAY/202	SEMI-ANN. 0.000% 05/15/2024 380,000.000	286,448	294,568
91086QBC1 UNITED MEXICAN STATES CALLABLE BOND FIXE	SEMI-ANN. 4.000% 10/02/2023 536,000.000	533,550	556,100
91086QBE7 UNITED MEXICAN STATES CALLABLE MEDIUM TE	SEMI-ANN. 5.550% 01/21/2045 5,335,000.000	5,324,716	6,201,938
91086QBB3 UNITED MEXICAN STATES MEDIUM TERM NOTE F	SEMI-ANN. 4.750% 03/08/2044 500,000.000	456,126	521,250
TOTAL FOREIGN GOVERNMENT AND AGENCY SECURITIES		39,481,510	42,281,504
RIGHTS, WARRANTS AND SUBSCRIPTIONS -----			
BTHH2D3 LVMH MOET HENNESSY - RIGHT	43,132.000	0	0
BLM7TR5 SUN HUNG KAI PROPERTIES LTD EQUITY WRT 2	HKD 1000.00000 8.000	0	20

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
TOTAL RIGHTS, WARRANTS AND SUBSCRIPTIONS		0	20
PURCHASED OPTIONS			

000086AN SWAPTION - SOP	3.50 PUT SCTY EX 08/17/2017 2,700,000.000	1	237,600
000087AN SWAPTION - SOP	3.50 PUT SCTY EX 08/17/2017 2,700,000.000	1	237,600
000089AN SWAPTION - SOP	3.50 PUT SCTY EX 08/17/2017 4,100,000.000	1	345,047
TOTAL PURCHASED OPTIONS		820,247	486,786
FOREIGN CURRENCY CONTRACTS (WITH GAINS)			

CCTCAD CURRENCY CONTRACT - CAD	VALUE DATE: 01/02/2015	0	567
CCTCAD CURRENCY CONTRACT - CAD	VALUE DATE: 03/18/2015	0	3,980
CCTHKD CURRENCY CONTRACT - HKD	VALUE DATE: 01/02/2015	0	20
CCTHKD CURRENCY CONTRACT - HKD	VALUE DATE: 01/05/2015	0	958
CCTILS CURRENCY CONTRACT - ILS	VALUE DATE: 03/18/2015	0	7,763
CCTJPY CURRENCY CONTRACT - JPY	VALUE DATE: 01/05/2015	0	938
CCTJPY CURRENCY CONTRACT - JPY	VALUE DATE: 01/06/2015	0	612
CCTJPY CURRENCY CONTRACT - JPY	VALUE DATE: 01/07/2015	0	113
CCTJPY CURRENCY CONTRACT - JPY	VALUE DATE: 03/18/2015	0	22,344

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR			COST	CURRENT VALUE
CCTMYR	CURRENCY CONTRACT - MYR	VALUE DATE: 01/05/2015			0	29
CCTNZD	CURRENCY CONTRACT - NZD	VALUE DATE: 03/18/2015			0	190,210
CCTUSD	CURRENCY CONTRACT - USD	VALUE DATE: 01/02/2015			0	745
CCTUSD	CURRENCY CONTRACT - USD	VALUE DATE: 01/05/2015			0	34,188
CCTUSD	CURRENCY CONTRACT - USD	VALUE DATE: 01/07/2015			0	809
CCTUSD	CURRENCY CONTRACT - USD	VALUE DATE: 01/13/2015			0	23,212
CCTUSD	CURRENCY CONTRACT - USD	VALUE DATE: 02/19/2015			0	97,355
CCTUSD	CURRENCY CONTRACT - USD	VALUE DATE: 03/03/2015			0	82,736
CCTUSD	CURRENCY CONTRACT - USD	VALUE DATE: 03/18/2015			0	1,134,556
TOTAL FOREIGN CURRENCY CONTRACTS (WITH GAINS)					0	1,601,134
OTHER SECURITIES						

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

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
OTHER LIABILITIES ----- -----				
OVERDRAFTS -----				
USVC USD VM FOR CENTRAL CLEARING BROKER CREDI	(2.950)		(3)	(3)
TOTAL OVERDRAFTS			(3)	(3)
TOTAL GENERAL INVESTMENTS - OTHER			107,451,753	127,086,478
			=====	=====
TOTAL GENERAL INVESTMENTS			3,069,310,522	3,513,165,067
			-----	-----
FUTURES CONTRACTS -----				
FVH5COM BOND 31/MAR/2015 FVH5 COMDTY	EXPIRES 03/31/2015 SIZE 100,000 550.000		0	26,233
CFF5IDX CAC 40 INDEX EQUITY INDEX 16/JAN/2015 CF	EXPIRES 01/16/2015 SIZE 10 144.000		0	420,851
GXH5IDX DAX INDEX FUTURE EQUITY INDEX 20/MAR/201	EXPIRES 03/20/2015 SIZE 25 18.000		0	256,975
VGH5IDX EURO STOKX 50 EQUITY INDEX 20/MAR/2015 V	EXPIRES 03/20/2015 SIZE 10 81.000		0	94,275
ZOH5IDX FTSE 100 IDX FUT EQUITY INDEX 20/MAR/201	EXPIRES 03/20/2015 SIZE 10 180.000		0	894,385
STH5IDS FTSE/MIB IDX FUT EQUITY INDEX 20/MAR/201	EXPIRES 03/20/2015 SIZE 5 (27.000)		0	(181,821)
STH5IDX FTSE/MIB IDX FUT EQUITY INDEX 20/MAR/201	EXPIRES 03/20/2015 SIZE 5 6.000		0	33,788
BOF5IDS FUTURE AEX INDEX EQUITY INDEX 16/JAN/201	EXPIRES 01/16/2015 SIZE 200 (5.000)		0	(39,006)

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	1,653,299	2,027,401
718286BY2	Bond LT Gov't	PHILIPPINES REPUBLIC OF 4.2% Due 1/21/2024 JJ21 4.2%	279,000	279,000	302,715
912828G38	Bond LT Gov't	US TREASURY N/B 2 1/4% Due 11/15/2024 MN15 2.25%	7,775,000	7,894,164	7,827,240
912828D56	Bond LT Gov't	US TREASURY N/B 2 3/8% Due 8/15/2024 FA15 2.38%	650,000	637,727	662,035
912810RH3	Bond LT Gov't	US TREASURY NOTE/BOND 3 1/8% Due 8/15/2044 FA15	1,290,000	1,345,194	1,388,765
912810RE0	Bond LT Gov't	US TREASURY NOTE/BOND 3 5/8% Due 2/15/2044 FA15	1,435,000	1,533,519	1,688,704
836205AS3	Bond LT Gov't	SOUTH AFRICA REPUBLIC OF 5 3/8% Due 7/24/2044 JJ24	900,000	884,780	950,625
900123CG3	Bond LT Gov't	TURKEY REPUBLIC OF 6 5/8% Due 2/17/2045 FA17 6.62%	2,950,000	2,963,123	3,620,388
02364WAW5	Bond LT Other	AMERICA MOVIL SAB DE CV 6 1/8% Due 3/30/2040 MS30	740,000	802,431	875,575
026874BS5	Bond LT Other	AMERICAN INTL GROUP 8.175% Due 5/15/2058 MN15	173,000	206,458	234,415
03523TBF4	Bond LT Other	ANHEUSER-BUSCH INBEV WOR 8.2% Due 1/15/2039 JJ15	310,000	389,229	478,584
06051GEU9	Bond LT Other	BANK OF AMERICA NA SERIES MTN 3.3% (effective rate	390,000	391,072	390,030
06738EAC9	Bond LT Other	BARCLAYS PLC 4 3/8% Due 9/11/2024 MS11 4.38%	900,000	874,651	867,331
071813BE8	Bond LT Other	BAXTER INTL INC 3.65% Due 8/15/2042 FA15 3.65%	850,000	783,122	809,330
071813BG3	Bond LT Other	BAXTER INTL INC SR UNSECURED 4.5% (effective rate	825,000	854,089	885,949
172967CC3	Bond LT Other	CITIGROUP INC. 6% Due 10/31/2033 AO30 6% (effective	100,000	85,039	118,003
268789AB0	Bond LT Other	E ON INTL FIN ANCE BV 144A 6.65% (effective rate	550,000	573,579	720,028
29250NAJ4	Bond LT Other	ENBRIDGE INC 4 1/2% Due 6/10/2044 JD10 4.5%	675,000	671,597	582,769
30161MAN3	Bond LT Other	EXELON GENERATION CO LLC 5.6% Due 6/15/2042 JD15	800,000	868,493	894,982
345370BY5	Bond LT Other	FORD MOTOR COMPANY 6 5/8% Due 10/1/2028 AO1	625,000	700,292	767,616
37247DAP1	Bond LT Other	GENWORTH FINANCIAL INC 7 5/8% Due 9/24/2021 MS24	985,000	1,058,313	963,125
372491AB6	Bond LT Other	GENWORTH HOLDONG INC 4.8% Due 2/15/2024 FA15	775,000	773,318	628,236
406216BE0	Bond LT Other	HALLIBURTON COMPANY 4 3/4% Due 8/1/2043 FA1	775,000	773,404	802,468
406216AY7	Bond LT Other	HALLIBURTON COMPANY 7.45% Due 9/15/2039 MS15	800,000	854,488	1,123,737
459200AR2	Bond LT Other	IBM CORP 6.22% Due 8/1/2027 FA1 6.22% (effective rate	800,000	938,660	1,014,218
487836AT5	Bond LT Other	KELLOGG CO SERIES B 7.45% (effective rate 4.269%),	625,000	856,242	842,218
494550BW5	Bond LT Other	KINDER MORGAN ENERGY 5.4% Due 9/1/2044 MS1 5.4%	1,155,000	1,150,346	1,157,367
50075NAC8	Bond LT Other	KRAFT FOODS INC NOTES 6.5% (effective rate 4.272%),	90,000	113,890	116,887
53944YAA1	Bond LT Other	LYDDYS BANKING GROUP PLC 4 1/2% Due 11/4/2024	1,475,000	1,479,812	1,488,480
544152AE1	Bond LT Other	LORILLARD TOBACCO CO 7% Due 8/4/2041 FA4 7%	500,000	496,140	631,328
544152AC5	Bond LT Other	LORILLARD TOBACCO CO 8 1/8% Due 5/1/2040 MN1	825,000	1,123,716	1,152,750
59023VAA8	Bond LT Other	MERRILL LUNCH & CO 7 3/4% Due 5/14/2038 MN14	1,450,000	1,569,018	2,047,841
6174467X1	Bond LT Other	MORGAN STANLEY SUBORDINATED 5% (effective rate	800,000	796,574	853,692
6.50E+08	Bond LT Other	NEW YORK ST DORM AUTH ST PERS 5.289% Due	620,000	620,000	740,565
652478AR9	Bond LT Other	NEWS AMERICA HOLDINGS 7.75% (effective rate	140,000	152,346	180,677
652478AW8	Bond LT Other	NEWS AMERICA HOLDINGS 8.45% (effective rate	130,000	160,932	193,115
652478AX6	Bond LT Other	NEWS AMERICA HOLDINGS 8.5% (effective rate 6.751%),	275,000	309,878	372,719
652482BQ2	Bond LT Other	NEWS AMERICA INC 6.65% Due 11/15/2037 MN15 6.65%	2,495,000	2,160,015	3,331,474
656531AJ9	Bond LT Other	NORSK HYDRO ASA 7.15% Due 1/15/2029 JJ15 7.15%	650,000	736,223	897,649
68389XAW5	Bond LT Other	ORACLE CORP 4 1/2% Due 7/8/2044 JJ8 4.5% (effective	875,000	874,566	950,403
68389XAH8	Bond LT Other	ORACLE CORP 6 1/8% Due 7/8/2039 JJ8 6.12% (effective	420,000	467,614	545,244
718286BB2	Bond LT Other	PHILIPPINES REPUBLIC OF 7 3/4% Due 1/14/2031 JJ14	650,000	876,351	936,000
74432QCA1	Bond LT Other	PRUDENTIAL FIN 4.6% Due 5/15/2044 MN15 4.6%	995,000	993,197	1,048,650
744320AM4	Bond LT Other	PRUDENTIAL FINANCIAL INC VAR 5% Due 6/15/2043 JD15	1,050,000	1,057,081	1,073,415
761713AZ9	Bond LT Other	REYNOLDS AMERICAN INC 6.15% Due 9/15/2043 MS15	426,000	484,971	494,020
771196BH4	Bond LT Other	ROCHE HLDGS INC SERIES 144A 4% (effective rate	755,000	743,187	792,496
806854AH8	Bond LT Other	SCHLUMBERGER INVESTMENT SR UNSECURED 3.65%	525,000	523,365	548,808
85771PAQ5	Bond LT Other	STATOIL ASA 4.8% Due 11/8/2043 MN8 4.8% (effective	1,665,000	1,682,355	1,893,027
878742AW5	Bond LT Other	TECK RESOURCES LIMITED 6 1/4% Due 7/15/2041 JJ15	1,102,000	1,098,990	1,015,889
878742AS4	Bond LT Other	TECK RESOURCES LIMITED 6% Due 8/15/2040 FA15 6%	550,000	549,027	494,442
88732JAU7	Bond LT Other	TIME WARNER CABLE INC 6.55% Due 5/1/2037 MN1	1,243,000	1,197,390	1,600,349
88732JAN8	Bond LT Other	TIME WARNER CABLE INC 7.3% Due 7/1/2038 JJ1 7.3%	495,000	568,516	682,533
893830AT6	Bond LT Other	TRANSOCEAN INC SR UNSECURED 6.8% (effective rate	755,000	878,788	646,965
92343VCL6	Bond LT Other	VERIZON COMMUNICATIONS 144A 5.01% (effective rate	3,348,000	3,392,268	3,463,670
92343VCJ1	Bond LT Other	VERIZON COMMUNICATIONS SR UNSECURED 4.86%	6,496,000	6,549,730	6,672,867
931142DP5	Bond LT Other	WAL-MART STORES 3.3% Due 4/22/2024 AO22 3.3%	700,000	697,422	722,761
94707VAD2	Bond LT Other	WEATHERFORD INTL LTD 5.95% Due 4/15/2042 AO15	525,000	521,369	444,531
969457BM1	Bond LT Other	WILLIAMS COS IN 8 3/4% Due 3/15/2032 MS15 8.75%	588,000	755,916	686,236
460690BK5	Bond LT Other	INTERPUBLIC GROUP OF COS INC 3 3/4% Due 2/15/2023	1,398,000	1,391,180	1,397,586
097023BA2	Bond LT Other	BOEING CO 5 7/8% Due 2/15/2040 FA15 5.88% (effective	125,000	122,309	163,920
539830BB4	Bond LT Other	LOCKHEED MARTIN CORP 4.07% Due 12/15/2042 JD15	484,000	545,631	488,392
666807BH4	Bond LT Other	NORTHROP GRUMMAN CORP 4 3/4% Due 6/1/2043 JD1	725,000	709,909	809,429
913017BT5	Bond LT Other	UNITED TECH CORP 4 1/2% Due 6/1/2042 JD1 4.5%	1,200,000	1,185,797	1,306,547
913017BA6	Bond LT Other	UNITED TECH CORP 7 1/2% Due 9/15/2029 MS15 7.5%	1,450,000	1,906,691	2,071,321
02209SAH6	Bond LT Other	ALTRIA GROUP INC 10.2% Due 2/6/2039 FA6 10.2%	218,000	303,820	379,569
02209SAR4	Bond LT Other	ALTRIA GROUP INC 5 3/8% Due 1/31/2044 JJ31 5.38%	2,325,000	2,404,844	2,646,589
718172AW9	Bond LT Other	PHILLIP MORRIS INTERNATIONAL 4 1/8% Due 3/4/2043	1,200,000	1,117,690	1,176,308
718172BD0	Bond LT Other	PHILLIP MORRIS INTERNATIONAL 4 7/8% Due 11/15/2043	775,000	770,558	863,993
718172AC3	Bond LT Other	PHILLIP MORRIS INTERNATIONAL 6 3/8% Due 5/16/2038	1,190,000	1,206,874	1,521,486
761713AW6	Bond LT Other	REYNOLDS AMERICAN INC 4 3/4% Due 11/1/2042 MN1	1,055,000	1,044,618	1,023,931
761713AT3	Bond LT Other	REYNOLDS AMERICAN INC 7 1/4% Due 6/15/2037 JD15	320,000	399,200	411,035
233851AF1	Bond LT Other	DAIMLER FINANCE NA LLC 144A 3.88% (effective rate	1,250,000	1,241,343	1,331,925
345370BR0	Bond LT Other	FORD MOTOR COMPANY 7.4% Due 11/1/2046 MN1 7.4%	785,000	943,388	1,130,387
345370CA6	Bond LT Other	FORD MOTOR COMPANY 7.45% Due 7/16/2031 JJ16	390,000	490,249	529,462
060505DH4	Bond LT Other	BANK OF AMERICA CORP 6% (effective rate 6.03%),	1,625,000	1,623,656	1,791,811
06051GFF1	Bond LT Other	BANK OF AMERICA NA 4% Due 4/1/2024 AO1 4%	1,250,000	1,267,906	1,301,531
06051GEN5	Bond LT Other	BANK OF AMERICA NA 5 7/8% Due 2/7/2042 FA7 5.88%	900,000	1,021,084	1,126,226
06051GEM7	Bond LT Other	BANK OF AMERICA NA 5.7% Due 1/24/2022 JJ24 5.7%	610,000	699,743	706,647
06051GFG9	Bond LT Other	BANK OF AMERICA NA SERIES MTN 4.88% (effective rate	2,200,000	2,197,794	2,430,529
06051GFC8	Bond LT Other	BANK OF AMERICA NA SERIES MTN 5% (effective rate	550,000	548,812	615,904
14040HBF1	Bond LT Other	CAPITAL ONE FINANCIAL 3 3/4% Due 4/24/2024 AO24	1,325,000	1,323,809	1,353,619
14040HAY1	Bond LT Other	CAPITAL ONE FINANCIAL 4 3/4% Due 7/15/2021 JJ15	950,000	946,868	1,047,031

SecurityID	Security Type	Security	Par/Shares	Cost	Current Market Value
172967BL4	Bond LT Other	CITIGROUP INC. 6.62% (effective rate 5.986%),	1,325,000	1,415,903	1,650,661
172967EW7	Bond LT Other	CITIGROUP INC. 8 1/8% Due 7/15/2039 JJ15 8.12%	1,710,000	1,941,524	2,617,897
21684AAB2	Bond LT Other	COOPERATIVE CENTRALE RAIFFEIS 5 3/4% Due	1,270,000	1,276,691	1,515,698
25466AAE1	Bond LT Other	DISCOVER BANK 4 1/4% Due 3/13/2026 MS13 4.25%	1,000,000	997,121	1,036,599
38141EC31	Bond LT Other	GOLDMAN SACHS GROUP INC 4.8% Due 7/8/2044 JJ8	650,000	646,844	696,201
38141GGM0	Bond LT Other	GOLDMAN SACHS GROUP INC 6 1/4% Due 2/1/2041 FA1	2,190,000	2,424,642	2,768,475
38141GFD1	Bond LT Other	GOLDMAN SACHS GROUP INC 6 3/4% Due 10/1/2037 AO1	3,450,000	3,600,426	4,337,944
404280AG4	Bond LT Other	HSBC HOLDINGS PLC 6.5% (effective rate 7.006%),	800,000	755,419	1,027,467
404280AH2	Bond LT Other	HSBC HOLDINGS PLC 6 1/2% Due 9/15/2037 MS15 6.5%	3,085,000	2,934,483	3,963,873
404280AF6	Bond LT Other	HSBC HOLDINGS PLC 7 5/8% Due 5/17/2032 MN17 7.62%	600,000	623,026	824,794
46625HJM3	Bond LT Other	JP MORGAN CHASE & CO 5 5/8% Due 8/16/2043 FA16	1,620,000	1,613,485	1,883,903
46625HHF0	Bond LT Other	JP MORGAN CHASE & CO 6.4% Due 5/15/2038 MN15	1,000,000	1,073,899	1,306,537
46625HJQ4	Bond LT Other	JP MORGAN CHASE & CO VAR % Due 8/29/2049 FA1	1,400,000	1,400,000	1,477,000
48126BAA1	Bond LT Other	JPMORGAN CHASE & CO 5.4% Due 1/6/2042 JI6 5.4%	310,000	364,532	364,405
55608XAA5	Bond LT Other	MACQUARIE BANK LTD 144A 6.62% (effective rate	645,000	644,032	744,590
617482V92	Bond LT Other	MORGAN STANLEY 6 3/8% Due 7/24/2042 JJ24 6.38%	1,375,000	1,572,523	1,826,047
61747WAL3	Bond LT Other	MORGAN STANLEY SR UNSECURED 5.5% (effective rate	50,000	55,160	56,744
638585AP4	Bond LT Other	NATIONSBANK CORP 7 1/4% Due 10/15/2025 AO15	465,000	499,975	570,338
693475AK1	Bond LT Other	PNC FINANCIAL SERVICES GROUP I HYBRID 6.75%	375,000	411,375	411,563
949746RF0	Bond LT Other	WELLS FARGO CO 144A 5.61% (effective rate 5.252%),	3,194,000	3,357,237	3,760,015
94974BFY1	Bond LT Other	WELLS FARGO CO 4.1% Due 6/3/2026 JD3 4.1% (effective	960,000	959,022	981,175
94974BGE4	Bond LT Other	WELLS FARGO CO 4.65% Due 11/4/2044 MN4 4.65%	1,050,000	1,042,732	1,083,454
949746RG8	Bond LT Other	WELLS FARGO CO SERIES S 5.9% (effective rate 0.269%),	355,000	358,000	357,663
94974BFC9	Bond LT Other	WELLS FARGO CO SR NOTES 3.5% (effective rate 3.526%),	300,000	299,497	313,178
94974BFJ4	Bond LT Other	WELLS FARGO CO SUBORDINATED 3.45% (effective rate	605,000	586,649	613,164
03524BAF3	Bond LT Other	ANHEUSER-BUSCH INBEV FIN 4 5/8% Due 2/1/2044 FA1	800,000	796,294	870,138
03523TAP3	Bond LT Other	ANHEUSER-BUSCH INBEV WOR 6 3/8% Due 1/15/2040	510,000	598,215	663,220
25243YAH2	Bond LT Other	DIAGEO PLC 5 7/8% Due 9/30/2036 MS30 5.88%	1,400,000	1,363,667	1,751,488
031162BP4	Bond LT Other	AMGEN INC 5 3/8% Due 5/15/2043 MN15 5.38%	1,500,000	1,505,940	1,742,613
031162BK5	Bond LT Other	AMGEN INC 5.15% Due 11/15/2041 MN15 5.15%	950,000	984,745	1,070,793
031162BH2	Bond LT Other	AMGEN INC 5.65% Due 6/15/2042 JD15 5.65% (effective	1,490,000	1,486,464	1,772,801
008916AM0	Bond LT Other	AGRIUM INC 4.9% Due 6/1/2043 JD1 4.9% (effective rate	675,000	669,954	699,195
12527GAF0	Bond LT Other	CF INDUSTRIES INC 5.15% Due 3/15/2034 MS15 5.15%	675,000	671,524	706,049
260543BY8	Bond LT Other	DOW CHEMICAL CO 9.4% Due 5/15/2039 MN15 9.4%	725,000	977,152	1,176,336
277432AP5	Bond LT Other	EASTMAN CHEMICAL 4.65% Due 10/15/2044 AO15 4.65%	1,335,000	1,312,676	1,366,102
50247VAB5	Bond LT Other	LYB INTL FINANCE 5 1/4% Due 7/15/2043 JJ15 5.25%	520,000	520,909	565,056
61166WAN1	Bond LT Other	MONSANTO CO 4.2% Due 7/15/2034 JJ15 4.2% (effective	195,000	193,762	203,190
61166WAP6	Bond LT Other	MONSANTO CO 4.4% Due 7/15/2044 JJ15 4.4% (effective	535,000	534,549	555,086
372546AT8	Bond LT Other	GLORGE WASHINGTON UNIVER SERIES 2014 4.3%	850,000	850,000	914,812
668444AC6	Bond LT Other	NORTHWESTERN UNIVERSITY 4.643% Due 12/1/2044 JD1	850,000	850,000	994,988
914886AA4	Bond LT Other	UNIV OF SOUTHERN CALIFORNIA 5 1/4% Due 10/1/2111	875,000	875,000	1,184,992
037833AL4	Bond LT Other	APPLE INC SR UNSECURED 3.85% (effective rate 3.883%),	800,000	795,454	800,578
140420NB2	Bond LT Other	CAPITAL ONE BANK USA NA 3 3/8% Due 2/15/2023 FA15	630,000	632,144	626,498
30251AB4	Bond LT Other	FMR LLC 144A 6.45% (effective rate 6.467%), 11/15/2039	520,000	518,863	675,830
36962G3A0	Bond LT Other	GENL ELEC CAP CORP 6.15% (effective rate 7.753%),	3,550,000	2,947,229	4,630,361
36962GX22	Bond LT Other	GENL ELEC CAP CORP 6 3/4% Due 3/15/2032 MS15 6.75%	1,800,000	1,899,489	2,458,588
36962G487	Bond LT Other	GENL ELEC CAP CORP SERIES MTN 6.88% (effective rate	410,000	495,823	579,948
472319AM4	Bond LT Other	JEFFERIES GROUP INC 6 1/2% Due 1/20/2043 JJ20 6.5%	100,000	111,356	102,008
010392FL7	Bond LT Other	ALABAMA POWER CO 4.15% Due 8/15/2044 FA15 4.15%	935,000	927,559	981,631
010392FB9	Bond LT Other	ALABAMA POWER CO 6% Due 3/1/2039 MS1 6%	320,000	350,251	421,756
030288AA2	Bond LT Other	AMERICAN TRANSMISSION SYSTEM 144A 5.25%	775,000	774,576	867,833
186108CF1	Bond LT Other	CLEVELAND ELECTRIC ILLUM 5.7% Due 4/1/2017 AO1	468,000	452,275	504,721
186108CE4	Bond LT Other	CLEVELAND ELECTRIC ILLUM 5.95% Due 12/15/2036 JD15	1,105,000	1,109,168	1,286,864
125896BL3	Bond LT Other	CMS ENERGY CORP 4.7% Due 3/31/2043 MS31 4.7%	400,000	398,807	426,293
199575AT8	Bond LT Other	COLUMBUS SOUTHERN PWR CO SERIES D 6.6% (effective	525,000	660,040	690,605
207597DV4	Bond LT Other	CONNECTICUT LIGHT & PWR 6.35% Due 6/1/2036 JD1	410,000	436,695	562,667
23338VAD8	Bond LT Other	DTE ELECTRIC CO 4.3% Due 7/1/2044 JJ1 4.3% (effective	1,250,000	1,248,127	1,356,631
26442CAN4	Bond LT Other	DUKE ENERGY CAROLINAS 4% Due 9/30/2042 MS30 4%	420,000	416,777	430,983
26442CAH7	Bond LT Other	DUKE ENERGY CAROLINAS 5.3% Due 2/15/2040 FA15	1,785,000	1,779,968	2,210,539
26442CAM6	Bond LT Other	DUKE ENERGY CAROLINAS SECURED 4.25% (effective rate	825,000	832,507	886,439
263901AD2	Bond LT Other	DUKE ENERGY INDIANA INC SERIES UUU 4.2% (effective	620,000	618,871	661,179
341081ET0	Bond LT Other	FLORIDA POWER & LIGHT 4.95% (effective rate 4.999%),	300,000	298,120	346,078
341081FA0	Bond LT Other	FLORIDA POWER & LIGHT 5.95% (effective rate 5.618%),	750,000	781,945	996,875
341081FL6	Bond LT Other	FLORIDA POWER & LIGHT 4.05% Due 10/1/2044 AO1	920,000	916,935	964,823
341081EU7	Bond LT Other	FLORIDA POWER & LIGHT 5.4% Due 9/1/2035 MS1 5.4%	425,000	452,047	517,857
341081FC6	Bond LT Other	FLORIDA POWER & LIGHT 5.69% Due 3/1/2040 MS1	350,000	349,551	456,147
373334JN2	Bond LT Other	GEORGIA POWER COMPANY 5.95% Due 2/1/2039 FA1	675,000	698,483	866,645
373334J51	Bond LT Other	GEORGIA POWER COMPANY SERIES 10-C 4.75% (effective	450,000	474,692	500,290
476556CX1	Bond LT Other	JERSEY CENTRAL PWR AND LT 6.15% Due 6/1/2037 JD1	550,000	464,683	654,971
485134BN9	Bond LT Other	KANSAS CITY POWER & LT 3.15% Due 3/15/2023 MS15	1,175,000	1,174,035	1,178,862
485260BM4	Bond LT Other	KANSAS GAS & ELECTRIC CO SERIES 144A 4.3% (effective	960,000	957,589	1,047,338
491674BG1	Bond LT Other	KENTUCKY UTILITIES 5 1/8% Due 11/1/2040 MN1 5.12%	700,000	692,828	839,296
575634AS9	Bond LT Other	MASSACHUSETTS ELECTRIC 144A 5.9% (effective rate	1,250,000	1,246,020	1,634,689
59562EAH8	Bond LT Other	MIDAMERICAN ENERGY CO 5.8% Due 10/15/2036 FA15	1,200,000	1,179,556	1,544,809
59562VAP2	Bond LT Other	MIDAMERICAN ENERGY HOLDINGS 5.95% (effective rate	650,000	647,162	808,906
59562VAM9	Bond LT Other	MIDAMERICAN ENERGY HOLDINGS 6.12% (effective rate	375,000	410,084	471,125
59562VBD8	Bond LT Other	MIDAMERICAN ENERGY HOLDINGS 5.15% Due	1,375,000	1,366,940	1,555,850
59562VAR8	Bond LT Other	MIDAMERICAN ENERGY HOLDINGS 6 1/2% Due	1,600,000	1,749,011	2,094,067
65473QBB8	Bond LT Other	NISOURCE FINANCE CORP 5 1/4% Due 2/15/2043 FA15	195,000	194,760	223,535
65473QBD4	Bond LT Other	NISOURCE FINANCE CORP 5.65% Due 2/1/2045 FA1	1,800,000	1,972,978	2,154,722
677415CF6	Bond LT Other	OHIO POWER CO 6.6% Due 2/15/2033 FA15 6.6%	2,250,000	2,399,027	2,996,561
68233JAS3	Bond LT Other	ONCOR ELECTRIC DELIVERY 5.3% Due 6/1/2042 JD1 5.3%	1,655,000	1,772,687	2,053,989

SecurityID	Security Type	Security	Par/Shares	Cost	Current Market
					Value
68233JAF1	Bond LT Other	ONCOR ELECTRIC DELIVERY 7 1/2% Due 9/1/2038 MS1	300,000	411,329	451,640
68233DAP2	Bond LT Other	ONCOR ELECTRIC DELIVERY 7 1/4% Due 1/15/2033 JJ15	355,000	457,618	512,270
68233DAT4	Bond LT Other	ONCOR ELECTRIC DELIVERY 7% Due 5/1/2032 MN1 7%	25,000	31,968	35,099
694308GE1	Bond LT Other	PACIFIC GAS & ELECTRIC 6.05% (effective rate 5.556%),	1,150,000	1,216,288	1,464,070
694308HH3	Bond LT Other	PACIFIC GAS & ELECTRIC 4 3/4% Due 2/15/2044 FA15	750,000	794,991	824,852
694308HF7	Bond LT Other	PACIFIC GAS & ELECTRIC 5 1/8% Due 11/15/2043 MN15	2,050,000	2,080,989	2,348,209
695114CD8	Bond LT Other	PACIFICORP 5.75% (effective rate 3.935%), 04/01/2037	425,000	538,631	545,962
69352PAJ2	Bond LT Other	PPL CAPITAL FUNDING INC 5% Due 3/15/2044 MS15 5%	925,000	923,805	1,029,464
69351UAS2	Bond LT Other	PPL ELECTRIC UTILITIES 4 1/8% Due 6/15/2044 JD15	600,000	593,027	627,755
743263AP0	Bond LT Other	PROGRESS ENERGY INC 6% Due 12/1/2039 JD1 6%	2,225,000	2,223,151	2,874,286
744448BZ3	Bond LT Other	PUBLIC SERVICE COLORADO 6.25% (effective rate	1,000,000	1,233,744	1,392,474
74456QAV8	Bond LT Other	PUBLIC SERVICE EL AND GAS 5 1/2% Due 3/1/2040 MS1	625,000	622,164	805,256
797440BM5	Bond LT Other	SAN DIEGO G&E 4 1/2% Due 8/15/2040 FA15 4.5%	675,000	673,337	751,242
842400FQ1	Bond LT Other	SOUTHERN CAL EDISON 4 1/2% Due 9/1/2040 MS1 4.5%	440,000	426,933	481,367
842400FH1	Bond LT Other	SOUTHERN CAL EDISON SERIES 08-A 5.95% (effective rate	1,115,000	1,147,863	1,471,725
87875UAK8	Bond LT Other	TECO FINANCE INC 5.15% Due 3/15/2020 MS15 5.15%	1,125,000	1,121,966	1,256,205
927804FG4	Bond LT Other	VIRGINIA ELECTRIC & POWER 8 7/8% Due 11/15/2038	1,765,000	2,429,214	2,956,266
95709TAJ9	Bond LT Other	WESTAR ENERGY INC 4.1% Due 4/1/2043 AO1 4.1%	1,075,000	1,039,636	1,121,814
976656CG1	Bond LT Other	WISCONSIN ELECTRIC POWER 4 1/4% Due 6/1/2044 JD1	680,000	675,794	731,294
98389BAH3	Bond LT Other	XCEL ENERGY INC 6 1/2% Due 7/1/2036 JJ1 6.5%	775,000	964,431	1,050,414
500472AE5	Bond LT Other	KONINKLIJKE PHILLIPS ELCTRNCS 5% Due 3/15/2042 MS15	1,085,000	1,062,483	1,214,339
883556BG6	Bond LT Other	THERMO FISHER SCIENTIFIC 5.3% Due 2/1/2044 FA1 5.3%	750,000	759,491	861,371
50076QAE6	Bond LT Other	KRAFT FOODS GROUP INC 5% Due 6/4/2042 JD4 5%	800,000	784,748	880,642
460146CH4	Bond LT Other	INTL PAPER CO 6% Due 11/15/2041 MN15 6% (effective	975,000	974,785	1,141,462
460146CF8	Bond LT Other	INTL PAPER CO 7.3% Due 11/15/2039 MN15 7.3%	800,000	835,701	1,060,728
100743AJ2	Bond LT Other	BOSTON GAS COMPANY 144A 4.49% (effective rate	1,100,000	1,100,000	1,185,150
075887BG3	Bond LT Other	BECTON DICKINSON 4.685% Due 12/15/2044 JD15 4.68%	230,000	230,000	247,701
22303QAH3	Bond LT Other	COVIDEN INTERNATIONAL 6.55% Due 10/15/2037 AO15	1,220,000	1,424,552	1,593,626
585055BD7	Bond LT Other	MEDTRONIC INC 4 5/8% Due 3/15/2044 MS15 4.62%	942,000	964,843	1,014,013
585055AY2	Bond LT Other	MEDTRONIC INC 4% Due 4/1/2043 AO1 4% (effective rate	875,000	857,521	834,260
585055BP0	Bond LT Other	MEDTRONIC INC SERIES 144A 4.62% (effective rate	2,115,000	2,109,280	2,292,639
585055BN5	Bond LT Other	MEDTRONIC INC SR UNSECURED 4.38% (effective rate	1,675,000	1,660,195	1,776,934
790849AK9	Bond LT Other	ST JUDE MEDICAL INC 4 3/4% Due 4/15/2043 AO15	1,350,000	1,296,464	1,432,975
00817YAJ7	Bond LT Other	AETNA INC 4 1/2% Due 5/15/2042 MN15 4.5% (effective	325,000	311,843	344,087
00817YAM0	Bond LT Other	AETNA INC 4 1/8% Due 11/15/2042 MN15 4.12%	500,000	492,559	502,389
254010AE1	Bond LT Other	DIGNITY HEALTH 5.267% Due 11/1/2064 MN1 5.27%	1,020,000	1,020,000	1,106,581
91324PCA8	Bond LT Other	UNITED HEALTH GROUP 3.95% Due 10/15/2042 AO15	406,000	397,123	403,569
91324PCD2	Bond LT Other	UNITED HEALTH GROUP 4 1/4% Due 3/15/2043 MS15	995,000	1,000,061	1,043,123
91324PBW1	Bond LT Other	UNITED HEALTH GROUP 4 3/8% Due 3/15/2042 MS15	230,000	233,849	245,410
91324PAR3	Bond LT Other	UNITED HEALTH GROUP 5.8% Due 3/15/2036 MS15 5.8%	1,950,000	2,130,666	2,414,525
91324PBE1	Bond LT Other	UNITED HEALTH GROUP 6 5/8% Due 11/15/2037 MN15	425,000	569,205	580,437
94973VBB2	Bond LT Other	WELLPOINT INC 4.65% Due 1/15/2043 JJ15 4.65%	695,000	736,320	723,329
94973VBK2	Bond LT Other	WELLPOINT INC 4.65% Due 8/15/2044 FA15 4.65%	575,000	573,778	608,941
94973VBF3	Bond LT Other	WELLPOINT INC 5.1% Due 1/15/2044 JJ15 5.1% (effective	1,800,000	1,787,087	2,022,748
00131L2B0	Bond LT Other	AIA GROUP LTD 144A 4.88% (effective rate 4.975%),	750,000	738,461	849,339
020002BB6	Bond LT Other	ALLSTATE CORP 5 3/4% Due 8/15/2053 FA15 5.75%	1,960,000	2,056,732	2,065,350
020002AU5	Bond LT Other	ALLSTATE CORP VAR % Due 5/15/2057 MN15 6.5%	340,000	358,686	374,000
026874DA2	Bond LT Other	AMERICAN INTL GROUP 4 1/2% Due 7/16/2044 JJ16 4.5%	1,285,000	1,277,283	1,357,617
026874CW5	Bond LT Other	AMERICAN INTL GROUP 6.82% Due 11/15/2037 MN15	575,000	692,086	787,044
037389AU7	Bond LT Other	AON CORP 6 1/4% Due 9/30/2040 MS30 6.25% (effective	975,000	966,505	1,239,486
054536AA5	Bond LT Other	AXA FINANCIAL INC 8.6% (effective rate 6.637%),	500,000	595,682	679,265
401378AA2	Bond LT Other	GUARDIAN LIFE INSURANCE 144A 7.38% (effective rate	575,000	738,359	820,591
53079EAZ7	Bond LT Other	LIBERTY MUTUAL GROUP 144A 6.5% (effective rate	500,000	498,801	611,417
53079EBF0	Bond LT Other	LIBERTY MUTUAL GROUP SERIES 144A 4.85% (effective	875,000	874,276	889,415
575767AG3	Bond LT Other	MASS MUTUAL LIFE INS CO 144A 8.88% (effective rate	875,000	864,144	1,411,810
591560AA5	Bond LT Other	METLIFE CAPITAL TRUST IV 144A 7.88% (effective rate	290,000	339,754	370,475
59156CAB7	Bond LT Other	METLIFE CAPITAL TRUSTX Adj % Due 4/8/2038 AO8	550,000	763,517	786,500
59156RBL1	Bond LT Other	METLIFE INC Stp % Due 12/15/2044 MJSD15 4.72%	270,000	272,521	300,310
87089AAA6	Bond LT Other	SWISS RE CAPITAL I LP 6.854% Due Perpetual MN25	1,300,000	1,290,250	1,361,750
87089HAB9	Bond LT Other	SWISS RE TREASURY (US) 144A 4.25% (effective rate	809,000	738,122	838,280
878091BC0	Bond LT Other	TEACHERS INSUR & ANNUITY 144A 6.85% (effective rate	875,000	873,919	1,195,100
878091BD8	Bond LT Other	TEACHERS INSUR & ANNUITY SERIES 144A 4.9% (effective	750,000	749,251	835,761
91912EAA3	Bond LT Other	VALE SA 5 5/8% Due 9/11/2042 MS11 5.62% (effective	975,000	830,401	908,125
149123BL4	Bond LT Other	CATERPILLAR INC 5.3% Due 9/15/2035 MS15 5.3%	1,150,000	979,421	1,405,743
149123CB5	Bond LT Other	CATERPILLAR INC SR UNSECURED 3.8% (effective rate	603,000	624,495	592,590
00184AAC9	Bond LT Other	AOL TIME WARNER INC 7 5/8% Due 4/15/2031 AO15	750,000	900,365	1,045,601
20030NAC5	Bond LT Other	COMCAST CORP 7.05% (effective rate 5.86%),	750,000	848,826	1,043,521
20030NBH3	Bond LT Other	COMCAST CORP 4 1/4% Due 1/15/2033 JJ15 4.25%	850,000	843,318	900,088
20030NBM2	Bond LT Other	COMCAST CORP 4.2% Due 8/15/2034 FA15 4.2%	1,155,000	1,150,666	1,207,721
20030NAX9	Bond LT Other	COMCAST CORP 6.4% Due 5/15/2038 MN15 6.4%	2,720,000	2,497,127	3,631,758
224044BT3	Bond LT Other	COX COMMUNICATIONS INC 144A 6.95% (effective rate	400,000	420,428	503,914
224044BV8	Bond LT Other	COX COMMUNICATIONS INC 144A 8.38% (effective rate	465,000	468,768	662,930
25459HBG9	Bond LT Other	DIRECTV HOLDINGS/FINANCE 5.15% Due 3/15/2042	1,832,000	1,908,946	1,893,116
25459HAZ8	Bond LT Other	DIRECTV HOLDINGS/FINANCE 6 3/8% Due 3/1/2041 MS1	460,000	559,415	537,815
25470DAJ8	Bond LT Other	DISCOVERY COMMUNICATIONS 4 7/8% Due 4/1/2043	878,000	883,119	905,236
25470DAD1	Bond LT Other	DISCOVERY COMMUNICATIONS 6.35% Due 6/1/2040 JD1	400,000	445,520	476,164
40049JAZ0	Bond LT Other	GRUPO TELEvisa 6 5/8% Due 1/15/2040 JJ15 6.62%	1,825,000	1,797,715	2,212,690
63946BAJ9	Bond LT Other	NBC UNIVERSAL MEDIA LLC 4.45% Due 1/15/2043 JJ15	1,125,000	1,011,891	1,192,065
63946BAG5	Bond LT Other	NBC UNIVERSAL MEDIA LLC 5.95% Due 4/1/2041 AO1	1,005,000	1,009,010	1,292,345
63946CAE8	Bond LT Other	NBCUNIVERSAL ENTERPRISE 144A 5.25% (effective rate	1,300,000	1,300,000	1,348,750
872287AL1	Bond LT Other	TCI COMMUNICATIONS INC 7.12% (effective rate	295,000	310,802	396,837
88732JBD9	Bond LT Other	TIME WARNER CABLE INC SR UNSECURED 4.5% (effective	1,715,000	1,572,865	1,762,922

SecurityID	Security Type	Security	Par/Shares	Cost	Current Market Value
887315BN8	Bond LT Other	TIME WARNER INC 6.62% (effective rate 5.708%),	545,000	593,488	690,880
887315BH1	Bond LT Other	TIME WARNER INC 7.57% (effective rate 6.604%),	720,000	766,883	934,687
887317AD7	Bond LT Other	TIME WARNER INC 6 1/2% Due 11/15/2036 MN15 6.5%	509,000	560,109	647,537
887317AL9	Bond LT Other	TIME WARNER INC 6 1/4% Due 3/29/2041 MS29 6.25%	682,000	777,011	846,866
06849UAD7	Bond LT Other	BARRICK AUSTRALIA FINANCE 5.95% Due 10/15/2039	300,000	293,206	287,407
06849AAB5	Bond LT Other	BARRICK INTL BAN ABX 6.35% Due 10/15/2036 AO15	700,000	706,103	712,745
06849RAG7	Bond LT Other	BARRICK NA FINANCE LLC 5.7% Due 5/30/2041 MN30	155,000	154,320	152,178
055451AV0	Bond LT Other	BHP BILLITON FIN 5% Due 9/30/2043 MS30 5% (effective	1,250,000	1,249,720	1,416,901
21987BAK4	Bond LT Other	CODELCO INC 144A 5.62% (effective rate 6.12%),	345,000	325,059	386,939
21987BAU2	Bond LT Other	CODELCO INC SERIES 144A 4.88% (effective rate 4.966%),	862,000	849,801	875,502
35671DBJ3	Bond LT Other	FREEMPORT-MCMORAN C & G 5.4% Due 11/14/2034 MN14	600,000	597,065	584,943
35671DBC8	Bond LT Other	FREEMPORT-MCMORAN C & G SR UNSECURED 5.45%	2,450,000	2,379,635	2,316,656
651639AP1	Bond LT Other	NEWMONT MINING CORP 4 7/8% Due 3/15/2042 MS15	625,000	622,064	544,367
767201AD8	Bond LT Other	RIO TINTO FIN USA LTD 7 1/8% Due 7/15/2028 JJ15	1,440,000	1,716,859	1,875,800
84265VAE5	Bond LT Other	SOUTHERN COPPER SCCO 6 3/4% Due 4/16/2040 AO16	910,000	944,469	954,590
278062AD6	Bond LT Other	EATON CORP 4% Due 11/2/2032 MN2 4% (effective rate	1,450,000	1,418,738	1,474,881
278062AE4	Bond LT Other	EATON CORP 4.15% Due 11/2/2042 MN2 4.15% (effective	475,000	473,190	471,444
369604BH5	Bond LT Other	GENERAL ELECTRIC CAP CORP 4 1/2% Due 3/11/2044	375,000	371,605	412,208
369604BF9	Bond LT Other	GENERAL ELECTRIC CAP CORP 4 1/8% Due 10/9/2042 AO9	1,970,000	1,901,583	2,039,366
826200AD9	Bond LT Other	SIEMENS FINAN 144A 6.12% (effective rate 5.719%),	500,000	517,031	620,357
13063BFR8	Bond LT Other	CALIFORNIA ST 7 5/8% Due 3/1/2040 MS1 7.62%	70,000	90,867	107,450
13063BJC7	Bond LT Other	CALIFORNIA ST 7.6% Due 11/1/2040 MN1 7.6% (effective	825,000	1,126,380	1,287,272
13063A7D0	Bond LT Other	CALIFORNIA ST BUILD AMERICA 7.3% Due 10/1/2039 AO1	1,485,000	1,569,332	2,187,390
13063ASG5	Bond LT Other	CALIFORNIA ST BUILD AMERICA 7.55% Due 4/1/2039 AO1	2,140,000	2,495,291	3,302,427
167725AC4	Bond LT Other	CHICAGO II TRANSIT AUTH SALES SERIES A 6.9% (effective	625,000	705,645	789,213
167593AN2	Bond LT Other	CHICAGO ILL O HARE INTL ARPT BUILD AMERICA BONDS	1,650,000	1,886,687	2,250,551
16772PAQ9	Bond LT Other	CHICAGO ILL TRANSIT AUTH 6.2% Due 12/1/2040 JD1	575,000	575,000	682,347
167736YU5	Bond LT Other	CHICAGO ILL WTR REV 6.742% Due 11/1/2040 MN1	600,000	600,000	786,564
231266FD4	Bond LT Other	CURATORS UNIV MO SYS FACS REV 5.96% Due 11/1/2039	1,350,000	1,350,000	1,754,231
235241LS3	Bond LT Other	DALLAS TEX AREA RAPID TRAN REV 5.999% Due	350,000	350,000	477,029
254845GQ7	Bond LT Other	DISTRICT COLUMBIA WTR & SWR 5.522% Due 10/1/2044	1,325,000	1,325,000	1,697,656
452151LF8	Bond LT Other	ILLINOIS STATE 5.1% (effective rate 6.233%), 06/01/2033	2,925,000	2,564,145	2,903,618
544495UG7	Bond LT Other	LA CALIF DEPT WTR & PWR REV 5.716% Due 7/1/2039 JJ1	420,000	420,000	531,115
544495VY7	Bond LT Other	LA CALIF DEPT WTR & PWR REV 6.574% Due 7/1/2045 JJ1	850,000	1,016,673	1,235,008
544435C32	Bond LT Other	LOS ANGELES CALIF DEPT ARPTS 6.582% Due 5/15/2039	1,340,000	1,431,174	1,760,090
574300HZ5	Bond LT Other	MARYLAND ST TRANSN AUTH 5.888% Due 7/1/2043 JJ1	675,000	710,894	892,337
59259YCA5	Bond LT Other	METROPOLITAN TRANS AUTH NY 6.548% Due 11/15/2031	250,000	253,295	326,275
59259YBZ1	Bond LT Other	METROPOLITAN TRANS AUTH NY 6.648% Due 11/15/2039	625,000	629,254	847,744
59259YBY4	Bond LT Other	METROPOLITAN TRANS AUTH NY 6.668% Due 11/15/2039	745,000	779,241	1,017,305
59259YDC0	Bond LT Other	METROPOLITAN TRANS AUTH NY 6.687% Due 11/15/2040	500,000	500,000	682,950
626207YF5	Bond LT Other	MUNICIPAL ELEC AUTH GA PLT VOGTLE UNIT 3&4 PJ J-	1,800,000	1,782,759	2,386,296
646139W35	Bond LT Other	NEW JERSEY ST TPK AUTH SER F BUILD AMERICA 7.41%	1,240,000	1,591,616	1,863,398
646136XR7	Bond LT Other	NEW JERSEY ST TRANSN TR FD BUILD AMERICA BONDS-B	1,500,000	1,624,270	1,937,430
64971MSL2	Bond LT Other	NEW YORK N Y CITY TRANSITIONAL 5.572% Due	500,000	495,385	621,755
64966HYV6	Bond LT Other	NEW YORK NY BUILD AMERICA BOND 5.846% Due	750,000	750,000	970,590
64972FT30	Bond LT Other	NEW YORK NY CITY MUN WTR FIN 5.724% Due 6/15/2042	1,050,000	1,073,260	1,384,835
73358WJA3	Bond LT Other	PORT AUTH NY & NJ CONSOL 174TH 4.46% (effective rate	2,400,000	2,400,000	2,547,432
759136QP2	Bond LT Other	REGIONAL TRANSN DIST COLO 5.844% Due 11/1/2050	760,000	760,000	1,070,308
786005PN2	Bond LT Other	SACRAMENTO CALIF MIN UTIL 6.156% Due 5/15/2036	1,125,000	1,140,002	1,473,064
80168NEP0	Bond LT Other	SANTA CLARA VY CALIF TRANS AUT 5.876% Due 4/1/2032	775,000	775,000	951,235
913366EP1	Bond LT Other	UNIVERSITY CALIF REGTS MED CTR 6.548% Due	1,020,000	1,028,537	1,394,687
91412GDZ5	Bond LT Other	UNIVERSITY CALIF REV 5.946% Due 5/15/2045 MN15	600,000	600,000	757,956
91412F7Y7	Bond LT Other	UNIVERSITY CALIF REV5 5.77% Due 5/15/2043 MN15	900,000	899,429	1,156,797
914440LJ9	Bond LT Other	UNIVERSITY MASS BLDG AUTH PRO 5.45% Due 11/1/2040	1,375,000	1,363,502	1,709,208
032479AD9	Bond LT Other	ANADARKO FINANCE CO 7 1/2% Due 5/1/2031 MN1 7.5%	725,000	920,527	953,435
032511AY3	Bond LT Other	ANADARKO PETROLEUM CORP SR UNSECURED 6.45%	1,055,000	1,171,177	1,267,787
037411BC8	Bond LT Other	APACHE CORP 4 1/4% Due 1/15/2044 JJ15 4.25%	775,000	768,593	677,300
15135UAU5	Bond LT Other	CENOVUS ENERGY 5.2% Due 9/15/2043 MS15 5.2%	1,350,000	1,344,708	1,300,150
15135UAF6	Bond LT Other	CENOVUS ENERGY 6 3/4% Due 11/15/2039 MN15 6.75%	350,000	360,551	398,722
208251AE8	Bond LT Other	CONOCO INC 6.95% Due 4/15/2029 AO15 6.95%	2,236,000	2,466,284	2,978,763
20826FAF3	Bond LT Other	CONOCOPHILLIPS COMPANY 4.15% Due 11/15/2034	1,015,000	1,014,543	1,041,474
20826FAC0	Bond LT Other	CONOCOPHILLIPS COMPANY 4.3% Due 11/15/2044 MN15	1,245,000	1,238,086	1,302,378
212015AQ4	Bond LT Other	CONTINENTAL RESOURCES SR UNSECURED 4.9%	580,000	578,362	502,663
25179MAN3	Bond LT Other	DEVON ENERGY CORP SR UNSECURED 4.75% (effective	975,000	936,560	981,515
279158AJ8	Bond LT Other	ECOPETROL SA 5 7/8% Due 5/28/2045 MN28 5.88%	610,000	605,938	564,250
292505AK0	Bond LT Other	ENCANA CORP 5.15% Due 11/15/2041 MN15 5.15%	850,000	819,411	778,905
29358QAD1	Bond LT Other	ENSCO PLC 5 3/4% Due 10/1/2044 AO1 5.75% (effective	1,575,000	1,601,018	1,580,305
56585AAF9	Bond LT Other	MARATHON PETROLEUM CORP 6 1/2% Due 3/1/2041	707,000	865,177	841,459
56585AAH5	Bond LT Other	MARATHON PETROLEUM CORP SR UNSECURED 4.75%	425,000	420,159	401,373
65334HAG7	Bond LT Other	NEXEN INC 6.4% (effective rate 5.551%), 05/15/2037	725,000	803,250	903,022
65334HAJ1	Bond LT Other	NEXEN INC 7 1/2% Due 7/30/2039 JJ30 7.5% (effective	1,715,000	1,852,954	2,380,163
655044AG0	Bond LT Other	NOBLE ENERGY INC 5 1/4% Due 11/15/2043 MN15 5.25%	800,000	796,292	812,438
71645WAS0	Bond LT Other	PETROBRAS INTL FINANCE 6 3/4% Due 1/27/2041 JJ27	375,000	390,881	341,089
71645WAQ4	Bond LT Other	PETROBRAS INTL FINANCE 6 7/8% Due 1/20/2040 JJ20			
71654QBG6	Bond LT Other	6.88% (effective rate 6.4%), 01/20/2040	1,323,000	1,399,916	1,224,529
71654QBG6	Bond LT Other	PETROLEOS MEXICANOS 3 1/2% Due 1/30/2023 JJ30			
71654QBG6	Bond LT Other	3.5% (effective rate 3.533%), 01/30/2023	1,440,000	1,436,655	1,377,360
71654QBG6	Bond LT Other	PETROLEOS MEXICANOS 4 7/8% Due 1/18/2024 JJ18			
71654QBG6	Bond LT Other	4.88% (effective rate 4.939%), 01/18/2024	875,000	870,935	909,125

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71654QBE1	Bond LT Other	PETROLEOS MEXICANOS 5 1/2% Due 6/27/2044 JD27 5.5% (effective rate 6.239%), 06/27/2044	1,999,000	1,800,803	2,038,980
71654QAZ5	Bond LT Other	PETROLEOS MEXICANOS 6 1/2% Due 6/2/2041 JD2 6.5% (effective rate 6.555%), 06/02/2041	995,000	988,099	1,141,763
718546AL8	Bond LT Other	PHILLIPS 66 4 7/8% Due 11/15/2044 MN15 4.88% (effective rate 4.969%), 11/15/2044	876,000	863,177	896,626
718546AH7	Bond LT Other	PHILLIPS 66 5 7/8% Due 5/1/2042 MN1 5.88% (effective rate 5.738%), 05/01/2042	1,425,000	1,451,245	1,641,023
779382AS9	Bond LT Other	ROWAN COS INC 5.85% Due 1/15/2044 JJ15 5.85% (effective rate 5.852%), 01/15/2044	375,000	374,885	345,839
822582AY8	Bond LT Other	SHELL INTERNATIONAL FIN 4.55% Due 8/12/2043 FA12 4.55% (effective rate 4.207%), 08/12/2043	680,000	718,571	743,900
822582AD4	Bond LT Other	SHELL INTERNATIONAL FIN 6 3/8% Due 12/15/2038 JD15 6.38% (effective rate 5.72%), 12/15/2038	1,446,000	1,568,442	1,943,164
91913YAL4	Bond LT Other	VALERO ENERGY CORP 6.62% (effective rate 5.442%), 06/15/2037	878,000	1,008,982	1,036,619
637071AK7	Bond LT Other	NATIONAL OILWELL VARCO INC 3.95% Due 12/1/2042 JD1 3.95% (effective rate 4.24%), 12/01/2042	700,000	666,962	644,826
00287YAM1	Bond LT Other	ABBVIE INC 4.4% Due 11/6/2042 MN6 4.4% (effective rate 4.67%), 11/06/2042	2,175,000	2,083,526	2,243,880
00507UAH4	Bond LT Other	ACTAVIS FUNDING SCS 4.85% Due 6/15/2044 JD15 4.85% (effective rate 4.971%), 06/15/2044	1,625,000	1,594,632	1,648,946
110122AC2	Bond LT Other	BRISTOL MYERS SQUIBB 6.88% (effective rate 6.4%), 08/01/2097	75,000	80,530	111,093
110122AX6	Bond LT Other	BRISTOL MYERS SQUIBB 4 1/2% Due 3/1/2044 MS1 4.5% (effective rate 4.556%), 03/01/2044	725,000	718,445	792,273
377372AE7	Bond LT Other	GLAXOSMITHKLINE CAP INC 6 3/8% Due 5/15/2038 MN15 6.38% (effective rate 6.047%), 05/15/2038	1,900,000	1,977,288	2,529,825
478160AJ3	Bond LT Other	JOHNSON & JOHNSON 6.95% Due 9/1/2029 MS1 6.95% (effective rate 4.706%), 09/01/2029	425,000	525,175	609,687
717081DE0	Bond LT Other	PFIZER INC 4.3% Due 6/15/2043 JD15 4.3% (effective rate 4.357%), 06/15/2043	410,000	406,203	439,087
717081CY7	Bond LT Other	PFIZER INC 7.2% Due 3/15/2039 MS15 7.2% (effective rate 5.769%), 03/15/2039	775,000	917,199	1,126,658
88163VAD1	Bond LT Other	TEVA PHARMACEUTICAL FINANCE LL 6.15% (effective rate 6.192%), 02/01/2036	210,000	208,956	259,780
942683AH6	Bond LT Other	WATSON PHARMACEUTICALS INC 4 5/8% Due 10/1/2042 AO1 4.62% (effective rate 5.247%), 10/01/2042	550,000	500,252	538,964
983024AN0	Bond LT Other	WYETH 5.95% (effective rate 5.015%), 04/01/2037	1,725,000	1,937,583	2,212,585
983024AG5	Bond LT Other	WYETH 6 1/2% Due 2/1/2034 FA1 6.5% (effective rate 5.246%), 02/01/2034	900,000	1,034,997	1,213,362
118230AM3	Bond LT Other	BUCKEYE PARTNERS SR UNSECURED 5.85% (effective rate 5.952%), 11/15/2043	700,000	690,153	700,370
283695BP8	Bond LT Other	EL PASO NAT GAS 5.95% Due 4/15/2017 AO15 5.95% (effective rate 5.769%), 04/15/2017	1,520,000	1,525,664	1,634,085
283695BK9	Bond LT Other	EL PASO NAT GAS 8 3/8% Due 6/15/2032 JD15 8.38% (effective rate 6.034%), 06/15/2032	450,000	562,702	591,742
28370TAF6	Bond LT Other	EL PASO PIPELINE PART OP 4.7% Due 11/1/2042 MN1 4.7% (effective rate 4.728%), 11/01/2042	650,000	647,161	586,942
28370TAD1	Bond LT Other	EL PASO PIPELINE PART OP 7 1/2% Due 11/15/2040 MN15 7.5% (effective rate 5.661%), 11/15/2040	725,000	904,887	891,733
29273RAT6	Bond LT Other	ENERGY TRANSFER PARTNERS 5.15% Due 2/1/2043 FA1 5.15% (effective rate 5.517%), 02/01/2043	975,000	924,162	964,886
29273RAZ2	Bond LT Other	ENERGY TRANSFER PARTNERS 5.95% Due 10/1/2043 AO1 5.95% (effective rate 5.965%), 10/01/2043	625,000	623,648	685,499
29273RAP4	Bond LT Other	ENERGY TRANSFER PARTNERS 6.05% Due 6/1/2041 JD1 6.05% (effective rate 6.068%), 06/01/2041	1,300,000	1,296,852	1,418,938
29273RAR0	Bond LT Other	ENERGY TRANSFER PARTNERS SR UNSECURED 6.5% (effective rate 6.527%), 02/01/2042	185,000	184,355	212,648
29379VBA0	Bond LT Other	ENTERPRISE PRODUCTS OPER 4.85% Due 3/15/2044 MS15 4.85% (effective rate 5.063%), 03/15/2044	1,375,000	1,330,202	1,433,739
29379VAW3	Bond LT Other	ENTERPRISE PRODUCTS OPER 4.85% Due 8/15/2042 FA15 4.85% (effective rate 4.879%), 08/15/2042	850,000	846,234	883,291
29379VBF9	Bond LT Other	ENTERPRISE PRODUCTS OPER 4.95% Due 10/15/2054 AO15 4.95% (effective rate 5.046%), 10/15/2054	590,000	580,272	603,887
29379VBC6	Bond LT Other	ENTERPRISE PRODUCTS OPER 5.1% Due 2/15/2045 FA15 5.1% (effective rate 5.11%), 02/15/2045	675,000	673,930	725,754
29379VAM5	Bond LT Other	ENTERPRISE PRODUCTS OPER 7.55% Due 4/15/2038 AO15 7.55% (effective rate 7.178%), 04/15/2038	1,455,000	1,511,247	1,987,820
293791AV1	Bond LT Other	ENTERPRISE PRODUCTS OPER SERIES A 8.38% (effective rate 0.4%), 08/01/2066	750,000	800,155	805,313

<u>SecurityID</u>	<u>Security Type</u>	<u>Security</u>	<u>Par/Shares</u>	<u>Cost</u>	<u>Current Market Value</u>
293791AW9	Bond LT Other	ENTERPRISE PRODUCTS OPER SERIES B 7.03% (effective rate 0.712%), 01/15/2068	925,000	965,737	1,014,609
494550BU9	Bond LT Other	KINDER MORGAN ENERGY 5 1/2% Due 3/1/2044 MS1 5.5% (effective rate 5.554%), 03/01/2044	225,000	223,236	228,721
494550BN5	Bond LT Other	KINDER MORGAN ENERGY 5% Due 8/15/2042 FA15 5% (effective rate 5.045%), 08/15/2042	650,000	645,631	617,739
494550BH8	Bond LT Other	KINDER MORGAN ENERGY 6 3/8% Due 3/1/2041 MS1 6.38% (effective rate 6.387%), 03/01/2041	875,000	873,572	974,492
494550AW6	Bond LT Other	KINDER MORGAN ENERGY 6.95% Due 1/15/2038 JJ15 6.95% (effective rate 7.415%), 01/15/2038	1,500,000	1,423,449	1,731,194
49456BAH4	Bond LT Other	KINDER MORGAN INC DELAWA 5.55% Due 6/1/2045 JD1 5.55% (effective rate 5.573%), 06/01/2045	375,000	373,715	384,086
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	749,493	706,202
72650RBE1	Bond LT Other	PLAINS ALL AMER 4.7% Due 6/15/2044 JD15 4.7% (effective rate 4.716%), 06/15/2044	1,125,000	1,122,125	1,116,884
86765BAM1	Bond LT Other	SUNOCO LOGISTICS PARTNER 4.95% Due 1/15/2043 JJ15 4.95% (effective rate 4.995%), 01/15/2043	810,000	804,513	776,190
86765BAQ2	Bond LT Other	SUNOCO LOGISTICS PARTNER 5.35% Due 5/15/2045 MN15 5.35% (effective rate 5.395%), 05/15/2045	650,000	645,616	657,194
880451AT6	Bond LT Other	TENNESSEE GAS PIPELINE 7 1/2% Due 4/1/2017 AO1 7.5% (effective rate 5.459%), 04/01/2017	450,000	469,144	502,757
880451AV1	Bond LT Other	TENNESSEE GAS PIPELINE 7% Due 10/15/2028 AO15 7% (effective rate 4.898%), 10/15/2028	760,000	918,723	920,244
880451AS8	Bond LT Other	TENNESSEE GAS PIPELINE 7% Due 3/15/2027 MS15 7% (effective rate 4.712%), 03/15/2027	265,000	320,769	316,307
880451AY5	Bond LT Other	TENNESSEE GAS PIPELINE 8% Due 2/1/2016 FA1 8% (effective rate 5.377%), 02/01/2016	650,000	667,665	692,779
89352HAL3	Bond LT Other	TRANS CANADA PIPELINES 5% Due 10/16/2043 AO16 5% (effective rate 5.052%), 10/16/2043	2,330,000	2,311,507	2,441,176
969457BV1	Bond LT Other	WILLIAMS COS IN 5 3/4% Due 6/24/2044 JD24 5.75% (effective rate 5.766%), 06/24/2044	345,000	344,217	300,101
96950FAP9	Bond LT Other	WILLIAMS PARTNERS LP 4.9% Due 1/15/2045 JJ15 4.9% (effective rate 4.949%), 01/15/2045	750,000	744,264	702,424
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	1,490,110	1,554,509
96950FAF1	Bond LT Other	WILLIAMS PARTNERS LP 6.3% Due 4/15/2040 AO15 6.3% (effective rate 5.649%), 04/15/2040	700,000	760,890	783,070
667469AA8	Bond LT Other	NORTHWEST FLORIDA TIMBER 144A 4.75% (effective rate 4.894%), 03/04/2029	780,000	768,481	788,931
03027XAA8	Bond LT Other	AMERICAN TOWER CORP 4.7% Due 3/15/2022 MS15 4.7% (effective rate 4.724%), 03/15/2022	1,390,000	1,387,891	1,457,404
03027XAD2	Bond LT Other	AMERICAN TOWER CORP 5% Due 2/15/2024 FA15 5% (effective rate 4.691%), 02/15/2024	508,000	519,512	538,717
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	1,291,510	1,410,426
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	668,171	916,246
828807CT2	Bond LT Other	SIMON PROPERTY GROUP LP SR UNSECURED 4.25% (effective rate 4.285%), 10/01/2044	1,450,000	1,441,396	1,500,447
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	603,814	664,333
437076AS1	Bond LT Other	HOME DEPOT INC 5.88% (effective rate 5.762%), 12/16/2036	480,000	486,696	626,879
437076BD3	Bond LT Other	HOME DEPOT INC 4 7/8% Due 2/15/2044 FA15 4.88% (effective rate 4.797%), 02/15/2044	710,000	718,536	825,224
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	796,678	834,096
437076BF8	Bond LT Other	HOME DEPOT INC 4.4% Due 3/15/2045 MS15 4.4% (effective rate 4.494%), 03/15/2045	310,000	305,190	338,804
548661CX3	Bond LT Other	LOWE'S COMPANIES INC 4.65% Due 4/15/2042 AO15 4.65% (effective rate 4.458%), 04/15/2042	553,000	569,444	615,062
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	1,255,385	1,393,405
747262AH6	Bond LT Other	QVC INC 5 1/8% Due 7/2/2022 JJ2 5.12% (effective rate 5.125%), 07/02/2022	875,000	875,000	920,865
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	1,248,430	1,338,598
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	1,688,058	1,770,116
931142CB7	Bond LT Other	WAL-MART STORES 5.25% (effective rate 4.72%), 09/01/2035	1,050,000	1,122,871	1,263,002

SecurityID	Security Type	Security	Par/Shares	Cost	Current Market Value
931142CK7	Bond LT Other	WAL-MART STORES 6.5% (effective rate 5.344%), 08/15/2037	2,017,000	2,320,809	2,775,434
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	2,430,039	2,970,623
68389XAV7	Bond LT Other	ORACLE CORP 4.3% Due 7/8/2034 J18 4.3% (effective rate 4.303%), 07/08/2034	875,000	874,648	936,838
68389XAM7	Bond LT Other	ORACLE CORP 5 3/8% Due 7/15/2040 J115 5.38% (effective rate 5.352%), 07/15/2040	1,958,000	1,963,582	2,348,834
105756BW9	Bond LT Other	BRAZIL REPUBLIC OF SR UNSECURED 5% (effective rate 5.132%), 01/27/2045	5,542,000	5,430,519	5,431,160
195325BR5	Bond LT Other	COLOMBIA REPUBLIC OF 5 5/8% Due 2/26/2044 FA26 5.62% (effective rate 5.158%), 02/26/2044	3,626,000	3,873,380	4,079,250
195325BM6	Bond LT Other	COLOMBIA REPUBLIC OF 6 1/8% Due 1/18/2041 J118 6.12% (effective rate 4.581%), 01/18/2041	1,101,000	1,357,939	1,318,448
715638BM3	Bond LT Other	PERU REPUBLIC OF 5 5/8% Due 11/18/2050 MN18 5.62% (effective rate 6.21%), 11/18/2050	1,645,000	1,506,865	1,936,988
900123CB4	Bond LT Other	TURKEY REPUBLIC OF UNSECURED 4.88% (effective rate 5.719%), 04/16/2043	1,150,000	1,013,366	1,145,492
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	4,794,565	4,482,750
91086QBB3	Bond LT Other	UNITED MEXICAN STATES SR UNSECURED 4.75% (effective rate 5.396%), 03/08/2044	5,392,000	4,880,957	5,621,160
02364WBE4	Bond LT Other	AMERICA MOVIL SAB DE CV 4 3/8% Due 7/16/2042 J116 4.38% (effective rate 4.956%), 07/16/2042	1,525,000	1,388,206	1,460,950
02364WAP0	Bond LT Other	AMERICA MOVIL SAB DE CV 6 1/8% Due 11/15/2037 MN15 6.12% (effective rate 6.47%), 11/15/2037	900,000	862,839	1,081,039
00206RAG7	Bond LT Other	AT&T CORP 6.3% (effective rate 6.332%), 01/15/2038	705,000	702,257	852,999
00206RCG5	Bond LT Other	AT&T CORP 4.8% Due 6/15/2044 JD15 4.8% (effective rate 4.749%), 06/15/2044	1,082,000	1,090,605	1,102,510
00206RBA9	Bond LT Other	AT&T CORP 5.55% Due 8/15/2041 FA15 5.55% (effective rate 5.118%), 08/15/2041	425,000	451,501	473,578
00206RAD4	Bond LT Other	AT&T CORP 6 1/2% Due 9/1/2037 MS1 6.5% (effective rate 5.909%), 09/01/2037	1,243,000	1,333,981	1,535,662
00206RAS1	Bond LT Other	AT&T CORP 6.55% Due 2/15/2039 FA15 6.55% (effective rate 6.404%), 02/15/2039	1,180,000	1,198,821	1,454,440
00206RBK7	Bond LT Other	AT&T CORP SR UNSECURED 4.35% (effective rate 4.774%), 06/15/2045	686,000	639,491	646,729
17275RAF9	Bond LT Other	CISCO SYSTEMS INC 5 1/2% Due 1/15/2040 J115 5.5% (effective rate 5.679%), 01/15/2040	700,000	683,349	853,005
22822RAR1	Bond LT Other	CROWN CASTLE TOWERS LLC 144A 6.11% (effective rate 5.807%), 01/15/2020	1,925,000	1,952,213	2,211,136
25156PAC7	Bond LT Other	DEUTSCHE TELEKOM INT FIN 8.75% (effective rate 7.263%), 06/15/2030	1,210,000	1,375,366	1,787,361
35177PAL1	Bond LT Other	FRANCE TELECOM 9% (effective rate 5.839%), 03/01/2031	895,000	1,188,327	1,365,217
35177PAX5	Bond LT Other	FRANCE TELECOM 5 3/8% Due 1/13/2042 J113 5.38% (effective rate 5.243%), 01/13/2042	250,000	254,752	284,192
362320BA0	Bond LT Other	GTE CORPORATION 6.94% (effective rate 6.039%), 04/15/2028	75,000	81,105	93,800
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	956,485	1,264,758
78413HAB5	Bond LT Other	SES 144A 5.3% (effective rate 5.353%), 04/04/2043	725,000	719,373	805,283
92344GAX4	Bond LT Other	VERIZON COMMUNICATIONS 5.85% (effective rate 5.437%), 09/15/2035	825,000	866,953	969,505
92343VBZ6	Bond LT Other	VERIZON COMMUNICATIONS 5.05% Due 3/15/2034 MS15 5.05% (effective rate 4.501%), 03/15/2034	2,025,000	2,165,565	2,160,118
92343VBG8	Bond LT Other	VERIZON COMMUNICATIONS SR UNSECURED 3.85% (effective rate 4.579%), 11/01/2042	2,485,000	2,193,743	2,215,330
92343VBS2	Bond LT Other	VERIZON COMMUNICATIONS SR UNSECURED 6.4% (effective rate 5.852%), 09/15/2033	1,496,000	1,586,618	1,842,747
92343VBTO	Bond LT Other	VERIZON COMMUNICATIONS SR UNSECURED 6.55% (effective rate 5.977%), 09/15/2043	2,089,000	2,248,103	2,676,320
92857WBD1	Bond LT Other	VODAFONE GROUP PLC 4 3/8% Due 2/19/2043 FA19 4.38% (effective rate 4.747%), 02/19/2043	608,000	573,060	592,549
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	748,045	906,178
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	1,799,604	1,880,541
12189QAB6	Bond LT Other	BURLINGTON NORTHERN SANTA FE 6.53% (effective rate 6.521%), 07/15/2037	1,405,000	1,406,425	1,867,520
126408GY3	Bond LT Other	C S X CORP 4.1% Due 3/15/2044 MS15 4.1% (effective rate 5.017%), 03/15/2044	825,000	709,631	817,251

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126408GH0	Bond LT Other	C S X CORP 6% Due 10/1/2036 AO1 6% (effective rate 5.779%), 10/01/2036	550,000	564,883	691,485
13645RAQ7	Bond LT Other	CANADIAN PACIFIC R R CO 5 3/4% Due 1/15/2042 JJ15 5.75% (effective rate 5.922%), 01/15/2042	1,125,000	1,099,036	1,442,774
31428XAT3	Bond LT Other	FEDEX CORP 3 7/8% Due 8/1/2042 FA1 3.88% (effective rate 4.583%), 08/01/2042	885,000	787,424	852,906
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	1,988,035
907818DZ8	Bond LT Other	UNION PACIFIC CORP 4.15% Due 1/15/2045 JJ15 4.15% (effective rate 4.24%), 01/15/2045	700,000	689,345	729,552
907818DT2	Bond LT Other	UNION PACIFIC CORP 4.821% Due 2/1/2044 FA1 4.82% (effective rate 3.657%), 02/01/2044	800,000	965,803	913,364
160070DH8	Bond LT Tax-Exempt	CHARLESTON CNTY SC ARPT DIST A SERIES B 5% (effective rate 5.214%), 07/01/2043	350,000	339,110	389,344
235036F88	Bond LT Tax-Exempt	DALLAS FORT WORTH TX INTERNATI SERIES A 5% (effective rate 5.412%), 11/01/2043	225,000	211,931	241,639
235036XM7	Bond LT Tax-Exempt	DALLAS FORT WORTH TX INTERNATI SERIES D 5% (effective rate 5.767%), 11/01/2042	425,000	381,061	457,215
592643CC2	Bond LT Tax-Exempt	MET WASHINGTON DC ARPTS AUTH D SERIES A 5% (effective rate 4.775%), 10/01/2053	275,000	285,748	293,895
6459182D4	Bond LT Tax-Exempt	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	297,612	327,801
646136J69	Bond LT Tax-Exempt	NEW JERSEY ST TRANSN TR FD SERIES AA 5% (effective rate 4.56%), 06/15/2033	525,000	539,454	572,954
64972F3C8	Bond LT Tax-Exempt	NEW YORK NY CITY MUN WTR FIN SERIES GG 5% (effective rate 5%), 06/15/2043	350,000	350,000	388,339
837151JG5	Bond LT Tax-Exempt	SOUTH CAROLINA ST PUB SVC SERIES E 5% (effective rate 5.05%), 12/01/2048	300,000	297,612	332,946
46625HHA1	Step-Up Perpetual Bonds	JP MORGAN CHASE Adj % Due Perpetual AO30	1,900,000	1,991,406	2,044,970
48123KAA4	Step-Up Perpetual Bonds	JPM CHASE CAPITAL XXI	825,000	706,319	676,500
749770AQ6	Step-Up Perpetual Bonds	RABOBANK NEDERLAND 144A	650,000	650,000	836,550
85748DAA7	Step-Up Perpetual Bonds	STATE STREET CAP STATE STREET CAP TR IV	1,325,000	873,926	1,099,750
020002AV3	Step-Up Perpetual Bonds	ALLSTATE CORP	415,000	398,100	437,825
171232AP6	Step-Up Perpetual Bonds	CHUBB CORP	850,000	837,081	911,243
59156RAP3	Step-Up Perpetual Bonds	METLIFE INC	910,000	926,246	1,014,650
59156RAE8	Step-Up Perpetual Bonds	METLIFE INC 6 1/2% Due 12/15/2032 JD15	1,073,000	1,134,893	1,431,317
98876YAA8	Step-Up Perpetual Bonds	ZFS FINANCE USA TRUST II 144A	440,000	442,490	463,615
BRSL17VL7	INTEREST RATE SWAPS	Interest Rate Swap With CREDIT SUISSE GROUP 0.23% (effective rate 0%), 10/28/2018	3,900,000	-	10,103
BRSL17VL7	INTEREST RATE SWAPS	Interest Rate Swap With CREDIT SUISSE GROUP 1.45% (effective rate 0%), 10/28/2018	(3,900,000)	-	-
BRSLY81A6	INTEREST RATE SWAPS	Interest Rate Swap-CLR With Chicago Mercantile Exchan 0.23% (effective rate 0%), 01/17/2019	7,700,000	-	(62,915)
BRSQFW7P4	INTEREST RATE SWAPS	Interest Rate Swap-CLR With Chicago Mercantile Exchan 0.23% (effective rate 0%), 02/15/2040	1,562,500	-	(113,739)
BRSQFUDU54	INTEREST RATE SWAPS	Interest Rate Swap-CLR With Chicago Mercantile Exchan 0.23% (effective rate 0%), 02/15/2040	1,562,500	-	(109,581)
BRSQFV4W4	INTEREST RATE SWAPS	Interest Rate Swap-CLR With Chicago Mercantile Exchan 0.23% (effective rate 0%), 02/15/2040	1,562,500	-	(105,617)
BRSQFW6B6	INTEREST RATE SWAPS	Interest Rate Swap-CLR With Chicago Mercantile Exchan 0.23% (effective rate 0%), 02/15/2040	1,562,500	-	(108,828)
BRSNG6777	INTEREST RATE SWAPS	Interest Rate Swap-CLR With Chicago Mercantile Exchan 0.23% (effective rate 0%), 11/30/2018	1,600,000	-	2,449
BRSP5T162	INTEREST RATE SWAPS	Interest Rate Swap-CLR With Chicago Mercantile Exchan 0.24% (effective rate 0%), 11/30/2018	7,800,000	-	(33,717)
BRSNG6777	INTEREST RATE SWAPS	Interest Rate Swap-CLR With Chicago Mercantile Exchan 1.5% (effective rate 0%), 11/30/2018	(1,600,000)	-	-
BRSP5T162	INTEREST RATE SWAPS	Interest Rate Swap-CLR With Chicago Mercantile Exchan 1.65% (effective rate 0%), 11/30/2018	(7,800,000)	-	-
BRSLY81A6	INTEREST RATE SWAPS	Interest Rate Swap-CLR With Chicago Mercantile Exchan 1.78% (effective rate 0%), 01/17/2019	(7,700,000)	-	-
BRSQFV4W4	INTEREST RATE SWAPS	Interest Rate Swap-CLR With Chicago Mercantile Exchan 3.03% (effective rate 0%), 02/15/2040	(1,562,500)	-	-
BRSQFUDU54	INTEREST RATE SWAPS	Interest Rate Swap-CLR With Chicago Mercantile Exchan 3.05% (effective rate 0%), 02/15/2040	(1,562,500)	-	-
BRSQFW6B6	INTEREST RATE SWAPS	Interest Rate Swap-CLR With Chicago Mercantile Exchan 3.05% (effective rate 0%), 02/15/2040	(1,562,500)	-	-
BRSQFW7P4	INTEREST RATE SWAPS	Interest Rate Swap-CLR With Chicago Mercantile Exchan 3.06% (effective rate 0%), 02/15/2040	(1,562,500)	-	-
BRSQMWU96	Options - Owned	30Y RTP 4.05 20-NOV-2017 3.05% Due 11/20/2017 0% (effective rate 0%), 11/20/2017	1,600,000	111,178	182,256

<u>SecurityID</u>	<u>Security Type</u>	<u>Security</u>	<u>Par/Shares</u>	<u>Cost</u>	<u>Current Market Value</u>
BRSQMWWJ3	Options - Owned	30Y RTP 4.05 20-NOV-2017 4.05% Due 11/20/2017 0% (effective rate 0%), 11/20/2017	2,200,000	98,865	68,513
BRSQNADB7	Options - Owned	30Y RTR 3.05 20-NOV-2017 3.05% Due 11/20/2017 0% (effective rate 0%), 11/20/2017	1,600,000	112,656	182,256
BRSQNaNJ9	Options - Owned	30Y RTR 3.05 20-NOV-2017 4.05% Due 11/20/2017 0% (effective rate 0%), 11/20/2017	2,200,000	99,141	68,513
0EH5P009875 O	Options - Owned	OPTION P 98.75 03/13/2015 0% (effective rate 0%), 03/13/2015	397	75,053	109,175
BR5K5BBR5	Options - Owned	SWAPTION 4 1/2% Due 8/7/2018 0% (effective rate 0%), 08/07/2018	57,200,000	1,904,760	512,283
EDZ5P000098 O	Options - Owned	US 15 YR NOTE OPTION DEC 15 98% Due 12/14/2015 0% (effective rate 0%), 12/14/2015	286	41,659	17,875
EDZ5P000099 O	Options - Owned	US 15 YR NOTE OPTION DEC 15 99% Due 12/14/2015 0% (effective rate 0%), 12/14/2015	286	195,734	128,700
BR5K5BBV6	Options - Written	SWAPTION 6% Due 8/7/2018 0% (effective rate 0%), 08/07/2018	(114,400,000)	(1,798,940)	(347,513)
EDZ5P000985 W	Options - Written	US 15 YR NOTE OPTION DEC 15 98 1/2% Due 12/14/2015 0% (effective rate 0%), 12/14/2015	(571)	(178,408)	(92,788)
BRSF7XS80	Credit Default Swap	Credit Default Swap With CREDIT SUISSSE 1.00% (NORTHROP GRUMMAN), 09/20/2017	1,355,000		(34,598)
BRSF7XSR8	Credit Default Swap	Credit Default Swap With CREDIT SUISSSE 1.00% (RAYTHEON), 09/20/17	1,355,000		(34,548)
BRSF7XSU1	Credit Default Swap	Credit Default Swap With CREDIT SUISSSE 1.00% (LOCKHEED MARTIN), 09/20/17	1,610,000		(41,029)
BRSF7XT48	Credit Default Swap	Credit Default Swap With CREDIT SUISSSE 1.00% (GENERAL DYNAMICS CORP), 09/20/2017	1,610,000		(40,002)
20002879	Preferred Stock - N/R	ALLSTATE CORP SERIES E 0% (effective rate 0%),	25,000	645,094	658,250
949746556	Preferred Stock - N/R	WELLS FARGO CO 0% (effective rate 0%),	98,875	2,451,872	2,536,144
29364W504	Preferred Stock - N/R	ENTERGY LOUISIANA LLC 0% (effective rate 0%),	20,000	440,000	505,400
857477608	Preferred Stock-Redem	STATE STREET CORP 0% (effective rate 0%),	55,685	1,404,985	1,440,014
83499Z9M0	Short Term - Mutual Fund	SSGA PRIME MONEY MARKET FUND	3,384,153	3,384,153	3,384,153
Total General Investments				478,063,022	536,304,568

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313379VD8	Bond LT Gov't	FEDERAL HOME LOAN BANK SERIES 0000 3% (effective	375,000	342,762	374,688
3134G3ZG8	Bond LT Gov't	FHLMC 2.3% Due 7/26/2023 JJ26 2.3% (effective rate	2,191,000	2,183,967	2,121,738
21H030617	Bond LT Gov't	GNMA 2 POOL NO TBA 3% (effective rate 2.885%),	3,255,000	3,304,842	3,328,644
36179QRZ6	Bond LT Gov't	GNMA POOL MA2304 4% (effective rate 3.32%),	3,652,773	3,906,913	3,924,430
21H042612	Bond LT Gov't	GNMA2 POOL NO TBA 4.5% (effective rate 3.678%),	6,625,000	7,230,175	7,238,589
903724AK8	Bond LT Gov't	UKRAINE AID 1.844% Due 5/16/2019 MN16 1.84%	2,663,000	2,664,495	2,680,975
912828G46	Bond LT Gov't	US TREASURY N/B 0 1/2% Due 11/30/2016 MN31 0.5%	-	-	-
912828H29	Bond LT Gov't	US TREASURY N/B 0 5/8% Due 12/31/2016 JD31 0.62%	43,783,000	43,708,119	43,724,856
912828G61	Bond LT Gov't	US TREASURY N/B 1 1/2% Due 11/30/2019 MN31 1.5%	1,829,000	1,822,242	1,817,426
912828G53	Bond LT Gov't	US TREASURY N/B 1 7/8% Due 11/30/2021 MN31 1.88%	32,639,000	32,477,392	32,447,768
912828G79	Bond LT Gov't	US TREASURY N/B 1% Due 12/15/2017 JD15 1%	30,240,000	30,188,829	30,169,117
912828G38	Bond LT Gov't	US TREASURY N/B 2 1/4% Due 11/15/2024 MN15 2.25%	2,793,000	2,790,206	2,811,766
912810RH3	Bond LT Gov't	US TREASURY NOTE/BOND 3 1/8% Due 8/15/2044 FA15	7,452,000	7,612,552	8,022,540
38378CCP0	Bond LT Gov't	GNMA SERIES 2011-169 CLASS BC 7% (effective rate	56,709	65,261	63,588
38374UNM9	Bond LT Gov't	GNMA SERIES 2009-29 CLASS PB 4.75% (effective rate	502,000	528,418	550,441
38376GVM9	Bond LT Gov't	GNMA SERIES 2010-123 CLASS IA 8.15% (effective rate	265,939	34,800	21,423
362159BH7	Bond LT Gov't	GNMA POOL NO 157640 9.5% (effective rate 8.375%),	253	255	254
36216X3U3	Bond LT Gov't	GNMA POOL NO 178211 9.5% (effective rate 8.681%),	272	274	274
36217HU37	Bond LT Gov't	GNMA POOL NO 194202 9% (effective rate 8.086%),	445	448	452
36217KGE2	Bond LT Gov't	GNMA POOL NO 195597 9% (effective rate 5.334%),	237	242	238
36218DEH2	Bond LT Gov't	GNMA POOL NO 218936 9.5% (effective rate 8.421%),	1,670	1,689	1,678
362202WC3	Bond LT Gov't	GNMA POOL NO 295043 9.5% (effective rate 8.551%),	2,583	2,648	2,648
36207YUK4	Bond LT Gov't	GNMA POOL NO 446186 8.5% (effective rate 8.147%),	2,887	2,949	2,960
3620A9TT8	Bond LT Gov't	GNMA POOL NO 723362 4.5% (effective rate 3.105%),	138,751	147,234	153,344
3620ADSFO	Bond LT Gov't	GNMA POOL NO 726918 4.5% (effective rate 3.182%),	134,973	143,209	149,199
36225AAS9	Bond LT Gov't	GNMA POOL NO 780017 9.5% (effective rate 7.843%),	247	260	268
36225AE63	Bond LT Gov't	GNMA POOL NO 780157 9.5% (effective rate 8.006%),	2,001	2,089	2,297
36225ATF7	Bond LT Gov't	GNMA POOL NO 780550 9.5% (effective rate 8.146%),	2,195	2,279	2,553
36202FMA1	Bond LT Gov't	GNMA II POOL NO 004853 4% (effective rate 3.474%),	621,939	636,974	669,139
36202FVH6	Bond LT Gov't	GNMA II POOL NO 005116 5% (effective rate 1.887%),	68,068	75,532	75,954
36202FV94	Bond LT Gov't	GNMA II POOL NO 005140 4.5% (effective rate 2.634%),	660,046	711,512	723,434
36202FXC5	Bond LT Gov't	GNMA II POOL NO 005175 4.5% (effective rate 2.666%),	96,140	103,489	105,323
3620AVLR1	Bond LT Gov't	GNMA POOL NO 741136 5% (effective rate 3.975%),	149,044	159,645	163,912
3620AVLS9	Bond LT Gov't	GNMA POOL NO 741137 5% (effective rate 2.528%),	258,811	278,403	286,266
3620AXAN8	Bond LT Gov't	GNMA POOL NO 742613 5.288% Due 10/20/2060 Mo-1	262,105	289,489	287,546
36230K4V0	Bond LT Gov't	GNMA POOL NO 751736 5.14% Due 10/20/2060 Mo-1	519,394	574,501	564,336
3136G0TM3	Bond LT Gov't	FANNIE MAE 2% Due 10/26/2021 AO26 2% (effective	855,000	807,381	840,894
3135G0ZY2	Bond LT Gov't	FNMA 1 3/4% Due 11/26/2019 MN26 1.75% (effective	681,000	678,598	681,409
02209SAP8	Bond LT Other	ALTRIA GROUP INC 2.95% Due 5/2/2023 MN2 2.95%	418,000	417,437	404,192
02209SAS2	Bond LT Other	ALTRIA GROUP INC 4% Due 1/31/2024 JJ31 4%	272,000	270,497	283,582
023135AN6	Bond LT Other	AMAZON.COM INC 3.8% Due 12/5/2024 JD5 3.8%	542,000	540,038	555,290
026874CX3	Bond LT Other	AMERICAN INTL GROUP 3 3/8% Due 8/15/2020 FA15	692,000	695,787	718,850
031162BN9	Bond LT Other	AMGEN INC 3 5/8% Due 5/15/2022 MN15 3.62%	604,000	602,217	621,801
05348EAU3	Bond LT Other	AVALONBAY COMMUNITIES SERIES MTN 3.5%	643,000	638,211	642,780
06742LAA1	Bond LT Other	BARCLAYS DRYROCK ISSUANCE TR SERIES 2014-1 CLASS	510,000	510,000	509,357
07383F7Y8	Bond LT Other	BEAR STEARNS COMM MORTG SEC SERIES 2005-PWR8	1,400,000	1,416,324	1,417,745
07783NAA5	Bond LT Other	BELHURST CLO LTD SERIES 2006-1A CLASS A1 144A	260,927	258,456	260,917
14041NDX6	Bond LT Other	CAPITAL ONE MULTI-ASSET EXECUT SERIES 2007-A7	880,000	976,993	979,065
14170TAK7	Bond LT Other	CAREFUSION CORP 4 7/8% Due 5/15/2044 MN15 4.88%	438,000	434,998	466,540
14313NAD4	Bond LT Other	CARMAX AUTO OWNER TRUST Series 2013-3 CLASS A4	600,000	599,982	600,706
14912LSX5	Bond LT Other	CATERPILLAR FINANCIAL SE SERIES MTN 3.75%	355,000	354,725	376,648
149123CD1	Bond LT Other	CATERPILLAR INC 4.3% Due 5/15/2044 MN15 4.3%	525,000	521,336	560,635
151020AN4	Bond LT Other	CELGENE CORP 2 1/4% Due 5/15/2019 MN15 2.25%	575,000	573,732	570,943
151020AK0	Bond LT Other	CELGENE CORP 2.3% Due 8/15/2018 FA15 2.3%	306,000	305,531	308,528
151020AH7	Bond LT Other	CELGENE CORP SR UNSECURED 3.25% (effective rate	528,000	535,336	531,399
161571GJ7	Bond LT Other	CHASE ISSUANCE TRUST SERIES 2014-A1 CLASS A 1.15%	480,000	479,940	479,764
17318UAK0	Bond LT Other	CITIGROUP COMMERCIAL MORTGAGE SERIES 2012-GC8	1,793,759	176,829	180,025
12624BAE6	Bond LT Other	COMMERCIAL MORTGAGE PASS-THROU SERIES 2012-	7,428,691	737,679	772,116
22546QAP2	Bond LT Other	CREDIT SUISSE NEW YORK SERIES MTN 3.62% (effective	341,000	339,113	346,879
225458N95	Bond LT Other	CS FIRST BOSTON MORTGAGE SEC SERIES 2005-C4	990,000	999,784	1,005,377
231021AQ9	Bond LT Other	CUMMINS INC 4 7/8% Due 10/1/2043 AO1 4.88%	120,000	138,049	139,560
254683AC9	Bond LT Other	DISCOVER CARD MASTER TRUST SERIES 2007-A1 CLASS	720,000	794,179	799,146
26441YAY3	Bond LT Other	DUKE REALTY CORP SR UNSECURED 3.75% (effective	349,000	344,825	353,121
278865AP5	Bond LT Other	ECOLAB INC 1.45% Due 12/8/2017 JD8 1.45% (effective	348,000	347,830	344,881
29379VAS2	Bond LT Other	ENTERPRISE PRODUCTS OPER 3.2% Due 2/1/2016 FA1	731,000	730,824	748,312
29379VAL7	Bond LT Other	ENTERPRISE PRODUCTS OPER 6.65% Due 4/15/2018	249,000	269,686	284,444
3.14E+70	Bond LT Other	FHLMC GOLD POOL NO D37357 6.5% (effective rate	65	64	74
02R030418	Bond LT Other	FHLMC GOLD POOL NO TBA 3% (effective rate 2.374%),	1,035,000	1,072,478	1,074,241
02R030616	Bond LT Other	FHLMC GOLD POOL NO TBA 3% (effective rate 3.026%),	1,494,000	1,490,965	1,509,173
320844PD9	Bond LT Other	FIRST MERIT BANK OHIO 4.27% Due 11/25/2026 MN25	540,000	540,000	548,353
31375PBJ4	Bond LT Other	FNMA POOL NO 340341 7.5% (effective rate 7.487%),	1,125	1,125	1,129
31417BQJ1	Bond LT Other	FNMA POOL NO AB4770 4% (effective rate 2.569%),	788,511	837,944	842,536
3138AWFT5	Bond LT Other	FNMA POOL NO AJ4677 4% (effective rate 3.221%),	257,045	275,222	275,731

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3138LVMC4	Bond LT Other	FNMA POOL NO A04854 4% (effective rate 3.344%),	414,337	441,039	442,725
01F022428	Bond LT Other	FNMA POOL NO TBA 2.5% (effective rate 2.205%),	4,178,000	4,251,115	4,245,566
01F032419	Bond LT Other	FNMA POOL NO TBA 3.5% (effective rate 1.637%),	1,852,000	1,953,860	1,956,464
01F032625	Bond LT Other	FNMA POOL NO TBA 3.5% (effective rate 3.141%),	9,037,000	9,408,364	9,396,012
01F040610	Bond LT Other	FNMA POOL NO TBA 4% (effective rate 3.418%),	2,039,000	2,171,854	2,176,131
31359WKG5	Bond LT Other	FNMA SERIES 1999-33 CLASS ZA 6% (effective rate	66,576	67,885	72,513
34530GAE2	Bond LT Other	FORD CREDIT AUTO OWNER TRUST SERIES 2013-D	750,000	749,960	747,788
3128MJU81	Bond LT Other	FREDDIE MAC POOL NO G08606 4% (effective rate	571,994	604,631	610,455
35671DBL8	Bond LT Other	FREEMONT-MCMORAN C & G SR UNSECURED 4.55%	430,000	429,574	417,542
36828QMH6	Bond LT Other	GE CAPITAL COMMERCIAL MORTGAGE SERIES 2005-C2	456,000	457,336	460,238
37331NAF8	Bond LT Other	GEORGIA PACIFIC LLC SERIES 144A 2.54% (effective rate	351,000	351,000	350,879
37331NAG6	Bond LT Other	GEORGIA PACIFIC LLC SERIES 144A 3.16% (effective rate	370,000	369,987	372,211
37331NAH4	Bond LT Other	GEORGIA PACIFIC LLC SERIES 144A 3.6% (effective rate	350,000	349,853	351,494
38148FAB5	Bond LT Other	GOLDMAN SACHS GROUP INC 2.55% Due 10/23/2019	320,000	319,361	318,831
428236BU6	Bond LT Other	HEWLETT PACKARD CO 3.3% Due 12/9/2016 JD9 3.3%	841,000	846,181	868,522
404280AR0	Bond LT Other	HSBC HOLDINGS PLC VAR % Due Perpetual JJ17 5.62%	490,000	490,000	491,715
44890QAD5	Bond LT Other	HYUNDAI AUTO RECEIVABLES TRUST SERIES 2013-C	500,000	499,916	502,153
46186NAJ7	Bond LT Other	INVITATION HOMES TRUST SERIES 2013-SFR1 CLASS E	200,000	199,539	190,247
46186PAA1	Bond LT Other	INVITATION HOMES TRUST SERIES 2014-SFR1 CLASS A	310,000	310,000	305,908
46186PAE3	Bond LT Other	INVITATION HOMES TRUST SERIES 2014-SFR1 CLASS C	310,000	310,000	306,008
46625HJE1	Bond LT Other	JP MORGAN CHASE & CO 3 1/4% Due 9/23/2022 MS23	420,000	419,177	422,447
46625HIJ1	Bond LT Other	JP MORGAN CHASE & CO 3 3/8% Due 5/1/2023 MN1	750,000	719,516	741,986
46638UAE6	Bond LT Other	JP MORGAN CHASE COMMERCIAL MOR SERIES 2012-C8	12,639,266	1,272,281	1,274,278
46625YQV8	Bond LT Other	JP MORGAN CHASE COMMERCIAL MTG SERIES 2005-	560,000	569,922	567,412
46625YGV3	Bond LT Other	JP MORGAN CHASE COMMERCIAL MTG SERIES 2005-	440,000	440,224	439,277
49338LAA1	Bond LT Other	KEYSIGHT TECHNOLOGIES SERIES 144A 4.55% (effective	240,000	239,905	240,095
49338LAC7	Bond LT Other	KEYSIGHT TECHNOLOGIES UNSECURED 3.3% (effective	360,000	359,649	357,663
482480AE0	Bond LT Other	KLA-TENCOR CORP 4.65% Due 11/1/2024 MN1 4.65%	400,000	398,981	414,099
52108HK45	Bond LT Other	LB-UBS COMMERCIAL MORTGAGE TRU SERIES 2004-C6	56,910	56,917	56,987
52108HQ56	Bond LT Other	LB-UBS COMMERCIAL MTGE TR SERIES 2004-C7 CLASS F	74,330	74,242	74,424
52108H4W1	Bond LT Other	LB-UBS COMMERCIAL MTGE TR SERIES 2005-C3 CLASS	320,000	323,399	322,904
55292LAC8	Bond LT Other	M&T BANK AUTO RECEIVABLES TRUS SERIES 2013-1A	500,000	499,998	501,559
581557BC8	Bond LT Other	MCKESSON CORP 4.883% Due 3/15/2044 MS15 4.88%	409,000	409,000	450,542
61166WAU5	Bond LT Other	MONSANTO CO 3 3/8% Due 7/15/2024 JJ15 3.38%	648,000	647,627	658,413
61763UBA9	Bond LT Other	MORGAN STANLEY BAML TRUST SERIES 2014-C17 CLASS	8,677,026	674,436	686,370
61745M3L5	Bond LT Other	MORGAN STANLEY CAPITAL I SERIES 2005-HQ5 CLASS D	390,000	390,082	389,951
61745M6K4	Bond LT Other	MORGAN STANLEY CAPITAL I SERIES 2005-HQ6 CLASS AJ	560,000	568,652	568,304
61746BDQ6	Bond LT Other	MORGAN STANLEY SERIES F 3.88% (effective rate	455,000	453,642	466,846
620076BC2	Bond LT Other	MOTOROLA SOLUTIONS INC 3 1/2% Due 3/1/2023 MS1	330,000	318,867	324,836
652482CG3	Bond LT Other	NEWS AMERICA INC 3% Due 9/15/2022 MS15 3%	376,000	381,640	373,464
66706AAG0	Bond LT Other	NORTHSTAR MORTGAGE TRUST SERIES 2012-1 CLASS D	1,159,000	1,162,382	1,164,353
68389XAW5	Bond LT Other	ORACLE CORP 4 1/2% Due 7/8/2044 JJ8 4.5% (effective	287,000	286,858	311,732
695156AR0	Bond LT Other	PACKAGING CORP OF AMERICA 3.65% Due 9/15/2024	382,000	380,929	376,037
717081DM2	Bond LT Other	PFIZER INC 3.4% Due 5/15/2024 MN15 3.4% (effective	594,000	591,717	617,985
74432QCA1	Bond LT Other	PRUDENTIAL FIN 4.6% Due 5/15/2044 MN15 4.6%	630,000	628,858	663,970
755111BY6	Bond LT Other	RAYTHEON CO 3.15% Due 12/15/2024 JD15 3.15%	543,000	539,631	544,628
74929QAF2	Bond LT Other	RBSCF SERIES 2010-MB1 CLASS X 0.21% (effective rate	564,127	-	6
761713AX4	Bond LT Other	REYNOLDS AMERICAN INC 3 1/4% Due 11/1/2022 MN1	282,000	281,681	274,680
80282UAF1	Bond LT Other	SANTANDER DRIVE AUTO RECEIVABL SERIES 2012-5	300,000	303,689	308,980
80283NAE9	Bond LT Other	SANTANDER DRIVE AUTO RECEIVABL SERIES 2014-1	570,000	569,994	571,208
806213AA2	Bond LT Other	SCENTRE GROUP TRUST 1 2 SERIES 144A 2.38%	616,000	612,636	611,505
806213AB0	Bond LT Other	SCENTRE GROUP TRUST 1 2 SERIES 144A 3.5% (effective	554,000	548,279	556,168
86359DVR5	Bond LT Other	STRUCTURED ASSET SECURITIES CO SERIES 2005-AR1	203,467	203,318	203,214
867224AA5	Bond LT Other	SUNCOR ENERGY INC 3.6% Due 12/1/2024 JD1 3.6%	543,000	538,866	536,568
871829AU1	Bond LT Other	SYSO CORP 3 1/2% Due 10/2/2024 AO2 3.5% (effective	474,000	472,199	487,754
871829AV9	Bond LT Other	SYSO CORP 4.35% Due 10/2/2034 AO2 4.35%	299,000	298,511	321,899
87938WAN3	Bond LT Other	TELEFONICA EMISIONES SAU 3.992% Due 2/16/2016	502,000	502,000	516,303
883556BH4	Bond LT Other	THERMO ELECTRON CORP 3.3% Due 2/15/2022 FA15	740,000	739,916	741,223
883556BF8	Bond LT Other	THERMO ELECTRON CORP 4.15% Due 2/1/2024 FA1	345,000	344,162	363,833
88732JAJ7	Bond LT Other	TIME WARNER CABLE INC 6.55% Due 5/1/2037 MN1	302,000	320,125	388,822
893830BC2	Bond LT Other	TRANSOCEAN INC 3.8% Due 10/15/2022 AO15 3.8%	250,000	248,606	202,581
90269CAH3	Bond LT Other	UBS-BARCLAYS COMMERCIAL MORTGAGE SERIES 2012-C2	2,321,603	171,706	184,047
906548CK6	Bond LT Other	UNION ELECTRIC CO 3 1/2% Due 4/15/2024 AO15 3.5%	497,000	496,902	518,045
91159HHK9	Bond LT Other	US BANCORP SERIES MTN 3.6% (effective rate 3.625%),	686,000	684,583	696,643
920253AE1	Bond LT Other	VALMONT INDUSTRIES INC 5 1/4% Due 10/1/2054 AO1	810,000	799,260	817,274
92343VCL6	Bond LT Other	VERIZON COMMUNICATIONS 144A 5.01% (effective	510,000	516,743	527,620
92553PAL6	Bond LT Other	VIACOM INC 4 1/2% Due 2/27/2042 FA27 4.5%	402,000	394,558	391,917
92553PAP7	Bond LT Other	VIACOM INC 4 3/8% Due 3/15/2043 MS15 4.38%	666,000	634,226	613,254
92857WBC3	Bond LT Other	VODAFONE GROUP PLC 2.95% Due 2/19/2023 FA19	415,000	413,386	400,010
931427AF5	Bond LT Other	WALGREENS BOOT ALLIANCE 3.3% Due 11/18/2021	805,000	802,816	810,600
931427AH1	Bond LT Other	WALGREENS BOOT ALLIANCE 3.8% Due 11/18/2021	310,000	309,281	316,169
94707VAB6	Bond LT Other	WEATHERFORD INTL LTD 6 3/4% Due 9/15/2040 MS15	240,000	249,658	223,556
94973VBJ5	Bond LT Other	WELLPOINT INC 3 1/2% Due 8/15/2024 FA15 3.5%	608,000	605,030	612,409

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94973VAW7	Bond LT Other	WELLPOINT INC 3.7% Due 8/15/2021 FA15 3.7%	698,000	697,905	729,643
94974BFP0	Bond LT Other	WELLS FARGO CO 5 3/8% Due 11/2/2043 MN2 5.38%	330,000	331,931	375,445
965248AC1	Bond LT Other	WHITEHORSE LTD SERIES 2006-1A CLASS A3L 144A	950,000	931,230	948,756
96950FAL8	Bond LT Other	WILLIAMS PARTNERS LP 4 1/2% Due 11/15/2023 MN15	527,000	524,608	531,814
982526AV7	Bond LT Other	WM WRIGLEY JR CO 144A 2.9% (effective rate 2.922%),	705,000	704,301	714,118
988498AJ0	Bond LT Other	YUM! BRANDS INC 3 7/8% Due 11/1/2023 MN1 3.88%	414,000	412,601	421,598
988498AK7	Bond LT Other	YUM! BRANDS INC 5.35% Due 11/1/2043 MN1 5.35%	731,000	726,975	799,387
92936MAF4	Bond LT Other	WPP FINANCE 2010 3 3/4% Due 9/19/2024 MS19 3.75%	369,000	361,879	370,362
31392PWS0	Bond LT Other	FHLMC SERIES 2472 CLASS ZC 6% (effective rate	127,525	135,997	140,507
31393FCL8	Bond LT Other	FHLMC SERIES 2519 CLASS ZD 5.5% (effective rate	110,693	117,251	122,668
31395GJR4	Bond LT Other	FHLMC SERIES 2861 CLASS Z 5.5% (effective rate	159,602	171,858	176,341
31397CCB3	Bond LT Other	FHLMC SERIES 3244 CLASS LZ 6% (effective rate	139,907	144,077	152,168
31397JR97	Bond LT Other	FHLMC SERIES 3351 CLASS ZC 5.5% (effective rate	460,245	485,231	510,622
31398VSY3	Bond LT Other	FHLMC SERIES 3662 CLASS ZB 5.5% (effective rate	658,847	663,552	737,193
3137A1Z30	Bond LT Other	FHLMC SERIES 3724 CLASS CM 5.5% (effective rate	444,939	471,018	494,859
31359WKH3	Bond LT Other	FNMA SERIES 1999-33 CLASS Z 6% (effective rate	156,590	159,649	170,554
31359SPN4	Bond LT Other	FNMA SERIES 2001-15 CLASS Z 6% (effective rate	109,999	112,202	121,259
31393Y5T8	Bond LT Other	FNMA SERIES 2004-56 CLASS FE 0.62% (effective rate	32,451	32,451	32,745
3136AFXN9	Bond LT Other	FNMA SERIES 2013-87 CLASS PY 3% (effective rate	886,877	852,557	873,365
31393F4B9	Bond LT Other	FHLMC SERIES 2528 CLASS KM 5.5% (effective rate	177,184	176,998	189,737
31393GYQ1	Bond LT Other	FHLMC SERIES 2541 CLASS NE 5.5% (effective rate	97,865	100,247	107,884
31394ALU8	Bond LT Other	FNMA SERIES 2004-W10 CLASS A5 5.5% (effective rate	724,569	770,646	765,071
3136A2V59	Bond LT Other	FNMA SERIES 2011-134 CLASS NJ 3% (effective rate	1,789,953	1,827,564	1,849,918
718172AM1	Bond LT Other	PHILLIP MORRIS INTERNATIONAL 4 3/8% Due	632,000	619,724	652,729
345370CQ1	Bond LT Other	FORD MOTOR COMPANY 4 3/4% Due 1/15/2043 JJ15	384,000	357,761	405,166
345397WY5	Bond LT Other	FORD MOTOR CREDIT CO 2.597% Due 11/4/2019 MN4	363,000	363,000	361,047
345397WD1	Bond LT Other	FORD MOTOR CREDIT CO 3% Due 6/12/2017 JD12 3%	865,000	864,828	887,496
478373AD5	Bond LT Other	JOHNSON CONTROLS INC SR UNSECURED 4.62%	532,000	528,945	547,469
03064PAG6	Bond LT Other	AMERICREDIT AUTOMOBILE RECEIVA SERIES 2011-3	180,000	187,341	185,366
03064XAF1	Bond LT Other	AMERICREDIT AUTOMOBILE RECEIVA SERIES 2012-5	180,000	182,107	181,276
03065EAG0	Bond LT Other	AMERICREDIT AUTOMOBILE RECEIVA SERIES 2013-5	410,000	418,304	409,828
03064VAE8	Bond LT Other	AMERICREDIT AUTOMOBILE RECEIVA SERIES 2014-2	500,000	499,922	498,366
13975GAD0	Bond LT Other	CAPITAL AUTO RECEIVABLES ASSET SERIES 2014-1 CLASS	1,060,000	1,059,775	1,064,802
14313RAD5	Bond LT Other	CARMAX AUTO OWNER TRUST SERIES 2014-2 CLASS A4	500,000	499,929	499,163
14313TAF6	Bond LT Other	CARMAX AUTO OWNER TRUST SERIES 2014-3 CLASS C	910,000	909,776	907,407
34530MAA7	Bond LT Other	FORD CREDIT AUTO OWNER TRUST F SERIES 2014-1	1,100,000	1,107,378	1,105,872
34529WAE0	Bond LT Other	FORD CREDIT AUTO OWNER TRUST SERIES 2012-B	278,000	277,995	280,795
41284AAE8	Bond LT Other	HARLEY DAVIDSON MOTORCYCLE TRU SERIES 2014-1	160,000	159,964	159,754
44890QAE3	Bond LT Other	HYUNDAI AUTO RECEIVABLES TRUST SERIES 2013-C	500,000	499,915	503,825
65477MAD0	Bond LT Other	NISSAN AUTO RECEIVABLES OWNER SERIES 2013-C	360,000	360,064	358,612
80283JAF5	Bond LT Other	SANTANDER DRIVE AUTO RECEIVABL SERIES 2013-A	740,000	769,120	761,646
78447DAD0	Bond LT Other	SMART TRUST SERIES 2012-2USA CLASS A3A 1.59%	273,119	273,118	273,632
78447NAF3	Bond LT Other	SMART TRUST SERIES 2013-1US CLASS A4A 1.05%	550,000	549,923	547,964
78447UAF7	Bond LT Other	SMART TRUST SERIES 2013-2US CLASS A4A 1.18%	150,000	149,997	148,515
05954TAF8	Bond LT Other	BANCO DE CREDITO DEL PER SERIES 144A 5.38%	325,000	355,857	351,000
05968LAG7	Bond LT Other	BANCOLOMBIA SA 5.95% Due 6/3/2021 JD3 5.95%	325,000	362,324	348,563
06051GFF1	Bond LT Other	BANK OF AMERICA NA 4% Due 4/1/2024 AO1 4%	387,000	385,619	402,954
06051GFH7	Bond LT Other	BANK OF AMERICA NA SERIES MTN 4.2% (effective rate	737,000	736,443	750,800
06051GFL8	Bond LT Other	BANK OF AMERICA NA SERIES MTN 4.25% (effective	490,000	487,636	488,900
06051GFC8	Bond LT Other	BANK OF AMERICA NA SERIES MTN 5% (effective rate	525,000	523,866	587,908
06739GAE9	Bond LT Other	BARCLAYS BK PLC 6.05% Due 12/4/2017 JD4 6.05%	467,000	497,639	513,659
05578BAB2	Bond LT Other	BPCE SA 2 1/2% Due 12/10/2018 JD10 2.5% (effective	628,000	627,197	636,562
14040HBE4	Bond LT Other	CAPITAL ONE FINANCIAL 2.45% Due 4/24/2019 AO24	550,000	549,632	548,740
172967GT2	Bond LT Other	CITIGROUP INC. 3 1/2% Due 5/15/2023 MN15 3.5%	319,000	317,501	310,543
172967HV6	Bond LT Other	CITIGROUP INC. 4% Due 8/5/2024 FA5 4% (effective	437,000	436,091	438,757
172967HS3	Bond LT Other	CITIGROUP INC. 5.3% Due 5/6/2044 MN6 5.3%	362,000	361,012	396,632
17401QAB7	Bond LT Other	CITIZENS BANK NA RI SERIES MTN 2.45% (effective rate -	950,000	921,250	944,063
22546DAA4	Bond LT Other	CREDIT SUISSE GROUP AG 144A 6.5% (effective rate	640,000	640,000	702,541
25466AAE1	Bond LT Other	DISCOVER BANK 4 1/4% Due 3/13/2026 MS13 4.25%	315,000	314,093	326,529
38147MAA3	Bond LT Other	GOLDMAN SACHS GROUP INC 2.9% Due 7/19/2018 JJ19	483,000	482,705	495,500
38141GFD1	Bond LT Other	GOLDMAN SACHS GROUP INC 6 3/4% Due 10/1/2037	635,000	709,543	798,433
38141GVM3	Bond LT Other	GOLDMAN SACHS GROUP INC GS 4% (effective rate	359,000	357,974	372,695
446150AH7	Bond LT Other	HUNTINGTON BANCSHARES INC/OH 2.6% Due 8/2/2018	799,000	797,823	808,713
46625HJY7	Bond LT Other	JP MORGAN CHASE & CO 3 7/8% Due 9/10/2024 MS10	452,000	449,667	452,385
46625HJZ4	Bond LT Other	JP MORGAN CHASE & CO 4 1/8% Due 12/15/2026 JD15	659,000	657,318	659,666
48126HAA8	Bond LT Other	JPMORGAN CHASE & CO 6% Due Perpetual FA1 6%	430,000	430,000	424,625
6174467U7	Bond LT Other	MORGAN STANLEY 2 1/8% Due 4/25/2018 AO25 2.12%	337,000	336,834	337,195
61747YDU6	Bond LT Other	MORGAN STANLEY 4.1% Due 5/22/2023 MN22 4.1%	374,000	362,988	378,652
61747WAL3	Bond LT Other	MORGAN STANLEY SR UNSECURED 5.5% (effective rate	244,000	241,382	276,911
65557CAM5	Bond LT Other	NORDEA BANK AB SERIES 144A 5.5% (effective rate	652,000	652,000	643,035
75524RAA7	Bond LT Other	RRS CITIZENS FIN GRP 144A 4.15% (effective rate	257,000	256,194	263,049
90016BAA6	Bond LT Other	TURKEY IS BANKASI A S SERIES 144A 5% (effective rate	550,000	554,244	560,313
90261AAB8	Bond LT Other	UBS AG STAMFORD CT 7 5/8% Due 8/17/2022 FA17	346,000	346,000	407,365

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94974BFY1	Bond LT Other	WELLS FARGO CO 4.1% Due 6/3/2026 JD3 4.1%	670,000	669,318	684,778
94974BGE4	Bond LT Other	WELLS FARGO CO 4.65% Due 11/4/2044 MN4 4.65%	533,000	529,311	549,982
031162BM1	Bond LT Other	AMGEN INC 3 7/8% Due 11/15/2021 MN15 3.88%	285,000	284,411	301,106
031162BK5	Bond LT Other	AMGEN INC 5.15% Due 11/15/2041 MN15 5.15%	132,000	130,947	148,784
375558AZ6	Bond LT Other	GILEAD SCIENCES INC SR UNSECURED 3.5% (effective	420,000	419,597	431,088
008916AM0	Bond LT Other	AGRIUM INC 4.9% Due 6/1/2043 JD1 4.9% (effective	418,000	414,875	432,983
012725AB3	Bond LT Other	ALBEMARLE CORP SERIES 5YR 3% (effective rate	100,000	99,876	100,015
260543CK7	Bond LT Other	DOW CHEMICAL CO 4 1/4% Due 10/1/2034 AO1 4.25%	509,000	497,048	499,912
277432AQ3	Bond LT Other	EASTMAN CHEMICAL 2.7% Due 1/15/2020 JJ15 2.7%	390,000	389,195	392,213
277432AR1	Bond LT Other	EASTMAN CHEMICAL 3.8% Due 3/15/2025 MS15 3.8%	320,000	318,423	325,754
50247VAB5	Bond LT Other	LYB INTL FINANCE 5 1/4% Due 7/15/2043 JJ15 5.25%	692,000	675,839	751,959
05947U4L9	Bond LT Other	BANC OF AMERICA COMMERCIAL MTG SERIES 2005-6	1,190,000	1,209,384	1,210,964
07383FY51	Bond LT Other	BEAR STEARNS COMM MORTG SEC SERIES 2004-PWR6	370,000	408,629	406,407
07387BAN3	Bond LT Other	BEAR STEARNS COMMERCIAL MTGE SERIES 2005-PWR9	890,000	911,077	906,129
07387BCQ4	Bond LT Other	BEAR STEARNS COMMERCIAL MTGE SERIES 2005-T20	470,000	475,046	478,671
12514AAK7	Bond LT Other	CD COMMERCIAL MORTGAGE TRUST SERIES 2007-CD5	620,000	669,453	671,404
12513EAM6	Bond LT Other	CITIGROUP DEUTSCHE BANK SERIES 2005-CD1 CLASS C	310,000	316,752	316,885
12624KAE6	Bond LT Other	COMMERCIAL MORTGAGE PASS-THROU SERIES 2012-	1,312,174	117,980	130,619
12649CAL9	Bond LT Other	CREDIT SUISSE MORTGAGE TRUST SERIES 2014-TIKI	860,000	860,000	857,271
22541SHX9	Bond LT Other	CS FIRST BOSTON MTGE SEC CORP SERIES 2004-C2	770,000	823,367	837,845
245069AR0	Bond LT Other	DEL CORONADO TRUST SERIES 2013-HDC CLASS D	238,000	238,000	237,742
30263HAL5	Bond LT Other	FREMF MORTGAGE TRUST SERIES 2011-K15 CLASS B	970,000	1,020,969	1,059,192
30263SAA5	Bond LT Other	FREMF MORTGAGE TRUST SERIES 2012-K17 CLASS X2A	50,063,085	260,800	274,696
30290FAE2	Bond LT Other	FREMF MORTGAGE TRUST SERIES 2012-K707 CLASS B	920,000	934,453	952,025
396789FY0	Bond LT Other	GREENWICH CAPITAL COM FUNDING SERIES 2004-GG1	810,000	809,593	826,850
36192KAW7	Bond LT Other	GS MORTGAGE SECURITIES TRUST SERIES 2012-GCJ7	2,548,384	284,161	286,816
36248GAF7	Bond LT Other	GS MTG SECS SERIES 2013-GC16 CLASS XA 1.54%	5,306,734	411,698	417,863
46639EAH4	Bond LT Other	JP MORGAN CHASE COMMERCIAL MOR SERIES 2012-	2,900,000	154,616	74,637
46642JAJ4	Bond LT Other	JP MORGAN CHASE COMMERCIAL MOR SERIES 2014-	610,000	610,000	607,687
46625YDG5	Bond LT Other	JP MORGAN CHASE COMMERCIAL MTG SERIES 2004-	1,321,000	1,345,643	1,339,742
46636DAU0	Bond LT Other	JP MORGAN CHASE COMMERCIAL MTG SERIES 2011-C4	470,000	523,968	522,357
46637WAE3	Bond LT Other	JP MORGAN CHASE COMMERCIAL MTG SERIES 2012-	9,476,169	798,324	740,477
46640LAF9	Bond LT Other	JPMBB COMMERCIAL MORTGAGE SECU SERIES 2013-	9,092,409	419,370	400,257
52108MAK9	Bond LT Other	LB UBS COMMERCIAL MTGE TR SERIES 2005-C7 CLASS B	209,000	213,659	214,186
61761AAG3	Bond LT Other	MORGAN STANLEY BAML TRUST SERIES 2012-C5 CLASS	300,000	305,545	312,131
61745M3M3	Bond LT Other	MORGAN STANLEY CAPITAL I SERIES 2005-HQ5 CLASS E	1,170,000	1,169,816	1,171,525
61757RAC1	Bond LT Other	MORGAN STANLEY CAPITAL I SERIES 2007-HQ13 CLASS	416,271	420,772	415,387
617458AQ7	Bond LT Other	MORGAN STANLEY CAPITAL I TRUST SERIES 2011-C1	550,000	617,285	606,641
61746WHH6	Bond LT Other	MORGAN STANLEY DEAN WITTER CAP SERIES 2001-	92,366	93,243	95,390
61760UAD7	Bond LT Other	MORGAN STANLEY REREMIC TRUST SEIES 2012-XA	1,680,000	1,491,109	1,463,280
61763QAN1	Bond LT Other	MORGAN STANLEY SERIES 2014-CPT CLASS E 144A	1,020,000	1,009,875	1,011,681
66706EAA5	Bond LT Other	NORTHSTAR SERIES 2013-1 CLASS A 144A 2.02%	472,778	472,778	473,393
92978QAH0	Bond LT Other	WACHOVIA BANK COMMERCIAL MRTG SERIES 2007-C30	1,000,000	1,058,337	1,060,897
92976VAF5	Bond LT Other	WACHOVIA BANK COMMERCIAL MTG SERIES 2006-C25	1,130,000	1,194,534	1,183,265
92936TAF9	Bond LT Other	WF-RBS COMMERCIAL MORTGAGE TRU SERIES 2012-C7	3,327,897	267,411	288,146
037833AL4	Bond LT Other	APPLE INC SR UNSECURED 3.85% (effective rate	544,000	493,369	544,393
428236AM5	Bond LT Other	HEWLETT PACKARD CO 5.4% Due 3/1/2017 MS1 5.4%	225,000	236,585	242,888
64110DAC8	Bond LT Other	NETAPP INC 2% Due 12/15/2017 JD15 2% (effective rate	153,000	152,533	153,857
64110DAE4	Bond LT Other	NETAPP INC 3 3/8% Due 6/15/2021 JD15 3.38%	439,000	437,708	440,144
161571BS2	Bond LT Other	CHASE ISSUANCE TRUST SERIES 2007-C1 CLASS C1	640,000	636,037	636,253
161571FK5	Bond LT Other	CHASE ISSUANCE TRUST SERIES 2012-A4 CLASS A4	480,000	469,824	469,763
17305EFR1	Bond LT Other	CITIBANK CREDIT CARD ISSUANCE SERIES 2014-A5 CLASS	1,600,000	1,599,327	1,616,982
254683AY1	Bond LT Other	DISCOVER CARD MASTER TRUST SERIES 2012-A6 CLASS	550,000	536,613	539,939
254683BG9	Bond LT Other	DISCOVER CARD MASTER TRUST SERIES 2014-A1 CLASS	1,070,000	1,070,000	1,072,315
00912XAN4	Bond LT Other	AIR LEASE CORP 4 1/4% Due 9/15/2024 MS15 4.25%	524,000	519,857	527,930
344593AB4	Bond LT Other	FOUND0 MIVIVIENDA SA SERIES 144A 3.38% (effective	350,000	353,791	350,000
369622SN6	Bond LT Other	GENERAL ELECTRIC CAP CORP SERIES A 7.12% (effective	500,000	500,000	581,875
36962G6P4	Bond LT Other	GENL ELEC CAP CORP 2.1% Due 12/11/2019 JD11 2.1%	527,000	526,700	526,109
524901AS4	Bond LT Other	LEGG MASON INC 2.7% Due 7/15/2019 JJ15 2.7%	534,000	532,933	536,579
73933BAA2	Bond LT Other	POWER SECTOR ASSET & LI SERIES 144A 7.25%	450,000	536,129	537,750
200447AB6	Bond LT Other	COMISON FED DE ELECTRIC SERIES 144A 4.88%	550,000	591,641	583,787
26441CAN5	Bond LT Other	DUKE ENERGY CORP 3 3/4% Due 4/15/2024 AO15	563,000	562,670	585,647
29365TAA2	Bond LT Other	ENTERGY TEXAS 7 1/8% Due 2/1/2019 FA1 7.12%	290,000	289,544	342,960
30161MAH6	Bond LT Other	EXELON GENERATION CO LLC 4% Due 10/1/2020 AO1	1,220,000	1,198,869	1,272,957
373334JX0	Bond LT Other	GEORGIA POWER COMPANY 2.85% Due 5/15/2022	288,000	287,615	289,636
476556DB8	Bond LT Other	JERSEY CENTRAL PWR AND LT 144A 4.7% (effective rate	523,000	521,976	558,346
591894BX7	Bond LT Other	METROPOLITAN EDISON 7.7% Due 1/15/2019 JJ15 7.7%	217,000	217,000	259,670
59562VAY3	Bond LT Other	MIDAMERICAN ENERGY HOLDINGS 3 3/4% Due	493,000	491,041	513,995
641423BY3	Bond LT Other	NEVADA POWER CO 7 1/8% Due 3/15/2019 MS15	654,000	653,642	780,242
68233JAD6	Bond LT Other	ONCOR ELECTRIC DELIVERY 6.8% Due 9/1/2018 MS1	405,000	417,859	472,077
69352PAH6	Bond LT Other	PPL CAPITAL FUNDING INC 4.7% Due 6/1/2043 JD1 4.7%	418,000	416,555	449,159
797440BR4	Bond LT Other	SAN DIEGO G&E SERIES NNN 3.6% (effective rate	227,000	226,958	238,653
842587CJ4	Bond LT Other	SOUTHERN CO/THE 2.45% Due 9/1/2018 MS1 2.45%	605,000	604,082	617,418

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845437BH4	Bond LT Other	SOUTHWESTERN ELEC POWER SERIES E 5.55% (effective	491,000	478,963	530,222
31292GP34	Bond LT Other	FED HOME LOAN MTGE CORP GOLD POOL NO C00442	169	170	196
31292GQM1	Bond LT Other	FED HOME LOAN MTGE CORP GOLD POOL NO C00460	217	216	259
31292GQ90	Bond LT Other	FED HOME LOAN MTGE CORP GOLD POOL NO C00480	1,374	1,363	1,557
31292GRP3	Bond LT Other	FED HOME LOAN MTGE CORP GOLD POOL NO C00494	896	890	1,009
31292GS72	Bond LT Other	FED HOME LOAN MTGE CORP GOLD POOL NO C00542	681	693	781
31292GT71	Bond LT Other	FED HOME LOAN MTGE CORP GOLD POOL NO C00574	6,526	6,599	7,281
31292GU38	Bond LT Other	FED HOME LOAN MTGE CORP GOLD POOL NO C00602	839	817	948
31292GVA1	Bond LT Other	FED HOME LOAN MTGE CORP GOLD POOL NO C00609	2,673	2,705	3,083
31292GW28	Bond LT Other	FED HOME LOAN MTGE CORP GOLD POOL NO C00665	1,111	1,101	1,273
31292GXH4	Bond LT Other	FED HOME LOAN MTGE CORP GOLD POOL NO C00680	4,226	4,117	4,839
31292HAW4	Bond LT Other	FED HOME LOAN MTGE CORP GOLD POOL NO C00921	9,710	9,520	11,279
31292HMF8	Bond LT Other	FED HOME LOAN MTGE CORP GOLD POOL NO C01258	3,937	3,939	4,506
31293XK23	Bond LT Other	FED HOME LOAN MTGE CORP GOLD POOL NO C32113	763	754	809
31335GN50	Bond LT Other	FED HOME LOAN MTGE CORP GOLD POOL NO C80401	1,006	999	1,178
31335GNX9	Bond LT Other	FED HOME LOAN MTGE CORP GOLD POOL NO C80406	3,112	3,016	3,535
31335GQE8	Bond LT Other	FED HOME LOAN MTGE CORP GOLD POOL NO C80453	1,148	1,157	1,337
31335GQN8	Bond LT Other	FED HOME LOAN MTGE CORP GOLD POOL NO C80461	1,431	1,421	1,677
31283GX93	Bond LT Other	FED HOME LOAN MTGE CORP GOLD POOL NO G00704	5,273	5,343	6,128
31283GZ26	Bond LT Other	FED HOME LOAN MTGE CORP GOLD POOL NO G00761	883	891	1,029
3128LXCVO	Bond LT Other	FED HOME LOAN MTGE CORP GOLD POOL NO G01884	128,428	137,283	142,033
3128M7YM2	Bond LT Other	FED HOME LOAN MTGE CORP GOLD POOL NO G05816	932,164	1,014,999	1,050,407
3132GF6E2	Bond LT Other	FED HOME LOAN MTGE CORP GOLD POOL NO Q02669	426,754	459,552	472,593
3132GK2F2	Bond LT Other	FED HOME LOAN MTGE CORP GOLD POOL NO Q04674	110,020	114,903	117,418
3128PX5W2	Bond LT Other	FED HOME LOAN MTGE CORP POOL NO J18061 3%	416,784	437,756	433,724
3128PX7M2	Bond LT Other	FED HOME LOAN MTGE CORP POOL NO J18100 3%	611,800	643,508	636,645
312945D47	Bond LT Other	FHLMC GOLD POOL NO A96423 5% (effective rate	522,045	548,502	576,836
31292UGX7	Bond LT Other	FHLMC GOLD POOL NO C10214 6.5% (effective rate	2,025	2,013	2,301
31292ULD5	Bond LT Other	FHLMC GOLD POOL NO C10324 6.5% (effective rate	1,581	1,569	1,797
31292VM26	Bond LT Other	FHLMC GOLD POOL NO C11277 7% (effective rate	56,196	56,645	63,217
31292WAA9	Bond LT Other	FHLMC GOLD POOL NO C11801 6% (effective rate	14,565	14,247	16,466
31292YUF2	Bond LT Other	FHLMC GOLD POOL NO C14182 6.5% (effective rate	3,521	3,512	4,000
31293BC20	Bond LT Other	FHLMC GOLD POOL NO C15489 6.5% (effective rate	7,309	7,333	8,304
31293DBD3	Bond LT Other	FHLMC GOLD POOL NO C17236 6% (effective rate	5,247	5,206	5,934
31293DB84	Bond LT Other	FHLMC GOLD POOL NO C17263 6.5% (effective rate	5,091	5,108	5,784
31293DGF3	Bond LT Other	FHLMC GOLD POOL NO C17398 6.5% (effective rate	12,380	12,424	14,065
31293EJ92	Bond LT Other	FHLMC GOLD POOL NO C18388 6% (effective rate	2,605	2,586	2,945
31293HE90	Bond LT Other	FHLMC GOLD POOL NO C20160 6% (effective rate	1,049	1,041	1,185
31293JDK2	Bond LT Other	FHLMC GOLD POOL NO C21006 6% (effective rate	1,517	1,502	1,736
31293JM63	Bond LT Other	FHLMC GOLD POOL NO C21281 6% (effective rate	3,927	3,898	4,438
31293JRP6	Bond LT Other	FHLMC GOLD POOL NO C21394 6% (effective rate	391	383	442
31293KPx8	Bond LT Other	FHLMC GOLD POOL NO C22238 6% (effective rate	18,083	17,949	20,444
31293KSC1	Bond LT Other	FHLMC GOLD POOL NO C22315 6% (effective rate	1,659	1,644	1,877
31293LEW0	Bond LT Other	FHLMC GOLD POOL NO C22849 6.5% (effective rate	1,260	1,235	1,431
31293MMU3	Bond LT Other	FHLMC GOLD POOL NO C23971 6% (effective rate	1,670	1,626	1,888
31293MTK8	Bond LT Other	FHLMC GOLD POOL NO C24154 6.5% (effective rate	1,350	1,323	1,534
31293M7D8	Bond LT Other	FHLMC GOLD POOL NO C24492 6.5% (effective rate	4,020	3,998	4,613
31293NPA2	Bond LT Other	FHLMC GOLD POOL NO C24917 6% (effective rate	1,170	1,148	1,323
31293NPB0	Bond LT Other	FHLMC GOLD POOL NO C24918 6% (effective rate	969	950	1,095
31293N2K5	Bond LT Other	FHLMC GOLD POOL NO C25278 6.5% (effective rate	2,946	2,887	3,347
31293PDK8	Bond LT Other	FHLMC GOLD POOL NO C25506 6% (effective rate	6,105	5,897	6,904
31293PF59	Bond LT Other	FHLMC GOLD POOL NO C25588 6% (effective rate	2,606	2,558	2,946
31293PH99	Bond LT Other	FHLMC GOLD POOL NO C25656 6.5% (effective rate	724	709	822
31293QE25	Bond LT Other	FHLMC GOLD POOL NO C26453 6% (effective rate	6,752	6,522	7,633
31293QFE8	Bond LT Other	FHLMC GOLD POOL NO C26465 6.5% (effective rate	941	921	1,070
31293QTE3	Bond LT Other	FHLMC GOLD POOL NO C26849 6.5% (effective rate	235	230	267
31293QU35	Bond LT Other	FHLMC GOLD POOL NO C26902 6.5% (effective rate	1,440	1,418	1,650
31293QXU2	Bond LT Other	FHLMC GOLD POOL NO C26991 6.5% (effective rate	436	427	497
31293QXX6	Bond LT Other	FHLMC GOLD POOL NO C26994 6.5% (effective rate	1,070	1,040	1,216
31293RH79	Bond LT Other	FHLMC GOLD POOL NO C27454 6.5% (effective rate	146	143	166
31293RN72	Bond LT Other	FHLMC GOLD POOL NO C27614 6.5% (effective rate	6,898	6,863	7,837
31293RUY5	Bond LT Other	FHLMC GOLD POOL NO C27799 6.5% (effective rate	4,239	4,176	4,816
31293R6H9	Bond LT Other	FHLMC GOLD POOL NO C28072 6% (effective rate	2,781	2,705	3,145
31293SR27	Bond LT Other	FHLMC GOLD POOL NO C28605 6.5% (effective rate	5,460	5,341	6,203
31287PM83	Bond LT Other	FHLMC GOLD POOL NO C63983 6% (effective rate	3,817	3,759	4,315
31356ELE2	Bond LT Other	FHLMC GOLD POOL NO D52125 6.5% (effective rate	111	109	126
3128F9CW8	Bond LT Other	FHLMC GOLD POOL NO D69085 6.5% (effective rate	728	706	827
3128FBRT4	Bond LT Other	FHLMC GOLD POOL NO D70498 6.5% (effective rate	364	352	413
3128FCER0	Bond LT Other	FHLMC GOLD POOL NO D71044 6.5% (effective rate	2,066	1,986	2,347
3128FCZ48	Bond LT Other	FHLMC GOLD POOL NO D71663 7% (effective rate	364	352	365
3128FDJM4	Bond LT Other	FHLMC GOLD POOL NO D72068 7% (effective rate	348	340	358
3128FF6N1	Bond LT Other	FHLMC GOLD POOL NO D74477 7% (effective rate	303	298	304
3128FGYY4	Bond LT Other	FHLMC GOLD POOL NO D75227 7.5% (effective rate	333	331	350

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3128FNAQ2	Bond LT Other	FHLMC GOLD POOL NO D79915 7.5% (effective rate	67	68	70
3128FPV35	Bond LT Other	FHLMC GOLD POOL NO D80634 7.5% (effective rate	614	612	625
3128FRJN1	Bond LT Other	FHLMC GOLD POOL NO D82069 7.5% (effective rate	2,258	2,285	2,495
3128FSM39	Bond LT Other	FHLMC GOLD POOL NO D83078 7.5% (effective rate	2,455	2,482	2,538
3128FXTX5	Bond LT Other	FHLMC GOLD POOL NO D87766 7% (effective rate	194	196	205
3128FYRS6	Bond LT Other	FHLMC GOLD POOL NO D88597 6.5% (effective rate	6,375	6,345	7,243
3128G2R89	Bond LT Other	FHLMC GOLD POOL NO D89511 6.5% (effective rate	572	568	650
3132FCAG0	Bond LT Other	FHLMC GOLD POOL NO Z40007 6% (effective rate	262,084	287,418	298,229
3128QLP96	Bond LT Other	FHLMC GOLD POOL NO 1H2548 2.44% (effective rate	94,392	96,715	100,665
313615TW6	Bond LT Other	FNMA POOL NO 050965 6.5% (effective rate 6.404%),	630	631	718
31368HXX1	Bond LT Other	FNMA POOL NO 190680 7.5% (effective rate 7.467%),	1,585	1,584	1,804
31371EVL6	Bond LT Other	FNMA POOL NO 250019 7.5% (effective rate 7.465%),	863	863	985
31371G2S8	Bond LT Other	FNMA POOL NO 251985 6.5% (effective rate 6.405%),	2,311	2,314	2,631
31371KR37	Bond LT Other	FNMA POOL NO 254406 6.5% (effective rate 5.873%),	10,222	10,387	11,843
31371YEX5	Bond LT Other	FNMA POOL NO 265750 7% (effective rate 7.747%),	1,059	1,041	1,153
31372LUC0	Bond LT Other	FNMA POOL NO 276079 7% (effective rate 7.88%),	551	541	592
31372NHM9	Bond LT Other	FNMA POOL NO 277536 7% (effective rate 7.283%),	2,372	2,345	2,597
31372VCR5	Bond LT Other	FNMA POOL NO 283680 7% (effective rate 7.266%),	1,267	1,252	1,327
31372VLE4	Bond LT Other	FNMA POOL NO 283925 7% (effective rate 7.891%),	827	813	907
31374TYD5	Bond LT Other	FNMA POOL NO 323908 6% (effective rate 8.906%),	5,728	5,235	6,569
31374UUH7	Bond LT Other	FNMA POOL NO 324684 7.5% (effective rate 7.511%),	817	816	820
31375JYY0	Bond LT Other	FNMA POOL NO 336527 6.5% (effective rate 7.148%),	402	393	458
31375Q6H2	Bond LT Other	FNMA POOL NO 342072 6.5% (effective rate 6.979%),	1,491	1,461	1,698
31378CHR6	Bond LT Other	FNMA POOL NO 394540 6.5% (effective rate 7.135%),	1,603	1,560	1,826
31379BFB0	Bond LT Other	FNMA POOL NO 417738 7.5% (effective rate 7.294%),	5,320	5,386	5,406
31379FVW1	Bond LT Other	FNMA POOL NO 418329 7.5% (effective rate 7.292%),	1,228	1,244	1,233
31379YUP6	Bond LT Other	FNMA POOL NO 433590 6.5% (effective rate 6.514%),	283	283	322
31379YUQ4	Bond LT Other	FNMA POOL NO 433591 6.5% (effective rate 6.331%),	1,833	1,837	2,088
31380ELH5	Bond LT Other	FNMA POOL NO 437828 6.5% (effective rate 6.593%),	4,522	4,501	5,150
31380MDY9	Bond LT Other	FNMA POOL NO 443919 6.5% (effective rate 6.494%),	415	415	473
31381BVZ9	Bond LT Other	FNMA POOL NO 456132 6.5% (effective rate 5.732%),	887	892	1,010
31382DW26	Bond LT Other	FNMA POOL NO 479565 7.5% (effective rate 6.659%),	847	850	883
31382HVR3	Bond LT Other	FNMA POOL NO 483124 6.5% (effective rate 7.169%),	2,130	2,060	2,426
31383DMC4	Bond LT Other	FNMA POOL NO 499955 7% (effective rate 7.218%),	2,159	2,134	2,216
31383HWQ3	Bond LT Other	FNMA POOL NO 503855 6.5% (effective rate 9.231%),	3,036	2,902	3,457
31383KDZ7	Bond LT Other	FNMA POOL NO 505120 6.5% (effective rate 7.974%),	3,200	3,067	3,644
31384JKU2	Bond LT Other	FNMA POOL NO 525107 7% (effective rate 10.727%),	1,998	1,935	2,023
31385HSN3	Bond LT Other	FNMA POOL NO 545125 6% (effective rate 5.563%),	11,123	11,118	11,432
31387DY78	Bond LT Other	FNMA POOL NO 581334 7% (effective rate 6.891%),	7,625	7,695	8,074
31387NXZ5	Bond LT Other	FNMA POOL NO 589396 6% (effective rate 6.154%),	4,646	4,625	4,763
31388UGL8	Bond LT Other	FNMA POOL NO 615003 7% (effective rate 6.79%),	17,110	17,393	18,439
31389CHK8	Bond LT Other	FNMA POOL NO 621334 6% (effective rate 6.266%),	24,648	24,247	27,933
31389RBW5	Bond LT Other	FNMA POOL NO 632853 5.5% (effective rate 4.967%),	1,873	1,877	1,977
31389RQT6	Bond LT Other	FNMA POOL NO 633266 6% (effective rate 5.092%),	10,105	10,177	10,438
31391P6H4	Bond LT Other	FNMA POOL NO 673272 5% (effective rate 4.027%),	19,526	19,699	20,569
31400HVC4	Bond LT Other	FNMA POOL NO 688311 5% (effective rate 4.244%),	17,956	18,075	18,920
31402RJL4	Bond LT Other	FNMA POOL NO 735667 5% (effective rate 2.877%),	211,995	227,246	234,796
31407CDB0	Bond LT Other	FNMA POOL NO 826398 4.94% (effective rate 4.677%),	304,909	306,836	326,330
31409VGF4	Bond LT Other	FNMA POOL NO 879598 6% (effective rate 5.784%),	25,924	25,986	28,037
31410GZC0	Bond LT Other	FNMA POOL NO 889139 5.5% (effective rate 4.616%),	173,686	177,633	194,729
31411JCE4	Bond LT Other	FNMA POOL NO 909169 7% (effective rate 6.281%),	162,785	173,741	198,639
31411JCP9	Bond LT Other	FNMA POOL NO 909178 7% (effective rate 4.7%),	164,366	176,699	190,538
31411SRA6	Bond LT Other	FNMA POOL NO 914081 6.5% (effective rate 6.336%),	29,981	30,490	34,143
31412P6A4	Bond LT Other	FNMA POOL NO 931565 5% (effective rate 2.623%),	2,010,093	2,233,260	2,238,383
31414KHR4	Bond LT Other	FNMA POOL NO 968340 5.7% (effective rate 5.279%),	691,248	728,616	772,133
31415TJW1	Bond LT Other	FNMA POOL NO 988677 5% (effective rate 2.912%),	107,780	112,300	115,725
31416BKP2	Bond LT Other	FNMA POOL NO 995002 5% (effective rate 3.135%),	418,816	449,052	464,023
31417WKH3	Bond LT Other	FNMA POOL NO AC9295 5% (effective rate 3.431%),	345,028	366,492	382,146
31418MY63	Bond LT Other	FNMA POOL NO AD0732 6% (effective rate 2.502%),	929,770	1,032,973	1,070,609
31418M5H1	Bond LT Other	FNMA POOL NO AD0847 5.5% (effective rate 2.239%),	178,178	194,869	201,189
31419AXT9	Bond LT Other	FNMA POOL NO AE0689 6% (effective rate 2.675%),	62,131	68,481	70,958
31419EC56	Bond LT Other	FNMA POOL NO AE3691 4.5% (effective rate 4.011%),	411,625	425,433	447,351
31419EC98	Bond LT Other	FNMA POOL NO AE3695 4.5% (effective rate 3.472%),	429,703	447,881	466,448
31419EZG7	Bond LT Other	FNMA POOL NO AE4342 4.5% (effective rate 2.6%),	445,128	482,521	483,888
31419KE92	Bond LT Other	FNMA POOL NO AE8259 5% (effective rate 3.379%),	328,817	352,054	365,304
3138A1T92	Bond LT Other	FNMA POOL NO AH0575 4.5% (effective rate 4.12%),	148,937	152,133	161,869
3138A2HT9	Bond LT Other	FNMA POOL NO AH1141 4.5% (effective rate 4.021%),	235,258	240,364	255,587
3138A2JF7	Bond LT Other	FNMA POOL NO AH1161 4.5% (effective rate 4.03%),	286,686	292,906	311,574
3138A6J0S	Bond LT Other	FNMA POOL NO AH4772 4.5% (effective rate 3.993%),	297,012	306,502	322,774
3138ANSU8	Bond LT Other	FNMA POOL NO AI8630 4% (effective rate 2.66%),	262,312	279,784	280,284
3138E2VD4	Bond LT Other	FNMA POOL NO AJ9611 4% (effective rate 3.057%),	1,283,643	1,365,733	1,371,592
3138EHDC3	Bond LT Other	FNMA POOL NO AL0998 4.5% (effective rate 3.378%),	427,866	454,163	465,070
3138EJQ76	Bond LT Other	FNMA POOL NO AL2277 4% (effective rate 2.747%),	1,923,263	2,069,351	2,055,036

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3138WTUN4	Bond LT Other	FNMA POOL NO AT5988 3% (effective rate 3.338%),	1,955,859	1,901,009	1,981,423
3138X0NJ3	Bond LT Other	FNMA POOL NO AU1292 3% (effective rate 3.258%),	1,540,626	1,506,900	1,560,574
3138XSMH7	Bond LT Other	FNMA POOL NO AW3059 4% (effective rate 3.25%),	1,886,066	1,975,579	2,034,894
50076QAE6	Bond LT Other	KRAFT FOODS GROUP INC 5% Due 6/4/2042 JD4 5%	403,000	400,248	443,624
501044CS8	Bond LT Other	KROGER CO 3.85% Due 8/1/2023 FA1 3.85% (effective	528,000	527,794	547,470
902494AX1	Bond LT Other	TYSON FOODS INC 3.95% Due 8/15/2024 FA15 3.95%	479,000	482,174	495,152
151191AW3	Bond LT Other	CELULOSA ARAUCO CELARA 4 3/4% Due 1/11/2022 JJ11	275,000	286,059	282,636
585055AZ9	Bond LT Other	MEDTRONIC INC 2 3/4% Due 4/1/2023 AO1 2.75%	222,000	221,555	215,850
585055AY2	Bond LT Other	MEDTRONIC INC 4% Due 4/1/2043 AO1 4% (effective	194,000	190,125	184,967
585055BL9	Bond LT Other	MEDTRONIC INC SERIES 144A 3.15% (effective rate	468,000	467,023	473,932
585055BP0	Bond LT Other	MEDTRONIC INC SERIES 144A 4.62% (effective rate	344,000	343,070	372,893
585055BM7	Bond LT Other	MEDTRONIC INC SR UNSECURED 3.5% (effective rate	490,000	485,320	501,255
585055BN5	Bond LT Other	MEDTRONIC INC SR UNSECURED 4.38% (effective rate	356,000	352,853	377,665
790849AJ2	Bond LT Other	ST JUDE MEDICAL INC 3 1/4% Due 4/15/2023 AO15	365,000	363,517	364,887
790849AK9	Bond LT Other	ST JUDE MEDICAL INC 4 3/4% Due 4/15/2043 AO15	335,000	332,912	355,590
161542CY9	Bond LT Other	CHASE FUNDING LOAN ACQUISITION SERIES 2003-C2	411,033	421,282	417,059
651229AP1	Bond LT Other	NEWELL RUBBERMAID INC 2 7/8% Due 12/1/2019 JD1	600,000	599,331	600,226
026874DA2	Bond LT Other	AMERICAN INTL GROUP 4 1/2% Due 7/16/2044 JJ16	418,000	415,490	441,622
416515AV6	Bond LT Other	HARTFORD FINANCIAL SERIES MTN 6% (effective rate	395,000	390,350	447,971
01609WAH5	Bond LT Other	ALIBABA GROUP HOLDING SR UNSECURED 3.6%	742,000	740,635	735,948
278642AK9	Bond LT Other	EBAY INC 2 7/8% Due 8/1/2021 FA1 2.88% (effective	780,000	778,361	772,102
378272AG3	Bond LT Other	GLENCORE FUNDING LLC UNSECURED 3.12% (effective	966,000	963,219	968,318
670346AM7	Bond LT Other	NUCOR CORP 4% Due 8/1/2023 FA1 4% (effective rate	511,000	510,654	535,182
124857AH6	Bond LT Other	CBS CORP 1.95% Due 7/1/2017 JJ1 1.95% (effective rate	535,000	531,881	536,671
124857AM5	Bond LT Other	CBS CORP 3.7% Due 8/15/2024 FA15 3.7% (effective	725,000	723,289	723,014
20030NBE0	Bond LT Other	COMCAST CORP 4.65% Due 7/15/2042 JJ15 4.65%	412,000	411,676	450,939
224044BW6	Bond LT Other	COX COMMUNICATIONS INC 144A 3.25% (effective rate	325,000	334,052	319,098
224044CF2	Bond LT Other	COX COMMUNICATIONS INC SERIES 144A 4.8%	556,000	555,782	579,281
25459HBH7	Bond LT Other	DIRECTV HOLDINGS/FINANCE 1 3/4% Due 1/15/2018	714,000	707,554	709,293
25459HBE4	Bond LT Other	DIRECTV HOLDINGS/FINANCE 2.4% Due 3/15/2017	410,000	409,800	417,736
25459HBG9	Bond LT Other	DIRECTV HOLDINGS/FINANCE 5.15% Due 3/15/2042	255,000	254,497	263,507
25470DAH2	Bond LT Other	DISCOVERY COMMUNICATIONS SR UNSECURED 3.25%	814,000	800,046	790,206
63946BAJ9	Bond LT Other	NBC UNIVERSAL MEDIA LLC 4.45% Due 1/15/2043 JJ15	557,000	556,992	590,204
811065AB7	Bond LT Other	SCRIPPS NETWORKS INTERAC 2 3/4% Due 11/15/2019	160,000	159,440	160,670
811065AC5	Bond LT Other	SCRIPPS NETWORKS INTERAC 3.9% Due 11/15/2024	320,000	317,661	325,817
88732JAY4	Bond LT Other	TIME WARNER CABLE INC 5 7/8% Due 11/15/2040	428,000	450,208	510,328
887317AR6	Bond LT Other	TIME WARNER INC 4.05% Due 12/15/2023 JD15 4.05%	621,000	619,281	651,456
887317AS4	Bond LT Other	TIME WARNER INC 5.35% Due 12/15/2043 JD15 5.35% (effective rate 5.354%), 12/15/2043	415,000	414,746	471,347
887317AD7	Bond LT Other	TIME WARNER INC 6 1/2% Due 11/15/2036 MN15 6.5% (effective rate 5.117%), 11/15/2036	337,000	397,892	428,723
35671DBH7	Bond LT Other	FREEPORT-MCMORAN C & G 4% Due 11/14/2021 MN14 4% (effective rate 4.063%), 11/14/2021	480,000	478,182	475,585
35671DBJ3	Bond LT Other	FREEPORT-MCMORAN C & G 5.4% Due 11/14/2034 MN14 5.4% (effective rate 5.44%), 11/14/2034	430,000	427,896	419,209
380956AF9	Bond LT Other	GOLDCORP INC 3 5/8% Due 6/9/2021 JD9 3.62% (effective rate 3.646%), 06/09/2021	405,000	404,508	405,652
878742AZ8	Bond LT Other	TECK RESOURCES LIMITED 5.4% Due 2/1/2043 FA1 5.4% (effective rate 5.569%), 02/01/2043	765,000	746,409	646,589
278062AE4	Bond LT Other	EATON CORP 4.15% Due 11/2/2042 MN2 4.15% (effective rate 4.173%), 11/02/2042	471,000	469,205	467,474
369604BF9	Bond LT Other	GENERAL ELECTRIC CAP CORP 4 1/8% Due 10/9/2042 AO9 4.12% (effective rate 4.158%), 10/09/2042	402,000	399,805	416,155
456873AB4	Bond LT Other	INGERSOLL RAND LUX FINAN 3.55% Due 11/1/2024 MN1 3.55% (effective rate 3.619%), 11/01/2024	610,000	606,522	606,281
902118BN7	Bond LT Other	TYCO INTL GROUP 3 3/8% Due 10/15/2015 AO15 3.38% (effective rate 1.563%), 10/15/2015	99,000	100,399	100,962
037411AW5	Bond LT Other	APACHE CORP 5.1% Due 9/1/2040 MS1 5.1% (effective rate 4.26%), 09/01/2040	582,000	657,002	570,089
166764AE0	Bond LT Other	CHEVRON CORP 1.718% Due 6/24/2018 JD24 1.72% (effective rate 1.718%), 06/24/2018	580,000	580,000	582,932
20826FAD8	Bond LT Other	CONOCOPHILLIPS COMPANY 3.35% Due 11/15/2024 MN15 3.35% (effective rate 3.371%), 11/15/2024	321,000	320,429	324,321
20826FAC0	Bond LT Other	CONOCOPHILLIPS COMPANY 4.3% Due 11/15/2044 MN15 4.3% (effective rate 4.333%), 11/15/2044	321,000	319,217	335,794
25271CAN2	Bond LT Other	DIAMOND OFFSHORE DRILLING 4 7/8% Due 11/1/2043 MN1 4.88% (effective rate 4.945%), 11/01/2043	1,436,000	1,420,548	1,223,353

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279158AC3	Bond LT Other	ECOPETROL SA SR UNSECURED 5.88% (effective rate 4.201%), 09/18/2023	350,000	392,361	370,563
29245JAE2	Bond LT Other	EMP NACIONAL DEL PETROLE SERIES 144A 5.25% (effective rate 3.673%), 08/10/2020	325,000	350,747	343,011
42809HAF4	Bond LT Other	HESS CORP 3 1/2% Due 7/15/2024 JJ15 3.5% (effective rate 3.58%), 07/15/2024	463,000	460,022	442,193
48667QAE5	Bond LT Other	KAZMUNAYGAS NATIONAL CO SERIES 144A 7% (effective rate 4.321%), 05/05/2020	475,000	535,111	493,644
56585AAJ1	Bond LT Other	MARATHON PETROLEUM CORP 5% Due 9/15/2054 MS15 5% (effective rate 5.072%), 09/15/2054	177,000	174,816	166,675
56585AAH5	Bond LT Other	MARATHON PETROLEUM CORP SR UNSECURED 4.75% (effective rate 4.822%), 09/15/2044	749,000	740,469	707,360
71654QAW2	Bond LT Other	PETROLEOS MEXICANOS 6% Due 3/5/2020 MS5 6% (effective rate 3.182%), 03/05/2020	500,000	566,742	561,250
718546AL8	Bond LT Other	PHILLIPS 66 4 7/8% Due 11/15/2044 MN15 4.88% (effective rate 4.998%), 11/15/2044	480,000	470,865	491,302
779382AR1	Bond LT Other	ROWAN COS INC 4 3/4% Due 1/15/2024 JJ15 4.75% (effective rate 4.763%), 01/15/2024	288,000	287,723	271,834
85771PAG7	Bond LT Other	STATOIL ASA 2.45% Due 1/17/2023 JJ17 2.45% (effective rate 3.174%), 01/17/2023	490,000	464,982	467,379
94707VAA8	Bond LT Other	WEATHERFORD INTL LTD SR UNSECURED 5.12% (effective rate 5.125%), 09/15/2020	261,000	260,978	256,422
14844QAH6	Bond LT Other	CASTLE GARDEN FUNDING SERIES 2005-1A CLASS C1 144A 1.98% (effective rate 2.278%), 10/27/2020	990,000	981,104	986,265
161546GR1	Bond LT Other	CHASE FUNDING MORTGAGE LOAN AS SERIES 2003-5 CLASS 2A2 0.77% (effective rate 0.764%), 07/25/2033	26,696	26,711	24,880
362341TM1	Bond LT Other	GSR MTG LOAN TRUST SERIES 2005-SEA2 CLASS A1 144A 0.52% (effective rate 1.254%), 01/25/2045	261,877	256,248	256,487
00507UAF8	Bond LT Other	ACTAVIS FUNDING SCS 3.85% Due 6/15/2024 JD15 3.85% (effective rate 3.896%), 06/15/2024	455,000	453,352	457,325
00507UAH4	Bond LT Other	ACTAVIS FUNDING SCS 4.85% Due 6/15/2044 JD15 4.85% (effective rate 4.921%), 06/15/2044	672,000	664,607	681,903
628530BF3	Bond LT Other	MYLAN INC 2.55% Due 3/28/2019 MS28 2.55% (effective rate 2.597%), 03/28/2019	531,000	529,996	528,961
714295AB8	Bond LT Other	PERRIGO FINANCE PLC 3 1/2% Due 12/15/2021 JD15 3.5% (effective rate 3.51%), 12/15/2021	550,000	549,646	556,415
28370TAG4	Bond LT Other	EL PASO PIPELINE PART OP 4.3% Due 5/1/2024 MN1 4.3% (effective rate 4.304%), 05/01/2024	403,000	402,857	403,780
29250NAF2	Bond LT Other	ENBRIDGE INC 4% Due 10/1/2023 AO1 4% (effective rate 4.123%), 10/01/2023	430,000	426,127	419,935
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	300,733	317,505
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	495,217	556,077
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	433,723	543,466
494550BU9	Bond LT Other	KINDER MORGAN ENERGY 5 1/2% Due 3/1/2044 MS1 5.5% (effective rate 5.554%), 03/01/2044	1,151,000	1,141,977	1,170,036
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	301,965	280,476
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	408,909	392,222
86765BAN9	Bond LT Other	SUNOCO LOGISTICS PARTNER 4 1/4% Due 4/1/2024 AO1 4.25% (effective rate 4.016%), 04/01/2024	160,000	162,802	161,800
86765BAQ2	Bond LT Other	SUNOCO LOGISTICS PARTNER 5.35% Due 5/15/2045 MN15 5.35% (effective rate 5.395%), 05/15/2045	170,000	168,853	171,881
86765BAP4	Bond LT Other	SUNOCO LOGISTICS PARTNER SR UNSECURED 5.3% (effective rate 5.311%), 04/01/2044	792,000	790,643	798,297
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	844,341	864,735
969457BV1	Bond LT Other	WILLIAMS COS IN 5 3/4% Due 6/24/2044 JD24 5.75% (effective rate 5.766%), 06/24/2044	563,000	561,722	489,729
96950FAN4	Bond LT Other	WILLIAMS PARTNERS LP 5.4% Due 3/4/2044 MS4 5.4% (effective rate 5.422%), 03/04/2044	660,000	657,832	646,139

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024836AB4	Bond LT Other	AMERICAN CAMPUS CMNTYS 4 1/8% Due 7/1/2024 JJ1 4.12% (effective rate 4.109%), 07/01/2024	827,000	828,005	835,335
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	273,138	265,707
03027XAC4	Bond LT Other	AMERICAN TOWER CORP 3.4% Due 2/15/2019 FA15 3.4% (effective rate 2.777%), 02/15/2019	406,000	415,778	413,235
03027XAD2	Bond LT Other	AMERICAN TOWER CORP 5% Due 2/15/2024 FA15 5% (effective rate 5.014%), 02/15/2024	699,000	698,253	741,266
22003BAJ5	Bond LT Other	CORPORATE OFFICE PROP LP 3.7% Due 6/15/2021 JD15 3.7% (effective rate 3.742%), 06/15/2021	555,000	553,668	552,598
294752AH3	Bond LT Other	EQUITY ONE INC 3 3/4% Due 11/15/2022 MN15 3.75% (effective rate 3.82%), 11/15/2022	484,000	481,690	485,787
29717PAN7	Bond LT Other	ESSEX PORTFOLIO LP 3 7/8% Due 5/1/2024 MN1 3.88% (effective rate 3.968%), 05/01/2024	535,000	531,128	544,474
49427RAK8	Bond LT Other	KILROY REALTY LP 4 1/4% Due 8/15/2029 FA15 4.25% (effective rate 4.352%), 08/15/2029	480,000	474,719	480,039
49446RAK5	Bond LT Other	KIMCO REALTY CORP 3 1/8% Due 6/1/2023 JD1 3.12% (effective rate 3.211%), 06/01/2023	418,000	415,358	409,536
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	372,127	368,702
81721MAJ8	Bond LT Other	SENIOR HOUSING PROPRTIE 3 1/4% Due 5/1/2019 MN1 3.25% (effective rate 3.266%), 05/01/2019	604,000	603,593	607,759
828807CT2	Bond LT Other	SIMON PROPERTY GROUP LP SR UNSECURED 4.25% (effective rate 4.285%), 10/01/2044	588,000	584,511	608,457
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	777,858	778,256
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	339,336	406,444
500255AT1	Bond LT Other	KOHL'S CORP 4 3/4% Due 12/15/2023 JD15 4.75% (effective rate 4.398%), 12/15/2023	344,000	352,679	368,166
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	407,524	396,202
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	305,845	297,461
482480AD2	Bond LT Other	KLA-TENCOR CORP 4 1/8% Due 11/1/2021 MN1 4.12% (effective rate 4.128%), 11/01/2021	350,000	349,926	358,516
31620MAM8	Bond LT Other	FIDELITY NATIONAL INFORM 3 7/8% Due 6/5/2024 JD5 3.88% (effective rate 3.921%), 06/05/2024	384,000	382,610	387,879
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	687,204	700,922
105756BQ2	Bond LT Other	BRAZIL REPUBLIC OF 5 7/8% Due 1/15/2019 JJ15 5.88% (effective rate 2.447%), 01/15/2019	275,000	311,041	306,625
698299AX2	Bond LT Other	PANAMA REPUBLIC OF 5.2% Due 1/30/2020 JJ30 5.2% (effective rate 2.836%), 01/30/2020	275,000	305,548	303,188
05477LAA4	Bond LT Other	REPUBLIC OF AZERBAIJAN SERIES 144A 4.75% (effective rate 4.149%), 03/18/2024	450,000	470,512	442,125
455780BD7	Bond LT Other	REPUBLIC OF INDONESIA SERIES 144A 5.88% (effective rate 3.31%), 03/13/2020	400,000	448,618	443,000
836205AM6	Bond LT Other	SOUTH AFRICA REPUBLIC OF 6 7/8% Due 5/27/2019 MN27 6.88% (effective rate 3.177%), 05/27/2019	225,000	258,943	257,063
900123BD1	Bond LT Other	TURKEY REPUBLIC OF 7% Due 3/11/2019 MS11 7% (effective rate 3.252%), 03/11/2019	450,000	515,598	513,000
00206RCE0	Bond LT Other	AT&T CORP 3.9% Due 3/11/2024 MS11 3.9% (effective rate 3.937%), 03/11/2024	523,000	521,494	537,468
00206RBH4	Bond LT Other	AT&T CORP 4.3% Due 12/15/2042 JD15 4.3% (effective rate 3.157%), 12/15/2042	3,000	3,633	2,852
00206RCG5	Bond LT Other	AT&T CORP 4.8% Due 6/15/2044 JD15 4.8% (effective rate 4.823%), 06/15/2044	444,000	442,391	452,416
00206RAD4	Bond LT Other	AT&T CORP 6 1/2% Due 9/1/2037 MS1 6.5% (effective rate 4.981%), 09/01/2037	207,000	249,412	255,738
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	491,601	500,155
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	274,142	292,999

<u>SecurityID</u>	<u>Security Type</u>	<u>Security</u>	<u>Par/Shares</u>	<u>Cost</u>	<u>Current Market Value</u>
87936UAA7	Bond LT Other	TELEFONIC CHILE SA 144A 3.88% (effective rate 3.844%), 10/12/2022	400,000	400,797	391,206
92343VCR3	Bond LT Other	VERIZON COMMUNICATIONS 3 1/2% Due 11/1/2024 MN1 3.5% (effective rate 3.579%), 11/01/2024	580,000	576,207	569,849
92343VB9	Bond LT Other	VERIZON COMMUNICATIONS 4.15% Due 3/15/2024 MS15 4.15% (effective rate 4.17%), 03/15/2024	475,000	474,255	491,736
92343VBZ6	Bond LT Other	VERIZON COMMUNICATIONS 5.05% Due 3/15/2034 MS15 5.05% (effective rate 5.056%), 03/15/2034	378,000	377,693	403,222
92343VBR4	Bond LT Other	VERIZON COMMUNICATIONS SR UNSECURED 5.15% (effective rate 5.192%), 09/15/2023	1,218,000	1,214,353	1,344,956
92343VBT0	Bond LT Other	VERIZON COMMUNICATIONS SR UNSECURED 6.55% (effective rate 5.777%), 09/15/2043	509,000	563,247	652,105
17315QAW6	Bond LT Other	CITIGROUP MORTGAGE LOAN TRUST SERIES 2010-4 CLASS 4A5 5% (effective rate 3.418%), 10/25/2035	513,972	524,410	537,812
17317HAJ3	Bond LT Other	CITIGROUP MORTGAGE LOAN TRUST SERIES 2010-8 CLASS 3A1 2.65% (effective rate 3.129%), 04/25/2035	207,723	206,528	208,467
34988WAL8	Bond LT Other	FOSSE MASTER ISSUER PLC SERIES 2012-1A CLASS 2A2 1.63% (effective rate 1.6%), 10/18/2054	364,138	364,185	366,825
36242D7K3	Bond LT Other	GSR MORTGAGE LOAN TRUST SERIES 2005-5F CLASS 8A1 0.67% (effective rate 0.67%), 06/25/2035	23,147	23,147	22,375
47233AAS6	Bond LT Other	JEFFERIES & CO SERIES 2009-R7 CLASS 9A1 5.11% (effective rate 7.247%), 07/26/2037	103,045	100,494	102,903
466247LP6	Bond LT Other	JP MORGAN MORTGAGE TRUST SERIES 2005-A1 CLASS 3A1 2.57% (effective rate 2.028%), 02/25/2035	142,823	145,352	144,760
92922FRJ9	Bond LT Other	WASHINGTON MUTUAL SERIES 2004-CB1 CLASS 4A 6% (effective rate 5.601%), 06/25/2034	292,269	299,118	315,319
94982HAC1	Bond LT Other	WELLS FARGO MORTGAGE BACKED SERIES 2005-AF	453,788	415,836	457,933
94978JAC3	Bond LT Other	WELLS FARGO MTG BACKED SECUR SERIES 2004-G	98,143	100,670	98,287
ED5397291	Step-Up Perpetual Bonds	AEGON NV	500,500	449,629	412,913
949746556	Preferred Stock - N/R	WELLS FARGO CO 0% (effective rate 0%),	14,200	355,000	364,230
83499Z9M0	Short Term - Mutual Fund	SSGA PRIME MONEY MARKET FUND	26,674,491	26,674,491	26,674,491
Total General Investments				399,000,393	403,346,873

Retirement Plan for Employees of Aetna Inc.
 Separate Account 21 Invested Assets
 December 31, 2014
 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>
00287Y109	Common Stock-Unaffil	ABBVIE INC	58,545	3,280,186	3,831,185
15351109	Common Stock-Unaffil	ALEXION PHARMACEUTICALS INC	12,672	2,024,865	2,344,700
18490102	Common Stock-Unaffil	ALLERGAN INC	16,149	1,693,934	3,433,116
G0177J108	Common Stock-Unaffil	ALLERGAN PLC	11,582	1,156,534	2,981,323
23135106	Common Stock-Unaffil	AMAZON.COM INC	13,512	4,682,208	4,193,449
03076C106	Common Stock-Unaffil	AMERIPRISE FINANCIAL INC	20,849	1,259,537	2,757,280
31100100	Common Stock-Unaffil	AMETEK INC	39,605	1,603,267	2,084,411
31162100	Common Stock-Unaffil	AMGEN INC	13,618	1,174,859	2,169,211
32511107	Common Stock-Unaffil	ANADARKO PETROLEUM CORP	31,793	2,862,138	2,622,923
37833100	Common Stock-Unaffil	APPLE INC	95,442	3,417,702	10,534,888
13342B105	Common Stock-Unaffil	CAMERON INTERNATIONAL CORP	35,001	2,365,957	1,748,300
M22465104	Common Stock-Unaffil	CHECK POINT SOFTWARE TECH	23,159	1,572,103	1,819,603
20605P101	Common Stock-Unaffil	CONCHO RESOURCES INC	5,470	544,301	545,633
26875P101	Common Stock-Unaffil	EOG RESOURCES INC	17,587	1,533,186	1,619,235
G3727Q101	Common Stock-Unaffil	FREESCALE SEMICONDUCTOR LTD	70,820	1,762,963	1,786,789
38259P706	Common Stock-Unaffil	GOOGLE INC	4,843	1,710,406	2,549,355
G47791101	Common Stock-Unaffil	INGERSOLL-RAND CO LTD	34,147	1,721,641	2,164,578
494368103	Common Stock-Unaffil	KIMBERLY-CLARK CORP	-	-	-
55616P104	Common Stock-Unaffil	MACYS INC	27,617	1,475,742	1,815,818
582839106	Common Stock-Unaffil	MEAD JOHNSON NUTRITION	13,230	1,316,786	1,330,144
68389X105	Common Stock-Unaffil	ORACLE CORP	103,593	3,655,787	4,658,577
744320102	Common Stock-Unaffil	PRUDENTIAL FINANCIAL INC	25,266	2,037,159	2,285,562
790849103	Common Stock-Unaffil	ST JUDE MEDICAL INC	30,212	1,951,064	1,964,686
855244109	Common Stock-Unaffil	STARBUCKS CORP	30,204	1,834,077	2,478,238
G91442106	Common Stock-Unaffil	TYCO INTERNATIONAL LTD	50,179	2,217,443	2,200,851
95082P105	Common Stock-Unaffil	WESCO INTERNATIONAL INC	10,651	825,983	811,713
654106103	Common Stock-Unaffil	NIKE INC	27,016	2,093,604	2,597,588
693718108	Common Stock-Unaffil	PACCAR INC	18,960	1,288,173	1,289,470
61174X109	Common Stock-Unaffil	MONSTER BEVERAGE CORP	18,137	1,646,391	1,965,144
713448108	Common Stock-Unaffil	PEPSICO INC	52,351	4,508,532	4,950,311
375558103	Common Stock-Unaffil	GILEAD SCIENCES INC	33,653	1,411,902	3,172,132
277432100	Common Stock-Unaffil	EASTMAN CHEMICAL	25,419	2,159,403	1,928,285
57636Q104	Common Stock-Unaffil	MASTERCARD INC CLASS A	39,772	3,064,508	3,426,756
192446102	Common Stock-Unaffil	COGNIZANT TECH SOLUTIONS	58,226	2,608,620	3,066,181
09247X101	Common Stock-Unaffil	BLACKROCK INC	8,577	1,466,709	3,066,792
45866F104	Common Stock-Unaffil	INTERCONTINENTALEXCHANGE	6,034	1,228,757	1,323,196
92826C839	Common Stock-Unaffil	VISA INC CLASS A SHARES	12,424	2,098,893	3,257,573
30303M102	Common Stock-Unaffil	FACEBOOK INC-A	40,655	2,003,392	3,171,903
38259P508	Common Stock-Unaffil	GOOGLE INC	7,414	3,220,153	3,934,313
43300A104	Common Stock-Unaffil	HILTON WORLDWIDE HOLDINGS IN	86,681	2,008,205	2,261,507
776696106	Common Stock-Unaffil	ROPER INDUSTRIES INC	15,089	968,685	2,359,165
20030N101	Common Stock-Unaffil	COMCAST CORP	75,301	2,215,830	4,368,211
25470M109	Common Stock-Unaffil	DISH NETWORK CORP-A	25,800	1,884,070	1,880,562
254687106	Common Stock-Unaffil	DISNEY WALT CO	41,893	2,865,971	3,945,902
883203101	Common Stock-Unaffil	TEXTRON INC	41,357	1,724,261	1,741,543
151020104	Common Stock-Unaffil	CELGENE CORP	22,615	1,796,016	2,529,714
228368106	Common Stock-Unaffil	CROWN HOLDING INC	27,029	1,333,073	1,375,776
235851102	Common Stock-Unaffil	DANAHER CORP	27,674	1,627,635	2,371,939
247361702	Common Stock-Unaffil	DELTA AIR LINES INC	53,702	1,920,456	2,641,601
695156109	Common Stock-Unaffil	PACKAGING CORP OF AMERICA	25,014	1,662,653	1,952,343
110122108	Common Stock-Unaffil	BRISTOL MYERS SQUIBB	38,381	1,992,466	2,265,630
58155Q103	Common Stock-Unaffil	MCKESSON CORP	18,560	1,843,047	3,852,685
169656105	Common Stock-Unaffil	CHIPOTLE MEXICAN GRILL INC	3,202	1,557,241	2,191,801
22160K105	Common Stock-Unaffil	COSTCO WHOLESALE CORP	25,456	2,523,846	3,608,388
126650100	Common Stock-Unaffil	CVS CAREMARK CORP	35,270	2,087,802	3,396,854
437076102	Common Stock-Unaffil	HOME DEPOT INC	53,508	3,309,709	5,616,735
90384S303	Common Stock-Unaffil	ULTA SALON COSMETICS & FRAGR	19,289	1,890,504	2,465,906
285512109	Common Stock-Unaffil	ELECTRONIC ARTS INC	50,754	1,970,162	2,386,199
461202103	Common Stock-Unaffil	INTUIT INC	34,312	2,106,026	3,163,223
594918104	Common Stock-Unaffil	MICROSOFT CORP	135,153	5,506,806	6,277,857
756577102	Common Stock-Unaffil	RED HAT INC	16,800	1,058,218	1,161,552
928563402	Common Stock-Unaffil	VMWARE INC-CLASS A	22,741	2194015.96	1876587.32
907818108	Common Stock-Unaffil	UNION PACIFIC CORP	31,336	2,264,033	3,733,058
83499Z9M0	Short Term - Mutual Fund	SSGA PRIME MONEY MARKET FUND	2,199,282	2,199,282.13	2,199,282
Total General Investments				130,988,875	175,505,231

**SCHEDULE SB
(Form 5500)**Department of the Treasury
Internal Revenue ServiceDepartment 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

2014**This Form is Open to Public
Inspection**For calendar plan year 2014 or fiscal plan year beginning 01/01/2014 and ending 12/31/2014▶ **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>1</u> Day <u>1</u> Year <u>2014</u>			
2 Assets:			
a Market value	2a	<u>6,157,925,367</u>	
b Actuarial value	2b	<u>5,892,427,337</u>	
3 Funding target/participant count breakdown	(1) Number of participants	(2) Vested Funding Target	(3) Total Funding Target
a For retired participants and beneficiaries receiving payment.....	<u>25,963</u>	<u>2,878,440,147</u>	<u>2,878,440,147</u>
b For terminated vested participants.....	<u>26,170</u>	<u>1,093,938,367</u>	<u>1,093,938,367</u>
c For active participants.....	<u>21,535</u>	<u>942,905,911</u>	<u>947,542,936</u>
d Total.....	<u>73,668</u>	<u>4,915,284,425</u>	<u>4,919,921,450</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>6.48 %</u>	
6 Target normal cost	6	<u>12,500,000</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>ERIC A. KEEPER</u> <u>E.A.K.</u>	<u>9/10/2015</u>
	Signature of actuary	Date
<u>Eric A. Keener</u>	Type or print name of actuary	<u>14-06663</u>
<u>Hewitt Associates LLC</u>	Firm name	Most recent enrollment number
<u>45 Glover Avenue</u>		<u>(203) 852-1100</u>
<u>Norwalk</u>	Address of the firm	Telephone number (including area code)
	<u>CT 06850-1203</u>	

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) 2014
v. 140124

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)	447,669,995	0
8 Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	83,408,976	0
9 Amount remaining (line 7 minus line 8)	364,261,019	0
10 Interest on line 9 using prior year's actual return of <u>10.67%</u>	38866651	
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(1) Interest on the excess, if any, of line 38a over line 38b from prior year Schedule SB, using prior year's effective interest rate of <u>6.32%</u>		0
b(2) Interest on line 38b from prior year Schedule SB, using prior year's actual return		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		
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)	403,127,670	0

Part III Funding Percentages		
14 Funding target attainment percentage	14	111.57 %
15 Adjusted funding target attainment percentage	15	116.93 %
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	109.94 %
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	
b Contributions made to avoid restrictions adjusted to valuation date	19b	
c Contributions allocated toward minimum required contribution for current year adjusted to valuation date	19c	
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		

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

21 Discount rate:			
a Segment rates:	1st segment: 4.99 %	2nd segment: 6.32 %	3rd segment: 6.99 %
			☐ N/A, full yield curve used
b Applicable month (enter code).....			21b
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
29 Discounted employer contributions allocated toward unpaid minimum required contributions from prior years (line 19a).....	29
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		
b Waiver amortization installment.....	0		
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.....			0
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		
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		
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)—2014 Plan Year
Retirement Plan for Employees of Aetna Inc.
EIN: 23-2229683 PN: 003

Schedule SB, line 15—Reconciliation of Differences Between Valuation Results and
Amounts Used to Calculate AFTAP

The AFTAP for the plan for the 2014 plan year was certified as 116.93% on December 18, 2014. The inputs used in the certification are outlined below. The Funding Target reported on the 2014 Schedule SB differs from the Funding Target used in the AFTAP certification, as the plan's assumed withdrawal and retirement rates for active participants were changed following the issuance of the AFTAP certification in order to better reflect anticipated plan experience. The AFTAP was not recertified to reflect this change in assumptions, as the change in AFTAP would not have been material.

Funding Target	\$ 5,038,879,118
Value of Plan Assets	\$ 5,892,427,337
Funding Standard Carryover Balance	\$ 403,127,670
Annuities Purchased for NHCEs	\$ 0
Security Posted Prior to Valuation Date	\$ 0
Certified AFTAP	116.93%

Schedule SB Attachment (Form 5500)—2014 Plan Year
Retirement Plan for Employees of Aetna Inc.
EIN: 23-2229683 PN: 003

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

Cash Balance Only Participants

Age	Retirement Rate	Survival Rate	Expected Value
50	6.0%	1.0000	3.0000
51	6.0%	0.9400	2.8764
52	6.0%	0.8836	2.7568
53	6.0%	0.8306	2.6413
54	6.0%	0.7807	2.5296
55	6.5%	0.7339	2.6237
56	6.5%	0.6862	2.4978
57	6.5%	0.6416	2.3771
58	6.5%	0.5999	2.2616
59	6.5%	0.5609	2.1511
60	8.5%	0.5244	2.6747
61	8.5%	0.4799	2.4881
62	9.5%	0.4391	2.5862
63	9.5%	0.3974	2.3782
64	9.5%	0.3596	2.1865
65	15.0%	0.3255	3.1731
66	15.0%	0.2766	2.7387
67	15.0%	0.2351	2.3631
68	15.0%	0.1999	2.0386
69	15.0%	0.1699	1.7583
70	100.0%	0.1444	10.1083

Weighted Average Retirement Age **60**

Schedule SB Attachment (Form 5500)—2014 Plan Year
Retirement Plan for Employees of Aetna Inc.
EIN: 23-2229683 PN: 003

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

Prior Plan Transition Participants

Age	Retirement Rate	Survival Rate	Expected Value
50	4.5%	1.0000	2.2500
51	4.5%	0.9550	2.1917
52	4.5%	0.9120	2.1341
53	4.5%	0.8710	2.0773
54	4.5%	0.8318	2.0212
55	5.5%	0.7944	2.4029
56	5.5%	0.7507	2.3121
57	5.5%	0.7094	2.2239
58	5.5%	0.6704	2.1385
59	5.5%	0.6335	2.0557
60	6.5%	0.5987	2.3348
61	6.5%	0.5597	2.2194
62	12.0%	0.5234	3.8938
63	12.0%	0.4606	3.4818
64	12.0%	0.4053	3.1126
65	15.0%	0.3567	3.4774
66	15.0%	0.3032	3.0012
67	15.0%	0.2577	2.5897
68	15.0%	0.2190	2.2341
69	15.0%	0.1862	1.9269
70	100.0%	0.1582	11.0775

Weighted Average Retirement Age **61**

Schedule SB Attachment (Form 5500)—2014 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 2013, each adjusted as needed to fall within the 25-year average interest rate corridor under HATFA.
1st Segment Rate	4.99%.
2nd Segment Rate	6.32%.
3rd Segment Rate	6.99%.
Interest Rates for Maximum Funding Purposes	Based on average segment rates for the 24-month period ending December 2013 without regard to HATFA.
1st Segment Rate	1.25%.
2nd Segment Rate	4.06%.
3rd Segment Rate	5.08%.
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	2014 Static Mortality Table for Annuitants and Non-Annuitants per §1.430(h)(3)-1(e).

Schedule SB Attachment (Form 5500)—2014 Plan Year
Retirement Plan for Employees of Aetna Inc.
EIN: 23-2229683 PN: 003

Withdrawal Rates	See Tables 1–2.
Disability Rates	See Table 3.
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 \$210,000.

Schedule SB Attachment (Form 5500)—2014 Plan Year
Retirement Plan for Employees of Aetna Inc.
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Valuation of Plan Assets

Smoothed fair market value of assets over the current and prior two 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.

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).

Expected Return on Assets
2012 Plan Year

7.50%. The applicable third segment rate limitation is 7.52%.

2013 Plan Year

7.00%. The applicable third segment rate limitation is 6.76%.

Trust Expenses Included in Target Normal Cost

\$12,500,000.

Actuarial Method

Standard unit credit cost method.

Valuation Date

January 1, 2014.

Schedule SB Attachment (Form 5500)—2014 Plan Year
Retirement Plan for Employees of Aetna Inc.
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Schedule B, Part V—Statement of Actuarial Assumptions/Methods

Table 1

Withdrawal and Retirement Rates—Cash Balance Only Participants

Age	Rate	Age	Rate
20	16.50%	50	6.00%
21	16.50%	51	6.00%
22	16.50%	52	6.00%
23	16.50%	53	6.00%
24	16.50%	54	6.00%
25	14.50%	55	6.50%
26	14.50%	56	6.50%
27	14.50%	57	6.50%
28	14.50%	58	6.50%
29	14.50%	59	6.50%
30	10.00%	60	8.50%
31	10.00%	61	8.50%
32	10.00%	62	9.50%
33	10.00%	63	9.50%
34	10.00%	64	9.50%
35	7.50%	65	15.00%
36	7.50%	66	15.00%
37	7.50%	67	15.00%
38	7.50%	68	15.00%
39	7.50%	69	15.00%
40	6.50%	70+	100.00%
41	6.50%		
42	6.50%		
43	6.50%		
44	6.50%		
45	6.00%		
46	6.00%		
47	6.00%		
48	6.00%		
49	6.00%		

Schedule SB Attachment (Form 5500)—2014 Plan Year
Retirement Plan for Employees of Aetna Inc.
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Table 2

Withdrawal and Retirement Rates—FAP Transition Participants

Age	Rate	Age	Rate
20	3.50%	50	4.50%
21	3.50%	51	4.50%
22	3.50%	52	4.50%
23	3.50%	53	4.50%
24	3.50%	54	4.50%
25	3.50%	55	5.50%
26	3.50%	56	5.50%
27	3.50%	57	5.50%
28	3.50%	58	5.50%
29	3.50%	59	5.50%
30	3.50%	60	6.50%
31	3.50%	61	6.50%
32	3.50%	62	12.00%
33	3.50%	63	12.00%
34	3.50%	64	12.00%
35	3.50%	65	15.00%
36	3.50%	66	15.00%
37	3.50%	67	15.00%
38	3.50%	68	15.00%
39	3.50%	69	15.00%
40	3.50%	70+	100.00%
41	3.50%		
42	3.50%		
43	3.50%		
44	3.50%		
45	3.50%		
46	3.50%		
47	3.50%		
48	3.50%		
49	3.50%		

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Retirement Plan for Employees of Aetna Inc.
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Table 3
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)—2014 Plan Year
Retirement Plan for Employees of Aetna Inc.
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Schedule SB, Part V—Summary of Plan Provisions

Effective Date	January 1, 1955. The most recent amendment and restatement was effective January 1, 2014.
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)—2014 Plan Year
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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)—2014 Plan Year
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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 two-year period ending on August 31 of the prior calendar year.

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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.

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

Eligibility for Basic Termination Benefit Three 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 2014 valuation reflects the following plan changes:

- An update to the applicable mortality table under IRC section 417(e) to the 2014 plan year table published in IRS Notice 2013-49
- An increase in the IRC section 415 maximum benefit from \$205,000 in 2013 to \$210,000 in 2014

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.

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Schedule SB, line 24—Change in Actuarial Assumptions

The 2014 valuation reflects the following change in non-prescribed actuarial assumptions:

- Based on an experience analysis performed in 2014, retirement and withdrawal rates have been updated to better reflect the expected future plan demographic experience.

Schedule SB Attachment (Form 5500)—2014 Plan Year
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Schedule SB, line 26—Schedule of Active Participant Data as of January 1, 2014

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		18	6							
25-29		98 \$3,584 \$638	456 \$5,022 \$3,006	8						
30-34		122 \$2,960 \$659	1,164 \$4,186 \$4,578	391 \$4,864 \$11,651	38 \$7,078 \$15,017					
35-39	1	110 \$3,772 \$822	1,085 \$4,309 \$5,059	979 \$5,919 \$14,655	558 \$7,163 \$20,705	35 \$7,802 \$26,016				
40-44	1	100 \$3,079 \$1,046	1,007 \$5,244 \$6,904	963 \$6,512 \$18,807	1,208 \$7,938 \$28,813	504 \$9,438 \$38,416	62 \$10,266 \$48,056			
45-49		87 \$4,378 \$1,828	807 \$5,338 \$8,472	696 \$6,944 \$22,955	981 \$8,956 \$36,732	874 \$11,689 \$54,606	501 \$13,146 \$66,230	32 \$17,286 \$89,756		
50-54		70 \$4,720 \$1,849	717 \$4,997 \$9,615	566 \$8,221 \$27,281	698 \$10,468 \$42,422	533 \$14,202 \$67,202	585 \$16,311 \$85,748	397 \$21,599 \$115,083	41 \$22,998 \$133,730	
55-59		78 \$4,868 \$1,943	557 \$6,299 \$10,292	501 \$8,494 \$29,355	580 \$10,478 \$46,713	321 \$15,374 \$77,034	283 \$17,577 \$96,751	340 \$24,394 \$138,602	170 \$26,721 \$152,754	32 \$33,146 \$202,395
60-64		31 \$2,732 \$1,528	351 \$7,378 \$9,756	265 \$11,881 \$35,269	325 \$12,534 \$57,026	161 \$14,313 \$70,749	121 \$17,597 \$98,566	99 \$29,180 \$178,098	60 \$37,123 \$241,998	73 \$40,784 \$269,905
65-69	1	6 \$5,541 \$11,840	71 \$9,902 \$33,241	74 \$15,574 \$66,159	87 \$18,491 \$114,692	37 \$16,147 \$97,011	20 \$16,147 \$97,011	11	10	15
70+		1	7	13	7	8	2	1		

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Schedule SB, line 15—Reconciliation of Differences Between Valuation Results and
Amounts Used to Calculate AFTAP

The AFTAP for the plan for the 2014 plan year was certified as 116.93% on December 18, 2014. The inputs used in the certification are outlined below. The Funding Target reported on the 2014 Schedule SB differs from the Funding Target used in the AFTAP certification, as the plan's assumed withdrawal and retirement rates for active participants were changed following the issuance of the AFTAP certification in order to better reflect anticipated plan experience. The AFTAP was not recertified to reflect this change in assumptions, as the change in AFTAP would not have been material.

Funding Target	\$ 5,038,879,118
Value of Plan Assets	\$ 5,892,427,337
Funding Standard Carryover Balance	\$ 403,127,670
Annuities Purchased for NHCEs	\$ 0
Security Posted Prior to Valuation Date	\$ 0
Certified AFTAP	116.93%

Schedule SB Attachment (Form 5500)—2014 Plan Year
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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 2013, each adjusted as needed to fall within the 25-year average interest rate corridor under HATFA.
1st Segment Rate	4.99%.
2nd Segment Rate	6.32%.
3rd Segment Rate	6.99%.
Interest Rates for Maximum Funding Purposes	Based on average segment rates for the 24-month period ending December 2013 without regard to HATFA.
1st Segment Rate	1.25%.
2nd Segment Rate	4.06%.
3rd Segment Rate	5.08%.
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	2014 Static Mortality Table for Annuitants and Non-Annuitants per §1.430(h)(3)-1(e).

Schedule SB Attachment (Form 5500)—2014 Plan Year
Retirement Plan for Employees of Aetna Inc.
EIN: 23-2229683 PN: 003

Withdrawal Rates	See Tables 1–2.
Disability Rates	See Table 3.
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 \$210,000.

Schedule SB Attachment (Form 5500)—2014 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 two 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 2012 Plan Year	7.50%. The applicable third segment rate limitation is 7.52%.
2013 Plan Year	7.00%. The applicable third segment rate limitation is 6.76%.
Trust Expenses Included in Target Normal Cost	\$12,500,000.
Actuarial Method	Standard unit credit cost method.
Valuation Date	January 1, 2014.

Schedule SB Attachment (Form 5500)—2014 Plan Year
Retirement Plan for Employees of Aetna Inc.
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Schedule B, Part V—Statement of Actuarial Assumptions/Methods
Table 1

Withdrawal and Retirement Rates—Cash Balance Only Participants

Age	Rate	Age	Rate
20	16.50%	50	6.00%
21	16.50%	51	6.00%
22	16.50%	52	6.00%
23	16.50%	53	6.00%
24	16.50%	54	6.00%
25	14.50%	55	6.50%
26	14.50%	56	6.50%
27	14.50%	57	6.50%
28	14.50%	58	6.50%
29	14.50%	59	6.50%
30	10.00%	60	8.50%
31	10.00%	61	8.50%
32	10.00%	62	9.50%
33	10.00%	63	9.50%
34	10.00%	64	9.50%
35	7.50%	65	15.00%
36	7.50%	66	15.00%
37	7.50%	67	15.00%
38	7.50%	68	15.00%
39	7.50%	69	15.00%
40	6.50%	70+	100.00%
41	6.50%		
42	6.50%		
43	6.50%		
44	6.50%		
45	6.00%		
46	6.00%		
47	6.00%		
48	6.00%		
49	6.00%		

Schedule SB Attachment (Form 5500)—2014 Plan Year
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Table 2

Withdrawal and Retirement Rates—FAP Transition Participants

Age	Rate	Age	Rate
20	3.50%	50	4.50%
21	3.50%	51	4.50%
22	3.50%	52	4.50%
23	3.50%	53	4.50%
24	3.50%	54	4.50%
25	3.50%	55	5.50%
26	3.50%	56	5.50%
27	3.50%	57	5.50%
28	3.50%	58	5.50%
29	3.50%	59	5.50%
30	3.50%	60	6.50%
31	3.50%	61	6.50%
32	3.50%	62	12.00%
33	3.50%	63	12.00%
34	3.50%	64	12.00%
35	3.50%	65	15.00%
36	3.50%	66	15.00%
37	3.50%	67	15.00%
38	3.50%	68	15.00%
39	3.50%	69	15.00%
40	3.50%	70+	100.00%
41	3.50%		
42	3.50%		
43	3.50%		
44	3.50%		
45	3.50%		
46	3.50%		
47	3.50%		
48	3.50%		
49	3.50%		

Schedule SB Attachment (Form 5500)—2014 Plan Year
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Table 3
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%			

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Schedule SB, Part V—Summary of Plan Provisions

Effective Date	January 1, 1955. The most recent amendment and restatement was effective January 1, 2014.
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.

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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.

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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 two-year period ending on August 31 of the prior calendar year.

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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.

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

Eligibility for Basic Termination Benefit Three 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 2014 valuation reflects the following plan changes:

- An update to the applicable mortality table under IRC section 417(e) to the 2014 plan year table published in IRS Notice 2013-49
- An increase in the IRC section 415 maximum benefit from \$205,000 in 2013 to \$210,000 in 2014

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.

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Schedule SB, line 26—Schedule of Active Participant Data as of January 1, 2014

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		18	6							
25-29		98 \$3,584 \$638	456 \$5,022 \$3,006	8						
30-34		122 \$2,960 \$659	1,164 \$4,186 \$4,578	391 \$4,864 \$11,651	38 \$7,078 \$15,017					
35-39	1	110 \$3,772 \$822	1,085 \$4,309 \$5,059	979 \$5,919 \$14,655	558 \$7,163 \$20,705	35 \$7,802 \$26,016				
40-44	1	100 \$3,079 \$1,046	1,007 \$5,244 \$6,904	963 \$6,512 \$18,807	1,208 \$7,938 \$28,813	504 \$9,438 \$38,416	62 \$10,266 \$48,056			
45-49		87 \$4,378 \$1,828	807 \$5,338 \$8,472	696 \$6,944 \$22,955	981 \$8,956 \$36,732	874 \$11,689 \$54,606	501 \$13,146 \$66,230	32 \$17,286 \$89,756		
50-54		70 \$4,720 \$1,849	717 \$4,997 \$9,615	566 \$8,221 \$27,281	698 \$10,468 \$42,422	533 \$14,202 \$67,202	585 \$16,311 \$85,748	397 \$21,599 \$115,083	41 \$22,998 \$133,730	
55-59		78 \$4,868 \$1,943	557 \$6,299 \$10,292	501 \$8,494 \$29,355	580 \$10,478 \$46,713	321 \$15,374 \$77,034	283 \$17,577 \$96,751	340 \$24,394 \$138,602	170 \$26,721 \$152,754	32 \$33,146 \$202,395
60-64		31 \$2,732 \$1,528	351 \$7,378 \$9,756	265 \$11,881 \$35,269	325 \$12,534 \$57,026	161 \$14,313 \$70,749	121 \$17,597 \$98,566	99 \$29,180 \$178,098	60 \$37,123 \$241,998	73 \$40,784 \$269,905
65-69	1	6 \$5,541 \$11,840	71 \$9,902 \$33,241	74 \$15,574 \$66,159	87 \$18,491 \$114,692	37 \$16,147 \$97,011	20 \$16,147 \$97,011	11	10	15
70+		1	7	13	7	8	2	1		

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Schedule SB, line 24—Change in Actuarial Assumptions

The 2014 valuation reflects the following change in non-prescribed actuarial assumptions:

- Based on an experience analysis performed in 2014, retirement and withdrawal rates have been updated to better reflect the expected future plan demographic experience.

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

Cash Balance Only Participants

Age	Retirement Rate	Survival Rate	Expected Value
50	6.0%	1.0000	3.0000
51	6.0%	0.9400	2.8764
52	6.0%	0.8836	2.7568
53	6.0%	0.8306	2.6413
54	6.0%	0.7807	2.5296
55	6.5%	0.7339	2.6237
56	6.5%	0.6862	2.4978
57	6.5%	0.6416	2.3771
58	6.5%	0.5999	2.2616
59	6.5%	0.5609	2.1511
60	8.5%	0.5244	2.6747
61	8.5%	0.4799	2.4881
62	9.5%	0.4391	2.5862
63	9.5%	0.3974	2.3782
64	9.5%	0.3596	2.1865
65	15.0%	0.3255	3.1731
66	15.0%	0.2766	2.7387
67	15.0%	0.2351	2.3631
68	15.0%	0.1999	2.0386
69	15.0%	0.1699	1.7583
70	100.0%	0.1444	10.1083

Weighted Average Retirement Age **60**

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

Prior Plan Transition Participants

Age	Retirement Rate	Survival Rate	Expected Value
50	4.5%	1.0000	2.2500
51	4.5%	0.9550	2.1917
52	4.5%	0.9120	2.1341
53	4.5%	0.8710	2.0773
54	4.5%	0.8318	2.0212
55	5.5%	0.7944	2.4029
56	5.5%	0.7507	2.3121
57	5.5%	0.7094	2.2239
58	5.5%	0.6704	2.1385
59	5.5%	0.6335	2.0557
60	6.5%	0.5987	2.3348
61	6.5%	0.5597	2.2194
62	12.0%	0.5234	3.8938
63	12.0%	0.4606	3.4818
64	12.0%	0.4053	3.1126
65	15.0%	0.3567	3.4774
66	15.0%	0.3032	3.0012
67	15.0%	0.2577	2.5897
68	15.0%	0.2190	2.2341
69	15.0%	0.1862	1.9269
70	100.0%	0.1582	11.0775

Weighted Average Retirement Age **61**