

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;">2015</div> This Form is Open to Public Inspection
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Part I	Annual Report Identification Information
For calendar plan year 2015 or fiscal plan year beginning <u>01/01/2015</u> and ending <u>12/31/2015</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 (employer, if for a single-employer plan) Mailing address (include room, apt., suite no. and street, or P.O. Box) City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions) <u>AETNA INC.</u> <div style="display: flex; justify-content: space-between;"> <div><u>151 FARMINGTON AVE.</u> <u>HARTFORD, CT 06156</u></div> <div><u>151 FARMINGTON AVE.</u> <u>HARTFORD, CT 06156</u></div> </div>	<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> </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. Signature of plan administrator	10/07/2016 Date	KAY MOONEY 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)			Preparer's telephone number

3a Plan administrator's name and address ☒ Same as Plan Sponsor	3b Administrator's EIN 3c Administrator's telephone number <div style="background-color: #cccccc; height: 40px; width: 100%;"></div>
4 If the name and/or EIN of the plan sponsor has changed since the last return/report filed for this plan, enter the name, EIN and the plan number from the last return/report: a Sponsor's name	4b EIN 4c PN
5 Total number of participants at the beginning of the plan year	5 65982
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 a(2) Total number of active participants at the end of the plan year b Retired or separated participants receiving benefits..... c Other retired or separated participants entitled to future benefits..... d Subtotal. Add lines 6a(2) , 6b , and 6c e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits..... f Total. Add lines 6d and 6e g Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item) h Number of participants that terminated employment during the plan year with accrued benefits that were less than 100% vested	6a(1) 20081 6a(2) 18978 6b 24926 6c 17814 6d 61718 6e 2483 6f 64201 6g 6h 25
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 1A 3H 1I b If the plan provides welfare benefits, enter the applicable welfare feature codes from the List of Plan Characteristics Codes in the instructions:	
9a Plan funding arrangement (check all that apply) (1) ☒ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☒ Trust (4) ☐ General assets of the sponsor	9b Plan benefit arrangement (check all that apply) (1) ☒ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☒ Trust (4) ☐ General assets of the sponsor
10 Check all applicable boxes in 10a and 10b to indicate which schedules are attached, and, where indicated, enter the number attached. (See instructions)	
a Pension Schedules (1) ☒ R (Retirement Plan Information) (2) ☐ MB (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary (3) ☒ SB (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary	b General Schedules (1) ☒ H (Financial Information) (2) ☐ I (Financial Information – Small Plan) (3) ☒ <u>1</u> A (Insurance Information) (4) ☒ C (Service Provider Information) (5) ☒ D (DFE/Participating Plan Information) (6) ☐ G (Financial Transaction Schedules)

Part III	Form M-1 Compliance Information (to be completed by welfare benefit plans)
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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 2015 Form M-1 annual report. If the plan was not required to file the 2015 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 _____

<div><div>SCHEDULE A</div><div>(Form 5500)</div><div>Department of the Treasury Internal Revenue Service</div><div>Department of Labor Employee Benefits Security Administration</div><div>Pension Benefit Guaranty Corporation</div></div>	<div>Insurance Information</div> <div>This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).</div> <div>▶ File as an attachment to Form 5500.</div> <div>▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).</div>	<div>OMB No. 1210-0110</div> <div>2015</div> <div>This Form is Open to Public Inspection</div>
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For calendar plan year 2015 or fiscal plan year beginning 01/01/2015 and ending 12/31/2015		
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	61718	01/01/2015	12/31/2015

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 0	(b) Total amount of fees paid 0
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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	

(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	

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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	

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	1065376890

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>2015</div> <div>This Form is Open to Public Inspection</div>
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For calendar plan year 2015 or fiscal plan year beginning 01/01/2015 and ending 12/31/2015

▶ 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 2015			
2 Assets:			
a Market value	2a	6147075302	
b Actuarial value	2b	5970715970	
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	27171	2955473669	2955473669
b For terminated vested participants	18730	831428426	831428426
c For active participants	20081	951767992	957011380
d Total	65982	4738670087	4743913475
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	6.24%	
6 Target normal cost	6	9440000	

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			09/20/2016
Signature of actuary		Date	
ERIC A. KEENER		14-06663	
Type or print name of actuary		Most recent enrollment number	
HEWITT ASSOCIATES LLC		203-852-1100	
Firm name		Telephone number (including area code)	
45 GLOVER AVENUE NORWALK, CT 06850-1203			
Address of the firm			

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

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)	403127670	0
8	Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	0	0
9	Amount remaining (line 7 minus line 8)	403127670	0
10	Interest on line 9 using prior year's actual return of <u>9.61</u> %	38740569	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>6.48</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)	441868239	0

Part III Funding Percentages			
14	Funding target attainment percentage	14	116.54 %
15	Adjusted funding target attainment percentage	15	125.86 %
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	119.76 %
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: 4.72 %	2nd segment: 6.11 %	3rd segment: 6.81 %	☐ 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	0
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	9440000	
b Excess assets, if applicable, but not greater than line 31a	31b	9440000	
32 Amortization installments:	Outstanding Balance	Installment	
a Net shortfall amortization installment	0	0	
b Waiver amortization installment	0	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	0	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	0	
39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37)	39	0	
40 Unpaid minimum required contributions for all years.....	40	0	

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

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

<div>SCHEDULE C</div> <div>(Form 5500)</div> <div>Department of the Treasury Internal Revenue Service</div> <div>Department of Labor Employee Benefits Security Administration</div> <div>Pension Benefit Guaranty Corporation</div>	<div>Service Provider Information</div> <div>This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).</div> <div>▶ File as an attachment to Form 5500.</div>	OMB No. 1210-0110
		2015
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For calendar plan year 2015 or fiscal plan year beginning 01/01/2015 and ending 12/31/2015		
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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-----	--

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

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)

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	4284186	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

AETNA LIFE INSURANCE COMPANY

06-6033492

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
13 15 66 52 28	SUBSIDIARY	3104753	Yes ☒ No ☐	Yes ☒ No ☐	0	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	1307695	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	1307306	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(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	1187570	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	1140863	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

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

BARROW HANLEY MEWHINNEY & STRAUSS

75-2403190

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	NONE	1111493	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

AQR CAPITAL MANAGEMENT LLC

13-3987414

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	NONE	1099679	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	1049282	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☒ No ☐

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

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

ARONSON JOHNSON OTIZ LP

23-2312104

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	NONE	920826	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

WELLINGTON MANAGEMENT CO LLP

04-2683227

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51 68	NONE	910407	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	835511	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)

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	801074	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☒ No ☐

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

DODGE & COX

94-1441976

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	NONE	783532	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☒ No ☐

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

BLACKROCK FINANCIAL MANAGEMENT INC

13-3806691

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	729803	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 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	710677	Yes ☐ No ☒	Yes ☐ No ☐		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	673275	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	660278	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	526929	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	484453	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	378477	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	317515	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	317203	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	249484	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)

INVESCO ADVISERS INC.

58-1707262

(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	179890	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(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	178885	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	141562	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	122580	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	97447	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

PRICEWATERHOUSECOOPERS MGMT CONSULT

98-0399829

(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	29033	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)

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	18907	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

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

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

Part I Service Provider Information (continued)

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

(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
(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.	
(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.	

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
(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
(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
(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
(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
(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 2015 This Form is Open to Public Inspection.
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For calendar plan year 2015 or fiscal plan year beginning 01/01/2015 and ending 12/31/2015

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: AETNA LIFE INSURANCE COMPANY SA 174

b Name of sponsor of entity listed in (a): AETNA LIFE INSURANCE COMPANY

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>
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a Name of MTIA, CCT, PSA, or 103-12 IE: RUSSELL 1000 INDEX FUND CM62

b Name of sponsor of entity listed in (a): STATE STREET BANK AND TRUST COMPANY

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

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

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

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

SCHEDULE H (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small> <small>Pension Benefit Guaranty Corporation</small>	Financial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA), and section 6058(a) of the Internal Revenue Code (the Code). ► File as an attachment to Form 5500.	OMB No. 1210-0110 2015 This Form is Open to Public Inspection
For calendar plan year 2015 or fiscal plan year beginning 01/01/2015 and ending 12/31/2015		
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 Asset and Liability Statement			
1 Current value of plan assets and liabilities at the beginning and end of the plan year. Combine the value of plan assets held in more than one trust. Report the value of the plan's interest in a commingled fund containing the assets of more than one plan on a line-by-line basis unless the value is reportable on lines 1c(9) through 1c(14). Do not enter the value of that portion of an insurance contract which guarantees, during this plan year, to pay a specific dollar benefit at a future date. Round off amounts to the nearest dollar. MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 1b(1), 1b(2), 1c(8), 1g, 1h, and 1i. CCTs, PSAs, and 103-12 IEs also do not complete lines 1d and 1e. See instructions.			
Assets		(a) Beginning of Year	(b) End of Year
a Total noninterest-bearing cash	1a	203925602	119457244
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)		
(2) Participant contributions	1b(2)		
(3) Other.....	1b(3)	136218911	48705573
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	32257927	28286417
(2) U.S. Government securities.....	1c(2)	728379795	683710186
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	189744923	177265889
(B) All other.....	1c(3)(B)	1141468636	1340020511
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)	42730304	9662388
(B) Common	1c(4)(B)	2092481102	1790055819
(5) Partnership/joint venture interests	1c(5)	587955184	561081648
(6) Real estate (other than employer real property)	1c(6)	469734005	497217600
(7) Loans (other than to participants)	1c(7)		
(8) Participant loans	1c(8)		
(9) Value of interest in common/collective trusts.....	1c(9)	220751135	203221559
(10) Value of interest in pooled separate accounts.....	1c(10)	44666051	43881057
(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)	274015325	256839497
(14) Value of funds held in insurance company general account (unallocated contracts).....	1c(14)		
(15) Other	1c(15)	127243728	120499167

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	6291572628	5879904555

Liabilities

g Benefit claims payable	1g		
h Operating payables	1h		
i Acquisition indebtedness	1i		
j Other liabilities	1j	144497326	78215574
k Total liabilities (add all amounts in lines 1g through 1j)	1k	144497326	78215574

Net Assets

l Net assets (subtract line 1k from line 1f)	1l	6147075302	5801688981
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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)	24013939	
(B) U.S. Government securities	2b(1)(B)	22638315	
(C) Corporate debt instruments	2b(1)(C)	72705589	
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans	2b(1)(E)		
(F) Other	2b(1)(F)	10898323	
(G) Total interest. Add lines 2b(1)(A) through (F)	2b(1)(G)		130256166
(2) Dividends: (A) Preferred stock	2b(2)(A)	486299	
(B) Common stock	2b(2)(B)	43236769	
(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)	21053229	
(D) Total dividends. Add lines 2b(2)(A) , (B) , and (C)	2b(2)(D)		64776297
(3) Rents	2b(3)		
(4) Net gain (loss) on sale of assets: (A) Aggregate proceeds	2b(4)(A)	7176710851	
(B) Aggregate carrying amount (see instructions)	2b(4)(B)	7117203513	
(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result	2b(4)(C)		59507338
(5) Unrealized appreciation (depreciation) of assets: (A) Real estate	2b(5)(A)	28871717	
(B) Other	2b(5)(B)	-217303973	
(C) Total unrealized appreciation of assets. Add lines 2b(5)(A) and (B)	2b(5)(C)		-188432256

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		2470424
(7) Net investment gain (loss) from pooled separate accounts	2b(7)		95665
(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)		-34033043
c Other income	2c		-2948031
d Total income. Add all income amounts in column (b) and enter total	2d		31692560

Expenses

e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	345600287	
(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)		345600287
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)	1185198	
(2) Contract administrator fees	2i(2)	6449260	
(3) Investment advisory and management fees	2i(3)	22117111	
(4) Other	2i(4)	1727025	
(5) Total administrative expenses. Add lines 2i(1) through (4)	2i(5)		31478594
j Total expenses. Add all expense amounts in column (b) and enter total	2j		377078881

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k		-345386321
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 LLC

(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:

	Yes	No	N/A	Amount
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.)		X		
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.)		X		

	Yes	No	N/A	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		
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		
e Was this plan covered by a fidelity bond?	X			60000000
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		
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			962382770
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		
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			
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		
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		
l Has the plan failed to provide any benefit when due under the plan?		X		
m If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)				
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.				
o Did the plan trust incur unrelated business taxable income?				
p Were in-service distributions made during the plan year?				

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

6a Name of trust
 RETIREMENT PLAN FOR EMPLOYEES OF AETNA INC. MASTER TRUST

6b Trust's EIN
 376519616

6c Name of trustee or custodian

6d Trustee's or custodian's telephone number

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
		2015
		This Form is Open to Public Inspection.

For calendar plan year 2015 or fiscal plan year beginning 01/01/2015 and ending 12/31/2015

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>1373</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

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

Schedule R (Form 5500) 2015
v. 150123

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
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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: <u>39%</u> Investment-Grade Debt: <u>45%</u> High-Yield Debt: <u>1%</u> Real Estate: <u>8%</u> Other: <u>7%</u> 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):

Part VII	IRS Compliance Questions
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20a Is the plan a 401(k) plan?.....	☐ Yes	☐ No
20b If "Yes," how does the 401(k) plan satisfy the nondiscrimination requirements for employee deferrals and employer matching contributions (as applicable) under sections 401(k)(3) and 401(m)(2)?.....	☐ Design-based safe harbor method	☐ ADP/ACP test
20c If the ADP/ACP test is used, did the 401(k) plan perform ADP/ACP testing for the plan year using the "current year testing method" for nonhighly compensated employees (Treas. Reg sections 1.401(k)-2(a)(2)(ii) and 1.401(m)-2(a)(2)(ii))?	☐ Yes	☐ No
21a Check the box to indicate the method used by the plan to satisfy the coverage requirements under section 410(b):	☐ Ratio percentage test	☐ Average benefit test
21b Does the plan satisfy the coverage and nondiscrimination tests of sections 410(b) and 401(a)(4) by combining this plan with any other plans under the permissive aggregation rules?	☐ Yes	☐ No
22a Has the plan been timely amended for all required tax law changes?.....	☐ Yes	☐ No ☐ N/A
22b Date the last plan amendment/restatement for the required tax law changes was adopted ____/____/____. Enter the applicable code _____. (See instructions for tax law changes and codes).		
22c If the plan sponsor is an adopter of a pre-approved master and prototype (M&P) or volume submitter plan that is subject to a favorable IRS opinion or advisory letter, enter the date of that favorable letter ____/____/____ and the letter's serial number _____.		
22d If the plan is an individually-designed plan and received a favorable determination letter from the IRS, enter the date of the plan's last favorable determination letter ____/____/____.		
23 Is the Plan maintained in a U.S. territory (i.e., Puerto Rico (if no election under ERISA section 1022(i)(2) has been made), American Samoa, Guam, the Commonwealth of the Northern Mariana Islands or the U.S. Virgin Islands)?	☐ Yes	☐ No



RETIREMENT PLAN FOR EMPLOYEES OF AETNA INC.

Financial Statements and Supplemental Schedule

December 31, 2015 and 2014

(With Independent Auditors' Report Thereon)

RETIREMENT PLAN FOR EMPLOYEES OF AETNA INC.

Table of Contents

	Page
Independent Auditors' Report	1
Statements of Net Assets Available for Benefits as of December 31, 2015 and 2014	3
Statements of Changes in Net Assets Available for Benefits for the years ended December 31, 2015 and 2014	4
Notes to Financial Statements	5
Supplemental Schedule	
Schedule H, Line 4i Schedule of Assets (Held at End of Year)	23
Attachments to Schedule H (1-4)	

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

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



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

Independent Auditors' Report

Plan Administrator
Retirement Plan for Employees of Aetna Inc.:

Report on the 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, 2015 and 2014, the related statements of changes in net assets available for benefits for the years ended December 31, 2015 and 2014, 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 execute investment transactions. The plan administrator has obtained certifications from the custodians as of and for the years ended December 31, 2015 and 2014, 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 Matter

The supplemental Schedule H, Line 4i – Schedule of Assets (Held at End of Year) as of and for the year then ended December 31, 2015 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, have been audited by us in accordance with auditing standards generally accepted in the United States of America and, in our opinion, are presented in compliance with the DOL's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974.

KPMG LLP

October 6, 2016

RETIREMENT PLAN FOR EMPLOYEES OF AETNA INC.
Statements of Net Assets Available for Benefits
December 31, 2015 and 2014

	<u>2015</u>	<u>2014</u>
Assets:		
Investments at fair value:		
Cash and cash equivalents	\$ 119,456,926	203,925,285
Debt securities	2,350,444,571	2,402,610,221
Equity securities	1,801,948,569	1,964,771,865
Common/collective trusts	556,380,222	610,039,937
Real estate investment partnerships	497,217,600	469,734,005
Private equity funds	273,533,897	286,796,031
Hedge funds	188,998,247	184,488,278
Pooled separate account	40,200,231	30,742,523
Other	3,018,717	2,245,572
Total investments	<u>5,831,198,980</u>	<u>6,155,353,717</u>
Receivable for securities sold	<u>48,705,575</u>	<u>136,218,910</u>
Total assets	<u>5,879,904,555</u>	<u>6,291,572,627</u>
Liabilities		
Unsettled trades and other liabilities	<u>78,215,574</u>	<u>144,497,325</u>
Total liabilities	<u>78,215,574</u>	<u>144,497,325</u>
Net assets available for benefits	\$ <u><u>5,801,688,981</u></u>	<u><u>6,147,075,302</u></u>

See accompanying notes to financial statements.

RETIREMENT PLAN FOR EMPLOYEES OF AETNA INC.
Statements of Changes in Net Assets Available for Benefits
December 31, 2015 and 2014

	<u>2015</u>	<u>2014</u>
Investment income:		
Interest and dividends	\$ 192,625,761	192,999,707
Net (depreciation)\appreciation of investments at fair value	(160,933,201)	405,043,437
Investment expenses	<u>(22,117,111)</u>	<u>(23,505,578)</u>
Net investment income	<u>9,575,449</u>	<u>574,537,566</u>
Benefits and expenses:		
Benefits paid directly to participants	345,600,287	573,070,310
Administrative and other expenses	<u>9,361,483</u>	<u>12,317,321</u>
Total benefits and expenses	<u>354,961,770</u>	<u>585,387,631</u>
Net decrease	(345,386,321)	(10,850,065)
Net assets available for benefits:		
Beginning of year	<u>6,147,075,302</u>	<u>6,157,925,367</u>
End of year	\$ <u><u>5,801,688,981</u></u>	<u><u>6,147,075,302</u></u>

See accompanying notes to financial statements.

RETIREMENT PLAN FOR EMPLOYEES OF AETNA INC.

Notes to Financial Statements

December 31, 2015 and 2014

(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, as amended (ERISA), including the rules and regulations for reporting and disclosure issued by the Department of Labor and the Pension Benefit Guaranty Corporation (PBGC).

(b) *Administration*

The Plan's administrator and Plan's sponsor is the Company. The Plan's trustee is JPMorgan Chase Bank, N.A. Aon Hewitt provides record keeping and actuarial services for the Plan. The Company's Benefits Finance Committee oversees the appropriateness of the Plan's investment offerings, and monitors investment performance.

(c) *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. The Plan provides full vesting after three years of service.

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. This limited time offer expired in December 2014.

Effective December 31, 2010, the Plan sponsor elected to freeze the Plan. As such, participants no longer earn future pension service credits. The Plan continues to operate and interest continues 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 continued to accrue benefits under the previous final average pay formula.

RETIREMENT PLAN FOR EMPLOYEES OF AETNA INC.

Notes to Financial Statements

December 31, 2015 and 2014

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 through December 31, 2006 (not exceeding 35 years), minus (b) 1.5% of the participant's primary social security benefit, times years of service (not exceeding 33 years and 4 months), but not in excess of 50% of (a). The Plan permitted early retirement at ages 50-64 as long as the employee had completed at least 15 years of service. After pension payments began, annual adjustments (not to exceed 3% or to reduce the annuity below its initial level) were made to reflect increases or decreases in the cost of living based upon the Consumer Price Index.

Cash Balance Formula

Prior to December 31, 2010, each participant's account received an interest credit and a pension service credit annually. Through the 2006 Plan Year, the pension service credit had two parts: a base pension service credit, which is a percentage of a participant's eligible pay up to the social security wage base, and an excess pension service credit, which is a percentage of a participant's eligible pay in excess of the social security wage base. The percentages were based on the participant's attained age and completed years of service at the end of the year. Effective January 1, 2007, a single percentage was applied to eligible pay up to and in excess of the social security wage base. As of December 31, 2010, the Plan was 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 2015 and 2014 plan years were 3.04% and 3.68%, 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.

(d) *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.

RETIREMENT PLAN FOR EMPLOYEES OF AETNA INC.

Notes to Financial Statements

December 31, 2015 and 2014

(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) Reclassification

Certain reclassifications were made to 2014 financial information to conform with the 2015 presentation.

(c) Use of Estimates

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

(d) 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
- Private equity funds
- Hedge fund limited partnerships
- Other Investments

RETIREMENT PLAN FOR EMPLOYEES OF AETNA INC.

Notes to Financial Statements

December 31, 2015 and 2014

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. Fair value is the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date. See notes 4 and 5 for a discussion of fair value measurements.

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 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 million Corporate Fidelity Bond.

(e) *Payment of Benefits*

Benefit payments to participants are recorded upon distribution.

(f) *Administrative Expenses*

The Plan's expenses are recorded when paid. The expenses 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.

(g) *New Accounting Standards*

Plan Investment Disclosures

In July 2015, the FASB issued ASU 2015-12, Plan Accounting: Defined Benefit Pension Plans (Topic 960), Defined Contribution Pension Plans (Topic 962), and Health and Welfare Benefit Plans (Topic 965): Part (I) Fully Benefit-Responsive Investment Contracts, Part (II) Plan Investment Disclosures, Part (III) Measurement Date Practical Expedient. This three-part standard simplifies employee benefit plan reporting with respect to fully benefit-responsive investment contracts and plan investment disclosures, and provides for a measurement-date practical expedient. Parts I and II are effective for fiscal years beginning after December 15, 2015 and should be applied retrospectively, with early

RETIREMENT PLAN FOR EMPLOYEES OF AETNA INC.

Notes to Financial Statements

December 31, 2015 and 2014

application permitted. Part III is effective for fiscal years beginning after December 15, 2015 and should be applied prospectively, with early application permitted.

In 2015, management elected to early adopt Part II. The adoption of this guidance did not have an impact on the Plan's financial position or operating results.

(h) 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.

Recognition and Measurement of Financial Assets and Financial Liabilities

Effective January 1, 2018, the Plan will adopt new accounting guidance related to the recognition and measurement of financial assets and financial liabilities. Under the new guidance, all equity investments in unconsolidated entities will be measured at fair value with changes in fair value recognized in net increase in net assets. A reporting entity may elect to report equity investments without a readily determinable fair value at cost. The new guidance also revises certain disclosures regarding financial assets and liabilities. The adoption of this new guidance is not expected to have a material impact on the Plan's financial position or operating results.

Measurement of Credit Losses on Financial Instruments

Effective January 1, 2020, the Plan will adopt new accounting guidance related to the measurement of credit losses on financial assets and certain other instruments. The new guidance requires the use of a new forward-looking expected loss impairment model for trade and other receivables, held-to-maturity debt securities, loans and other instruments; requires impairments and recoveries for available-for-sale debt securities to be recorded through an allowance account; and revises certain disclosure requirements. The Plan is still assessing the impact of this new guidance on our financial position and 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, 2015 and 2014

The actuarial present value of accumulated plan benefits for the December 31, 2014 valuation date was as follows (rounded):

Vested benefits:	
Participants currently receiving payments	\$ 3,018,826,000
Other participants	<u>1,730,467,000</u>
	4,749,293,000
Nonvested benefits	<u>5,158,000</u>
Total actuarial present value of accumulated plan benefits	<u>\$ 4,754,451,000</u>

The change in the actuarial present value of accumulated plan benefits for the period December 31, 2013 through December 31, 2014 was as follows (rounded):

Actuarial present value of accumulated plan benefits at December 31, 2013	\$ 5,067,667,000
Increases (decreases) during the year attributable to:	
Increase for interest due to decrease in discount period	343,508,000
Change in actuarial assumptions	11,287,000
Benefits accumulated	—
Impact of plan experience	(94,941,000)
Benefits paid	<u>(573,070,000)</u>
Net decrease	<u>(313,216,000)</u>
Actuarial present value of accumulated plan benefits at December 31, 2014	<u>\$ 4,754,451,000</u>

The impact of Plan experience shown in the table above includes factors such as a lower cost-of-living increase at December 31, 2014 than assumed in the December 31, 2013 valuation, and a lower cash balance interest crediting rate for the 2014 plan year than assumed in the December 31, 2013 valuation.

Actuarial Assumptions

The actuarial present value of accumulated plan benefits is determined by an independent actuarial firm, Aon Hewitt, and is the amount that results from applying actuarial assumptions to adjust the accumulated plan benefits to reflect the time value of money (through discounts for interest) and the probability of payment (by means of decrements such as for death, disability, withdrawal, or termination) between the valuation date and the expected date of payment.

RETIREMENT PLAN FOR EMPLOYEES OF AETNA INC.

Notes to Financial Statements

December 31, 2015 and 2014

The significant actuarial assumptions used in the valuations as of December 31, 2014 and 2013 are summarized below:

	December 31	
	2014	2013
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 or retire from active employment in accordance with scales that vary based on age:

For the December 31, 2014 and December 31, 2013 valuations, expected withdrawals and retirements 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%

The December 31, 2014 and December 31, 2013 valuations used the Retirement Plan 2014 White Collar Mortality Table with a generational projection of mortality improvements beyond the base year using Scale MP-2015 and Scale MP-2014, respectively.

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 1.29%, 3.81%, and 4.88%, as of January 1, 2015
- Segment rates of 1.24%, 4.47%, and 5.52%, as of January 1, 2014

RETIREMENT PLAN FOR EMPLOYEES OF AETNA INC.

Notes to Financial Statements

December 31, 2015 and 2014

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

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

Assumed disability rates are as follows:

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

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

(4) Investments (unaudited)

The Plan 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, 2015 and 2014, 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, 2015, and the related investment activity reflected in the statements of changes in net assets available for benefits for the years ended December 31, 2015 and 2014, 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):

RETIREMENT PLAN FOR EMPLOYEES OF AETNA INC.

Notes to Financial Statements

December 31, 2015 and 2014

	December 31	
	2015	2014
Cash and cash equivalents	\$ 119,456,926	203,925,285
Debt securities	2,350,444,571	2,402,610,221
Equity securities	1,773,700,616	1,935,905,506
Common/collective trusts	457,830,719	493,369,061
Private Equity Funds	171,000,020	183,998,861
Securities sold	48,705,575	136,218,910
Pooled separate account	40,200,231	30,742,523
Other	3,018,717	2,257,070
	<u>\$ 4,964,357,375</u>	<u>5,389,027,437</u>
Unsettled trades and other liabilities	\$ 78,215,574	144,497,325
Net (depreciation)/appreciation of investments at fair value	\$ (169,678,560)	374,213,781
Interest and dividends	\$ 164,026,981	165,174,504

As of December 31, 2015, the Plan holds an Aetna Inc. debt security with a par value of \$500,000 and a fair value of \$467,845. Also, the Plan holds 22,521 shares of Aetna Inc. common stock with a fair value of \$2,434,971. As of December 31, 2014, the Plan held 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

RETIREMENT PLAN FOR EMPLOYEES OF AETNA INC.

Notes to Financial Statements

December 31, 2015 and 2014

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.

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, 2015 or 2014.

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.

RETIREMENT PLAN FOR EMPLOYEES OF AETNA INC.

Notes to Financial Statements

December 31, 2015 and 2014

(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 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, 2015 and 2014, 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, which is fair value. Certain commingled trust funds have redemption requirements ranging up to approximately 60 days advanced notice.

(e) Real Estate

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

(f) Cash and Cash Equivalents

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

RETIREMENT PLAN FOR EMPLOYEES OF AETNA INC.

Notes to Financial Statements

December 31, 2015 and 2014

(g) *Private Equity, Hedge Funds and Other Investments*

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. Other investments consists of derivatives and cash collateral. The Plan uses a variety of derivatives mainly as hedges against changes in foreign currency and various market indices. Derivatives are either valued using models that primarily use market observable inputs and, therefore, are classified as Level 2 because they are traded in markets where quoted market prices are not readily available or are classified as Level 1 because they are traded in markets where quoted market prices are readily available. Cash collateral is classified as Level 1.

RETIREMENT PLAN FOR EMPLOYEES OF AETNA INC.

Notes to Financial Statements

December 31, 2015 and 2014

The Plan's financial assets measured at fair value on a recurring basis at December 31, 2015 and 2014 were as follows:

	2015			
	Level 1	Level 2	Level 3	Total
Assets:				
Equity securities:				
U.S. equities	\$ 1,221,692,785	5,006,880	—	1,226,699,665
Foreign equities	547,000,951	—	—	547,000,951
Real estate	28,247,953	—	—	28,247,953
Total equity securities	1,796,941,689	5,006,880	—	1,801,948,569
Debt securities:				
U.S. government securities	427,923,597	135,458,500	—	563,382,097
States, municipalities, and political subdivisions	—	126,120,767	—	126,120,767
U.S. corporate securities	—	1,229,309,959	1,525,437	1,230,835,396
Foreign securities	—	136,247,216	—	136,247,216
Residential mortgage-backed securities	—	196,265,831	—	196,265,831
Commercial mortgage-backed securities	—	50,465,597	1,107,589	51,573,186
Other asset-backed securities	—	39,492,747	—	39,492,747
Redeemable preferred securities	—	6,527,331	—	6,527,331
Total debt securities	427,923,597	1,919,887,948	2,633,026	2,350,444,571
Other Investments:				
Cash and cash equivalents	119,456,926	—	—	119,456,926
Common/collective trusts	—	556,380,222	—	556,380,222
Real estate investment	—	—	497,217,600	497,217,600
Private equity funds	—	—	273,533,897	273,533,897
Hedge funds	—	—	188,998,247	188,998,247
Pooled separate account	—	40,200,231	—	40,200,231
Other	—	3,018,717	—	3,018,717
Total other investments	119,456,926	599,599,170	959,749,744	1,678,805,840
Total investments	2,344,322,212	2,524,493,998	962,382,770	5,831,198,980

RETIREMENT PLAN FOR EMPLOYEES OF AETNA INC.

Notes to Financial Statements

December 31, 2015 and 2014

	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 mortgage-backed securities	—	221,118,131	—	221,118,131
Commercial mortgage-backed 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
Other Investments:				
Cash and cash equivalents	203,925,285	—	—	203,925,285
Common/collective trusts	—	610,039,937	—	610,039,937
Real estate investment	—	—	469,734,005	469,734,005
Private equity funds	—	—	286,796,031	286,796,031
Hedge funds	—	—	184,488,278	184,488,278
Pooled separate account	—	30,742,523	—	30,742,523
Other	144,641	2,100,931	—	2,245,572
Total other investments	204,069,926	642,883,391	941,018,314	1,787,971,631
Total investments	2,615,497,407	2,596,901,297	942,955,013	6,155,353,717

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. 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 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 \$76,000,000 and \$99,000,000 as of December 31, 2015 and 2014, respectively.

RETIREMENT PLAN FOR EMPLOYEES OF AETNA INC.

Notes to Financial Statements

December 31, 2015 and 2014

The changes in the balances of Level 3 financial assets for the year ended December 31, 2015 and 2014 were as follows:

	2015				
	Debt securities	Real estate	Hedge funds	Private equity funds	Total
Beginning balance	\$ 1,936,699	469,734,005	184,488,278	286,796,031	942,955,013
Investment returns, net realized and unrealized capital (loss)\gains	(3,840)	46,392,328	4,509,969	32,880,696	83,779,153
Purchases	1,017,972	—	—	28,552,947	29,570,919
Sales	(723,224)	(18,908,733)	—	(74,695,777)	(94,327,734)
Settlements	(322,230)	—	—	—	(322,230)
Transfers in to Level 3 ⁽¹⁾	727,649	—	—	—	727,649
Ending balance	\$ 2,633,026	497,217,600	188,998,247	273,533,897	962,382,770

	2014					
	Equity securities	Debt securities	Real estate	Hedge funds	Private equity funds	Total
Beginning balance	\$ 82,296	241,635	497,494,614	172,403,977	223,671,916	893,894,438
Investment returns, net realized and unrealized capital gains	630	3,672	43,973,085	12,084,301	23,561,524	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	184,488,278	286,796,031	942,955,013

- (1) Gross transfers within debt securities from Level 2 to Level 3 were \$727,649 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, 2015 or 2014.

(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 in Note 5(g). The amount of collateral associated with these derivative and futures contracts was not material at December 31, 2015 and 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

RETIREMENT PLAN FOR EMPLOYEES OF AETNA INC.

Notes to Financial Statements

December 31, 2015 and 2014

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 2015 and 2014 plan years. There was no funding requirement under ERISA. 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 2016, 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 2016, none of the improvements would be guaranteed if the Plan were to terminate before January 1, 2016. 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, 2016. 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

RETIREMENT PLAN FOR EMPLOYEES OF AETNA INC.

Notes to Financial Statements

December 31, 2015 and 2014

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 Company 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, 2015, 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 2012.

(9) Risk and Uncertainties

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

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

RETIREMENT PLAN FOR EMPLOYEES OF AETNA INC.

Notes to Financial Statements

December 31, 2015 and 2014

(10) Related-Party and Party in interest 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 \$2,280,000 and \$2,328,000 in 2015 and 2014, 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 October 6, 2016 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, 2015
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.	\$ 502,363,973	506,935,528
*	Dodge & Cox Separate Account G09237	Individual Separate Account investing primarily in U.S. government, agency and corporate bonds.	502,283,067	523,056,567
*	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.	413,528,939	412,396,507
*	DE Shaw Separate Account P65708	Individual Separate Account investing primarily in U.S. large capitalization equity securities.	224,476,946	226,218,843
*	Arrowstreet Account Separate Account G10541	Individual Separate Account investing primarily in international equity securities.	205,356,155	204,872,039
*	Jennison Fund Separate Account G14069	Individual Separate Account investing primarily in U.S. government, agency and corporate bonds.	261,509,995	254,803,835
*	LSV Asset Separate Account P65709	Individual Separate Account investing primarily in U.S. large capitalization equity securities.	186,077,585	228,062,207
*	Capital Guardian Fund Separate Account G07159	Individual Separate Account investing primarily in international equity securities.	160,150,028	165,992,890
*	MFS Fund Separate Account G15349	Individual Separate Account investing primarily in U.S. and international equity securities.	128,840,759	183,283,768
*	AQR Account Separate Account G10540	Individual Separate Account investing primarily in international equity securities.	162,306,916	178,219,784
*	Barrow, Hanley Separate Account G80500	Individual Separate Account investing primarily in U.S. and international equity securities.	161,906,813	171,151,609
*	Aronson + Johnson + Ortiz Separate Account P53292	Individual Separate Account investing primarily in U.S. small and mid capitalization equity securities.	122,413,045	122,602,868
*	Wellington Account Separate Account G10542	Individual Separate Account investing primarily in international equity securities.	102,757,779	105,358,331
*	Arbor Capital Fund Separate Account P53291	Individual Separate Account investing primarily in U.S. small capitalization equity securities.	62,059,437	78,450,367
*	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.	21,064,826	22,787,045
*	Disbursement Fund Separate Account P14320	Individual Separate Account investing primarily in money market securities.	34,906,127	34,802,694
*	Transition Fund Separate Account G15348	Individual Separate Account investing primarily in money market securities.	41,471	41,327
	Subtotal JPMorgan Investments ⁽¹⁾		3,252,043,861	3,419,036,209
*	Aetna Life Insurance Company Separate Account 90 (2)	ALIC Individual Separate Account investing primarily in U.S. government, agency and corporate bonds.	504,762,065	511,900,448
*	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.	424,102,580	422,644,316
*	Aetna Life Insurance Company Separate Account No. 21 (4)	ALIC Individual Separate Account investing primarily in U.S. large capitalization equity securities.	141,730,023	172,215,825
*	Aetna Life Insurance Company Separate Account No. 174	ALIC Pooled Separate Account investing primarily in money market securities.	43,881,057	43,881,057
*	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.	160,209,302	203,221,559
	SB Emerging Markets Value Delaware Business Trust	Commingled Trust Account investing primarily in international emerging market equity securities.	64,438,894	49,035,754
	Capital Group Emerging Markets Growth Fund	Commingled Trust Account investing primarily in international emerging market equity securities.	82,695,354	49,513,749
	UBS Trumbull Property Fund	Units in a private Real Estate Investment Trust (REIT) investing primarily in U.S. real estate properties.	289,268,944	240,639,038
	UBS Trumbull Property Inc. Fund	Units in a private REIT investing primarily in U.S. participating mortgage loans and real estate properties.	175,547,968	143,773,369
	UBS AgriVest Farmland Fund, Inc.	Shares in a private REIT investing primarily in U.S. agricultural properties.	56,371,979	73,503,965
	Allegis Value Trust	Shares in a private REIT investing primarily in U.S. real estate properties.	32,927,886	39,301,228
	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.	133,830,584	188,998,247
	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	52,191,703
	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	50,342,175

RETIREMENT PLAN FOR EMPLOYEES OF AETNA INC.
Schedule H, Line 4i-Schedule of Assets (Held at End of Year)
December 31, 2015
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.	\$ 11,888,549	11,407,745
	Court Square Capital Partners III, L.P.	Limited partnership investing primarily in private equity investments.	7,720,333	6,611,988
	Kohlberg TE Investors VI, L.P.	Limited partnership investing primarily in private equity investments.	5,183,158	5,669,405
	Kohlberg TE Investors VII, L.P.	Limited partnership investing primarily in private equity investments.	8,762,800	9,942,689
	TPG Opportunity Partners II (B), L.P.	Limited partnership investing primarily in private equity investments.	1,235,283	11,795,780
	TPG Opportunity Partners III, L.P.	Limited partnership investing primarily in private equity investments.	3,340,202	3,881,370
	TPG Partners V, L.P.	Limited partnership investing primarily in private equity investments.	12,829,268	16,643,803
	Oak Hill Capital Partners III, LP	Limited partnership investing primarily in private equity investments.	15,809,287	18,958,350
	Crescent Mezzanine Partners VIB, LP	Limited partnership investing primarily in private mezzanine debt and equity investments.	16,649,491	15,429,966
	TCW/Crescent Mezzanine Partners V, LP	Limited partnership investing primarily in private mezzanine debt and equity investments.	7,654,195	6,839,552
	The Resolute Fund II, L.P.	Limited partnership investing primarily in private equity investments.	14,288,279	14,752,333
	Towerbrook Investors III, LP	Limited partnership investing primarily in private equity investments.	9,733,035	10,053,543
	Montagu IV LP	Limited partnership investing primarily in private equity investments.	16,861,514	16,737,686
	Wellspring Capital Partners V, LP	Limited partnership investing primarily in private equity investments.	18,088,179	22,275,810
	Private Equity (Cash) Separate Account G09725 (LP interests listed separately)	Individual Separate Account investing primarily in money market securities.	318	318
		Total investments	\$ <u>5,611,854,388</u>	<u>5,831,198,980</u>

* Party in interest

- (1) Refer to Attachment 1 for the detail of investments, excluding noninterest-bearing cash of \$115,766,910.
(2) Refer to Attachment 2 for the detail of investments, excluding noninterest-bearing cash of \$2,516,192.
(3) Refer to Attachment 3 for the detail of investments, excluding noninterest-bearing cash of \$1,160,992.
(4) Refer to Attachment 4 for the detail of investments, excluding noninterest-bearing cash of \$12,832.

See accompanying independent auditors' report.

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT			COST	CURRENT VALUE
		SHARES / PAR				
SEK	SWEDISH KRONA	194,731.610			23,116	23,098
SEK COLL	SWEDISH KRONA	CASH COLLATERAL			427	427
		3,600.920				
CHF	SWISS FRANC	5,745.590			5,781	5,740
CASH	U. S. DOLLAR	67,233,465.550			67,233,466	67,233,466
USIC	USD IM FOR CENTRAL CLEARING BROKER CREDI	363,000.000			363,000	363,000
USVC	USD VM FOR CENTRAL CLEARING BROKER CREDI	326,524.160			326,524	326,524
TOTAL NONINTEREST-BEARING CASH					115,904,378	115,766,910
					-----	-----
					-----	-----
GENERAL INVESTMENTS						

U.S. GOVERNMENT SECURITIES						

31397U3M9	FANNIE MAE-ACES 2011-M2 A2 3.645% 25/APR	MONTHLY	3.645%	04/25/2021	522,600	552,525
					520,000.000	
3136A0FK8	FANNIE MAE-ACES 2011-M4 A2 3.726% 25/JUN	MONTHLY	3.726%	06/25/2021	800,000	852,478
					800,000.000	
3136A7MJ8	FANNIE MAE-ACES 2012-M8 ASQ2 1.52042% 25	MONTHLY	1.520%	12/25/2019	0	0
					.010	
3136AEGQ4	FANNIE MAE-ACES 2013-M7 A2 2.28% 27/DEC/	MONTHLY	2.280%	12/27/2022	370,931	369,892
					376,000.000	
3136AH2E9	FANNIE MAE-ACES 2014-M1 A2 VARIABLE 25/J	MONTHLY	FLOATING	07/25/2023	1,471,917	1,549,078
					1,500,000.000	
3136ALHX2	FANNIE MAE-ACES 2014-M12 ASV2 VARIABLE 2	MONTHLY	FLOATING	10/25/2021	1,009,940	1,010,466
					1,000,000.000	

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 9 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE	
3136ALYF2 FANNIE MAE-ACES 2014-M13 A2 VARIABLE 25/		SHARES / PAR MONTHLY FLOATING 08/25/2024	514,072	514,968	
3136AJDU7 FANNIE MAE-ACES 2014-M2 A2 VARIABLE 25/D		509,000.000 MONTHLY FLOATING 12/25/2023	1,435,105	1,495,128	
3136AJLC8 FANNIE MAE-ACES 2014-M3 A2 VARIABLE 25/J		1,421,000.000 MONTHLY FLOATING 01/25/2024	1,918,977	1,978,428	
3136AJ2A3 FANNIE MAE-ACES 2014-M5 FA FLOATING 25/J		1,900,000.000 MONTHLY FLOATING 01/25/2017	15,678	15,683	
3136AKXV0 FANNIE MAE-ACES 2014-M9 A2 VARIABLE 25/J		15,682.980 MONTHLY FLOATING 07/25/2024	662,512	666,513	
3136AMKZ1 FANNIE MAE-ACES 2015-M1 A2 2.532% 25/SEP		656,000.000 MONTHLY 2.532% 09/25/2024	935,235	897,569	
3136AN6U6 FANNIE MAE-ACES 2015-M10 A2 VARIABLE 25/		926,000.000 MONTHLY FLOATING 04/25/2027	770,206	789,704	
3136AMST7 FANNIE MAE-ACES 2015-M3 A2 2.72296% 25/0		778,000.000 MONTHLY 2.722% 10/25/2024	1,212,000	1,177,780	
3136ANLF2 FANNIE MAE-ACES 2015-M7 A2 2.59% 25/DEC/		1,200,000.000 MONTHLY 2.590% 12/25/2024	1,035,239	1,016,820	
3134A4KY9 FEDERAL HOME LOAN MORTGAGE CORP BOND ZER		1,025,000.000 SEMI-ANN. 0.000% 07/15/2032	850,144	887,616	
31358DDR2 FEDERAL NATIONAL MORTGAGE ASSOCIATION DI		1,600,000.000 SEMI-ANN. 0.000% 05/15/2030	1,650,822	2,426,040	
31359MGK3 FEDERAL NATIONAL MORTGAGE ASSOCIATION NO		4,000,000.000 SEMI-ANN. 6.625% 11/15/2030	8,216,779	9,063,296	
31398AFD9 FEDERAL NATIONAL MORTGAGE ASSOCIATION NO		6,400,000.000 SEMI-ANN. 5.625% 07/15/2037	1,871,978	1,857,786	
31348UCE7 FHLMC MORTPASS ARM 01/AUG/2025 86 PN# 86		1,400,000.000 MONTHLY FLOATING 08/01/2025	2,828	2,923	
3128NHQ97 FHLMC MORTPASS ARM 01/MAR/2036 1J PN# 1J		2,799.780 MONTHLY FLOATING 03/01/2036	61,773	61,552	
3137BLVZ8 FHLMC MULTIFAMILY STRUCTURED PASS THROUG		58,379.930 MONTHLY 2.597% 09/25/2020	275,722	276,538	
		273,000.000			
JPMorgan Investor Services					
J.P.Morgan					

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 10 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
3137B04Y7 FHLMC MULTIFAMILY STRUCTURED PASS THROUG		MONTHLY 2.615% 01/25/2023		1,179,516	1,199,568
		1,200,000.000			
3137B36J2 FHLMC MULTIFAMILY STRUCTURED PASS THROUG		MONTHLY FLOATING 02/25/2023		379,018	399,388
		384,000.000			
3137B7YY9 FHLMC MULTIFAMILY STRUCTURED PASS THROUG		MONTHLY 3.490% 01/25/2024		1,057,891	1,044,100
		1,000,000.000			
3137BBBD1 FHLMC MULTIFAMILY STRUCTURED PASS THROUG		MONTHLY 3.389% 03/25/2024		235,859	237,229
		229,000.000			
3137BJP64 FHLMC MULTIFAMILY STRUCTURED PASS THROUG		MONTHLY 3.205% 03/25/2025		1,145,332	1,128,375
		1,112,000.000			
3137BJQ71 FHLMC MULTIFAMILY STRUCTURED PASS THROUG		MONTHLY 2.770% 05/25/2025		690,942	688,411
		700,000.000			
3137BLAC2 FHLMC MULTIFAMILY STRUCTURED PASS THROUG		MONTHLY FLOATING 06/25/2025		926,987	920,667
		900,000.000			
3137BLMZ8 FHLMC MULTIFAMILY STRUCTURED PASS THROUG		MONTHLY 3.010% 07/25/2025		402,719	392,437
		391,000.000			
312906XG0 FHLMC REMICS 1125 Z 8.25% 15/AUG/2021		MONTHLY 8.250% 08/15/2021		893	953
		857.150			
312914PK4 FHLMC REMICS 1464 JD 8% 15/FEB/2023		MONTHLY 8.000% 02/15/2023		58,892	61,272
		54,431.240			
3133T1CA8 FHLMC REMICS 1584 L 6.5% 15/SEP/2023		MONTHLY 6.500% 09/15/2023		16,794	18,473
		16,438.170			
3133T1MB5 FHLMC REMICS 1590 I 6.5% 15/OCT/2023		MONTHLY 6.500% 10/15/2023		21,846	23,802
		21,721.650			
3133T1C59 FHLMC REMICS 1602 PJ 6.5% 15/OCT/2023		MONTHLY 6.500% 10/15/2023		70,967	76,280
		69,238.270			
3133T3TG3 FHLMC REMICS 1658 HZ 7.5% 15/JAN/2024		MONTHLY 7.500% 01/15/2024		17,492	18,530
		16,334.360			
3133T4UA2 FHLMC REMICS 1706 K 7% 15/MAR/2024		MONTHLY 7.000% 03/15/2024		98,056	102,430
		91,802.330			
3133T7JS9 FHLMC REMICS 1865 PE 7% 15/JUL/2026		MONTHLY 7.000% 07/15/2026		96,157	106,829
		95,035.890			
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR			AETNA RETIREMENT PLAN COMPOSITE		PAGE 11 C 20661	
			BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT		COST	CURRENT VALUE
			SHARES / PAR			
3133TBEZ9	FHLMC REMICS 1987 PE 7.5%	15/SEP/2027	MONTHLY 7.500%	09/15/2027	11,964	12,410
			11,326.770			
3133TEV68	FHLMC REMICS 2071 ZE 6.5%	15/JUL/2028	MONTHLY 6.500%	07/15/2028	139,881	153,497
			135,554.940			
3133TEYR9	FHLMC REMICS 2078 QN 6.5%	15/AUG/2028	MONTHLY 6.500%	08/15/2028	61,120	65,662
			59,106.580			
3133TJR70	FHLMC REMICS 2137 PG 6%	15/MAR/2029	MONTHLY 6.000%	03/15/2029	674,197	679,188
			601,625.980			
3133TNK45	FHLMC REMICS 2224 CB 8%	15/MAR/2030	MONTHLY 8.000%	03/15/2030	21,048	23,663
			19,938.760			
3133TUYS1	FHLMC REMICS 2353 AZ 6%	15/SEP/2031	MONTHLY 6.000%	09/15/2031	80,443	94,165
			83,313.120			
3133TUUZ9	FHLMC REMICS 2357 GM 5.5%	15/SEP/2031	MONTHLY 5.500%	09/15/2031	15,799	17,931
			16,185.410			
31339GK42	FHLMC REMICS 2367 ME 6.5%	15/OCT/2031	MONTHLY 6.500%	10/15/2031	64,190	71,258
			62,700.660			
31339L5N6	FHLMC REMICS 2378 PE 5.5%	15/NOV/2016	MONTHLY 5.500%	11/15/2016	5,519	5,544
			5,460.650			
31339MXM5	FHLMC REMICS 2399 XG 6.5%	15/JAN/2032	MONTHLY 6.500%	01/15/2032	148,662	146,403
			132,070.850			
31339NTA4	FHLMC REMICS 2425 OB 6%	15/MAR/2017	MONTHLY 6.000%	03/15/2017	13,787	13,465
			13,162.160			
31339NPT7	FHLMC REMICS 2429 HB 6.5%	15/DEC/2023	MONTHLY 6.500%	12/15/2023	112,811	124,499
			112,006.300			
3133TVUN4	FHLMC REMICS 2434 ZA 6.5%	15/APR/2032	MONTHLY 6.500%	04/15/2032	82,287	88,564
			77,675.860			
31339WS23	FHLMC REMICS 2435 GH 6.5%	15/FEB/2032	MONTHLY 6.500%	02/15/2032	0	0
			.350			
3133TVYW0	FHLMC REMICS 2435 ZL 6.5%	15/APR/2032	MONTHLY 6.500%	04/15/2032	37,212	41,180
			36,173.830			
31392KL46	FHLMC REMICS 2447 LB 5.5%	15/MAY/2017	MONTHLY 5.500%	05/15/2017	2,277	2,314
			2,277.780			
JPMorgan Investor Services			J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR			AETNA RETIREMENT PLAN COMPOSITE			PAGE 12 C 20661	
			BASE CURRENCY: USD			AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT			COST	CURRENT VALUE
			SHARES / PAR				
31392MM82	FHLMC REMICS	2466 DH 6.5% 15/JUN/2032	MONTHLY	6.500%	06/15/2032	58,167	64,157
			56,455.500				
31392T6Y8	FHLMC REMICS	2485 AE 5.5% 15/AUG/2017	MONTHLY	5.500%	08/15/2017	18,773	19,108
			18,733.460				
31392RW56	FHLMC REMICS	2492 GN 5.8% 15/AUG/2032	MONTHLY	5.800%	08/15/2032	154,311	166,691
			155,918.510				
31392V2R2	FHLMC REMICS	2494 CF 5.5% 15/SEP/2017	MONTHLY	5.500%	09/15/2017	10,561	10,786
			10,475.750				
31392VKE1	FHLMC REMICS	2497 OE 5.5% 15/SEP/2017	MONTHLY	5.500%	09/15/2017	15,733	15,391
			14,961.730				
31392UXQ2	FHLMC REMICS	2500 TE 5.5% 15/SEP/2017	MONTHLY	5.500%	09/15/2017	47,192	49,234
			47,849.660				
31392ULX0	FHLMC REMICS	2503 TG 5.5% 15/SEP/2017	MONTHLY	5.500%	09/15/2017	8,077	8,376
			8,137.910				
31392W3P3	FHLMC REMICS	2508 AQ 5.5% 15/OCT/2017	MONTHLY	5.500%	10/15/2017	19,202	19,917
			19,334.670				
31392XUX4	FHLMC REMICS	2525 AM 4.5% 15/APR/2032	MONTHLY	4.500%	04/15/2032	464,081	472,387
			431,954.160				
31393GAJ3	FHLMC REMICS	2538 CB 5% 15/DEC/2017	MONTHLY	5.000%	12/15/2017	51,326	55,286
			53,792.810				
31393GXT6	FHLMC REMICS	2541 JC 5% 15/DEC/2017	MONTHLY	5.000%	12/15/2017	31,211	32,414
			31,635.630				
31393HGW6	FHLMC REMICS	2543 YX 6% 15/DEC/2032	MONTHLY	6.000%	12/15/2032	162,692	171,444
			153,664.300				
31393FQL3	FHLMC REMICS	2544 QC 5% 15/DEC/2017	MONTHLY	5.000%	12/15/2017	14,890	16,247
			15,845.990				
31393J3Z9	FHLMC REMICS	2554 MN 5.5% 15/JAN/2033	MONTHLY	5.500%	01/15/2033	240,522	243,914
			220,031.510				
31393MGX3	FHLMC REMICS	2585 DG 4.5% 15/MAR/2023	MONTHLY	4.500%	03/15/2023	58,868	62,508
			59,935.090				
31393MW98	FHLMC REMICS	2586 WG 4% 15/MAR/2033	MONTHLY	4.000%	03/15/2033	1,196,917	1,241,632
			1,189,482.640				
JPMorgan Investor Services			J.P.Morgan				

IDENTITY OF ISSUE, BORROWER, LESSOR							DESCRIPTION OF INVESTMENT			COST	CURRENT VALUE
							SHARES / PAR				
31393PQA5	FHLMC	REMICS	2606	AQ	5%	15/APR/2018	MONTHLY	5.000%	04/15/2018	0	0
									.230		
31393QXY3	FHLMC	REMICS	2610	VB	5.5%	15/JUL/2024	MONTHLY	5.500%	07/15/2024	50,701	56,030
									51,927.810		
31393RDS6	FHLMC	REMICS	2613	BY	5.5%	15/MAY/2033	MONTHLY	5.500%	05/15/2033	399,170	410,933
									370,329.320		
31393VH61	FHLMC	REMICS	2626	JA	3.5%	15/JUN/2023	MONTHLY	3.500%	06/15/2023	4,604	5,177
									5,104.760		
31393RLB4	FHLMC	REMICS	2629	DB	5%	15/JUN/2023	MONTHLY	5.000%	06/15/2023	190,099	211,034
									192,000.000		
31393RY20	FHLMC	REMICS	2631	SA	FLOATING	15/JUN/203	MONTHLY	FLOATING	06/15/2033	46,113	57,082
									42,305.510		
31394G4Y6	FHLMC	REMICS	2648	BK	5%	15/JUL/2033	MONTHLY	5.000%	07/15/2033	35,228	39,194
									37,755.920		
31394GH22	FHLMC	REMICS	2649	KA	4.5%	15/JUL/2018	MONTHLY	4.500%	07/15/2018	48,629	52,568
									51,036.860		
31394GJP9	FHLMC	REMICS	2649	QH	4.5%	15/JUL/2018	MONTHLY	4.500%	07/15/2018	76,930	81,764
									79,437.030		
31394HR86	FHLMC	REMICS	2656	AC	6%	15/AUG/2033	MONTHLY	6.000%	08/15/2033	992,596	999,648
									890,223.920		
31394H2P5	FHLMC	REMICS	2662	DG	5%	15/OCT/2022	MONTHLY	5.000%	10/15/2022	0	0
									.210		
31394HLY5	FHLMC	REMICS	2663	BC	4%	15/AUG/2018	MONTHLY	4.000%	08/15/2018	84,145	97,001
									94,478.680		
31394KCQ5	FHLMC	REMICS	2690	TG	4.5%	15/APR/2032	MONTHLY	4.500%	04/15/2032	8,363	8,954
									8,855.750		
31394L6Y3	FHLMC	REMICS	2695	BG	4.5%	15/APR/2032	MONTHLY	4.500%	04/15/2032	6,319	6,712
									6,697.830		
31394L7G1	FHLMC	REMICS	2695	DG	4%	15/OCT/2018	MONTHLY	4.000%	10/15/2018	207,683	242,148
									235,630.690		
31394LSS2	FHLMC	REMICS	2700	PH	4.5%	15/NOV/2033	MONTHLY	4.500%	11/15/2033	980,539	982,211
									918,000.000		

IDENTITY OF ISSUE, BORROWER, LESSOR							DESCRIPTION OF INVESTMENT			COST	CURRENT VALUE
							SHARES / PAR				
31394	MJT8	FHLMC	REMICS	2714	BQ	4.5% 15/DEC/2018	MONTHLY	4.500%	12/15/2018	178,514	188,381
										182,535.750	
31394	PRY1	FHLMC	REMICS	2744	VD	5.5% 15/FEB/2026	MONTHLY	5.500%	02/15/2026	1,176,447	1,160,723
										1,069,800.960	
31394	PXG3	FHLMC	REMICS	2756	NA	5% 15/FEB/2024	MONTHLY	5.000%	02/15/2024	386,091	432,611
										408,426.860	
31394	WFQ6	FHLMC	REMICS	2779	AY	4.5% 15/APR/2019	MONTHLY	4.500%	04/15/2019	129,468	143,195
										139,277.780	
31394	XPNO	FHLMC	REMICS	2780	JG	4.5% 15/APR/2019	MONTHLY	4.500%	04/15/2019	6,016	6,777
										6,618.030	
31394	YH98	FHLMC	REMICS	2793	PE	5% 15/MAY/2034	MONTHLY	5.000%	05/15/2034	1,367,532	1,601,862
										1,488,000.000	
31394	XY26	FHLMC	REMICS	2798	JL	4.5% 15/MAY/2019	MONTHLY	4.500%	05/15/2019	171,307	189,592
										182,818.490	
31395	AJY2	FHLMC	REMICS	2810	ME	5.5% 15/JUN/2034	MONTHLY	5.500%	06/15/2034	913,801	920,039
										831,558.600	
31395	AX83	FHLMC	REMICS	2829	DK	4.5% 15/JUL/2019	MONTHLY	4.500%	07/15/2019	74,116	82,473
										79,762.030	
31395	FEG5	FHLMC	REMICS	2836	YE	5% 15/AUG/2034	MONTHLY	5.000%	08/15/2034	725,526	729,444
										662,202.520	
31395	FHB3	FHLMC	REMICS	2854	AK	4% 15/SEP/2019	MONTHLY	4.000%	09/15/2019	152,805	176,697
										170,941.280	
31395	HMH0	FHLMC	REMICS	2877	PA	5.5% 15/JUL/2033	MONTHLY	5.500%	07/15/2033	38,457	38,059
										36,644.140	
31395	JBA3	FHLMC	REMICS	2881	TE	5% 15/JUL/2033	MONTHLY	5.000%	07/15/2033	0	0
										.100	
31395	HZQ6	FHLMC	REMICS	2886	CK	5% 15/NOV/2019	MONTHLY	5.000%	11/15/2019	279,470	314,903
										302,231.940	
31395	LK83	FHLMC	REMICS	2920	HD	4.5% 15/JAN/2020	MONTHLY	4.500%	01/15/2020	325,156	371,706
										359,723.460	
31395	MZZ5	FHLMC	REMICS	2931	GD	5% 15/FEB/2035	MONTHLY	5.000%	02/15/2035	298,031	301,627
										275,000.000	

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR			AETNA RETIREMENT PLAN COMPOSITE			PAGE 15 C 20661	
			BASE CURRENCY: USD			AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT			COST	CURRENT VALUE
			SHARES / PAR				
31395PK27	FHLMC REMICS	2945 HB 5% 15/MAR/2020	MONTHLY	5.000%	03/15/2020	381,918	416,355
						394,238.020	
31395RD62	FHLMC REMICS	2960 JH 5.5% 15/APR/2035	MONTHLY	5.500%	04/15/2035	1,467,725	1,451,229
						1,308,278.470	
31395VNZ8	FHLMC REMICS	2985 LA 4.5% 15/JUN/2035	MONTHLY	4.500%	06/15/2035	287,864	287,322
						272,695.620	
31395UVF5	FHLMC REMICS	2987 KG 5% 15/DEC/2034	MONTHLY	5.000%	12/15/2034	0	0
						.150	
31395VG60	FHLMC REMICS	2989 TG 5% 15/JUN/2025	MONTHLY	5.000%	06/15/2025	174,682	173,699
						160,374.060	
31395V4J5	FHLMC REMICS	2990 SL FLOATING 15/JUN/203	MONTHLY	FLOATING	06/15/2034	89,653	93,550
						70,872.070	
31395XZV0	FHLMC REMICS	3017 ML 5% 15/AUG/2035	MONTHLY	5.000%	08/15/2035	516,840	526,725
						472,000.000	
31396AXW9	FHLMC REMICS	3036 NE 5% 15/SEP/2035	MONTHLY	5.000%	09/15/2035	657,750	660,000
						600,000.000	
31396CQA1	FHLMC REMICS	3046 NE 5.5% 15/OCT/2035	MONTHLY	5.500%	10/15/2035	1,121,250	1,124,948
						1,000,000.000	
31396ERE8	FHLMC REMICS	3064 OE 5.5% 15/NOV/2035	MONTHLY	5.500%	11/15/2035	223,000	227,470
						200,000.000	
31396FZ71	FHLMC REMICS	3077 TO ZEROCPN 15/APR/2035	MONTHLY	0.000%	04/15/2035	478,510	85,258
						89,039.840	
31396FWU3	FHLMC REMICS	3081 CQ 5.5% 15/DEC/2035	MONTHLY	5.500%	12/15/2035	227,231	228,831
						204,784.330	
31396GCR0	FHLMC REMICS	3084 BH 5.5% 15/DEC/2035	MONTHLY	5.500%	12/15/2035	1,343,802	1,347,570
						1,212,398.890	
31396GS85	FHLMC REMICS	3098 KG 5.5% 15/JAN/2036	MONTHLY	5.500%	01/15/2036	1,126,191	1,121,504
						1,013,669.910	
31396HVX4	FHLMC REMICS	3117 PL 5% 15/AUG/2034	MONTHLY	5.000%	08/15/2034	0	0
						.170	
31396JLH6	FHLMC REMICS	3122 OP ZEROCPN 15/MAR/2036	MONTHLY	0.000%	03/15/2036	357,749	61,344
						66,246.680	
JPMorgan Investor Services			J.P.Morgan				

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR			AETNA RETIREMENT PLAN COMPOSITE			PAGE 16 C 20661	
			BASE CURRENCY: USD		AS OF DECEMBER 31, 2015		
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT		COST	CURRENT VALUE	
			SHARES / PAR				
31396NUH7 FHLMC REMICS 3151 UC 5.5% 15/AUG/2035			MONTHLY 5.500% 08/15/2035		197,538	217,144	
			206,021.730				
31396TUG6 FHLMC REMICS 3171 MO ZEROCPN 15/JUN/2036			MONTHLY 0.000% 06/15/2036		503,631	94,062	
			101,388.100				
31396UNR7 FHLMC REMICS 3188 GE 6% 15/JUL/2026			MONTHLY 6.000% 07/15/2026		496,633	521,790	
			465,775.820				
31397AJ95 FHLMC REMICS 3200 PO ZEROCPN 15/AUG/2036			MONTHLY 0.000% 08/15/2036		185,095	32,966	
			36,441.950				
31397BP96 FHLMC REMICS 3232 ST FLOATING 15/OCT/203			MONTHLY FLOATING 10/15/2036		7,848	9,858	
			59,741.330				
31397FDQ2 FHLMC REMICS 3275 FL FLOATING 15/FEB/203			MONTHLY FLOATING 02/15/2037		32,623	34,798	
			34,613.550				
31397FP48 FHLMC REMICS 3289 ND 5.5% 15/JUN/2035			MONTHLY 5.500% 06/15/2035		5,008	4,758	
			4,668.220				
31397FR79 FHLMC REMICS 3290 SB FLOATING 15/MAR/203			MONTHLY FLOATING 03/15/2037		6,917	12,748	
			83,641.730				
31397GUS7 FHLMC REMICS 3305 TA 5.5% 15/APR/2027			MONTHLY 5.500% 04/15/2027		104,037	105,484	
			95,997.050				
31397P4L1 FHLMC REMICS 3383 SA FLOATING 15/NOV/203			MONTHLY FLOATING 11/15/2037		17,449	12,435	
			89,493.360				
31397PXH8 FHLMC REMICS 3405 PE 5% 15/JAN/2038			MONTHLY 5.000% 01/15/2038		705,909	703,320	
			641,370.620				
31397T4Y5 FHLMC REMICS 3424 PI FLOATING 15/APR/203			MONTHLY FLOATING 04/15/2038		18,277	19,056	
			118,500.290				
31397RSZ0 FHLMC REMICS 3431 AT 5% 15/MAR/2023			MONTHLY 5.000% 03/15/2023		379,738	373,801	
			340,000.000				
31398E5C4 FHLMC REMICS 3541 MB 4% 15/JUN/2024			MONTHLY 4.000% 06/15/2024		793,594	807,505	
			750,000.000				
31398E4H4 FHLMC REMICS 3546 NB 4% 15/JUN/2024			MONTHLY 4.000% 06/15/2024		1,581,634	1,564,128	
			1,473,000.000				
31398EP81 FHLMC REMICS 3549 AW 5% 15/JUL/2039			MONTHLY 5.000% 07/15/2039		70,974	72,450	
			67,836.690				
JPMorgan Investor Services			J.P.Morgan				

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR			AETNA RETIREMENT PLAN COMPOSITE			PAGE 17 C 20661	
			BASE CURRENCY: USD			AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT			COST	CURRENT VALUE
			SHARES / PAR				
31398J3B7	FHLMC REMICS 3569 NY 5% 15/AUG/2039		MONTHLY	5.000%	08/15/2039	555,000	555,233
			500,000.000				
31398JUA9	FHLMC REMICS 3575 EB 4% 15/SEP/2024		MONTHLY	4.000%	09/15/2024	809,625	780,202
			744,375.390				
31398KW97	FHLMC REMICS 3599 DY 4.5% 15/NOV/2029		MONTHLY	4.500%	11/15/2029	1,073,750	1,120,809
			1,000,000.000				
31398LQM3	FHLMC REMICS 3607 BO ZEROCPN 15/APR/2036		MONTHLY	0.000%	04/15/2036	264,630	102,074
			111,435.320				
31398LSE9	FHLMC REMICS 3611 PO ZEROCPN 15/JUL/2034		MONTHLY	0.000%	07/15/2034	420,750	95,545
			104,376.970				
31398V5Q5	FHLMC REMICS 3647 GA 5% 15/NOV/2028		MONTHLY	5.000%	11/15/2028	287,510	286,298
			275,459.000				
31398V5S1	FHLMC REMICS 3647 GC 5% 15/MAR/2030		MONTHLY	5.000%	03/15/2030	248,378	256,459
			228,000.000				
31398WZT4	FHLMC REMICS 3652 PB 5% 15/JAN/2034		MONTHLY	5.000%	01/15/2034	464,021	466,826
			419,000.000				
31398VXZ4	FHLMC REMICS 3653 HJ 5% 15/APR/2040		MONTHLY	5.000%	04/15/2040	273,372	277,429
			251,737.880				
31398VRS7	FHLMC REMICS 3662 PJ 5% 15/APR/2040		MONTHLY	5.000%	04/15/2040	504,733	508,681
			464,388.850				
31398VRZ1	FHLMC REMICS 3662 QB 5% 15/MAR/2038		MONTHLY	5.000%	03/15/2038	1,909,688	1,897,208
			1,750,000.000				
31398Q4P9	FHLMC REMICS 3674 HJ 5.5% 15/APR/2040		MONTHLY	5.500%	04/15/2040	516,610	516,184
			466,333.180				
3137A04H5	FHLMC REMICS 3677 KB 4.5% 15/MAY/2040		MONTHLY	4.500%	05/15/2040	1,470,438	1,532,598
			1,400,000.000				
3137A05F8	FHLMC REMICS 3677 PB 4.5% 15/MAY/2040		MONTHLY	4.500%	05/15/2040	783,884	753,479
			704,614.540				
3137GARP4	FHLMC REMICS 3740 SB FLOATING 15/OCT/204		MONTHLY	FLOATING	10/15/2040	51,291	89,829
			541,066.830				
3137A26U0	FHLMC REMICS 3745 VE 4% 15/SEP/2029		MONTHLY	4.000%	09/15/2029	275,138	291,512
			276,000.000				
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FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR			AETNA RETIREMENT PLAN COMPOSITE			PAGE 18 C 20661	
			BASE CURRENCY: USD		AS OF DECEMBER 31, 2015		
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT		COST	CURRENT VALUE	
			SHARES / PAR				
31398QTF4 FHLMC REMICS 3747 HI 4.5% 15/JUL/2037			MONTHLY 4.500% 07/15/2037		17,876	11,284	
			163,239.270				
31398QTQ0 FHLMC REMICS 3747 HX 4.5% 15/NOV/2039			MONTHLY 4.500% 11/15/2039		945,563	985,019	
			900,000.000				
3137A5HP2 FHLMC REMICS 3787 AY 3.5% 15/JAN/2026			MONTHLY 3.500% 01/15/2026		1,664,500	1,679,408	
			1,600,000.000				
3137A7H29 FHLMC REMICS 3800 HE 4.5% 15/JAN/2040			MONTHLY 4.500% 01/15/2040		275,719	288,207	
			255,000.000				
3137A6US9 FHLMC REMICS 3808 DB 3.5% 15/FEB/2031			MONTHLY 3.500% 02/15/2031		398,750	418,446	
			400,000.000				
3137A6QZ8 FHLMC REMICS 3816 HA 3.5% 15/NOV/2025			MONTHLY 3.500% 11/15/2025		617,408	635,405	
			607,533.840				
3137A7XV7 FHLMC REMICS 3827 BM 5.5% 15/AUG/2039			MONTHLY 5.500% 08/15/2039		579,301	575,490	
			527,086.540				
3137A7TL4 FHLMC REMICS 3828 B 3.5% 15/MAR/2031			MONTHLY 3.500% 03/15/2031		525,328	561,250	
			525,000.000				
3137A9DX1 FHLMC REMICS 3840 AX 4% 15/MAY/2037			MONTHLY 4.000% 05/15/2037		43,413	42,895	
			42,123.150				
3137A8VY1 FHLMC REMICS 3844 QB 4.5% 15/APR/2041			MONTHLY 4.500% 04/15/2041		602,798	630,675	
			584,000.000				
3137A96G6 FHLMC REMICS 3851 PG 4% 15/DEC/2039			MONTHLY 4.000% 12/15/2039		1,038,750	1,045,641	
			1,000,000.000				
3137ABB59 FHLMC REMICS 3852 TP FLOATING 15/MAY/204			MONTHLY FLOATING 05/15/2041		327,373	326,577	
			295,930.350				
3137ABHD6 FHLMC REMICS 3874 DW 3.5% 15/JUN/2021			MONTHLY 3.500% 06/15/2021		499,258	530,330	
			500,000.000				
3137ADZD2 FHLMC REMICS 3911 B 3.5% 15/AUG/2026			MONTHLY 3.500% 08/15/2026		1,023,750	1,063,578	
			1,000,000.000				
3137AFM90 FHLMC REMICS 3923 PQ 4% 15/SEP/2040			MONTHLY 4.000% 09/15/2040		265,525	275,426	
			260,000.000				
3137AGLW8 FHLMC REMICS 3946 LN 3.5% 15/APR/2041			MONTHLY 3.500% 04/15/2041		130,795	135,233	
			129,140.150				
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FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 19 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT		COST	CURRENT VALUE
		SHARES / PAR			
3137AHUT3 FHLMC REMICS 3951 ME 4% 15/NOV/2041		MONTHLY 4.000% 11/15/2041		1,530,375	1,510,362
		1,400,000.000			
3137AHEZ7 FHLMC REMICS 3956 EB 3.25% 15/NOV/2041		MONTHLY 3.250% 11/15/2041		1,117,188	1,094,547
		1,100,000.000			
3137AHH68 FHLMC REMICS 3959 PB 3% 15/NOV/2026		MONTHLY 3.000% 11/15/2026		599,063	600,831
		600,000.000			
3137AHJE9 FHLMC REMICS 3964 QB 3% 15/NOV/2026		MONTHLY 3.000% 11/15/2026		920,320	963,683
		970,674.000			
3137AJUS1 FHLMC REMICS 3967 VQ 4% 15/AUG/2028		MONTHLY 4.000% 08/15/2028		771,094	801,017
		750,000.000			
3137AKHT1 FHLMC REMICS 3989 JW 3.5% 15/JAN/2042		MONTHLY 3.500% 01/15/2042		1,187,500	1,267,219
		1,250,000.000			
3137ALQC6 FHLMC REMICS 4003 WV 3.5% 15/APR/2022		MONTHLY 3.500% 04/15/2022		136,161	136,217
		132,355.680			
3137ANNR2 FHLMC REMICS 4034 PJ 2% 15/MAR/2042		MONTHLY 2.000% 03/15/2042		510,466	548,049
		557,125.430			
3137AQU22 FHLMC REMICS 4048 CE 4% 15/MAY/2042		MONTHLY 4.000% 05/15/2042		616,537	634,430
		611,000.000			
3137ARAY2 FHLMC REMICS 4065 QA 3% 15/AUG/2041		MONTHLY 3.000% 08/15/2041		99,560	103,820
		101,916.720			
3137B0FC3 FHLMC REMICS 4185 PB 3% 15/MAR/2043		MONTHLY 3.000% 03/15/2043		1,109,686	1,092,723
		1,119,481.000			
3137B2KH2 FHLMC REMICS 4217 KY 3% 15/JUN/2043		MONTHLY 3.000% 06/15/2043		265,875	290,755
		300,000.000			
3137B2NA4 FHLMC REMICS 4219 JA 3.5% 15/AUG/2039		MONTHLY 3.500% 08/15/2039		755,889	750,894
		717,544.970			
3137B4FJ0 FHLMC REMICS 4238 UY 3% 15/AUG/2033		MONTHLY 3.000% 08/15/2033		695,563	694,582
		700,000.000			
3137B53S0 FHLMC REMICS 4259 LA 3% 15/FEB/2040		MONTHLY 3.000% 02/15/2040		289,873	293,434
		299,997.680			
3137B6N49 FHLMC REMICS 4281 DZ 3% 15/DEC/2043		MONTHLY 3.000% 12/15/2043		11,664,832	13,889,028
		15,926,355.570			
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FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR			AETNA RETIREMENT PLAN COMPOSITE			PAGE 20 C 20661	
			BASE CURRENCY: USD		AS OF DECEMBER 31, 2015		
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT		COST	CURRENT VALUE	
3128HXKY0 FHLMC STRIPS 262 35 3.5% 15/JUL/2042			MONTHLY 3.500% 07/15/2042 SHARES / PAR 477,544.300		500,974	488,705	
3132HTAM8 FHLMC STRIPS 279 F6 FLOATING 15/SEP/2042			MONTHLY FLOATING 09/15/2042 .030		0	0	
3132H3XT5 FHLMCGLD MORTPASS 3.5% 01/JUN/2042 U9 PN			MONTHLY 3.500% 06/01/2042 476,101.560		500,502	491,846	
3128M8RN6 FHLMCGLD MORTPASS 4.5% 01/MAY/2041 G0 PN			MONTHLY 4.500% 05/01/2041 577,898.060		603,542	624,904	
3128H4XA2 FHLMCGLD MORTPASS 4% 01/JUN/2018 E9 PN#			MONTHLY 4.000% 06/01/2018 24,045.960		22,800	25,026	
3128MCGL3 FHLMCGLD MORTPASS 5.5% 01/FEB/2024 G1 PN			MONTHLY 5.500% 02/01/2024 82,699.220		88,760	89,180	
31292YUF2 FHLMCGLD MORTPASS 6.5% 01/AUG/2028 C1 PN			MONTHLY 6.500% 08/01/2028 7,029.740		7,122	8,006	
31294KCY9 FHLMCGLD MORTPASS 6.5% 01/JUN/2016 E0 PN			MONTHLY 6.500% 06/01/2016 531.080		550	535	
31293RUY5 FHLMCGLD MORTPASS 6.5% 01/JUN/2029 C2 PN			MONTHLY 6.500% 06/01/2029 10,972.680		11,110	12,496	
3128FCER0 FHLMCGLD MORTPASS 6.5% 01/MAY/2026 D7 PN			MONTHLY 6.500% 05/01/2026 4,629.560		4,696	5,272	
31293NPB0 FHLMCGLD MORTPASS 6% 01/APR/2029 C2 PN#			MONTHLY 6.000% 04/01/2029 2,417.220		2,404	2,715	
31293PF59 FHLMCGLD MORTPASS 6% 01/APR/2029 C2 PN#			MONTHLY 6.000% 04/01/2029 6,735.980		6,700	7,564	
31292GU38 FHLMCGLD MORTPASS 6% 01/FEB/2028 C0 PN#			MONTHLY 6.000% 02/01/2028 1,905.680		1,896	2,164	
31293JRP6 FHLMCGLD MORTPASS 6% 01/FEB/2029 C2 PN#			MONTHLY 6.000% 02/01/2029 577.110		574	648	
31335HSA2 FHLMCGLD MORTPASS 6% 01/JAN/2022 C9 PN#			MONTHLY 6.000% 01/01/2022 5,330.090		5,513	5,984	
31293JM63 FHLMCGLD MORTPASS 6% 01/JAN/2029 C2 PN#			MONTHLY 6.000% 01/01/2029 10,136.680		10,083	11,386	
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FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR			AETNA RETIREMENT PLAN COMPOSITE		PAGE 21 C 20661	
			BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
31293QE25 FHLMCGLD MORTPASS 6% 01/MAY/2029 C2 PN#			MONTHLY 6.000% 05/01/2029		17,363	19,606
			17,455.530			
31293DBD3 FHLMCGLD MORTPASS 6% 01/NOV/2028 C1 PN#			MONTHLY 6.000% 11/01/2028		13,409	15,150
			13,480.870			
31293EJ92 FHLMCGLD MORTPASS 6% 01/NOV/2028 C1 PN#			MONTHLY 6.000% 11/01/2028		6,533	7,379
			6,568.250			
31335GQE8 FHLMCGLD MORTPASS 7.5% 01/DEC/2026 C8 PN			MONTHLY 7.500% 12/01/2026		2,703	3,071
			2,595.950			
31335GNS0 FHLMCGLD MORTPASS 7.5% 01/MAY/2026 C8 PN			MONTHLY 7.500% 05/01/2026		2,040	2,251
			1,958.850			
3128FNAQ2 FHLMCGLD MORTPASS 7.5% 01/MAY/2027 D7 PN			MONTHLY 7.500% 05/01/2027		180	180
			173.100			
31292GQ90 FHLMCGLD MORTPASS 7.5% 01/OCT/2026 C0 PN			MONTHLY 7.500% 10/01/2026		3,373	3,656
			3,239.290			
31283GDX2 FHLMCGLD MORTPASS 9.5% 01/DEC/2022 G0 PN			MONTHLY 9.500% 12/01/2022		1,853	1,859
			1,707.120			
31283GD95 FHLMCGLD MORTPASS 9.5% 01/DEC/2022 G0 PN			MONTHLY 9.500% 12/01/2022		1,260	1,249
			1,160.730			
31295W6C7 FHLMCGLD MORTPASS 9.5% 01/MAY/2019 A0 PN			MONTHLY 9.500% 05/01/2019		1,354	1,262
			1,250.860			
31364HR74 FNMA INTEREST STRIP 293 1 ZEROCPN 25/DEC			MONTHLY 0.000% 12/25/2024		420,341	69,440
			73,229.660			
3136FCZH2 FNMA INTEREST STRIP 365 8 5.5% 25/MAY/20			MONTHLY 5.500% 05/25/2036		22,279	11,865
			54,037.010			
31403JCF1 FNMA MORTPASS ARM 01/AUG/2033 LB PN# 749			MONTHLY FLOATING 08/01/2033		236,537	255,025
			242,214.080			
31402Q3W9 FNMA MORTPASS ARM 01/FEB/2035 LB PN# 735			MONTHLY FLOATING 02/01/2035		32,904	35,000
			33,325.930			
3138L2RN9 FNMA MORTPASS ARM 01/JAN/2023 HA PN# AM2			MONTHLY FLOATING 01/01/2023		470,041	469,503
			469,747.400			
3138L6SG4 FNMA MORTPASS ARM 01/MAY/2024 HA PN# AM5			MONTHLY FLOATING 05/01/2024		456,428	455,954
			456,000.000			
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FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 22 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT		COST	CURRENT VALUE
		SHARES / PAR			
31406US90 FNMA MORTPASS ARM 01/MAY/2035 WD PN# 820		MONTHLY FLOATING 05/01/2035		63,742	69,161
		65,292.260			
31381VEF8 FNMA MORTPASS 1.4% 01/JUL/2017 HX PN# 47		MONTHLY 1.400% 07/01/2017		801,250	801,960
		800,000.000			
3138L3W84 FNMA MORTPASS 1.735% 01/MAY/2020 HX PN#		MONTHLY 1.735% 05/01/2020		452,531	443,475
		450,000.000			
3138L0CT6 FNMA MORTPASS 1.94% 01/JUL/2019 HX PN# A		MONTHLY 1.940% 07/01/2019		487,694	486,668
		487,389.590			
31373UAF4 FNMA MORTPASS 10% 01/FEB/2025 CL PN# 303		MONTHLY 10.000% 02/01/2025		532	507
		475.640			
31362TMY6 FNMA MORTPASS 10% 01/JUL/2020 CL PN# 070		MONTHLY 10.000% 07/01/2020		853	837
		762.670			
3138L33G8 FNMA MORTPASS 2.01% 01/JUN/2020 HX PN# A		MONTHLY 2.010% 06/01/2020		904,781	896,148
		900,000.000			
31381UAL1 FNMA MORTPASS 2.14% 01/APR/2019 HX PN# 4		MONTHLY 2.140% 04/01/2019		967,340	972,420
		966,736.080			
3138L1YR4 FNMA MORTPASS 2.34% 01/DEC/2022 HY PN# A		MONTHLY 2.340% 12/01/2022		581,753	565,238
		571,045.940			
3138L3U37 FNMA MORTPASS 2.35% 01/MAY/2023 HY PN# A		MONTHLY 2.350% 05/01/2023		381,771	375,590
		379,990.030			
3138L8S54 FNMA MORTPASS 2.395% 01/JAN/2022 HX PN#		MONTHLY 2.395% 01/01/2022		662,217	651,082
		650,802.640			
3138L16Q7 FNMA MORTPASS 2.4% 01/DEC/2022 HY PN# AM		MONTHLY 2.400% 12/01/2022		405,625	395,840
		400,000.000			
3138L3Y66 FNMA MORTPASS 2.4% 01/JUL/2023 HY PN# AM		MONTHLY 2.400% 07/01/2023		597,894	616,505
		623,973.840			
3138L2RF6 FNMA MORTPASS 2.41% 01/JAN/2023 HY PN# A		MONTHLY 2.410% 01/01/2023		720,083	706,713
		712,512.800			
3138L03Q2 FNMA MORTPASS 2.45% 01/NOV/2022 HY PN# A		MONTHLY 2.450% 11/01/2022		503,438	496,120
		500,000.000			
31381NWJ8 FNMA MORTPASS 2.49% 01/OCT/2017 HX PN# 4		MONTHLY 2.490% 10/01/2017		264,134	273,983
		269,782.360			
JPMorgan Investor Services					
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FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR			AETNA RETIREMENT PLAN COMPOSITE		PAGE 23 C 20661	
			BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT		COST	CURRENT VALUE
			SHARES / PAR			
3138L3TA3	FNMA MORTPASS	2.52% 01/MAY/2023 HY PN# A	MONTHLY	2.520% 05/01/2023	550,172	542,427
			550,000.000			
3138L27K7	FNMA MORTPASS	2.53% 01/MAR/2023 HY PN# A	MONTHLY	2.530% 03/01/2023	385,450	379,998
			380,691.010			
3138L76A9	FNMA MORTPASS	2.59% 01/NOV/2021 HX PN# A	MONTHLY	2.590% 11/01/2021	502,188	503,855
			500,000.000			
31381VD93	FNMA MORTPASS	2.65% 01/AUG/2022 HY PN# 4	MONTHLY	2.650% 08/01/2022	601,125	602,550
			600,000.000			
31381VFW0	FNMA MORTPASS	2.67% 01/JUL/2022 HY PN# 4	MONTHLY	2.670% 07/01/2022	600,375	603,528
			600,000.000			
3138L3V77	FNMA MORTPASS	2.68% 01/MAY/2023 HY PN# A	MONTHLY	2.680% 05/01/2023	969,706	955,870
			951,275.000			
3138L9ZL9	FNMA MORTPASS	2.68% 01/MAY/2025 HY PN# A	MONTHLY	2.680% 05/01/2025	878,722	878,262
			891,573.180			
3138EK7G4	FNMA MORTPASS	2.703% 01/APR/2023 XY PN#	MONTHLY	2.703% 04/01/2023	491,091	481,523
			478,675.240			
31381TYT1	FNMA MORTPASS	2.75% 01/MAR/2022 HY PN# 4	MONTHLY	2.750% 03/01/2022	1,318,333	1,326,701
			1,308,925.300			
3138L9T85	FNMA MORTPASS	2.81% 01/APR/2025 HY PN# A	MONTHLY	2.810% 04/01/2025	1,210,875	1,185,648
			1,200,000.000			
31381UYJ0	FNMA MORTPASS	2.9% 01/JUN/2022 HY PN# 47	MONTHLY	2.900% 06/01/2022	243,901	239,750
			233,922.630			
3138L9PP1	FNMA MORTPASS	3.03% 01/APR/2027 HY PN# A	MONTHLY	3.030% 04/01/2027	610,125	593,418
			600,000.000			
3138L9US9	FNMA MORTPASS	3.03% 01/APR/2030 HY PN# A	MONTHLY	3.030% 04/01/2030	1,508,203	1,445,115
			1,500,000.000			
31381S6J6	FNMA MORTPASS	3.03% 01/DEC/2021 HY PN# 4	MONTHLY	3.030% 12/01/2021	270,395	258,148
			250,946.210			
3138L3QT5	FNMA MORTPASS	3.05% 01/OCT/2020 HX PN# A	MONTHLY	3.050% 10/01/2020	494,720	501,445
			484,722.560			
3138LCA70	FNMA MORTPASS	3.1% 01/SEP/2025 HY PN# AN	MONTHLY	3.100% 09/01/2025	912,656	908,667
			900,000.000			
JPMorgan Investor Services			J.P.Morgan			

IDENTITY OF ISSUE, BORROWER, LESSOR							DESCRIPTION OF INVESTMENT			COST	CURRENT VALUE
							SHARES / PAR				
31381SM90	FNMA	MORTPASS	3.11%	01/OCT/2021	HY	PN# 4	MONTHLY	3.110%	10/01/2021	219,389	227,009
								218,808.160			
3138LAWG0	FNMA	MORTPASS	3.18%	01/SEP/2030	MI	PN# A	MONTHLY	3.180%	09/01/2030	499,180	519,887
								494,137.730			
3138L6QR2	FNMA	MORTPASS	3.32%	01/MAY/2024	HY	PN# A	MONTHLY	3.320%	05/01/2024	1,005,938	1,052,110
								1,000,000.000			
31381PEB0	FNMA	MORTPASS	3.37%	01/NOV/2020	HY	PN# 4	MONTHLY	3.370%	11/01/2020	282,543	313,600
								299,582.200			
3138L5G20	FNMA	MORTPASS	3.38%	01/DEC/2023	HY	PN# A	MONTHLY	3.380%	12/01/2023	1,301,172	1,300,325
								1,250,000.000			
31381PYW2	FNMA	MORTPASS	3.38%	01/JAN/2018	HX	PN# 4	MONTHLY	3.380%	01/01/2018	514,375	515,235
								500,000.000			
3138L5FU9	FNMA	MORTPASS	3.45%	01/NOV/2023	HY	PN# A	MONTHLY	3.450%	11/01/2023	498,001	513,833
								492,328.090			
31381PUY2	FNMA	MORTPASS	3.48%	01/DEC/2020	HY	PN# 4	MONTHLY	3.480%	12/01/2020	284,719	315,258
								300,000.000			
31418AHQ4	FNMA	MORTPASS	3.5%	01/AUG/2032	CT	PN# MA	MONTHLY	3.500%	08/01/2032	402,740	395,439
								378,218.700			
31418ATV0	FNMA	MORTPASS	3.5%	01/JUN/2043	CR	PN# MA	MONTHLY	3.500%	06/01/2043	602,150	591,077
								572,006.690			
31418AS33	FNMA	MORTPASS	3.5%	01/MAY/2043	CR	PN# MA	MONTHLY	3.500%	05/01/2043	699,403	677,425
								655,562.120			
3138L6AU2	FNMA	MORTPASS	3.54%	01/NOV/2021	H2	PN# A	MONTHLY	3.540%	11/01/2021	1,011,638	1,037,763
								976,543.480			
31381NT60	FNMA	MORTPASS	3.59%	01/OCT/2020	HY	PN# 4	MONTHLY	3.590%	10/01/2020	562,416	611,376
								579,623.750			
3138L5EA4	FNMA	MORTPASS	3.69%	01/NOV/2023	HY	PN# A	MONTHLY	3.690%	11/01/2023	811,625	846,408
								800,000.000			
3138EGTT1	FNMA	MORTPASS	3.743%	01/JUN/2018	XX	PN#	MONTHLY	3.743%	06/01/2018	1,396,039	1,357,729
								1,309,298.170			
3138L4NR0	FNMA	MORTPASS	3.76%	01/AUG/2023	HY	PN# A	MONTHLY	3.760%	08/01/2023	490,390	515,552
								484,185.970			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR			AETNA RETIREMENT PLAN COMPOSITE		PAGE 25 C 20661	
			BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT		COST	CURRENT VALUE
			SHARES / PAR			
31381R5T7	FNMA MORTPASS 3.77%	01/SEP/2021 HY PN# 4	MONTHLY 3.770%	09/01/2021	882,000	854,008
			800,000.000			
3138EJHW1	FNMA MORTPASS 3.805%	01/MAY/2022 XY PN#	MONTHLY 3.805%	05/01/2022	513,442	488,053
			460,292.460			
3138L5BH2	FNMA MORTPASS 3.86%	01/NOV/2023 HY PN# A	MONTHLY 3.860%	11/01/2023	1,043,945	1,069,370
			1,000,000.000			
31381NLA9	FNMA MORTPASS 4.04%	01/OCT/2020 HY PN# 4	MONTHLY 4.040%	10/01/2020	436,063	430,104
			400,000.000			
31381LR82	FNMA MORTPASS 4.18%	01/DEC/2019 HY PN# 4	MONTHLY 4.180%	12/01/2019	994,642	972,391
			908,089.530			
3138L5MP2	FNMA MORTPASS 4.24%	01/DEC/2029 HY PN# A	MONTHLY 4.240%	12/01/2029	1,992,599	2,186,916
			1,915,960.930			
31381Q6B7	FNMA MORTPASS 4.295%	01/JUN/2021 HY PN#	MONTHLY 4.295%	06/01/2021	742,298	737,068
			676,209.490			
31418M5M0	FNMA MORTPASS 4.369%	01/FEB/2020 XY PN#	MONTHLY 4.369%	02/01/2020	766,015	797,348
			738,661.650			
31381RP32	FNMA MORTPASS 4.5%	01/AUG/2021 HY PN# 46	MONTHLY 4.500%	08/01/2021	1,332,000	1,325,988
			1,200,000.000			
31402SJ32	FNMA MORTPASS 4.5%	01/SEP/2028 GL PN# 73	MONTHLY 4.500%	09/01/2028	39,074	44,729
			42,156.560			
31381P6J2	FNMA MORTPASS 4.64%	01/JAN/2021 HY PN# 4	MONTHLY 4.640%	01/01/2021	671,587	724,850
			659,428.400			
31403T3E2	FNMA MORTPASS 4%	01/JAN/2025 CT PN# 7577	MONTHLY 4.000%	01/01/2025	271,807	308,338
			291,286.460			
31418AHB7	FNMA MORTPASS 4%	01/JUL/2042 CR PN# MA11	MONTHLY 4.000%	07/01/2042	663,368	666,418
			626,003.230			
31408JQ53	FNMA MORTPASS 4%	01/JUN/2024 CT PN# 8528	MONTHLY 4.000%	06/01/2024	14,930	16,891
			15,957.010			
31389EV85	FNMA MORTPASS 5.5%	01/AUG/2029 CL PN# 62	MONTHLY 5.500%	08/01/2029	62,541	72,299
			64,935.760			
31418XEZ7	FNMA MORTPASS 5%	01/AUG/2040 CL PN# AD91	MONTHLY 5.000%	08/01/2040	550,736	566,052
			508,029.790			
JPMorgan Investor Services			J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 26 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT		COST	CURRENT VALUE
		SHARES / PAR			
31390MLR3	FNMA MORTPASS 5% 01/DEC/2032 K2 PN# 6502	MONTHLY	5.000% 12/01/2032	20,668	22,417
			20,975.680		
31410GB51	FNMA MORTPASS 6.5% 01/OCT/2036 CL PN# 88	MONTHLY	6.500% 10/01/2036	54,896	55,459
			48,526.870		
31410GRK1	FNMA MORTPASS 6.5% 01/OCT/2037 CL PN# 88	MONTHLY	6.500% 10/01/2037	62,187	64,637
			56,557.940		
31416BQA9	FNMA MORTPASS 6.5% 01/OCT/2038 CL PN# 99	MONTHLY	6.500% 10/01/2038	111,721	116,122
			101,607.420		
31402RDG1	FNMA MORTPASS 6% 01/APR/2035 CL PN# 7355	MONTHLY	6.000% 04/01/2035	236,218	245,826
			215,724.080		
3138EGBP8	FNMA MORTPASS 6% 01/DEC/2032 CL PN# AL00	MONTHLY	6.000% 12/01/2032	122,745	126,606
			110,846.540		
31406MEL6	FNMA MORTPASS 6% 01/NOV/2034 GO PN# 8138	MONTHLY	6.000% 11/01/2034	15,341	16,988
			15,341.140		
31410F6B6	FNMA MORTPASS 7% 01/APR/2037 CL PN# 8883	MONTHLY	7.000% 04/01/2037	130,616	136,021
			117,407.990		
31371YEX5	FNMA MORTPASS 7% 01/MAR/2024 CL PN# 2657	MONTHLY	7.000% 03/01/2024	2,641	2,764
			2,563.500		
31372LUC0	FNMA MORTPASS 7% 01/MAY/2024 CL PN# 2760	MONTHLY	7.000% 05/01/2024	1,312	1,365
			1,273.450		
31372NHM9	FNMA MORTPASS 7% 01/MAY/2024 CL PN# 2775	MONTHLY	7.000% 05/01/2024	5,952	6,234
			5,776.830		
31372VCR5	FNMA MORTPASS 7% 01/MAY/2024 CL PN# 2836	MONTHLY	7.000% 05/01/2024	3,252	3,279
			3,156.480		
31372VLE4	FNMA MORTPASS 7% 01/MAY/2024 CL PN# 2839	MONTHLY	7.000% 05/01/2024	1,691	1,734
			1,640.790		
31372V2H8	FNMA MORTPASS 7% 01/MAY/2024 CL PN# 2843	MONTHLY	7.000% 05/01/2024	937	912
			909.590		
31416AVB3	FNMA MORTPASS 7% 01/NOV/2038 CL PN# 9944	MONTHLY	7.000% 11/01/2038	23,047	23,607
			20,395.980		
31413MDZ7	FNMA MORTPASS 7% 01/OCT/2037 CL PN# 9493	MONTHLY	7.000% 10/01/2037	9,573	10,059
			8,471.840		
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 27 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT		COST	CURRENT VALUE
		SHARES / PAR			
31376P3T0 FNMA MORTPASS 8% 01/OCT/2026 CL PN# 3618		MONTHLY 8.000% 10/01/2026		7,994	7,623
		7,597.530			
31376QPN7 FNMA MORTPASS 8% 01/OCT/2026 CL PN# 3623		MONTHLY 8.000% 10/01/2026		6,945	6,672
		6,600.600			
31360KGG3 FNMA MORTPASS 9% 01/AUG/2016 CL PN# 0082		MONTHLY 9.000% 08/01/2016		260	241
		239.220			
31361W5V5 FNMA MORTPASS 9% 01/AUG/2017 CL PN# 0440		MONTHLY 9.000% 08/01/2017		2,542	2,404
		2,341.500			
313614Y94 FNMA MORTPASS 9% 01/OCT/2019 CL PN# 0502		MONTHLY 9.000% 10/01/2019		5,927	5,896
		5,463.030			
31358PCT2 FNMA REMICS G92-39 ZB 7% 25/JUL/2022		MONTHLY 7.000% 07/25/2022		114,837	120,992
		109,891.990			
31358PKY2 FNMA REMICS G92-44 ZQ 8% 25/JUL/2022		MONTHLY 8.000% 07/25/2022		3,692	3,668
		3,533.110			
31359HQ80 FNMA REMICS G94-6 PY 7.75% 17/MAY/2024		MONTHLY 7.750% 05/17/2024		66,152	71,035
		62,674.810			
313603FQ0 FNMA REMICS 1989-82 G 8.4% 25/NOV/2019		MONTHLY 8.400% 11/25/2019		70,447	72,615
		66,287.070			
31358EN57 FNMA REMICS 1990-94 D 6.5% 25/AUG/2020		MONTHLY 6.500% 08/25/2020		2,990	3,127
		2,892.480			
31358GR74 FNMA REMICS 1991-57 Z 6.5% 25/MAY/2021		MONTHLY 6.500% 05/25/2021		6,742	6,872
		6,481.130			
31358FB40 FNMA REMICS 1991-8 G 6.5% 25/FEB/2021		MONTHLY 6.500% 02/25/2021		13,468	13,859
		13,024.760			
31358QMH5 FNMA REMICS 1992-172 M 7% 25/SEP/2022		MONTHLY 7.000% 09/25/2022		84,260	89,026
		81,399.820			
31358RNS8 FNMA REMICS 1992-198 O 7.5% 25/NOV/2022		MONTHLY 7.500% 11/25/2022		97,641	98,835
		89,681.410			
31358MNJ9 FNMA REMICS 1992-36 PM 7.75% 25/MAR/2022		MONTHLY 7.750% 03/25/2022		58,694	61,059
		55,437.480			
31359BQP5 FNMA REMICS 1993-113 PK 6.5% 25/JUL/2023		MONTHLY 6.500% 07/25/2023		82,413	93,929
		83,416.650			
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR			AETNA RETIREMENT PLAN COMPOSITE			PAGE 28 C 20661	
			BASE CURRENCY: USD			AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT			COST	CURRENT VALUE
			SHARES / PAR				
31359DDX8 FNMA REMICS 1993-138 L 7% 25/AUG/2023			MONTHLY 7.000% 08/25/2023			42,166	45,399
						40,629.230	
31359FTM0 FNMA REMICS 1993-223 ZA 6.5% 25/DEC/2023			MONTHLY 6.500% 12/25/2023			71,383	75,775
						69,304.260	
31358U5G7 FNMA REMICS 1993-56 PZ 7% 25/MAY/2023			MONTHLY 7.000% 05/25/2023			65,590	69,841
						62,878.510	
31359AUG2 FNMA REMICS 1993-96 PZ 7% 25/JUN/2023			MONTHLY 7.000% 06/25/2023			87,719	92,860
						85,118.940	
31359HNW0 FNMA REMICS 1994-63 PK 7% 25/APR/2024			MONTHLY 7.000% 04/25/2024			293,594	314,900
						280,749.580	
31359H2L7 FNMA REMICS 1994-88 PK 7.5% 25/JUL/2024			MONTHLY 7.500% 07/25/2024			31,800	33,745
						30,053.410	
31359LCA1 FNMA REMICS 1994-96 B 8% 25/SEP/2024			MONTHLY 8.000% 09/25/2024			65,964	68,262
						59,739.200	
31359KH75 FNMA REMICS 1996-51 E 7.25% 18/NOV/2026			MONTHLY 7.250% 11/18/2026			9,034	9,911
						8,776.360	
31359TNY0 FNMA REMICS 1998-25 Z 6.5% 18/MAY/2028			MONTHLY 6.500% 05/18/2028			9,427	10,442
						9,138.170	
31359T6P8 FNMA REMICS 1998-37 VZ 6% 17/JUN/2028			MONTHLY 6.000% 06/17/2028			151,420	169,549
						150,038.840	
31359VH97 FNMA REMICS 1999-19 PH 6% 25/MAY/2029			MONTHLY 6.000% 05/25/2029			94,361	100,688
						89,141.400	
31359XSV2 FNMA REMICS 2000-2 ZE 7.5% 25/FEB/2030			MONTHLY 7.500% 02/25/2030			79,445	86,500
						76,082.680	
31359SGU8 FNMA REMICS 2001-4 GA VARIABLE 17/APR/20			MONTHLY FLOATING 04/17/2025			30,400	30,780
						27,512.210	
313920UV0 FNMA REMICS 2001-47 ZC 6% 25/SEP/2031			MONTHLY 6.000% 09/25/2031			115,869	134,684
						118,836.810	
313920YX2 FNMA REMICS 2001-48 Z 6.5% 25/SEP/2021			MONTHLY 6.500% 09/25/2021			60,027	64,736
						58,581.890	
313921YB8 FNMA REMICS 2001-53 OP 6% 25/OCT/2031			MONTHLY 6.000% 10/25/2031			39,433	43,826
						38,949.290	
JPMorgan Investor Services			J.P.Morgan				

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR			AETNA RETIREMENT PLAN COMPOSITE		PAGE 29 C 20661	
			BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT		COST	CURRENT VALUE
			SHARES / PAR			
313921DF2	FNMA REMICS 2001-55 PC 6.5% 25/OCT/2031		MONTHLY 6.500% 10/25/2031		14,293	15,391
				13,781.260		
3139214L9	FNMA REMICS 2001-60 QS FLOATING 25/SEP/2		MONTHLY FLOATING 09/25/2031		67,778	115,461
				64,665.500		
31392A5W4	FNMA REMICS 2001-76 UD 5.5% 25/JAN/2017		MONTHLY 5.500% 01/25/2017		24,183	24,052
				23,639.300		
31392BKK1	FNMA REMICS 2001-80 Z 6% 25/JAN/2032		MONTHLY 6.000% 01/25/2032		211,601	260,511
				229,382.240		
31392BQR0	FNMA REMICS 2001-81 HE 6.5% 25/JAN/2032		MONTHLY 6.500% 01/25/2032		319,436	321,757
				280,668.260		
31392BVX1	FNMA REMICS 2002-1 HC 6.5% 25/FEB/2022		MONTHLY 6.500% 02/25/2022		56,896	59,658
				53,898.230		
31392BYC4	FNMA REMICS 2002-2 UC 6% 25/FEB/2017		MONTHLY 6.000% 02/25/2017		6,572	6,451
				6,313.240		
31392BVK9	FNMA REMICS 2002-3 OG 6% 25/FEB/2017		MONTHLY 6.000% 02/25/2017		12,577	12,563
				12,443.520		
31392DQY1	FNMA REMICS 2002-42 C 6% 25/JUL/2017		MONTHLY 6.000% 07/25/2017		70,100	68,275
				66,366.500		
31392EGV6	FNMA REMICS 2002-52 FG FLOATING 25/SEP/2		MONTHLY FLOATING 09/25/2032		8,761	8,841
				8,771.530		
31392EEV8	FNMA REMICS 2002-55 QE 5.5% 25/SEP/2017		MONTHLY 5.500% 09/25/2017		99,264	96,374
				94,734.750		
31392ELB4	FNMA REMICS 2002-58 HC 5.5% 25/SEP/2017		MONTHLY 5.500% 09/25/2017		27,291	27,725
				27,219.520		
31392EZA1	FNMA REMICS 2002-63 KC 5% 25/OCT/2017		MONTHLY 5.000% 10/25/2017		10,375	10,857
				10,616.860		
31392B4N3	FNMA REMICS 2002-7 TG 6% 25/MAR/2017		MONTHLY 6.000% 03/25/2017		5,893	5,694
				5,659.350		
31392FJU2	FNMA REMICS 2002-73 AN 5% 25/NOV/2017		MONTHLY 5.000% 11/25/2017		8,933	9,233
				9,004.480		
31392FNE3	FNMA REMICS 2002-75 GB 5.5% 25/NOV/2032		MONTHLY 5.500% 11/25/2032		120,163	117,830
				110,685.600		
JPMorgan Investor Services			J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR			AETNA RETIREMENT PLAN COMPOSITE		PAGE 30 C 20661	
			BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT		COST	CURRENT VALUE
			SHARES / PAR			
31392FX93	FNMA REMICS 2002-82 QE 5.5%	25/DEC/2032	MONTHLY 5.500%	12/25/2032	39,808	45,339
			40,880.860			
31392BL20	FNMA REMICS 2002-9 PC 6%	25/MAR/2017	MONTHLY 6.000%	03/25/2017	2,676	2,601
			2,542.220			
31393TY75	FNMA REMICS 2003-106 WE 4.5%	25/NOV/2022	MONTHLY 4.500%	11/25/2022	0	0
			.030			
31393UFV0	FNMA REMICS 2003-119 ME 4.5%	25/APR/2033	MONTHLY 4.500%	04/25/2033	4,456	4,909
			4,718.700			
31392GWP6	FNMA REMICS 2003-12 C 5%	25/FEB/2018	MONTHLY 5.000%	02/25/2018	64,466	68,995
			67,239.450			
31393ULT8	FNMA REMICS 2003-122 TE 5%	25/DEC/2022	MONTHLY 5.000%	12/25/2022	0	0
			.140			
31393UYD9	FNMA REMICS 2003-128 NG 4%	25/JAN/2019	MONTHLY 4.000%	01/25/2019	235,392	259,539
			253,034.930			
31392JLB3	FNMA REMICS 2003-15 CN 5%	25/MAR/2018	MONTHLY 5.000%	03/25/2018	109,194	118,794
			115,306.060			
31392JQR3	FNMA REMICS 2003-16 BC 5%	25/MAR/2018	MONTHLY 5.000%	03/25/2018	68,002	74,124
			72,054.120			
31393ANT0	FNMA REMICS 2003-22 UD 4%	25/APR/2033	MONTHLY 4.000%	04/25/2033	455,341	456,910
			437,565.260			
31393AC88	FNMA REMICS 2003-24 BC 5%	25/APR/2018	MONTHLY 5.000%	04/25/2018	153,504	160,358
			155,397.980			
31393ASV0	FNMA REMICS 2003-27 OZ 4.5%	25/APR/2018	MONTHLY 4.500%	04/25/2018	426,042	449,448
			442,172.620			
31393AXB8	FNMA REMICS 2003-30 HW 4.5%	25/APR/2018	MONTHLY 4.500%	04/25/2018	91,263	97,944
			95,453.570			
31393A5B9	FNMA REMICS 2003-43 YA 4%	25/MAR/2033	MONTHLY 4.000%	03/25/2033	99,446	110,399
			107,848.150			
31393CUT8	FNMA REMICS 2003-44 CL 4%	25/JUN/2033	MONTHLY 4.000%	06/25/2033	410,750	421,674
			400,000.000			
31393CRH8	FNMA REMICS 2003-47 PE 5.75%	25/JUN/2033	MONTHLY 5.750%	06/25/2033	163,645	168,173
			148,686.300			
JPMorgan Investor Services			J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR			AETNA RETIREMENT PLAN COMPOSITE			PAGE 31 C 20661	
			BASE CURRENCY: USD			AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT			COST	CURRENT VALUE
			SHARES / PAR				
31393CLX9	FNMA REMICS	2003-48 GH 5.5% 25/JUN/2033	MONTHLY	5.500%	06/25/2033	352,120	350,597
						312,474.800	
31393CY80	FNMA REMICS	2003-49 JE 3% 25/APR/2033	MONTHLY	3.000%	04/25/2033	6,005	6,845
						6,728.130	
31393C3W1	FNMA REMICS	2003-49 YC 4% 25/JUN/2023	MONTHLY	4.000%	06/25/2023	129,900	129,779
						123,640.560	
31393DDG3	FNMA REMICS	2003-58 M 3.5% 25/JUL/2033	MONTHLY	3.500%	07/25/2033	117,434	135,145
						132,343.970	
31393DNG2	FNMA REMICS	2003-62 MA 3.5% 25/JUL/2033	MONTHLY	3.500%	07/25/2033	712	752
						748.380	
31393DLT6	FNMA REMICS	2003-64 AH 6% 25/JUL/2033	MONTHLY	6.000%	07/25/2033	245,007	266,053
						234,823.240	
31393D6G1	FNMA REMICS	2003-76 SH FLOATING 25/SEP/2	MONTHLY	FLOATING	09/25/2031	8,818	9,475
						9,209.200	
31393EMU0	FNMA REMICS	2003-84 GE 4.5% 25/SEP/2018	MONTHLY	4.500%	09/25/2018	232,315	255,540
						247,112.370	
31393TAH9	FNMA REMICS	2003-92 PE 4.5% 25/SEP/2018	MONTHLY	4.500%	09/25/2018	215,384	240,178
						232,258.670	
31394BE67	FNMA REMICS	2004-101 AR 5.5% 25/JAN/2035	MONTHLY	5.500%	01/25/2035	11,315	12,055
						10,977.340	
31394BG65	FNMA REMICS	2004-101 HB 5% 25/JAN/2020	MONTHLY	5.000%	01/25/2020	200,956	216,352
						209,260.660	
31394BG81	FNMA REMICS	2004-101 HD 5% 25/JAN/2020	MONTHLY	5.000%	01/25/2020	178,057	189,035
						182,604.250	
31393XTD9	FNMA REMICS	2004-18 CB 4% 25/APR/2019	MONTHLY	4.000%	04/25/2019	161,628	185,208
						180,527.420	
31393XN60	FNMA REMICS	2004-27 HB 4% 25/MAY/2019	MONTHLY	4.000%	05/25/2019	102,726	123,986
						120,190.880	
31394ABD7	FNMA REMICS	2004-53 NC 5.5% 25/JUL/2024	MONTHLY	5.500%	07/25/2024	44,789	48,859
						45,070.530	
31394AVD5	FNMA REMICS	2004-59 BG ZEROCPN 25/DEC/20	MONTHLY	0.000%	12/25/2032	153,105	39,013
						42,914.170	
JPMorgan Investor Services			J.P.Morgan				

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 32 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT		COST	CURRENT VALUE
		SHARES / PAR			
31394ARP3 FNMA REMICS 2004-61 SH FLOATING 25/NOV/2		MONTHLY FLOATING 11/25/2032		65,372	82,980
		57,218.330			
31394AZG4 FNMA REMICS 2004-68 LC 5% 25/SEP/2029		MONTHLY 5.000% 09/25/2029		110,237	121,870
		110,067.180			
31393XDU8 FNMA REMICS 2004-8 GD 4.5% 25/OCT/2032		MONTHLY 4.500% 10/25/2032		50,257	55,942
		55,645.200			
31394UKE1 FNMA REMICS 2005-102 PG 5% 25/NOV/2035		MONTHLY 5.000% 11/25/2035		466,996	464,719
		425,267.130			
31394UN81 FNMA REMICS 2005-106 US FLOATING 25/NOV/		MONTHLY FLOATING 11/25/2035		63,734	71,072
		48,134.910			
31394VBD1 FNMA REMICS 2005-116 PB 6% 25/APR/2034		MONTHLY 6.000% 04/25/2034		28,763	27,757
		27,425.560			
31394CLQ3 FNMA REMICS 2005-12 BG 5% 25/OCT/2033		MONTHLY 5.000% 10/25/2033		0	0
		.150			
31394DFP0 FNMA REMICS 2005-29 KA 4.5% 25/FEB/2035		MONTHLY 4.500% 02/25/2035		139,021	136,518
		134,157.950			
31394DGG9 FNMA REMICS 2005-29 WC 4.75% 25/APR/2035		MONTHLY 4.750% 04/25/2035		151,052	153,038
		140,759.310			
31394CBB7 FNMA REMICS 2005-3 AP 5.5% 25/FEB/2035		MONTHLY 5.500% 02/25/2035		52,310	57,466
		52,179.060			
31394CBV3 FNMA REMICS 2005-3 CM 6% 25/FEB/2035		MONTHLY 6.000% 02/25/2035		532,203	517,384
		475,000.000			
31394DZR4 FNMA REMICS 2005-48 MD 5% 25/APR/2034		MONTHLY 5.000% 04/25/2034		173,071	187,642
		181,830.270			
31394EF29 FNMA REMICS 2005-67 HG 5.5% 25/JAN/2035		MONTHLY 5.500% 01/25/2035		159,247	173,068
		162,990.400			
31394FCA1 FNMA REMICS 2005-76 PZ 5.5% 25/SEP/2035		MONTHLY 5.500% 09/25/2035		583,555	672,313
		594,141.670			
31394UMN9 FNMA REMICS 2005-97 GZ 4.5% 25/NOV/2035		MONTHLY 4.500% 11/25/2035		96,678	115,446
		113,671.240			
31394U4J8 FNMA REMICS 2005-99 AC 5.5% 25/DEC/2035		MONTHLY 5.500% 12/25/2035		562,436	599,634
		521,000.000			
JPMorgan Investor Services					
J.P.Morgan					

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 33 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT		COST	CURRENT VALUE
31395BZL0 FNMA REMICS 2006-27 OH ZEROCPN 25/APR/20		MONTHLY 0.000% 04/25/2036 SHARES / PAR 168,074.590		837,585	155,780
31395DFA2 FNMA REMICS 2006-39 WC 5.5% 25/JAN/2036		MONTHLY 5.500% 01/25/2036 337,112.550		370,824	366,681
31394VYC8 FNMA REMICS 2006-4 PZ 6% 25/FEB/2036		MONTHLY 6.000% 02/25/2036 1,194,827.700		1,196,437	1,349,691
31395DTS8 FNMA REMICS 2006-50 PS ZEROCPN 25/JUN/20		MONTHLY 0.000% 06/25/2036 114,435.670		396,623	104,119
31395NWK9 FNMA REMICS 2006-56 PF FLOATING 25/JUL/2		MONTHLY FLOATING 07/25/2036 .250		0	0
31395NC96 FNMA REMICS 2006-58 FL FLOATING 25/JUL/2		MONTHLY FLOATING 07/25/2036 27,825.430		26,591	28,095
31396KGX4 FNMA REMICS 2006-77 PC 6.5% 25/AUG/2036		MONTHLY 6.500% 08/25/2036 452,744.910		476,741	514,184
31396K4K5 FNMA REMICS 2006-95 SG FLOATING 25/OCT/2		MONTHLY FLOATING 10/25/2036 22,936.360		26,750	35,936
31396XXQ2 FNMA REMICS 2007-100 SM FLOATING 25/OCT/		MONTHLY FLOATING 10/25/2037 115,213.350		22,889	17,251
31396X6G4 FNMA REMICS 2007-116 HI VARIABLE 25/JAN/		MONTHLY FLOATING 01/25/2038 194,368.240		5,282	13,135
31396WCQ7 FNMA REMICS 2007-53 SH FLOATING 25/JUN/2		MONTHLY FLOATING 06/25/2037 142,875.700		23,477	19,458
31396WVB8 FNMA REMICS 2007-61 PE 5.5% 25/JUL/2037		MONTHLY 5.500% 07/25/2037 625,000.000		704,766	683,852
31396WTQ9 FNMA REMICS 2007-63 PC 5.5% 25/JUL/2036		MONTHLY 5.500% 07/25/2036 .060		0	0
31396WLY0 FNMA REMICS 2007-65 KI FLOATING 25/JUL/2		MONTHLY FLOATING 07/25/2037 112,236.700		42,495	17,040
31396WX35 FNMA REMICS 2007-76 PK 6% 25/JUN/2036		MONTHLY 6.000% 06/25/2036 16,811.330		18,724	16,845
31396XJE5 FNMA REMICS 2007-77 FG FLOATING 25/MAR/2		MONTHLY FLOATING 03/25/2037 44,124.960		41,215	44,458
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J.P.Morgan					

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 34 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
31396XUU6 FNMA REMICS 2007-88 VI FLOATING 25/SEP/2		MONTHLY FLOATING 09/25/2037		(190)	35,953
		185,985.960			
31396YCX8 FNMA REMICS 2008-1 BI FLOATING 25/FEB/20		MONTHLY FLOATING 02/25/2038		13,172	14,474
		102,548.950			
31396YKW1 FNMA REMICS 2008-10 XI FLOATING 25/MAR/2		MONTHLY FLOATING 03/25/2038		2,152	6,444
		45,924.700			
31396Y5B4 FNMA REMICS 2008-32 SA FLOATING 25/APR/2		MONTHLY FLOATING 04/25/2038		18,487	6,608
		48,165.960			
31396YEP3 FNMA REMICS 2008-4 SD FLOATING 25/FEB/20		MONTHLY FLOATING 02/25/2038		9,293	27,835
		209,312.420			
31397LYN3 FNMA REMICS 2008-47 SI FLOATING 25/JUN/2		MONTHLY FLOATING 06/25/2023		270	5,541
		56,594.060			
31397LC23 FNMA REMICS 2008-53 CI FLOATING 25/JUL/2		MONTHLY FLOATING 07/25/2038		4,272	10,190
		48,949.870			
31397MHG5 FNMA REMICS 2008-70 BY 4% 25/AUG/2023		MONTHLY 4.000% 08/25/2023		739,043	713,631
		692,514.690			
31397MRK5 FNMA REMICS 2008-80 SA FLOATING 25/SEP/2		MONTHLY FLOATING 09/25/2038		1,864	14,425
		110,423.800			
31397NUJ2 FNMA REMICS 2009-19 PW 4.5% 25/OCT/2036		MONTHLY 4.500% 10/25/2036		579,352	572,168
		532,737.280			
31396QAF6 FNMA REMICS 2009-37 KI FLOATING 25/JUN/2		MONTHLY FLOATING 06/25/2039		30,583	12,853
		90,562.970			
31396QKF5 FNMA REMICS 2009-52 PI 5% 25/JUL/2039		MONTHLY 5.000% 07/25/2039		77,260	24,868
		161,529.420			
31397M5Z6 FNMA REMICS 2009-6 GS FLOATING 25/FEB/20		MONTHLY FLOATING 02/25/2039		6,981	14,202
		67,183.220			
31396QTN9 FNMA REMICS 2009-62 HJ 6% 25/MAY/2039		MONTHLY 6.000% 05/25/2039		209,707	216,752
		194,489.120			
31396Q4D8 FNMA REMICS 2009-69 HJ 6% 25/APR/2039		MONTHLY 6.000% 04/25/2039		269,562	263,121
		253,681.830			
31396Q4T3 FNMA REMICS 2009-69 MB 4% 25/SEP/2029		MONTHLY 4.000% 09/25/2029		228,651	232,745
		218,935.660			
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 35 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT		COST	CURRENT VALUE
		SHARES / PAR			
31398FTC5	FNMA REMICS 2009-86 IP 5.5% 25/OCT/2039	MONTHLY	5.500% 10/25/2039	31,077	12,516
			73,993.810		
31398FRT0	FNMA REMICS 2009-86 OT ZEROCPN 25/OCT/20	MONTHLY	0.000% 10/25/2037	914,808	174,393
			194,087.700		
31398FVM0	FNMA REMICS 2009-92 AD 6% 25/NOV/2039	MONTHLY	6.000% 11/25/2039	422,314	421,738
			378,545.010		
31398F4S7	FNMA REMICS 2009-99 SC FLOATING 25/DEC/2	MONTHLY	FLOATING 12/25/2039	12,757	9,521
			70,236.500		
31398GZ44	FNMA REMICS 2010-10 MA 4.5% 25/APR/2034	MONTHLY	4.500% 04/25/2034	0	0
			.120		
31398GX38	FNMA REMICS 2010-10 NT 5% 25/FEB/2040	MONTHLY	5.000% 02/25/2040	545,625	563,277
			500,000.000		
31398NAJ3	FNMA REMICS 2010-102 PN 5% 25/SEP/2040	MONTHLY	5.000% 09/25/2040	347,166	357,170
			314,000.000		
31398NWX8	FNMA REMICS 2010-111 AE 5.5% 25/APR/2038	MONTHLY	5.500% 04/25/2038	337,448	327,119
			313,267.470		
31398NU85	FNMA REMICS 2010-123 BP 4.5% 25/NOV/2040	MONTHLY	4.500% 11/25/2040	1,307,250	1,312,714
			1,200,000.000		
31398SM59	FNMA REMICS 2010-135 HE 3% 25/JAN/2021	MONTHLY	3.000% 01/25/2021	305,742	300,004
			294,513.240		
31398SXH1	FNMA REMICS 2010-141 AL 4% 25/DEC/2040	MONTHLY	4.000% 12/25/2040	993,978	1,048,727
			988,000.000		
31398SRR6	FNMA REMICS 2010-143 BD 4.5% 25/DEC/2030	MONTHLY	4.500% 12/25/2030	584,438	597,809
			550,000.000		
31398SUH4	FNMA REMICS 2010-145 A 3.5% 25/AUG/2025	MONTHLY	3.500% 08/25/2025	102,113	102,208
			99,562.020		
31398G7D5	FNMA REMICS 2010-2 LC 5% 25/FEB/2040	MONTHLY	5.000% 02/25/2040	538,125	555,876
			500,000.000		
31398M3F1	FNMA REMICS 2010-32 GL 4% 25/APR/2030	MONTHLY	4.000% 04/25/2030	188,220	193,440
			182,405.670		
31398PKD0	FNMA REMICS 2010-35 SB FLOATING 25/APR/2	MONTHLY	FLOATING 04/25/2040	44,122	31,243
			163,138.630		
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 36 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT		COST	CURRENT VALUE
31398MJ80 FNMA REMICS 2010-37 CY 5% 25/APR/2040		MONTHLY 5.000% 04/25/2040 SHARES / PAR 1,310,865.170		1,434,341	1,434,636
31398PEC9 FNMA REMICS 2010-38 KC 4.5% 25/APR/2040		MONTHLY 4.500% 04/25/2040 1,497,334.000		1,565,650	1,616,473
31398PC56 FNMA REMICS 2010-41 DC 4.5% 25/MAY/2025		MONTHLY 4.500% 05/25/2025 1,000,000.000		1,108,125	1,072,141
31398PA74 FNMA REMICS 2010-41 NB 5% 25/MAY/2040		MONTHLY 5.000% 05/25/2040 500,000.000		535,313	543,774
31398PSE0 FNMA REMICS 2010-42 S FLOATING 25/MAY/20		MONTHLY FLOATING 05/25/2040 53,725.240		21,542	10,081
31398RQ73 FNMA REMICS 2010-64 EH 5% 25/OCT/2035		MONTHLY 5.000% 10/25/2035 32,487.660		34,214	32,690
31398MCZ7 FNMA REMICS 2010-9 PE 4.5% 25/OCT/2039		MONTHLY 4.500% 10/25/2039 512,895.840		529,886	542,473
3136A1DG7 FNMA REMICS 2011-104 KY 4% 25/MAR/2039		MONTHLY 4.000% 03/25/2039 1,672,666.560		1,730,166	1,758,794
3136A2WC3 FNMA REMICS 2011-126 KB 4% 25/DEC/2041		MONTHLY 4.000% 12/25/2041 1,200,000.000		1,306,500	1,285,854
31397SCQ5 FNMA REMICS 2011-22 MA 6.5% 25/APR/2038		MONTHLY 6.500% 04/25/2038 252,838.300		282,468	278,761
31397UJT7 FNMA REMICS 2011-51 B 3.5% 25/JUN/2031		MONTHLY 3.500% 06/25/2031 500,000.000		503,066	530,127
3136A1MA0 FNMA REMICS 2011-99 DB 5% 25/OCT/2041		MONTHLY 5.000% 10/25/2041 235,000.000		256,884	257,203
3136A8QB9 FNMA REMICS 2012-100 EW 3% 25/SEP/2027		MONTHLY 3.000% 09/25/2027 1,604,941.000		1,498,614	1,590,487
3136AAJ71 FNMA REMICS 2012-137 CF FLOATING 25/AUG/		MONTHLY FLOATING 08/25/2041 371,547.970		371,258	368,690
3136ABDL4 FNMA REMICS 2012-147 WN 4.5% 25/JAN/2033		MONTHLY 4.500% 01/25/2033 181,947.030		196,160	198,626
3136A4JR1 FNMA REMICS 2012-20 TD 4.5% 25/FEB/2042		MONTHLY 4.500% 02/25/2042 694,064.920		727,174	734,223
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR			AETNA RETIREMENT PLAN COMPOSITE		PAGE 37 C 20661	
			BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT		COST	CURRENT VALUE
			SHARES / PAR			
3136A4FQ7 FNMA REMICS 2012-20 ZJ 3.5% 25/MAR/2042			MONTHLY 3.500% 03/25/2042		2,163,428	2,306,829
					2,286,720.210	
3136A35F4 FNMA REMICS 2012-28 B 6.5% 25/JUN/2039			MONTHLY 6.500% 06/25/2039		117,644	117,063
					105,451.610	
3136A42W8 FNMA REMICS 2012-34 KA 3.5% 25/SEP/2041			MONTHLY 3.500% 09/25/2041		250,250	266,059
					257,657.590	
3136A5Z66 FNMA REMICS 2012-50 HB 4% 25/MAR/2042			MONTHLY 4.000% 03/25/2042		458,781	470,782
					447,454.450	
3136A6MD3 FNMA REMICS 2012-60 JV 4.5% 25/SEP/2041			MONTHLY 4.500% 09/25/2041		169,699	172,719
					158,320.610	
3136A7D66 FNMA REMICS 2012-83 TN 5% 25/AUG/2042			MONTHLY 5.000% 08/25/2042		360,766	363,652
					330,788.710	
3136AGA69 FNMA REMICS 2013-101 E 3% 25/OCT/2033			MONTHLY 3.000% 10/25/2033		951,469	1,091,769
					1,075,000.000	
3136AGSP8 FNMA REMICS 2013-104 CY 5% 25/OCT/2043			MONTHLY 5.000% 10/25/2043		551,250	568,410
					500,000.000	
3136ACJP7 FNMA REMICS 2013-17 YM 4% 25/MAR/2033			MONTHLY 4.000% 03/25/2033		528,907	533,934
					498,394.040	
3136ADVK2 FNMA REMICS 2013-26 QJ 3% 25/APR/2028			MONTHLY 3.000% 04/25/2028		1,018,438	1,006,852
					1,000,000.000	
3136ADYG8 FNMA REMICS 2013-27 PE 3% 25/APR/2043			MONTHLY 3.000% 04/25/2043		1,002,500	977,649
					1,000,000.000	
3136AEHL4 FNMA REMICS 2013-57 DK 3.5% 25/JUN/2033			MONTHLY 3.500% 06/25/2033		258,032	263,395
					252,199.840	
3136AFW83 FNMA REMICS 2013-83 CA 3.5% 25/OCT/2037			MONTHLY 3.500% 10/25/2037		755,835	762,328
					729,394.660	
36206TXU1 GNMA I MORTPASS 6.5% 15/APR/2026 SF PN#			MONTHLY 6.500% 04/15/2026		1,545	1,741
					1,522.060	
36206TXW7 GNMA I MORTPASS 6.5% 15/APR/2026 SF PN#			MONTHLY 6.500% 04/15/2026		3,253	3,667
					3,204.620	
36206UPC7 GNMA I MORTPASS 6.5% 15/APR/2026 SF PN#			MONTHLY 6.500% 04/15/2026		5,548	6,254
					5,465.810	
JPMorgan Investor Services			J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR			AETNA RETIREMENT PLAN COMPOSITE			PAGE 38 C 20661	
			BASE CURRENCY: USD		AS OF DECEMBER 31, 2015		
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT			COST	CURRENT VALUE
			SHARES / PAR				
36207AUK6	GNMA I	MORTPASS 6.5% 15/APR/2026 SF PN#	MONTHLY	6.500%	04/15/2026	1,738	1,959
						1,712.180	
36206TXR8	GNMA I	MORTPASS 6.5% 15/MAR/2026 SF PN#	MONTHLY	6.500%	03/15/2026	8,839	9,963
						8,708.300	
36206DQC4	GNMA I	MORTPASS 6% 15/MAR/2026 SF PN# 40	MONTHLY	6.000%	03/15/2026	2,083	2,348
						2,093.510	
36206H6A1	GNMA I	MORTPASS 7.5% 15/AUG/2026 SF PN#	MONTHLY	7.500%	08/15/2026	14,684	14,774
						14,097.620	
36204DH28	GNMA I	MORTPASS 7.5% 15/DEC/2023 SF PN#	MONTHLY	7.500%	12/15/2023	5,277	5,465
						5,042.130	
36207CC97	GNMA I	MORTPASS 7.5% 15/JAN/2027 SF PN#	MONTHLY	7.500%	01/15/2027	11,977	11,844
						11,498.620	
36207FUM1	GNMA I	MORTPASS 7.5% 15/JUN/2026 SF PN#	MONTHLY	7.500%	06/15/2026	3,587	3,486
						3,444.000	
36208ST85	GNMA I	MORTPASS 7.5% 15/MAR/2028 SF PN#	MONTHLY	7.500%	03/15/2028	4,122	3,973
						3,958.260	
36204CK75	GNMA I	MORTPASS 7.5% 15/NOV/2023 SF PN#	MONTHLY	7.500%	11/15/2023	3,578	3,460
						3,418.960	
36224PR26	GNMA I	MORTPASS 7.5% 15/OCT/2022 SF PN#	MONTHLY	7.500%	10/15/2022	1,883	1,941
						1,799.170	
36203LBV3	GNMA I	MORTPASS 7.5% 15/OCT/2023 SF PN#	MONTHLY	7.500%	10/15/2023	1,409	1,491
						1,346.560	
36207SH22	GNMA I	MORTPASS 7.5% 15/OCT/2026 SF PN#	MONTHLY	7.500%	10/15/2026	18,466	17,793
						17,729.380	
36203SSX6	GNMA I	MORTPASS 7% 15/SEP/2023 SF PN# 35	MONTHLY	7.000%	09/15/2023	13,934	13,876
						13,471.270	
36225BK23	GNMA I	MORTPASS 8% 15/DEC/2017 SP PN# 78	MONTHLY	8.000%	12/15/2017	3,070	2,968
						2,875.670	
36225ALU2	GNMA I	MORTPASS 8% 15/DEC/2023 SP PN# 78	MONTHLY	8.000%	12/15/2023	25,800	27,411
						24,317.980	
36224FUB4	GNMA I	MORTPASS 8% 15/JUN/2022 SF PN# 32	MONTHLY	8.000%	06/15/2022	7,282	7,024
						6,863.690	
JPMorgan Investor Services			J.P.Morgan				

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR			AETNA RETIREMENT PLAN COMPOSITE			PAGE 39 C 20661	
			BASE CURRENCY: USD			AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT			COST	CURRENT VALUE
			SHARES / PAR				
36225AE63	GNMA I	MORTPASS 9.5% 15/AUG/2022 SP PN#	MONTHLY	9.500%	08/15/2022	4,512	4,612
					4,133.930		
36225ATF7	GNMA I	MORTPASS 9.5% 15/DEC/2021 SP PN#	MONTHLY	9.500%	12/15/2021	4,932	5,091
					4,517.910		
36218DEH2	GNMA I	MORTPASS 9.5% 15/JUL/2017 SF PN#	MONTHLY	9.500%	07/15/2017	3,200	2,914
					2,900.510		
362159BH7	GNMA I	MORTPASS 9.5% 15/JUN/2016 SF PN#	MONTHLY	9.500%	06/15/2016	0	0
					.030		
36216X3U3	GNMA I	MORTPASS 9.5% 15/OCT/2016 SF PN#	MONTHLY	9.500%	10/15/2016	0	0
					.100		
36225AAS9	GNMA I	MORTPASS 9.5% 15/OCT/2024 SP PN#	MONTHLY	9.500%	10/15/2024	509	469
					461.680		
362202WC3	GNMA I	MORTPASS 9.5% 15/SEP/2020 SF PN#	MONTHLY	9.500%	09/15/2020	6,242	5,807
					5,718.070		
36217GUM7	GNMA I	MORTPASS 9% 15/JAN/2020 SF PN# 19	MONTHLY	9.000%	01/15/2020	10,507	10,053
					9,675.770		
36202EWE5	GNMA II	MORTPASS 6% 20/SEP/2038 SF PN# 0	MONTHLY	6.000%	09/20/2038	279,444	279,323
					249,642.830		
3837H1RM5	GNMA 1998-17 S	FLOATING 16/JUL/2028	MONTHLY	FLOATING	07/16/2028	(699)	40,754
					205,709.200		
3837H2FG9	GNMA 1999-13 Z	7.5% 16/MAY/2029	MONTHLY	7.500%	05/16/2029	157,514	168,456
					152,013.600		
3837H4ND3	GNMA 2000-9 Z	8% 20/JUN/2030	MONTHLY	8.000%	06/20/2030	52,712	58,467
					49,279.670		
38373RTN9	GNMA 2001-35 AZ	6.5% 20/AUG/2031	MONTHLY	6.500%	08/20/2031	384,800	430,257
					368,937.460		
38373RZH5	GNMA 2001-52 E	6% 20/OCT/2031	MONTHLY	6.000%	10/20/2031	69,972	78,501
					68,852.950		
38373WGH5	GNMA 2002-17 BX	6% 20/MAR/2032	MONTHLY	6.000%	03/20/2032	56,679	64,247
					56,118.010		
38373MDN7	GNMA 2002-40 UK	6.5% 20/JUN/2032	MONTHLY	6.500%	06/20/2032	210,423	231,109
					199,475.460		
JPMorgan Investor Services			J.P.Morgan				

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 40 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT		COST	CURRENT VALUE
		SHARES / PAR			
38373VWR7 GNMA 2002-69 PD 5.5% 20/OCT/2032		MONTHLY 5.500% 10/20/2032		143,160	145,226
		130,664.980			
38374HGZ7 GNMA 2004-55 MC 5.5% 20/JUL/2034		MONTHLY 5.500% 07/20/2034		640,114	646,337
		576,000.000			
38374HVR8 GNMA 2004-68 PO ZEROCPN 20/MAY/2031		MONTHLY 0.000% 05/20/2031		75,875	0
		.100			
38374JLG9 GNMA 2004-89 LS FLOATING 16/OCT/2034		MONTHLY FLOATING 10/16/2034		71,251	105,769
		69,175.650			
38374JXC5 GNMA 2004-90 SI FLOATING 20/OCT/2034		MONTHLY FLOATING 10/20/2034		1,575	34,979
		225,061.230			
38374JA97 GNMA 2004-95 SA FLOATING 16/NOV/2034		MONTHLY FLOATING 11/16/2034		43,900	58,791
		45,433.710			
38374L3B5 GNMA 2005-68 KI FLOATING 20/SEP/2035		MONTHLY FLOATING 09/20/2035		19,930	93,599
		507,447.580			
38374MU98 GNMA 2006-17 TW 6% 20/APR/2036		MONTHLY 6.000% 04/20/2036		719,298	726,709
		636,030.830			
38375JTD7 GNMA 2007-17 JI FLOATING 16/APR/2037		MONTHLY FLOATING 04/16/2037		2,279	28,506
		140,310.100			
38375KYH9 GNMA 2007-42 SB FLOATING 20/JUL/2037		MONTHLY FLOATING 07/20/2037		6,346	40,027
		220,555.800			
38375K3J9 GNMA 2007-50 AI FLOATING 20/AUG/2037		MONTHLY FLOATING 08/20/2037		17,206	23,776
		155,594.050			
38375LGF1 GNMA 2007-53 SW FLOATING 20/SEP/2037		MONTHLY FLOATING 09/20/2037		29,860	36,244
		25,993.300			
38375L3P3 GNMA 2007-71 SB FLOATING 20/JUL/2036		MONTHLY FLOATING 07/20/2036		2,187	2,571
		45,814.840			
38375LV72 GNMA 2007-72 US FLOATING 20/NOV/2037		MONTHLY FLOATING 11/20/2037		10,009	20,760
		114,459.480			
38375LD23 GNMA 2007-73 MI FLOATING 20/NOV/2037		MONTHLY FLOATING 11/20/2037		5,556	28,336
		176,178.900			
38374DKP3 GNMA 2007-81 SP FLOATING 20/DEC/2037		MONTHLY FLOATING 12/20/2037		0	0
		.080			
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FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 41 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT		COST	CURRENT VALUE
38375JMV4 GNMA 2007-9 CI FLOATING 20/MAR/2037		MONTHLY FLOATING 03/20/2037 SHARES / PAR 218,519.130		6,219	35,871
38375PR78 GNMA 2008-20 PO ZEROCPN 20/SEP/2037		MONTHLY 0.000% 09/20/2037 56,480.680		254,403	53,597
38373W7P7 GNMA 2008-25 SA FLOATING 20/MAR/2038		MONTHLY FLOATING 03/20/2038 334,578.750		194	61,236
38375PX30 GNMA 2008-29 PO ZEROCPN 17/FEB/2033		MONTHLY 0.000% 02/17/2033 67,835.770		321,912	64,364
38375QKS7 GNMA 2008-40 SA FLOATING 16/MAY/2038		MONTHLY FLOATING 05/16/2038 413,662.740		(1,044)	74,342
38375QQM4 GNMA 2008-43 NB 5.5% 20/MAY/2038		MONTHLY 5.500% 05/20/2038 326,000.000		363,209	362,829
38375QX87 GNMA 2008-51 PG 5% 20/JUN/2038		MONTHLY 5.000% 06/20/2038 99,619.380		107,029	106,970
38375XHK3 GNMA 2008-57 AI FLOATING 20/JUL/2038		MONTHLY FLOATING 07/20/2038 138,617.590		5,366	25,964
38375XHT4 GNMA 2008-62 SA FLOATING 20/JUL/2038		MONTHLY FLOATING 07/20/2038 108,102.410		5,601	18,524
38375PQ61 GNMA 2008-7 SP FLOATING 20/OCT/2037		MONTHLY FLOATING 10/20/2037 47,547.100		44,342	62,456
38375XML5 GNMA 2008-71 SC FLOATING 20/AUG/2038		MONTHLY FLOATING 08/20/2038 24,336.110		1,833	3,392
38375DUZ9 GNMA 2008-76 US FLOATING 20/SEP/2038		MONTHLY FLOATING 09/20/2038 147,342.940		17,160	21,415
38375Y2X9 GNMA 2008-93 AS FLOATING 20/DEC/2038		MONTHLY FLOATING 12/20/2038 124,244.690		(201)	18,268
38375DYP7 GNMA 2008-95 DS FLOATING 20/DEC/2038		MONTHLY FLOATING 12/20/2038 272,164.980		47,374	51,804
38376JFW9 GNMA 2009-106 ST FLOATING 20/FEB/2038		MONTHLY FLOATING 02/20/2038 625,302.270		67,820	105,622
38374XC29 GNMA 2009-24 DS FLOATING 20/MAR/2039		MONTHLY FLOATING 03/20/2039 121,548.070		16,647	7,859
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FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 42 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT		COST	CURRENT VALUE
		SHARES / PAR			
38374TXN9	GNMA 2009-31 TS FLOATING 20/MAR/2039	MONTHLY FLOATING 03/20/2039		9,758	19,387
		160,638.510			
38374UVQ1	GNMA 2009-42 SC FLOATING 20/JUN/2039	MONTHLY FLOATING 06/20/2039		13,716	26,251
		187,484.440			
38374UF97	GNMA 2009-43 SA FLOATING 20/JUN/2039	MONTHLY FLOATING 06/20/2039		12,109	18,734
		142,172.530			
38373AGM2	GNMA 2009-72 SM FLOATING 16/AUG/2039	MONTHLY FLOATING 08/16/2039		23,513	24,006
		146,936.710			
38376CXX2	GNMA 2009-79 OK ZEROCPN 16/NOV/2037	MONTHLY 0.000% 11/16/2037		485,938	88,249
		102,836.550			
38376WGQ2	GNMA 2010-14 QP 6% 20/DEC/2039	MONTHLY 6.000% 12/20/2039		90,004	87,299
		83,542.820			
38377NF41	GNMA 2010-157 OP ZEROCPN 20/DEC/2040	MONTHLY 0.000% 12/20/2040		1,352,066	320,318
		350,809.050			
38376LK65	GNMA 2011-97 WA VARIABLE 20/NOV/2038	MONTHLY FLOATING 11/20/2038		182,006	180,734
		160,445.640			
38376RFG6	GNMA 2015-H20 FA FLOATING 20/AUG/2065	MONTHLY FLOATING 08/20/2065		624,921	617,810
		627,003.060			
38376RKA3	GNMA 2015-H26 FG FLOATING 20/OCT/2065	MONTHLY FLOATING 10/20/2065		611,605	614,486
		618,955.570			
76116FAB3	RESOLUTION FUNDING CORP BOND ZERO CPN 15	SEMI-ANN. 0.000% 01/15/2030		333,635	379,536
		600,000.000			
76116EGK0	RESOLUTION FUNDING CORP DISCOUNT NOTES Z	SEMI-ANN. 0.000% 01/15/2027		29,020	28,598
		40,000.000			
76116EHH6	RESOLUTION FUNDING CORP DISCOUNT NOTES Z	SEMI-ANN. 0.000% 04/15/2027		143,432	142,816
		200,000.000			
76116EHL7	RESOLUTION FUNDING CORP DISCOUNT NOTES Z	SEMI-ANN. 0.000% 10/15/2028		88,244	88,439
		130,000.000			
76116FAC1	RESOLUTION FUNDING CORP DISCOUNT NOTES Z	SEMI-ANN. 0.000% 04/15/2030		12,775,702	19,817,889
		31,700,000.000			
880591EQ1	TENNESSEE VALLEY AUTHORITY BOND FIXED 1.	SEMI-ANN. 1.750% 10/15/2018		121,419	123,232
		122,000.000			
JPMorgan Investor Services					
J.P.Morgan					

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 43 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
880591EJ7	TENNESSEE VALLEY AUTHORITY BOND FIXED 4.	SEMI-ANN. 4.625% 09/15/2060		131,218	139,036
		133,000.000			
880591EH1	TENNESSEE VALLEY AUTHORITY BOND FIXED 5.	SEMI-ANN. 5.250% 09/15/2039		120,805	145,430
		121,000.000			
880591DM1	TENNESSEE VALLEY AUTHORITY BOND FIXED 7.	SEMI-ANN. 7.125% 05/01/2030		6,884,722	7,311,408
		5,200,000.000			
880591CS9	TENNESSEE VALLEY AUTHORITY PUTABLE BOND	SEMI-ANN. 5.880% 04/01/2036		397,977	385,455
		300,000.000			
912810QV3	UNITED STATES OF AMERICA BOND FIXED .75%	FLOATING 02/15/2042		1,715,822	1,479,533
		1,600,000.000			
912810RL4	UNITED STATES OF AMERICA BOND FIXED .75%	SEMI-ANN. FLOATING 02/15/2045		640,881	614,992
		700,000.000			
912810RF7	UNITED STATES OF AMERICA BOND FIXED 1.37	SEMI-ANN. FLOATING 02/15/2044		6,684,995	6,543,126
		6,300,000.000			
912810RK6	UNITED STATES OF AMERICA BOND FIXED 2.5%	SEMI-ANN. 2.500% 02/15/2045		38,074,503	38,020,121
		42,375,000.000			
912810QX9	UNITED STATES OF AMERICA BOND FIXED 2.75	SEMI-ANN. 2.750% 08/15/2042		13,778,898	13,238,107
		13,850,000.000			
912810QY7	UNITED STATES OF AMERICA BOND FIXED 2.75	SEMI-ANN. 2.750% 11/15/2042		23,287,948	23,026,542
		24,150,000.000			
912810RB6	UNITED STATES OF AMERICA BOND FIXED 2.87	SEMI-ANN. 2.875% 05/15/2043		2,460,926	2,617,875
		2,685,000.000			
912810RN0	UNITED STATES OF AMERICA BOND FIXED 2.87	SEMI-ANN. 2.875% 08/15/2045		5,799,821	5,754,419
		5,925,000.000			
912810QU5	UNITED STATES OF AMERICA BOND FIXED 3.12	SEMI-ANN. 3.125% 02/15/2042		23,766,673	23,779,396
		23,030,000.000			
912810QZ4	UNITED STATES OF AMERICA BOND FIXED 3.12	SEMI-ANN. 3.125% 02/15/2043		8,680,141	9,941,724
		9,700,000.000			
912810RG5	UNITED STATES OF AMERICA BOND FIXED 3.37	SEMI-ANN. 3.375% 05/15/2044		1,643,203	1,609,800
		1,500,000.000			
912810QK7	UNITED STATES OF AMERICA BOND FIXED 3.87	SEMI-ANN. 3.875% 08/15/2040		6,081,936	5,962,614
		5,100,000.000			
JPMorgan Investor Services		J.P.Morgan			

IDENTITY OF ISSUE, BORROWER, LESSOR						DESCRIPTION OF INVESTMENT			COST	CURRENT VALUE
						SHARES / PAR				
912810QW1	UNITED STATES OF AMERICA	BOND	FIXED	3% 1	SEMI-ANN.	3.000%	05/15/2042		3,743,258	3,924,063
						3,900,000.000				
912810RM2	UNITED STATES OF AMERICA	BOND	FIXED	3% 1	SEMI-ANN.	3.000%	05/15/2045		14,797,046	14,568,118
						14,635,000.000				
912810RJ9	UNITED STATES OF AMERICA	BOND	FIXED	3% 1	SEMI-ANN.	3.000%	11/15/2044		13,801,105	13,306,521
						13,355,000.000				
912810QB7	UNITED STATES OF AMERICA	BOND	FIXED	4.25	SEMI-ANN.	4.250%	05/15/2039		5,489,824	5,558,715
						4,500,000.000				
912810QD3	UNITED STATES OF AMERICA	BOND	FIXED	4.37	SEMI-ANN.	4.375%	11/15/2039		20,223,395	19,866,604
						15,800,000.000				
912810QH4	UNITED STATES OF AMERICA	BOND	FIXED	4.37	SEMI-ANN.	4.375%	05/15/2040		3,634,313	3,397,356
						2,700,000.000				
912810QQ4	UNITED STATES OF AMERICA	BOND	FIXED	4.37	SEMI-ANN.	4.375%	05/15/2041		5,967,877	5,552,756
						4,400,000.000				
912810QE1	UNITED STATES OF AMERICA	BOND	FIXED	4.62	SEMI-ANN.	4.625%	02/15/2040		648,750	651,270
						500,000.000				
912810FE3	UNITED STATES OF AMERICA	BOND	FIXED	5.5%	SEMI-ANN.	5.500%	08/15/2028		4,003,125	3,991,980
						3,000,000.000				
912810FB9	UNITED STATES OF AMERICA	BOND	FIXED	6.12	SEMI-ANN.	6.125%	11/15/2027		139,145	138,434
						100,000.000				
912810EQ7	UNITED STATES OF AMERICA	BOND	FIXED	6.25	SEMI-ANN.	6.250%	08/15/2023		12,856,961	12,907,000
						10,000,000.000				
912810FM5	UNITED STATES OF AMERICA	BOND	FIXED	6.25	SEMI-ANN.	6.250%	05/15/2030		2,445,351	2,464,932
						1,700,000.000				
912810EY0	UNITED STATES OF AMERICA	BOND	FIXED	6.5%	SEMI-ANN.	6.500%	11/15/2026		700,234	699,590
						500,000.000				
912810EH7	UNITED STATES OF AMERICA	BOND	FIXED	7.87	SEMI-ANN.	7.875%	02/15/2021		4,090,987	4,078,148
						3,150,000.000				
912833KJ8	UNITED STATES OF AMERICA	BOND	ZERO	CPN 1	SEMI-ANN.	0.000%	08/15/2016		13,929,612	14,499,308
						14,559,000.000				
912833LM0	UNITED STATES OF AMERICA	BOND	ZERO	CPN 1	SEMI-ANN.	0.000%	08/15/2023		93,624	92,564
						110,000.000				

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 45 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
912803DH3 UNITED STATES OF AMERICA BOND ZERO CPN 1		SEMI-ANN. 0.000% 08/15/2039 5,000,000.000		2,228,450	2,484,600
912803DY6 UNITED STATES OF AMERICA BOND ZERO CPN 1		SEMI-ANN. 0.000% 08/15/2042 6,910,000.000		2,117,155	3,030,173
912833KG4 UNITED STATES OF AMERICA BOND ZERO CPN 1		SEMI-ANN. 0.000% 02/15/2016 500,000.000		295,830	499,875
912833LL2 UNITED STATES OF AMERICA BOND ZERO CPN 1		SEMI-ANN. 0.000% 02/15/2023 1,890,000.000		733,736	1,613,531
912833WQ9 UNITED STATES OF AMERICA BOND ZERO CPN 1		SEMI-ANN. 0.000% 05/15/2028 2,800,000.000		1,708,787	2,012,052
9128337P9 UNITED STATES OF AMERICA BOND ZERO CPN 1		SEMI-ANN. 0.000% 05/15/2031 3,200,000.000		1,746,460	2,071,776
9128337V6 UNITED STATES OF AMERICA BOND ZERO CPN 1		SEMI-ANN. 0.000% 05/15/2034 8,800,000.000		3,017,234	5,093,968
912803DM2 UNITED STATES OF AMERICA BOND ZERO CPN 1		SEMI-ANN. 0.000% 05/15/2040 3,000,000.000		1,294,835	1,442,430
912803DJ9 UNITED STATES OF AMERICA BOND ZERO CPN 1		SEMI-ANN. 0.000% 11/15/2039 2,800,000.000		1,146,847	1,368,080
912803DZ3 UNITED STATES OF AMERICA BOND ZERO CPN 1		SEMI-ANN. 0.000% 11/15/2042 700,000.000		261,884	303,646
912803EK5 UNITED STATES OF AMERICA BOND ZERO CPN 1		SEMI-ANN. 0.000% 11/15/2044 2,040,000.000		846,076	821,467
912828H45 UNITED STATES OF AMERICA NOTES FIXED .25		SEMI-ANN. FLOATING 01/15/2025 2,000,000.000		1,937,764	1,915,768
912828TS9 UNITED STATES OF AMERICA NOTES FIXED .62		SEMI-ANN. 0.625% 09/30/2017 7,441,000.000		7,444,197	7,389,583
912828SY7 UNITED STATES OF AMERICA NOTES FIXED 0.6		SEMI-ANN. 0.625% 05/31/2017 5,000,000.000		4,954,035	4,977,950
912828VA5 UNITED STATES OF AMERICA NOTES FIXED 1.1		SEMI-ANN. 1.125% 04/30/2020 5,000,000.000		4,746,100	4,885,750
912828SD3 UNITED STATES OF AMERICA NOTES FIXED 1.2		SEMI-ANN. 1.250% 01/31/2019 6,000,000.000		5,858,227	5,979,840
JPMorgan Investor Services		J.P.Morgan			

IDENTITY OF ISSUE, BORROWER, LESSOR				DESCRIPTION OF INVESTMENT		COST	CURRENT VALUE
				SHARES / PAR			
912828SV3	UNITED STATES OF AMERICA	NOTES FIXED 1.7		SEMI-ANN.	1.750% 05/15/2022	4,745,700	4,918,150
					5,000,000.000		
912828VB3	UNITED STATES OF AMERICA	NOTES FIXED 1.7		SEMI-ANN.	1.750% 05/15/2023	189,164	194,852
					200,000.000		
912828UB4	UNITED STATES OF AMERICA	NOTES FIXED 1%		SEMI-ANN.	1.000% 11/30/2019	12,163,390	12,290,554
					12,575,000.000		
912828RC6	UNITED STATES OF AMERICA	NOTES FIXED 2.1		SEMI-ANN.	2.125% 08/15/2021	4,950,941	5,059,200
					5,000,000.000		
912828XB1	UNITED STATES OF AMERICA	NOTES FIXED 2.1		SEMI-ANN.	2.125% 05/15/2025	917,376	912,929
					925,000.000		
912828D56	UNITED STATES OF AMERICA	NOTES FIXED 2.3		SEMI-ANN.	2.375% 08/15/2024	13,541,559	13,610,492
					13,470,000.000		
912828ET3	UNITED STATES OF AMERICA	NOTES FIXED 2%			FLOATING 01/15/2016	3,067,970	3,234,733
					2,700,000.000		
912828J27	UNITED STATES OF AMERICA	NOTES FIXED 2%		SEMI-ANN.	2.000% 02/15/2025	2,000,156	1,955,080
					2,000,000.000		
83162CQH9	UNITED STATES SMALL BUSINESS	ADMINISTRAT		SEMI-ANN.	5.820% 06/01/2026	495,112	532,863
					476,928.880		
911760GT7	VENDEE MORTGAGE TRUST 1995-3	1995-3 1Z 7		MONTHLY	7.250% 09/15/2025	132,711	147,891
					128,857.870		
92260MAH6	VENDEE MORTGAGE TRUST 1996-1	1996-1 1Z 6		MONTHLY	6.750% 02/15/2026	50,925	53,759
					47,007.970		
911760TM8	VENDEE MORTGAGE TRUST 2003-2	2003-2 Z 5%		MONTHLY	5.000% 05/15/2033	1,004,064	1,027,010
					917,522.940		
92262BAF2	VENDEE MORTGAGE TRUST 2011-2	2011-2 DZ 3		MONTHLY	3.750% 10/15/2041	1,067,819	1,219,936
					1,177,015.490		
TOTAL U.S. GOVERNMENT SECURITIES						542,340,662	557,389,380

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR			AETNA RETIREMENT PLAN COMPOSITE		PAGE 47 C 20661	
			BASE CURRENCY: USD		AS OF DECEMBER 31,2015	
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
CORPORATE DEBT INSTRUMENTS: PREFERRED -----						
010392EE4 ALABAMA POWER CO CALLABLE NOTES FIXED 5. RATINGS: A2 A			SEMI-ANN.	5.600% 03/15/2033 650,000.000	756,776	711,679
010392EZ7 ALABAMA POWER CO CALLABLE NOTES FIXED 6. RATINGS: A2 A			SEMI-ANN.	6.125% 05/15/2038 596,000.000	654,931	724,968
020002AS0 ALLSTATE CORP/THE CALLABLE NOTES FIXED 5 RATINGS: A3 A-			SEMI-ANN.	5.550% 05/09/2035 650,000.000	726,092	751,881
12667FJL0 ALTERNATIVE LOAN TRUST 2004-12CB 2004-12 RATINGS: A2 AAA			MONTHLY	5.000% 07/25/2019 114,535.940	114,290	118,188
02581FYE3 AMERICAN EXPRESS CENTURION BANK MEDIUM T RATINGS: A2 BBB+			SEMI-ANN.	6.000% 09/13/2017 250,000.000	281,063	267,785
031162AZ3 AMGEN INC CALLABLE NOTES FIXED 5.7% 01/F RATINGS: A3 A+			SEMI-ANN.	5.700% 02/01/2019 80,000.000	79,822	88,198
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	1,087,556
00206RAJ1 AT&T INC CALLABLE BOND FIXED 5.5% 01/FEB RATINGS: A2 A			SEMI-ANN.	5.500% 02/01/2018 300,000.000	299,340	320,697
00206RAS1 AT&T INC CALLABLE NOTES FIXED 6.55% 15/F RATINGS: A2 A			SEMI-ANN.	6.550% 02/15/2039 4,992,000.000	5,694,985	5,611,757
05950WAF5 BANC OF AMERICA COMMERCIAL MORTGAGE TRUS RATINGS: AAA AA			MONTHLY	5.634% 07/10/2046 200,469.690	192,451	202,098
05950XAE6 BANC OF AMERICA COMMERCIAL MORTGAGE TRUS RATINGS: AAA AAA			MONTHLY	5.414% 09/10/2047 281,042.620	303,449	284,297
05947UR91 BANC OF AMERICA MERRILL LYNCH COMMERCIAL RATINGS: AAA A			MONTHLY	4.727% 07/10/2043 37,559.120	32,770	37,499
05948XSR3 BANC OF AMERICA MORTGAGE 2003-7 TRUST 20 RATINGS: AAA			MONTHLY	4.750% 09/25/2018 83,279.970	83,332	84,115
06051GEA3 BANK OF AMERICA CORP CALLABLE NOTES FIXE RATINGS: A2 A			SEMI-ANN.	6.500% 08/01/2016 363,000.000	408,429	373,589
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	1,213,586
JPMorgan Investor Services			J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 48 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
63858SBC2 BANK OF AMERICA CORP PUTABLE MEDIUM TERM RATINGS: A3 A-	SEMI-ANN.	6.975%	03/07/2037	554,800	605,850
06050TJZ6 BANK OF AMERICA NA NOTES FIXED 6% 15/OCT RATINGS: A1 A	SEMI-ANN.	6.000%	10/15/2036	926,024	1,054,242
06423KAA9 BANK ONE CAPITAL III CALLABLE BOND FIXED RATINGS: A2 BBB+	SEMI-ANN.	8.750%	09/01/2030	2,222,528	2,685,338
06739GAE9 BARCLAYS BANK PLC MEDIUM TERM NOTE FIXED RATINGS: BAA1 A	SEMI-ANN.	6.050%	12/04/2017	199,466	213,334
07387ACJ2 BEAR STEARNS ARM TRUST 2005-5 2005-5 A1 RATINGS: A1 AAA	MONTHLY	FLOATING	08/25/2035	77,520	80,947
084664BE0 BERKSHIRE HATHAWAY FINANCE CORP CALLABLE RATINGS: AA2 AA+	SEMI-ANN.	5.400%	05/15/2018	199,708	217,082
084664BL4 BERKSHIRE HATHAWAY FINANCE CORP CALLABLE RATINGS: AA2 AA+	SEMI-ANN.	5.750%	01/15/2040	456,207	478,499
055451AH1 BHP BILLITON FINANCE USA LTD BOND FIXED RATINGS: A1 A+	SEMI-ANN.	6.500%	04/01/2019	114,166	110,154
09247XAC5 BLACKROCK INC CALLABLE NOTES FIXED 6.25% RATINGS: A1 A+	SEMI-ANN.	6.250%	09/15/2017	110,122	108,066
097023AS4 BOEING CO/THE CALLABLE BOND FIXED 6.625% RATINGS: A2 A	SEMI-ANN.	6.625%	02/15/2038	334,908	332,145
12189TAA2 BURLINGTON NORTHERN SANTA FE LLC CALLABL RATINGS: A3 BBB+	SEMI-ANN.	7.000%	12/15/2025	545,596	696,496
12189TAZ7 BURLINGTON NORTHERN SANTA FE LLC CALLABL RATINGS: A3 BBB+	SEMI-ANN.	6.150%	05/01/2037	5,412,606	5,744,221
136375BQ4 CANADIAN NATIONAL RAILWAY CO CALLABLE BO RATINGS: A3 A-	SEMI-ANN.	6.375%	11/15/2037	3,574,870	4,217,623
141781AX2 CARGILL INC CALLABLE NOTES FIXED 6% 27/N RATINGS: A2 A	SEMI-ANN.	6.000%	11/27/2017	353,650	322,062
14912L4D0 CATERPILLAR FINANCIAL SERVICES CORP MEDI RATINGS: A2 A	SEMI-ANN.	7.050%	10/01/2018	199,346	226,816
14912L4E8 CATERPILLAR FINANCIAL SERVICES CORP MEDI RATINGS: A2 A	SEMI-ANN.	7.150%	02/15/2019	149,745	171,888
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 49 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE	
		SHARES / PAR			
12669F3A9	CHL MORTGAGE PASS-THROUGH TRUST 2004-HYB	MONTHLY FLOATING 04/20/2035	6,249	6,684	
RATINGS: AA1 AAA		6,712.970			
171232AS0	CHUBB CORP/THE CALLABLE NOTES FIXED 6.5%	SEMI-ANN. 6.500% 05/15/2038	4,497,581	5,041,244	
RATINGS: A2 A+		3,898,000.000			
171232AQ4	CHUBB CORP/THE CALLABLE NOTES FIXED 6% 1	SEMI-ANN. 6.000% 05/11/2037	1,385,903	1,550,726	
RATINGS: A2 A+		1,265,000.000			
17275RAC6	CISCO SYSTEMS INC CALLABLE NOTES FIXED 5	SEMI-ANN. 5.500% 02/22/2016	258,213	251,595	
RATINGS: A1 A+		250,000.000			
17275RAF9	CISCO SYSTEMS INC CALLABLE NOTES FIXED 5	SEMI-ANN. 5.500% 01/15/2040	494,586	498,415	
RATINGS: A1 A+		425,000.000			
17275RAD4	CISCO SYSTEMS INC CALLABLE NOTES FIXED 5	SEMI-ANN. 5.900% 02/15/2039	197,162	243,954	
RATINGS: A1 A+		200,000.000			
17305EDE2	CITIBANK CREDIT CARD ISSUANCE TRUST 2006	SEMI-ANN. 5.300% 03/15/2018	254,963	262,326	
RATINGS: AAA AAA		260,000.000			
17305EDY8	CITIBANK CREDIT CARD ISSUANCE TRUST 2007	SEMI-ANN. 5.650% 09/20/2019	298,305	320,478	
RATINGS: AAA AAA		300,000.000			
172967BL4	CITIGROUP INC NOTES FIXED 6.625% 15/JUN/	SEMI-ANN. 6.625% 06/15/2032	7,109,045	7,847,865	
RATINGS: BAA1 A-		6,650,000.000			
172967EW7	CITIGROUP INC NOTES FIXED 8.125% 15/JUL/	SEMI-ANN. 8.125% 07/15/2039	1,932,514	1,926,238	
RATINGS: A3 A		1,343,000.000			
20173MAE0	COMMERCIAL MORTGAGE TRUST 2006-GG7 2006-	MONTHLY FLOATING 07/10/2038	411,074	360,301	
RATINGS: AAA A+		358,652.050			
20825CAP9	CONOCOPHILLIPS CALLABLE BOND FIXED 5.9%	SEMI-ANN. 5.900% 05/15/2038	2,172,507	1,769,927	
RATINGS: A1 A		1,810,000.000			
20825CAQ7	CONOCOPHILLIPS CALLABLE NOTES FIXED 6.5%	SEMI-ANN. 6.500% 02/01/2039	9,506,458	9,150,232	
RATINGS: A1 A		8,683,000.000			
20825CAU8	CONOCOPHILLIPS CALLABLE NOTES FIXED 6% 1	SEMI-ANN. 6.000% 01/15/2020	146,448	139,264	
RATINGS: A1 A		125,000.000			
21079NAA9	CONTINENTAL AIRLINES 2007-1 CLASS A PASS	SEMI-ANN. 5.983% 10/19/2023	125,523	130,932	
RATINGS: BAA1 A		118,557.340			
22303QAH3	COVIDIEN INTERNATIONAL FINANCE SA CALLAB	SEMI-ANN. 6.550% 10/15/2037	3,133,711	3,823,480	
RATINGS: BAA1 A		3,050,000.000			
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 50 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31,2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
22540VWZ1 CREDIT SUISSE FIRST BOSTON MORTGAGE SECURITIZATION RATINGS: AAA AAA		MONTHLY FLOATING 08/25/2032 3,940.110		4,086	4,237
126673BC5 CWABS INC ASSET-BACKED CERTIFICATES TRUST RATINGS: AA1 AA+		MONTHLY FLOATING 10/25/2034 74,077.650		71,115	71,126
25152CMN3 DEUTSCHE BANK AG/LONDON CALLABLE NOTES F RATINGS: AA3 A+		SEMI-ANN. 6.000% 09/01/2017 210,000.000		230,391	222,428
25746UAV1 DOMINION RESOURCES INC/VA CALLABLE NOTES RATINGS: BAA2 A-		SEMI-ANN. 5.950% 06/15/2035 100,000.000		127,217	111,020
25746UBD0 DOMINION RESOURCES INC/VA CALLABLE NOTES RATINGS: BAA2 A-		SEMI-ANN. 7.000% 06/15/2038 650,000.000		859,411	781,437
263901AB6 DUKE ENERGY INDIANA LLC CALLABLE BOND F RATINGS: A2 A		SEMI-ANN. 6.450% 04/01/2039 380,000.000		514,303	486,883
29268BAC5 ENEL FINANCE INTERNATIONAL NV CALLABLE N RATINGS: A2 A-		SEMI-ANN. 6.800% 09/15/2037 3,640,000.000		3,638,244	4,444,404
29268BAF8 ENEL FINANCE INTERNATIONAL NV CALLABLE N RATINGS: A2 A-		SEMI-ANN. 6.000% 10/07/2039 700,000.000		660,044	782,698
30161MAG8 EXELON GENERATION CO LLC CALLABLE NOTES RATINGS: A3 BBB		SEMI-ANN. 6.250% 10/01/2039 770,000.000		888,441	778,924
341081EZ6 FLORIDA POWER & LIGHT CO CALLABLE BOND F RATINGS: AA3 A		SEMI-ANN. 5.550% 11/01/2017 70,000.000		69,980	74,808
341081FA0 FLORIDA POWER & LIGHT CO CALLABLE BOND F RATINGS: AA3 A		SEMI-ANN. 5.950% 02/01/2038 265,000.000		263,558	330,079
36962G3A0 GENERAL ELECTRIC CAPITAL CORP MEDIUM TERM RATINGS: AA2 AA+		SEMI-ANN. 6.150% 08/07/2037 1,317,000.000		1,197,851	1,653,362
36962GXZ2 GENERAL ELECTRIC CO CALLABLE MEDIUM TERM RATINGS: AA2 AA+		SEMI-ANN. 6.750% 03/15/2032 1,486,000.000		1,683,496	1,941,622
36962G3P7 GENERAL ELECTRIC CO MEDIUM TERM NOTE FIX RATINGS: AA2 AA+		SEMI-ANN. 5.875% 01/14/2038 115,000.000		129,973	140,709
377372AE7 GLAXOSMITHKLINE CAPITAL INC CALLABLE BOND RATINGS: A1 A+		SEMI-ANN. 6.375% 05/15/2038 235,000.000		303,305	300,097
36185NYY0 GMAC MORTGAGE LOAN TRUST 2003-AR1 2003- RATINGS: AAA AAA		MONTHLY FLOATING 10/19/2033 .180		0	0
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 51 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31,2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
38141GCU6 GOLDMAN SACHS GROUP INC/THE CALLABLE NOT RATINGS: A1 A		SEMI-ANN. 6.125% 02/15/2033 715,000.000		788,954	837,580
38141EA25 GOLDMAN SACHS GROUP INC/THE MEDIUM TERM RATINGS: A1 A		SEMI-ANN. 7.500% 02/15/2019 700,000.000		815,957	800,982
38141EA58 GOLDMAN SACHS GROUP INC/THE MEDIUM TERM RATINGS: A1 A		SEMI-ANN. 5.375% 03/15/2020 1,200,000.000		1,243,574	1,318,248
38141GFD1 GOLDMAN SACHS GROUP INC/THE NOTES FIXED RATINGS: A2 A-		SEMI-ANN. 6.750% 10/01/2037 1,270,000.000		1,438,798	1,484,554
36228FC38 GSAA TRUST 2004-NC1 AF6 STEP 25/NOV/2033 RATINGS: AAA		MONTHLY FLOATING 11/25/2033 8,882.370		7,150	9,218
36229RJT7 GSR MORTGAGE LOAN TRUST 2003-6F 2003-6F RATINGS: AAA		MONTHLY 3.000% 09/25/2032 7,663.690		6,993	7,558
362320AT0 GTE CORP BOND FIXED 8.75% 01/NOV/2021 US RATINGS: BAA1 A		SEMI-ANN. 8.750% 11/01/2021 314,000.000		405,660	387,978
406216AY7 HALLIBURTON CO CALLABLE NOTES FIXED 7.45 RATINGS: A2 A		SEMI-ANN. 7.450% 09/15/2039 250,000.000		297,012	319,703
285659AF5 HP ENTERPRISE SERVICES LLC CALLABLE NOTE RATINGS: A2 A		SEMI-ANN. 7.450% 10/15/2029 2,500,000.000		3,044,575	2,899,500
4042Q1AD9 HSBC BANK USA NA NOTES FIXED 7% 15/JAN/2 RATINGS: A1 AA-		SEMI-ANN. 7.000% 01/15/2039 1,555,000.000		1,813,991	1,959,891
404280AG4 HSBC HOLDINGS PLC NOTES FIXED 6.5% 02/MA RATINGS: A1 A		SEMI-ANN. 6.500% 05/02/2036 5,000,000.000		5,488,161	5,967,400
404280AH2 HSBC HOLDINGS PLC NOTES FIXED 6.5% 15/SE RATINGS: A1 A		SEMI-ANN. 6.500% 09/15/2037 3,875,000.000		3,939,018	4,648,915
40431XAA0 HSBC HOME EQUITY LOAN TRUST USA 2007-3 2 RATINGS: AA2 AAA		MONTHLY FLOATING 11/20/2036 112,835.230		96,756	112,474
459200GM7 INTERNATIONAL BUSINESS MACHINES CORP CAL RATINGS: A1 A+		SEMI-ANN. 7.625% 10/15/2018 100,000.000		99,628	115,270
466247K93 JP MORGAN MORTGAGE TRUST 2006-A2 2006-A2 RATINGS: A3 AAA		MONTHLY FLOATING 11/25/2033 176,330.280		174,898	176,859
487836AT5 KELLOGG CO CALLABLE BOND FIXED 7.45% 01/ RATINGS: A3 BBB+		SEMI-ANN. 7.450% 04/01/2031 200,000.000		254,880	254,294
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 52 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
494368BC6 KIMBERLY-CLARK CORP CALLABLE NOTES FIXED RATINGS: A2 A		SEMI-ANN. 6.625% 08/01/2037 250,000.000		343,427	326,433
500472AB1 KONINKLIJKE PHILIPS NV CALLABLE NOTES FI RATINGS: A3 A-		SEMI-ANN. 5.750% 03/11/2018 100,000.000		113,294	107,012
500472AC9 KONINKLIJKE PHILIPS NV CALLABLE NOTES FI RATINGS: A3 A-		SEMI-ANN. 6.875% 03/11/2038 5,800,000.000		6,309,812	6,724,462
564760CA2 MANUFACTURERS & TRADERS TRUST CO NOTES F RATINGS: A3 A-		SEMI-ANN. 6.625% 12/04/2017 450,000.000		448,992	489,033
575767AG3 MASSACHUSETTS MUTUAL LIFE INSURANCE CO N RATINGS: A1 AA-		SEMI-ANN. 8.875% 06/01/2039 795,000.000		1,189,670	1,154,420
576433UE4 MASTR ADJUSTABLE RATE MORTGAGES TRUST 20 RATINGS: AAA AAA		MONTHLY FLOATING 04/21/2034 70,104.070		66,949	70,442
59023VAA8 MERRILL LYNCH & CO INC CALLABLE NOTES FI RATINGS: A3 A-		SEMI-ANN. 7.750% 05/14/2038 1,400,000.000		1,439,564	1,899,492
5899292M9 MERRILL LYNCH MORTGAGE INVESTORS TRUST S RATINGS: AAA AAA		MONTHLY FLOATING 10/25/2028 89,959.670		87,148	87,747
59156RAJ7 METLIFE INC CALLABLE BOND FIXED 6.375% 1 RATINGS: A3 A-		SEMI-ANN. 6.375% 06/15/2034 200,000.000		228,780	245,902
59156RAR9 METLIFE INC CALLABLE BOND FIXED 6.817% 1 RATINGS: A3 A-		SEMI-ANN. 6.817% 08/15/2018 160,000.000		160,560	180,182
595620AH8 MIDAMERICAN ENERGY CO CALLABLE NOTES FIX RATINGS: A2 A-		SEMI-ANN. 5.300% 03/15/2018 75,000.000		74,743	80,541
617446H51 MORGAN STANLEY CALLABLE MEDIUM TERM NOTE RATINGS: A2 A		SEMI-ANN. 5.550% 04/27/2017 250,000.000		237,210	262,310
61744YAD0 MORGAN STANLEY MEDIUM TERM NOTE FIXED 5. RATINGS: A2 A		SEMI-ANN. 5.950% 12/28/2017 650,000.000		728,767	698,965
61745MA52 MORGAN STANLEY MORTGAGE LOAN TRUST 2004- RATINGS: AAA AAA		MONTHLY FLOATING 04/25/2034 214,954.880		226,777	226,426
61980AAD5 MOTIVA ENTERPRISES LLC CALLABLE NOTES FI RATINGS: A2 A		SEMI-ANN. 6.850% 01/15/2040 855,000.000		1,081,879	877,145
64952GAF5 NEW YORK LIFE INSURANCE CO CALLABLE NOTE RATINGS: AA2 AA		SEMI-ANN. 6.750% 11/15/2039 925,000.000		1,150,745	1,186,710
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 53 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
654902AC9 NOKIA OYJ CALLABLE NOTES FIXED 6.625% 15 RATINGS: A2 A		SEMI-ANN. 6.625% 05/15/2039 2,975,000.000		2,999,857	3,043,812
668131AA3 NORTHWESTERN MUTUAL LIFE INSURANCE CO/TH RATINGS: AA2 AA		SEMI-ANN. 6.063% 03/30/2040 1,023,000.000		1,191,320	1,229,124
68402LAC8 ORACLE CORP CALLABLE NOTES FIXED 5.25% 1 RATINGS: A2 A		SEMI-ANN. 5.250% 01/15/2016 240,000.000		236,604	240,353
68389XAC9 ORACLE CORP CALLABLE NOTES FIXED 5.75% 1 RATINGS: A2 A		SEMI-ANN. 5.750% 04/15/2018 200,000.000		199,906	218,226
694308GL5 PACIFIC GAS & ELECTRIC CO CALLABLE NOTES RATINGS: A3 BBB+		SEMI-ANN. 5.625% 11/30/2017 250,000.000		250,020	267,230
694308GQ4 PACIFIC GAS & ELECTRIC CO CALLABLE NOTES RATINGS: A3 BBB+		SEMI-ANN. 6.250% 03/01/2039 2,600,000.000		3,029,190	3,177,200
713409AC4 PEPSI BOTTLING GROUP INC/THE CALLABLE NO RATINGS: A2 A		SEMI-ANN. 7.000% 03/01/2029 150,000.000		214,136	199,686
717081DB6 PFIZER INC CALLABLE NOTES FIXED 6.2% 15/ RATINGS: A1 AA		SEMI-ANN. 6.200% 03/15/2019 300,000.000		343,377	337,500
693476BB8 PNC FUNDING CORP NOTES FIXED 5.625% 01/F RATINGS: BAA1 A-		SEMI-ANN. 5.625% 02/01/2017 160,000.000		175,741	166,341
73755LAF4 POTASH CORP OF SASKATCHEWAN INC CALLABLE RATINGS: BAA1 A-		SEMI-ANN. 6.500% 05/15/2019 400,000.000		487,657	452,516
737679DB3 POTOMAC ELECTRIC POWER CO CALLABLE BOND RATINGS: A3 BBB+		SEMI-ANN. 6.500% 11/15/2037 200,000.000		199,502	256,998
742651DJ8 PRIVATE EXPORT FUNDING CORP NOTES FIXED RATINGS: AAA AA+		SEMI-ANN. 4.300% 12/15/2021 1,400,000.000		1,447,600	1,536,542
742718CB3 PROCTER & GAMBLE CO/THE CALLABLE NOTES F RATINGS: AA3 AA-		SEMI-ANN. 5.500% 02/01/2034 180,000.000		173,601	215,060
743917AH9 PRUDENTIAL INSURANCE CO OF AMERICA/THE N RATINGS: BAA1 A-		SEMI-ANN. 8.300% 07/01/2025 300,000.000		397,389	382,683
74456QAS5 PUBLIC SERVICE ELECTRIC & GAS CO CALLABL RATINGS: A2 A-		SEMI-ANN. 5.300% 05/01/2018 575,000.000		617,599	621,426
76111J5B6 RFMSI SERIES 2003-S12 TRUST 2003-S12 4A7 RATINGS: AAA AAA		MONTHLY 4.500% 12/25/2032 205,860.460		183,763	211,601
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 54 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
013716AU9 RIO TINTO ALCAN INC CALLABLE NOTES FIXED RATINGS: A3 BBB+		SEMI-ANN. 6.125% 12/15/2033 200,000.000		255,020	200,182
81744FFJ1 SEQUOIA MORTGAGE TRUST 2004-11 2004-11 A RATINGS: AA3 AAA		MONTHLY FLOATING 12/20/2034 224,993.770		213,182	218,270
81744FBS5 SEQUOIA MORTGAGE TRUST 2004-5 2004-5 A1 RATINGS: AAA AAA		MONTHLY FLOATING 06/20/2034 3,762.650		3,798	3,658
822582AJ1 SHELL INTERNATIONAL FINANCE BV CALLABLE RATINGS: AA1 AA		SEMI-ANN. 4.300% 09/22/2019 100,000.000		99,654	106,580
822582AD4 SHELL INTERNATIONAL FINANCE BV CALLABLE RATINGS: AA1 AA		SEMI-ANN. 6.375% 12/15/2038 2,230,000.000		2,445,138	2,636,306
822582AN2 SHELL INTERNATIONAL FINANCE BV CALLABLE RATINGS: AA1 AA		SEMI-ANN. 5.500% 03/25/2040 1,175,000.000		1,400,882	1,269,717
842400FJ7 SOUTHERN CALIFORNIA EDISON CO CALLABLE B RATINGS: A1 A		SEMI-ANN. 5.500% 08/15/2018 100,000.000		99,432	108,951
842400FL2 SOUTHERN CALIFORNIA EDISON CO CALLABLE B RATINGS: A1 A		SEMI-ANN. 6.050% 03/15/2039 100,000.000		99,181	123,875
842400EB5 SOUTHERN CALIFORNIA EDISON CO CALLABLE N RATINGS: A3 BBB+		SEMI-ANN. 6.650% 04/01/2029 200,000.000		228,968	249,554
86359BBS9 STRUCTURED ASSET SECURITIES CORP 2003-37 RATINGS: AA2 AAA		MONTHLY FLOATING 12/25/2033 50,798.780		50,561	50,957
878091BC0 TEACHERS INSURANCE & ANNUITY ASSOCIATION RATINGS: AA2 AA		SEMI-ANN. 6.850% 12/16/2039 948,000.000		1,191,333	1,172,088
87938WAM5 TELEFONICA EMISIONES SAU CALLABLE BOND F RATINGS: BAA1 A-		SEMI-ANN. 5.134% 04/27/2020 300,000.000		334,380	327,558
884903BH7 THOMSON REUTERS CORP CALLABLE BOND FIXED RATINGS: BAA1 A-		SEMI-ANN. 5.850% 04/15/2040 250,000.000		295,825	263,198
8935268Z9 TRANSCANADA PIPELINES LTD CALLABLE BOND RATINGS: A3 A-		SEMI-ANN. 7.625% 01/15/2039 130,000.000		138,470	159,355
89417EAD1 TRAVELERS COS INC/THE CALLABLE MEDIUM TE RATINGS: A2 A-		SEMI-ANN. 6.250% 06/15/2037 2,925,000.000		3,011,974	3,698,546
792860AK4 TRAVELERS COS INC/THE CALLABLE NOTES FIX RATINGS: A2 A-		SEMI-ANN. 6.750% 06/20/2036 350,000.000		392,595	457,230
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 55 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31,2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
893939AE8 TRAVELERS PROPERTY CASUALTY CORP BOND FI RATINGS: A2 A-		SEMI-ANN. 7.750% 04/15/2026 150,000.000		191,081	196,388
89420GAE9 TRAVELERS PROPERTY CASUALTY CORP CALLABL RATINGS: A2 A-		SEMI-ANN. 6.375% 03/15/2033 1,050,000.000		1,216,263	1,287,983
911308AA2 UNITED PARCEL SERVICE OF AMERICA INC BON RATINGS: AA3 AA-		SEMI-ANN. 8.375% 04/01/2020 150,000.000		193,872	185,999
91324PBK7 UNITEDHEALTH GROUP INC CALLABLE BOND FIX RATINGS: BAA1 A-		SEMI-ANN. 6.875% 02/15/2038 1,000,000.000		1,352,480	1,307,890
91324PAR3 UNITEDHEALTH GROUP INC CALLABLE NOTES FI RATINGS: BAA1 A-		SEMI-ANN. 5.800% 03/15/2036 3,925,000.000		3,335,347	4,631,461
927804FF6 VIRGINIA ELECTRIC & POWER CO CALLABLE NO RATINGS: BAA1 A-		SEMI-ANN. 5.400% 04/30/2018 300,000.000		299,325	324,330
927804FC3 VIRGINIA ELECTRIC AND POWER CO CALLABLE RATINGS: BAA1 A-		SEMI-ANN. 5.950% 09/15/2017 100,000.000		99,612	107,480
927804FG4 VIRGINIA ELECTRIC AND POWER CO CALLABLE RATINGS: BAA1 A-		SEMI-ANN. 8.875% 11/15/2038 2,540,000.000		3,611,350	3,992,143
92857WAQ3 VODAFONE GROUP PLC CALLABLE BOND FIXED 6 RATINGS: BAA1 A-		SEMI-ANN. 6.150% 02/27/2037 150,000.000		199,643	148,020
92857WAP5 VODAFONE GROUP PLC CALLABLE NOTES FIXED RATINGS: BAA1 A-		SEMI-ANN. 5.625% 02/27/2017 150,000.000		168,399	156,606
92976GAG6 WACHOVIA BANK NA NOTES FIXED 5.85% 01/FE RATINGS: AA3 AA-		SEMI-ANN. 5.850% 02/01/2037 2,000,000.000		2,256,733	2,389,400
337358BD6 WACHOVIA CORP PUTABLE BOND FIXED 6.55% 1 RATINGS: A2 A+		SEMI-ANN. 6.550% 10/15/2035 200,000.000		210,056	240,400
337358BA2 WACHOVIA CORP PUTABLE BOND FIXED 7.5% 15 RATINGS: A2 A+		SEMI-ANN. 7.500% 04/15/2035 200,000.000		214,150	259,244
931142CM3 WAL-MART STORES INC NOTES FIXED 6.2% 15/ RATINGS: AA2 AA		SEMI-ANN. 6.200% 04/15/2038 3,325,000.000		3,881,806	4,169,284
931142CK7 WAL-MART STORES INC NOTES FIXED 6.5% 15/ RATINGS: AA2 AA		SEMI-ANN. 6.500% 08/15/2037 2,475,000.000		2,702,684	3,196,834
92922FAS7 WAMU MORTGAGE PASS-THROUGH CERTIFICATES RATINGS: AAA AAA		MONTHLY FLOATING 08/25/2033 191,450.560		189,596	196,038
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 56 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT		COST	CURRENT VALUE
		SHARES / PAR			
92922FBV9 WAMU MORTGAGE PASS-THROUGH CERTIFICATES		MONTHLY FLOATING 09/25/2033		58,870	60,172
RATINGS: A1 AAA		59,517.420			
92922FJF6 WAMU MORTGAGE PASS-THROUGH CERTIFICATES		MONTHLY FLOATING 10/25/2033		71,586	72,468
RATINGS: AAA AAA		71,630.810			
94973VAL1 WELLPOINT INC CALLABLE NOTES FIXED 5.85%		SEMI-ANN. 5.850% 01/15/2036		8,623,967	10,064,754
RATINGS: BAA1 A-		9,285,000.000			
92976GAJ0 WELLS FARGO BANK NA MEDIUM TERM NOTE FIX		SEMI-ANN. 6.600% 01/15/2038		6,166,176	8,215,115
RATINGS: AA3 AA-		6,365,000.000			
92976GAH4 WELLS FARGO BANK NA MEDIUM TERM NOTE FIX		SEMI-ANN. 6.000% 11/15/2017		342,219	323,559
RATINGS: AA3 AA-		300,000.000			
949779AB8 WELLS FARGO MORTGAGE BACKED SECURITIES 2		MONTHLY FLOATING 12/25/2034		52,646	57,835
RATINGS: AAA AAA		56,608.730			
94980MAB4 WELLS FARGO MORTGAGE BACKED SECURITIES 2		MONTHLY FLOATING 09/25/2034		266,379	285,259
RATINGS: A1 AAA		284,341.030			
961214BK8 WESTPAC BANKING CORP NOTES FIXED 4.875%		SEMI-ANN. 4.875% 11/19/2019		160,886	175,372
RATINGS: AA1 AA		161,000.000			
983024AN0 WYETH LLC CALLABLE NOTES FIXED 5.95% 01/		SEMI-ANN. 5.950% 04/01/2037		1,183,271	1,111,743
RATINGS: A1 AA		935,000.000			
TOTAL CORPORATE DEBT INSTRUMENTS: PREFERRED				163,166,684	177,265,889
CORPORATE DEBT INSTRUMENTS: ALL OTHER					

00038AAB9 ABB TREASURY CENTER USA INC CALLABLE NOT		SEMI-ANN. 4.000% 06/15/2021		375,397	372,186
		360,000.000			
00287YAP4 ABBVIE INC CALLABLE NOTES FIXED 3.2% 06/		SEMI-ANN. 3.200% 11/06/2022		204,710	201,788
		205,000.000			
00287YAM1 ABBVIE INC CALLABLE NOTES FIXED 4.4% 06/		SEMI-ANN. 4.400% 11/06/2042		1,468,377	1,419,558
		1,520,000.000			
00287YAR0 ABBVIE INC CALLABLE NOTES FIXED 4.5% 14/		SEMI-ANN. 4.500% 05/14/2035		600,819	592,658
		605,000.000			
00507UAR2 ACTAVIS FUNDING SCS CALLABLE NOTES FIXED		SEMI-ANN. 3.450% 03/15/2022		79,886	80,087
		80,000.000			
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 57 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
00507UAS0	ACTAVIS FUNDING SCS CALLABLE NOTES FIXED	SEMI-ANN.	3.800% 03/15/2025	244,130	243,748
			245,000.000		
00507UAF8	ACTAVIS FUNDING SCS CALLABLE NOTES FIXED	SEMI-ANN.	3.850% 06/15/2024	280,448	285,507
			285,000.000		
00507UAT8	ACTAVIS FUNDING SCS CALLABLE NOTES FIXED	SEMI-ANN.	4.550% 03/15/2035	1,284,453	1,253,699
			1,290,000.000		
00507UAU5	ACTAVIS FUNDING SCS CALLABLE NOTES FIXED	SEMI-ANN.	4.750% 03/15/2045	5,570,712	5,460,280
			5,600,000.000		
00507UAH4	ACTAVIS FUNDING SCS CALLABLE NOTES FIXED	SEMI-ANN.	4.850% 06/15/2044	736,760	737,118
			745,000.000		
001055AF9	AFLAC INC CALLABLE NOTES FIXED 6.45% 15/	SEMI-ANN.	6.450% 08/15/2040	1,065,978	1,104,039
			900,000.000		
001192AG8	AGL CAPITAL CORP CALLABLE BOND FIXED 5.2	SEMI-ANN.	5.250% 08/15/2019	440,661	430,272
	RATINGS: BAA1 BBB+		400,000.000		
001192AH6	AGL CAPITAL CORP CALLABLE NOTES FIXED 5.	SEMI-ANN.	5.875% 03/15/2041	72,878	80,043
			73,000.000		
008916AQ1	AGRIUM INC CALLABLE BOND FIXED 4.125% 15	SEMI-ANN.	4.125% 03/15/2035	39,644	34,026
			40,000.000		
008916AJ7	AGRIUM INC CALLABLE BOND FIXED 6.125% 15	SEMI-ANN.	6.125% 01/15/2041	107,185	106,579
			100,000.000		
26824KAA2	AIRBUS GROUP FINANCE BV CALLABLE NOTES F	SEMI-ANN.	2.700% 04/17/2023	344,131	332,408
			345,000.000		
010392FK9	ALABAMA POWER CO CALLABLE NOTES FIXED 3.	SEMI-ANN.	3.550% 12/01/2023	60,827	62,752
			61,000.000		
010392FL7	ALABAMA POWER CO CALLABLE NOTES FIXED 4.	SEMI-ANN.	4.150% 08/15/2044	362,095	347,214
			365,000.000		
012873AK1	ALBERTA ENERGY CO LTD CALLABLE NOTES FIX	SEMI-ANN.	7.375% 11/01/2031	243,588	182,488
	RATINGS: BAA2 BBB+		200,000.000		
018490AQ5	ALLERGAN INC/UNITED STATES CALLABLE NOTE	SEMI-ANN.	2.800% 03/15/2023	231,673	235,453
			250,000.000		
02006AAC1	ALLY AUTO RECEIVABLES TRUST 2012-2 2012-	MONTHLY	0.740% 04/15/2016	0	0
			.080		
JPMorgan Investor Services					
J.P.Morgan					

IDENTITY OF ISSUE, BORROWER, LESSOR				DESCRIPTION OF INVESTMENT		COST	CURRENT VALUE
				SHARES / PAR			
02006JAB4	ALLY AUTO RECEIVABLES TRUST 2013-1	2013-		MONTHLY	0.630% 05/15/2017	17,356	17,353
					17,357.700		
02006MAC5	ALLY AUTO RECEIVABLES TRUST 2013-2	2013-		MONTHLY	0.790% 01/15/2018	89,052	88,972
					89,055.950		
02006XAD9	ALLY AUTO RECEIVABLES TRUST 2015-SN1	201		MONTHLY	1.210% 12/20/2017	136,988	136,408
					137,000.000		
02006YAC9	ALLY AUTO RECEIVABLES TRUST 2015-1	2015-		MONTHLY	1.390% 09/16/2019	210,974	210,141
					211,000.000		
023135AN6	AMAZON.COM INC CALLABLE NOTES FIXED 3.8%			SEMI-ANN.	3.800% 12/05/2024	432,502	437,949
					421,000.000		
023135AP1	AMAZON.COM INC CALLABLE NOTES FIXED 4.8%			SEMI-ANN.	4.800% 12/05/2034	158,680	168,461
					160,000.000		
023767AA4	AMERICAN AIRLINES 2011-1 CLASS A PASS TH			SEMI-ANN.	5.250% 07/31/2022	37,392	39,635
					37,391.540		
025816BF5	AMERICAN EXPRESS CO NOTES FIXED 4.05% 03			SEMI-ANN.	4.050% 12/03/2042	61,667	62,063
					65,000.000		
02582JGS3	AMERICAN EXPRESS CREDIT ACCOUNT MASTER T			MONTHLY	1.260% 01/15/2020	461,991	461,063
					462,000.000		
02582JGU8	AMERICAN EXPRESS CREDIT ACCOUNT MASTER T			MONTHLY	1.490% 04/15/2020	146,994	147,052
					147,000.000		
02665WAH4	AMERICAN HONDA FINANCE CORP CALLABLE MED			SEMI-ANN.	2.250% 08/15/2019	249,538	250,615
					250,000.000		
026874CY1	AMERICAN INTERNATIONAL GROUP INC CALLABL			SEMI-ANN.	4.125% 02/15/2024	191,703	192,032
					187,000.000		
026874DC8	AMERICAN INTERNATIONAL GROUP INC CALLABL			SEMI-ANN.	3.875% 01/15/2035	634,299	560,971
					636,000.000		
026874DA2	AMERICAN INTERNATIONAL GROUP INC CALLABL			SEMI-ANN.	4.500% 07/16/2044	126,379	115,595
					125,000.000		
026874DF1	AMERICAN INTERNATIONAL GROUP INC CALLABL			SEMI-ANN.	4.800% 07/10/2045	526,083	512,431
					530,000.000		
03027XAB6	AMERICAN TOWER CORP CALLABLE NOTES FIXED			SEMI-ANN.	3.500% 01/31/2023	70,826	78,193
					80,000.000		

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 59 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
03040WAD7 AMERICAN WATER CAPITAL CORP CALLABLE BON RATINGS: BAA2 BBB+		SEMI-ANN. 6.593% 10/15/2037 100,000.000		117,872	129,671
03040WAK1 AMERICAN WATER CAPITAL CORP CALLABLE NOT		SEMI-ANN. 3.850% 03/01/2024 240,000.000		239,042	251,921
03065EAD7 AMERICREDIT AUTOMOBILE RECEIVABLES TRUST		MONTHLY 0.900% 09/10/2018 72,321.690		72,312	72,216
03065MAD9 AMERICREDIT AUTOMOBILE RECEIVABLES 2015-		MONTHLY 1.700% 07/08/2020 112,000.000		111,979	111,462
03076CAG1 AMERIPRISE FINANCIAL INC CALLABLE NOTES		SEMI-ANN. 3.700% 10/15/2024 500,000.000		498,280	509,795
031162BM1 AMGEN INC CALLABLE NOTES FIXED 3.875% 15		SEMI-ANN. 3.875% 11/15/2021 250,000.000		259,245	260,470
031162BZ2 AMGEN INC CALLABLE NOTES FIXED 4.4% 01/M		SEMI-ANN. 4.400% 05/01/2045 535,000.000		531,822	495,688
031162BK5 AMGEN INC CALLABLE NOTES FIXED 5.15% 15/		SEMI-ANN. 5.150% 11/15/2041 1,820,000.000		1,799,993	1,847,719
031162BP4 AMGEN INC CALLABLE NOTES FIXED 5.375% 15		SEMI-ANN. 5.375% 05/15/2043 2,500,000.000		2,442,175	2,656,025
031162BH2 AMGEN INC CALLABLE NOTES FIXED 5.65% 15/		SEMI-ANN. 5.650% 06/15/2042 435,000.000		481,111	470,705
032511BC0 ANADARKO PETROLEUM CORP CALLABLE NOTES F RATINGS: BAA3 BBB-		SEMI-ANN. 8.700% 03/15/2019 200,000.000		197,798	227,230
03523TAP3 ANHEUSER-BUSCH INBEV WORLDWIDE INC CALLA RATINGS: BAA2 BBB+		SEMI-ANN. 6.375% 01/15/2040 230,000.000		296,873	274,811
94973VBK2 ANTHEM INC CALLABLE NOTES FIXED 4.65% 15		SEMI-ANN. 4.650% 08/15/2044 565,000.000		563,819	538,496
037389AU7 AON CORP CALLABLE NOTES FIXED 6.25% 30/S		SEMI-ANN. 6.250% 09/30/2040 83,000.000		82,240	99,271
00185AAF1 AON PLC CALLABLE NOTES FIXED 3.5% 14/JUN		SEMI-ANN. 3.500% 06/14/2024 550,000.000		545,815	536,811
00185AAG9 AON PLC CALLABLE NOTES FIXED 4.6% 14/JUN		SEMI-ANN. 4.600% 06/14/2044 420,000.000		418,904	404,359
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR			AETNA RETIREMENT PLAN COMPOSITE		PAGE 60 C 20661	
			BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
037411BC8	APACHE CORP	CALLABLE NOTES FIXED 4.25% 1	SEMI-ANN.	4.250% 01/15/2044 615,000.000	609,711	481,453
037411BA2	APACHE CORP	CALLABLE NOTES FIXED 4.75% 1	SEMI-ANN.	4.750% 04/15/2043 225,000.000	232,686	188,030
037411AW5	APACHE CORP	CALLABLE NOTES FIXED 5.1% 01	SEMI-ANN.	5.100% 09/01/2040 495,000.000	545,995	423,131
037735CR6	APPALACHIAN POWER CO	CALLABLE NOTES FIXE	SEMI-ANN.	4.600% 03/30/2021 100,000.000	99,721	106,649
037833AY6	APPLE INC	CALLABLE NOTES FIXED 2.15% 09/	SEMI-ANN.	2.150% 02/09/2022 191,000.000	190,964	185,390
037833AR1	APPLE INC	CALLABLE NOTES FIXED 2.85% 06/	SEMI-ANN.	2.850% 05/06/2021 252,000.000	251,380	258,073
037833BG4	APPLE INC	CALLABLE NOTES FIXED 3.2% 13/M	SEMI-ANN.	3.200% 05/13/2025 256,000.000	255,109	259,098
037833AL4	APPLE INC	CALLABLE NOTES FIXED 3.85% 04/	SEMI-ANN.	3.850% 05/04/2043 135,000.000	132,432	124,377
037833BH2	APPLE INC	CALLABLE NOTES FIXED 4.375% 13	SEMI-ANN.	4.375% 05/13/2045 785,000.000	782,135	792,622
037833AT7	APPLE INC	CALLABLE NOTES FIXED 4.45% 06/	SEMI-ANN.	4.450% 05/06/2044 205,000.000	203,891	206,755
040555CN2	ARIZONA PUBLIC SERVICE CO	CALLABLE NOTES	SEMI-ANN.	4.500% 04/01/2042 379,000.000	389,375	388,691
042735AK6	ARROW ELECTRONICS INC	BOND FIXED 7.5% 15	SEMI-ANN.	7.500% 01/15/2027 300,000.000	333,210	353,541
042735BC3	ARROW ELECTRONICS INC	CALLABLE NOTES FIX	SEMI-ANN.	4.500% 03/01/2023 300,000.000	294,561	303,087
046353AG3	ASTRAZENECA PLC	CALLABLE NOTES FIXED 4%	SEMI-ANN.	4.000% 09/18/2042 85,000.000	84,470	79,263
00206RAZ5	AT&T INC	CALLABLE NOTES FIXED 3.875% 15/	SEMI-ANN.	3.875% 08/15/2021 1,000,000.000	1,049,759	1,031,670
00206RBH4	AT&T INC	CALLABLE NOTES FIXED 4.3% 15/DE	SEMI-ANN.	4.300% 12/15/2042 579,000.000	388,518	494,756
JPMorgan Investor Services			J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 61 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
00206RCP5 AT&T INC CALLABLE NOTES FIXED 4.5% 15/MA	SEMI-ANN.	4.500% 05/15/2035		1,011,357	952,606
				1,030,000.000	
00206RCQ3 AT&T INC CALLABLE NOTES FIXED 4.75% 15/M	SEMI-ANN.	4.750% 05/15/2046		792,170	727,902
				795,000.000	
04650NAB0 AT&T INC CALLABLE NOTES FIXED 5.35% 01/S	SEMI-ANN.	5.350% 09/01/2040		3,118,885	6,137,692
				6,214,000.000	
00206RBA9 AT&T INC NOTES FIXED 5.55% 15/AUG/2041 U	SEMI-ANN.	5.550% 08/15/2041		2,596,207	2,487,053
				2,475,000.000	
049560AJ4 ATMOS ENERGY CORP CALLABLE NOTES FIXED 8	SEMI-ANN.	8.500% 03/15/2019		128,043	134,778
RATINGS: BAA2 BBB+				115,000.000	
056335AA0 BAC CAPITAL TRUST XI CALLABLE BOND FIXED	SEMI-ANN.	6.625% 05/23/2036		5,618,406	6,777,526
RATINGS: BAA3 BB				5,950,000.000	
05523UAL4 BAE SYSTEMS HOLDINGS INC CALLABLE NOTES	SEMI-ANN.	4.750% 10/07/2044		220,308	223,834
				230,000.000	
059500AD0 BANC OF AMERICA COMMERCIAL MORTGAGE TRUS	MONTHLY	FLOATING 07/10/2044		310,196	313,598
				311,951.180	
05948XCQ2 BANC OF AMERICA MORTGAGE 2003-3 TRUST 20	MONTHLY	5.500% 05/25/2033		133,904	134,387
				130,877.200	
060505EH3 BANK OF AMERICA CORP CALLABLE BOND VARIA	SEMI-ANN.	FLOATING 12/31/2049		1,000,000	1,002,500
				1,000,000.000	
06051GEU9 BANK OF AMERICA CORP MEDIUM TERM NOTE FI	SEMI-ANN.	3.300% 01/11/2023		596,736	620,128
				630,000.000	
06051GFB0 BANK OF AMERICA CORP MEDIUM TERM NOTE FI	SEMI-ANN.	4.125% 01/22/2024		507,600	516,425
				500,000.000	
06051GFG9 BANK OF AMERICA CORP MEDIUM TERM NOTE FI	SEMI-ANN.	4.875% 04/01/2044		184,826	191,558
				185,000.000	
06051GFM6 BANK OF AMERICA CORP MEDIUM TERM NOTE FI	SEMI-ANN.	4.000% 01/22/2025		64,608	63,630
				65,000.000	
06051GEE5 BANK OF AMERICA CORP NOTES FIXED 5.875%	SEMI-ANN.	5.875% 01/05/2021		1,573,905	1,697,610
				1,500,000.000	
06366RJJ5 BANK OF MONTREAL CALLABLE MEDIUM TERM NO	SEMI-ANN.	2.550% 11/06/2022		379,176	395,008
				400,000.000	
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 62 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
06406HBU2	BANK OF NEW YORK MELLON CORP/THE MEDIUM	SEMI-ANN.	4.150% 02/01/2021 400,000.000	399,319	430,208
064149C88	BANK OF NOVA SCOTIA/THE BOND FIXED 4.375	SEMI-ANN.	4.375% 01/13/2021 100,000.000	110,126	107,979
064159FL5	BANK OF NOVA SCOTIA/THE NOTES FIXED 2.8%	SEMI-ANN.	2.800% 07/21/2021 300,000.000	299,958	301,650
06738EAE5	BARCLAYS PLC NOTES FIXED 3.65% 16/MAR/20	SEMI-ANN.	3.650% 03/16/2025 200,000.000	199,370	192,206
06849RAK8	BARRICK NORTH AMERICA FINANCE LLC CALLAB	SEMI-ANN.	5.750% 05/01/2043 245,000.000	251,468	177,201
07177MAK9	BAXALTA INC CALLABLE NOTES FIXED 3.6% 23	SEMI-ANN.	3.600% 06/23/2022 50,000.000	49,957	49,987
07177MAA1	BAXALTA INC CALLABLE NOTES FIXED 4% 23/J	SEMI-ANN.	4.000% 06/23/2025 1,015,000.000	1,008,139	1,004,454
07274EAF0	BAYER US FINANCE LLC CALLABLE NOTES FIXE	SEMI-ANN.	3.000% 10/08/2021 785,000.000	784,608	791,625
05531FAS2	BB&T CORP CALLABLE MEDIUM TERM NOTE FIXE	SEMI-ANN.	2.450% 01/15/2020 600,000.000	599,130	604,020
07386HJU6	BEAR STEARNS ALT-A TRUST 2004-6 2004-6 1	MONTHLY FLOATING	07/25/2034 192,563.950	186,787	184,358
07387MAE9	BEAR STEARNS COMMERCIAL MORTGAGE SECURIT	MONTHLY FLOATING	03/11/2039 .010	0	0
07388QAE9	BEAR STEARNS COMMERCIAL MORTGAGE SECURIT	MONTHLY FLOATING	06/11/2050 1,746,369.010	1,884,441	1,821,406
075887BE8	BECTON DICKINSON AND CO CALLABLE NOTES F	SEMI-ANN.	2.675% 12/15/2019 212,000.000	215,233	213,153
075887BF5	BECTON DICKINSON AND CO CALLABLE NOTES F	SEMI-ANN.	3.734% 12/15/2024 540,000.000	540,000	544,606
075887BG3	BECTON DICKINSON AND CO CALLABLE NOTES F	SEMI-ANN.	4.685% 12/15/2044 2,825,000.000	2,843,947	2,850,171
075896AB6	BED BATH & BEYOND INC CALLABLE NOTES FIX	SEMI-ANN.	4.915% 08/01/2034 118,000.000	119,508	105,275
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 63 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
075896AC4 BED BATH & BEYOND INC CALLABLE NOTES FIX		SEMI-ANN. 5.165% 08/01/2044		824,975	698,783
		825,000.000			
59562VAR8 BERKSHIRE HATHAWAY ENERGY CO CALLABLE BO		SEMI-ANN. 6.500% 09/15/2037		1,214,221	1,174,434
RATINGS: BAA1 BBB+		965,000.000			
59562VBD8 BERKSHIRE HATHAWAY ENERGY CO CALLABLE NO		SEMI-ANN. 5.150% 11/15/2043		5,947,646	6,252,238
		5,925,000.000			
084659AF8 BERKSHIRE HATHAWAY ENERGY CO CALLABLE NO		SEMI-ANN. 4.500% 02/01/2045		1,387,974	1,345,106
		1,400,000.000			
05541VAF3 BG ENERGY CAPITAL PLC CALLABLE NOTES FIX		SEMI-ANN. 5.125% 10/15/2041		294,852	291,684
		300,000.000			
055451AV0 BHP BILLITON FINANCE USA LTD CALLABLE NO		SEMI-ANN. 5.000% 09/30/2043		874,202	732,522
		815,000.000			
09062XAE3 BIOGEN INC CALLABLE NOTES FIXED 3.625% 1		SEMI-ANN. 3.625% 09/15/2022		152,878	154,695
		153,000.000			
09062XAD5 BIOGEN INC CALLABLE NOTES FIXED 5.2% 15/		SEMI-ANN. 5.200% 09/15/2045		1,504,304	1,515,576
		1,515,000.000			
05579UAC7 BMW VEHICLE LEASE TRUST 2014-1 2014-1 A3		MONTHLY 0.730% 02/21/2017		323,041	322,775
		323,094.860			
05581QAD0 BMW VEHICLE LEASE TRUST 2015-2 2015-2 A3		MONTHLY 1.400% 09/20/2018		334,994	333,250
		335,000.000			
05578XAC2 BMW VEHICLE OWNER TRUST 2013-A 2013-A A3		MONTHLY 0.670% 11/27/2017		71,357	71,236
		71,358.150			
09658UAC3 BMW VEHICLE OWNER TRUST 2014-A 2014-A A3		MONTHLY 0.970% 11/26/2018		240,000	239,386
		240,000.000			
101137AL1 BOSTON SCIENTIFIC CORP CALLABLE NOTES FI		SEMI-ANN. 7.375% 01/15/2040		1,026,961	1,048,186
RATINGS: BA1 BBB-		859,000.000			
101137AE7 BOSTON SCIENTIFIC CORP CALLABLE NOTES FI		SEMI-ANN. FLOATING 11/15/2035		2,815,610	3,068,153
RATINGS: BA1 BBB-		2,625,000.000			
05565QBR8 BP CAPITAL MARKETS PLC CALLABLE BOND FIX		SEMI-ANN. 4.742% 03/11/2021		332,553	329,481
		300,000.000			
05565QCZ9 BP CAPITAL MARKETS PLC CALLABLE NOTES FI		SEMI-ANN. 3.062% 03/17/2022		272,000	266,527
		272,000.000			
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 64 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
111021AJ0	BRITISH TELECOMMUNICATIONS PLC CALLABLE	SEMI-ANN.	1.250% 02/14/2017 300,000.000	299,805	298,584
111021AE1	BRITISH TELECOMMUNICATIONS PLC CALLABLE RATINGS: BAA2 BBB-	SEMI-ANN.	FLOATING 12/15/2030 975,000.000	1,374,769	1,422,681
115637AP5	BROWN-FORMAN CORP CALLABLE NOTES FIXED 4	SEMI-ANN.	4.500% 07/15/2045 150,000.000	147,183	155,127
118230AK7	BUCKEYE PARTNERS LP CALLABLE NOTES FIXED	SEMI-ANN.	4.150% 07/01/2023 74,000.000	72,387	63,403
118230AM3	BUCKEYE PARTNERS LP CALLABLE NOTES FIXED	SEMI-ANN.	5.850% 11/15/2043 150,000.000	121,824	115,863
120568AT7	BUNGE LTD FINANCE CORP CALLABLE NOTES FI RATINGS: BAA2 BBB-	SEMI-ANN.	8.500% 06/15/2019 231,000.000	270,972	267,355
12189LAA9	BURLINGTON NORTHERN SANTA FE LLC CALLABL	SEMI-ANN.	5.750% 05/01/2040 3,140,000.000	3,307,913	3,514,979
12189LAU5	BURLINGTON NORTHERN SANTA FE LLC CALLABL	SEMI-ANN.	4.550% 09/01/2044 1,300,000.000	1,320,956	1,254,968
12189LAN1	BURLINGTON NORTHERN SANTA FE LLC CALLABL	SEMI-ANN.	4.450% 03/15/2043 895,000.000	894,848	850,984
126802DH7	CABELA'S CREDIT CARD MASTER NOTE TRUST 2	MONTHLY	2.250% 07/17/2023 93,000.000	92,963	92,661
13342BAL9	CAMERON INTERNATIONAL CORP CALLABLE NOTE	SEMI-ANN.	4.000% 12/15/2023 21,000.000	20,925	21,093
136385AN1	CANADIAN NATURAL RESOURCES LTD CALLABLE RATINGS: BAA2 BBB	SEMI-ANN.	5.900% 02/01/2018 290,000.000	303,151	301,925
136385AP6	CANADIAN NATURAL RESOURCES LTD CALLABLE RATINGS: BAA2 BBB	SEMI-ANN.	6.750% 02/01/2039 605,000.000	748,736	569,868
13645RAU8	CANADIAN PACIFIC RAILWAY CO CALLABLE NOT	SEMI-ANN.	4.800% 08/01/2045 3,139,000.000	3,072,516	3,055,095
13645RAQ7	CANADIAN PACIFIC RAILWAY LTD CALLABLE NO	SEMI-ANN.	5.750% 01/15/2042 4,000,000.000	4,326,624	4,339,400
13645RAV6	CANADIAN PACIFIC RR CO 4.8% 15/SEP/2035	SEMI-ANN.	4.800% 09/15/2035 200,000.000	199,082	197,502
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 65 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
13645RAX2	CANADIAN PACIFIC RR CO 6.125% 15/SEP/211	SEMI-ANN.	6.125% 09/15/2115 62,000.000	65,002	62,804
13975KAC3	CAPITAL AUTO RECEIVABLES ASSET TRUST 201	MONTHLY	1.610% 06/20/2019 300,000.000	299,923	298,285
139738AD0	CAPITAL AUTO RECEIVABLES ASSET TRUST 201	MONTHLY	1.730% 09/20/2019 260,000.000	259,995	258,763
14040HBG9	CAPITAL ONE FINANCIAL CORP CALLABLE NOTE	SEMI-ANN.	3.200% 02/05/2025 300,000.000	299,262	289,992
14040HBJ3	CAPITAL ONE FINANCIAL CORP CALLABLE NOTE	SEMI-ANN.	4.200% 10/29/2025 112,000.000	111,991	110,583
14149YBA5	CARDINAL HEALTH INC CALLABLE NOTES FIXED	SEMI-ANN.	3.500% 11/15/2024 390,000.000	387,984	390,452
14149YBE7	CARDINAL HEALTH INC CALLABLE NOTES FIXED	SEMI-ANN.	3.750% 09/15/2025 150,000.000	149,892	152,282
14313PAC1	CARMAX AUTO OWNER TRUST 2013-4 2013-4 A3	MONTHLY	0.800% 07/16/2018 104,388.450	104,379	104,130
14313RAC7	CARMAX AUTO OWNER TRUST 2014-2 2014-2 A3	MONTHLY	0.980% 01/15/2019 589,000.000	588,957	587,013
143127AC2	CARMAX AUTO OWNER TRUST 2015-2 2015-2 A3	MONTHLY	1.370% 03/16/2020 234,000.000	233,994	232,322
149123CB5	CATERPILLAR INC CALLABLE BOND FIXED 3.80	SEMI-ANN.	3.803% 08/15/2042 390,000.000	380,546	349,077
149123BS9	CATERPILLAR INC CALLABLE NOTES FIXED 5.2	SEMI-ANN.	5.200% 05/27/2041 170,000.000	194,653	183,546
124857AF0	CBS CORP CALLABLE NOTES FIXED 5.9% 15/OC	SEMI-ANN.	5.900% 10/15/2040 1,100,000.000	1,239,084	1,138,401
161175AL8	CCO SAFARI II LLC CALLABLE NOTES FIXED 4	SEMI-ANN.	4.464% 07/23/2022 270,000.000	270,000	269,058
161175AP9	CCO SAFARI II LLC CALLABLE NOTES FIXED 6	SEMI-ANN.	6.484% 10/23/2045 410,000.000	410,000	410,672
151020AH7	CELGENE CORP CALLABLE NOTES FIXED 3.25%	SEMI-ANN.	3.250% 08/15/2022 200,000.000	206,644	198,414
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 66 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
151020AP9	CELGENE CORP CALLABLE NOTES FIXED 3.625%	SEMI-ANN. 3.625% 05/15/2024		219,250	216,370
		220,000.000			
151020AS3	CELGENE CORP CALLABLE NOTES FIXED 3.875%	SEMI-ANN. 3.875% 08/15/2025		1,643,964	1,653,277
		1,660,000.000			
15135UAG4	CENOVUS ENERGY INC CALLABLE NOTES FIXED	SEMI-ANN. 3.000% 08/15/2022		92,647	88,689
		100,000.000			
15135UAH2	CENOVUS ENERGY INC CALLABLE NOTES FIXED	SEMI-ANN. 4.450% 09/15/2042		259,433	189,556
		260,000.000			
15135UAF6	CENOVUS ENERGY INC CALLABLE NOTES FIXED	SEMI-ANN. 6.750% 11/15/2039		1,029,300	851,047
		895,000.000			
15189XAD0	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC	SEMI-ANN. 6.950% 03/15/2033		56,965	52,682
	RATINGS: BAA1 BBB+	40,000.000			
15189WAC4	CENTERPOINT ENERGY RESOURCES CORP CALLAB	SEMI-ANN. 6.125% 11/01/2017		34,880	37,660
	RATINGS: BAA3 BBB	35,000.000			
00440EAU1	CHUBB INA HOLDINGS INC CALLABLE NOTES FI	SEMI-ANN. 2.875% 11/03/2022		103,869	103,211
		104,000.000			
00440EAS6	CHUBB INA HOLDINGS INC CALLABLE NOTES FI	SEMI-ANN. 3.150% 03/15/2025		174,970	172,954
		175,000.000			
125509AZ2	CIGNA CORP BOND FIXED 7.875% 15/MAY/2027	SEMI-ANN. 7.875% 05/15/2027		2,099,589	2,990,186
	RATINGS: BAA2 BBB	2,276,000.000			
125509BQ1	CIGNA CORP CALLABLE NOTES FIXED 5.875% 1	SEMI-ANN. 5.875% 03/15/2041		513,380	517,563
		450,000.000			
125509BH1	CIGNA CORP CALLABLE NOTES FIXED 6.15% 15	SEMI-ANN. 6.150% 11/15/2036		2,049,640	2,789,742
	RATINGS: BAA2 BBB	2,450,000.000			
17305EFU4	CITIBANK CREDIT CARD ISSUANCE TRUST 2014	SEMI-ANN. 1.730% 04/09/2020		749,895	751,755
		750,000.000			
172967JT9	CITIGROUP INC BOND FIXED 4.4% 10/JUN/202	SEMI-ANN. 4.400% 06/10/2025		692,164	701,957
		695,000.000			
172967KE0	CITIGROUP INC NOTES FIXED 2.05% 07/DEC/2	SEMI-ANN. 2.050% 12/07/2018		999,860	994,720
		1,000,000.000			
172967HD6	CITIGROUP INC NOTES FIXED 3.875% 25/OCT/	SEMI-ANN. 3.875% 10/25/2023		1,282,045	1,327,945
		1,285,000.000			
JPMorgan Investor Services					
J.P.Morgan					

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 67 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
172967JU6 CITIGROUP INC NOTES FIXED 4.65% 30/JUL/2		SEMI-ANN. 4.650% 07/30/2045		1,348,043	1,369,980
		1,350,000.000			
172967HA2 CITIGROUP INC NOTES FIXED 6.675% 13/SEP/		SEMI-ANN. 6.675% 09/13/2043		150,000	183,926
		150,000.000			
17307GBT4 CITIGROUP MORTGAGE LOAN TRUST INC 2003-1		MONTHLY 5.250% 09/25/2033		51,135	48,691
		48,635.100			
186108BU9 CLEVELAND ELECTRIC ILLUMINATING CO/THE C		SEMI-ANN. 7.880% 11/01/2017		167,768	165,050
RATINGS: BAA1 BBB		150,000.000			
12572QAF2 CME GROUP INC 5.3% 15/SEP/2043		SEMI-ANN. 5.300% 09/15/2043		1,540,654	1,695,656
		1,481,000.000			
126117AS9 CNA FINANCIAL CORP CALLABLE NOTES FIXED		SEMI-ANN. 3.950% 05/15/2024		60,509	59,730
		60,000.000			
126117AM2 CNA FINANCIAL CORP CALLABLE NOTES FIXED		SEMI-ANN. 6.500% 08/15/2016		184,136	175,042
RATINGS: BAA3 BBB-		170,000.000			
12623CAC9 CNH EQUIPMENT TRUST 2011-B 2011-B A3 0.9		MONTHLY 0.910% 08/15/2016		0	0
		.050			
12623MAC7 CNH EQUIPMENT TRUST 2012-A 2012-A A3 0.9		MONTHLY 0.940% 05/15/2017		0	0
		.050			
12624FAC1 CNH EQUIPMENT TRUST 2012-C 2012-C A3 0.5		MONTHLY 0.570% 12/15/2017		6,004	6,003
		6,004.530			
12624HAC7 CNH EQUIPMENT TRUST 2012-D 2012-D A3 0.6		MONTHLY 0.650% 04/16/2018		26,742	26,738
		26,747.660			
12591FAC0 CNH EQUIPMENT TRUST 2013-A 2013-A A3 0.6		MONTHLY 0.690% 06/15/2018		80,081	80,040
		80,081.030			
12613SAC6 CNH EQUIPMENT TRUST 2013-C 2013-C A3 1.0		MONTHLY 1.020% 08/15/2018		74,672	74,595
		74,680.970			
12618SAC1 CNH EQUIPMENT TRUST 2013-D 2013-D A3 0.7		MONTHLY 0.770% 10/15/2018		216,754	215,980
		216,762.750			
12591BAC9 CNH EQUIPMENT TRUST 2014-A 2014-A A3 0.8		MONTHLY 0.840% 05/15/2019		347,683	346,502
		347,687.690			
12623PAC0 CNH EQUIPMENT TRUST 2014-B 2014-B A3 0.9		MONTHLY 0.910% 05/15/2019		499,986	497,958
		500,000.000			
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 68 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
12625GAC8 CN00C FINANCE 2013 LTD CALLABLE NOTES FI	SEMI-ANN.	3.000% 05/09/2023		398,832	379,068
		405,000.000			
12591DAC5 CN00C NEXEN FINANCE 2014 ULC CALLABLE NO	SEMI-ANN.	4.250% 04/30/2024		199,130	201,584
		200,000.000			
191241AE8 COCA-COLA FEMSA SAB DE CV CALLABLE BOND	SEMI-ANN.	3.875% 11/26/2023		817,683	832,847
		830,000.000			
20029PAG4 COMCAST CABLE COMMUNICATIONS LLC CALLABL	SEMI-ANN.	8.875% 05/01/2017		313,398	274,113
RATINGS: BAA1 BBB+		250,000.000			
20030NBP5 COMCAST CORP CALLABLE NOTES FIXED 4.4% 1	SEMI-ANN.	4.400% 08/15/2035		164,899	165,983
		165,000.000			
20030NBQ3 COMCAST CORP CALLABLE NOTES FIXED 4.6% 1	SEMI-ANN.	4.600% 08/15/2045		279,790	283,506
		280,000.000			
20030NAM3 COMCAST CORP CALLABLE NOTES FIXED 6.45%	SEMI-ANN.	6.450% 03/15/2037		2,157,791	2,738,076
RATINGS: BAA1 BBB+		2,200,000.000			
20030NAV3 COMCAST CORP CALLABLE NOTES FIXED 6.95%	SEMI-ANN.	6.950% 08/15/2037		3,415,321	3,607,993
RATINGS: BAA1 BBB+		2,765,000.000			
2027A0HR3 COMMONWEALTH BANK OF AUSTRALIA BOND FIXE	SEMI-ANN.	4.500% 12/09/2025		199,586	198,324
		200,000.000			
40426WAV3 COMMONWEALTH REIT CALLABLE NOTES FIXED 6	SEMI-ANN.	6.650% 01/15/2018		138,804	148,172
RATINGS: BAA2 BBB		140,000.000			
205887BR2 CONAGRA FOODS INC CALLABLE NOTES FIXED 3	SEMI-ANN.	3.200% 01/25/2023		209,260	209,723
		218,000.000			
205887BS0 CONAGRA FOODS INC CALLABLE NOTES FIXED 4	SEMI-ANN.	4.650% 01/25/2043		211,478	204,273
		229,000.000			
205887BD3 CONAGRA FOODS INC CALLABLE NOTES FIXED 5	SEMI-ANN.	5.819% 06/15/2017		118,935	127,645
RATINGS: BAA2 BBB		121,000.000			
209111FB4 CONSOLIDATED EDISON CO OF NEW YORK INC C	SEMI-ANN.	4.200% 03/15/2042		654,252	648,298
		676,000.000			
209111FC2 CONSOLIDATED EDISON CO OF NEW YORK INC C	SEMI-ANN.	3.950% 03/01/2043		1,092,344	1,015,993
		1,100,000.000			
209111FD0 CONSOLIDATED EDISON CO OF NEW YORK INC C	SEMI-ANN.	4.450% 03/15/2044		879,261	879,278
		880,000.000			
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 69 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT		COST	CURRENT VALUE
		SHARES / PAR			
210518CT1	CONSUMERS ENERGY CO CALLABLE BOND FIXED	SEMI-ANN.	2.850% 05/15/2022	38,996	38,611
			39,000.000		
210795QB9	CONTINENTAL AIRLINES 2012-2 CLASS A PASS	SEMI-ANN.	4.000% 04/29/2026	57,406	58,841
			57,406.160		
21685WDD6	COOPERATIEVE RABOBANK UA MEDIUM TERM NOT	SEMI-ANN.	3.875% 02/08/2022	540,102	527,690
			500,000.000		
21987BAT5	CORP NACIONAL DEL COBRE DE CHILE NOTES F	SEMI-ANN.	5.625% 10/18/2043	4,119,616	3,315,015
			3,700,000.000		
22160KAH8	COSTCO WHOLESALE CORP CALLABLE NOTES FIX	SEMI-ANN.	2.250% 02/15/2022	149,556	147,209
			150,000.000		
22303QAP5	COVIDIEN INTERNATIONAL FINANCE SA CALLAB	SEMI-ANN.	2.950% 06/15/2023	314,285	310,004
			315,000.000		
224044CC9	COX COMMUNICATIONS INC CALLABLE NOTES FI	SEMI-ANN.	4.500% 06/30/2043	1,011,538	804,342
			1,100,000.000		
224044BV8	COX COMMUNICATIONS INC CALLABLE NOTES FI	SEMI-ANN.	8.375% 03/01/2039	12,233,005	11,846,070
	RATINGS: BAA2 BBB-		10,750,000.000		
12626VAA8	CPS AUTO RECEIVABLES TRUST 2013-D 2013-D	MONTHLY	1.540% 07/16/2018	66,184	66,017
			66,190.130		
22546QAT4	CREDIT SUISSE AG/NEW YORK NY MEDIUM TERM	SEMI-ANN.	1.750% 01/29/2018	249,855	249,298
			250,000.000		
22546QAP2	CREDIT SUISSE AG/NEW YORK NY MEDIUM TERM	SEMI-ANN.	3.625% 09/09/2024	248,590	251,965
			250,000.000		
22541QP89	CREDIT SUISSE FIRST BOSTON MORTGAGE SECU	MONTHLY	5.250% 11/25/2033	92,923	90,439
			88,682.940		
225433AA9	CREDIT SUISSE GROUP FUNDING GUERNSEY LTD	SEMI-ANN.	3.750% 03/26/2025	498,800	483,640
			500,000.000		
12626PAM5	CRH AMERICA INC CALLABLE NOTES FIXED 3.8	SEMI-ANN.	3.875% 05/18/2025	199,754	198,606
			200,000.000		
12626PAN3	CRH AMERICA INC CALLABLE NOTES FIXED 5.1	SEMI-ANN.	5.125% 05/18/2045	4,827,522	4,877,779
			4,875,000.000		
126408BL6	CSX CORP BOND FIXED 7.9% 01/MAY/2017 USD	SEMI-ANN.	7.900% 05/01/2017	489,675	432,812
	RATINGS: BAA3 BBB-		400,000.000		
JPMorgan Investor Services					
J.P.Morgan					

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 70 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
126408GW7	CSX CORP CALLABLE NOTES FIXED 4.75% 30/M	SEMI-ANN. 4.750% 05/30/2042		846,207	886,796
		890,000.000			
126408GK3	CSX CORP CALLABLE NOTES FIXED 6.15% 01/M	SEMI-ANN. 6.150% 05/01/2037		5,111,149	5,208,363
	RATINGS: BAA3 BBB-	4,475,000.000			
126408GH0	CSX CORP CALLABLE NOTES FIXED 6% 01/OCT/	SEMI-ANN. 6.000% 10/01/2036		1,981,224	2,152,016
	RATINGS: BAA3 BBB-	1,900,000.000			
126410LK3	CSX TRANSPORTATION INC NOTES FIXED 9.75%	SEMI-ANN. 9.750% 06/15/2020		822,407	839,748
	RATINGS: BAA3 BBB-	661,000.000			
126650CK4	CVS HEALTH CORP CALLABLE NOTES FIXED 3.5	SEMI-ANN. 3.500% 07/20/2022		222,904	226,916
		223,000.000			
126650CL2	CVS HEALTH CORP CALLABLE NOTES FIXED 3.8	SEMI-ANN. 3.875% 07/20/2025		593,964	612,348
		600,000.000			
126650CC2	CVS HEALTH CORP CALLABLE NOTES FIXED 4%	SEMI-ANN. 4.000% 12/05/2023		1,036,460	1,080,789
		1,040,000.000			
126650CN8	CVS HEALTH CORP CALLABLE NOTES FIXED 5.1	SEMI-ANN. 5.125% 07/20/2045		89,672	94,809
		90,000.000			
233851AR5	DAIMLER FINANCE NORTH AMERICA LLC CALLAB	SEMI-ANN. 2.250% 07/31/2019		202,982	197,376
		200,000.000			
233851CB8	DAIMLER FINANCE NORTH AMERICA LLC CALLAB	SEMI-ANN. 3.500% 08/03/2025		248,853	246,165
		250,000.000			
235851AQ5	DANAHER CORP CALLABLE NOTES FIXED 3.35%	SEMI-ANN. 3.350% 09/15/2025		165,763	168,522
		166,000.000			
235851AM4	DANAHER CORP CALLABLE NOTES FIXED 3.9% 2	SEMI-ANN. 3.900% 06/23/2021		130,967	139,236
		131,000.000			
244199BF1	DEERE & CO CALLABLE NOTES FIXED 3.9% 09/	SEMI-ANN. 3.900% 06/09/2042		201,164	191,200
		200,000.000			
247361ZH4	DELTA AIR LINES 2010-2 CLASS A PASS THRO	SEMI-ANN. 4.950% 11/23/2020		46,587	48,917
		46,587.270			
24736WAA8	DELTA AIR LINES 2011-1 CLASS A PASS THRO	SEMI-ANN. 5.300% 10/15/2020		25,749	27,293
		25,748.570			
247358AA2	DELTA AIR LINES 2012-1 CLASS A PASS THRO	SEMI-ANN. 4.750% 11/07/2021		111,860	118,012
		111,859.960			
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 71 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
25152RXA6	DEUTSCHE BANK AG/LONDON MEDIUM TERM NOTE	SEMI-ANN.	3.700% 05/30/2024 665,000.000	662,466	662,327
25152RYD9	DEUTSCHE BANK AG/LONDON NOTES FIXED 1.87	SEMI-ANN.	1.875% 02/13/2018 159,000.000	159,003	157,649
25156PAL7	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B RATINGS: BAA1 BBB+	SEMI-ANN.	6.750% 08/20/2018 300,000.000	354,620	334,431
25156PAR4	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B	SEMI-ANN.	4.875% 03/06/2042 580,000.000	571,903	591,061
25179MAL7	DEVON ENERGY CORP CALLABLE NOTES FIXED 5	SEMI-ANN.	5.600% 07/15/2041 500,000.000	544,490	377,915
25179MAV5	DEVON ENERGY CORP CALLABLE NOTES FIXED 5	SEMI-ANN.	5.850% 12/15/2025 300,000.000	295,756	291,762
25179MAU7	DEVON ENERGY CORP CALLABLE NOTES FIXED 5	SEMI-ANN.	5.000% 06/15/2045 300,000.000	281,977	227,370
25179MAH6	DEVON ENERGY CORP CALLABLE NOTES FIXED 6 RATINGS: BAA1 BBB+	SEMI-ANN.	6.300% 01/15/2019 400,000.000	470,670	412,120
25243YAU3	DIAGEO CAPITAL PLC CALLABLE NOTES FIXED	SEMI-ANN.	2.625% 04/29/2023 480,000.000	478,824	463,738
25459HBL8	DIRECTV HOLDINGS LLC / DIRECTV FINANCING	SEMI-ANN.	4.450% 04/01/2024 200,000.000	199,260	205,418
25459HAX3	DIRECTV HOLDINGS LLC / DIRECTV FINANCING	SEMI-ANN.	6.000% 08/15/2040 300,000.000	290,022	306,999
25459HAZ8	DIRECTV HOLDINGS LLC / DIRECTV FINANCING	SEMI-ANN.	6.375% 03/01/2041 865,000.000	963,679	928,422
254672UH9	DISCOVER BANK/GREENWOOD DE CALLABLE NOTE	SEMI-ANN.	2.600% 11/13/2018 250,000.000	249,845	249,800
254683BQ7	DISCOVER CARD EXECUTION NOTE TRUST 2015-	MONTHLY	1.450% 03/15/2021 400,000.000	399,947	396,317
25746UCC1	DOMINION RESOURCES INC/VA CALLABLE NOTES	SEMI-ANN.	4.700% 12/01/2044 2,105,000.000	2,097,254	2,050,796
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	895,411
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 72 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
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	253,816
260543CF8 DOW CHEMICAL CO/THE CALLABLE NOTES FIXED		SEMI-ANN. 4.125% 11/15/2021 56,000.000		60,854	58,710
260543CK7 DOW CHEMICAL CO/THE CALLABLE NOTES FIXED		SEMI-ANN. 4.250% 10/01/2034 710,000.000		693,216	640,789
260543CG6 DOW CHEMICAL CO/THE CALLABLE NOTES FIXED		SEMI-ANN. 4.375% 11/15/2042 605,000.000		592,193	526,888
260543CE1 DOW CHEMICAL CO/THE CALLABLE NOTES FIXED		SEMI-ANN. 5.250% 11/15/2041 500,000.000		513,040	487,380
260543BY8 DOW CHEMICAL CO/THE CALLABLE NOTES FIXED RATINGS: BAA3 BBB-		SEMI-ANN. 9.400% 05/15/2039 6,202,000.000		7,849,578	8,913,018
250847EG1 DTE ELECTRIC CO CALLABLE BOND FIXED 3.9%		SEMI-ANN. 3.900% 06/01/2021 500,000.000		530,088	532,240
250847EK2 DTE ELECTRIC CO CALLABLE BOND FIXED 3.95		SEMI-ANN. 3.950% 06/15/2042 600,000.000		587,766	574,374
23338VAD8 DTE ELECTRIC CO CALLABLE BOND FIXED 4.3%		SEMI-ANN. 4.300% 07/01/2044 425,000.000		424,358	431,613
26442CAM6 DUKE ENERGY CAROLINAS LLC CALLABLE BOND		SEMI-ANN. 4.250% 12/15/2041 465,000.000		464,214	463,489
26442CAK0 DUKE ENERGY CAROLINAS LLC CALLABLE BOND		SEMI-ANN. 3.900% 06/15/2021 300,000.000		310,580	318,576
26442CAN4 DUKE ENERGY CAROLINAS LLC CALLABLE BOND		SEMI-ANN. 4.000% 09/30/2042 680,000.000		637,659	655,146
144141DD7 DUKE ENERGY PROGRESS LLC CALLABLE BOND F		SEMI-ANN. 4.100% 03/15/2043 100,000.000		99,265	97,058
26442RAD3 DUKE ENERGY PROGRESS LLC CALLABLE BOND F		SEMI-ANN. 4.150% 12/01/2044 320,000.000		318,906	312,624
26441YAV9 DUKE REALTY LP CALLABLE NOTES FIXED 4.37		SEMI-ANN. 4.375% 06/15/2022 147,000.000		151,914	151,482
277432AR1 EASTMAN CHEMICAL CO CALLABLE NOTES FIXED		SEMI-ANN. 3.800% 03/15/2025 950,000.000		945,307	920,009
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 73 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
278062AE4	EATON CORP CALLABLE NOTES FIXED 4.15% 02	SEMI-ANN. 4.150% 11/02/2042		1,942,415	1,798,154
		1,950,000.000			
278062AD6	EATON CORP CALLABLE NOTES FIXED 4% 02/NO	SEMI-ANN. 4.000% 11/02/2032		298,983	285,918
		300,000.000			
278642AE3	EBAY INC CALLABLE NOTES FIXED 2.6% 15/JU	SEMI-ANN. 2.600% 07/15/2022		423,188	418,874
		450,000.000			
278865AR1	ECOLAB INC CALLABLE NOTES FIXED 2.25% 12	SEMI-ANN. 2.250% 01/12/2020		49,977	49,712
		50,000.000			
278865AM2	ECOLAB INC CALLABLE NOTES FIXED 5.5% 08/	SEMI-ANN. 5.500% 12/08/2041		220,026	217,602
		200,000.000			
279158AK5	ECOPETROL SA CALLABLE NOTES FIXED 4.125%	SEMI-ANN. 4.125% 01/16/2025		115,831	93,600
		117,000.000			
279158AL3	ECOPETROL SA CALLABLE NOTES FIXED 5.375%	SEMI-ANN. 5.375% 06/26/2026		76,483	65,643
		77,000.000			
26867LAG5	EMD FINANCE LLC CALLABLE NOTES FIXED 2.9	SEMI-ANN. 2.950% 03/19/2022		1,003,231	969,674
		1,005,000.000			
29250NAJ4	ENBRIDGE INC CALLABLE NOTES FIXED 4.5% 1	SEMI-ANN. 4.500% 06/10/2044		407,921	279,657
		410,000.000			
292505AK0	ENCANA CORP CALLABLE NOTES FIXED 5.15% 1	SEMI-ANN. 5.150% 11/15/2041		74,467	50,162
		75,000.000			
292505AG9	ENCANA CORP CALLABLE NOTES FIXED 6.5% 01	SEMI-ANN. 6.500% 02/01/2038		570,610	392,103
	RATINGS: BAA2 BBB+	490,000.000			
292505AE4	ENCANA CORP CALLABLE NOTES FIXED 6.625%	SEMI-ANN. 6.625% 08/15/2037		541,865	404,505
	RATINGS: BAA2 BBB+	500,000.000			
29273RAS8	ENERGY TRANSFER PARTNERS LP CALLABLE NOT	SEMI-ANN. 3.600% 02/01/2023		132,807	110,303
		134,000.000			
29273RBG3	ENERGY TRANSFER PARTNERS LP CALLABLE NOT	SEMI-ANN. 4.750% 01/15/2026		54,601	46,259
		55,000.000			
29336UAE7	ENLINK MIDSTREAM PARTNERS LP CALLABLE NO	SEMI-ANN. 4.150% 06/01/2025		129,775	99,984
		130,000.000			
29379VBB8	ENTERPRISE PRODUCTS OPERATING LLC CALLAB	SEMI-ANN. 3.900% 02/15/2024		32,938	30,789
		33,000.000			
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 74 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
29379VBE2	ENTERPRISE PRODUCTS OPERATING LLC CALLAB	SEMI-ANN.	3.750% 02/15/2025 495,000.000	493,421	452,781
29379VBH5	ENTERPRISE PRODUCTS OPERATING LLC CALLAB	SEMI-ANN.	3.700% 02/15/2026 89,000.000	88,675	79,833
29379VBA0	ENTERPRISE PRODUCTS OPERATING LLC CALLAB	SEMI-ANN.	4.850% 03/15/2044 225,000.000	212,137	182,167
29379VBC6	ENTERPRISE PRODUCTS OPERATING LLC CALLAB	SEMI-ANN.	5.100% 02/15/2045 275,000.000	274,574	230,351
29379VBJ1	ENTERPRISE PRODUCTS OPERATING LLC CALLAB	SEMI-ANN.	4.900% 05/15/2046 225,000.000	224,179	183,868
26882PBE1	ERAC USA FINANCE LLC NOTES FIXED 7% 15/0 RATINGS: BAA2 BBB+	SEMI-ANN.	7.000% 10/15/2037 300,000.000	188,250	365,607
26884ABB8	ERP OPERATING LP CALLABLE NOTES FIXED 4.	SEMI-ANN.	4.500% 07/01/2044 6,700,000.000	6,692,400	6,720,167
26884AAZ6	ERP OPERATING LP CALLABLE NOTES FIXED 4.	SEMI-ANN.	4.625% 12/15/2021 182,000.000	195,294	197,521
26884AAU7	ERP OPERATING LP CALLABLE NOTES FIXED 5. RATINGS: BAA1 BBB+	SEMI-ANN.	5.375% 08/01/2016 250,000.000	280,563	255,713
664397AK2	EVERSOURCE ENERGY CALLABLE NOTES FIXED 2	SEMI-ANN.	2.800% 05/01/2023 515,000.000	513,671	495,883
30161NAL5	EXELON CORP CALLABLE NOTES FIXED 5.1% 15	SEMI-ANN.	5.100% 06/15/2045 415,000.000	413,606	419,150
30161NAR2	EXELON CORP CALLABLE NOTES FIXED 5.1% 15	SEMI-ANN.	5.100% 06/15/2045 3,075,000.000	3,087,298	3,097,417
30161MAJ2	EXELON GENERATION CO LLC CALLABLE NOTES	SEMI-ANN.	5.750% 10/01/2041 457,000.000	447,819	441,805
30161MAN3	EXELON GENERATION CO LLC CALLABLE NOTES	SEMI-ANN.	5.600% 06/15/2042 165,000.000	154,889	153,643
30219GAK4	EXPRESS SCRIPTS HOLDING CO CALLABLE NOTE	SEMI-ANN.	3.500% 06/15/2024 90,000.000	89,345	88,667
30231GAJ1	EXXON MOBIL CORP CALLABLE NOTES FIXED 2.	SEMI-ANN.	2.397% 03/06/2022 1,310,000.000	1,310,000	1,289,852
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 75 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
30231GAN2 EXXON MOBIL CORP CALLABLE NOTES FIXED 3.		SEMI-ANN. 3.567% 03/06/2045		258,000	242,481
		258,000.000			
31428XBC9 FEDEX CORP CALLABLE NOTES FIXED 3.2% 01/		SEMI-ANN. 3.200% 02/01/2025		169,737	165,349
		170,000.000			
31428XBA3 FEDEX CORP CALLABLE NOTES FIXED 3.9% 01/		SEMI-ANN. 3.900% 02/01/2035		199,084	182,058
		200,000.000			
31428XBB1 FEDEX CORP CALLABLE NOTES FIXED 4.1% 01/		SEMI-ANN. 4.100% 02/01/2045		2,796,196	2,495,052
		2,800,000.000			
31428XBE5 FEDEX CORP CALLABLE NOTES FIXED 4.75% 15		SEMI-ANN. 4.750% 11/15/2045		1,585,264	1,585,216
		1,600,000.000			
31428XAY2 FEDEX CORP CALLABLE NOTES FIXED 4% 15/JA		SEMI-ANN. 4.000% 01/15/2024		219,622	229,610
		220,000.000			
31679DAC0 FIFTH THIRD AUTO TRUST 2013-A 2013-A A3		MONTHLY 0.610% 09/15/2017		87,420	87,285
		87,424.510			
31679MAD8 FIFTH THIRD AUTO TRUST 2014-3 2014-3 A3		MONTHLY 0.960% 03/15/2019		309,986	308,966
		310,000.000			
31680GAD8 FIFTH THIRD AUTO TRUST 2015-1 2015-1 A3		MONTHLY 1.420% 03/16/2020		237,961	236,175
		238,000.000			
316773CF5 FIFTH THIRD BANCORP NOTES FIXED 5.45% 15		SEMI-ANN. 5.450% 01/15/2017		423,513	440,593
RATINGS: BAA2 BBB-		425,000.000			
31677QBB4 FIFTH THIRD BANK/CINCINNATI OH CALLABLE		SEMI-ANN. 2.375% 04/25/2019		199,868	200,662
		200,000.000			
32051D6N7 FIRST HORIZON MORTGAGE PASS-THROUGH TRUS		MONTHLY FLOATING 10/25/2034		55,132	74,502
RATINGS: BAA1		76,572.800			
341081FF9 FLORIDA POWER & LIGHT CO CALLABLE BOND F		SEMI-ANN. 4.125% 02/01/2042		1,007,600	994,780
		1,000,000.000			
341081FG7 FLORIDA POWER & LIGHT CO CALLABLE BOND F		SEMI-ANN. 4.050% 06/01/2042		768,922	758,365
		770,000.000			
341081FL6 FLORIDA POWER & LIGHT CO CALLABLE BOND F		SEMI-ANN. 4.050% 10/01/2044		782,209	776,781
		785,000.000			
34530LAD3 FORD CREDIT AUTO LEASE TRUST 2014-B 2014		MONTHLY 0.890% 09/15/2017		249,984	249,613
		250,000.000			
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR			AETNA RETIREMENT PLAN COMPOSITE			PAGE 76 C 20661	
			BASE CURRENCY: USD			AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT			COST	CURRENT VALUE
			SHARES / PAR				
34530AAC9	FORD CREDIT AUTO OWNER TRUST	2012-D 2012	MONTHLY	0.510%	04/15/2017	580	580
					580.450		
34530EAC1	FORD CREDIT AUTO OWNER TRUST	2013-B 2013	MONTHLY	0.570%	10/15/2017	31,483	31,462
					31,484.650		
34530DAC3	FORD CREDIT AUTO OWNER TRUST	2013-C 2013	MONTHLY	0.820%	12/15/2017	42,838	42,834
					42,844.900		
34530GAD4	FORD CREDIT AUTO OWNER TRUST	2013-D 2013	MONTHLY	0.670%	04/15/2018	104,156	103,962
					104,160.740		
34530KAB9	FORD CREDIT AUTO OWNER TRUST	2014-B 2014	MONTHLY	0.900%	10/15/2018	325,998	325,443
					326,000.000		
34530PAD4	FORD CREDIT AUTO OWNER TRUST	2014-C 2014	MONTHLY	1.060%	05/15/2019	280,959	280,335
					281,000.000		
34530QAD2	FORD CREDIT AUTO OWNER TRUST	2015-A 2015	MONTHLY	1.280%	09/15/2019	136,989	136,637
					137,000.000		
34530VAD1	FORD CREDIT AUTO OWNER TRUST	2015-B 2015	MONTHLY	1.160%	11/15/2019	262,976	261,069
					263,000.000		
34530YAD5	FORD CREDIT AUTO OWNER TRUST	2015-C 2015	MONTHLY	1.410%	02/15/2020	265,948	264,867
					266,000.000		
345397WN9	FORD MOTOR CREDIT CO LLC NOTES FIXED 1.5	SEMI-ANN.		1.500%	01/17/2017	199,812	198,598
					200,000.000		
345397WP4	FORD MOTOR CREDIT CO LLC NOTES FIXED 2.3	SEMI-ANN.		2.375%	03/12/2019	398,484	394,324
					400,000.000		
345397XL2	FORD MOTOR CREDIT CO LLC NOTES FIXED 4.1	SEMI-ANN.		4.134%	08/04/2025	416,742	409,529
					411,000.000		
35671DAW5	FREEPORT-MCMORAN COPPER & GOLD INC CALLA	SEMI-ANN.		2.150%	03/01/2017	120,085	110,715
					121,000.000		
35671DAU9	FREEPORT-MCMORAN COPPER & GOLD INC CALLA	SEMI-ANN.		3.550%	03/01/2022	310,500	232,000
					400,000.000		
35671DAZ8	FREEPORT-MCMORAN INC CALLABLE NOTES FIXE	SEMI-ANN.		3.875%	03/15/2023	128,464	86,640
					152,000.000		
35671DBJ3	FREEPORT-MCMORAN INC CALLABLE NOTES FIXE	SEMI-ANN.		5.400%	11/14/2034	726,467	386,900
					730,000.000		
JPMorgan Investor Services			J.P.Morgan				

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 77 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT		COST	CURRENT VALUE
		SHARES / PAR			
36164NFF7 GE CAPITAL INTERNATIONAL FUNDING CO CALL		SEMI-ANN. 2.342% 11/15/2020		452,823	481,947
		486,000.000			
36164NFH3 GE CAPITAL INTERNATIONAL FUNDING CO NOTE		SEMI-ANN. 4.418% 11/15/2035		8,876,801	11,613,062
		11,380,000.000			
36962G7M0 GENERAL ELECTRIC CO CALLABLE BOND FIXED		SEMI-ANN. 2.200% 01/09/2020		128,921	129,477
		129,000.000			
369604BH5 GENERAL ELECTRIC CO CALLABLE NOTES FIXED		SEMI-ANN. 4.500% 03/11/2044		485,536	504,274
		490,000.000			
36962G4Y7 GENERAL ELECTRIC CO MEDIUM TERM NOTE FIX		SEMI-ANN. 4.625% 01/07/2021		182,262	188,921
		172,000.000			
37045XBB1 GENERAL MOTORS FINANCIAL CO INC CALLABLE		SEMI-ANN. 3.100% 01/15/2019		108,950	108,842
		109,000.000			
373334JW2 GEORGIA POWER CO CALLABLE NOTES FIXED 4.		SEMI-ANN. 4.300% 03/15/2042		279,857	258,611
		280,000.000			
373334KA8 GEORGIA POWER CO CALLABLE NOTES FIXED 4.		SEMI-ANN. 4.300% 03/15/2043		377,526	348,840
		380,000.000			
373334JR3 GEORGIA POWER CO CALLABLE NOTES FIXED 5.		SEMI-ANN. 5.400% 06/01/2040		1,039,666	922,075
		875,000.000			
375558BC6 GILEAD SCIENCES INC CALLABLE NOTES FIXED		SEMI-ANN. 3.250% 09/01/2022		365,021	364,509
		362,000.000			
375558AZ6 GILEAD SCIENCES INC CALLABLE NOTES FIXED		SEMI-ANN. 3.500% 02/01/2025		314,704	317,627
		315,000.000			
375558AW3 GILEAD SCIENCES INC CALLABLE NOTES FIXED		SEMI-ANN. 3.700% 04/01/2024		139,766	138,283
		135,000.000			
375558BD4 GILEAD SCIENCES INC CALLABLE NOTES FIXED		SEMI-ANN. 4.750% 03/01/2046		677,192	688,180
		680,000.000			
375558AX1 GILEAD SCIENCES INC CALLABLE NOTES FIXED		SEMI-ANN. 4.800% 04/01/2044		429,166	431,694
		430,000.000			
377373AD7 GLAXOSMITHKLINE CAPITAL PLC CALLABLE NOT		SEMI-ANN. 2.850% 05/08/2022		867,848	896,915
		890,000.000			
37930JAA3 GLITNIR BANKI HF SNR FLTG RTE NTS 21/JAN		QUARTERLY 0.000% 01/21/2011		0	0
RATINGS: C N/R		20,000.000			
JPMorgan Investor Services					
J.P.Morgan					

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 78 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
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
38013PAC3 GM FINANCIAL AUTOMOBILE LEASING TRUST 20		MONTHLY 1.530% 09/20/2018 214,000.000		213,969	212,960
36250QAD5 GM FINANCIAL AUTOMOBILE LEASING TRUST 20		MONTHLY 1.690% 03/20/2019 217,000.000		216,985	215,536
38141EC31 GOLDMAN SACHS GROUP INC/THE CALLABLE MED		SEMI-ANN. 4.800% 07/08/2044 385,000.000		383,121	382,767
38141GVM3 GOLDMAN SACHS GROUP INC/THE MEDIUM TERM		SEMI-ANN. 4.000% 03/03/2024 485,000.000		483,535	497,794
38141GGS7 GOLDMAN SACHS GROUP INC/THE NOTES FIXED		SEMI-ANN. 5.750% 01/24/2022 245,000.000		244,669	278,619
40049JBC0 GRUPO TELEVISA SAB CALLABLE NOTES FIXED		SEMI-ANN. 6.125% 01/31/2046 3,900,000.000		3,906,171	3,876,990
36197RAA5 GS MORTGAGE SECURITIES CORP TRUST 2013-N		MONTHLY 2.318% 01/10/2030 244,000.000		250,097	245,624
36228F2K1 GSR MORTGAGE LOAN TRUST 2004-6F 2004-6F		MONTHLY 5.500% 05/25/2034 63,473.390		65,251	65,588
36242DCH4 GSR MORTGAGE LOAN TRUST 2004-8F 2004-8F		MONTHLY 6.000% 09/25/2034 57,536.170		54,865	59,529
406216BD2 HALLIBURTON CO CALLABLE NOTES FIXED 3.5%		SEMI-ANN. 3.500% 08/01/2023 150,000.000		155,580	147,213
41284BAD8 HARLEY-DAVIDSON MOTORCYCLE TRUST 2015-1		MONTHLY 1.410% 06/15/2020 375,000.000		374,961	372,872
41284CAD6 HARLEY-DAVIDSON MOTORCYCLE TRUST 2015-2		MONTHLY 1.300% 03/16/2020 287,000.000		286,983	285,423
404119AJ8 HCA INC CALLABLE BOND FIXED 7.5% 06/NOV/ RATINGS: VMG1 BBB-		SEMI-ANN. 7.500% 11/06/2033 1,285,000.000		1,349,250	1,368,525
40414LAH2 HCP INC CALLABLE NOTES FIXED 2.625% 01/F		SEMI-ANN. 2.625% 02/01/2020 344,000.000		333,860	338,699
40414LAJ8 HCP INC CALLABLE NOTES FIXED 4.25% 15/NO		SEMI-ANN. 4.250% 11/15/2023 58,000.000		57,733	58,082
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 79 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
42809HAD9 HESS CORP CALLABLE BOND FIXED 5.6% 15/FE	SEMI-ANN.	5.600% 02/15/2041		575,471	459,391
		545,000.000			
42824CAR0 HEWLETT PACKARD ENTERPRISE CO CALLABLE N	SEMI-ANN.	6.350% 10/15/2045		684,534	650,298
		685,000.000			
428236BR3 HEWLETT-PACKARD CO CALLABLE NOTES FIXED	SEMI-ANN.	6.000% 09/15/2041		891,897	742,161
		850,000.000			
437076BA9 HOME DEPOT INC/THE CALLABLE NOTES FIXED	SEMI-ANN.	4.200% 04/01/2043		234,008	235,409
		235,000.000			
437076BH4 HOME DEPOT INC/THE CALLABLE NOTES FIXED	SEMI-ANN.	4.250% 04/01/2046		578,544	592,928
		580,000.000			
437076BD3 HOME DEPOT INC/THE CALLABLE NOTES FIXED	SEMI-ANN.	4.875% 02/15/2044		320,145	357,916
		325,000.000			
437076AP7 HOME DEPOT INC/THE CALLABLE NOTES FIXED	SEMI-ANN.	5.400% 03/01/2016		448,830	453,164
RATINGS: BAA1 BBB+		450,000.000			
43814CAC3 HONDA AUTO RECEIVABLES 2013-1 OWNER TRUS	MONTHLY	0.480% 11/21/2016		11,573	11,571
		11,573.660			
43814FAC6 HONDA AUTO RECEIVABLES 2013-4 OWNER TRUS	MONTHLY	0.690% 09/18/2017		129,490	129,377
		129,511.990			
43813JAC9 HONDA AUTO RECEIVABLES 2014-1 OWNER TRUS	MONTHLY	0.670% 11/21/2017		542,574	541,657
		542,633.020			
43814GAC4 HONDA AUTO RECEIVABLES 2014-2 OWNER TRUS	MONTHLY	0.770% 03/19/2018		485,383	484,087
		485,441.130			
43814KAC5 HONDA AUTO RECEIVABLES 2015-1 OWNER TRUS	MONTHLY	1.050% 10/15/2018		172,987	172,405
		173,000.000			
438516BA3 HONEYWELL INTERNATIONAL INC CALLABLE NOT	SEMI-ANN.	4.250% 03/01/2021		206,004	218,710
		200,000.000			
44328MAK0 HSBC BANK PLC NOTES FIXED 4.75% 19/JAN/2	SEMI-ANN.	4.750% 01/19/2021		200,378	220,302
		200,000.000			
404280AP4 HSBC HOLDINGS PLC NOTES FIXED 4.25% 14/M	SEMI-ANN.	4.250% 03/14/2024		1,000,908	1,003,630
		1,000,000.000			
444859BD3 HUMANA INC CALLABLE NOTES FIXED 3.85% 01	SEMI-ANN.	3.850% 10/01/2024		1,552,932	1,565,154
		1,555,000.000			
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR			AETNA RETIREMENT PLAN COMPOSITE			PAGE 80 C 20661	
			BASE CURRENCY: USD		AS OF DECEMBER 31, 2015		
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT			COST	CURRENT VALUE
			SHARES / PAR				
44614AAC7	HUNTINGTON AUTO TRUST 2012-1	2012-1 A3 0	MONTHLY	0.810%	09/15/2016	0	0
						.090	
44614TAC6	HUNTINGTON AUTO TRUST 2012-2	A3 0.51% 17	MONTHLY	0.510%	04/17/2017	101	101
						101.400	
44890JAC3	HYUNDAI AUTO RECEIVABLES TRUST 2013-A	20	MONTHLY	0.560%	07/17/2017	34,962	34,951
						34,962.820	
44890LAC8	HYUNDAI AUTO RECEIVABLES TRUST 2013-B	20	MONTHLY	0.710%	09/15/2017	43,176	43,168
						43,184.900	
44890RAC5	HYUNDAI AUTO RECEIVABLES TRUST 2014-A	20	MONTHLY	0.790%	07/16/2018	185,289	184,902
						185,322.160	
44890UAC8	HYUNDAI AUTO RECEIVABLES TRUST 2014-B	20	MONTHLY	0.900%	12/17/2018	476,773	475,769
						476,787.640	
44890WAC4	HYUNDAI AUTO RECEIVABLES TRUST 2015-A	20	MONTHLY	1.050%	04/15/2019	196,971	196,287
						197,000.000	
44918LAD4	HYUNDAI AUTO RECEIVABLES TRUST 2015-C	20	MONTHLY	1.460%	02/18/2020	136,975	136,367
						137,000.000	
452308AT6	ILLINOIS TOOL WORKS INC CALLABLE NOTES F		SEMI-ANN.	3.500%	03/01/2024	348,301	359,695
						350,000.000	
454889AN6	INDIANA MICHIGAN POWER CO CALLABLE NOTES		SEMI-ANN.	7.000%	03/15/2019	242,896	226,694
RATINGS: BAA2 BBB						200,000.000	
456873AB4	INGERSOLL-RAND LUXEMBOURG FINANCE SA CAL		SEMI-ANN.	3.550%	11/01/2024	516,033	508,836
						520,000.000	
458140AQ3	INTEL CORP CALLABLE NOTES FIXED 2.45%	29	SEMI-ANN.	2.450%	07/29/2020	78,926	79,904
						79,000.000	
458140AR1	INTEL CORP CALLABLE NOTES FIXED 3.1%	29/	SEMI-ANN.	3.100%	07/29/2022	91,919	91,774
						90,000.000	
458140AJ9	INTEL CORP CALLABLE NOTES FIXED 3.3%	01/	SEMI-ANN.	3.300%	10/01/2021	101,279	103,582
						100,000.000	
458140AS9	INTEL CORP CALLABLE NOTES FIXED 3.7%	29/	SEMI-ANN.	3.700%	07/29/2025	324,516	336,167
						325,000.000	
458140AK6	INTEL CORP CALLABLE NOTES FIXED 4.8%	01/	SEMI-ANN.	4.800%	10/01/2041	576,232	589,001
						565,000.000	
JPMorgan Investor Services			J.P.Morgan				

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 81 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
45866FAA2	INTERCONTINENTAL EXCHANGE INC CALLABLE N	SEMI-ANN.	4.000% 10/15/2023 177,000.000	175,628	182,298
459200JC6	INTERNATIONAL BUSINESS MACHINES CORP CAL	SEMI-ANN.	2.875% 11/09/2022 200,000.000	198,210	198,478
460146CL5	INTERNATIONAL PAPER CO CALLABLE NOTES FI	SEMI-ANN.	3.800% 01/15/2026 200,000.000	199,138	197,050
460146CN1	INTERNATIONAL PAPER CO CALLABLE NOTES FI	SEMI-ANN.	5.150% 05/15/2046 425,000.000	421,303	404,337
46051MAE2	INTERNATIONAL TRANSMISSION CO CALLABLE B	SEMI-ANN.	4.625% 08/15/2043 1,000,000.000	998,390	1,035,980
461202AB9	INTUIT INC CALLABLE NOTES FIXED 5.75% 15 RATINGS: BAA2 BBB	SEMI-ANN.	5.750% 03/15/2017 200,000.000	230,038	209,546
46132FAD2	INVESCO FINANCE PLC CALLABLE NOTES FIXED	SEMI-ANN.	3.750% 01/15/2026 94,000.000	93,757	94,666
472319AK8	JEFFERIES GROUP LLC CALLABLE NOTES FIXED	SEMI-ANN.	5.125% 04/13/2018 100,000.000	100,250	104,007
472319AH5	JEFFERIES GROUP LLC CALLABLE NOTES FIXED	SEMI-ANN.	6.875% 04/15/2021 152,000.000	175,556	170,039
832696AL2	JM SMUCKER CO/THE CALLABLE NOTES FIXED 4	SEMI-ANN.	4.250% 03/15/2035 440,000.000	438,359	433,158
24422ESX8	JOHN DEERE CAPITAL CORP MEDIUM TERM NOTE	SEMI-ANN.	1.600% 07/13/2018 151,000.000	151,513	150,316
24422ERM3	JOHN DEERE CAPITAL CORP MEDIUM TERM NOTE	SEMI-ANN.	2.750% 03/15/2022 255,000.000	254,554	253,559
47787TAC0	JOHN DEERE OWNER TRUST 2013-A 2013-A A3	MONTHLY	0.600% 03/15/2017 56,551.250	56,550	56,518
477877AD6	JOHN DEERE OWNER TRUST 2014-B 2014-B A3	MONTHLY	1.070% 11/15/2018 357,000.000	356,922	355,337
47787WAC3	JOHN DEERE OWNER TRUST 2015-B 2015-B A3	MONTHLY	1.440% 10/15/2019 154,000.000	153,971	153,263
478045AA5	JOHN SEVIER COMBINED CYCLE GENERATION LL	SEMI-ANN.	4.626% 01/15/2042 65,741.600	68,670	71,510
JPMorgan Investor Services		J.P.Morgan			

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT			COST	CURRENT VALUE
		SHARES / PAR				
478160BH6	JOHNSON & JOHNSON CALLABLE NOTES FIXED 3	SEMI-ANN.	3.375%	12/05/2023	354,542	363,604
				343,000.000		
478160BJ2	JOHNSON & JOHNSON CALLABLE NOTES FIXED 4	SEMI-ANN.	4.375%	12/05/2033	1,937,516	2,046,028
				1,855,000.000		
478373AC7	JOHNSON CONTROLS INC CALLABLE NOTES FIXE	SEMI-ANN.	3.625%	07/02/2024	68,964	66,611
				69,000.000		
478366AX5	JOHNSON CONTROLS INC CALLABLE NOTES FIXE	SEMI-ANN.	4.250%	03/01/2021	273,189	277,538
				270,000.000		
46636DAE6	JP MORGAN CHASE COMMERCIAL MORTGAGE SECU	MONTHLY	4.106%	07/15/2046	908,997	933,616
				900,000.000		
46625HMN7	JPMORGAN CHASE & CO CALLABLE NOTES FIXED	SEMI-ANN.	3.900%	07/15/2025	1,160,620	1,200,556
				1,165,000.000		
46625HLL2	JPMORGAN CHASE & CO NOTES FIXED 4.95% 01	SEMI-ANN.	4.950%	06/01/2045	1,061,219	1,074,796
				1,075,000.000		
48126BAA1	JPMORGAN CHASE & CO NOTES FIXED 5.4% 06/	SEMI-ANN.	5.400%	01/06/2042	203,216	202,405
				180,000.000		
46625HHV5	JPMORGAN CHASE & CO NOTES FIXED 5.5% 15/	SEMI-ANN.	5.500%	10/15/2040	2,735,822	3,054,672
				2,700,000.000		
46625HJB7	JPMORGAN CHASE & CO NOTES FIXED 5.6% 15/	SEMI-ANN.	5.600%	07/15/2041	2,179,135	2,291,226
				1,985,000.000		
485134BK5	KANSAS CITY POWER & LIGHT CO CALLABLE NO	SEMI-ANN.	6.375%	03/01/2018	239,572	218,554
	RATINGS: BAA2 BBB			200,000.000		
48632HAA5	KAUPTHING BANK 7.125% BDS 19/MAY/2016 US	SEMI-ANN.	7.125%	05/19/2016	2,578,870	26
	RATINGS: C N/R			2,575,000.000		
487836BE7	KELLOGG CO CALLABLE NOTES FIXED 3.25% 21	SEMI-ANN.	3.250%	05/21/2018	66,833	68,678
				67,000.000		
491674BK2	KENTUCKY UTILITIES CO CALLABLE BOND FIXE	SEMI-ANN.	3.300%	10/01/2025	69,970	70,536
				70,000.000		
49326EED1	KEYCORP MEDIUM TERM NOTE FIXED 5.1% 24/M	SEMI-ANN.	5.100%	03/24/2021	443,482	438,273
				401,000.000		
494550AW6	KINDER MORGAN ENERGY PARTNERS LP CALLABL	SEMI-ANN.	6.950%	01/15/2038	1,825,898	1,352,783
	RATINGS: BAA2 BBB			1,575,000.000		

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 83 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
494550BL9 KINDER MORGAN ENERGY PARTNERS LP CALLABL		SEMI-ANN. 3.950% 09/01/2022 670,000.000		668,754	583,248
494550BN5 KINDER MORGAN ENERGY PARTNERS LP CALLABL		SEMI-ANN. 5.000% 08/15/2042 1,750,000.000		1,516,183	1,291,185
494550BP0 KINDER MORGAN ENERGY PARTNERS LP CALLABL		SEMI-ANN. 5.000% 03/01/2043 1,500,000.000		1,125,675	1,111,200
494550BU9 KINDER MORGAN ENERGY PARTNERS LP CALLABL		SEMI-ANN. 5.500% 03/01/2044 4,085,000.000		4,017,694	3,186,504
494550BW5 KINDER MORGAN ENERGY PARTNERS LP CALLABL		SEMI-ANN. 5.400% 09/01/2044 4,425,000.000		4,441,550	3,344,105
49456BAH4 KINDER MORGAN INC/DE CALLABLE NOTES FIXE		SEMI-ANN. 5.550% 06/01/2045 1,290,000.000		1,259,641	1,007,013
500472AF2 KONINKLIJKE PHILIPS NV CALLABLE NOTES FI		SEMI-ANN. 3.750% 03/15/2022 300,000.000		308,919	307,962
50076QAZ9 KRAFT FOODS GROUP INC NOTES FIXED 3.5% 0		SEMI-ANN. 3.500% 06/06/2022 100,000.000		98,593	101,095
50076QAE6 KRAFT FOODS GROUP INC NOTES FIXED 5% 04/		SEMI-ANN. 5.000% 06/04/2042 1,065,000.000		1,138,696	1,072,338
50076QAR7 KRAFT FOODS GROUP INC NOTES FIXED 6.875%		SEMI-ANN. 6.875% 01/26/2039 150,000.000		172,448	177,780
50076QAX4 KRAFT HEINZ FOODS CO BOND FIXED 6.125% 2		SEMI-ANN. 6.125% 08/23/2018 244,000.000		243,662	267,897
423074AV5 KRAFT HEINZ FOODS CO CALLABLE NOTES FIXE		SEMI-ANN. 5.200% 07/15/2045 4,925,000.000		5,093,295	5,146,182
423074AT0 KRAFT HEINZ FOODS CO CALLABLE NOTES FIXE		SEMI-ANN. 5.000% 07/15/2035 560,000.000		554,674	573,731
501044CN9 KROGER CO/THE CALLABLE NOTES FIXED 5.4%		SEMI-ANN. 5.400% 07/15/2040 62,000.000		61,454	65,592
501044CG4 KROGER CO/THE CALLABLE NOTES FIXED 6.4% RATINGS: BAA2 BBB		SEMI-ANN. 6.400% 08/15/2017 400,000.000		462,952	429,528
505861AC8 LAFARGE SA CALLABLE NOTES FIXED 7.125% 1 RATINGS: BAA3 BBB-		SEMI-ANN. 7.125% 07/15/2036 7,575,000.000		5,841,576	8,688,222
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 84 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT		COST	CURRENT VALUE
		SHARES / PAR			
50180JAD7	LB-UBS COMMERCIAL MORTGAGE TRUST 2007-C2	MONTHLY	5.430% 02/15/2040	465,768	416,796
			406,119.430		
524ESCWZ9	LEHMAN BRTH HLD (RICI) VAR 30/NOV/2056	QUARTERLY	FLOATING 11/30/2056	0	139
			1,390,000.000		
534187BC2	LINCOLN NATIONAL CORP CALLABLE NOTES FIX	SEMI-ANN.	4.200% 03/15/2022	251,514	257,200
			246,000.000		
534187BB4	LINCOLN NATIONAL CORP CALLABLE NOTES FIX	SEMI-ANN.	4.850% 06/24/2021	141,783	143,232
			133,000.000		
53944VAC3	LLOYDS BANK PLC NOTES FIXED 1.75% 16/MAR	SEMI-ANN.	1.750% 03/16/2018	259,652	259,295
			260,000.000		
539439AJ8	LLOYDS BANKING GROUP PLC NOTES FIXED 5.3	SEMI-ANN.	5.300% 12/01/2045	624,163	634,231
			625,000.000		
539830BD0	LOCKHEED MARTIN CORP CALLABLE NOTES FIXE	SEMI-ANN.	3.800% 03/01/2045	593,520	531,822
			600,000.000		
539830BB4	LOCKHEED MARTIN CORP CALLABLE NOTES FIXE	SEMI-ANN.	4.070% 12/15/2042	6,744,521	6,677,831
			7,216,000.000		
539830BL2	LOCKHEED MARTIN CORP CALLABLE NOTES FIXE	SEMI-ANN.	4.700% 05/15/2046	413,780	430,235
			420,000.000		
539830AZ2	LOCKHEED MARTIN CORP CALLABLE NOTES FIXE	SEMI-ANN.	4.850% 09/15/2041	352,958	365,519
			355,000.000		
546676AW7	LOUISVILLE GAS & ELECTRIC CO CALLABLE B0	SEMI-ANN.	3.300% 10/01/2025	32,986	33,142
			33,000.000		
548661DD6	LOWE'S COS INC CALLABLE NOTES FIXED 3.12	SEMI-ANN.	3.125% 09/15/2024	248,824	250,754
			251,000.000		
548661DH7	LOWE'S COS INC CALLABLE NOTES FIXED 3.37	SEMI-ANN.	3.375% 09/15/2025	332,066	339,107
			334,000.000		
548661DE4	LOWE'S COS INC CALLABLE NOTES FIXED 4.25	SEMI-ANN.	4.250% 09/15/2044	742,989	741,476
			745,000.000		
548661CU9	LOWE'S COS INC CALLABLE NOTES FIXED 5.12	SEMI-ANN.	5.125% 11/15/2041	299,820	332,169
			300,000.000		
55608PAQ7	MACQUARIE BANK LTD MEDIUM TERM NOTE FIXE	SEMI-ANN.	4.000% 07/29/2025	349,486	354,606
			350,000.000		
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 85 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
55616XAA5	MACY'S RETAIL HOLDINGS INC BOND FIXED 7. RATINGS: BA2 BB	SEMI-ANN.	7.450% 07/15/2017 50,000.000	59,996	54,024
577778BH5	MACY'S RETAIL HOLDINGS INC CALLABLE BOND RATINGS: BA2 BB	SEMI-ANN.	6.700% 09/15/2028 525,000.000	357,000	578,219
31410HAQ4	MACY'S RETAIL HOLDINGS INC CALLABLE BOND RATINGS: BA2 BB	SEMI-ANN.	6.900% 04/01/2029 2,225,000.000	2,282,940	2,507,330
577778BQ5	MACY'S RETAIL HOLDINGS INC CALLABLE BOND RATINGS: BA2 BB	SEMI-ANN.	6.900% 01/15/2032 2,845,000.000	3,131,445	3,139,770
577778CE1	MACY'S RETAIL HOLDINGS INC CALLABLE NOTE RATINGS: BA2 BB	SEMI-ANN.	6.700% 07/15/2034 1,350,000.000	1,353,454	1,402,610
55616XAM9	MACY'S RETAIL HOLDINGS INC CALLABLE NOTE	SEMI-ANN.	4.500% 12/15/2034 1,480,000.000	1,336,962	1,236,984
314275AC2	MACY'S RETAIL HOLDINGS INC CALLABLE NOTE RATINGS: BA2 BB	SEMI-ANN.	6.375% 03/15/2037 1,950,000.000	1,899,995	1,973,322
559080AG1	MAGELLAN MIDSTREAM PARTNERS LP CALLABLE	SEMI-ANN.	5.150% 10/15/2043 275,000.000	283,484	235,807
565849AE6	MARATHON OIL CORP CALLABLE NOTES FIXED 6 RATINGS: BAA1 BBB+	SEMI-ANN.	6.600% 10/01/2037 925,000.000	1,102,948	793,613
565849AD8	MARATHON OIL CORP CALLABLE NOTES FIXED 6 RATINGS: BAA1 BBB+	SEMI-ANN.	6.000% 10/01/2017 150,000.000	153,288	152,900
56585AAG7	MARATHON PETROLEUM CORP CALLABLE NOTES F	SEMI-ANN.	3.625% 09/15/2024 96,000.000	95,655	89,457
571748AY8	MARSH & MCLENNAN COS INC CALLABLE NOTES	SEMI-ANN.	2.350% 03/06/2020 176,000.000	175,859	174,464
571748AX0	MARSH & MCLENNAN COS INC CALLABLE NOTES	SEMI-ANN.	3.500% 03/10/2025 380,000.000	378,545	374,102
57629WBS8	MASSMUTUAL GLOBAL FUNDING II MEDIUM TERM	SEMI-ANN.	2.100% 08/02/2018 209,000.000	208,615	209,698
55265KX95	MASTR ASSET SECURITIZATION TRUST 2003-11	MONTHLY	4.500% 12/25/2018 7,965.270	7,189	8,093
55265K2N8	MASTR ASSET SECURITIZATION TRUST 2003-11	MONTHLY	5.500% 12/25/2033 68,193.420	71,390	72,211
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 86 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
58013MEV2 MCDONALD'S CORP CALLABLE MEDIUM TERM NOT	SEMI-ANN.	4.600% 05/26/2045		279,749	269,402
		280,000.000			
58013MEK6 MCDONALD'S CORP CALLABLE NOTES FIXED 4.8	SEMI-ANN.	4.875% 07/15/2040		294,738	300,657
		300,000.000			
582839AH9 MEAD JOHNSON NUTRITION CO CALLABLE NOTES	SEMI-ANN.	4.125% 11/15/2025		50,979	51,384
		51,000.000			
582839AG1 MEAD JOHNSON NUTRITION CO CALLABLE NOTES	SEMI-ANN.	4.600% 06/01/2044		131,294	122,190
		132,000.000			
58405UAD4 MEDCO HEALTH SOLUTIONS INC CALLABLE NOTE	SEMI-ANN.	7.125% 03/15/2018		238,046	221,088
RATINGS: BAA3 BBB		200,000.000			
585055AZ9 MEDTRONIC INC CALLABLE NOTES FIXED 2.75%	SEMI-ANN.	2.750% 04/01/2023		558,684	545,826
		560,000.000			
585055BS4 MEDTRONIC INC CALLABLE NOTES FIXED 3.5%	SEMI-ANN.	3.500% 03/15/2025		495,210	504,085
		500,000.000			
585055BT2 MEDTRONIC INC CALLABLE NOTES FIXED 4.375	SEMI-ANN.	4.375% 03/15/2035		981,258	1,000,732
		990,000.000			
585055BU9 MEDTRONIC INC CALLABLE NOTES FIXED 4.625	SEMI-ANN.	4.625% 03/15/2045		4,033,504	4,125,800
		4,000,000.000			
58768WAC3 MERCEDES-BENZ AUTO RECEIVABLES TRUST 201	MONTHLY	0.780% 08/15/2017		46,444	46,391
		46,445.630			
58933YAT2 MERCK & CO INC CALLABLE NOTES FIXED 3.7%	SEMI-ANN.	3.700% 02/10/2045		233,649	217,011
		235,000.000			
58933YAJ4 MERCK & CO INC CALLABLE NOTES FIXED 4.15	SEMI-ANN.	4.150% 05/18/2043		453,608	451,578
		455,000.000			
59020UBU8 MERRILL LYNCH MORTGAGE INVESTORS TRUST S	MONTHLY	FLOATING 05/25/2029		102,950	104,791
		107,801.040			
59156RBG2 METLIFE INC CALLABLE NOTES FIXED 4.875%	SEMI-ANN.	4.875% 11/13/2043		794,562	844,534
		805,000.000			
59156RAY4 METLIFE INC CALLABLE NOTES FIXED 5.875%	SEMI-ANN.	5.875% 02/06/2041		847,762	904,365
		770,000.000			
594918AW4 MICROSOFT CORP CALLABLE BOND FIXED 3.625	SEMI-ANN.	3.625% 12/15/2023		110,454	116,647
		111,000.000			
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 87 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
594918AR5	MICROSOFT CORP CALLABLE NOTES FIXED 3.5%	SEMI-ANN.	3.500% 11/15/2042 245,000.000	242,212	215,688
594918AU8	MICROSOFT CORP CALLABLE NOTES FIXED 3.75	SEMI-ANN.	3.750% 05/01/2043 200,000.000	197,232	185,120
594918BD5	MICROSOFT CORP CALLABLE NOTES FIXED 3.75	SEMI-ANN.	3.750% 02/12/2045 565,000.000	561,876	520,602
594918BL7	MICROSOFT CORP CALLABLE NOTES FIXED 4.45	SEMI-ANN.	4.450% 11/03/2045 605,000.000	602,913	623,888
594918BE3	MICROSOFT CORP CALLABLE NOTES FIXED 4% 1	SEMI-ANN.	4.000% 02/12/2055 650,000.000	639,665	583,876
594918AM6	MICROSOFT CORP NOTES FIXED 5.3% 08/FEB/2	SEMI-ANN.	5.300% 02/08/2041 380,000.000	406,152	437,756
595620AL9	MIDAMERICAN ENERGY CO CALLABLE BOND FIXE	SEMI-ANN.	4.800% 09/15/2043 470,000.000	474,902	502,872
606935AH7	ML-CFC COMMERCIAL MORTGAGE TRUST 2006-1	MONTHLY	FLOATING 02/12/2039 .080	0	0
609207AB1	MONDELEZ INTERNATIONAL INC CALLABLE NOTE	SEMI-ANN.	4.000% 02/01/2024 300,000.000	299,676	309,240
61690GAD3	MORGAN STANLEY BANK OF AMERICA MERRILL L	MONTHLY	3.669% 02/15/2047 500,000.000	514,990	517,445
61761JVL0	MORGAN STANLEY CALLABLE BOND FIXED 3.7%	SEMI-ANN.	3.700% 10/23/2024 95,000.000	94,835	95,457
61746BDQ6	MORGAN STANLEY CALLABLE MEDIUM TERM NOTE	SEMI-ANN.	3.875% 04/29/2024 430,000.000	426,233	438,333
61747YDY8	MORGAN STANLEY CALLABLE MEDIUM TERM NOTE	SEMI-ANN.	4.300% 01/27/2045 265,000.000	263,013	252,839
61760RBA9	MORGAN STANLEY CAPITAL I TRUST 2011-C3 2	MONTHLY	4.054% 07/15/2049 136,000.000	137,356	142,513
61761JB32	MORGAN STANLEY NOTES FIXED 2.8% 16/JUN/2	SEMI-ANN.	2.800% 06/16/2020 378,000.000	377,546	379,202
617482V92	MORGAN STANLEY NOTES FIXED 6.375% 24/JUL	SEMI-ANN.	6.375% 07/24/2042 310,000.000	361,128	383,331
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR			AETNA RETIREMENT PLAN COMPOSITE		PAGE 88 C 20661	
			BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT		COST	CURRENT VALUE
			SHARES / PAR			
61760UAA3	MORGAN STANLEY REREMIC TRUST 2012-XA A 2		MONTHLY	2.000% 07/27/2049	74,078	72,941
				73,344.780		
61945CAA1	MOSAIC CO/THE CALLABLE NOTES FIXED 3.75%	SEMI-ANN.		3.750% 11/15/2021	319,090	315,844
				315,000.000		
61945CAD5	MOSAIC CO/THE CALLABLE NOTES FIXED 5.45%	SEMI-ANN.		5.450% 11/15/2033	608,465	611,461
				605,000.000		
61945CAE3	MOSAIC CO/THE CALLABLE NOTES FIXED 5.625	SEMI-ANN.		5.625% 11/15/2043	138,879	133,232
				139,000.000		
628530BD8	MYLAN INC CALLABLE BOND FIXED 4.2% 29/NO	SEMI-ANN.		4.200% 11/29/2023	463,218	461,099
				465,000.000		
628530BC0	MYLAN INC CALLABLE BOND FIXED 5.4% 29/NO	SEMI-ANN.		5.400% 11/29/2043	141,284	120,075
				130,000.000		
629568AX4	NABORS INDUSTRIES INC CALLABLE NOTES FIX	SEMI-ANN.		4.625% 09/15/2021	107,886	82,176
				100,000.000		
637640AE3	NATIONAL SEMICONDUCTOR CORP CALLABLE NOT	SEMI-ANN.		6.600% 06/15/2017	238,062	214,926
	RATINGS: BAA1 BB+			200,000.000		
63946BAG5	NBCUNIVERSAL MEDIA LLC CALLABLE NOTES FI	SEMI-ANN.		5.950% 04/01/2041	705,138	837,144
				700,000.000		
62888XAC8	NCUA GUARANTEED NOTES TRUST 2010-C1 2010	MONTHLY		2.650% 10/29/2020	178,365	179,047
				178,719.340		
641423CA4	NEVADA POWER CO CALLABLE NOTES FIXED 5.4	SEMI-ANN.		5.450% 05/15/2041	82,975	93,262
				83,000.000		
641423BW7	NEVADA POWER CO CALLABLE NOTES FIXED 6.5	SEMI-ANN.		6.500% 08/01/2018	339,293	332,937
	RATINGS: BAA3 BBB			300,000.000		
64952WBY8	NEW YORK LIFE GLOBAL FUNDING NOTES FIXED	SEMI-ANN.		1.950% 02/11/2020	72,986	71,566
				73,000.000		
651229AQ9	NEWELL RUBBERMAID INC CALLABLE NOTES FIX	SEMI-ANN.		4.000% 12/01/2024	494,465	456,949
				495,000.000		
62912XAC8	NGPL PIPECO LLC CALLABLE NOTES FIXED 7.7	SEMI-ANN.		7.768% 12/15/2037	595,735	454,250
	RATINGS: BAA3 BBB-			575,000.000		
65364UAK2	NIAGARA MOHAWK POWER CORP CALLABLE NOTES	SEMI-ANN.		3.508% 10/01/2024	210,998	211,808
				211,000.000		
JPMorgan Investor Services			J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 89 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
65473QBA0 NISOURCE FINANCE CORP CALLABLE NOTES FIX	SEMI-ANN.	3.850% 02/15/2023		199,186	203,884
		200,000.000			
65473QBD4 NISOURCE FINANCE CORP CALLABLE NOTES FIX	SEMI-ANN.	5.650% 02/01/2045		165,899	191,945
		167,000.000			
65477NAD8 NISSAN AUTO LEASE TRUST 2014-A 2014-A A3	MONTHLY	0.800% 02/15/2017		218,997	218,803
		219,000.000			
65473DAD4 NISSAN AUTO LEASE TRUST 2015-A 2015-A A3	MONTHLY	1.400% 06/15/2018		449,926	448,516
		450,000.000			
654748AC6 NISSAN AUTO RECEIVABLES 2013-A OWNER TRU	MONTHLY	0.500% 05/15/2017		13,863	13,863
		13,865.850			
65477MAC2 NISSAN AUTO RECEIVABLES 2013-C OWNER TRU	MONTHLY	0.670% 08/15/2018		178,806	178,440
		178,842.650			
65477PAC5 NISSAN AUTO RECEIVABLES 2014-A OWNER TRU	MONTHLY	0.720% 08/15/2018		264,758	264,077
		264,818.700			
65477WAC0 NISSAN AUTO RECEIVABLES 2014-B OWNER TRU	MONTHLY	1.110% 05/15/2019		139,995	139,543
		140,000.000			
65478AAD5 NISSAN AUTO RECEIVABLES 2015-C OWNER TRU	MONTHLY	1.370% 05/15/2020		180,977	179,748
		181,000.000			
655044AJ4 NOBLE ENERGY INC CALLABLE NOTES FIXED 5.	SEMI-ANN.	5.050% 11/15/2044		521,141	423,885
		525,000.000			
655044AK1 NOBLE ENERGY INC CALLABLE NOTES FIXED 5.	SEMI-ANN.	5.625% 05/01/2021		85,850	83,146
		85,000.000			
655044AL9 NOBLE ENERGY INC CALLABLE NOTES FIXED 5.	SEMI-ANN.	5.875% 06/01/2022		65,725	61,835
		65,000.000			
65504LAM9 NOBLE HOLDING INTERNATIONAL LTD CALLABLE	SEMI-ANN.	FLOATING 03/16/2018		35,923	32,599
		36,000.000			
65504LAJ6 NOBLE HOLDING INTERNATIONAL LTD CALLABLE	SEMI-ANN.	3.950% 03/15/2022		10,963	7,936
		12,000.000			
65504LAK3 NOBLE HOLDING INTERNATIONAL LTD CALLABLE	SEMI-ANN.	5.250% 03/15/2042		293,610	166,338
		300,000.000			
65535HAB5 NOMURA HOLDINGS INC NOTES FIXED 6.7% 04/ RATINGS: BAA2 BBB+	SEMI-ANN.	6.700% 03/04/2020		96,039	108,397
		94,000.000			
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 90 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
655664AR1 NORDSTROM INC CALLABLE NOTES FIXED 5% 15		SEMI-ANN. 5.000% 01/15/2044		4,761,925	7,158,506
		6,926,000.000			
655844BH0 NORFOLK SOUTHERN CORP CALLABLE BOND FIXE		SEMI-ANN. 4.837% 10/01/2041		2,187,580	2,231,283
		2,297,000.000			
655844BL1 NORFOLK SOUTHERN CORP CALLABLE NOTES FIX		SEMI-ANN. 2.903% 02/15/2023		88,335	86,922
		90,000.000			
655844BP2 NORFOLK SOUTHERN CORP CALLABLE NOTES FIX		SEMI-ANN. 3.850% 01/15/2024		643,128	656,823
		645,000.000			
655844BM9 NORFOLK SOUTHERN CORP CALLABLE NOTES FIX		SEMI-ANN. 3.950% 10/01/2042		1,999,940	1,721,500
		2,000,000.000			
655844BN7 NORFOLK SOUTHERN CORP CALLABLE NOTES FIX		SEMI-ANN. 4.800% 08/15/2043		1,311,684	1,287,450
		1,325,000.000			
655844BD9 NORFOLK SOUTHERN CORP CALLABLE NOTES FIX		SEMI-ANN. 6.000% 05/23/2111		361,454	368,333
		352,000.000			
666807BJ0 NORTHROP GRUMMAN CORP CALLABLE NOTES FIX		SEMI-ANN. 3.850% 04/15/2045		384,896	345,957
		385,000.000			
666807BH4 NORTHROP GRUMMAN CORP CALLABLE NOTES FIX		SEMI-ANN. 4.750% 06/01/2043		2,082,998	2,145,965
		2,085,000.000			
66989HAG3 NOVARTIS CAPITAL CORP CALLABLE NOTES FIX		SEMI-ANN. 3.400% 05/06/2024		262,118	272,551
		264,000.000			
67021CAJ6 NSTAR ELECTRIC CO CALLABLE BOND FIXED 4.		SEMI-ANN. 4.400% 03/01/2044		273,100	278,803
		275,000.000			
674599CG8 OCCIDENTAL PETROLEUM CORP CALLABLE NOTES		SEMI-ANN. 3.500% 06/15/2025		181,530	177,759
		182,000.000			
677415CP4 OHIO POWER CO CALLABLE NOTES FIXED 5.375		SEMI-ANN. 5.375% 10/01/2021		386,035	367,323
RATINGS: BAA1 BBB		330,000.000			
68233DAR8 ONCOR ELECTRIC DELIVERY CO LLC CALLABLE		SEMI-ANN. 7.000% 09/01/2022		128,740	120,075
RATINGS: BAA1 BBB+		100,000.000			
68268NAP8 ONEOK PARTNERS LP CALLABLE NOTES FIXED 4		SEMI-ANN. 4.900% 03/15/2025		439,076	370,586
		440,000.000			
68268NAM5 ONEOK PARTNERS LP CALLABLE NOTES FIXED 6		SEMI-ANN. 6.200% 09/15/2043		1,493,505	1,143,825
		1,500,000.000			
JPMorgan Investor Services					
J.P.Morgan					

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 91 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
68389XBA2	ORACLE CORP CALLABLE NOTES FIXED 2.8% 08	SEMI-ANN.	2.800% 07/08/2021 94,000.000	93,864	95,208
68389XAS4	ORACLE CORP CALLABLE NOTES FIXED 3.625%	SEMI-ANN.	3.625% 07/15/2023 330,000.000	327,023	341,345
68389XBF1	ORACLE CORP CALLABLE NOTES FIXED 4.125%	SEMI-ANN.	4.125% 05/15/2045 1,300,000.000	1,291,664	1,232,647
68389XAV7	ORACLE CORP CALLABLE NOTES FIXED 4.3% 08	SEMI-ANN.	4.300% 07/08/2034 975,000.000	980,744	969,940
68389XAM7	ORACLE CORP CALLABLE NOTES FIXED 5.375%	SEMI-ANN.	5.375% 07/15/2040 110,000.000	131,141	122,370
69371RK54	PACCAR FINANCIAL CORP MEDIUM TERM NOTE F	SEMI-ANN.	1.600% 03/15/2017 164,000.000	163,969	164,325
69371RM29	PACCAR FINANCIAL CORP MEDIUM TERM NOTE F	SEMI-ANN.	2.200% 09/15/2019 300,000.000	299,829	298,782
694308HE0	PACIFIC GAS & ELECTRIC CO CALLABLE NOTES	SEMI-ANN.	3.850% 11/15/2023 255,000.000	262,476	264,942
694308GY7	PACIFIC GAS & ELECTRIC CO CALLABLE NOTES	SEMI-ANN.	4.500% 12/15/2041 410,000.000	408,586	408,631
70109HAL9	PARKER-HANNIFIN CORP CALLABLE MEDIUM TER	SEMI-ANN.	3.300% 11/21/2024 46,000.000	45,899	46,396
70109HAM7	PARKER-HANNIFIN CORP CALLABLE MEDIUM TER	SEMI-ANN.	4.200% 11/21/2034 625,000.000	624,331	634,269
693304AR8	PECO ENERGY CO CALLABLE BOND FIXED 4.8%	SEMI-ANN.	4.800% 10/15/2043 350,000.000	348,716	377,643
708696BU2	PENNSYLVANIA ELECTRIC CO CALLABLE NOTES RATINGS: BAA2 BBB-	SEMI-ANN.	6.050% 09/01/2017 200,000.000	228,676	212,878
713448CB2	PEPSICO INC CALLABLE NOTES FIXED 1.25% 1	SEMI-ANN.	1.250% 08/13/2017 287,000.000	285,519	287,083
713448CC0	PEPSICO INC CALLABLE NOTES FIXED 3.6% 13	SEMI-ANN.	3.600% 08/13/2042 170,000.000	167,209	153,915
713448BS6	PEPSICO INC CALLABLE NOTES FIXED 4.875%	SEMI-ANN.	4.875% 11/01/2040 200,000.000	219,382	213,698
JPMorgan Investor Services		J.P.Morgan			

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
	SHARES / PAR		
714294AD7 PERRIGO CO PLC CALLABLE NOTES FIXED 4% 1	SEMI-ANN. 4.000% 11/15/2023 755,000.000	748,104	736,042
714294AH8 PERRIGO CO PLC CALLABLE NOTES FIXED 5.3%	SEMI-ANN. 5.300% 11/15/2043 200,000.000	215,576	192,610
714295AC6 PERRIGO FINANCE UNLIMITED CO CALLABLE B0	SEMI-ANN. 3.900% 12/15/2024 470,000.000	468,021	453,480
71645WAS0 PETROBRAS INTERNATIONAL FINANCE CO - PIF	SEMI-ANN. 6.750% 01/27/2041 7,575,000.000	8,410,462	4,848,000
717081DE0 PFIZER INC CALLABLE NOTES FIXED 4.3% 15/	SEMI-ANN. 4.300% 06/15/2043 940,000.000	937,941	940,724
69343MAA0 PFP 2015-2 LTD 2015-2 A FLOATING 14/JUL/	MONTHLY FLOATING 07/14/2034 345,000.000	345,000	345,145
718172BL2 PHILIP MORRIS INTERNATIONAL INC NOTES FI	SEMI-ANN. 4.250% 11/10/2044 755,000.000	734,396	729,126
718172AP4 PHILIP MORRIS INTERNATIONAL INC NOTES FI	SEMI-ANN. 4.500% 03/20/2042 780,000.000	760,929	774,088
718546AK0 PHILLIPS 66 CALLABLE NOTES FIXED 4.65% 1	SEMI-ANN. 4.650% 11/15/2034 610,000.000	602,459	571,735
72650RBG6 PLAINS ALL AMERICAN PIPELINE LP / PAA FI	SEMI-ANN. 2.600% 12/15/2019 132,000.000	131,753	117,056
72650RAZ5 PLAINS ALL AMERICAN PIPELINE LP / PAA FI	SEMI-ANN. 3.650% 06/01/2022 30,000.000	29,754	25,745
72650RBD3 PLAINS ALL AMERICAN PIPELINE LP / PAA FI	SEMI-ANN. 3.850% 10/15/2023 65,000.000	65,094	54,692
72650RBJ0 PLAINS ALL AMERICAN PIPELINE LP / PAA FI	SEMI-ANN. 4.650% 10/15/2025 200,000.000	199,692	174,590
69349LAP3 PNC BANK NA CALLABLE BOND FIXED 1.15% 01	SEMI-ANN. 1.150% 11/01/2016 400,000.000	399,480	400,044
69353REF1 PNC BANK NA CALLABLE MEDIUM TERM NOTE FI	SEMI-ANN. 3.300% 10/30/2024 460,000.000	459,807	460,506
693506BB2 PPG INDUSTRIES INC CALLABLE BOND FIXED 6 RATINGS: BAA1 BBB+	SEMI-ANN. 6.650% 03/15/2018 41,000.000	47,281	44,909

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 93 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
69351UAQ6 PPL ELECTRIC UTILITIES CORP CALLABLE BON	SEMI-ANN.	2.500% 09/01/2022		85,712	84,090
		86,000.000			
69351UAS2 PPL ELECTRIC UTILITIES CORP CALLABLE BON	SEMI-ANN.	4.125% 06/15/2044		548,490	546,964
		555,000.000			
74005PBB9 PRAXAIR INC CALLABLE NOTES FIXED 2.2% 15	SEMI-ANN.	2.200% 08/15/2022		246,445	238,943
		250,000.000			
74005PBD5 PRAXAIR INC CALLABLE NOTES FIXED 3.55% 0	SEMI-ANN.	3.550% 11/07/2042		235,286	218,104
		245,000.000			
740189AN5 PRECISION CASTPARTS CORP CALLABLE BOND F	SEMI-ANN.	4.200% 06/15/2035		198,794	198,920
		200,000.000			
743263AN5 PROGRESS ENERGY INC CALLABLE BOND FIXED	SEMI-ANN.	7.050% 03/15/2019		99,591	113,433
RATINGS: BAA2 BBB		100,000.000			
743263AR6 PROGRESS ENERGY INC CALLABLE NOTES FIXED	SEMI-ANN.	4.400% 01/15/2021		385,111	401,934
		380,000.000			
74340XBE0 PROLOGIS LP CALLABLE NOTES FIXED 3.75% 0	SEMI-ANN.	3.750% 11/01/2025		34,783	34,719
		35,000.000			
743862AA2 PROVIDENT COS INC CALLABLE NOTES FIXED 7	SEMI-ANN.	7.250% 03/15/2028		513,899	631,514
RATINGS: BA1 BBB-		543,000.000			
743862AD6 PROVIDENT COS INC NOTES FIXED 7% 15/JUL/	SEMI-ANN.	7.000% 07/15/2018		417,516	442,612
RATINGS: BA1 BBB-		400,000.000			
69362BBA9 PSEG POWER LLC CALLABLE NOTES FIXED 4.3%	SEMI-ANN.	4.300% 11/15/2023		42,975	42,205
		43,000.000			
744448CD1 PUBLIC SERVICE CO OF COLORADO CALLABLE B	SEMI-ANN.	3.200% 11/15/2020		73,699	76,413
		74,000.000			
744448CJ8 PUBLIC SERVICE CO OF COLORADO CALLABLE B	SEMI-ANN.	3.950% 03/15/2043		704,584	740,073
		760,000.000			
744482BL3 PUBLIC SERVICE CO OF NEW HAMPSHIRE CALLA	SEMI-ANN.	3.500% 11/01/2023		49,817	51,228
		50,000.000			
744533BJ8 PUBLIC SERVICE CO OF OKLAHOMA CALLABLE N	SEMI-ANN.	6.625% 11/15/2037		347,386	421,414
RATINGS: BAA1 BBB		350,000.000			
747525AJ2 QUALCOMM INC CALLABLE NOTES FIXED 4.65%	SEMI-ANN.	4.650% 05/20/2035		995,478	927,580
		1,000,000.000			
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 94 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
756109AQ7 REALTY INCOME CORP CALLABLE NOTES FIXED	SEMI-ANN.	3.875% 07/15/2024		203,966	196,196
		200,000.000			
760759AP5 REPUBLIC SERVICES INC CALLABLE NOTES FIX	SEMI-ANN.	3.550% 06/01/2022		805,502	835,333
		818,000.000			
760759AN0 REPUBLIC SERVICES INC CALLABLE NOTES FIX	SEMI-ANN.	5.700% 05/15/2041		222,218	223,714
		200,000.000			
761713AZ9 REYNOLDS AMERICAN INC CALLABLE NOTES FIX	SEMI-ANN.	6.150% 09/15/2043		1,095,083	1,247,851
		1,100,000.000			
76716XAA0 RIO OIL FINANCE TRUST SERIES 2014-1 CALL	QUARTERLY	FLOATING 07/06/2024		628,125	555,000
		750,000.000			
76716XAB8 RIO OIL FINANCE TRUST SERIES 2014-3 CALL	QUARTERLY	FLOATING 01/06/2027		5,650,000	4,069,978
		5,650,000.000			
767201AK2 RIO TINTO FINANCE USA LTD CALLABLE NOTES	SEMI-ANN.	3.500% 11/02/2020		57,551	56,855
		58,000.000			
76720AAG1 RIO TINTO FINANCE USA PLC CALLABLE NOTES	SEMI-ANN.	4.125% 08/21/2042		262,452	222,990
		285,000.000			
77340RAM9 ROCKIES EXPRESS PIPELINE LLC CALLABLE NO	SEMI-ANN.	6.875% 04/15/2040		469,375	430,000
RATINGS: BA1 BBB		500,000.000			
775109BE0 ROGERS COMMUNICATIONS INC CALLABLE NOTES	SEMI-ANN.	3.625% 12/15/2025		126,050	124,918
		127,000.000			
776743AA4 ROPER TECHNOLOGIES INC CALLABLE NOTES FI	SEMI-ANN.	3.000% 12/15/2020		49,981	49,793
		50,000.000			
78011DAC8 ROYAL BANK OF CANADA BOND FIXED 1.2% 19/	SEMI-ANN.	1.200% 09/19/2017		210,979	210,002
		211,000.000			
78011DAF1 ROYAL BANK OF CANADA BOND FIXED 2% 01/OC	SEMI-ANN.	2.000% 10/01/2018		158,879	159,339
		159,000.000			
78008S7D2 ROYAL BANK OF CANADA MEDIUM TERM NOTE FI	SEMI-ANN.	2.200% 07/27/2018		100,000	100,808
		100,000.000			
780099CE5 ROYAL BANK OF SCOTLAND GROUP PLC BOND FI	SEMI-ANN.	6.125% 12/15/2022		4,591,776	5,008,020
		4,600,000.000			
780097AZ4 ROYAL BANK OF SCOTLAND GROUP PLC NOTES F	SEMI-ANN.	6.000% 12/19/2023		2,184,680	2,286,513
		2,123,000.000			
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 95 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
78355HJP5 RYDER SYSTEM INC CALLABLE MEDIUM TERM NO		SEMI-ANN. 3.600% 03/01/2016		49,943	50,196
		50,000.000			
78355HJR1 RYDER SYSTEM INC CALLABLE MEDIUM TERM NO		SEMI-ANN. 3.500% 06/01/2017		106,810	109,314
		107,000.000			
78355HJX8 RYDER SYSTEM INC CALLABLE MEDIUM TERM NO		SEMI-ANN. 2.450% 09/03/2019		138,686	136,934
		139,000.000			
78355HJZ3 RYDER SYSTEM INC CALLABLE MEDIUM TERM NO		SEMI-ANN. 2.500% 05/11/2020		84,766	82,787
		85,000.000			
805564MU2 SAXON ASSET SECURITIES TRUST 2003-1 2003		MONTHLY FLOATING 06/25/2033		63,419	63,016
		62,404.610			
806851AE1 SCHLUMBERGER HOLDINGS CORP CALLABLE NOTE		SEMI-ANN. 3.625% 12/21/2022		1,073,549	1,061,907
		1,075,000.000			
806854AH8 SCHLUMBERGER INVESTMENT SA CALLABLE NOTE		SEMI-ANN. 3.650% 12/01/2023		142,514	145,078
		143,000.000			
816851AK5 SEMPRA ENERGY CALLABLE NOTES FIXED 9.8% RATINGS: BAA1 BBB+		SEMI-ANN. 9.800% 02/15/2019		409,851	363,027
		300,000.000			
822582AY8 SHELL INTERNATIONAL FINANCE BV CALLABLE		SEMI-ANN. 4.550% 08/12/2043		1,653,678	1,618,430
		1,665,000.000			
822582BF8 SHELL INTERNATIONAL FINANCE BV CALLABLE		SEMI-ANN. 4.375% 05/11/2045		1,402,137	1,326,418
		1,405,000.000			
828807CF2 SIMON PROPERTY GROUP LP CALLABLE NOTES F		SEMI-ANN. 4.375% 03/01/2021		191,987	187,572
		173,000.000			
837004CH1 SOUTH CAROLINA ELECTRIC & GAS CO CALLABL		SEMI-ANN. 4.500% 06/01/2064		28,692	26,998
		29,000.000			
842400FV0 SOUTHERN CALIFORNIA EDISON CO CALLABLE B		SEMI-ANN. 4.050% 03/15/2042		363,976	390,760
		400,000.000			
842400FW8 SOUTHERN CALIFORNIA EDISON CO CALLABLE B		SEMI-ANN. 3.900% 03/15/2043		646,120	620,178
		650,000.000			
842400FQ1 SOUTHERN CALIFORNIA EDISON CO CALLABLE N		SEMI-ANN. 4.500% 09/01/2040		962,953	928,270
		890,000.000			
845437BL5 SOUTHWESTERN ELECTRIC POWER CO CALLABLE RATINGS: BAA3 BBB		SEMI-ANN. 6.200% 03/15/2040		595,975	592,130
		500,000.000			
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 96 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
845743BM4 SOUTHWESTERN PUBLIC SERVICE CO CALLABLE RATINGS: BAA1 BBB+		SEMI-ANN. 8.750% 12/01/2018 250,000.000		324,328	294,410
84755TAE7 SPECTRA ENERGY CAPITAL LLC CALLABLE NOTE		SEMI-ANN. 3.300% 03/15/2023 1,155,000.000		1,143,195	988,149
84756NAF6 SPECTRA ENERGY PARTNERS LP CALLABLE NOTE		SEMI-ANN. 3.500% 03/15/2025 125,000.000		124,478	109,336
855244AG4 STARBUCKS CORP CALLABLE NOTES FIXED 2.7%		SEMI-ANN. 2.700% 06/15/2022 130,000.000		129,975	130,040
857477AM5 STATE STREET CORP NOTES FIXED 3.7% 20/NO		SEMI-ANN. 3.700% 11/20/2023 431,000.000		429,340	448,464
85771PAG7 STATOIL ASA CALLABLE NOTES FIXED 2.45% 1		SEMI-ANN. 2.450% 01/17/2023 375,000.000		373,785	355,481
85771PAX0 STATOIL ASA CALLABLE NOTES FIXED 3.25% 1		SEMI-ANN. 3.250% 11/10/2024 550,000.000		546,700	539,435
85771PAL6 STATOIL ASA CALLABLE NOTES FIXED 3.95% 1		SEMI-ANN. 3.950% 05/15/2043 635,000.000		634,111	574,015
85771PAQ5 STATOIL ASA CALLABLE NOTES FIXED 4.8% 08		SEMI-ANN. 4.800% 11/08/2043 145,000.000		144,269	147,062
86359LAA7 STRUCTURED ASSET MORTGAGE INVESTMENTS II		MONTHLY FLOATING 01/19/2034 87,576.040		84,073	84,615
863667AE1 STRYKER CORP CALLABLE NOTES FIXED 4.1% 0		SEMI-ANN. 4.100% 04/01/2043 300,000.000		295,741	283,479
863667AG6 STRYKER CORP CALLABLE NOTES FIXED 4.375%		SEMI-ANN. 4.375% 05/15/2044 600,000.000		597,306	593,454
867224AA5 SUNCOR ENERGY INC CALLABLE NOTES FIXED 3		SEMI-ANN. 3.600% 12/01/2024 70,000.000		69,465	65,932
867229AE6 SUNCOR ENERGY INC CALLABLE NOTES FIXED 6 RATINGS: BAA2 BBB+		SEMI-ANN. 6.500% 06/15/2038 1,485,000.000		1,742,885	1,588,920
86765BAG4 SUNOCO LOGISTICS PARTNERS OPERATIONS LP RATINGS: BAA2 BBB		SEMI-ANN. 5.500% 02/15/2020 275,000.000		304,589	285,238
86765BAN9 SUNOCO LOGISTICS PARTNERS OPERATIONS LP		SEMI-ANN. 4.250% 04/01/2024 78,000.000		79,382	67,461
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 97 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
86765BAQ2 SUNOCO LOGISTICS PARTNERS OPERATIONS LP		SEMI-ANN. 5.350% 05/15/2045 420,000.000		417,190	311,888
867914AH6 SUNTRUST BANKS INC PUTABLE NOTES FIXED 6 RATINGS: BAA2 BBB-		SEMI-ANN. 6.000% 02/15/2026 300,000.000		324,062	332,397
871829AZ0 SYSCO CORP CALLABLE NOTES FIXED 3.75% 01		SEMI-ANN. 3.750% 10/01/2025 83,000.000		83,000	84,139
87612EAZ9 TARGET CORP CALLABLE NOTES FIXED 2.9% 15		SEMI-ANN. 2.900% 01/15/2022 250,000.000		241,350	254,285
87612EBD7 TARGET CORP CALLABLE NOTES FIXED 3.5% 01		SEMI-ANN. 3.500% 07/01/2024 206,000.000		205,085	213,760
878742AW5 TECK RESOURCES LTD CALLABLE NOTES FIXED		SEMI-ANN. 6.250% 07/15/2041 1,975,000.000		1,753,680	869,000
878742AS4 TECK RESOURCES LTD CALLABLE NOTES FIXED		SEMI-ANN. 6.000% 08/15/2040 1,250,000.000		1,075,413	525,000
87927VAR9 TELECOM ITALIA CAPITAL SA CALLABLE NOTES RATINGS: BAA2 BBB		SEMI-ANN. 7.200% 07/18/2036 3,700,000.000		3,419,173	3,737,000
87927VAV0 TELECOM ITALIA CAPITAL SA CALLABLE NOTES RATINGS: BAA2 BBB		SEMI-ANN. 7.721% 06/04/2038 4,700,000.000		4,923,336	4,899,750
87938WAP8 TELEFONICA EMISIONES SAU CALLABLE NOTES		SEMI-ANN. 5.462% 02/16/2021 57,000.000		57,000	63,704
882508AY0 TEXAS INSTRUMENTS INC CALLABLE NOTES FIX		SEMI-ANN. 2.750% 03/12/2021 197,000.000		195,609	198,286
883556BF8 THERMO FISHER SCIENTIFIC INC CALLABLE NO		SEMI-ANN. 4.150% 02/01/2024 137,000.000		136,630	142,299
884903BQ7 THOMSON REUTERS CORP CALLABLE NOTES FIXE		SEMI-ANN. 4.300% 11/23/2023 250,000.000		248,453	255,293
884903BM6 THOMSON REUTERS CORP CALLABLE NOTES FIXE		SEMI-ANN. 4.500% 05/23/2043 85,000.000		72,039	73,930
885220GF4 THORNBURG MORTGAGE SECURITIES TRUST 2004		MONTHLY FLOATING 12/25/2044 144,504.500		145,588	142,856
88732JAY4 TIME WARNER CABLE INC CALLABLE BOND FIXE		SEMI-ANN. 5.875% 11/15/2040 1,065,000.000		1,106,333	1,009,269

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 98 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
88732JAJ7 TIME WARNER CABLE INC CALLABLE BOND FIXE RATINGS: BAA2 BBB		SEMI-ANN. 6.550% 05/01/2037 2,325,000.000		2,940,707	2,352,877
88732JAU2 TIME WARNER CABLE INC CALLABLE BOND FIXE RATINGS: BAA2 BBB		SEMI-ANN. 6.750% 06/15/2039 2,592,000.000		2,599,293	2,601,331
88732JAN8 TIME WARNER CABLE INC CALLABLE BOND FIXE RATINGS: BAA2 BBB		SEMI-ANN. 7.300% 07/01/2038 5,450,000.000		5,722,507	5,908,672
88732JBB3 TIME WARNER CABLE INC CALLABLE NOTES FIX		SEMI-ANN. 5.500% 09/01/2041 75,000.000		77,962	67,774
887317AM7 TIME WARNER INC CALLABLE BOND FIXED 5.37		SEMI-ANN. 5.375% 10/15/2041 1,025,000.000		1,018,502	1,048,606
887317AH8 TIME WARNER INC CALLABLE BOND FIXED 6.1%		SEMI-ANN. 6.100% 07/15/2040 1,280,000.000		1,406,086	1,382,579
00184AAG0 TIME WARNER INC CALLABLE BOND FIXED 7.7% RATINGS: BAA2 BBB		SEMI-ANN. 7.700% 05/01/2032 5,575,000.000		6,418,902	6,958,492
887317AR6 TIME WARNER INC CALLABLE NOTES FIXED 4.0		SEMI-ANN. 4.050% 12/15/2023 143,000.000		142,570	145,906
00184AAC9 TIME WARNER INC CALLABLE NOTES FIXED 7.6 RATINGS: BAA2 BBB		SEMI-ANN. 7.625% 04/15/2031 4,550,000.000		5,127,098	5,629,943
891145TN4 TORONTO-DOMINION BANK/THE BOND FIXED 1.5		SEMI-ANN. 1.500% 03/13/2017 300,000.000		298,980	300,483
89114QAV0 TORONTO-DOMINION BANK/THE MEDIUM TERM NO		SEMI-ANN. 2.250% 11/05/2019 235,000.000		234,570	234,859
89153VAG4 TOTAL CAPITAL INTERNATIONAL SA CALLABLE		SEMI-ANN. 3.700% 01/15/2024 640,000.000		638,368	648,666
89152UAE2 TOTAL CAPITAL SA CALLABLE NOTES FIXED 2.		SEMI-ANN. 2.300% 03/15/2016 400,000.000		403,424	401,112
89236RAC3 TOYOTA AUTO RECEIVABLES 2013-A OWNER TRU		MONTHLY 0.550% 01/17/2017 12,079.400		12,079	12,074
89231MAC9 TOYOTA AUTO RECEIVABLES 2014-A OWNER TRU		MONTHLY 0.670% 12/15/2017 500,217.400		500,125	499,161
89190AAC4 TOYOTA AUTO RECEIVABLES 2014-C OWNER TRU		MONTHLY 0.930% 07/16/2018 230,000.000		229,990	229,520
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 99 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
89233P5E2 TOYOTA MOTOR CREDIT CORP CALLABLE MEDIUM		SEMI-ANN. 2.000% 09/15/2016		198,962	201,614
		200,000.000			
89236TBB0 TOYOTA MOTOR CREDIT CORP CALLABLE MEDIUM		SEMI-ANN. 2.100% 01/17/2019		561,803	559,172
		558,000.000			
89352HAN9 TRANSCANADA PIPELINES LTD CALLABLE NOTES		SEMI-ANN. 1.875% 01/12/2018		37,880	37,850
		38,000.000			
89352HAM1 TRANSCANADA PIPELINES LTD CALLABLE NOTES		SEMI-ANN. 4.625% 03/01/2034		209,051	198,549
		210,000.000			
89352HAL3 TRANSCANADA PIPELINES LTD CALLABLE NOTES		SEMI-ANN. 5.000% 10/16/2043		768,763	712,752
		775,000.000			
893830AY5 TRANSOCEAN INC CALLABLE BOND FIXED 6.5%		SEMI-ANN. 6.500% 11/15/2020		438,374	273,240
		396,000.000			
893830BB4 TRANSOCEAN INC CALLABLE NOTES FIXED 6.37		SEMI-ANN. FLOATING 12/15/2021		267,545	196,460
		304,000.000			
902133AG2 TYCO ELECTRONICS GROUP SA CALLABLE NOTES		SEMI-ANN. 7.125% 10/01/2037		4,081,813	5,547,381
RATINGS: BAA2 BBB-		4,350,000.000			
902118BT4 TYCO INTERNATIONAL FINANCE SA CALLABLE N		SEMI-ANN. 5.125% 09/14/2045		5,023,185	5,242,910
		5,050,000.000			
902494AW3 TYSON FOODS INC CALLABLE NOTES FIXED 2.6		SEMI-ANN. 2.650% 08/15/2019		42,972	43,024
		43,000.000			
90269CAD2 UBS-BARCLAYS COMMERCIAL MORTGAGE TRUST 2	MONTHLY	3.525% 05/10/2063		265,183	266,002
		260,000.000			
905581AS3 UNION CARBIDE CORP BOND FIXED 7.75% 01/0		SEMI-ANN. 7.750% 10/01/2096		104,317	119,528
RATINGS: BA2 BBB-		100,000.000			
907818EA2 UNION PACIFIC CORP CALLABLE NOTES FIXED		SEMI-ANN. 1.800% 02/01/2020		52,887	52,162
		53,000.000			
907818DV7 UNION PACIFIC CORP CALLABLE NOTES FIXED		SEMI-ANN. 3.750% 03/15/2024		99,247	104,912
		100,000.000			
907818DK1 UNION PACIFIC CORP CALLABLE NOTES FIXED		SEMI-ANN. 4.163% 07/15/2022		573,587	472,506
		437,000.000			
907818DT2 UNION PACIFIC CORP CALLABLE NOTES FIXED		SEMI-ANN. 4.821% 02/01/2044		2,400,399	2,489,894
		2,290,000.000			
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 100 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31,2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
907818DX3 UNION PACIFIC CORP CALLABLE NOTES FIXED		SEMI-ANN. 4.850% 06/15/2044		1,004,029	1,085,240
		1,000,000.000			
911312AQ9 UNITED PARCEL SERVICE INC CALLABLE NOTES		SEMI-ANN. 2.450% 10/01/2022		288,579	296,751
		300,000.000			
913017BT5 UNITED TECHNOLOGIES CORP NOTES FIXED 4.5		SEMI-ANN. 4.500% 06/01/2042		1,324,116	1,339,363
		1,330,000.000			
91324PCQ3 UNITEDHEALTH GROUP INC CALLABLE NOTES FI		SEMI-ANN. 4.625% 07/15/2035		519,938	539,822
		520,000.000			
91324PBN1 UNITEDHEALTH GROUP INC CALLABLE NOTES FI		SEMI-ANN. 5.700% 10/15/2040		848,625	894,401
		770,000.000			
903192AA0 UNUM GROUP CALLABLE NOTES FIXED 6.75% 15		SEMI-ANN. 6.750% 12/15/2028		660,225	933,310
RATINGS: BA1 BBB-		785,000.000			
90290KAC9 USAA AUTO OWNER TRUST 2014-1 2014-1 A3 0		MONTHLY 0.580% 12/15/2017		187,192	186,898
		187,199.990			
92277GAE7 VENTAS REALTY LP CALLABLE NOTES FIXED 3.		SEMI-ANN. 3.500% 02/01/2025		21,926	21,066
		22,000.000			
92277GAD9 VENTAS REALTY LP CALLABLE NOTES FIXED 3.		SEMI-ANN. 3.750% 05/01/2024		117,179	115,632
		118,000.000			
92277GAG2 VENTAS REALTY LP CALLABLE NOTES FIXED 4.		SEMI-ANN. 4.125% 01/15/2026		33,734	33,893
		34,000.000			
92343VBY9 VERIZON COMMUNICATIONS INC CALLABLE NOTE		SEMI-ANN. 4.150% 03/15/2024		312,493	321,658
		313,000.000			
92343VCQ5 VERIZON COMMUNICATIONS INC CALLABLE NOTE		SEMI-ANN. 4.400% 11/01/2034		501,344	465,928
		505,000.000			
92343VBG8 VERIZON COMMUNICATIONS INC CALLABLE NOTE		SEMI-ANN. 3.850% 11/01/2042		290,072	245,217
		300,000.000			
92343VBT0 VERIZON COMMUNICATIONS INC CALLABLE NOTE		SEMI-ANN. 6.550% 09/15/2043		7,540,359	8,551,474
		7,203,000.000			
92343VCK8 VERIZON COMMUNICATIONS INC CALLABLE NOTE		SEMI-ANN. 4.862% 08/21/2046		452,369	458,217
		484,000.000			
92343VCM4 VERIZON COMMUNICATIONS INC CALLABLE NOTE		SEMI-ANN. 5.012% 08/21/2054		5,217,620	5,777,373
		6,310,000.000			
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 101 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
92343VCY8 VERIZON COMMUNICATIONS INC CALLABLE NOTE		SEMI-ANN. 4.672% 03/15/2055 5,131,000.000		3,895,792	4,449,778
92343VCZ5 VERIZON COMMUNICATIONS INC CALLABLE NOTE		SEMI-ANN. 4.672% 03/15/2055 2,774,000.000		2,183,303	2,408,387
92343VCN2 VERIZON COMMUNICATIONS INC CALLABLE NOTE		SEMI-ANN. 3.000% 11/01/2021 179,000.000		178,461	178,497
92553PAU6 VIACOM INC CALLABLE BOND FIXED 5.85% 01/		SEMI-ANN. 5.850% 09/01/2043 2,300,000.000		2,285,119	2,065,354
92553PAM4 VIACOM INC CALLABLE NOTES FIXED 3.125% 1		SEMI-ANN. 3.125% 06/15/2022 100,000.000		97,626	92,646
92553PAX0 VIACOM INC CALLABLE NOTES FIXED 3.875% 0		SEMI-ANN. 3.875% 04/01/2024 400,000.000		396,768	374,816
92553PAJ1 VIACOM INC CALLABLE NOTES FIXED 3.875% 1		SEMI-ANN. 3.875% 12/15/2021 36,000.000		35,410	35,392
925524BB5 VIACOM INC CALLABLE NOTES FIXED 6.25% 30 RATINGS: BAA2 BBB		SEMI-ANN. 6.250% 04/30/2016 4,000.000		4,368	4,062
927804FP4 VIRGINIA ELECTRIC & POWER CO CALLABLE NO		SEMI-ANN. 4.650% 08/15/2043 525,000.000		524,748	555,062
92826CAE2 VISA INC CALLABLE NOTES FIXED 4.15% 14/D		SEMI-ANN. 4.150% 12/14/2035 360,000.000		359,514	363,449
92826CAF9 VISA INC CALLABLE NOTES FIXED 4.3% 14/DE		SEMI-ANN. 4.300% 12/14/2045 1,060,000.000		1,058,230	1,075,434
92857WBD1 VODAFONE GROUP PLC CALLABLE NOTES FIXED		SEMI-ANN. 4.375% 02/19/2043 1,895,000.000		1,870,668	1,562,067
92867VAD2 VOLKSWAGEN AUTO LEASE TRUST 2015-A 2015-		MONTHLY 1.250% 12/20/2017 179,000.000		178,990	177,761
92867LAC6 VOLKSWAGEN AUTO LOAN ENHANCED TRUST 2012		MONTHLY 0.460% 01/20/2017 .020		0	0
92867PAC7 VOLKSWAGEN AUTO LOAN ENHANCED TRUST 2013		MONTHLY 0.700% 04/20/2018 245,618.830		245,562	244,446
929160AG4 VULCAN MATERIALS CO CALLABLE NOTES FIXED RATINGS: BAA2 BBB		SEMI-ANN. 7.150% 11/30/2037 4,150,000.000		4,411,341	4,357,500
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J.P.Morgan					

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 102 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
931142DP5	WAL-MART STORES INC CALLABLE BOND FIXED	SEMI-ANN.	3.300% 04/22/2024 100,000.000	99,612	103,192
931142DH3	WAL-MART STORES INC CALLABLE NOTES FIXED	SEMI-ANN.	2.550% 04/11/2023 400,000.000	397,568	394,480
931142DG5	WAL-MART STORES INC CALLABLE NOTES FIXED	SEMI-ANN.	4.000% 04/11/2043 810,000.000	807,189	786,583
931142DB6	WAL-MART STORES INC NOTES FIXED 5.625% 1	SEMI-ANN.	5.625% 04/15/2041 360,000.000	412,762	428,242
931142CY7	WAL-MART STORES INC NOTES FIXED 5% 25/OC	SEMI-ANN.	5.000% 10/25/2040 1,235,000.000	1,304,996	1,358,574
931427AF5	WALGREENS BOOTS ALLIANCE INC CALLABLE NO	SEMI-ANN.	3.300% 11/18/2021 249,000.000	253,660	244,202
931427AB4	WALGREENS BOOTS ALLIANCE INC CALLABLE NO	SEMI-ANN.	4.500% 11/18/2034 785,000.000	777,201	716,862
25468PDA1	WALT DISNEY CO/THE CALLABLE MEDIUM TERM	SEMI-ANN.	1.850% 05/30/2019 100,000.000	99,900	100,155
25468PCT1	WALT DISNEY CO/THE CALLABLE MEDIUM TERM	SEMI-ANN.	2.550% 02/15/2022 175,000.000	171,675	176,124
25468PCX2	WALT DISNEY CO/THE CALLABLE MEDIUM TERM	SEMI-ANN.	3.700% 12/01/2042 390,000.000	387,200	363,246
25468PCR5	WALT DISNEY CO/THE CALLABLE NOTES FIXED	SEMI-ANN.	4.125% 12/01/2041 280,000.000	273,858	280,272
939336QP1	WASHINGTON MUTUAL MSC MORTGAGE PASS-THRO	MONTHLY	5.000% 03/25/2018 1,980.400	1,969	2,004
94106LBC2	WASTE MANAGEMENT INC CALLABLE NOTES FIXE	SEMI-ANN.	4.100% 03/01/2045 965,000.000	965,760	897,479
94106LAS8	WASTE MANAGEMENT INC CALLABLE NOTES FIXE	SEMI-ANN.	6.100% 03/15/2018 500,000.000	503,359	545,010
94973VBB2	WELLPOINT INC NOTES FIXED 4.65% 15/JAN/2	SEMI-ANN.	4.650% 01/15/2043 750,000.000	695,731	713,670
94974BGA2	WELLS FARGO & CO MEDIUM TERM NOTE FIXED	SEMI-ANN.	3.300% 09/09/2024 640,000.000	638,272	636,685
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 103 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
94974BGE4 WELLS FARGO & CO MEDIUM TERM NOTE FIXED		SEMI-ANN. 4.650% 11/04/2044		2,284,176	2,237,624
		2,300,000.000			
94974BFP0 WELLS FARGO & CO MEDIUM TERM NOTE FIXED		SEMI-ANN. 5.375% 11/02/2043		997,040	1,070,250
		1,000,000.000			
94974BFQ8 WELLS FARGO & CO NOTES FIXED 2.15% 15/JA		SEMI-ANN. 2.150% 01/15/2019		536,201	538,996
		536,000.000			
949746RF0 WELLS FARGO & CO NOTES FIXED 5.606% 15/J		SEMI-ANN. 5.606% 01/15/2044		412,118	519,901
		468,000.000			
96122WAH3 WESTPAC BANKING CORP BOND FIXED 2% 03/MA		SEMI-ANN. 2.000% 03/03/2020		199,736	197,600
		200,000.000			
962166BR4 WEYERHAEUSER CO CALLABLE BOND FIXED 7.37		SEMI-ANN. 7.375% 03/15/2032		532,350	594,990
RATINGS: BA1 BBB-		500,000.000			
92935VAG3 WFRBS COMMERCIAL MORTGAGE TRUST 2011-C3		MONTHLY 4.375% 03/15/2044		1,009,952	1,071,114
		1,000,000.000			
92936QAG3 WFRBS COMMERCIAL MORTGAGE TRUST 2012-C6		MONTHLY 3.440% 04/15/2045		484,778	492,970
		480,000.000			
96950FAF1 WILLIAMS PARTNERS LP CALLABLE NOTES FIXE		SEMI-ANN. 6.300% 04/15/2040		1,371,617	997,555
		1,300,000.000			
98161JAD9 WORLD OMNI AUTO RECEIVABLES TRUST 2015-A		MONTHLY 1.340% 05/15/2020		102,999	102,511
		103,000.000			
98160YAD7 WORLD OMNI AUTO RECEIVABLES TRUST 2015-B		MONTHLY 1.490% 12/15/2020		286,950	284,386
		287,000.000			
98161DAD2 WORLD OMNI AUTOMOBILE LEASE SECURITIZATI		MONTHLY 1.160% 09/15/2017		189,987	189,413
		190,000.000			
98160VAD3 WORLD OMNI AUTOMOBILE LEASE SECURITIZATI		MONTHLY 1.540% 10/15/2018		242,951	241,265
		243,000.000			
384802AB0 WW GRAINGER INC CALLABLE NOTES FIXED 4.6		SEMI-ANN. 4.600% 06/15/2045		498,596	522,458
		499,000.000			
984121CA9 XEROX CORP CALLABLE NOTES FIXED 5.625% 1		SEMI-ANN. 5.625% 12/15/2019		310,309	297,861
RATINGS: BAA2 BBB-		280,000.000			
984121BW2 XEROX CORP CALLABLE NOTES FIXED 6.35% 15		SEMI-ANN. 6.350% 05/15/2018		226,416	213,820
RATINGS: BAA2 BBB-		200,000.000			
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 104 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
984121CB7 XEROX CORP CALLABLE NOTES FIXED 6.75% 15 RATINGS: BAA2 BBB-		SEMI-ANN. 6.750% 12/15/2039 3,825,000.000		4,322,884	3,680,377
98956PAG7 ZIMMER BIOMET HOLDINGS INC CALLABLE NOTE		SEMI-ANN. 4.250% 08/15/2035 265,000.000		263,256	247,049
98978VAH6 ZOETIS INC CALLABLE NOTES FIXED 4.7% 01/		SEMI-ANN. 4.700% 02/01/2043 8,975,000.000		8,806,445	7,835,085
68275CAC2 1345 AVENUE OF THE AMERICAS & PARK AVENU		MONTHLY 5.278% 08/10/2035 1,000,000.000		1,063,516	1,137,108
90131HAX3 21ST CENTURY FOX AMERICA INC BOND FIXED		SEMI-ANN. 7.700% 10/30/2025 300,000.000		372,330	376,452
90131HBK0 21ST CENTURY FOX AMERICA INC CALLABLE NO		SEMI-ANN. 6.150% 03/01/2037 3,505,000.000		4,027,667	3,907,339
90131HBL8 21ST CENTURY FOX AMERICA INC CALLABLE NO		SEMI-ANN. 6.650% 11/15/2037 3,525,000.000		4,074,341	4,096,262
90131HBQ7 21ST CENTURY FOX AMERICA INC CALLABLE NO		SEMI-ANN. 6.150% 02/15/2041 1,125,000.000		1,205,585	1,264,196
90131HAB1 21ST CENTURY FOX AMERICA INC CALLABLE NO		SEMI-ANN. 5.400% 10/01/2043 2,000,000.000		2,194,420	2,081,780
90131HBF1 21ST CENTURY FOX AMERICA INC NOTES FIXED		SEMI-ANN. 6.200% 12/15/2034 1,775,000.000		1,872,394	2,015,406
TOTAL CORPORATE DEBT INSTRUMENTS: ALL OTHER PREFERRED				564,687,570	566,647,666
----- B1638D8 AMOREPACIFIC CORP PREFERENCE KRW		949.000		161,881	186,150
5756030 BAYERISCHE MOTOREN WERKE AG PREFERENCE E		2,196.000		204,596	184,663
6248503 DAISHIN SECURITIES CO LTD PREFERENCE KRW		15,292.000		120,834	94,682
B3Y5WX8 GRIFOLS SA PREFERENCE EUR 0.1		9,557.000		404,416	310,571
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 105 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
5076705	HENKEL AG & CO KGAA PREFERENCE EUR 0	1,261.000		107,712	141,366
6148272	HYUNDAI MOTOR CO PREFERENCE KRW 5000	5,512.000		575,012	493,591
6451022	HYUNDAI MOTOR CO PREFERENCE KRW 5000	3,978.000		410,079	349,438
465562106	ITAU UNIBANCO HOLDING SA ADR USD 0	85,850.000		856,927	558,884
7101069	PORSCHE AUTOMOBIL HOLDING SE PREFERENCE	8,115.000		682,489	440,854
BYSVPQ3	ROLLS-ROYCE HLDGS PLC C SHS ENTITLEMENT 2016)	23,972,220.000		0	35,333
2127800	SAMSUNG ELECTRONICS CO LTD GDR USD	650.000		280,399	300,300
6773812	SAMSUNG ELECTRONICS CO LTD PREFERENCE KR	157.000		143,093	146,081
91912E204	VALE SA ADR USD 0	112,200.000		645,010	286,110
5497168	VOLKSWAGEN AG PREFERENCE EUR 0	4,384.000		852,997	636,963
TOTAL PREFERRED COMMON -----				5,445,447	4,164,985
808194104	A SCHULMAN INC COMMON STOCK USD 1	23,200.000		960,002	710,848
BMSKPJ9	AA PLC COMMON STOCK GBP 1	347,937.000		1,630,139	1,610,268
7380062	AAREAL BANK AG COMMON STOCK EUR 0	7,658.000		241,565	242,412
002535300	AARON'S INC COMMON STOCK USD 0.5	39,100.000		1,405,217	875,449
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 106 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE	
000375204 ABB LTD ADR USD		50,000.000	911,729	886,500	
7108899 ABB LTD COMMON STOCK CHF 0.86		140,663.000	2,559,764	2,523,784	
002824100 ABBOTT LABORATORIES COMMON STOCK USD 0		16,041.000	709,176	720,401	
00287Y109 ABBVIE INC COMMON STOCK USD 0.01		32,121.000	1,638,510	1,902,848	
B677469 ABCAM PLC COMMON STOCK GBP 0.2		23,113.000	192,463	226,541	
002896207 ABERCROMBIE & FITCH CO COMMON STOCK USD		5,101.000	131,033	137,727	
BYQP136 ABN AMRO GROUP NV DUTCH CERT EUR 1		5,573.000	105,548	125,135	
G1151C101 ACCENTURE PLC COMMON STOCK USD 0.0000225		114,519.000	7,728,469	11,967,236	
00484M106 ACORDA THERAPEUTICS INC COMMON STOCK USD		23,800.000	924,760	1,018,164	
B01FLQ6 ACS ACTIVIDADES DE CONSTRUCCION Y SERVIC		COMMON STOCK EUR 0.5	503,747	457,510	
B1YD5Q2 ACTELION LTD COMMON STOCK CHF 0.5		15,590.000	536,428	527,998	
7110720 ADECCO SA COMMON STOCK CHF 1		3,786.000	2,257,150	1,995,209	
6054904 ADEKA CORP COMMON STOCK JPY		28,987.000	152,262	165,576	
00101J106 ADT CORP/THE COMMON STOCK USD 0.01		11,500.000	386,132	333,098	
5653487 ADVA OPTICAL NETWORKING SE COMMON STOCK		10,100.000	220,890	206,937	
6870490 ADVANTEST CORP COMMON STOCK JPY		17,131.000	330,258	351,649	
		41,800.000			
JPMorgan Investor Services					
J.P.Morgan					

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
		SHARES / PAR		
00767E102	AEGERION PHARMACEUTICALS INC COMMON STOC	0.001	183,077	94,839
		9,390.000		
00770F104	AEGION CORP COMMON STOCK USD 0.01		1,472,459	1,570,135
		81,312.000		
5927375	AEGON NV COMMON STOCK EUR 0.12		1,369,756	1,167,460
		205,490.000		
6480048	AEON CO LTD COMMON STOCK JPY		357,537	350,944
		22,600.000		
N00985106	AERCAP HOLDINGS NV COMMON STOCK USD 0.01		5,046,624	4,939,705
		114,451.000		
00817Y108	AETNA INC COMMON STOCK USD 0.01		1,083,373	2,434,971
		22,521.000		
001055102	AFLAC INC COMMON STOCK USD 0.1		918,336	1,150,080
		19,200.000		
B86S2N0	AGEAS COMMON STOCK EUR 0		950,939	1,082,186
		23,276.000		
BK1PTB7	AGGREKO PLC COMMON STOCK GBP 4.832911		135,209	125,284
		9,300.000		
00846U101	AGILENT TECHNOLOGIES INC COMMON STOCK US		745,570	793,721
		18,984.000		
B60LZR6	AGRICULTURAL BANK OF CHINA LTD COMMON ST		1,425,862	1,161,220
		2,839,000.000		
B4TX8S1	AIA GROUP LTD COMMON STOCK HKD 0		1,252,487	2,187,452
		363,800.000		
BSDHYK1	AIR CANADA COMMON STOCK CAD 0		160,856	127,891
		17,400.000		
4916039	AIR FRANCE-KLM COMMON STOCK EUR 1		349,916	406,151
		53,260.000		
009158106	AIR PRODUCTS & CHEMICALS INC COMMON STOC		3,961,390	3,512,970
		27,000.000		
4012250	AIRBUS GROUP SE COMMON STOCK EUR 1		7,694,095	8,339,486
		123,822.000		

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 108 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
6010906	AJINOMOTO CO INC COMMON STOCK JPY	32,000.000		699,169	765,984
00971T101	AKAMAI TECHNOLOGIES INC COMMON STOCK USD	2,583.000		169,781	135,943
BQN1C50	AKER SOLUTIONS ASA COMMON STOCK NOK 1.08	39,650.000		153,399	135,730
5458314	AKZO NOBEL NV COMMON STOCK EUR 2	66,909.000		3,576,858	4,483,103
011659109	ALASKA AIR GROUP INC COMMON STOCK USD 0.	19,060.000		900,811	1,534,521
6687214	ALFRESA HOLDINGS CORP COMMON STOCK JPY	5,436.000		65,705	108,679
01609W102	ALIBABA GROUP HOLDING LTD ADR USD 0.0000	44,606.000		3,458,564	3,625,130
2011646	ALIMENTATION COUCHE-TARD INC COMMON STOC	29,000.000		1,161,636	1,271,608
G01767105	ALKERMES PLC COMMON STOCK USD 0.01	1,577.000		99,116	125,182
017175100	ALLEGHANY CORP COMMON STOCK USD 1	1,569.000		413,555	749,872
01741R102	ALLEGHENY TECHNOLOGIES INC COMMON STOCK	500.000		6,915	5,625
01748X102	ALLEGiant TRAVEL CO COMMON STOCK USD 0.0	3,620.000		455,239	607,545
G0176J109	ALLEGION PLC COMMON STOCK USD 0.01	2,100.000		135,309	138,432
G0177J108	ALLERGAN PLC COMMON STOCK USD 0.0033	11,240.000		3,500,305	3,512,500
5231485	ALLIANZ SE COMMON STOCK EUR 0	3,560.000		591,785	632,485
H01531104	ALLIED WORLD ASSURANCE CO HOLDINGS AG CO	USD 12.98	17,131.000	712,028	637,102

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
		SHARES / PAR		
01973R101	ALLISON TRANSMISSION HOLDINGS INC COMMON	0.01	2,462,608	2,104,210
		81,275.000		
020002101	ALLSTATE CORP/THE COMMON STOCK USD 0.01		1,981,725	2,355,012
		37,929.000		
02079K107	ALPHABET INC COMMON STOCK USD 0.001		6,163,788	8,304,424
		10,943.000		
02079K305	ALPHABET INC COMMON STOCK USD 0.001		5,812,507	7,854,011
		10,095.000		
6021500	ALPS ELECTRIC CO LTD COMMON STOCK JPY		759,482	757,825
		27,500.000		
BYT3405	ALTICE NV - B -W/I		12,564	6,667
		458.000		
BYT3416	ALTICE NV COMMON STOCK		337,342	176,997
		12,297.000		
L0175J104	ALTISOURCE PORTFOLIO SOLUTIONS SA COMMON	1	592,610	595,551
		21,415.000		
02209S103	ALTRIA GROUP INC COMMON STOCK USD 0.333		4,353,582	4,961,005
		85,226.000		
B3MSM28	AMADEUS IT HOLDING SA COMMON STOCK EUR 0		1,236,381	1,362,876
		30,837.000		
023135106	AMAZON.COM INC COMMON STOCK USD 0.01		8,132,667	9,976,136
		14,760.000		
BG7ZWY7	AMBEV SA		326,246	286,502
		63,500.000		
02319V103	AMBEV SA ADR USD 0		1,698,795	1,323,728
		296,800.000		
G02602103	AMDOCS LTD COMMON STOCK USD 0.01		1,002,641	965,889
		17,700.000		
023436108	AMEDISYS INC COMMON STOCK USD 0.001		146,127	147,647
		3,755.000		
023608102	AMEREN CORP COMMON STOCK USD 0.01		548,632	838,662
		19,400.000		

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 110 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
02376R102 AMERICAN AIRLINES GROUP INC COMMON STOCK		9,791.000		443,516	414,649
024061103 AMERICAN AXLE & MANUFACTURING HOLDINGS I		STOCK USD 0.01		614,562	518,426
02553E106 AMERICAN EAGLE OUTFITTERS INC COMMON STO		0.01		421,059	392,150
025537101 AMERICAN ELECTRIC POWER CO INC COMMON ST		6.5		2,021,820	2,505,610
025816109 AMERICAN EXPRESS CO COMMON STOCK USD 0.2		15,200.000		1,082,330	1,057,160
026874784 AMERICAN INTERNATIONAL GROUP INC COMMON		2.5		4,082,737	4,520,278
03027X100 AMERICAN TOWER CORP REIT USD 0.01		72,943.000		2,959,029	2,944,178
030506109 AMERICAN WOODMARK CORP COMMON STOCK USD		30,368.000		1,120,667	2,207,448
03076C106 AMERIPRISE FINANCIAL INC COMMON STOCK US		27,600.000		320,654	713,014
03073E105 AMERISOURCEBERGEN CORP COMMON STOCK USD		6,700.000		903,879	847,518
031100100 AMETEK INC COMMON STOCK USD 0.01		8,172.000		1,190,023	1,158,830
031162100 AMGEN INC COMMON STOCK USD 0.0001		21,624.000		4,610,374	5,475,553
03152W109 AMICUS THERAPEUTICS INC COMMON STOCK USD		33,731.000		16,983	21,340
B15SK50 AMOREPACIFIC CORP COMMON STOCK KRW 500		2,200.000		299,622	295,175
6672351 AMOTECH CO LTD COMMON STOCK KRW 500		835.000		260,120	247,017
BPF0548 AMS AG COMMON STOCK CHF 0		13,727.000		293,777	274,064
		8,177.000			
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 111 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
032511107 ANADARKO PETROLEUM CORP COMMON STOCK USD		38,700.000		3,103,190	1,880,046
03524A108 ANHEUSER-BUSCH INBEV SA/NV ADR USD		21,311.000		2,569,806	2,663,875
4755317 ANHEUSER-BUSCH INBEV SA/NV COMMON STOCK		26,877.000		3,214,923	3,340,078
BLLJ381 ANIMA HOLDING SPA COMMON STOCK EUR		13,208.000		121,316	115,070
035710409 ANNALY CAPITAL MANAGEMENT INC REIT USD 0		34,200.000		576,803	320,796
6286611 ANSELL LTD COMMON STOCK AUD 0		18,695.000		334,869	291,481
036752103 ANTHEM INC COMMON STOCK USD 0.01		20,043.000		1,479,405	2,794,796
4253048 AP MOELLER - MAERSK A/S COMMON STOCK DKK		105.000		155,493	137,176
037833100 APPLE INC COMMON STOCK USD 0.00001		142,607.000		9,109,368	15,010,813
03852U106 ARAMARK COMMON STOCK USD 0.01		8,500.000		274,400	274,125
039483102 ARCHER-DANIELS-MIDLAND CO COMMON STOCK U		114,200.000		4,276,656	4,188,856
04010E109 ARGAN INC COMMON STOCK USD 0.15		22,210.000		714,618	719,604
G0464B107 ARGO GROUP INTERNATIONAL HOLDINGS LTD CO		USD 1		1,057,543	1,320,070
042068106 ARM HOLDINGS PLC ADR USD 0		22,060.000		539,648	480,449
0059585 ARM HOLDINGS PLC COMMON STOCK GBP 0.05		10,620.000		337,125	330,779
04208T108 ARMADA HOFFLER PROPERTIES INC REIT USD 0		21,600.000		597,374	626,914
		59,820.000			
JPMorgan Investor Services		J.P.Morgan			

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
		SHARES / PAR		
042735100	ARROW ELECTRONICS INC COMMON STOCK USD 1	1,130.000	65,659	61,223
B0XZXV3	ARTIS REAL ESTATE INVESTMENT TRUST REIT	14,800.000	153,090	136,376
6055208	ASAHI GLASS CO LTD COMMON STOCK JPY	39,000.000	189,394	225,645
6054409	ASAHI GROUP HOLDINGS LTD COMMON STOCK JP	13,700.000	424,382	432,656
6054603	ASAHI KASEI CORP COMMON STOCK JPY	13,000.000	93,356	88,929
6563875	ASCENDAS REAL ESTATE INVESTMENT TRUST RE	12,844.000	22,342	20,642
4697378	ASCOM HOLDING AG COMMON STOCK CHF 0.5	11,189.000	229,561	177,727
B03MP41	ASELSAN ELEKTRONIK SANAYI VE TICARET AS	STOCK TRY 1	164,267	187,059
044102101	ASHFORD HOSPITALITY PRIME INC COMMON STO	20,870.000	337,612	302,615
044103109	ASHFORD HOSPITALITY TRUST INC REIT USD 0	246,140.000	1,974,493	1,553,143
6002453	ASM PACIFIC TECHNOLOGY LTD COMMON STOCK	918.000	8,365	7,214
B929F46	ASML HOLDING NV COMMON STOCK EUR 0.09	33,524.000	2,153,203	3,006,233
N07059210	ASML HOLDING NV NY REG SHRS USD 0.09	16,407.000	1,271,233	1,456,449
G05384105	ASPEN INSURANCE HOLDINGS LTD COMMON STOC	0.001514456	1,521,941	1,712,332
045327103	ASPEN TECHNOLOGY INC COMMON STOCK USD 0.	35,452.000	2,575,029	2,426,458
BYPC1T4	ASSA ABLOY AB COMMON STOCK SEK 1	64,260.000	1,144,009	2,251,001
		106,614.000		

IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
			SHARES / PAR		
0673123	ASSOCIATED BRITISH FOODS PLC COMMON STOC		6,900.000	315,725	339,878
04621X108	ASSURANT INC COMMON STOCK USD 0.01		38,335.000	1,727,235	3,087,501
G0585R106	ASSURED GUARANTY LTD COMMON STOCK USD 0.		67,620.000	1,829,913	1,787,197
6985383	ASTELLAS PHARMA INC COMMON STOCK JPY		134,000.000	1,371,063	1,928,767
0989529	ASTRAZENECA PLC COMMON STOCK GBP 0.25		87,862.000	5,873,556	5,978,358
6129222	ASX LTD COMMON STOCK AUD 0		882.000	15,665	27,247
00206R102	AT&T INC COMMON STOCK USD 1		306,100.000	9,960,563	10,532,901
7667163	ATLANTIA SPA COMMON STOCK EUR 1		24,978.000	666,983	664,773
049164205	ATLAS AIR WORLDWIDE HOLDINGS INC COMMON	0.01	10,510.000	485,114	434,483
BXC8BS7	ATLAS COPCO AB COMMON STOCK SEK 0.64		30,710.000	912,665	759,135
BXC8BW1	ATLAS COPCO AB COMMON STOCK SEK 0.64		43,669.000	1,204,102	1,011,619
5654781	ATOS SE COMMON STOCK EUR 1		4,655.000	362,191	391,643
050095108	ATWOOD OCEANICS INC COMMON STOCK USD 1		94,142.000	2,390,012	963,073
BKX3XG2	AUCKLAND INTERNATIONAL AIRPORT LTD COMM	NZD 0	102,385.000	244,437	403,033
B16MKT5	AUSTEVOLL SEAFOOD ASA COMMON STOCK NOK 0		50,014.000	310,369	305,124
6065586	AUSTRALIA & NEW ZEALAND BANKING GROUP LT	STOCK AUD 0	18,567.000	463,083	377,290

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
5256206 AUTOGRILL SPA COMMON STOCK EUR 0	18,126.000	165,098	173,668
052800109 AUTOLIV INC COMMON STOCK USD 1	7,700.000	461,677	960,729
053484101 AVALONBAY COMMUNITIES INC REIT USD 0.01	943.000	128,583	173,635
053611109 AVERY DENNISON CORP COMMON STOCK USD 1	10,116.000	408,527	633,869
N07831105 AVG TECHNOLOGIES NV COMMON STOCK USD 0.0	16,011.000	303,226	321,021
0216238 AVIVA PLC COMMON STOCK GBP 25	29,782.000	248,807	226,502
053807103 AVNET INC COMMON STOCK USD 1	17,707.000	798,478	758,568
054303102 AVON PRODUCTS INC COMMON STOCK USD 0.25	64,614.000	276,055	261,687
7088429 AXA SA COMMON STOCK EUR 2.29	3,916.000	101,815	107,327
G0750C108 AXALTA COATING SYSTEMS LTD COMMON STOCK	1,500.000	39,525	39,975
G0692U109 AXIS CAPITAL HOLDINGS LTD COMMON STOCK U	11,837.000	559,961	665,476
05614L100 BABCOCK & WILCOX ENTERPRISES INC COMMON 0.01	8,000.000	128,495	166,960
056752108 BAIDU INC ADR USD 0.00005	2,004.000	403,529	378,836
057224107 BAKER HUGHES INC COMMON STOCK USD 1	15,490.000	700,484	714,864
05990K106 BANC OF CALIFORNIA INC COMMON STOCK USD	44,602.000	614,711	652,081
059460303 BANCO BRADESCO SA ADR USD 0	101,980.000	923,730	490,524

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 115 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
P16994132	BANCO LATINOAMERICANO DE COMERCIO EXTERI	COMMON STOCK USD 0		695,259	662,719
BKJ9QS7	BANCO POPOLARE SC COMMON STOCK EUR 0	25,558.000		422,958	341,765
5705946	BANCO SANTANDER SA COMMON STOCK	24,560.000		2,575,226	1,530,241
B0JDQD4	BANDAI NAMCO HOLDINGS INC COMMON STOCK J	309,055.000		247,939	251,508
6076425	BANK LEUMI LE-ISRAEL BM COMMON STOCK ILS	11,800.000		1,180,518	976,175
060505104	BANK OF AMERICA CORP COMMON STOCK USD 0.	281,359.000		8,167,460	7,933,797
B154564	BANK OF CHINA LTD COMMON STOCK HKD 1	471,408.000		669,090	482,283
B0B8Z29	BANK OF COMMUNICATIONS CO LTD COMMON STO	1,080,280.000		1,121,412	804,542
3060625	BANK OF IRELAND COMMON STOCK EUR 0.05	1,142,000.000		958,250	896,407
2076009	BANK OF MONTREAL COMMON STOCK CAD 0	2,427,037.000		136,911	123,660
064058100	BANK OF NEW YORK MELLON CORP/THE COMMON	0.01	2,200.000	1,427,408	1,401,480
2076281	BANK OF NOVA SCOTIA/THE COMMON STOCK CAD		34,000.000		
3134865	BARCLAYS PLC COMMON STOCK GBP 25	3,945.000		199,312	158,953
0081180	BARRATT DEVELOPMENTS PLC COMMON STOCK GB	155,109.000		568,350	500,439
07177M103	BAXALTA INC COMMON STOCK USD 0.01	22,644.000		212,198	208,927
5756029	BAYERISCHE MOTOREN WERKE AG COMMON STOCK	22,000.000		640,360	858,660
		14,417.000		1,244,088	1,529,002
JPMorgan Investor Services		J.P.Morgan			

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
BP0S1D8	BCA MARKETPLACE PLC	700,900.000	1,590,285	1,784,605
4233589	BE SEMICONDUCTOR INDUSTRIES NV COMMON ST	0.9	154,618	151,596
B64G908	BEAZLEY PLC COMMON STOCK GBP 5	56,444.000	259,406	325,034
5932409	BECHTLE AG COMMON STOCK EUR 0	5,397.000	460,225	516,275
075887109	BECTON DICKINSON AND CO COMMON STOCK USD	17,092.000	2,437,232	2,633,706
075896100	BED BATH & BEYOND INC COMMON STOCK USD 0	10,300.000	794,951	496,975
5107401	BEIERSDORF AG COMMON STOCK EUR 0	7,254.000	616,841	663,183
084670702	BERKSHIRE HATHAWAY INC COMMON STOCK USD	23,102.000	1,940,026	3,050,388
084680107	BERKSHIRE HILLS BANCORP INC COMMON STOCK	34,780.000	933,565	1,012,446
08579W103	BERRY PLASTICS GROUP INC COMMON STOCK US	14,500.000	435,513	524,610
086516101	BEST BUY CO INC COMMON STOCK USD 0.1	44,548.000	1,581,739	1,356,487
6098032	BEZEQ THE ISRAELI TELECOMMUNICATION CORP	COMMON STOCK ILS 1	514,242	572,405
0876289	BG GROUP PLC COMMON STOCK 10	259,890.000	311,313	252,002
573958S	BGP HOLDINGS BENEFICIAL INTEREST SHARE	17,358.000	191	0
6144690	BHP BILLITON LTD COMMON STOCK AUD 0	100,240.000	1,019,379	649,858
089302103	BIG LOTS INC COMMON STOCK USD 0.01	50,012.000	845,138	963,307
		24,995.000		

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
		SHARES / PAR		
09062X103	BIOGEN INC COMMON STOCK USD 0.0005	24,471.000	7,385,572	7,496,691
09061G101	BIOMARIN PHARMACEUTICAL INC COMMON STOCK	1,380.000	160,974	144,569
B01MJR4	BIOMERIEUX COMMON STOCK EUR 0	3,712.000	432,627	443,155
09180C106	BJ'S RESTAURANTS INC COMMON STOCK USD 0	21,500.000	855,407	934,605
091826107	BLACK BOX CORP COMMON STOCK USD 0.001	7,910.000	158,496	75,382
BCBHZ31	BLACKBERRY LTD COMMON STOCK CAD 0	84,481.000	657,131	780,891
092533108	BLACKROCK CAPITAL INVESTMENT CORP COMMON 0.001	11,549.000	103,453	108,561
7309681	BNP PARIBAS SA COMMON STOCK EUR 2	44,736.000	2,319,240	2,538,207
B011205	BOARDWALK REAL ESTATE INVESTMENT TRUST R	9,225.000	524,412	315,115
097023105	BOEING CO/THE COMMON STOCK USD 5	24,424.000	2,649,411	3,531,466
6218670	BORAL LTD COMMON STOCK AUD 0	15,698.000	69,730	67,499
B1XF882	BOSKALIS WESTMINSTER COMMON STOCK EUR 0.	2,860.000	161,453	116,910
101121101	BOSTON PROPERTIES INC REIT USD 0.01	857.000	90,745	109,302
101137107	BOSTON SCIENTIFIC CORP COMMON STOCK USD	133,898.000	2,367,404	2,469,079
4002121	BOUYGUES SA COMMON STOCK EUR 1	7,612.000	261,409	302,188
055622104	BP PLC ADR USD	73,700.000	2,516,909	2,303,862

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
0798059 BP PLC COMMON STOCK GBP 0.25	524,700.000	3,092,710	2,737,678
10567B109 BRAVO BRIO RESTAURANT GROUP INC COMMON S	27,303.000	338,430	245,727
B4YVF56 BRENNTAG AG COMMON STOCK EUR 0	12,259.000	575,312	642,942
2036995 BRF SA COMMON STOCK BRL 0	53,900.000	1,005,506	754,770
6132101 BRIDGESTONE CORP COMMON STOCK JPY	25,200.000	901,661	874,390
109696104 BRINK'S CO/THE COMMON STOCK USD 1	40,622.000	1,335,076	1,172,351
109641100 BRINKER INTERNATIONAL INC COMMON STOCK U	17,400.000	409,035	834,330
110122108 BRISTOL-MYERS SQUIBB CO COMMON STOCK USD	107,304.000	7,061,850	7,381,442
110394103 BRISTOW GROUP INC COMMON STOCK USD 0.01	13,544.000	467,463	350,790
110448107 BRITISH AMERICAN TOBACCO PLC ADR USD	6,986.000	748,699	771,604
0287580 BRITISH AMERICAN TOBACCO PLC COMMON STOC	22,700.000	1,258,907	1,261,683
0136701 BRITISH LAND CO PLC/THE REIT GBP 25	12,420.000	133,502	143,884
B0N8QD5 BRITVIC PLC COMMON STOCK GBP 20	17,310.000	185,555	185,609
11120U105 BRIXMOR PROPERTY GROUP INC REIT USD 0.01	18,979.000	485,784	490,038
111320107 BROADCOM CORP COMMON STOCK MXN 0.0001	2,790.000	91,038	161,318
2092599 BROOKFIELD ASSET MANAGEMENT INC COMMON S	4,200.000	86,747	131,978

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 119 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31,2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE	
115236101	BROWN & BROWN INC COMMON STOCK USD 0.1	98.000	3,091	3,146	
B9B3FG1	BRP INC/CA COMMON STOCK CAD	7,600.000	151,299	108,767	
116794108	BRUKER CORP COMMON STOCK USD 0.01	900.000	19,868	21,843	
3091357	BT GROUP PLC COMMON STOCK GBP 5	148,481.000	647,866	1,032,297	
G16962105	BUNGE LTD COMMON STOCK USD 0.01	26,321.000	2,201,048	1,797,198	
3174300	BURBERRY GROUP PLC COMMON STOCK GBP 0.05	8,700.000	170,997	153,234	
5782206	BUZZI UNICEM SPA COMMON STOCK EUR 0.6	103,488.000	1,776,299	1,866,156	
05605H100	BWX TECHNOLOGIES INC COMMON STOCK USD 0.	16,800.000	376,035	533,736	
12673P105	CA INC COMMON STOCK USD 0.1	154,700.000	3,937,977	4,418,232	
127055101	CABOT CORP COMMON STOCK USD 1	16,400.000	721,438	670,432	
127387108	CADENCE DESIGN SYSTEMS INC COMMON STOCK	32,100.000	704,847	668,001	
12477X106	CAI INTERNATIONAL INC COMMON STOCK USD 0	15,910.000	392,528	160,373	
B283W97	CAIXABANK SA COMMON STOCK EUR 1	91,802.260	305,649	320,515	
6639840	CALSONIC KANSEI CORP COMMON STOCK JPY	50,000.000	303,495	447,650	
132011107	CAMBREX CORP COMMON STOCK USD 0.1	35,800.000	747,790	1,685,822	
13321L108	CAMECO CORP COMMON STOCK CAD 0	10,500.000	130,282	129,465	
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 120 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
2166160	CAMECO CORP COMMON STOCK CAD 0	18,054.000		269,511	221,857
13342B105	CAMERON INTERNATIONAL CORP COMMON STOCK	800.000		51,882	50,560
B01R1T5	CANACCORD GENUITY GROUP INC COMMON STOCK	18,153.000		160,300	66,778
2170525	CANADIAN IMPERIAL BANK OF COMMERCE/CANAD	STOCK CAD 0		290,479	229,764
136375102	CANADIAN NATIONAL RAILWAY CO COMMON STOC	3,500.000		5,378,998	7,233,051
2180632	CANADIAN NATIONAL RAILWAY CO COMMON STOC	129,439.000		510,304	473,310
136635109	CANADIAN SOLAR INC COMMON STOCK USD 0	8,500.000		194,829	194,032
2172286	CANADIAN TIRE CORP LTD COMMON STOCK CAD	6,700.000		67,684	76,556
6172323	CANON INC COMMON STOCK JPY	900.000		3,950,888	3,525,458
138098108	CANTEL MEDICAL CORP COMMON STOCK USD 0.1	115,400.000		1,106,019	1,398,150
4163437	CAP GEMINI SA COMMON STOCK EUR 8	22,500.000		1,008,606	1,027,509
14040H105	CAPITAL ONE FINANCIAL CORP COMMON STOCK	11,050.000		4,390,792	5,348,538
B011YD2	CAPITALAND COMMERCIAL TRUST LTD REIT SGD	74,100.000		15,177	10,468
6420129	CAPITALAND MALL TRUST REIT SGD 0	11,000.000		15,522	13,898
14149F109	CARDINAL FINANCIAL CORP COMMON STOCK USD	10,216.000		315,199	350,851
14149Y108	CARDINAL HEALTH INC COMMON STOCK USD 0	15,422.000		441,367	644,172
		7,216.000			
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 121 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
142339100	CARLISLE COS INC COMMON STOCK USD 1	2,300.000		198,117	203,987
4169219	CARLSBERG A/S COMMON STOCK DKK 20	3,844.000		407,488	342,725
143658300	CARNIVAL CORP COMMON STOCK USD 0.01	80,444.000		3,266,090	4,382,589
14365C103	CARNIVAL PLC ADR USD	6,920.000		357,307	393,886
3121522	CARNIVAL PLC COMMON STOCK GBP 1.66	19,600.000		1,035,557	1,116,827
5641567	CARREFOUR SA COMMON STOCK EUR 2.5	18,056.000		565,149	522,719
144577103	CARRIZO OIL & GAS INC COMMON STOCK USD 0	15,300.000		754,616	452,574
147528103	CASEY'S GENERAL STORES INC COMMON STOCK	12,400.000		974,711	1,493,580
14754D100	CASH AMERICA INTERNATIONAL INC COMMON ST 0.1	52,233.000		1,333,279	1,564,378
4178419	CASINO GUICHARD PERRACHON SA COMMON STOC	7,130.000		561,791	328,518
148806102	CATALENT INC COMMON STOCK USD 0.01	500.000		14,674	12,515
149123101	CATERPILLAR INC COMMON STOCK USD 1	21,900.000		1,743,843	1,488,324
BBP6J80	CAVERION CORP COMMON STOCK EUR 0	16,313.000		153,033	160,019
124830100	CBL & ASSOCIATES PROPERTIES INC REIT USD	138,350.000		2,670,620	1,711,390
150870103	CELANESE CORP COMMON STOCK USD 0.0001	12,900.000		780,189	868,557
151020104	CELGENE CORP COMMON STOCK USD 0.01	3,571.000		352,521	427,663
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 122 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
151290889	CEMEX SAB DE CV ADR USD 0	32,780.000		356,160	182,585
B57FG04	CENOVUS ENERGY INC COMMON STOCK CAD 0	35,800.000		1,188,934	451,011
B01NXQ4	CENTERRA GOLD INC COMMON STOCK CAD 0	127,800.000		1,281,228	606,293
15234Q207	CENTRAIS ELETRICAS BRASILEIRAS SA ADR US	25,778.000		68,672	35,058
6184306	CENTRAL GLASS CO LTD COMMON STOCK JPY	77,000.000		253,341	356,532
6183552	CENTRAL JAPAN RAILWAY CO COMMON STOCK JP	2,400.000		273,553	430,941
156782104	CERNER CORP COMMON STOCK USD 0.01	38,529.000		2,599,599	2,318,290
125269100	CF INDUSTRIES HOLDINGS INC COMMON STOCK	21,000.000		594,452	857,010
2159740	CGI GROUP INC COMMON STOCK CAD 0	5,790.000		238,225	230,916
808513105	CHARLES SCHWAB CORP/THE COMMON STOCK USD	200.000		6,615	6,586
B5L2DG6	CHAROEN POKPHAND FOODS PCL FOREIGN SH. T	4,304,200.000		3,825,909	2,188,880
16411R208	CHENIERE ENERGY INC COMMON STOCK USD 0.0	3,300.000		179,046	122,925
6212553	CHEUNG KONG INFRASTRUCTURE HOLDINGS LTD	STOCK HKD 1	93,557.000	656,307	866,744
166764100	CHEVRON CORP COMMON STOCK USD 0.75	23,600.000		2,067,618	2,123,056
B1W0JF2	CHINA CITIC BANK CORP LTD COMMON STOCK H	553,000.000		440,863	358,194
6630940	CHINA EVERBRIGHT INTERNATIONAL LTD COMMO	HKD 0	485,000.000	776,849	623,291
JPMorgan Investor Services		J.P.Morgan			

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
6718976	CHINA LIFE INSURANCE CO LTD COMMON STOCK		1,161,087	1,212,073
		375,000.000		
B2Q5H56	CHINA PACIFIC INSURANCE GROUP CO LTD COM	HKD 1	714,198	841,320
		204,400.000		
G2110R114	CHIPMOS TECHNOLOGIES BERMUDA LTD COMMON	0.01	908,003	814,968
		41,160.000		
B4P0G71	CHORUS LTD COMMON STOCK NZD 0		189,887	251,152
		93,826.000		
4061393	CHRISTIAN DIOR SE COMMON STOCK EUR 2		58,332	51,083
		300.000		
H0023R105	CHUBB LTD COMMON STOCK USD 24.77		540,113	806,265
		6,900.000		
6195609	CHUBU ELECTRIC POWER CO INC COMMON STOCK		76,974	66,337
		4,800.000		
6196408	CHUGAI PHARMACEUTICAL CO LTD COMMON STOC		593,115	641,490
		18,200.000		
171340102	CHURCH & DWIGHT CO INC COMMON STOCK USD		69,677	67,904
		800.000		
7380482	CIE DE SAINT-GOBAIN COMMON STOCK EUR 4		982,654	963,398
		22,255.000		
BCRWZ18	CIE FINANCIERE RICHEMONT SA COMMON STOCK		5,477,024	6,496,347
		90,192.000		
4588364	CIE GENERALE DES ETABLISSEMENTS MICHELIN	STOCK EUR 2	545,195	575,779
		6,030.000		
B614LY3	CIELO SA COMMON STOCK BRL 0		1,174,281	686,701
		80,880.000		
125509109	CIGNA CORP COMMON STOCK USD 0.25		792,192	1,990,820
		13,605.000		
BX17Q13	CIMIC GROUP LTD COMMON STOCK AUD 0		171,465	163,394
		9,242.000		
172908105	CINTAS CORP COMMON STOCK USD 0		281,848	293,454
		3,223.000		

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
172755100 CIRRUS LOGIC INC COMMON STOCK USD 0.001	3,030.000	92,478	89,476
17275R102 CISCO SYSTEMS INC COMMON STOCK USD 0.001	164,745.000	3,775,574	4,473,650
17306X102 CITI TRENDS INC COMMON STOCK USD 0.01	22,800.000	578,889	484,500
B6SPB49 CITIC SECURITIES CO LTD COMMON STOCK HKD	77,500.000	244,167	181,196
172967424 CITIGROUP INC COMMON STOCK USD 0.01	185,506.000	11,283,536	9,599,936
174610105 CITIZENS FINANCIAL GROUP INC COMMON STOC	64,081.000	1,663,690	1,678,281
177376100 CITRIX SYSTEMS INC COMMON STOCK USD 0.00	10,410.000	808,697	787,517
7113990 CLARIANT AG COMMON STOCK CHF 3.7	25,736.000	401,691	488,753
12572Q105 CME GROUP INC/IL COMMON STOCK USD 0.01	2,376.000	219,981	215,266
125896100 CMS ENERGY CORP COMMON STOCK USD 0.01	20,850.000	650,692	752,268
BDSV2V0 CNH INDUSTRIAL NV COMMON STOCK EUR 0.01	358,600.000	2,982,071	2,469,729
N20944109 CNH INDUSTRIAL NV COMMON STOCK EUR 0.01	94,800.000	779,276	648,432
5543986 CNP ASSURANCES COMMON STOCK EUR 1	13,915.000	271,604	188,041
19075F106 COBALT INTERNATIONAL ENERGY INC COMMON S 0.01	12,700.000	92,010	68,580
191216100 COCA-COLA CO/THE COMMON STOCK USD 0.25	141,647.000	5,602,528	6,085,155
191241108 COCA-COLA FEMSA SAB DE CV ADR USD 0	3,107.000	213,364	220,007

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 125 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
B9895B7	COCA-COLA HBC AG COMMON STOCK GBP 6.7	6,812.000		158,676	145,382
192446102	COGNIZANT TECHNOLOGY SOLUTIONS CORP COMM	USD 0.01	6,009.000	315,682	360,660
194162103	COLGATE-PALMOLIVE CO COMMON STOCK USD 1	20,500.000		1,378,952	1,365,710
BYL7SB4	COLLIERS INTERNATIONAL GROUP INC COMMON	0	3,500.000	151,561	155,536
19469310B	COLLIERS INTERNATIONAL GROUP INC COMMON	0	22,090.000	779,216	984,110
B8FMRX8	COLOPLAST A/S COMMON STOCK DKK 1	12,849.000		869,075	1,041,791
198287203	COLUMBIA PROPERTY TRUST INC REIT USD 0.0	10,400.000		271,130	244,192
20030N101	COMCAST CORP COMMON STOCK USD 0.01	37,731.000		1,827,721	2,129,160
200340107	COMERICA INC COMMON STOCK USD 5	28,664.000		1,424,788	1,199,015
5559563	COMET HOLDING AG COMMON STOCK CHF 10	215.000		156,122	156,256
199908104	COMFORT SYSTEMS USA INC COMMON STOCK USD	14,440.000		293,087	410,385
B90LKT4	COMMERZBANK AG	11,735.000		147,771	122,021
20337X109	COMMSCOPE HOLDING CO INC COMMON STOCK US	2,900.000		86,282	75,081
205363104	COMPUTER SCIENCES CORP COMMON STOCK USD	13,400.000		386,395	437,912
6180412	COMPUTERSHARE LTD COMMON STOCK AUD 0	21,550.000		169,101	182,187
205887102	CONAGRA FOODS INC COMMON STOCK USD 5	12,547.000		518,589	528,982
JPMorgan Investor Services		J.P.Morgan			

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
209115104	CONSOLIDATED EDISON INC COMMON STOCK USD	17,400.000	1,063,284	1,118,298
21036P108	CONSTELLATION BRANDS INC COMMON STOCK US	19,000.000	1,711,432	2,706,360
B15C4L6	CONSTELLATION SOFTWARE INC/CANADA COMMON 0	2,709.000	821,871	1,125,022
N22035104	CONSTELLIUM NV COMMON STOCK USD 0.02	3,600.000	106,380	27,720
4598589	CONTINENTAL AG COMMON STOCK EUR 0	4,228.000	870,441	1,031,330
2222459	CONTROLADORA COMERCIAL MEXICANA SAB DE C 0	40,274.000	112,771	110,321
212485106	CONVERGYS CORP COMMON STOCK USD 0	39,700.000	596,671	988,133
216831107	COOPER TIRE & RUBBER CO COMMON STOCK USD	41,320.000	1,256,803	1,563,962
BFRSRR7	CORBION NV COMMON STOCK EUR 0.25	19,598.000	318,509	475,071
21871D103	CORELOGIC INC/UNITED STATES COMMON STOCK	28,900.000	813,054	978,554
21870Q105	CORESITE REALTY CORP REIT USD 0.01	17,615.000	762,678	999,123
6141806	CORETRONIC CORP COMMON STOCK TWD 10	380,250.000	510,862	316,036
219350105	CORNING INC COMMON STOCK USD 0.5	103,170.000	1,780,471	1,885,948
B036QP1	COSMOS PHARMACEUTICAL CORP COMMON STOCK	1,300.000	190,219	206,409
22160N109	COSTAR GROUP INC COMMON STOCK USD 0.01	12,085.000	2,345,912	2,497,849
22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD 0	400.000	56,597	64,600

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 127 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
2228952	COTT CORP COMMON STOCK CAD 0	13,900.000		159,841	152,499
22282E102	COVANTA HOLDING CORP COMMON STOCK USD 0.	5,500.000		81,067	85,195
G2519Y108	CREDICORP LTD COMMON STOCK USD 5	2,200.000		308,842	214,104
7171589	CREDIT SUISSE GROUP AG COMMON STOCK CHF	53,143.000		1,357,996	1,151,520
B67C8W8	CRESCENT POINT ENERGY CORP COMMON STOCK	2,000.000		80,244	23,209
0182704	CRH PLC COMMON STOCK EUR 0.32	182,200.000		4,000,443	5,293,014
226718104	CRITEO SA ADR USD 0.025	6,455.000		247,666	255,618
22822V101	CROWN CASTLE INTERNATIONAL CORP REIT USD	10,491.000		883,847	906,947
12650T104	CSRA INC COMMON STOCK USD 0.001	17,119.000		483,388	513,570
12646R105	CST BRANDS INC COMMON STOCK USD 0.01	1,800.000		78,036	70,452
126408103	CSX CORP COMMON STOCK USD 1	30,170.000		662,063	782,912
22943F100	CTRIP.COM INTERNATIONAL LTD ADR USD 0.01	18,000.000		596,400	833,940
23204G100	CUSTOMERS BANCORP INC COMMON STOCK USD 1	16,928.000		379,361	460,780
126650100	CVS HEALTH CORP	17,732.000		875,054	1,733,658
2189855	CYRELA BRAZIL REALTY SA EMPREENDIMENTOS	PARTICIPACOES COMMON STOCK BRL 0		349,892	149,763
4247494	D'IETEREN SA/NV COMMON STOCK EUR 0	79,000.000		199,843	225,282
		6,026.000			
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J.P.Morgan					

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
		SHARES / PAR		
6250906	DAI NIPPON PRINTING CO LTD COMMON STOCK	38,000.000	406,398	380,648
B601QS4	DAI-ICHI LIFE INSURANCE CO LTD/THE COMMO	99,200.000	1,290,527	1,678,141
B0J7D91	DAIICHI SANKYO CO LTD COMMON STOCK JPY	60,800.000	1,260,293	1,268,867
5529027	DAIMLER AG COMMON STOCK EUR 0	40,834.000	2,568,618	3,441,292
6250508	DAITO TRUST CONSTRUCTION CO LTD COMMON S	424.000	21,599	49,381
6251363	DAIWA HOUSE INDUSTRY CO LTD COMMON STOCK	2,144.000	27,471	62,433
235825205	DANA HOLDING CORP COMMON STOCK USD 0.01	15,090.000	332,245	208,242
235851102	DANAHER CORP COMMON STOCK USD 0.01	20,661.000	1,910,746	1,918,994
4253372	DANIELI & C OFFICINE MECCANICHE SPA SAVI	13,535.000	265,750	193,345
B1Y9TB3	DANONE SA COMMON STOCK EUR 0.25	117,554.000	7,946,061	7,953,088
237194105	DARDEN RESTAURANTS INC COMMON STOCK USD	14,507.000	839,835	923,225
B1722W1	DART GROUP PLC COMMON STOCK GBP 1.25	21,445.000	78,861	186,012
238337109	DAVE & BUSTER'S ENTERTAINMENT INC COMMON	21,400.000	860,448	893,236
B08BR25	DAVIDE CAMPARI-MILANO SPA COMMON STOCK E	95,234.000	820,890	827,622
23918K108	DAVITA HEALTHCARE PARTNERS INC COMMON ST	31,500.000	2,263,934	2,195,865
6175203	DBS GROUP HOLDINGS LTD COMMON STOCK SGD	19,164.000	262,642	225,459

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
		SHARES / PAR		
B3DGH82	DE LA RUE PLC COMMON STOCK GBP 44.86857	33,173.000	294,852	216,721
5932012	DEA CAPITAL SPA COMMON STOCK EUR 1	15,031.000	27,925	23,088
242370203	DEAN FOODS CO COMMON STOCK USD	86,728.000	1,513,843	1,487,385
243537107	DECKERS OUTDOOR CORP COMMON STOCK USD 0.	13,320.000	1,061,636	628,704
244199105	DEERE & CO COMMON STOCK USD 1	18,100.000	1,471,945	1,380,487
4262118	DELHAIZE GROUP COMMON STOCK EUR 0	4,612.000	397,136	449,849
G27823106	DELPHI AUTOMOTIVE PLC COMMON STOCK USD 0	35,912.000	1,834,957	3,078,736
247361702	DELTA AIR LINES INC COMMON STOCK USD 0.0	41,808.000	1,904,714	2,119,248
B574ZG0	DELTA LLOYD NV COMMON STOCK EUR 0.2	125,800.000	2,191,275	744,095
248019101	DELUXE CORP COMMON STOCK USD 1	20,200.000	1,190,556	1,101,708
6640381	DENSO CORP COMMON STOCK JPY	37,900.000	1,919,985	1,833,012
249908104	DEPOMED INC COMMON STOCK USD 0	25,800.000	394,560	467,754
5750355	DEUTSCHE BANK AG COMMON STOCK EUR 0	47,853.000	1,344,770	1,170,911
7021963	DEUTSCHE BOERSE AG COMMON STOCK EUR 0	60,023.000	3,718,529	5,306,871
5287488	DEUTSCHE LUFTHANSA AG COMMON STOCK EUR 0	35,560.000	525,011	562,629
4617859	DEUTSCHE POST AG COMMON STOCK EUR 0	6,176.000	199,745	174,132

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
		SHARES / PAR		
5842359	DEUTSCHE TELEKOM AG COMMON STOCK EUR 0	47,869.000	630,717	867,882
B0YZ0Z5	DEUTSCHE WOHNEN AG COMMON STOCK EUR 0	68,911.000	1,343,893	1,917,488
4557847	DEUTZ AG COMMON STOCK EUR 0	33,296.000	161,254	133,501
25179M103	DEVON ENERGY CORP COMMON STOCK USD 0.1	9,400.000	392,559	300,800
B033YN6	DEXUS PROPERTY GROUP REIT AUD 0	4,096.000	23,890	22,350
BYSS4Q7	DFDS A/S COMMON STOCK DKK 20	2,680.000	45,366	104,160
23331S100	DHI GROUP INC COMMON STOCK USD 0.01	111,800.000	1,120,273	1,025,206
25243Q205	DIAGEO PLC ADR USD	7,410.000	799,482	808,209
0237400	DIAGEO PLC COMMON STOCK GBP 28.93518	258,664.000	6,391,474	7,077,811
5982200	DIALOG SEMICONDUCTOR PLC COMMON STOCK EU	29,701.000	950,532	1,003,900
6250821	DIC CORP COMMON STOCK JPY	117,000.000	308,181	320,961
25389M877	DIGITALGLOBE INC COMMON STOCK USD 0.001	16,647.000	337,490	260,692
BY9D0Y1	DIRECT LINE INSURANCE GROUP PLC COMMON S 10.90909	67,756.000	360,700	406,952
254709108	DISCOVER FINANCIAL SERVICES COMMON STOCK	23,571.000	1,060,156	1,263,877
B71QPM2	DKSH HOLDING AG COMMON STOCK CHF 0.1	9,843.000	512,095	622,931
4263304	DNB ASA COMMON STOCK NOK 10	63,155.000	1,047,987	783,431

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 131 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
B03MRJ0	DOGUS OTOMOTIV SERVIS VE TICARET AS COMM	TRY 1		67,910	70,148
256677105	DOLLAR GENERAL CORP COMMON STOCK USD 0.8		18,580.000	127,598	160,701
B4TP9G2	DOLLARAMA INC COMMON STOCK CAD 0		2,236.000	358,119	397,945
257287102	DOMINION DIAMOND CORP COMMON STOCK CAD 0		6,915.000	270,459	160,069
257559203	DOMTAR CORP COMMON STOCK USD 0.01		15,647.000	1,414,658	1,285,417
B249GF3	DOUTOR NICHIREs HOLDINGS CO LTD COMMON S		34,788.000	71,422	63,735
260543103	DOW CHEMICAL CO/THE COMMON STOCK USD 2.5		4,100.000	1,865,100	2,538,273
6465573	DOWNER EDI LTD COMMON STOCK AUD 0		49,306.000	219,197	152,774
23331A109	DR HORTON INC COMMON STOCK USD 0.01		58,329.000	48,636	47,885
26138E109	DR PEPPER SNAPPLE GROUP INC COMMON STOCK		1,495.000	84,336	155,178
0822011	DS SMITH PLC COMMON STOCK GBP 10		1,665.000	4,300,336	6,145,852
B1WT5G2	DSV A/S COMMON STOCK DKK 1		1,051,119.000	114,185	146,176
233331107	DTE ENERGY CO COMMON STOCK USD 0		3,696.000	41,674	40,095
6255699	DTS CORP COMMON STOCK JPY		500.000	36,688	36,710
26746E103	DYAX CORP COMMON STOCK EUR 0.01		1,600.000	17,362	24,378
26817R108	DYNEGY INC COMMON STOCK USD 0.01		648.000	906,233	462,300
			34,500.000		
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 132 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
27033X101 EARTHLINK HOLDINGS CORP COMMON STOCK USD		31,611.000		250,497	234,870
278642103 EBAY INC COMMON STOCK USD 0.001		10,869.000		295,781	298,680
278865100 ECOLAB INC COMMON STOCK USD 1		200.000		22,869	22,876
B62G1B5 EDENRED COMMON STOCK EUR 2		21,199.000		571,819	401,847
281020107 EDISON INTERNATIONAL COMMON STOCK USD 0		25,100.000		1,294,984	1,486,171
28176E108 EDWARDS LIFESCIENCES CORP COMMON STOCK U		5,552.000		283,996	438,497
6307200 EISAI CO LTD COMMON STOCK JPY		35,800.000		2,433,115	2,399,563
283677854 EL PASO ELECTRIC CO COMMON STOCK USD 0		14,540.000		432,091	559,790
B1KKBX6 ELECTROLUX AB COMMON STOCK SEK 5		56,079.000		1,572,790	1,364,958
285512109 ELECTRONIC ARTS INC COMMON STOCK USD 0.0		21,210.000		1,110,168	1,457,551
532457108 ELI LILLY & CO COMMON STOCK USD 0		69,837.000		5,818,199	5,884,466
5138638 ELRINGKLINGER AG COMMON STOCK EUR 0		16,140.000		463,679	412,023
29082A107 EMBRAER SA ADR USD		110,500.000		3,075,573	3,264,170
268648102 EMC CORP/MA COMMON STOCK USD 0.01		36,900.000		863,182	947,592
29084Q100 EMCOR GROUP INC COMMON STOCK USD 0.01		36,251.000		1,559,200	1,741,498
29089Q105 EMERGENT BIOSOLUTIONS INC COMMON STOCK U		71,363.000		2,260,305	2,855,234
JPMorgan Investor Services		J.P.Morgan			

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
		SHARES / PAR		
2314000	EMPIRE CO LTD COMMON STOCK CAD 0	2,590.000	53,009	47,993
2466149	ENBRIDGE INC COMMON STOCK CAD 0	24,300.000	1,061,521	804,694
292554102	ENCORE CAPITAL GROUP INC COMMON STOCK US	9,990.000	415,813	290,509
5271782	ENDESA SA COMMON STOCK EUR 1.2	8,502.000	176,152	171,092
7144569	ENEL SPA COMMON STOCK EUR 1	44,283.000	196,367	187,223
2282237	ENGHOUSE SYSTEMS LTD COMMON STOCK CAD 0	4,500.000	205,876	240,825
7145056	ENI SPA COMMON STOCK EUR 0	216,534.000	3,498,456	3,246,048
B03MS64	ENKA INSAAT VE SANAYI AS COMMON STOCK TR	94,353.000	150,305	146,111
29336T100	ENLINK MIDSTREAM LLC	4,800.000	183,925	72,432
293389102	ENNIS INC COMMON STOCK USD 2.5	31,730.000	536,491	610,803
G3157S106	ENSCO PLC COMMON STOCK USD 0.1	122,603.000	3,165,035	1,886,860
29364G103	ENTERGY CORP COMMON STOCK USD 0.01	15,500.000	1,125,452	1,059,580
293712105	ENTERPRISE FINANCIAL SERVICES CORP COMMO	USD 0.01	198,697	237,091
29413U103	ENVISION HEALTHCARE HOLDINGS INC COMMON	0.01	599,733	450,476
26875P101	EOG RESOURCES INC COMMON STOCK USD 0.01	19,200.000	1,561,942	1,359,168
294429105	EQUIFAX INC COMMON STOCK USD 1.25	4,809.000	482,114	535,578

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
29472R108 EQUITY LIFESTYLE PROPERTIES INC REIT USD	21,000.000	768,634	1,400,070
29476L107 EQUITY RESIDENTIAL REIT USD 0.01	1,715.000	106,277	139,927
29530P102 ERIE INDEMNITY CO COMMON STOCK USD 0	3,400.000	208,858	325,176
G3788M114 EROS INTERNATIONAL PLC COMMON STOCK USD	5,700.000	133,137	52,155
5289837 ERSTE GROUP BANK AG COMMON STOCK EUR 0	115,300.000	3,607,186	3,620,989
G3198U102 ESSENT GROUP LTD COMMON STOCK USD 0.015	1,600.000	41,809	35,024
7212477 ESSILOR INTERNATIONAL SA COMMON STOCK EU	5,471.000	637,013	683,759
BSSWC52 ESTIA HEALTH LTD COMMON STOCK AUD	43,657.000	227,568	231,232
298736109 EURONET WORLDWIDE INC COMMON STOCK USD 0	24,600.000	809,593	1,781,778
G3223R108 EVEREST RE GROUP LTD COMMON STOCK USD 0.	16,890.000	2,027,099	3,092,390
30040P103 EVERTEC INC COMMON STOCK USD 0.01	5,400.000	129,935	90,396
B5ZQ9D3 EVONIK INDUSTRIES AG COMMON STOCK EUR	12,172.000	499,053	404,805
B71N6K8 EVRAZ PLC COMMON STOCK GBP 1	98,548.000	286,267	106,396
6250412 EXEDY CORP COMMON STOCK JPY	6,300.000	149,672	154,024
30161N101 EXELON CORP COMMON STOCK USD 0	49,400.000	1,339,682	1,371,838
B19NLV4 EXPERIAN PLC COMMON STOCK GBP 0.1	31,539.000	573,264	558,289

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 135 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
30219E103 EXPRESS INC COMMON STOCK USD		81,465.000		1,304,046	1,407,715
30219G108 EXPRESS SCRIPTS HOLDING CO COMMON STOCK		21,280.000		1,793,808	1,860,085
30226D106 EXTREME NETWORKS INC COMMON STOCK USD 0.		140,429.000		535,892	572,950
30231G102 EXXON MOBIL CORP COMMON STOCK USD 0		80,600.000		6,732,026	6,282,770
30303M102 FACEBOOK INC COMMON STOCK USD 0.000006		46,248.000		4,668,518	4,840,316
2566351 FAIRFAX FINANCIAL HOLDINGS LTD COMMON ST		417.000		215,433	197,201
305560302 FAIRPOINT COMMUNICATIONS INC COMMON STOC		24,290.000		306,695	390,340
6356934 FANUC CORP COMMON STOCK JPY		9,200.000		1,460,506	1,612,170
311900104 FASTENAL CO COMMON STOCK USD 0.01		39,420.000		1,577,116	1,609,124
4400446 FAURECIA COMMON STOCK EUR 7		17,168.000		564,074	690,222
313148306 FEDERAL AGRICULTURAL MORTGAGE CORP COMMO		USD 1	8,352.000	256,437	263,673
31422T101 FEDERATED NATIONAL HOLDING CO COMMON STO		0.01	16,235.000	482,638	479,907
31428X106 FEDEX CORP COMMON STOCK USD 0.1		16,621.000		2,002,853	2,476,363
B038516 FERROVIAL SA COMMON STOCK EUR 0.2		2,080.000		48,928	47,122
BRJFWP3 FIAT CHRYSLER AUTOMOBILES NV COMMON STOC		56,485.000		814,997	792,767
31572Q808 FIBROGEN INC COMMON STOCK USD 0.01		700.000		13,745	21,329

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
		SHARES / PAR		
31620M106	FIDELITY NATIONAL INFORMATION SERVICES I	STOCK USD 0.01	1,654,763	1,717,768
		28,346.000		
316394105	FIDELITY SOUTHERN CORP COMMON STOCK USD		426,375	498,740
		22,355.000		
0759023	FIDESSA GROUP PLC COMMON STOCK GBP 10		1,119,441	820,718
		27,800.000		
316773100	FIFTH THIRD BANCORP COMMON STOCK USD 0		2,620,604	3,421,020
		170,200.000		
5489949	FINGERPRINT CARDS AB COMMON STOCK SEK 0.		811,762	965,792
		13,777.000		
B0DJNG0	FINMECCANICA SPA COMMON STOCK EUR 4.4		185,292	230,672
		16,461.000		
33582V108	FIRST NIAGARA FINANCIAL GROUP INC COMMON	0.01	3,528,924	4,040,540
		372,400.000		
6339872	FIRST PACIFIC CO LTD/HONG KONG COMMON ST	0.01	11,096	6,632
		10,000.000		
2347608	FIRST QUANTUM MINERALS LTD COMMON STOCK		2,539,135	852,662
		228,655.000		
337738108	FISERV INC COMMON STOCK USD 0.01		91,064	133,349
		1,458.000		
6340250	FISHER & PAYKEL HEALTHCARE CORP LTD COMM	NZD 0	278,372	606,254
		99,501.000		
337930705	FLAGSTAR BANCORP INC COMMON STOCK USD 0.		1,334,372	1,701,705
		73,635.000		
Y2573F102	FLEXTRONICS INTERNATIONAL LTD COMMON STO		830,485	840,750
		75,000.000		
6352147	FLIGHT CENTRE TRAVEL GROUP LTD COMMON ST		48,946	57,144
		1,969.000		
302445101	FLIR SYSTEMS INC COMMON STOCK USD 0.01		51,041	53,333
		1,900.000		
343498101	FLOWERS FOODS INC COMMON STOCK USD 0.01		86,055	79,513
		3,700.000		

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
		SHARES / PAR		
302491303	FMC CORP COMMON STOCK USD 0.1	86,400.000	4,618,416	3,380,832
31620R303	FNF GROUP TRACKING STK USD 0.0001	20,600.000	734,449	714,202
344419106	FOMENTO ECONOMICO MEXICANO SAB DE CV ADR	6,174.000	560,377	570,169
344849104	FOOT LOCKER INC COMMON STOCK USD 0.01	7,969.000	479,418	518,702
345370860	FORD MOTOR CO COMMON STOCK USD 0.01	141,900.000	1,775,224	1,999,371
34964C106	FORTUNE BRANDS HOME & SECURITY INC COMMO USD 0.01	38,302.000	1,986,993	2,125,761
35086T109	FOUR CORNERS PROPERTY TRUST INC REIT	4,834.990	100,673	116,813
354613101	FRANKLIN RESOURCES INC COMMON STOCK USD	202.000	7,892	7,438
B1SK0S6	FREENET AG COMMON STOCK EUR 0	9,001.000	277,816	306,191
35671D857	FREEMPORT-MCMORAN INC COMMON STOCK USD 0.	26,600.000	1,109,823	180,082
4352097	FRESENIUS SE & CO KGAA COMMON STOCK EUR	1,690.000	55,853	121,111
5561052	FRONTLINE LTD/BERMUDA COMMON STOCK USD 1	118,198.000	364,617	342,121
B096LW7	FUGRO NV DUTCH CERT EUR 0.05	4,077.000	231,487	66,698
6356406	FUJI HEAVY INDUSTRIES LTD COMMON STOCK J	12,000.000	356,737	501,467
6356525	FUJIFILM HOLDINGS CORP COMMON STOCK JPY	24,004.000	591,322	1,013,677
6356945	FUJITSU LTD COMMON STOCK JPY	161,000.000	779,971	812,261

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 138 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31,2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE	
6357562	FURUKAWA ELECTRIC CO LTD COMMON STOCK JP	77,000.000	163,873	164,504	
315616102	F5 NETWORKS INC COMMON STOCK USD 0	2,900.000	345,539	281,184	
6465874	GALAXY ENTERTAINMENT GROUP LTD COMMON ST	15,000.000	45,508	47,322	
5984273	GAMELOFT SE COMMON STOCK EUR 0.05	29,696.000	155,749	195,488	
B01CP21	GAMESA CORP TECNOLOGICA SA COMMON STOCK	13,499.000	238,268	231,984	
36467W109	GAMESTOP CORP COMMON STOCK USD 0.001	17,900.000	375,023	501,916	
36473H104	GANNETT CO INC COMMON STOCK USD 0.01	13,350.000	173,887	217,472	
364760108	GAP INC/THE COMMON STOCK USD 0.05	27,922.000	1,224,300	689,673	
B4JPM52	GATEGROUP HOLDING AG COMMON STOCK CHF 5	8,079.000	343,206	355,928	
368287207	GAZPROM PJSC	342,302.000	2,029,050	1,263,950	
4557104	GEA GROUP AG COMMON STOCK EUR 0	21,754.000	985,801	883,813	
B011JK4	GEMALTO NV COMMON STOCK EUR 1	14,711.000	1,186,185	883,246	
369300108	GENERAL CABLE CORP COMMON STOCK USD 0.01	78,368.000	1,211,849	1,052,482	
369385109	GENERAL COMMUNICATION INC COMMON STOCK U	10,674.000	155,086	211,132	
369550108	GENERAL DYNAMICS CORP COMMON STOCK USD 1	31,203.000	3,825,370	4,286,044	
369604103	GENERAL ELECTRIC CO COMMON STOCK USD 0.0	124,461.000	3,816,015	3,876,960	
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 139 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE	
370023103 GENERAL GROWTH PROPERTIES INC REIT USD 0		3,087.000	53,405	83,997	
37045V100 GENERAL MOTORS CO COMMON STOCK USD 0.01		78,130.000	2,814,335	2,657,201	
4595739 GENMAB A/S COMMON STOCK DKK 1		25,668.000	1,147,493	3,428,104	
G3922B107 GENPACT LTD COMMON STOCK USD 0.01		29,374.000	502,503	733,763	
371901109 GENTEX CORP COMMON STOCK USD 0.06		7,525.000	118,306	120,475	
37253A103 GENTHERM INC COMMON STOCK USD 0		18,500.000	237,510	876,900	
0207458 GENUS PLC COMMON STOCK GBP 10		9,151.000	200,015	209,598	
37247D106 GENWORTH FINANCIAL INC COMMON STOCK USD		135,659.000	587,946	506,008	
375558103 GILEAD SCIENCES INC COMMON STOCK USD 0.0		53,802.000	5,228,286	5,444,224	
0925288 GLAXOSMITHKLINE PLC COMMON STOCK GBP 25		170,457.000	4,473,432	3,449,478	
B4T3BW6 GLENCORE PLC COMMON STOCK GBP 0.01		349,648.000	1,786,478	466,285	
378973408 GLOBALSTAR INC COMMON STOCK USD 0.0001		700.000	1,914	1,008	
379577208 GLOBUS MEDICAL INC COMMON STOCK USD 0.00		30,300.000	701,475	842,946	
4501093 GN STORE NORD A/S COMMON STOCK DKK 4		17,894.000	522,623	326,373	
0375377 GO-AHEAD GROUP PLC COMMON STOCK GBP 10		7,774.000	310,960	305,817	
G9456A100 GOLAR LNG LTD COMMON STOCK USD 1		31,500.000	1,348,990	497,385	

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
38141G104	GOLDMAN SACHS GROUP INC/THE COMMON STOCK	12,745.000	2,403,587	2,297,031
B03FYZ4	GOODMAN GROUP REIT AUD 0	8,529.000	27,086	38,907
382550101	GOODYEAR TIRE & RUBBER CO/THE COMMON STO	35,386.000	1,165,253	1,156,061
6365866	GPT GROUP/THE REIT AUD 0	9,378.000	38,534	32,614
B04V127	GRAINGER PLC COMMON STOCK GBP 5	117,118.000	213,702	401,860
38526M106	GRAND CANYON EDUCATION INC COMMON STOCK	18,500.000	720,739	742,220
388689101	GRAPHIC PACKAGING HOLDING CO COMMON STOC	2,500.000	34,422	32,075
391164100	GREAT PLAINS ENERGY INC COMMON STOCK USD	19,830.000	471,628	541,557
2384951	GREAT-WEST LIFECO INC COMMON STOCK CAD 0	1,500.000	32,867	37,287
39153L106	GREATBATCH INC COMMON STOCK USD 0.001	22,100.000	1,062,670	1,160,250
B0HZP13	GREENE KING PLC COMMON STOCK GBP 12.5	24,208.000	254,339	331,826
B63QSB3	GREGGS PLC COMMON STOCK GBP 2	13,215.000	234,884	255,936
BYR4KP7	GRENKELEASING AG COMMON STOCK EUR 0	847.000	135,337	169,850
B01SPF2	GRIFOLS SA COMMON STOCK EUR 0.25	18,348.000	841,992	849,677
7097328	GROUPE BRUXELLES LAMBERT SA COMMON STOCK	556.000	52,335	47,612
2392545	GRUMA SAB DE CV COMMON STOCK MXN 0	5,700.000	85,829	79,785

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 141 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
400501102	GRUPO AEROPORTUARIO DEL CENTRO NORTE SAB	USD	2,100.000	83,490	80,745
2392471	GRUPO BIMBO SAB DE CV COMMON STOCK MXN 0		40,100.000	100,590	106,686
BFNXZM7	GRUPO LALA SAB DE CV COMMON STOCK MXN		93,000.000	243,008	215,765
40049J206	GRUPO TELEVISA SAB ADR USD 0		27,370.000	736,675	744,738
B7F9Q79	GS RETAIL CO LTD COMMON STOCK KRW 1000		5,202.000	271,722	238,683
6398709	GUNZE LTD COMMON STOCK JPY		48,991.000	149,689	144,576
B3DJHT2	H&R REAL ESTATE INVESTMENT TRUST REIT CA		1,500.000	32,214	21,651
6400626	HACHIJUNI BANK LTD/THE COMMON STOCK JPY		11,000.000	82,330	68,124
B71SXC4	HAITONG SECURITIES CO LTD COMMON STOCK H		323,600.000	729,981	572,030
B05LZ02	HAKUHODO DY HOLDINGS INC COMMON STOCK JP		4,400.000	36,333	48,245
0405207	HALMA PLC COMMON STOCK GBP 10		14,800.000	180,896	188,689
6405870	HAMAMATSU PHOTONICS KK COMMON STOCK JPY		91,100.000	1,786,984	2,525,612
0406501	HAMMERSON PLC REIT GBP 25		3,493.000	19,168	30,890
410345102	HANESBRANDS INC COMMON STOCK USD 0.01		1,500.000	43,892	44,145
B7T5KQ0	HANKOOK TIRE CO LTD COMMON STOCK KRW 500		55,800.000	3,176,445	2,239,043
4511809	HANNOVER RUECK SE COMMON STOCK EUR 0		5,121.000	439,950	587,725
JPMorgan Investor Services		J.P.Morgan			

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
		SHARES / PAR		
6381828	HANNSTAR DISPLAY CORP COMMON STOCK TWD 1	702,450.000	318,231	83,190
6805801	HANWHA GENERAL INSURANCE CO LTD COMMON S	5000	163,805	165,100
413086109	HARMAN INTERNATIONAL INDUSTRIES INC COMM	USD 0.01	1,994,422	1,725,833
413875105	HARRIS CORP COMMON STOCK USD 1	18,319.000	283,804	729,960
416515104	HARTFORD FINANCIAL SERVICES GROUP INC/TH	STOCK USD 0.01	1,369,581	1,583,031
6173508	HARVEY NORMAN HOLDINGS LTD COMMON STOCK	36,425.000	125,258	133,838
418056107	HASBRO INC COMMON STOCK USD 0.5	44,009.000	80,972	70,593
419879101	HAWAIIAN HOLDINGS INC COMMON STOCK USD 0	1,048.000	203,731	633,820
40412C101	HCA HOLDINGS INC COMMON STOCK USD 0.01	17,940.000	3,200,698	2,898,216
40416E103	HCI GROUP INC COMMON STOCK USD 0	42,854.000	1,652,974	1,301,996
40414L109	HCP INC REIT USD 1	37,360.000	169,141	137,702
40416M105	HD SUPPLY HOLDINGS INC COMMON STOCK USD	3,601.000	636,068	609,609
40415F101	HDFC BANK LTD ADR USD	20,300.000	1,005,868	1,047,631
42222G108	HEALTH NET INC/OLD COMMON STOCK EUR 0.00	17,007.000	261,822	561,372
421906108	HEALTHCARE SERVICES GROUP INC COMMON STO	0.01	682,219	958,925
42226A107	HEALTHEQUITY INC COMMON STOCK USD 0.0001	27,500.000	966,948	799,733
		31,900.000		

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
421924309 HEALTHSOUTH CORP COMMON STOCK USD 0.01	18,100.000	714,295	630,061
42235N108 HEARTLAND PAYMENT SYSTEMS INC COMMON STO 0.001	22,200.000	824,715	2,105,004
B0CCH46 HEINEKEN HOLDING NV COMMON STOCK EUR 1.6	2,047.000	163,763	157,880
7792559 HEINEKEN NV COMMON STOCK EUR 1.6	88,873.000	5,140,120	7,604,672
B3CM952 HENDERSON GROUP PLC COMMON STOCK GBP 12.	68,800.000	296,355	313,948
5687431 HENNES & MAURITZ AB COMMON STOCK SEK 0	23,219.000	975,757	832,024
427825500 HERSHA HOSPITALITY TRUST REIT USD 0.01	66,841.000	1,875,748	1,454,460
42805T105 HERTZ GLOBAL HOLDINGS INC COMMON STOCK U	4,400.000	63,352	62,612
42809H107 HESS CORP COMMON STOCK USD 1	7,800.000	441,383	378,144
42824C109 HEWLETT PACKARD ENTERPRISE CO COMMON STO 0.01	73,101.000	1,460,673	1,111,135
428291108 HEXCEL CORP COMMON STOCK USD 0.01	17,300.000	431,302	803,585
431284108 HIGHWOODS PROPERTIES INC REIT USD 0.01	26,200.000	1,096,651	1,142,320
431475102 HILL-ROM HOLDINGS INC COMMON STOCK USD 0	22,810.000	1,249,579	1,096,249
43300A104 HILTON WORLDWIDE HOLDINGS INC COMMON STO 0.01	49,300.000	1,216,772	1,055,020
6642804 HITACHI HIGH-TECHNOLOGIES CORP COMMON ST	7,800.000	222,679	213,326
6429182 HITACHI KOKI CO LTD COMMON STOCK JPY	22,500.000	171,496	162,725

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
6429104	HITACHI LTD COMMON STOCK JPY	670,000.000	4,998,571	3,851,407
B4TXDZ3	HKT TRUST AND HKT LTD SHARE STAPLED UNIT	480,760.000	451,333	614,120
6683591	HOKUHOKU FINANCIAL GROUP INC COMMON STOC	46,000.000	106,973	94,834
436106108	HOLLYFRONTIER CORP COMMON STOCK USD 0.01	27,044.000	1,109,502	1,078,785
436440101	HOLOGIC INC COMMON STOCK USD 0.01	60,664.000	2,386,311	2,347,090
437076102	HOME DEPOT INC/THE COMMON STOCK USD 0.05	13,645.000	944,411	1,804,551
B19NKB7	HOME RETAIL GROUP PLC COMMON STOCK GBP 1	319,071.000	600,905	468,162
438128308	HONDA MOTOR CO LTD ADR USD	12,084.000	370,054	385,842
438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK	92,479.000	5,032,748	9,578,050
6267359	HONG KONG EXCHANGES AND CLEARING LTD COM	23,308.000	630,063	596,974
B3FF8W8	HOSHIZAKI ELECTRIC CO LTD COMMON STOCK J	3,900.000	230,184	245,097
44106M102	HOSPITALITY PROPERTIES TRUST REIT USD 0.	97,363.000	2,702,414	2,546,042
44107P104	HOST HOTELS & RESORTS INC REIT USD 0.01	4,973.000	79,071	76,286
44157R109	HOUGHTON MIFFLIN HARCOURT CO COMMON STOC	2,203.000	54,614	47,981
6441506	HOYA CORP COMMON STOCK JPY	31,200.000	1,092,672	1,291,884
40434L105	HP INC COMMON STOCK USD 0.01	73,601.000	1,269,136	871,436

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
		SHARES / PAR		
0540528	HSBC HOLDINGS PLC COMMON STOCK GBP 0.5	63,857.000	578,983	504,665
404303109	HSN INC COMMON STOCK USD 0.01	14,200.000	998,349	719,514
443510607	HUBBELL INC COMMON STOCK USD 0.01	300.000	32,870	30,312
4447476	HUHTAMAKI OYJ COMMON STOCK EUR 0	4,878.000	135,408	177,516
6805317	HULIC CO LTD COMMON STOCK JPY	1,600.000	22,644	14,218
444859102	HUMANA INC COMMON STOCK USD 0.166	282.000	24,700	50,340
446150104	HUNTINGTON BANCSHARES INC/OH COMMON STOC	259,570.000	2,307,564	2,870,844
446413106	HUNTINGTON INGALLS INDUSTRIES INC COMMON 0.01	19,440.000	1,279,874	2,465,964
447011107	HUNTSMAN CORP COMMON STOCK USD 0.01	50,500.000	813,496	574,185
B12PJ24	HUSQVARNA AB COMMON STOCK SEK 2	49,312.000	365,957	327,553
6659666	HYAKUGO BANK LTD/THE COMMON STOCK JPY	4,000.000	16,679	19,652
B2QY968	HYPERMARCAS SA COMMON STOCK BRL 0	90,900.000	586,265	498,816
6461850	HYUNDAI STEEL CO COMMON STOCK KRW 5000	8,162.000	507,194	347,697
44919P508	IAC/INTERACTIVECORP COMMON STOCK USD 0.0	12,850.000	908,949	771,643
B288C92	IBERDROLA SA COMMON STOCK EUR 0.75	6,937.000	45,689	49,359
3387216	ICAP PLC COMMON STOCK GBP 10	19,628.000	134,982	147,397

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
45104G104	ICICI BANK LTD ADR USD		1,892,700	1,712,030
		218,650.000		
6466985	IHI CORP COMMON STOCK JPY		2,519,655	2,227,150
		795,000.000		
902104108	II-VI INC COMMON STOCK USD 0		1,296,440	1,262,080
		68,000.000		
452308109	ILLINOIS TOOL WORKS INC COMMON STOCK USD		545,911	546,812
		5,900.000		
6957575	ILUKA RESOURCES LTD COMMON STOCK AUD 0		986,738	771,180
		172,915.000		
0454492	IMPERIAL BRANDS PLC COMMON STOCK GBP 10		4,920,266	6,098,622
		115,370.000		
44970B109	IMS HEALTH HOLDINGS INC COMMON STOCK USD		37,143	30,564
		1,200.000		
B61TVQ0	INCHCAPE PLC COMMON STOCK GBP 10		209,127	225,316
		19,474.000		
45337C102	INCYTE CORP COMMON STOCK USD 0.001		167,323	150,420
		1,387.000		
453838609	INDEPENDENT BANK CORP/MI COMMON STOCK US		104,258	109,595
		7,196.000		
BP9DL90	INDUSTRIA DE DISEÑO TEXTIL SA COMMON STO	0.03	2,405,632	2,571,605
		74,702.000		
4557999	INDUSTRIA MACCHINE AUTOMATICHE SPA COMMO	EUR 0.52	224,890	241,421
		4,631.000		
B1G1QD8	INDUSTRIAL & COMMERCIAL BANK OF CHINA LT	STOCK HKD 1	186,687	173,614
		287,508.000		
5889505	INFINEON TECHNOLOGIES AG COMMON STOCK EU		195,786	217,974
		14,858.000		
6459286	INFRATIL LTD COMMON STOCK NZD 0		199,671	235,417
		105,000.000		
7154182	ING GROEP NV DUTCH CERT EUR 0.24		2,048,687	2,571,293
		190,122.000		

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 147 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
G47791101 INGERSOLL-RAND PLC COMMON STOCK USD 1		10,727.000		584,395	593,096
457187102 INGREDION INC COMMON STOCK USD 0.01		10,600.000		392,531	1,015,904
45780L104 INOGEN INC COMMON STOCK USD 0.001		20,626.000		625,651	826,896
45765U103 INSIGHT ENTERPRISES INC COMMON STOCK USD		4,170.000		123,404	104,750
45778Q107 INSPERITY INC COMMON STOCK USD 0.01		10,710.000		511,506	515,687
458118106 INTEGRATED DEVICE TECHNOLOGY INC COMMON 0.001		36,800.000		781,495	969,680
458140100 INTEL CORP COMMON STOCK USD 0.001		285,619.000		8,217,986	9,839,575
45825N107 INTELIGENT INC COMMON STOCK USD 0.001		11,034.000		94,888	196,074
L5140P101 INTELSAT SA COMMON STOCK USD 0.01		500.000		9,376	2,080
45866F104 INTERCONTINENTALEXCHANGE INC		5,170.000		1,162,154	1,324,864
45867G101 INTERDIGITAL INC/PA COMMON STOCK USD 0.0		21,100.000		1,238,338	1,034,744
459200101 INTERNATIONAL BUSINESS MACHINES CORP COM USD 0.2		23,031.000		3,334,574	3,169,526
B5282K0 INTERNATIONAL CONSOLIDATED AIRLINES GROU COMMON STOCK GBP 0.5		69,948.000		607,742	628,772
BVG7F06 INTERNATIONAL GAME TECHNOLOGY PLC COMMON 0.1		7,582.000		153,947	122,677
460146103 INTERNATIONAL PAPER CO COMMON STOCK USD		25,840.000		1,176,890	974,168
460690100 INTERPUBLIC GROUP OF COS INC/THE COMMON 0.1		16,402.000		351,164	381,839
JPMorgan Investor Services		J.P.Morgan			

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
4076836	INTESA SANPAOLO SPA COMMON STOCK EUR 0.5	177,483.000	609,181	595,366
4076847	INTESA SANPAOLO SPA SAVINGS SHARE EUR 0.	88,789.000	225,248	273,344
7371431	INTRUM JUSTITIA AB COMMON STOCK SEK 0.02	11,872.000	399,824	406,408
46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD	2,700.000	1,426,641	1,474,632
6205694	INVESTA OFFICE FUND REIT AUD 0	85,685.000	248,449	249,360
B17BBQ5	INVESTEC PLC COMMON STOCK GBP 0.02	34,489.000	232,096	243,695
5679591	INVESTOR AB COMMON STOCK SEK 6.25	11,901.000	390,056	441,280
B0R7JF1	IPSEN SA COMMON STOCK EUR 1	7,166.000	310,346	474,850
BN5TB09	ISENTIA GROUP LTD COMMON STOCK AUD 0	46,908.000	156,099	164,838
B2Q4CL4	ISETAN MITSUKOSHI HOLDINGS LTD COMMON ST	6,000.000	104,224	79,106
BKJ9RT5	ISS A/S COMMON STOCK DKK 1	12,068.000	418,075	436,885
5975932	ITALCEMENTI SPA COMMON STOCK EUR 1	5,023.000	54,598	55,929
3398649	ITV PLC COMMON STOCK GBP 10	100,266.000	363,747	408,765
B23TC12	J FRONT RETAILING CO LTD COMMON STOCK JP	4,800.000	81,311	70,467
B019KW7	J SAINSBURY PLC COMMON STOCK GBP 28.5714	41,059.000	172,801	156,618
466313103	JABIL CIRCUIT INC COMMON STOCK USD 0.001	25,340.000	516,940	590,169

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 149 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
469814107	JACOBS ENGINEERING GROUP INC COMMON STOC	1,718.000		76,893	72,070
B60QWJ2	JAMES HARDIE INDUSTRIES PLC CDI AUD 0.59	16,076.000		199,259	204,331
47102X105	JANUS CAPITAL GROUP INC COMMON STOCK USD	67,500.000		1,169,963	951,075
B8BRV46	JAPAN AIRLINES CO LTD COMMON STOCK JPY	18,300.000		580,817	662,661
BJYNHY0	JAPAN DISPLAY INC COMMON STOCK JPY	120,200.000		401,272	350,723
6397580	JAPAN REAL ESTATE INVESTMENT CORP REIT J	9.000		42,735	43,917
6513342	JAPAN RETAIL FUND INVESTMENT CORP REIT J	21.000		25,243	40,535
6474535	JAPAN TOBACCO INC COMMON STOCK JPY	28,000.000		983,622	1,040,675
6472119	JARDINE MATHESON HOLDINGS LTD COMMON STO	0.25	17,300.000	796,142	843,029
445658107	JB HUNT TRANSPORT SERVICES INC COMMON ST	0.01	500.000	37,026	36,680
B1V74X7	JBS SA COMMON STOCK BRL 0	158,000.000		694,124	493,220
7136663	JCDECAUX SA COMMON STOCK EUR 0	13,813.000		442,641	529,679
47215P106	JD.COM INC ADR USD 0.00002	39,505.000		1,181,236	1,274,629
5470556	JENOPTIK AG COMMON STOCK EUR 0	8,856.000		122,891	138,436
477143101	JETBLUE AIRWAYS CORP COMMON STOCK USD 0.	37,040.000		605,889	838,956
6543792	JFE HOLDINGS INC COMMON STOCK JPY	19,500.000		388,246	311,235
JPMorgan Investor Services		J.P.Morgan			

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
6473468	JGC CORP COMMON STOCK JPY	9,000.000	172,211	139,382
477839104	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK	33,700.000	1,037,306	1,679,271
478160104	JOHNSON & JOHNSON COMMON STOCK USD 1	67,799.000	4,898,057	6,964,313
478366107	JOHNSON CONTROLS INC COMMON STOCK USD 0.	95,200.000	4,574,745	3,759,448
B70FPS6	JOHNSON MATTHEY PLC COMMON STOCK GBP 104	2,335.000	120,758	91,442
48020Q107	JONES LANG LASALLE INC COMMON STOCK USD	10,320.000	1,259,278	1,649,755
481165108	JOY GLOBAL INC COMMON STOCK USD 1	18,000.000	1,001,441	226,980
46625H100	JPMORGAN CHASE & CO COMMON STOCK USD 1	147,321.000	6,494,566	9,727,606
B12W5L6	JSE LTD COMMON STOCK ZAR 0.1	18,566.000	173,727	153,364
6497082	JTEKT CORP COMMON STOCK JPY	28,000.000	471,361	466,686
B4R2R50	JULIUS BAER GROUP LTD COMMON STOCK CHF 0	24,318.000	1,185,876	1,182,132
48203R104	JUNIPER NETWORKS INC COMMON STOCK USD 0.	23,452.000	669,609	647,275
B63MCN1	JUST ENERGY GROUP INC COMMON STOCK CAD 0	21,400.000	155,511	152,208
B54C017	K+S AG COMMON STOCK EUR 0	12,812.000	381,891	328,735
483007704	KAISER ALUMINUM CORP COMMON STOCK USD 0.	19,472.000	1,558,476	1,629,028
6481320	KAJIMA CORP COMMON STOCK JPY	8,000.000	46,095	48,148

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
		SHARES / PAR		
6689533	KAKAKU.COM INC COMMON STOCK JPY	77,700.000	1,454,405	1,546,314
6482668	KAMIGUMI CO LTD COMMON STOCK JPY	10,000.000	93,638	87,119
485170302	KANSAS CITY SOUTHERN COMMON STOCK USD 0.	22,357.000	1,945,468	1,669,397
6483809	KAO CORP COMMON STOCK JPY	9,400.000	409,305	488,773
B0YWGH0	KAPPAHL AB COMMON STOCK SEK 0.86	16,228.000	88,352	59,094
48238T109	KAR AUCTION SERVICES INC COMMON STOCK US	75,800.000	2,594,518	2,806,874
6484620	KAWASAKI HEAVY INDUSTRIES LTD COMMON STO	74,000.000	305,344	278,050
6484686	KAWASAKI KISEN KAISHA LTD COMMON STOCK J	129,000.000	357,100	278,815
4497749	KBC GROEP NV COMMON STOCK EUR 0	20,462.000	1,314,476	1,281,881
6248990	KDDI CORP COMMON STOCK JPY	31,800.000	723,795	833,760
487836108	KELLOGG CO COMMON STOCK USD 0.25	1,300.000	91,394	93,951
4513612	KEMIRA OYJ COMMON STOCK EUR 0	23,225.000	273,171	274,495
6486314	KERRY PROPERTIES LTD COMMON STOCK HKD 1	38,500.000	160,296	105,066
4490005	KESKO OYJ COMMON STOCK EUR 0	7,632.000	294,478	268,368
493267108	KEYCORP COMMON STOCK USD 1	114,074.000	1,446,247	1,504,636
6490995	KEYENCE CORP COMMON STOCK JPY	6,247.000	1,882,924	3,483,509

IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
			SHARES / PAR		
49338L103	KEYSIGHT TECHNOLOGIES INC COMMON STOCK U		1,300.000	43,763	36,829
494368103	KIMBERLY-CLARK CORP COMMON STOCK USD 1.2		8,144.000	718,270	1,036,731
2491914	KIMBERLY-CLARK DE MEXICO SAB DE CV COMMO	MXN 0	63,000.000	137,212	147,258
49456B101	KINDER MORGAN INC/DE COMMON STOCK USD 0.		87,900.000	1,454,062	1,311,468
G5258J109	KING DIGITAL ENTERTAINMENT PLC COMMON ST	0.000149	6,300.000	96,286	112,644
3319521	KINGFISHER PLC COMMON STOCK GBP 15.7143		62,449.000	389,817	303,284
B03Z841	KINROSS GOLD CORP COMMON STOCK CAD 0		23,574.000	61,143	42,596
6493745	KIRIN HOLDINGS CO LTD COMMON STOCK JPY		24,800.000	331,773	339,648
6494061	KISSEI PHARMACEUTICAL CO LTD COMMON STOC		7,500.000	192,992	190,158
7582556	KLEPIERRE REIT EUR 1.4		1,298.000	56,031	57,797
498904200	KNOLL INC COMMON STOCK USD 0.01		34,400.000	810,967	646,720
5558203	KOENIG & BAUER AG COMMON STOCK EUR 0		3,954.000	145,801	141,313
500255104	KOHL'S CORP COMMON STOCK USD 0.01		18,600.000	1,040,936	885,918
6496324	KOITO MANUFACTURING CO LTD COMMON STOCK		2,600.000	101,625	108,284
6496681	KONAMI HOLDINGS CORP COMMON STOCK JPY		2,800.000	58,084	67,221
B09M9D2	KONE OYJ COMMON STOCK EUR 0		3,453.000	147,003	146,926

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
B11WFP1	KONECRANES OYJ COMMON STOCK EUR 0.5	4,665.000	146,713	116,048
6496700	KONICA MINOLTA INC COMMON STOCK JPY	96,475.000	790,457	980,028
BKWP5S5	KONINKLIJKE AHOLD NV COMMON STOCK EUR 0.	80,933.000	1,485,352	1,712,194
B0HZL93	KONINKLIJKE DSM NV COMMON STOCK EUR 1.5	22,142.000	1,331,470	1,113,166
5986622	KONINKLIJKE PHILIPS NV COMMON STOCK EUR	136,400.000	3,872,934	3,490,916
500631106	KOREA ELECTRIC POWER CORP ADR USD	16,500.000	340,376	349,305
6182076	KOREA GAS CORP COMMON STOCK KRW 5000	8,612.000	305,967	270,651
500754106	KRAFT HEINZ CO/THE COMMON STOCK USD 0.01	32,950.000	2,395,220	2,397,442
50077C106	KRATON PERFORMANCE POLYMERS INC COMMON S 0.01	71,006.000	1,354,188	1,179,410
501044101	KROGER CO/THE COMMON STOCK USD 1	22,643.000	545,353	947,157
6175076	KT&G CORP COMMON STOCK KRW 5000	4,081.000	369,088	363,707
6497509	KUBOTA CORP COMMON STOCK JPY	56,000.000	769,648	878,906
501797104	L BRANDS INC COMMON STOCK USD 0.5	12,301.000	1,105,404	1,178,682
502424104	L-3 COMMUNICATIONS HOLDINGS INC COMMON S 0.01	7,452.000	590,160	890,589
4057808	L'OREAL SA COMMON STOCK EUR 0.2	18,692.000	3,198,865	3,153,385
4726993	LA DORIA SPA COMMON STOCK EUR 1.22	10,600.000	135,748	150,268

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 154 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
505336107	LA-Z-BOY INC COMMON STOCK USD 1	7,085.000		168,911	173,016
B8L02P3	LABRADOR IRON ORE ROYALTY CORP COMMON ST	43,300.000		811,461	298,932
7110753	LAFARGEHOLCIM LTD COMMON STOCK CHF 2	21,785.000		1,410,137	1,094,691
4547213	LAGARDERE SCA COMMON STOCK EUR 6.1	10,933.000		356,351	326,723
3180943	LAND SECURITIES GROUP PLC REIT GBP 10	10,335.000		159,750	179,290
B05M8B7	LANXESS AG COMMON STOCK EUR	30,164.000		1,585,160	1,398,502
521865204	LEAR CORP COMMON STOCK USD 0.01	19,752.000		1,426,955	2,426,138
524660107	LEGGETT & PLATT INC COMMON STOCK USD 0.0	4,717.000		215,056	198,208
B11ZRK9	LEGRAND SA COMMON STOCK EUR 4	94,678.000		3,338,056	5,368,703
6512004	LENDLEASE GROUP STAPLED SECURITY AUD 0	17,869.000		220,824	185,388
5773255	LEONI AG COMMON STOCK EUR 0	8,170.000		289,361	323,452
B9JHSH7	LET'S GOWEX SA COMMON STOCK EUR 0.01	9,035.000		246,330	77,733
52729N308	LEVEL 3 COMMUNICATIONS INC COMMON STOCK	28,800.000		1,524,737	1,565,568
529771107	LEXMARK INTERNATIONAL INC COMMON STOCK U	23,100.000		889,404	749,595
6520739	LG ELECTRONICS INC COMMON STOCK KRW 5000	3,428.000		162,912	157,287
6344456	LG HOUSEHOLD & HEALTH CARE LTD COMMON ST	5000	1,683.000	1,410,359	1,507,100
JPMorgan Investor Services					
J.P.Morgan					

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 155 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
6286257	LI & FUNG LTD COMMON STOCK HKD 0.0125	118,000.000		120,909	80,238
530307305	LIBERTY BROADBAND CORP COMMON STOCK USD	5,050.000		169,138	261,893
B8W67B1	LIBERTY GLOBAL PLC COMMON STOCK USD 0.01	5,817.000		237,380	237,159
B8W6766	LIBERTY GLOBAL PLC COMMON STOCK USD 0.01	2,357.000		97,016	99,843
G5480U104	LIBERTY GLOBAL PLC COMMON STOCK USD 0.01	26,700.000		1,161,182	1,131,012
G5480U120	LIBERTY GLOBAL PLC COMMON STOCK USD 0.01	73,900.000		3,168,076	3,012,903
53071M104	LIBERTY INTERACTIVE CORP QVC GROUP TRACK USD 0.01	1,400.000		37,232	38,248
531229300	LIBERTY MEDIA CORP COMMON STOCK USD 0.01	16,800.000		436,336	639,744
53071M880	LIBERTY VENTURES TRACKING STK USD 0.01	7,800.000		306,088	351,858
53219L109	LIFEPOINT HEALTH INC COMMON STOCK USD 0.	12,400.000		992,673	910,160
53220K504	LIGAND PHARMACEUTICALS INC COMMON STOCK	2,640.000		245,618	286,229
2516022	LINAMAR CORP COMMON STOCK CAD 0	14,334.000		523,938	771,132
5740817	LINDE AG COMMON STOCK EUR 0	29,625.000		4,610,669	4,309,121
B0PB4M7	LINK REIT REIT HKD 0	11,370.000		26,085	68,072
53578A108	LINKEDIN CORP COMMON STOCK USD 0.0001	2,800.000		692,260	630,224
537008104	LITTELFUSE INC COMMON STOCK USD 0.01	12,000.000		1,129,361	1,284,120
JPMorgan Investor Services		J.P.Morgan			

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
0870612	LLOYDS BANKING GROUP PLC COMMON STOCK GB	1,109,252.000	1,225,435	1,194,641
539830109	LOCKHEED MARTIN CORP COMMON STOCK USD 1	597.000	109,429	129,639
B18ZRK2	LOGITECH INTERNATIONAL SA COMMON STOCK C	29,500.000	448,069	453,846
54142L109	LOGMEIN INC COMMON STOCK USD 0.01	21,500.000	1,111,320	1,442,650
7333378	LONZA GROUP AG COMMON STOCK CHF 1	2,928.000	413,872	477,080
6535443	LOTTE CHILSUNG BEVERAGE CO LTD COMMON ST 5000	96.000	182,186	181,676
548661107	LOWE'S COS INC COMMON STOCK USD 0.5	16,927.000	1,042,228	1,287,129
6375780	LS CORP COMMON STOCK KRW 5000	4,381.000	156,055	150,760
69343P105	LUKOIL PJSC ADR USD 0.025	29,093.000	1,373,339	934,467
4061412	LVMH MOET HENNESSY LOUIS VUITTON SE COMM EUR 0.3	68,316.000	10,823,732	10,753,271
N53745100	LYONDELLBASELL INDUSTRIES NV COMMON STOC	26,137.000	2,360,942	2,271,305
6551030	MABUCHI MOTOR CO LTD COMMON STOCK JPY	25,300.000	586,820	1,396,500
554489104	MACK-CALI REALTY CORP REIT USD 0.01	73,153.000	1,481,984	1,708,123
B28YTC2	MACQUARIE GROUP LTD COMMON STOCK AUD 0	19,615.050	1,037,405	1,181,205
556099109	MACROGENICS INC COMMON STOCK USD 0.01	10,190.000	393,921	315,584
6574101	MACRONIX INTERNATIONAL COMMON STOCK TWD	2,166,955.000	909,084	315,342

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
55616P104 MACY'S INC COMMON STOCK USD 0.01	30,689.000	751,425	1,073,501
M6787E101 MAGICJACK VOCALTEC LTD COMMON STOCK USD	39,114.000	385,049	369,627
2554475 MAGNA INTERNATIONAL INC COMMON STOCK CAD	27,988.000	1,174,900	1,130,722
559222401 MAGNA INTERNATIONAL INC COMMON STOCK CAD	1,200.000	57,702	48,672
G5785G107 MALLINCKRODT PLC COMMON STOCK USD 0.2	10,660.000	822,028	795,556
B83VD95 MAN GROUP PLC COMMON STOCK GBP 0.0342857	124,093.000	208,702	320,991
562750109 MANHATTAN ASSOCIATES INC COMMON STOCK US	25,200.000	279,814	1,667,484
56418H100 MANPOWERGROUP INC COMMON STOCK USD 0.01	9,066.000	801,020	764,173
2492519 MANULIFE FINANCIAL CORP COMMON STOCK CAD	46,417.000	743,989	693,030
56585A102 MARATHON PETROLEUM CORP COMMON STOCK USD	46,214.000	1,139,883	2,395,734
B02L486 MARINE HARVEST ASA	7,772.000	103,378	105,016
57060D108 MARKETAXESS HOLDINGS INC COMMON STOCK US	14,500.000	555,183	1,618,055
G58249106 MARKIT LTD COMMON STOCK USD 0.01	21,415.000	615,329	646,091
3127489 MARKS & SPENCER GROUP PLC COMMON STOCK G	64,533.000	498,826	430,301
571748102 MARSH & MCLENNAN COS INC COMMON STOCK US	3,999.000	224,237	221,745
B1JQDM8 MARSTON'S PLC COMMON STOCK GBP 7.375	91,130.000	198,967	223,637

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
		SHARES / PAR		
2107620	MARTINREA INTERNATIONAL INC COMMON STOCK		199,732	172,506
		22,800.000		
G5876H105	MARVELL TECHNOLOGY GROUP LTD COMMON STOC	0.002	1,252,929	996,907
		113,028.000		
574599106	MASCO CORP COMMON STOCK USD 1		702,663	738,970
		26,112.000		
574795100	MASIMO CORP COMMON STOCK USD 0.001		159,127	158,485
		3,818.000		
57636Q104	MASTERCARD INC COMMON STOCK USD 0.0001		245,746	311,065
		3,195.000		
57722W106	MATTRESS FIRM HOLDING CORP COMMON STOCK		18,270	17,852
		400.000		
57772K101	MAXIM INTEGRATED PRODUCTS INC COMMON STO	0.001	234,445	236,854
		6,233.000		
580645109	MCGRAW HILL FINANCIAL INC COMMON STOCK U		856,348	966,084
		9,800.000		
58155Q103	MCKESSON CORP COMMON STOCK USD 0.01		2,353,233	2,472,081
		12,534.000		
B01G2K0	MEDIASET ESPANA COMUNICACION SA COMMON S	0.5	261,367	236,075
		21,667.000		
58470H101	MEDIFAST INC COMMON STOCK USD 0.001		586,108	552,005
		18,170.000		
4574813	MEDIOBANCA SPA COMMON STOCK EUR 0.5		228,790	206,094
		21,353.000		
6782090	MEDIPAL HOLDINGS CORP COMMON STOCK JPY		114,199	137,928
		8,000.000		
58501N101	MEDIVATION INC COMMON STOCK USD 0.01		1,357,734	1,178,674
		24,383.000		
G5960L103	MEDTRONIC PLC COMMON STOCK USD 0.10		10,279,993	17,105,393
		222,379.000		
0575809	MEGGITT PLC COMMON STOCK GBP 5		1,141,452	784,925
		142,127.000		

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 159 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
6575900	MEIDENSHA CORP COMMON STOCK JPY	44,000.000		148,392	179,226
B60DQV3	MEIJI HOLDINGS CO LTD COMMON STOCK JPY	3,200.000		100,442	267,343
585464100	MELCO CROWN ENTERTAINMENT LTD ADR USD 0.	15,100.000		441,663	253,680
M51363113	MELLANOX TECHNOLOGIES LTD COMMON STOCK U	17,500.000		836,814	737,450
587200106	MENTOR GRAPHICS CORP COMMON STOCK USD 0	800.000		14,585	14,736
588056101	MERCER INTERNATIONAL INC COMMON STOCK US	71,210.000		1,018,183	644,451
58933Y105	MERCK & CO INC COMMON STOCK USD 0.5	132,059.000		6,723,292	6,975,356
4741844	MERCK KGAA COMMON STOCK EUR 0	4,366.000		317,242	424,811
59001K100	MERITOR INC COMMON STOCK USD 1	86,504.000		988,985	722,308
BDZT6P9	MERLIN ENTERTAINMENTS PLC COMMON STOCK G	14,830.000		87,776	99,563
59156R108	METLIFE INC COMMON STOCK USD 0.01	18,400.000		831,741	887,064
5041413	METRO AG COMMON STOCK EUR 0	9,892.000		359,260	317,642
5071432	METSA BOARD OYJ COMMON STOCK EUR 1.7	40,834.000		285,308	304,296
552848103	MGIC INVESTMENT CORP COMMON STOCK USD 1	245,313.000		2,439,189	2,166,114
G60754101	MICHAEL KORS HOLDINGS LTD COMMON STOCK U	9,730.000		413,487	389,784
3023231	MICHAEL PAGE INTERNATIONAL PLC COMMON ST	38,803.000		286,629	276,980
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 160 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
59408Q106	MICHAELS COS INC/THE COMMON STOCK USD 0.	8,100.000		192,023	179,091
595112103	MICRON TECHNOLOGY INC COMMON STOCK USD 0	47,737.000		1,445,613	675,956
594918104	MICROSOFT CORP COMMON STOCK USD 0.000006	131,779.000		3,609,456	7,311,099
596278101	MIDDLEBY CORP/THE COMMON STOCK USD 0.01	23,600.000		1,517,173	2,545,732
6161978	MIRVAC GROUP REIT AUD 0	18,032.000		25,493	25,976
B0JQTJ0	MITSUBISHI CHEMICAL HOLDINGS CORP COMMON	90,500.000		477,392	582,519
6596785	MITSUBISHI CORP COMMON STOCK JPY	87,100.000		1,828,943	1,468,380
6597045	MITSUBISHI ELECTRIC CORP COMMON STOCK JP	103,000.000		1,204,408	1,098,113
6596729	MITSUBISHI ESTATE CO LTD COMMON STOCK JP	5,607.000		99,993	117,621
6597067	MITSUBISHI HEAVY INDUSTRIES LTD COMMON S	32,000.000		164,183	141,865
6598446	MITSUBISHI MOTORS CORP COMMON STOCK JPY	39,000.000		364,527	333,929
6870984	MITSUBISHI TANABE PHARMA CORP COMMON STO	7,800.000		135,775	135,906
6335171	MITSUBISHI UFJ FINANCIAL GROUP INC COMMO	JPY	228,170.000	1,423,908	1,436,032
6597368	MITSUMI CHEMICALS INC COMMON STOCK JPY	42,000.000		172,943	189,235
6597603	MITSUMI FUDOSAN CO LTD COMMON STOCK JPY	3,937.000		69,175	100,016
6597346	MITSUMI MINING & SMELTING CO LTD COMMON S	77,000.000		145,537	144,661
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 161 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
B1BSCX6	MIXI INC COMMON STOCK JPY	5,400.000		194,167	204,248
6591014	MIZUHO FINANCIAL GROUP INC COMMON STOCK	142,400.000		283,677	288,245
BYSW6M9	MMC NORILSK NICKEL PJSC-ADR	39,677.000		746,444	502,509
B151P43	MODERN TIMES GROUP MTG AB COMMON STOCK S	13,528.000		385,194	347,723
BGLP232	MONCLER SPA COMMON STOCK EUR	15,513.000		257,809	217,725
609207105	MONDELEZ INTERNATIONAL INC COMMON STOCK	69,346.000		3,107,868	3,109,475
609839105	MONOLITHIC POWER SYSTEMS INC COMMON STOC	0.001	16,400.000	690,873	1,044,844
610236101	MONRO MUFFLER BRAKE INC COMMON STOCK USD	12,800.000		706,532	847,616
61166W101	MONSANTO CO COMMON STOCK USD 0.01	51,700.000		5,246,126	5,093,484
61174X109	MONSTER BEVERAGE CORP COMMON STOCK USD	14,789.000		2,045,344	2,202,969
615369105	MOODY'S CORP COMMON STOCK USD 0.01	30,400.000		2,917,016	3,050,336
617446448	MORGAN STANLEY COMMON STOCK USD 0.01	31,249.000		1,071,520	994,031
6602648	MORINAGA MILK INDUSTRY CO LTD COMMON STO	13,000.000		47,892	59,653
61945C103	MOSAIC CO/THE COMMON STOCK USD 0.01	29,659.000		1,325,036	818,292
624580106	MOVADO GROUP INC COMMON STOCK USD 0.01	13,903.000		368,930	357,446
B235JN1	MRV ENGENHARIA E PARTICIPACOES SA COMMON	0	55,200.000	154,511	121,109
JPMorgan Investor Services		J.P.Morgan			

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
		SHARES / PAR		
B2Q4CS1	MS&AD INSURANCE GROUP HOLDINGS INC COMMO	JPY	1,379,731	1,528,368
		51,500.000		
553573106	MSG NETWORKS INC COMMON STOCK USD 0.01		324,064	334,318
		16,073.000		
6563206	MTN GROUP LTD COMMON STOCK ZAR 0.01		1,119,530	674,428
		78,641.000		
B09DHL9	MTU AERO ENGINES AG COMMON STOCK EUR		677,206	715,862
		7,314.000		
5294121	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHA	MUENCHEN COMMON STOCK EUR 0	1,363,293	1,504,377
		7,504.000		
6610403	MURATA MANUFACTURING CO LTD COMMON STOCK		3,009,498	4,703,055
		32,200.000		
626717102	MURPHY OIL CORP COMMON STOCK USD 1		609,710	271,645
		12,100.000		
628464109	MYERS INDUSTRIES INC COMMON STOCK USD 0		220,172	160,506
		12,050.000		
N59465109	MYLAN NV COMMON STOCK USD 0.0100		2,667,331	2,955,628
		54,663.000		
55405W104	MYR GROUP INC COMMON STOCK USD 0.01		484,808	330,584
		16,040.000		
62855J104	MYRIAD GENETICS INC COMMON STOCK USD 0.0		52,977	51,792
		1,200.000		
6619820	NAGASE & CO LTD COMMON STOCK JPY		137,945	132,880
		10,400.000		
6622691	NASPERS LTD COMMON STOCK ZAR 2		212,044	281,837
		2,060.000		
6624608	NATIONAL AUSTRALIA BANK LTD COMMON STOCK		248,147	205,394
		9,348.000		
636180101	NATIONAL FUEL GAS CO COMMON STOCK USD 1		406,338	349,652
		8,179.000		
B08SNH3	NATIONAL GRID PLC COMMON STOCK GBP 11.39		2,352,667	2,754,070
		199,313.000		

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 163 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
637071101 NATIONAL OILWELL VARCO INC COMMON STOCK		11,700.000		992,378	391,833
6560393 NAVER CORP COMMON STOCK KRW 500		2,761.000		1,501,748	1,549,391
63938C108 NAVIENT CORP COMMON STOCK USD 0.01		112,600.000		1,903,101	1,289,270
62886E108 NCR CORP COMMON STOCK USD 0.01		1,100.000		27,091	26,906
640491106 NEOGEN CORP COMMON STOCK USD 0.16		21,800.000		1,141,082	1,232,136
7123870 NESTLE SA COMMON STOCK CHF 0.1		201,569.000		13,504,460	15,011,957
64107N206 NET 1 UEPS TECHNOLOGIES INC COMMON STOCK		65,090.000		716,487	879,366
64110W102 NETEASE INC ADR USD 0.0001		5,666.000		982,973	1,026,906
64110L106 NETFLIX INC COMMON STOCK USD 0.001		51,008.000		5,390,792	5,834,295
64125C109 NEUROCRINE BIOSCIENCES INC COMMON STOCK		800.000		42,936	45,256
64126X201 NEUSTAR INC COMMON STOCK USD 0.001		40,512.000		1,018,567	971,073
64156L101 NEVSUN RESOURCES LTD COMMON STOCK CAD 0		195,330.000		750,655	529,344
B5730Z1 NEW CHINA LIFE INSURANCE CO LTD COMMON S		29,400.000		86,003	123,478
6633767 NEW WORLD DEVELOPMENT CO LTD COMMON STOC		98,473.000		123,979	97,328
6637101 NEWCREST MINING LTD COMMON STOCK AUD 0		34,823.000		451,867	328,601
65249B109 NEWS CORP COMMON STOCK USD 0.01		25,543.000		362,024	341,254
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 164 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
7130836	NEXANS SA COMMON STOCK EUR 1	6,636.000		245,579	242,933
B63QM77	NEXON CO LTD COMMON STOCK JPY	25,100.000		348,667	412,926
3208986	NEXT PLC COMMON STOCK GBP 10	696.000		38,766	74,783
6619648	NHK SPRING CO LTD COMMON STOCK JPY	25,900.000		280,621	263,102
6589688	NICE INFORMATION & TELECOMMUNICATION INC	STOCK KRW 500		148,993	109,068
6639903	NICHI-IKO PHARMACEUTICAL CO LTD COMMON S	4,009.000		143,842	144,994
6638546	NICHICON CORP COMMON STOCK JPY	6,000.000		205,641	201,013
6640682	NIDEC CORP COMMON STOCK JPY	25,400.000		309,834	308,537
654106103	NIKE INC COMMON STOCK USD 1	4,200.000		4,128,366	4,733,375
6639947	NIKKISO CO LTD COMMON STOCK JPY	75,734.000		143,095	145,092
6639550	NINTENDO CO LTD COMMON STOCK JPY	18,200.000		641,112	529,274
6396800	NIPPON BUILDING FUND INC REIT JPY	3,800.000		48,595	47,965
6642127	NIPPON EXPRESS CO LTD COMMON STOCK JPY	10.000		303,256	275,789
654624105	NIPPON TELEGRAPH & TELEPHONE CORP ADR US	58,000.000		469,517	528,542
6641373	NIPPON TELEGRAPH & TELEPHONE CORP COMMON	13,300.000		1,391,433	1,559,966
6643960	NIPPON YUSEN KK COMMON STOCK JPY	38,804.000		296,135	235,421
		96,000.000			
JPMorgan Investor Services					
J.P.Morgan					

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 165 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
6642860	NISSAN MOTOR CO LTD COMMON STOCK JPY	105,600.000		963,739	1,123,199
6642923	NISSHINBO HOLDINGS INC COMMON STOCK JPY	48,300.000		587,209	514,740
6641801	NITTO DENKO CORP COMMON STOCK JPY	1,300.000		90,673	96,310
7106354	NKT HOLDING A/S COMMON STOCK DKK 20	4,177.000		194,017	217,004
BNG8PQ9	NN GROUP NV COMMON STOCK EUR	12,034.000		365,701	425,511
G65431101	NOBLE CORP PLC COMMON STOCK USD 0.01	114,536.000		1,654,075	1,208,355
6642428	NOK CORP COMMON STOCK JPY	24,800.000		795,924	589,205
654902204	NOKIA OYJ ADR USD	90,092.000		665,492	632,446
5902941	NOKIA OYJ COMMON STOCK EUR 0	19,464.000		161,131	139,443
G6564A105	NOMAD FOODS LTD COMMON STOCK USD	148,762.000		2,048,850	1,755,392
6643108	NOMURA HOLDINGS INC COMMON STOCK JPY	26,300.000		127,983	148,471
B1CWJM5	NOMURA REAL ESTATE HOLDINGS INC COMMON S	600.000		10,698	11,247
5380031	NORDEA BANK AB COMMON STOCK SEK 1	93,143.000		1,069,380	1,030,798
655844108	NORFOLK SOUTHERN CORP COMMON STOCK USD 1	13,200.000		843,850	1,116,588
B7VKZP7	NORTH PACIFIC BANK LTD COMMON STOCK JPY	10,000.000		39,211	34,997
665859104	NORTHERN TRUST CORP COMMON STOCK USD 1.6	24,734.000		1,767,290	1,783,074
JPMorgan Investor Services		J.P.Morgan			

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
666762109	NORTHRIM BANCORP INC COMMON STOCK USD 1	1,152.000	30,930	30,643
666807102	NORTHROP GRUMMAN CORP COMMON STOCK USD 1	14,544.000	909,402	2,746,053
B0B9GS5	NOS SGPS SA COMMON STOCK EUR 0.01	66,056.000	539,766	519,949
7103065	NOVARTIS AG COMMON STOCK CHF 0.5	36,292.000	2,312,721	3,146,999
6346333	NOVATEK MICROELECTRONICS CORP COMMON STO	385,129.000	950,286	1,512,517
669888109	NOVATEK OAO GDR USD	3,049.000	269,963	250,475
670100205	NOVO NORDISK A/S ADR USD	39,204.000	2,226,142	2,276,968
BHC8X90	NOVO NORDISK A/S COMMON STOCK DKK 0.2	118,741.000	4,461,026	6,912,068
B798FW0	NOVOZYMES A/S COMMON STOCK DKK 2	7,376.000	360,087	354,960
629377508	NRG ENERGY INC COMMON STOCK USD 0.01	58,032.000	713,490	683,037
6129277	NTT DOCOMO INC COMMON STOCK JPY	44,800.000	837,800	925,086
67020Y100	NUANCE COMMUNICATIONS INC COMMON STOCK U	19,550.000	405,675	388,850
BG3FC18	NUMERICABLE-SFR	56,890.000	1,971,033	2,070,287
67066G104	NVIDIA CORP COMMON STOCK USD 0.001	8,113.000	255,542	267,404
62944T105	NVR INC COMMON STOCK USD 0.01	524.000	584,719	860,932
6568353	NWS HOLDINGS LTD COMMON STOCK HKD 1	7,000.000	7,968	10,477

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
N6596X109	NXP SEMICONDUCTORS NV COMMON STOCK USD	1,548.000	133,138	130,419
4612757	OC OERLIKON CORP AG COMMON STOCK CHF 1	180,900.000	2,448,054	1,617,438
B3MBS74	OCADO GROUP PLC COMMON STOCK GBP 2	337,700.000	2,225,949	1,513,615
674599105	OCCIDENTAL PETROLEUM CORP COMMON STOCK U	2,900.000	194,782	196,069
Y64354205	OCEAN RIG UDW INC COMMON STOCK USD 0.01	133,540.000	875,204	217,670
B1577G7	OESTERREICHISCHE POST AG COMMON STOCK EU	6,172.000	306,562	225,477
6657604	OIL SEARCH LTD COMMON STOCK AUD 0	179,648.000	1,374,450	875,709
678026105	OIL STATES INTERNATIONAL INC COMMON STOC	5,249.000	275,842	143,035
680223104	OLD REPUBLIC INTERNATIONAL CORP COMMON S	99,915.000	1,820,991	1,861,416
68210P107	OMEGA PROTEIN CORP COMMON STOCK USD 0.01	36,274.000	842,689	805,283
68213N109	OMNICELL INC COMMON STOCK USD 0.001	30,000.000	846,014	932,400
6659428	OMRON CORP COMMON STOCK JPY	9,700.000	316,895	327,782
682189105	ON SEMICONDUCTOR CORP COMMON STOCK USD 0	18,700.000	188,910	183,260
6660107	ONO PHARMACEUTICAL CO LTD COMMON STOCK J	8,990.000	689,462	1,620,958
68375N103	OPKO HEALTH INC COMMON STOCK USD 0.01	10,200.000	154,838	102,510
68389X105	ORACLE CORP COMMON STOCK USD 0.01	367,536.000	12,129,419	13,426,090

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 168 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE	
6141680	ORACLE CORP JAPAN COMMON STOCK JPY	13,600.000	550,655	638,763	
5176177	ORANGE SA COMMON STOCK EUR 4	21,053.000	314,075	354,140	
68557N103	ORBITAL ATK INC COMMON STOCK USD 0.01	6,700.000	196,394	598,578	
M75253100	ORBOTECH LTD COMMON STOCK USD 0.14	45,990.000	771,437	1,017,759	
B17NY40	ORION OYJ COMMON STOCK EUR 0.65	13,161.000	476,804	457,069	
6661144	ORIX CORP COMMON STOCK JPY	19,840.000	303,977	282,934	
B1VQF42	ORKLA ASA COMMON STOCK NOK 1.25	381,669.000	3,071,531	3,022,702	
N6748L102	ORTHOFIX INTERNATIONAL NV COMMON STOCK U	6,030.000	210,313	236,436	
688239201	OSHKOSH CORP COMMON STOCK USD 0.01	15,600.000	559,141	609,024	
671044105	OSI SYSTEMS INC COMMON STOCK USD 0	14,384.000	1,069,439	1,275,285	
B923935	OSRAM LICHT AG COMMON STOCK EUR	16,011.000	837,096	674,665	
6267058	OTSUKA CORP COMMON STOCK JPY	2,800.000	113,459	138,726	
B5LTM93	OTSUKA HOLDINGS CO LTD COMMON STOCK JPY	13,300.000	463,798	477,294	
4665148	OUTOKUMPU OYJ COMMON STOCK EUR 0	20,701.000	63,719	61,436	
690732102	OWENS & MINOR INC COMMON STOCK USD 2	27,345.000	1,051,800	983,873	
690742101	OWENS CORNING COMMON STOCK USD 0.001	95,000.000	3,791,492	4,467,850	
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 169 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
6625720	PANAHOME CORP COMMON STOCK JPY	36,000.000		255,366	274,725
6572707	PANASONIC CORP COMMON STOCK JPY	97,600.000		1,083,109	1,006,466
B44XTX8	PANDORA A/S COMMON STOCK DKK 1	4,505.000		332,789	571,830
698354107	PANDORA MEDIA INC COMMON STOCK USD 0.000	21,800.000		284,293	292,338
69840W108	PANERA BREAD CO COMMON STOCK USD 0.0001	8,500.000		1,564,951	1,655,630
698813102	PAPA JOHN'S INTERNATIONAL INC COMMON STO	0.01	13,200.000	452,652	737,484
699462107	PAREXEL INTERNATIONAL CORP COMMON STOCK	17,800.000		1,095,269	1,212,536
701094104	PARKER-HANNIFIN CORP COMMON STOCK USD 0.	9,900.000		1,248,120	960,102
G6852T105	PARTNERRE LTD COMMON STOCK BMD 1	240.000		25,827	33,538
B119QG0	PARTNERS GROUP HOLDING AG COMMON STOCK C	6,072.000		1,508,153	2,191,319
70450Y103	PAYPAL HOLDINGS INC COMMON STOCK USD 0.0	80,972.000		2,893,756	2,931,186
6574071	PCCW LTD COMMON STOCK HKD 0	20,000.000		5,133	11,742
705015105	PEARSON PLC ADR USD	11,200.000		149,496	120,736
707569109	PENN NATIONAL GAMING INC COMMON STOCK US	131,481.000		2,049,350	2,106,326
70932B101	PENNYMAC FINANCIAL SERVICES INC COMMON S	0.0001	6,761.000	108,739	103,849
G7S00T104	PENTAIR PLC COMMON STOCK USD 0.01	1,800.000		114,795	89,154
JPMorgan Investor Services		J.P.Morgan			

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
713448108	PEPSICO INC COMMON STOCK USD 0.017	16,831.000	1,115,322	1,681,754
4682329	PERNOD RICARD SA COMMON STOCK EUR 1.55	23,389.000	2,228,069	2,672,866
0682538	PERSIMMON PLC COMMON STOCK GBP 10	29,936.000	654,632	894,367
2682365	PETROLEO BRASILEIRO SA COMMON STOCK BRL	54,600.000	132,050	118,274
7103526	PEUGEOT SA COMMON STOCK EUR 1	93,097.000	1,599,189	1,638,832
717081103	PFIZER INC COMMON STOCK USD 0.05	306,101.000	8,382,444	9,880,940
71714F104	PHARMERICA CORP COMMON STOCK USD 0.01	3,323.000	102,852	116,305
71742Q106	PHIBRO ANIMAL HEALTH CORP COMMON STOCK U	31,900.000	1,153,052	961,147
718172109	PHILIP MORRIS INTERNATIONAL INC COMMON S	51,174.000	3,967,460	4,498,706
718546104	PHILLIPS 66 COMMON STOCK USD	44,958.000	2,522,224	3,677,564
B45JKK9	PHOENIX GROUP HOLDINGS COMMON STOCK GBP	45,767.000	554,875	618,571
6706250	PICC PROPERTY & CASUALTY CO LTD COMMON S	425,520.000	635,995	846,631
72147K108	PILGRIM'S PRIDE CORP COMMON STOCK USD 0.	800.000	15,876	17,672
B01FLR7	PING AN INSURANCE GROUP CO OF CHINA LTD	153,000.000	676,438	848,887
6688745	PIONEER CORP COMMON STOCK JPY	43,200.000	112,808	120,304
724479100	PITNEY BOWES INC COMMON STOCK USD 1	43,500.000	1,057,071	898,275

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
5222490	PKC GROUP OYJ COMMON STOCK EUR 0	11,166.000	209,184	197,349
72766Q105	PLATFORM SPECIALTY PRODUCTS	150,690.000	1,669,873	1,933,353
693475105	PNC FINANCIAL SERVICES GROUP INC/THE COM USD 5	68,116.000	4,485,283	6,492,136
69349H107	PNM RESOURCES INC COMMON STOCK USD 0	35,770.000	960,711	1,093,489
73172K104	POLYCOM INC COMMON STOCK USD 0.0005	39,900.000	498,746	502,341
736508847	PORTLAND GENERAL ELECTRIC CO COMMON STOC	48,650.000	1,621,540	1,769,401
693483109	POSCO ADR USD	13,400.000	529,282	473,824
2696980	POTASH CORP OF SASKATCHEWAN INC COMMON S	22,700.000	604,028	387,294
6696157	POU CHEN CORP COMMON STOCK TWD 10	38,811.000	22,484	50,926
2697701	POWER CORP OF CANADA COMMON STOCK CAD 0	8,006.000	174,030	166,794
74005P104	PRAXAIR INC COMMON STOCK USD 0.01	40,845.000	4,196,976	4,182,528
740189105	PRECISION CASTPARTS CORP COMMON STOCK EU	681.000	156,432	157,999
6699781	PREMIER INVESTMENTS LTD COMMON STOCK AUD	22,425.000	236,271	231,677
B1VJFK7	PREMIUM BRANDS HOLDINGS CORP COMMON STOC	5,500.000	148,247	151,209
741503403	PRICELINE GROUP INC/THE COM USD	6,168.000	8,404,808	7,863,892
6117766	PRIMARY HEALTH CARE LTD COMMON STOCK AUD	40,173.000	150,038	68,393

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 172 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
742962103 PRIVATEBANCORP INC COMMON STOCK USD 0		34,200.000		1,105,357	1,402,884
742718109 PROCTER & GAMBLE CO/THE COMMON STOCK USD		29,490.000		2,058,794	2,341,801
743312100 PROGRESS SOFTWARE CORP COMMON STOCK USD		25,020.000		612,222	600,480
743315103 PROGRESSIVE CORP/THE COMMON STOCK USD 1		900.000		27,229	28,620
B3DJGB7 PROGRESSIVE WASTE SOLUTIONS LTD COMMON S		10,757.000		260,838	252,450
74340W103 PROLOGIS INC REIT USD 0.01		3,472.000		122,760	149,018
BCZM1B2 PROSIEBENSAT.1 MEDIA SE COMMON STOCK EUR		31,514.000		1,481,452	1,600,937
B00D9P6 PROXIMUS SADP COMMON STOCK EUR 0		11,687.000		417,379	380,868
744320102 PRUDENTIAL FINANCIAL INC COMMON STOCK US		12,562.000		833,399	1,022,672
0709954 PRUDENTIAL PLC COMMON STOCK GBP 5		129,988.000		1,728,376	2,933,232
B1W4V69 PRYSMIAN SPA COMMON STOCK EUR 0.1		29,896.000		657,034	657,964
744573106 PUBLIC SERVICE ENTERPRISE GROUP INC COMM		USD 0	43,114.000	1,406,675	1,668,081
74460D109 PUBLIC STORAGE REIT USD 0.1		857.000		116,013	212,279
4380429 PUBLICIS GROUPE SA COMMON STOCK EUR 0.4		9,038.000		712,375	602,628
693656100 PVH CORP COMMON STOCK USD 1		1,761.000		177,193	129,698
6710347 QANTAS AIRWAYS LTD COMMON STOCK AUD 0		52,920.160		109,016	157,473
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FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 173 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
6715740	QBE INSURANCE GROUP LTD COMMON STOCK AUD	6,526.000		60,014	59,777
5732825	QIAGEN NV COMMON STOCK USD 0.01	7,985.000		225,364	217,850
B0WMWD0	QINETIQ GROUP PLC COMMON STOCK GBP 1	76,533.000		257,720	305,581
6054465	QISDA CORP COMMON STOCK TWD 10	424,320.000		200,284	141,453
747525103	QUALCOMM INC COMMON STOCK USD 0.0001	25,900.000		1,505,921	1,294,612
74762E102	QUANTA SERVICES INC COMMON STOCK USD 0.0	2,065.000		45,300	41,816
74834L100	QUEST DIAGNOSTICS INC COMMON STOCK USD 0	8,767.000		570,428	623,684
74876Y101	QUINTILES TRANSNATIONAL HOLDINGS INC COM USD 0.01	13,688.000		931,813	939,818
750236101	RADIAN GROUP INC COMMON STOCK USD 0.001	3,200.000		46,116	42,848
5457173	RAMIRENT OYJ COMMON STOCK EUR 0	27,219.000		189,115	190,714
B01C3S3	RANDGOLD RESOURCES LTD COMMON STOCK GBP	454.000		34,990	27,723
5228658	RANDSTAD HOLDING NV COMMON STOCK EUR 0.1	6,781.000		411,212	423,778
754730109	RAYMOND JAMES FINANCIAL INC COMMON STOCK	500.000		25,680	28,985
755111507	RAYTHEON CO COMMON STOCK USD 0.01	10,030.000		487,715	1,249,036
75524W108	RE/MAX HOLDINGS INC COMMON STOCK USD 0.0	6,500.000		253,932	242,450
6198578	REA GROUP LTD COMMON STOCK AUD 0	3,701.000		131,459	148,339
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 174 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
75605Y106	REALOGY HOLDINGS CORP COMMON STOCK USD 0	47,700.000		2,090,469	1,749,159
B24CGK7	RECKITT BENCKISER GROUP PLC COMMON STOCK	85,556.000		4,347,825	7,920,403
B07DRZ5	RECORDATI SPA COMMON STOCK EUR 0.125	26,153.000		468,889	684,397
756577102	RED HAT INC COMMON STOCK USD 0.0001	1,300.000		101,845	107,653
BWDP4Y7	REFRESCO GERBER NV COMMON STOCK EUR 0.12	3,679.000		59,695	63,384
75886F107	REGENERON PHARMACEUTICALS INC COMMON STO 0.001	100.000		40,480	54,287
7591EP100	REGIONS FINANCIAL CORP COMMON STOCK USD	106,600.000		1,705,876	1,023,360
B3CGFD4	REGUS PLC COMMON STOCK GBP 1	85,407.000		436,852	419,437
759351604	REINSURANCE GROUP OF AMERICA INC COMMON 0.01	21,342.000		1,606,846	1,825,808
2730929	REITMANS CANADA LTD COMMON STOCK CAD 0	24,362.000		141,089	71,380
759509102	RELIANCE STEEL & ALUMINUM CO COMMON STOC	5,280.000		336,529	305,765
4712798	RENAULT SA COMMON STOCK EUR 3.81	25,160.000		1,846,981	2,531,699
6732200	RENGO CO LTD COMMON STOCK JPY	33,000.000		147,614	142,101
759916109	REPLIGEN CORP COMMON STOCK USD 0.01	38,379.000		1,084,330	1,085,742
76131D103	RESTAURANT BRANDS INTERNATIONAL INC COMM CAD 0	7,200.000		257,305	268,992
B0YG1K0	RESTAURANT GROUP PLC/THE COMMON STOCK GB	62,673.000		701,591	633,222
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 175 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
76131V202 RETAIL PROPERTIES OF AMERICA INC REIT US		45,700.000		654,306	674,989
76132B106 RETAILMENOT INC COMMON STOCK USD 0.001		62,657.000		575,940	621,557
761624105 REX AMERICAN RESOURCES CORP COMMON STOCK		4,300.000		269,503	232,501
76169B102 REXNORD CORP COMMON STOCK USD 0.01		2,800.000		73,416	50,736
6738220 RICOH CO LTD COMMON STOCK JPY		86,400.000		939,717	898,511
5996159 RIETER HOLDING AG COMMON STOCK CHF 5		1,607.000		355,363	301,814
766559603 RIGEL PHARMACEUTICALS INC COMMON STOCK U		2,700.000		9,313	8,181
6740582 RINNAI CORP COMMON STOCK JPY		10,600.000		815,678	949,898
6220103 RIO TINTO LTD COMMON STOCK AUD 0		19,430.000		750,828	632,034
0718875 RIO TINTO PLC COMMON STOCK GBP 10		29,322.000		1,585,917	855,494
2229610 RIOCAN REAL ESTATE INVESTMENT TRUST REIT		1,700.000		42,902	28,992
767744105 RITCHIE BROS AUCTIONEERS INC COMMON STOC		34,500.000		905,119	831,795
767754104 RITE AID CORP COMMON STOCK USD 1		4,784.000		39,811	37,507
74965L101 RLJ LODGING TRUST REIT USD		37,042.000		843,398	801,218
74967R106 RMR GROUP INC/THE COMMON STOCK USD		513.230		7,455	7,396
770323103 ROBERT HALF INTERNATIONAL INC COMMON STO		0.001	305,937	269,405	
		5,715.000			
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IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
		SHARES / PAR		
7110388	ROCHE HOLDING AG COMMON STOCK CHF 0	14,046.000	2,995,617	3,878,436
6747204	ROHM CO LTD COMMON STOCK JPY	2,800.000	185,353	143,846
B63H849	ROLLS-ROYCE HOLDINGS PLC COMMON STOCK GB	268,600.000	3,827,037	2,276,365
2037288	RONA INC COMMON STOCK CAD 0	25,357.000	306,395	225,440
B17FSC2	ROSNEFT OAO GDR USD	261,257.000	986,892	908,129
778296103	ROSS STORES INC COMMON STOCK USD 0.01	3,194.000	163,757	171,869
G7665A101	ROWAN COS PLC COMMON STOCK USD 0.125	64,620.000	1,341,645	1,095,309
B7T7721	ROYAL BANK OF SCOTLAND GROUP PLC COMMON	20,224.000	108,318	90,021
B03MM40	ROYAL DUTCH SHELL PLC COMMON STOCK GBP 0	9,750.000	333,614	221,737
BDVZYZ7	ROYAL MAIL PLC COMMON STOCK GBP	59,174.000	411,714	387,242
257867101	RR DONNELLEY & SONS CO COMMON STOCK USD	43,600.000	1,217,920	641,792
781270103	RUDOLPH TECHNOLOGIES INC COMMON STOCK US	56,000.000	818,766	796,320
783513203	RYANAIR HOLDINGS PLC ADR USD	4,100.000	340,626	354,486
78377T107	RYMAN HOSPITALITY PROPERTIES INC REIT US	27,500.000	1,258,895	1,420,100
6758455	RYOHIN KEIKAKU CO LTD COMMON STOCK JPY	4,900.000	561,980	1,003,666
6406055	S-OIL CORP COMMON STOCK KRW 2500	17,232.000	1,048,355	1,166,876

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
0483548	SABMILLER PLC COMMON STOCK GBP 0.1	4,779.000	288,753	286,646
78573M104	SABRE CORP COMMON STOCK USD 0.01	1,000.000	27,981	27,970
B0N64J1	SAFILO GROUP SPA COMMON STOCK EUR 5	7,826.000	117,754	91,050
B058TZ6	SAFRAN SA COMMON STOCK EUR 0.2	46,014.000	3,249,154	3,167,550
B09YFD0	SAFT GROUPE SA COMMON STOCK EUR 1	5,997.000	174,579	182,993
79546E104	SALLY BEAUTY HOLDINGS INC COMMON STOCK U	5,300.000	146,228	147,817
B1W5NW2	SALMAR ASA COMMON STOCK NOK 0.25	21,388.000	415,716	374,535
B5VZ053	SALVATORE FERRAGAMO SPA COMMON STOCK EUR	8,322.000	245,671	196,624
5465358	SALZGITTER AG COMMON STOCK EUR 0	20,197.000	526,656	498,587
5226038	SAMPO OYJ COMMON STOCK EUR 0	31,020.000	778,845	1,583,760
B4Q1532	SAMSONITE INTERNATIONAL SA COMMON STOCK	912,870.000	2,021,820	2,744,446
6771720	SAMSUNG ELECTRONICS CO LTD COMMON STOCK	203.000	149,405	218,140
2763152	SAMSUNG ELECTRONICS CO LTD GDR USD	159.000	36,797	85,304
4942818	SAMSUNG ELECTRONICS CO LTD GDR USD	1,049.000	587,788	557,019
6771816	SAMYANG HOLDINGS CORP COMMON STOCK KRW 5	1,128.000	138,838	152,959
800013104	SANDERSON FARMS INC COMMON STOCK USD 1	1,548.000	140,765	120,001

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
B1VQ252	SANDVIK AB COMMON STOCK SEK 1.2	28,396.000	318,293	249,416
801056102	SANMINA CORP COMMON STOCK USD 0.01	30,511.000	661,855	627,916
5671735	SANOFI COMMON STOCK EUR 2	51,136.000	4,693,508	4,366,154
6776361	SANSHIN ELECTRONICS CO LTD COMMON STOCK	11,700.000	123,462	123,619
80283M101	SANTANDER CONSUMER USA HOLDINGS INC COMM USD 0.01	4,400.000	85,480	69,740
4846288	SAP SE COMMON STOCK EUR 0	22,062.000	1,654,230	1,758,621
6777450	SASOL LTD COMMON STOCK ZAR 0	4,402.000	144,492	119,144
80585Y308	SBERBANK OF RUSSIA PJSC ADR USD	322,823.000	1,594,492	1,898,199
BLZH0Z7	SCENTRE GROUP REIT AUD 0	26,115.000	73,876	79,610
806857108	SCHLUMBERGER LTD COMMON STOCK USD 0.01	90,400.000	7,624,059	6,305,400
4834108	SCHNEIDER ELECTRIC SE COMMON STOCK EUR 4	6,497.000	480,938	370,952
5690859	SCHOUW & CO COMMON STOCK DKK 10	2,136.000	102,092	120,328
808541106	SCHWEITZER-MAUDUIT INTERNATIONAL INC COM USD 0.1	6,610.000	301,337	277,554
80862K104	SCICLONE PHARMACEUTICALS INC COMMON STOC 0.001	20,650.000	198,197	189,980
B1LB9P6	SCOR SE COMMON STOCK EUR 7.876972	6,910.000	247,076	259,044
810186106	SCOTTS MIRACLE-GRO CO/THE COMMON STOCK U	13,900.000	920,834	896,689

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 179 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
B09RMQ1	SEADRILL LTD COMMON STOCK NOK 2	46,736.000		1,216,796	161,307
G7945E105	SEADRILL LTD COMMON STOCK NOK 2	27,178.000		200,312	92,133
G7945M107	SEAGATE TECHNOLOGY PLC COMMON STOCK USD	14,600.000		378,736	535,236
81211K100	SEALED AIR CORP COMMON STOCK USD 0.1	68,344.000		2,939,086	3,048,142
812350106	SEARS HOLDINGS CORP COMMON STOCK USD 0.0	2,400.000		90,214	49,344
81282V100	SEAWORLD ENTERTAINMENT INC COMMON STOCK	900.000		18,819	17,721
B0767Y3	SEEK LTD COMMON STOCK AUD 0	103,925.000		1,124,215	1,162,892
6793520	SEIREN CO LTD COMMON STOCK JPY	12,400.000		114,194	135,447
6793906	SEKISUI HOUSE LTD COMMON STOCK JPY	2,681.000		22,204	45,610
B08X163	SEMBCORP INDUSTRIES LTD COMMON STOCK SGD	4,539.000		9,398	9,759
816851109	SEMPRA ENERGY COMMON STOCK USD 0	5,100.000		499,317	479,451
6795203	SENKO CO LTD COMMON STOCK JPY	25,000.000		169,781	169,999
B29HKZ0	SEOWONINTECH CO LTD COMMON STOCK KRW 500	19,368.000		231,202	191,607
817565104	SERVICE CORP INTERNATIONAL/US COMMON STO	4,400.000		113,697	114,488
81761R109	SERVICEMASTER GLOBAL HOLDINGS INC COMMON 0.01	1,225.000		43,770	48,069
81762P102	SERVICENOW INC COMMON STOCK USD 0.001	13,906.000		1,144,803	1,203,703
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 180 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
B00ZQQ2	SES SA RECEIPT EUR 0	16,934.000		536,929	470,462
B0FS5D6	SEVEN & I HOLDINGS CO LTD COMMON STOCK J	26,600.000		1,118,485	1,227,233
0799096	SHAFTESBURY PLC REIT GBP 25	11,500.000		161,226	155,006
B8XBQ96	SHANGHAI FOSUN PHARMACEUTICAL GROUP CO L	STOCK HKD 1	75,000.000	260,517	217,738
6804369	SHIMADZU CORP COMMON STOCK JPY	5,000.000		78,251	84,999
6804035	SHIMAMURA CO LTD COMMON STOCK JPY	1,600.000		168,627	189,667
6804820	SHIMANO INC COMMON STOCK JPY	7,700.000		1,007,338	1,194,414
6805704	SHIN-ETSU POLYMER CO LTD COMMON STOCK JP	18,000.000		101,492	100,254
6804541	SHINDENGEN ELECTRIC MANUFACTURING CO LTD	STOCK JPY	31,000.000	125,823	124,469
6397502	SHINHAN FINANCIAL GROUP CO LTD COMMON ST	5000	38,800.000	1,295,795	1,308,720
6804712	SHINSUNG TONGSANG CO LTD COMMON STOCK KR	63,721.000		116,836	79,070
6804682	SHIONOGI & CO LTD COMMON STOCK JPY	13,500.000		474,498	617,569
G81075106	SHIP FINANCE INTERNATIONAL LTD COMMON ST	8,600.000		148,006	142,502
82481R106	SHIRE PLC ADR USD	5,788.000		743,807	1,186,540
B2QKY05	SHIRE PLC COMMON STOCK GBP 5	17,849.000		974,684	1,235,933
6805265	SHISEIDO CO LTD COMMON STOCK JPY	6,200.000		161,363	130,345
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 181 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
82568P304	SHUTTERFLY INC COMMON STOCK USD 0.0001	2,554.000		106,843	113,806
5727973	SIEMENS AG COMMON STOCK EUR 0	2,172.000		236,767	212,067
6552594	SIGMA PHARMACEUTICALS LTD COMMON STOCK A	188,933.000		148,550	118,901
82669G104	SIGNATURE BANK/NEW YORK NY COMMON STOCK	5,800.000		255,272	889,546
G81276100	SIGNET JEWELERS LTD COMMON STOCK USD 0.1	1,100.000		151,048	136,059
4808084	SIKA AG COMMON STOCK CHF 0.6	117.000		398,958	423,117
82823L106	SILVER STANDARD RESOURCES INC COMMON STO	16,086.000		85,386	83,325
BBCR9N1	SIMCORP A/S COMMON STOCK DKK 1	4,232.000		161,506	239,019
828806109	SIMON PROPERTY GROUP INC REIT USD 0.0001	2,487.000		358,171	483,572
G81477104	SINA CORP/CHINA COMMON STOCK USD 0.133	6,600.000		309,319	326,040
6303866	SINGAPORE EXCHANGE LTD COMMON STOCK SGD	238,710.000		1,277,106	1,295,645
6043214	SINGAPORE TECHNOLOGIES ENGINEERING LTD C	STOCK SGD 0	7,305.000	13,870	15,499
B02PY22	SINGAPORE TELECOMMUNICATIONS LTD COMMON	0	317,900.000	831,257	822,397
6810429	SINO LAND CO LTD COMMON STOCK HKD 0	112,000.000		180,001	164,167
82968B103	SIRIUS XM HOLDINGS INC COMMON STOCK USD	10,500.000		39,550	42,735
6286008	SIRTEX MEDICAL LTD COMMON STOCK AUD 0	15,691.000		328,233	457,210
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 182 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
6450267	SK HYNIX INC COMMON STOCK KRW 5000	19,224.000		488,791	504,147
B232R05	SK INNOVATION CO LTD COMMON STOCK KRW 50	1,732.000		148,038	192,026
0141192	SKY PLC COMMON STOCK GBP 50	5,381.000		71,143	88,193
830879102	SKYWEST INC COMMON STOCK USD 0	9,293.000		145,519	176,753
78442P106	SLM CORP COMMON STOCK USD 0.2	44,400.000		368,603	289,488
B3B20H2	SMA SOLAR TECHNOLOGY AG COMMON STOCK EUR	4,365.000		213,376	245,241
6763965	SMC CORP/JAPAN COMMON STOCK JPY	5,700.000		1,282,779	1,505,374
831756101	SMITH & WESSON HOLDING CORP COMMON STOCK	3,600.000		79,637	79,128
833034101	SNAP-ON INC COMMON STOCK USD 1	200.000		29,966	34,286
5298781	SOCIETE BIC SA COMMON STOCK EUR 3.82	2,480.000		277,272	408,549
5966516	SOCIETE GENERALE SA COMMON STOCK EUR 1.2	21,320.000		732,497	985,918
B03MXL4	SODA SANAYII AS COMMON STOCK TRY 1	278,286.000		467,098	403,292
6770620	SOFTBANK GROUP CORP COMMON STOCK JPY	28,500.000		1,372,962	1,454,437
6594143	SOJITZ CORP COMMON STOCK JPY	63,200.000		109,840	134,496
83416B109	SOLARWINDS INC COMMON STOCK EUR 0.001	24,500.000		1,076,995	1,443,050
B62G7K6	SOMPO JAPAN NIPPONKOA HOLDINGS INC COMMO JPY	33,600.000		1,152,185	1,120,326
JPMorgan Investor Services		J.P.Morgan			

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
5973992	SONAE SGPS SA COMMON STOCK EUR 1	150,949.000	183,439	171,847
6821506	SONY CORP COMMON STOCK JPY	29,200.000	679,437	728,695
84265V105	SOUTHERN COPPER CORP COMMON STOCK USD 0.	700.000	18,952	18,284
844741108	SOUTHWEST AIRLINES CO COMMON STOCK USD 1	65,486.000	1,570,558	2,819,827
844895102	SOUTHWEST GAS CORP COMMON STOCK USD 1	19,150.000	1,039,679	1,056,314
845467109	SOUTHWESTERN ENERGY CO COMMON STOCK USD	14,300.000	164,523	101,673
B0LGG75	SPAREBANK 1 SMN COMMON STOCK NOK 20	35,738.000	300,913	203,898
BWFGQN1	SPIRAX-SARCO ENGINEERING PLC COMMON STOC	26.9231	194,041	249,586
848574109	SPIRIT AEROSYSTEMS HOLDINGS INC COMMON S	0.01	6,331,658	8,343,665
5472563	SPONDA OYJ COMMON STOCK EUR 0	39,355.000	204,249	167,756
B1QH8P2	SPORTS DIRECT INTERNATIONAL PLC COMMON S	10	1,743,891	1,415,983
78467J100	SS&C TECHNOLOGIES HOLDINGS INC COMMON ST	0.01	1,076,857	1,467,805
0408284	STANDARD CHARTERED PLC COMMON STOCK GBP	23,441.000	186,727	194,757
854502101	STANLEY BLACK & DECKER INC COMMON STOCK	28,200.000	2,174,806	3,009,786
855030102	STAPLES INC COMMON STOCK USD 0.0006	81,443.000	1,158,019	771,265
BD5ZR98	STAR ENTERTAINMENT GRP LTD/THE COMMON ST	56,988.000	209,503	210,625

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR			AETNA RETIREMENT PLAN COMPOSITE		PAGE 184 C 20661	
			BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
85590A401	STARWOOD HOTELS & RESORTS WORLDWIDE INC		STOCK USD 0.01		63,639	58,403
			843.000			
857477103	STATE STREET CORP COMMON STOCK USD 1				12,265,407	12,596,920
			189,827.000			
85771P102	STATOIL ASA ADR USD				259,415	246,506
			17,658.000			
858155203	STEELCASE INC COMMON STOCK USD 0				21,565	22,350
			1,500.000			
B1Z6560	STELLA INTERNATIONAL HOLDINGS LTD COMMON	0.1			407,139	388,483
			156,000.000			
858912108	STERICYCLE INC COMMON STOCK USD 0.01				1,272,456	1,250,501
			10,369.000			
861012102	STMICROELECTRONICS NV NY REG SHRS USD				229,607	214,572
			32,218.000			
6850856	STOCKLAND REIT AUD 0				50,312	37,215
			12,476.000			
5072673	STORA ENSO OYJ COMMON STOCK EUR 0				348,505	322,838
			35,422.000			
863667101	STRYKER CORP COMMON STOCK USD 0.1				177,820	176,028
			1,894.000			
6858504	SUMITOMO BAKELITE CO LTD COMMON STOCK JP				544,772	579,326
			138,000.000			
6858560	SUMITOMO CHEMICAL CO LTD COMMON STOCK JP				287,991	285,540
			49,000.000			
6858946	SUMITOMO CORP COMMON STOCK JPY				689,244	604,292
			58,600.000			
6250865	SUMITOMO DAINIPPON PHARMA CO LTD COMMON				84,623	101,114
			8,500.000			
6858708	SUMITOMO ELECTRIC INDUSTRIES LTD COMMON				363,653	399,847
			27,900.000			
6563024	SUMITOMO MITSUI FINANCIAL GROUP INC COMM	JPY			567,921	617,528
			16,128.000			
JPMorgan Investor Services			J.P.Morgan			

IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
			SHARES / PAR		
6858902	SUMITOMO REALTY & DEVELOPMENT CO LTD COM	JPY	2,287.000	47,251	66,065
866082100	SUMMIT HOTEL PROPERTIES INC REIT USD		130,540.000	1,410,456	1,559,953
B3NB1P2	SUNCOR ENERGY INC COMMON STOCK CAD 0		3,611.000	112,174	92,855
6203869	SUNGWOO HITECH CO LTD COMMON STOCK KRW 5		19,205.000	145,946	147,246
B1YBT08	SUNNY OPTICAL TECHNOLOGY GROUP CO LTD CO	HKD 0.1	387,000.000	842,996	889,833
867892101	SUNSTONE HOTEL INVESTORS INC REIT USD 0.		57,169.000	968,361	714,041
BBD7Q84	SUNTORY BEVERAGE & FOOD LTD COMMON STOCK		3,800.000	153,094	168,054
867914103	SUNTRUST BANKS INC COMMON STOCK USD 1		42,618.000	2,165,349	1,825,755
868861204	SURGUTNEFTEGAS OAO ADR USD		42,693.000	296,933	196,943
6865560	SUZUKEN CO LTD/AICHI JAPAN COMMON STOCK		5,280.000	156,216	203,001
6865504	SUZUKI MOTOR CORP COMMON STOCK JPY		26,100.000	799,058	803,427
B1VVGZ5	SVENSKA CELLULOSA AB SCA COMMON STOCK SE		45,576.000	1,269,302	1,332,584
BXDZ9Q1	SVENSKA HANDELSBANKEN SER'A'NPV (P/S)		126,021.000	1,354,861	1,687,634
0789235	SVG CAPITAL PLC COMMON STOCK GBP		37,771.000	256,302	274,289
7184736	SWATCH GROUP AG/THE COMMON STOCK CHF 0.4		1,664.000	130,629	113,039
7184725	SWATCH GROUP AG/THE COMMON STOCK CHF 2.2		3,452.000	1,566,025	1,207,683

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
5048566	SWEDISH MATCH AB COMMON STOCK SEK 1.9	19,525.000	592,156	695,254
6867748	SWIRE PACIFIC LTD COMMON STOCK HKD 0.6	2,908.000	22,863	32,719
7437805	SWISS LIFE HOLDING AG COMMON STOCK CHF 5	1,298.000	303,416	351,796
B545MG5	SWISS RE AG COMMON STOCK CHF 0.1	5,888.000	474,075	577,330
B70DWB2	SYDNEY AIRPORT STAPLED SECURITY AUD 0	47,762.000	200,181	220,658
871503108	SYMANTEC CORP COMMON STOCK USD 0.01	102,200.000	2,174,455	2,146,200
87165B103	SYNCHRONY FINANCIAL COMMON STOCK USD 0.0	6,800.000	205,962	206,788
6883807	SYSMEX CORP COMMON STOCK JPY	23,100.000	918,696	1,503,579
6744294	T&D HOLDINGS INC COMMON STOCK JPY	32,300.000	385,796	432,027
872590104	T-MOBILE US INC COMMON STOCK USD 0.0001	9,600.000	377,745	375,552
5735631	TAG IMMOBILIEN AG COMMON STOCK EUR 0	48,328.000	640,478	603,735
874039100	TAIWAN SEMICONDUCTOR MANUFACTURING CO LT	87,260.000	2,000,036	1,985,165
874054109	TAKE-TWO INTERACTIVE SOFTWARE INC COMMON 0.01	49,141.000	1,572,497	1,712,072
6870445	TAKEDA PHARMACEUTICAL CO LTD COMMON STOC	14,600.000	740,335	736,099
87422J105	TALEN ENERGY CORP COMMON STOCK USD 0.001	155,659.000	1,232,545	969,756
6871028	TAMRON CO LTD COMMON STOCK JPY	8,000.000	146,194	149,433

IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
			SHARES / PAR		
87612E106	TARGET CORP COMMON STOCK USD 0.0833		14,035.000	763,436	1,019,081
BYY37Q7	TATNEFT PAO ADR USD		11,083.000	270,333	292,037
0878230	TAYLOR WIMPEY PLC COMMON STOCK GBP 1		249,792.000	787,756	747,750
6869302	TDK CORP COMMON STOCK JPY		15,900.000	752,053	1,033,609
H84989104	TE CONNECTIVITY LTD COMMON STOCK USD 0.5		33,400.000	1,677,083	2,157,974
87817A107	TEAM HEALTH HOLDINGS INC COMMON STOCK US		14,100.000	543,109	618,849
B4MMD80	TECHNICOLOR SA COMMON STOCK EUR 1		11,394.000	71,084	92,582
6879851	TECO ELECTRIC AND MACHINERY CO LTD COMMO	TWD 10	1,854,600.000	1,416,109	1,484,945
Y8564W103	TEEKAY CORP COMMON STOCK USD 0.001		1,800.000	15,190	17,766
87901J105	TEGNA INC COMMON STOCK USD 1		26,700.000	726,365	681,384
6880507	TEIJIN LTD COMMON STOCK JPY		70,000.000	247,817	241,490
879369106	TELEFLEX INC COMMON STOCK USD 1		5,800.000	465,789	762,410
294821608	TELEFONAKTIEBOLAGET LM ERICSSON ADR USD		49,995.000	583,705	480,452
5959378	TELEFONAKTIEBOLAGET LM ERICSSON COMMON S		28,670.000	346,070	279,878
6087289	TELSTRA CORP LTD COMMON STOCK AUD 0		21,658.000	88,598	88,398
88023U101	TEMPUR SEALY INTERNATIONAL INC COMMON ST	0.01	15,300.000	845,334	1,078,038

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
		SHARES / PAR		
BMMV2K8	TENCENT HOLDINGS LTD COMMON STOCK HKD 0.	143,400.000	2,777,595	2,821,687
880345103	TENNANT CO COMMON STOCK USD 0.375	15,400.000	669,984	866,404
880349105	TENNECO INC COMMON STOCK USD 0.01	12,900.000	540,918	592,239
88076W103	TERADATA CORP COMMON STOCK USD 0.01	2,945.000	87,555	77,807
880770102	TERADYNE INC COMMON STOCK USD 0.125	10,900.000	213,858	225,303
880890108	TERNIUM SA ADR USD 1	13,600.000	197,081	169,048
6885074	TERUMO CORP COMMON STOCK JPY	8,500.000	208,771	267,093
881609101	TESORO CORP COMMON STOCK USD 0.167	15,181.000	661,590	1,599,622
881624209	TEVA PHARMACEUTICAL INDUSTRIES LTD ADR U	61,400.000	2,890,660	4,030,296
6882172	TEVA PHARMACEUTICAL INDUSTRIES LTD COMMO ILS 0.1	5,977.000	390,008	390,935
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD 1	19,173.000	1,020,018	1,050,872
883203101	TEXTRON INC COMMON STOCK USD 0.125	3,730.000	165,511	156,697
4162791	THALES SA COMMON STOCK EUR 3	6,095.000	337,283	457,511
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOC	78,613.000	4,089,427	11,151,254
872438106	THL CREDIT INC COMMON STOCK USD 0.001	85,724.000	1,047,699	917,247
B1VYCH8	THOMAS COOK GROUP PLC COMMON STOCK GBP 0	983,046.000	1,865,777	1,754,632

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
2889371	THOMSON REUTERS CORP COMMON STOCK CAD 0	1,781.000	72,119	67,196
88732J207	TIME WARNER CABLE INC COMMON STOCK USD 0	7,243.000	485,875	1,344,228
887317303	TIME WARNER INC COMMON STOCK USD 0.01	167,740.000	11,051,104	10,847,746
872540109	TJX COS INC/THE COMMON STOCK USD 1	7,253.000	475,826	514,310
B03MY33	TOFAS TURK OTOMOBIL FABRIKASI AS COMMON 1	31,773.000	175,872	206,279
6513126	TOKIO MARINE HOLDINGS INC COMMON STOCK J	49,400.000	1,747,367	1,935,016
6895404	TOKYO ELECTRIC POWER CO INC COMMON STOCK	45,700.000	263,157	265,550
6895426	TOKYO TATEMONO CO LTD COMMON STOCK JPY	1,500.000	29,158	16,497
6896548	TOKYU CORP COMMON STOCK JPY	14,000.000	96,739	111,725
BDC6LT2	TOKYU FUDOSAN HOLDINGS CORP COMMON STOCK	6,000.000	25,920	38,007
B3R7JM9	TOM TAILOR HOLDING AG COMMON STOCK EUR	5,012.000	70,194	28,366
4730875	TOMRA SYSTEMS ASA COMMON STOCK NOK 1	24,812.000	264,332	267,704
BYW70S4	TONYMOLY CO LTD COMMON STOCK KRW 200	3,018.000	146,540	97,421
6894928	TOPRE CORP COMMON STOCK JPY	7,300.000	149,294	169,248
B15C557	TOTAL SA COMMON STOCK EUR 2.5	9,900.000	507,002	443,779
891906109	TOTAL SYSTEM SERVICES INC COMMON STOCK U	6,421.000	336,104	319,766

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 190 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE	
891826109	TOWER INTERNATIONAL INC COMMON STOCK USD		783,107	1,055,090	
		36,930.000			
6900557	TOYODA GOSEI CO LTD COMMON STOCK JPY		240,331	223,198	
		9,700.000			
6900643	TOYOTA MOTOR CORP COMMON STOCK JPY		1,435,376	1,462,804	
		23,500.000			
6351876	TPG TELECOM LTD COMMON STOCK AUD 0		468,946	538,056	
		74,777.000			
6900955	TRANSCOSMOS INC COMMON STOCK JPY		204,135	210,084	
		8,100.000			
89417E109	TRAVELERS COS INC/THE COMMON STOCK USD 0		1,264,450	2,376,380	
		21,056.000			
0773960	TRAVIS PERKINS PLC COMMON STOCK GBP 10		287,835	286,613	
		9,856.000			
6125286	TREND MICRO INC/JAPAN COMMON STOCK JPY		767,706	1,020,466	
		24,900.000			
B4NP281	TRICON CAPITAL GROUP INC COMMON STOCK CA		152,211	121,965	
		18,700.000			
896239100	TRIMBLE NAVIGATION LTD COMMON STOCK USD		726,468	819,390	
		38,200.000			
896522109	TRINITY INDUSTRIES INC COMMON STOCK USD		406,538	350,212	
		14,580.000			
896945201	TRIPADVISOR INC COMMON STOCK USD 0.001		1,152,322	1,193,500	
		14,000.000			
89785X101	TRUEBLUE INC COMMON STOCK USD 0		379,953	407,910	
		15,835.000			
G9108L108	TSAKOS ENERGY NAVIGATION LTD COMMON STOC		1,002,894	822,611	
		103,865.000			
5666292	TUI AG COMMON STOCK GBP 0		612,388	633,962	
		34,769.000			
0150080	TULLOW OIL PLC COMMON STOCK GBP 10		346,369	142,947	
		58,531.000			
JPMorgan Investor Services					
J.P.Morgan					

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
		SHARES / PAR		
B03MYK0	TURK HAVA YOLLARI AO COMMON STOCK TRY 1	148,716.000	395,735	376,522
900435108	TURQUOISE HILL RESOURCES LTD COMMON STOC	3,600.000	11,974	9,144
G91442106	TYCO INTERNATIONAL PLC COMMON STOCK USD	11,600.000	415,269	369,924
902252105	TYLER TECHNOLOGIES INC COMMON STOCK USD	8,800.000	407,662	1,534,016
902494103	TYSON FOODS INC COMMON STOCK USD 0.1	34,100.000	566,742	1,818,553
B28PS95	U-BLOX AG COMMON STOCK CHF 0.9	1,404.000	282,270	300,857
B1L3CS6	UBISOFT ENTERTAINMENT COMMON STOCK EUR 0	8,676.000	152,459	251,358
BRJL176	UBS GROUP AG COMMON STOCK CHF 0.1	63,191.000	960,486	1,232,256
5596991	UCB SA COMMON STOCK EUR 0	22,083.000	1,836,667	1,996,585
902681105	UGI CORP COMMON STOCK USD 0	57,450.000	1,834,524	1,939,512
90384S303	ULTA SALON COSMETICS & FRAGRANCE INC COM	USD 0.01	1,609,927	2,584,080
90385D107	ULTIMATE SOFTWARE GROUP INC/THE COMMON S	0.01	191,054	1,388,121
6599483	ULVAC INC COMMON STOCK JPY	7,100.000	168,080	197,602
7076242	UNIBAIL-RODAMCO SE REIT EUR 5	6,900.000	176,020	167,291
B1GDH86	UNIBET GROUP PLC SDR SEK 0.005	657.000	102,092	296,486
B5M1SM3	UNICREDIT SPA COMMON STOCK EUR 0	2,893.000	163,711	115,261
		20,663.000		

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 192 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
B12T3J1	UNILEVER NV DUTCH CERT EUR 0.16	112,512.000		4,812,821	4,901,705
904784709	UNILEVER NV NY REG SHRS USD	22,379.000		957,705	969,458
904767704	UNILEVER PLC ADR USD	36,070.000		1,623,021	1,555,338
B10RZP7	UNILEVER PLC COMMON STOCK GBP 3.11	7,875.000		282,782	339,678
907818108	UNION PACIFIC CORP COMMON STOCK USD 2.5	25,000.000		2,010,009	1,955,000
B89YH96	UNIPOLSAI SPA COMMON STOCK EUR 0	20,729.000		46,577	53,142
6985695	UNIPRES CORP COMMON STOCK JPY	14,400.000		350,729	329,430
910047109	UNITED CONTINENTAL HOLDINGS INC COMMON S 0.01	21,655.000		1,265,142	1,240,832
4354134	UNITED INTERNET AG COMMON STOCK EUR 0	2,119.000		91,394	117,188
911268209	UNITED ONLINE INC COMMON STOCK USD 0.000	24,330.000		356,304	286,851
911312106	UNITED PARCEL SERVICE INC COMMON STOCK U	76,242.000		5,502,706	7,336,768
913017109	UNITED TECHNOLOGIES CORP COMMON STOCK US	52,467.000		4,687,773	5,040,505
91307C102	UNITED THERAPEUTICS CORP COMMON STOCK US	15,700.000		1,666,975	2,458,777
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD	24,064.000		1,634,911	2,830,889
913456109	UNIVERSAL CORP/VA COMMON STOCK USD 0	10,400.000		406,061	583,232
913903100	UNIVERSAL HEALTH SERVICES INC COMMON STO 0.01	1,395.000		158,732	166,689
JPMorgan Investor Services		J.P.Morgan			

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
91529Y106 UNUM GROUP COMMON STOCK USD 0.1	35,370.000	936,372	1,177,467
6916844 UOL GROUP LTD COMMON STOCK SGD 0	3,119.000	6,911	13,719
5051252 UPM-KYMMENE OYJ COMMON STOCK EUR 0	8,465.000	160,793	158,439
902973304 US BANCORP COMMON STOCK USD 0.01	700.000	29,026	29,869
91912E105 VALE SA ADR USD 0	96,950.000	618,138	318,966
B3XSX46 VALEANT PHARMACEUTICALS INTERNATIONAL IN STOCK CAD 0	4,700.000	317,310	475,583
4937579 VALEO SA COMMON STOCK EUR 3	6,993.000	928,403	1,082,880
91913Y100 VALERO ENERGY CORP COMMON STOCK USD 0.01	36,386.000	1,850,409	2,572,854
G9319H102 VALIDUS HOLDINGS LTD COMMON STOCK USD 0.	40,600.000	1,485,307	1,879,374
920355104 VALSPAR CORP/THE COMMON STOCK USD 0.5	14,600.000	939,277	1,211,070
92210H105 VANTIV INC COMMON STOCK USD 0.00001	1,252.000	64,832	59,370
92231M109 VASCULAR SOLUTIONS INC COMMON STOCK USD	44,000.000	766,015	1,513,160
918194101 VCA INC COMMON STOCK USD 0.001	38,100.000	1,462,458	2,095,500
92240G101 VECTREN CORP COMMON STOCK USD 0	23,066.000	816,476	978,460
922475108 VEEVA SYSTEMS INC COMMON STOCK USD 0.000	90,841.000	2,436,365	2,620,763
92276F100 VENTAS INC REIT USD 0.25	2,315.000	121,849	130,635

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 194 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
92343E102 VERISIGN INC COMMON STOCK USD 0.001		44,100.000		2,415,785	3,852,576
92343V104 VERIZON COMMUNICATIONS INC COMMON STOCK		75,980.000		3,522,757	3,511,796
92532F100 VERTEX PHARMACEUTICALS INC COMMON STOCK		11,700.000		1,431,153	1,472,211
5964651 VESTAS WIND SYSTEMS A/S COMMON STOCK DKK		6,755.000		448,787	475,715
918204108 VF CORP COMMON STOCK USD 0		18,333.000		1,292,915	1,141,229
92553P201 VIACOM INC COMMON STOCK USD 0.001		31,386.000		1,681,146	1,291,848
BY7QXS7 VICINITY CENTRES REIT AUD 0		18,987.000		39,000	38,679
B0BKSS2 VIENNA INSURANCE GROUP AG WIENER VERSICH		GRUPPE COMMON STOCK EUR 0		131,794	76,593
B1XH026 VINCI SA COMMON STOCK EUR 2.5		2,788.000		49,044	49,146
92826C839 VISA INC COMMON STOCK USD 0.0001		765.000		3,952,779	11,375,654
928377100 VISTA OUTDOOR INC COMMON STOCK USD 0.01		146,688.000		21,804	35,608
4930051 VITTORIA ASSICURAZIONI SPA COMMON STOCK		800.000		94,428	71,121
4834777 VIVENDI SA COMMON STOCK EUR 5.5		6,521.000		1,438,936	1,269,215
92857W308 VODAFONE GROUP PLC ADR USD		58,831.000		704,125	625,846
BH4HKS3 VODAFONE GROUP PLC COMMON STOCK GBP 0.20		19,400.040		1,865,890	1,794,185
B1QH830 VOLVO AB COMMON STOCK SEK 1.2		550,816.390		100,902	83,626
		8,913.000			
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 195 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
929042109 VORNADO REALTY TRUST REIT USD 0.04		943.000		73,127	94,262
929089100 VOYA FINANCIAL INC COMMON STOCK USD 0.01		53,600.000		2,343,870	1,978,376
B1W7FX3 VTB BANK PJSC GDR USD		129,266.000		257,205	272,622
929160109 VULCAN MATERIALS CO COMMON STOCK USD 1		9,300.000		757,164	883,221
929566107 WABASH NATIONAL CORP COMMON STOCK USD 0.		128,987.000		1,776,324	1,525,916
930059100 WADDELL & REED FINANCIAL INC COMMON STOC		9,529.000		326,958	273,101
931142103 WAL-MART STORES INC COMMON STOCK USD 0.1		114,258.000		7,217,582	7,004,015
931427108 WALGREENS BOOTS ALLIANCE INC COMMON STOC		34,300.000		2,976,186	2,920,817
93148P102 WALKER & DUNLOP INC COMMON STOCK USD		4,590.000		126,244	132,238
254687106 WALT DISNEY CO/THE COMMON STOCK USD 0.01		115,730.000		4,925,760	12,160,908
6961888 WARABEYA NICHIO CO LTD COMMON STOCK JPY		9,800.000		178,066	187,047
941848103 WATERS CORP COMMON STOCK USD 0.01		45,938.000		3,605,351	6,182,336
94733A104 WEB.COM GROUP INC COMMON STOCK USD 0.001		51,440.000		1,253,474	1,029,314
94770V102 WEBMD HEALTH CORP COMMON STOCK USD 0.01		23,700.000		1,091,853	1,144,710
949746101 WELLS FARGO & CO COMMON STOCK USD 1.666		118,940.000		5,102,448	6,465,578
95040Q104 WELLTOWER INC		1,200.000		66,779	81,636
JPMorgan Investor Services		J.P.Morgan			

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
2951098	WEST FRASER TIMBER CO LTD COMMON STOCK C	1,606.000	60,235	60,732
6957995	WEST JAPAN RAILWAY CO COMMON STOCK JPY	2,700.000	110,457	188,402
957638109	WESTERN ALLIANCE BANCORP COMMON STOCK US	41,700.000	1,106,797	1,495,362
958102105	WESTERN DIGITAL CORP COMMON STOCK USD 0.	12,800.000	372,238	768,640
959802109	WESTERN UNION CO/THE COMMON STOCK USD 0.	55,500.000	1,088,050	994,005
BMMVX4	WESTFIELD CORP REIT AUD 0	10,076.000	64,117	69,716
960413102	WESTLAKE CHEMICAL CORP COMMON STOCK USD	6,786.000	408,564	368,616
96145D105	WESTROCK CO COMMON STOCK USD	3,007.000	406,163	137,179
962166104	WEYERHAEUSER CO REIT USD 1.25	4,201.000	90,524	125,946
963320106	WHIRLPOOL CORP COMMON STOCK USD 1	7,601.000	675,573	1,116,359
3169889	WILLIAM HILL PLC COMMON STOCK GBP 10	55,955.000	310,600	326,589
969457100	WILLIAMS COS INC/THE COMMON STOCK USD 1	91,454.000	3,634,443	2,350,368
G96666105	WILLIS GROUP HOLDINGS PLC COMMON STOCK 0	13,200.000	606,980	641,124
BFNWV48	WOLSELEY PLC COMMON STOCK GBP 10.803	.790	35	44
5671519	WOLTERS KLUWER NV COMMON STOCK EUR 0.12	14,306.000	447,113	481,215
98138H101	WORKDAY INC COMMON STOCK USD 0.001	24,074.000	1,897,792	1,918,216

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 197 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
92939N102 WP GLIMCHER INC REIT USD 0.0001		22,972.000		229,711	243,733
B8KF9B4 WPP PLC COMMON STOCK GBP 10		52,715.000		1,133,913	1,214,398
98310W108 WYNDHAM WORLDWIDE CORP COMMON STOCK USD		30,030.000		2,324,472	2,181,680
984017103 XENIA HOTELS & RESORTS INC REIT USD 0.01		21,714.000		347,373	332,876
984121103 XEROX CORP COMMON STOCK USD 1		123,055.000		1,607,755	1,308,075
983919101 XILINX INC COMMON STOCK USD 0.01		6,639.000		297,103	311,834
G98290102 XL GROUP PLC COMMON STOCK USD 0.01		8,080.000		302,401	316,574
BQZHXB9 XXL ASA COMMON STOCK NOK 0.4		20,000.000		207,593	230,473
98419M100 XYLEM INC/NY COMMON STOCK USD		1,800.000		61,564	65,700
6084848 YAHOO JAPAN CORP COMMON STOCK JPY		69,300.000		267,524	284,585
6642387 YAMAHA CORP COMMON STOCK JPY		5,500.000		78,646	134,831
B11BQV1 YIT OYJ COMMON STOCK EUR 0		27,704.000		146,911	157,547
B4YC9W4 YOOX NET-A-PORTER GROUP SPA COMMON STOCK		4,577.000		148,998	171,782
6586537 YUE YUEN INDUSTRIAL HOLDINGS LTD COMMON 0.25		51,407.000		167,284	174,780
988498101 YUM BRANDS INC COMMON STOCK USD 0		12,513.000		890,276	914,075
98884U108 ZAGG INC COMMON STOCK USD 0.001		23,190.000		148,618	253,699
JPMorgan Investor Services					
J.P.Morgan					

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 198 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
989207105 ZEBRA TECHNOLOGIES CORP COMMON STOCK USD		100.000		8,533	6,965
98954M200 ZILLOW GROUP INC COMMON STOCK USD		31,662.000		907,119	743,424
98954M101 ZILLOW GROUP INC COMMON STOCK USD 0.0001		15,831.000		498,513	412,239
98956P102 ZIMMER BIOMET HOLDINGS INC COMMON STOCK		88,142.000		8,841,838	9,042,488
7294334 ZODIAC AEROSPACE COMMON STOCK EUR 0		54,450.000		1,712,745	1,299,800
98978V103 ZOETIS INC COMMON STOCK USD 0.01		16,685.000		767,593	799,545
989817101 ZUMIEZ INC COMMON STOCK USD 0		24,700.000		774,076	373,464
5983816 ZURICH INSURANCE GROUP AG COMMON STOCK C		1,400.000		384,192	361,399
B1YW440 3I GROUP PLC COMMON STOCK GBP 73.8636		4,968.000		20,937	35,264
88579Y101 3M CO COMMON STOCK USD 0.01		41,571.000		3,294,090	6,262,255
6804165 77 BANK LTD/THE COMMON STOCK JPY		115,000.000		635,057	626,169
B0L4LM9 888 HOLDINGS PLC COMMON STOCK GBP 0.5		46,902.000		111,613	126,160
TOTAL COMMON VALUE OF INTEREST IN REGISTERED INVESTMENT COMPANIES -----				1,472,896,017	1,620,725,738
464287465 ISHARES MSCI EAFE ETF ETP USD		17,555.000		1,071,073	1,031,356
464287234 ISHARES MSCI EMERGING MARKETS ETF ETP US		10,011.000		336,026	322,254
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 199 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
72201P878 PIMCO FDS LONG DUR CP BD		23,374,744.150		260,600,420	250,811,005
72201P613 PIMCO FDS STRM FLT NAVII		379,663.620		3,798,174	3,798,155
78462F103 SPDR S&P500 ETF TRUST ETP USD		4,300.000		887,924	876,727
TOTAL VALUE OF INTEREST IN REGISTERED INVESTMENT COMPANIES				266,693,618	256,839,497
GENERAL INVESTMENTS - OTHER					
=====					
STATE AND MUNICIPAL SECURITIES					

02765UEJ9 AMERICAN MUN PWR OHIO INC REV TAXABLE-CO		SEMI-ANN. 7.834% 02/15/2041 200,000.000		222,629	274,304
02765UEK6 AMERICAN MUN PWR OHIO INC REV TAXABLE-CO		SEMI-ANN. 8.084% 02/15/2050 100,000.000		114,040	145,296
02765UDV3 AMERICAN MUN PWR OHIO INC REV TAXABLE-ME		SEMI-ANN. 7.499% 02/15/2050 360,000.000		363,800	480,906
13063BFR8 CALIFORNIA ST FOR PREVIOUS ISSUES SEE 13		SEMI-ANN. 7.625% 03/01/2040 1,555,000.000		1,877,647	2,261,390
13063A7D0 CALIFORNIA ST RFDG BUILD AMER BDS-DIRECT		SEMI-ANN. 7.300% 10/01/2039 1,075,000.000		1,288,671	1,502,055
13063A5E0 CALIFORNIA ST VAR PURP 4- BUILD AMER BND		SEMI-ANN. 7.500% 04/01/2034 5,685,000.000		6,146,609	7,959,853
13063A5G5 CALIFORNIA ST VAR PURP- BUILD AMER BNDS		SEMI-ANN. 7.550% 04/01/2039 3,775,000.000		3,810,357	5,487,604
167725AC4 CHICAGO ILL TRAN AUTH SALES & TRANSFER T		SEMI-ANN. 6.899% 12/01/2040 5,025,000.000		5,738,035	5,799,101
167725AF7 CHICAGO ILL TRAN AUTH SALES & TRANSFER T		SEMI-ANN. 6.899% 12/01/2040 2,400,000.000		2,933,604	2,769,720
16772PAQ9 CHICAGO ILL TRAN AUTH SALES TAX RCPTS RE		SEMI-ANN. 6.200% 12/01/2040 2,025,000.000		2,352,658	2,183,598
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 200 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
452151LF8 ILLINOIS ST FOR ISSUES DTD PRIOR TO 07/0		SEMI-ANN. 5.100% 06/01/2033		2,498,674	2,530,684
		2,675,000.000			
544646ZR6 LOS ANGELES CALIF UNI SCH DIST SER RY-BU		SEMI-ANN. 6.758% 07/01/2034		2,117,294	2,463,762
		1,870,000.000			
544646XZ0 LOS ANGELES CALIF UNI SCH DIST TAXABLE-B		SEMI-ANN. 5.750% 07/01/2034		6,456,734	7,776,145
		6,455,000.000			
59259YGF0 METROPOLITAN TRANSN AUTH N Y REV FOR ISS		SEMI-ANN. 6.814% 11/15/2040		1,543,396	1,986,480
		1,500,000.000			
646139X83 NEW JERSEY ST TPK AUTH TPK REV SER A-BUI		SEMI-ANN. 7.102% 01/01/2041		8,117,717	9,985,643
		7,250,000.000			
646139W35 NEW JERSEY ST TPK AUTH TPK REV SER F-BUI		SEMI-ANN. 7.414% 01/01/2040		326,685	348,233
		245,000.000			
64972FT30 NEW YORK N Y CITY MUN WTR FIN AUTH WTR &		SEMI-ANN. 5.724% 06/15/2042		555,197	621,374
		490,000.000			
64972FT63 NEW YORK N Y CITY MUN WTR FIN AUTH WTR &		SEMI-ANN. 5.440% 06/15/2043		3,888,515	4,747,158
		3,900,000.000			
64971M5L2 NEW YORK N Y CITY TRANSITIONAL FIN AUTH		SEMI-ANN. 5.572% 11/01/2038		3,397,332	4,098,904
		3,400,000.000			
6499022E2 NEW YORK ST DORM AUTH ST PERS INCOME TAX		SEMI-ANN. 5.289% 03/15/2033		876,138	904,394
		775,000.000			
649902T29 NEW YORK ST DORM AUTH ST PERS INCOME TAX		SEMI-ANN. 5.500% 03/15/2030		281,824	279,518
		235,000.000			
649902T37 NEW YORK ST DORM AUTH ST PERS INCOME TAX		SEMI-ANN. 5.600% 03/15/2040		121,705	151,134
		125,000.000			
677632PA3 OHIO ST UNIV GEN RCPTS TAXABLE-SER A 26/		SEMI-ANN. 4.800% 06/01/2111		128,617	125,340
		130,000.000			
73358WJA3 PORT AUTH N Y & N J RFDG-CONS-ONE HUNDRE		SEMI-ANN. 4.458% 10/01/2062		5,162,890	5,060,730
		5,315,000.000			
73358WCW2 PORT AUTH N Y & N J TAXABLE-CONS-ONE HUN		SEMI-ANN. 5.647% 11/01/2040		300,000	354,987
		300,000.000			
79741TAR5 SAN DIEGO CNTY CALIF WTR AUTH FING AGY W		SEMI-ANN. 6.138% 05/01/2049		2,405,518	2,918,205
		2,250,000.000			
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 201 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
88283LHU3 TEXAS TRANSN COMMN ST HWY FD REV FIRST T		SEMI-ANN. 5.178% 04/01/2030 1,470,000.000		1,775,215	1,728,279
91412F7Y7 UNIVERSITY CALIF REVS SER R-BABS 27/AUG/		SEMI-ANN. 5.770% 05/15/2043 4,350,000.000		4,641,618	5,306,304
TOTAL STATE AND MUNICIPAL SECURITIES FOREIGN GOVERNMENT AND AGENCY SECURITIES -----				69,443,120	80,251,100
219868BP0 CORP ANDINA DE FOMENTO BOND FIXED 3.75%		SEMI-ANN. 3.750% 01/15/2016 77,000.000		77,661	77,055
21987BAU2 CORP NACIONAL DEL COBRE DE CHILE BOND FI		SEMI-ANN. 4.875% 11/04/2044 1,625,000.000		1,509,658	1,298,359
105756BV1 FEDERATIVE REPUBLIC OF BRAZIL CALLABLE B		SEMI-ANN. 4.250% 01/07/2025 200,000.000		206,100	161,000
448814FH1 HYDRO-QUEBEC BOND FIXED 8.25% 15/JAN/202		SEMI-ANN. 8.250% 01/15/2027 128,000.000		165,492	176,320
656836AA1 NORTH AMERICAN DEVELOPMENT BANK BOND FIX		SEMI-ANN. 4.375% 02/11/2020 2,600,000.000		2,694,068	2,800,520
71656LBD2 PETROLEOS MEXICANOS CALLABLE MEDIUM TERM		SEMI-ANN. 4.500% 01/23/2026 195,000.000		194,649	171,308
71656LBB6 PETROLEOS MEXICANOS CALLABLE MEDIUM TERM		SEMI-ANN. 5.500% 06/27/2044 3,125,000.000		3,203,528	2,351,063
71656LBE0 PETROLEOS MEXICANOS CALLABLE MEDIUM TERM		SEMI-ANN. 5.625% 01/23/2046 760,000.000		754,482	581,805
71654QBH4 PETROLEOS MEXICANOS CALLABLE NOTES FIXED		SEMI-ANN. 4.875% 01/18/2024 79,000.000		78,568	73,668
71654QBR2 PETROLEOS MEXICANOS CALLABLE NOTES FIXED		SEMI-ANN. 6.375% 01/23/2045 9,380,000.000		9,626,328	7,939,044
71654QAZ5 PETROLEOS MEXICANOS CALLABLE NOTES FIXED		SEMI-ANN. 6.500% 06/02/2041 860,000.000		856,438	743,470
748148QR7 PROVINCE OF QUEBEC CANADA BOND FIXED 7.5		SEMI-ANN. 7.500% 09/15/2029 715,000.000		821,249	1,028,349

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 202 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
195325BQ7	REPUBLIC OF COLOMBIA CALLABLE BOND FIXED	SEMI-ANN. 4.000% 02/26/2024		215,820	209,550
		220,000.000			
195325BR5	REPUBLIC OF COLOMBIA CALLABLE BOND FIXED	SEMI-ANN. 5.625% 02/26/2044		3,018,615	2,532,188
		2,775,000.000			
195325CU7	REPUBLIC OF COLOMBIA CALLABLE BOND FIXED	SEMI-ANN. 5.000% 06/15/2045		2,881,424	2,429,850
		2,910,000.000			
715638BM3	REPUBLIC OF PERU BOND FIXED 5.625% 18/NO	SEMI-ANN. 5.625% 11/18/2050		42,690	37,740
		37,000.000			
857524AC6	REPUBLIC OF POLAND BOND FIXED 4% 22/JAN/	SEMI-ANN. 4.000% 01/22/2024		131,928	139,916
		133,000.000			
900123CF5	REPUBLIC OF TURKEY BOND FIXED 5.75% 22/M	SEMI-ANN. 5.750% 03/22/2024		198,502	211,304
		200,000.000			
46513EFF4	STATE OF ISRAEL BOND FIXED 5.5% 18/SEP/2	SEMI-ANN. 5.500% 09/18/2023		7,635,990	8,027,873
		6,700,000.000			
465139ET6	STATE OF ISRAEL BOND ZERO CPN 15/FEB/202	SEMI-ANN. 0.000% 02/15/2023		547,163	572,003
		690,000.000			
465139JG9	STATE OF ISRAEL BOND ZERO CPN 15/MAY/202	SEMI-ANN. 0.000% 05/15/2024		286,448	298,334
		380,000.000			
465139PS6	STATE OF ISRAEL BOND ZERO CPN 15/MAY/202	SEMI-ANN. 0.000% 05/15/2025		444,117	460,587
		610,000.000			
85771PAB8	STATOIL ASA CALLABLE BOND FIXED 3.125% 1	SEMI-ANN. 3.125% 08/17/2017		320,481	307,710
		300,000.000			
91086QBF4	UNITED MEXICAN STATES CALLABLE BOND FIXE	SEMI-ANN. 4.600% 01/23/2046		659,894	584,100
		660,000.000			
91086QBC1	UNITED MEXICAN STATES CALLABLE BOND FIXE	SEMI-ANN. 4.000% 10/02/2023		428,035	435,590
		430,000.000			
91086QBB3	UNITED MEXICAN STATES CALLABLE MEDIUM TE	SEMI-ANN. 4.750% 03/08/2044		456,126	455,500
		500,000.000			
91086QBE7	UNITED MEXICAN STATES CALLABLE MEDIUM TE	SEMI-ANN. 5.550% 01/21/2045		3,053,025	3,125,453
		3,060,000.000			
TOTAL FOREIGN GOVERNMENT AND AGENCY SECURITIES				40,508,477	37,229,657
JPMorgan Investor Services					
J.P.Morgan					

IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT			COST	CURRENT VALUE
			SHARES / PAR				
RIGHTS, WARRANTS AND SUBSCRIPTIONS							

2C3587W	ASCENDAS REITS RIGHTS					0	21
					481.000		
BYSRKR7	CREDIT SUISSE GROUP CHF0.04 SUB RIGHTS					0	1
					2.000		
BLM7TR5	SUN HUNG KAI PROPERTIES LTD EQUITY WRT 2		HKD	1000.000000		0	2
					8.000		
TOTAL RIGHTS, WARRANTS AND SUBSCRIPTIONS						0	24
PURCHASED OPTIONS							

000086AN	SWAPTION - SOP	3.50	PUT	SCTY	EX 08/17/2017	1	237,600
					2,700,000.000		72,615
000087AN	SWAPTION - SOP	3.50	PUT	SCTY	EX 08/17/2017	1	237,600
					2,700,000.000		72,615
000089AN	SWAPTION - SOP	3.50	PUT	SCTY	EX 08/17/2017	1	345,047
					4,100,000.000		110,268
TOTAL PURCHASED OPTIONS						820,247	255,499
FOREIGN CURRENCY CONTRACTS (WITH GAINS)							

CCTAUD	CURRENCY CONTRACT - AUD		VALUE DATE: 03/16/2016			0	116,698
CCTCHF	CURRENCY CONTRACT - CHF		VALUE DATE: 03/16/2016			0	179
CCTDKK	CURRENCY CONTRACT - DKK		VALUE DATE: 03/16/2016			0	113
CCTEUR	CURRENCY CONTRACT - EUR		VALUE DATE: 01/05/2016			0	39
CCTEUR	CURRENCY CONTRACT - EUR		VALUE DATE: 03/16/2016			0	268,323

FD491		SCHEDULE H (FORM 5500 - 4I-1)		AETNA RETIREMENT PLAN COMPOSITE		PAGE 204	
		SCHEDULE OF ASSETS HELD FOR				C 20661	
		INVESTMENT PURPOSES AT END OF YEAR		BASE CURRENCY: USD		AS OF DECEMBER 31,2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT		COST		CURRENT VALUE	
		SHARES / PAR					
CCTHKD	CURRENCY CONTRACT - HKD	VALUE DATE: 01/04/2016		0		3	
CCTHKD	CURRENCY CONTRACT - HKD	VALUE DATE: 03/16/2016		0		380	
CCTJPY	CURRENCY CONTRACT - JPY	VALUE DATE: 01/04/2016		0		1,421	
CCTJPY	CURRENCY CONTRACT - JPY	VALUE DATE: 01/05/2016		0		35,150	
CCTJPY	CURRENCY CONTRACT - JPY	VALUE DATE: 01/06/2016		0		283	
CCTJPY	CURRENCY CONTRACT - JPY	VALUE DATE: 03/16/2016		0		1,172,797	
CCTNZD	CURRENCY CONTRACT - NZD	VALUE DATE: 03/16/2016		0		23,866	
CCTSEK	CURRENCY CONTRACT - SEK	VALUE DATE: 03/16/2016		0		255,239	
CCTUSD	CURRENCY CONTRACT - USD	VALUE DATE: 01/04/2016		0		16,208	
CCTUSD	CURRENCY CONTRACT - USD	VALUE DATE: 01/05/2016		0		392	
CCTUSD	CURRENCY CONTRACT - USD	VALUE DATE: 03/16/2016		0		636,071	
TOTAL FOREIGN CURRENCY CONTRACTS (WITH GAINS)				0		2,527,162	
OTHER SECURITIES							

000044AN	INTEREST RATE SWAP - IRS	1.5	/LIBOR 0.0000 USD 04/Jan/2018	0		0	
			.010				
000072AN	INTEREST RATE SWAP - IRS	2.65	/LIBOR 0.0000 USD 31/Jul/2023	0		0	
			.010				
000073AN	INTEREST RATE SWAP - IRS	1.45	/LIBOR 0.0000 USD 05/Sep/2018	0		0	
			.010				

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 205 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT		COST	CURRENT VALUE
		SHARES / PAR			
000074AN	INTEREST RATE SWAP - IRS	1.45	/LIBOR 0.0000 USD 05/Sep/2018	0	0
			.010		
000076AN	INTEREST RATE SWAP - IRS	1.4	/LIBOR 0.0000 USD 05/Sep/2018	0	0
			.010		
000106AN	INTEREST RATE SWAP - IRS	2.35	/LIBOR 0.0000 USD 02/Oct/2025	0	(45,823)
			3,400,000.000		
000108AN	INTEREST RATE SWAP - IRS	2.25	/LIBOR 0.0000 USD 15/Jun/2026	0	5,714
			1,800,000.000		
000109AN	INTEREST RATE SWAP - IRS	2.25	/LIBOR 0.0000 USD 15/Jun/2026	0	4,761
			1,500,000.000		
000110AN	INTEREST RATE SWAP - IRS	2.25	/LIBOR 0.0000 USD 15/Jun/2026	0	8,052
			1,200,000.000		
TOTAL OTHER SECURITIES				0	(27,297)
TOTAL GENERAL INVESTMENTS - OTHER				110,771,844	120,236,145
				=====	=====
TOTAL GENERAL INVESTMENTS				3,126,001,842	3,303,269,301
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SecurityID	Security Type	Security	Par/Shares	Cost	Current Market Value
912810RNO	Bond LT Gov't	US TREASURY NOTE/BOND 0 2.88% (effective rate 3.022%), 08/15/2045	6,309,400.00	6,128,344.54	6,127,758.71
912810RP5	Bond LT Gov't	US TREASURY NOTE/BOND 0 3% (effective rate 2.91%), 11/15/2045	1,375,000.00	1,399,444.09	1,370,864.00
00131L2B0	Bond LT Other	AIA GROUP LTD 0 4.88% (effective rate 4.975%), 03/11/2044	475,000.00	467,806.51	497,522.60
02209SAR4	Bond LT Other	ALTRIA GROUP INC 0 5.38% (effective rate 4.887%), 01/31/2044	1,050,000.00	1,127,742.46	1,129,422.00
025816BL2	Bond LT Other	AMERICAN EXPRESS 0 4.9% (effective rate 4.9%),	1,035,000.00	1,035,000.00	983,250.00
026874CW5	Bond LT Other	AMERICAN INTL GROUP 0 6.82% (effective rate 5.276%), 11/15/2037	575,000.00	689,352.22	686,965.73
031162BK5	Bond LT Other	AMGEN INC 0 5.15% (effective rate 4.901%), 11/15/2041	950,000.00	984,076.84	964,472.30
031162BP4	Bond LT Other	AMGEN INC 0 5.38% (effective rate 5.347%), 05/15/2043	1,500,000.00	1,505,841.04	1,593,616.50
031162BH2	Bond LT Other	AMGEN INC 0 5.65% (effective rate 5.666%), 06/15/2042	1,490,000.00	1,486,511.64	1,612,305.16
032510AC3	Bond LT Other	ANADARKO PETROLEUM CORP 0 6.2% (effective rate 5.763%), 03/15/2040	1,015,000.00	1,072,405.22	933,846.69
03524BAF3	Bond LT Other	ANHEUSER BUSCH INBEV FIN 0 4.62% (effective rate 4.654%), 02/01/2044	800,000.00	796,355.32	795,152.00
00206RBK7	Bond LT Other	AT&T INC 0 4.35% (effective rate 4.774%), 06/15/2045	686,000.00	640,188.85	586,853.11
06738EAJ4	Bond LT Other	BARCLAYS PLC 0 5.25% (effective rate 5.189%), 08/17/2045	1,265,000.00	1,276,520.41	1,274,215.53
09062XAD5	Bond LT Other	BIOGEN INC 0 5.2% (effective rate 5.247%), 09/15/2045	555,000.00	551,052.58	555,209.79
100743AJ2	Bond LT Other	BOSTON GAS COMPANY 0 4.49% (effective rate 4.487%), 02/15/2042	1,100,000.00	1,100,000.00	1,069,735.70
105756BW9	Bond LT Other	BRAZIL REPUBLIC OF 0 5% (effective rate 5.13%), 01/27/2045	1,604,000.00	1,572,540.30	1,070,670.00
12189LAX9	Bond LT Other	BURLINGTN NORTH SANTA FE 0 4.7% (effective rate 4.736%), 09/01/2045	525,000.00	521,969.23	523,859.18
14040HBF1	Bond LT Other	CAP ONE FINANCIAL CORP 0 3.75% (effective rate 3.761%), 04/24/2024	1,325,000.00	1,323,913.37	1,333,576.73
14040HBJ3	Bond LT Other	CAP ONE FINANCIAL CORP 0 4.2% (effective rate 4.201%), 10/29/2025	690,000.00	689,911.60	681,272.19
151020AU8	Bond LT Other	CELGENE CORP 0 5% (effective rate 5.02%), 08/15/2045	1,050,000.00	1,046,716.30	1,054,082.40
15135UAF6	Bond LT Other	CENOVUS ENERGY 0 6.75% (effective rate 6.503%), 11/15/2039	350,000.00	360,372.29	332,810.10
161175AP9	Bond LT Other	CHARTER COMM OPT LLC/CAP 0 6.48% (effective rate 6.43%), 10/23/2045	4,111,000.00	4,139,739.86	4,117,737.94
167736YU5	Bond LT Other	CHICAGO ILL WTR REV 0 6.74% (effective rate 6.742%), 11/01/2040	600,000.00	600,000.00	683,844.00
22303QAH3	Bond LT Other	COVIDIEN INTERNATIONAL 0 6.55% (effective rate 5.276%), 10/15/2037	1,220,000.00	1,419,745.36	1,529,394.44
225433AA9	Bond LT Other	CREDIT SUISSE GP FUN LTD 0 3.75% (effective rate 3.779%), 03/26/2025	1,720,000.00	1,716,060.49	1,663,728.48
126650CM0	Bond LT Other	CVS HEALTH CORP 0 4.88% (effective rate 4.999%), 07/20/2035	1,745,000.00	1,718,140.73	1,801,696.80
251525AP6	Bond LT Other	DEUTSCHE BANK AG 0 4.5% (effective rate 4.79%), 04/01/2025	1,875,000.00	1,834,610.28	1,724,829.38
25459HBG9	Bond LT Other	DIRECTV HOLDINGS/FINANCE 0 5.15% (effective rate 4.851%), 03/15/2042	922,000.00	962,523.93	859,614.71
25459HAZ8	Bond LT Other	DIRECTV HOLDINGS/FINANCE 0 6.38% (effective rate 4.9%), 03/01/2041	460,000.00	557,480.12	493,728.58
254709AL2	Bond LT Other	DISCOVER FINANCIAL SERVICES 0 3.75% (effective rate 3.764%), 03/04/2025	160,000.00	159,820.86	153,648.96
254845GQ7	Bond LT Other	DISTRICT COLUMBIA WTR & SWR 0 5.52% (effective rate 5.522%), 10/01/2044	1,325,000.00	1,325,000.00	1,555,218.75
279158AJ8	Bond LT Other	ECOPETROL SA 0 5.88% (effective rate 5.922%), 05/28/2045	610,000.00	605,987.80	433,100.00
292505AK0	Bond LT Other	ENCANA CORP 0 5.15% (effective rate 5.405%), 11/15/2041	850,000.00	819,934.67	568,502.10
29273RBJ7	Bond LT Other	ENERGY TRANSFER PARTNERS 0 6.12% (effective rate 6.642%), 12/15/2045	2,003,000.00	1,868,288.19	1,629,652.82
29273RAR0	Bond LT Other	ENERGY TRANSFER PARTNERS 0 6.5% (effective rate 6.527%), 02/01/2042	185,000.00	184,364.28	150,459.58
29379VBC6	Bond LT Other	ENTERPRISE PRODUCTS OPER 0 5.1% (effective rate 4.835%), 02/15/2045	1,075,000.00	1,118,049.92	900,460.85
26884TAN2	Bond LT Other	ERAC USA FINANCE COMPANY 0 4.5% (effective rate 4.571%), 02/15/2045	510,000.00	504,180.55	474,253.08
30161NAR2	Bond LT Other	EXELON CORP 0 5.1% (effective rate 5.122%), 06/15/2045	1,050,000.00	1,046,480.37	1,057,658.70
30231GAN2	Bond LT Other	EXXON MOBIL CORP 0 3.57% (effective rate 3.567%), 03/06/2045	415,000.00	415,000.00	390,036.92
314275AC2	Bond LT Other	FEDERATED RETAIL HOLDING 0 6.38% (effective rate 5.224%), 03/15/2037	525,000.00	601,866.35	531,279.53
345370BR0	Bond LT Other	FORD MOTOR COMPANY 0 7.4% (effective rate 5.975%), 11/01/2046	785,000.00	941,645.98	959,486.66
345370CA6	Bond LT Other	FORD MOTOR COMPANY 0 7.45% (effective rate 5.126%), 07/16/2031	390,000.00	486,275.64	481,265.07
35671DBJ3	Bond LT Other	FREEPORT-MCMORAN C & G 0 5.4% (effective rate 5.44%), 11/14/2034	600,000.00	597,148.50	318,000.00
35671DBC8	Bond LT Other	FREEPORT-MCMORAN C & G 0 5.45% (effective rate 5.651%), 03/15/2043	2,450,000.00	2,380,596.25	1,274,000.00
36164NFH3	Bond LT Other	GE CAP INTL FDG 0 4.42% (effective rate 4.404%), 11/15/2035	4,931,000.00	4,939,810.08	5,031,996.74
369604BM4	Bond LT Other	GENERAL ELECTRIC CAP CORP 0 4% (effective rate 4.39%),	194,000.00	176,762.50	194,000.00
369604BN2	Bond LT Other	GENERAL ELECTRIC CAP CORP 0 4.1% (effective rate 4.552%),	338,000.00	304,462.50	337,155.00

SecurityID	Security Type	Security	Par/Shares	Cost	Current Market Value
38141GV50	Bond LT Other	GOLDMAN SACHS GROUP INC 0 4.75% (effective rate 4.676%), 10/21/2045	417,000.00	421,869.84	414,238.21
38141EC31	Bond LT Other	GOLDMAN SACHS GROUP INC 0 4.8% (effective rate 4.831%), 07/08/2044	650,000.00	646,893.90	646,231.30
401378AA2	Bond LT Other	GUARDIAN LIFE INSURANCE 0 7.38% (effective rate 5.3%), 09/30/2039	575,000.00	735,046.29	732,623.03
437076BH4	Bond LT Other	HOME DEPOT INC 0 4.25% (effective rate 4.265%), 04/01/2046	875,000.00	872,732.10	894,504.63
404280AT6	Bond LT Other	HSBC HOLDINGS PLC 0 6.38% (effective rate 0%),	905,000.00	905,000.00	903,868.75
460146CH4	Bond LT Other	INTL PAPER CO 0 6% (effective rate 6.001%), 11/15/2041	975,000.00	974,786.95	1,022,509.80
485134BN9	Bond LT Other	KANSAS CITY POWER & LT 0 3.15% (effective rate 3.161%), 03/15/2023	1,175,000.00	1,174,135.78	1,151,516.45
494550BV7	Bond LT Other	KINDER MORGAN ENERGY 0 4.25% (effective rate 5.777%), 09/01/2024	2,423,000.00	2,173,336.35	2,061,093.45
539439AJ8	Bond LT Other	LLOYDS TSB GROUP PLC 0 5.3% (effective rate 5.309%), 12/01/2045	200,000.00	199,722.69	202,954.40
565849AL0	Bond LT Other	MARATHON OIL CORP 0 3.85% (effective rate 4.861%), 06/01/2025	1,525,000.00	1,409,553.41	1,227,393.20
575767AG3	Bond LT Other	MASS MUTUAL LIFE INS CO 0 8.88% (effective rate 9%), 06/01/2039	875,000.00	864,274.76	1,270,587.50
585055AY2	Bond LT Other	MEDTRONIC INC 0 4% (effective rate 4.12%), 04/01/2043	875,000.00	857,855.89	811,979.00
626207YF5	Bond LT Other	MUNICIPAL ELEC AUTH GA 0 6.64% (effective rate 6.705%), 04/01/2057	1,800,000.00	1,782,834.32	2,160,198.00
637071AK7	Bond LT Other	NATIONAL OILWELL VARCO INC 0 3.95% (effective rate 4.24%), 12/01/2042	700,000.00	667,597.81	533,217.30
6.50E+08	Bond LT Other	NEW YORK ST DORM AUTH ST PERS 0 5.29% (effective rate 5.289%), 03/15/2033	620,000.00	620,000.00	723,068.80
65334HAG7	Bond LT Other	NEXEN INC 0 6.4% (effective rate 5.551%), 05/15/2037	725,000.00	801,412.95	810,846.53
65334HAJ1	Bond LT Other	NEXEN INC 0 7.5% (effective rate 6.2%), 07/30/2039	550,000.00	637,946.78	709,073.20
68233JB89	Bond LT Other	ONCOR ELECTRIC DELIVERY 0 3.75% (effective rate 3.794%), 04/01/2045	600,000.00	595,333.83	498,679.20
714295AA0	Bond LT Other	PERRIGO FINANCE PLC 0 4.9% (effective rate 4.887%), 12/15/2044	1,045,000.00	1,046,945.43	943,855.50
71654QBG6	Bond LT Other	PETROLEOS MEXICANOS 0 3.5% (effective rate 3.533%), 01/30/2023	1,440,000.00	1,437,015.95	1,256,400.00
71656LBE0	Bond LT Other	PETROLEOS MEXICANOS 0 5.62% (effective rate 5.437%), 01/23/2046	825,000.00	847,853.10	631,290.00
718546AL8	Bond LT Other	PHILLIPS 66 0 4.88% (effective rate 4.969%), 11/15/2044	876,000.00	863,364.07	781,534.80
72650RBH4	Bond LT Other	PLAINS ALL AMER PIPELINE 0 4.9% (effective rate 6.114%), 02/15/2045	685,000.00	571,407.76	492,638.30
761713AW6	Bond LT Other	REYNOLDS AMERICAN INC 0 4.75% (effective rate 4.81%), 11/01/2042	1,125,000.00	1,114,572.83	1,073,791.13
828807CT2	Bond LT Other	SIMON PROPERTY GROUP LP 0 4.25% (effective rate 4.285%), 10/01/2044	1,450,000.00	1,441,579.37	1,443,718.60
84265VAE5	Bond LT Other	SOUTHERN COPPER CORP 0 6.75% (effective rate 6.442%), 04/16/2040	910,000.00	943,889.17	778,358.50
880451AY5	Bond LT Other	TENNESSEE GAS PIPELINE 0 8% (effective rate 5.377%), 02/01/2016	650,000.00	651,317.86	652,375.10
883556BG6	Bond LT Other	THERMO FISHER SCIENTIFIC 0 5.3% (effective rate 5.214%), 02/01/2044	750,000.00	759,340.73	801,386.25
893526DJ9	Bond LT Other	TRANS CANADA PIPELINES 0 6.1% (effective rate 4.636%), 06/01/2040	1,050,000.00	1,273,245.23	1,085,881.65
907818DZ8	Bond LT Other	UNION PACIFIC CORP 0 4.15% (effective rate 4.24%), 01/15/2045	700,000.00	689,522.20	694,550.50
91324PCR1	Bond LT Other	UNITED HEALTH GROUP 0 4.75% (effective rate 4.582%), 07/15/2045	809,000.00	830,485.57	852,111.61
914886AA4	Bond LT Other	UNIV OF SOUTHERN CALIFORNIA 0 5.25% (effective rate 5.25%), 10/01/2111	875,000.00	875,000.00	989,003.75
92343VBT0	Bond LT Other	VERIZON COMMUNICATIONS 0 6.55% (effective rate 5.265%), 09/15/2043	127,000.00	150,638.54	150,775.67
94974BFJ4	Bond LT Other	WELLS FARGO CO 0 3.45% (effective rate 3.889%), 02/13/2023	605,000.00	588,610.23	606,425.38
94974BFY1	Bond LT Other	WELLS FARGO CO 0 4.1% (effective rate 4.111%), 06/03/2026	960,000.00	959,089.11	969,018.24
95709TAJ9	Bond LT Other	WESTAR ENERGY INC 0 4.1% (effective rate 4.302%), 04/01/2043	1,075,000.00	1,040,295.64	1,044,071.18
969457BV1	Bond LT Other	WILLIAMS COS IN 0 5.75% (effective rate 5.766%), 06/24/2044	345,000.00	344,227.29	204,845.82
96950FAP9	Bond LT Other	WILLIAMS PARTNERS LP 0 4.9% (effective rate 4.949%), 01/15/2045	750,000.00	744,353.37	477,485.25
460690BK5	Bond LT Other	INTERPUBLIC GROUP OF COS INC 0 3.75% (effective rate 3.82%), 02/15/2023	1,398,000.00	1,391,906.09	1,345,151.41
097023BK0	Bond LT Other	BOEING CO 0 3.3% (effective rate 3.506%), 03/01/2035	185,000.00	179,707.17	168,816.76
097023BL8	Bond LT Other	BOEING CO 0 3.5% (effective rate 3.706%), 03/01/2045	80,000.00	77,074.34	73,763.04
097023BA2	Bond LT Other	BOEING CO 0 5.88% (effective rate 6.042%), 02/15/2040	125,000.00	122,356.63	157,525.38
413875AS4	Bond LT Other	HARRIS CORPORATION 0 4.85% (effective rate 4.854%), 04/27/2035	225,000.00	225,000.00	221,389.88
413875AT2	Bond LT Other	HARRIS CORPORATION 0 5.05% (effective rate 5.054%), 04/27/2045	335,000.00	335,000.00	328,020.95

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539830BC2	Bond LT Other	LOCKHEED MARTIN CORP 0 3.6% (effective rate 3.661%), 03/01/2035	335,000.00	332,189.59	299,576.77
539830BD0	Bond LT Other	LOCKHEED MARTIN CORP 0 3.8% (effective rate 3.861%), 03/01/2045	510,000.00	504,563.13	452,049.21
539830BB4	Bond LT Other	LOCKHEED MARTIN CORP 0 4.07% (effective rate 3.364%), 12/15/2042	484,000.00	544,273.84	447,903.76
539830BK4	Bond LT Other	LOCKHEED MARTIN CORP 0 4.5% (effective rate 4.643%), 05/15/2036	110,000.00	107,938.12	111,363.56
539830BL2	Bond LT Other	LOCKHEED MARTIN CORP 0 4.7% (effective rate 4.793%), 05/15/2046	430,000.00	423,621.71	440,479.53
666807BJ0	Bond LT Other	NORTHROP GRUMMAN CORP 0 3.85% (effective rate 3.851%), 04/15/2045	230,000.00	229,950.18	206,675.01
666807BH4	Bond LT Other	NORTHROP GRUMMAN CORP 0 4.75% (effective rate 4.886%), 06/01/2043	725,000.00	710,162.55	746,195.38
913017CA5	Bond LT Other	UNITED TECHNOLOGIES CORP 0 4.15% (effective rate 4.158%), 05/15/2045	1,450,000.00	1,447,982.21	1,385,435.85
913017BT5	Bond LT Other	UNITED TECHNOLOGIES CORP 0 4.5% (effective rate 4.576%), 06/01/2042	1,200,000.00	1,186,064.12	1,208,445.60
913017BA6	Bond LT Other	UNITED TECHNOLOGIES CORP 0 7.5% (effective rate 4.54%), 09/15/2029	1,450,000.00	1,884,259.67	1,960,840.80
02209SAH6	Bond LT Other	ALTRIA GROUP INC 0 10.2% (effective rate 6.8%), 02/06/2039	218,000.00	302,211.17	357,487.95
02209SAM5	Bond LT Other	ALTRIA GROUP INC 0 4.25% (effective rate 4.559%), 08/09/2042	1,750,000.00	1,666,606.26	1,605,693.26
718172AW9	Bond LT Other	PHILLIP MORRIS INTERNATIONAL 0 4.12% (effective rate 4.555%), 03/04/2043	1,200,000.00	1,119,122.17	1,134,306.00
718172BD0	Bond LT Other	PHILLIP MORRIS INTERNATIONAL 0 4.88% (effective rate 4.912%), 11/15/2043	775,000.00	770,629.39	819,356.35
718172AC3	Bond LT Other	PHILLIP MORRIS INTERNATIONAL 0 6.38% (effective rate 6.258%), 05/16/2038	1,190,000.00	1,206,538.57	1,500,944.62
761713BB1	Bond LT Other	REYNOLDS AMERICAN INC 0 5.85% (effective rate 5.622%), 08/15/2045	1,360,000.00	1,403,605.42	1,511,966.40
761713BW5	Bond LT Other	REYNOLDS AMERICAN INC 0 7% (effective rate 5.867%), 08/04/2041	440,000.00	505,583.18	494,791.44
761713AT3	Bond LT Other	REYNOLDS AMERICAN INC 0 7.25% (effective rate 5.344%), 06/15/2037	320,000.00	397,308.72	391,761.60
761713BV7	Bond LT Other	REYNOLDS AMERICAN INC 0 8.12% (effective rate 6.216%), 05/01/2040	825,000.00	1,021,168.37	1,011,973.88
233851AF1	Bond LT Other	DAIMLER FINANCE NA LLC 0 3.88% (effective rate 3.993%), 09/15/2021	1,250,000.00	1,242,485.19	1,298,513.75
345397XL2	Bond LT Other	FORD MOTOR CREDIT CO LLC 0 4.13% (effective rate 4.134%), 08/04/2025	1,900,000.00	1,900,000.00	1,893,188.50
37045VAJ9	Bond LT Other	GENERAL MOTORS CO 0 5.2% (effective rate 5.329%), 04/01/2045	1,175,000.00	1,152,564.12	1,101,830.40
060505DH4	Bond LT Other	BANK OF AMERICA CORP 0 6% (effective rate 6.03%), 09/01/2017	1,625,000.00	1,624,077.49	1,729,341.25
06051GFP9	Bond LT Other	BANK OF AMERICA NA 0 3.95% (effective rate 4.282%), 04/21/2025	3,220,000.00	3,138,057.87	3,135,536.18
06051GFM6	Bond LT Other	BANK OF AMERICA NA 0 4% (effective rate 3.759%), 01/22/2025	800,000.00	814,686.00	783,142.40
06051GFQ7	Bond LT Other	BANK OF AMERICA NA 0 4.75% (effective rate 5.111%), 04/21/2045	580,000.00	548,324.93	557,475.12
06051GEM7	Bond LT Other	BANK OF AMERICA NA 0 5.7% (effective rate 3.344%), 01/24/2022	610,000.00	688,277.21	687,893.34
14040HAY1	Bond LT Other	CAP ONE FINANCIAL CORP 0 4.75% (effective rate 4.809%), 07/15/2021	950,000.00	947,283.74	1,028,999.15
172967BL4	Bond LT Other	CITIGROUP INC 0 6.62% (effective rate 5.986%), 06/15/2032	1,325,000.00	1,412,831.43	1,563,677.55
172967EW7	Bond LT Other	CITIGROUP INC 0 8.12% (effective rate 6.923%), 07/15/2039	6,000.00	6,831.53	8,605.66
21684AAD8	Bond LT Other	COOPERATIEVE CENTRALE RAIFFEIS 0 5.25% (effective rate 5.28%), 08/04/2045	365,000.00	363,351.75	382,479.85
21684AAB2	Bond LT Other	COOPERATIEVE CENTRALE RAIFFEIS 0 5.75% (effective rate 5.711%), 12/01/2043	1,270,000.00	1,276,583.76	1,419,632.67
25466AAF8	Bond LT Other	DISCOVER BANK 0 3.2% (effective rate 3.298%), 08/09/2021	250,000.00	248,749.45	248,290.00
25466AAD3	Bond LT Other	DISCOVER BANK 0 4.2% (effective rate 3.831%), 08/08/2023	250,000.00	256,026.92	255,390.75
25466AAE1	Bond LT Other	DISCOVER BANK 0 4.25% (effective rate 4.282%), 03/13/2026	1,000,000.00	997,322.32	1,006,727.00
38148LAF3	Bond LT Other	GOLDMAN SACHS GROUP INC 0 5.15% (effective rate 5.193%), 05/22/2045	515,000.00	511,652.73	500,263.79
38141GGM0	Bond LT Other	GOLDMAN SACHS GROUP INC 0 6.25% (effective rate 5.453%), 02/01/2041	2,190,000.00	2,419,891.14	2,612,236.38
38141GFD1	Bond LT Other	GOLDMAN SACHS GROUP INC 0 6.75% (effective rate 6.382%), 10/01/2037	3,450,000.00	3,597,324.67	4,032,829.20
404280AH2	Bond LT Other	HSBC HOLDINGS PLC 0 6.5% (effective rate 6.922%), 09/15/2037	3,085,000.00	2,937,145.16	3,701,126.95
404280AG4	Bond LT Other	HSBC HOLDINGS PLC 0 6.5% (effective rate 7.006%), 05/02/2036	800,000.00	756,366.46	954,785.60
404280AF6	Bond LT Other	HSBC HOLDINGS PLC 0 7.62% (effective rate 7.232%), 05/17/2032	600,000.00	622,327.60	760,793.40

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46625HLL2	Bond LT Other	JP MORGAN CHASE & CO 0 4.95% (effective rate 4.964%), 06/01/2045	1,949,000.00	1,944,665.84	1,948,625.79
46625HJM3	Bond LT Other	JP MORGAN CHASE & CO 0 5.62% (effective rate 5.653%), 08/16/2043	1,095,000.00	1,090,659.65	1,191,579.00
46625HIQ4	Bond LT Other	JP MORGAN CHASE & CO 0 6.75% (effective rate 6.75%), 08/29/2049	1,400,000.00	1,400,000.00	1,526,000.00
55608XAA5	Bond LT Other	MACQUARIE BANK LTD 0 6.62% (effective rate 6.652%), 04/07/2021	645,000.00	644,149.53	722,581.25
61747WAL3	Bond LT Other	MORGAN STANLEY 0 5.5% (effective rate 3.716%), 07/28/2021	50,000.00	54,452.92	56,018.60
617482V92	Bond LT Other	MORGAN STANLEY 0 6.38% (effective rate 5.37%), 07/24/2042	1,375,000.00	1,569,269.62	1,700,254.88
638585AP4	Bond LT Other	NATIONSBANK CORP 0 7.25% (effective rate 6.278%), 10/15/2025	465,000.00	497,618.71	561,518.66
693475AK1	Bond LT Other	PNC FINANCIAL SERVICES GROUP I 0 6.75% (effective rate 6.153%),	375,000.00	411,375.00	398,906.25
949748FC9	Bond LT Other	WELLS FARGO CO 0 3.5% (effective rate 3.526%), 03/08/2022	300,000.00	299,558.17	309,105.00
949748GE4	Bond LT Other	WELLS FARGO CO 0 4.65% (effective rate 4.693%), 11/04/2044	1,050,000.00	1,042,846.81	1,021,521.90
949746RF0	Bond LT Other	WELLS FARGO COMPANY 0 5.61% (effective rate 5.252%), 01/15/2044	3,194,000.00	3,354,474.25	3,548,211.41
949746RN3	Bond LT Other	WELLS FARGO COMPANY 0 5.88% (effective rate 5.875%),	745,000.00	745,000.00	784,112.50
949746RG8	Bond LT Other	WELLS FARGO COMPANY 0 5.9% (effective rate 0.539%),	355,000.00	358,000.00	358,106.25
03523TAP3	Bond LT Other	ANHEUSER-BUSCH INBEV WOR 0 6.38% (effective rate 5.139%), 01/15/2040	510,000.00	596,423.05	609,363.30
25243YAH2	Bond LT Other	DIAGEO PLC 0 5.88% (effective rate 6.091%), 09/30/2036	425,000.00	414,223.00	496,697.50
375558BG7	Bond LT Other	GILEAD SCIENCES INC 0 4.6% (effective rate 4.626%), 09/01/2035	260,000.00	259,120.60	264,376.58
375558BD4	Bond LT Other	GILEAD SCIENCES INC 0 4.75% (effective rate 4.692%), 03/01/2046	1,165,000.00	1,175,826.62	1,179,010.29
12527GAF0	Bond LT Other	CF INDUSTRIES INC 0 5.15% (effective rate 5.192%), 03/15/2034	675,000.00	671,630.95	593,806.95
12527GAE3	Bond LT Other	CF INDUSTRIES INC 0 5.38% (effective rate 5.527%), 03/15/2044	1,325,000.00	1,296,206.03	1,152,375.03
260543BY8	Bond LT Other	DOW CHEMICAL CO 0 9.4% (effective rate 6.523%), 05/15/2039	725,000.00	972,675.81	1,041,911.28
277432AP5	Bond LT Other	EASTMAN CHEMICAL 0 4.65% (effective rate 4.755%), 10/15/2044	1,335,000.00	1,313,022.05	1,185,281.09
50247VAB5	Bond LT Other	LYB INTL FINANCE 0 5.25% (effective rate 5.238%), 07/15/2043	520,000.00	520,894.22	499,245.24
552081AM3	Bond LT Other	LYONDELLBASELL IND NV 0 4.62% (effective rate 4.717%), 02/26/2055	700,000.00	688,533.25	567,686.00
61166WAN1	Bond LT Other	MONSANTO CO 0 4.2% (effective rate 4.248%), 07/15/2034	195,000.00	193,804.45	167,694.35
61166WAP6	Bond LT Other	MONSANTO CO 0 4.4% (effective rate 4.405%), 07/15/2044	535,000.00	534,557.67	442,944.16
372546AT8	Bond LT Other	GEORGE WASHINGTON UNIVER 0 4.3% (effective rate 4.3%), 09/15/2044	850,000.00	850,000.00	818,589.95
668444AC6	Bond LT Other	NORTHWESTERN UNIVERSITY 0 4.64% (effective rate 4.643%), 12/01/2044	850,000.00	850,000.00	955,260.60
037833AL4	Bond LT Other	APPLE INC 0 3.85% (effective rate 3.883%), 05/04/2043	800,000.00	795,543.95	737,050.40
037833BH2	Bond LT Other	APPLE INC 0 4.38% (effective rate 4.397%), 05/13/2045	1,535,000.00	1,529,384.21	1,549,906.39
140420NB2	Bond LT Other	CAPITAL ONE BANK USA NA 0 3.38% (effective rate 3.326%), 02/15/2023	630,000.00	631,908.25	616,503.51
30251BAB4	Bond LT Other	FMR LLC 0 6.45% (effective rate 6.467%), 11/15/2039	520,000.00	518,880.99	641,745.00
92826CAE2	Bond LT Other	VISA INC 0 4.15% (effective rate 4.16%), 12/14/2035	240,000.00	239,672.12	242,298.72
92826CAF9	Bond LT Other	VISA INC 0 4.3% (effective rate 4.31%), 12/14/2045	470,000.00	469,206.52	476,842.73
030288AA2	Bond LT Other	AMERICAN TRANSMISSION SYSTEM 0 5.25% (effective rate 5.259%), 01/15/2022	775,000.00	774,624.99	845,444.40
186108CF1	Bond LT Other	CLEVELAND ELECTRIC ILLUM 0 5.7% (effective rate 7.341%), 04/01/2017	468,000.00	458,924.53	484,740.36
186108CE4	Bond LT Other	CLEVELAND ELECTRIC ILLUM 0 5.95% (effective rate 5.919%), 12/15/2036	1,105,000.00	1,109,070.54	1,154,681.91
125896BL3	Bond LT Other	CMS ENERGY CORP 0 4.7% (effective rate 4.719%), 03/31/2043	400,000.00	398,827.01	394,107.20
199575AT8	Bond LT Other	COLUMBUS SOUTHERN PWR CO 0 6.6% (effective rate 4.51%), 03/01/2033	525,000.00	655,104.89	639,034.20
207597DV4	Bond LT Other	CONNECTICUT LIGHT & PWR 0 6.35% (effective rate 5.814%), 06/01/2036	410,000.00	436,041.56	521,180.11
23338VAD8	Bond LT Other	DTE ELECTRIC CO 0 4.3% (effective rate 4.309%), 07/01/2044	1,250,000.00	1,248,158.97	1,269,447.50
26442CAN4	Bond LT Other	DUKE ENERGY CAROLINAS 0 4% (effective rate 4.046%), 09/30/2042	420,000.00	416,841.25	404,649.84
26442CAM6	Bond LT Other	DUKE ENERGY CAROLINAS 0 4.25% (effective rate 4.193%), 12/15/2041	825,000.00	832,347.20	822,319.58
26442CAH7	Bond LT Other	DUKE ENERGY CAROLINAS 0 5.3% (effective rate 5.32%), 02/15/2040	1,785,000.00	1,780,064.43	2,048,133.99
26441CAP0	Bond LT Other	DUKE ENERGY CORP 0 4.8% (effective rate 4.821%), 12/15/2045	665,000.00	662,735.35	671,845.51
263901AD2	Bond LT Other	DUKE ENERGY INDIANA INC 0 4.2% (effective rate 4.211%), 03/15/2042	620,000.00	618,893.25	607,717.80
341081FL6	Bond LT Other	FLORIDA POWER & LIGHT 0 4.05% (effective rate 4.069%), 10/01/2044	920,000.00	917,010.27	910,366.68
341081ET0	Bond LT Other	FLORIDA POWER & LIGHT 0 4.95% (effective rate 4.999%), 06/01/2035	300,000.00	298,174.58	329,395.20
341081FC6	Bond LT Other	FLORIDA POWER & LIGHT 0 5.69% (effective rate 5.699%), 03/01/2040	350,000.00	349,558.61	426,107.15

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341081FA0	Bond LT Other	FLORIDA POWER & LIGHT 0 5.95% (effective rate 5.618%), 02/01/2038	750,000.00	781,242.53	934,185.00
476556CX1	Bond LT Other	JERSEY CENTRAL PWR AND LT 0 6.15% (effective rate 7.601%), 06/01/2037	550,000.00	466,210.49	586,133.35
485260BM4	Bond LT Other	KANSAS GAS & ELECTRIC CO 0 4.3% (effective rate 4.315%), 07/15/2044	960,000.00	957,633.21	965,274.24
491674BG1	Bond LT Other	KENTUCKY UTILITIES 0 5.12% (effective rate 5.197%), 11/01/2040	700,000.00	692,963.81	783,171.90
575634AS9	Bond LT Other	MASSACHUSETTS ELECTRIC 0 5.9% (effective rate 5.924%), 11/15/2039	1,250,000.00	1,246,091.66	1,455,282.50
59562EAH8	Bond LT Other	MIDAMERICAN ENERGY CO 0 5.8% (effective rate 5.94%), 10/15/2036	1,200,000.00	1,180,033.83	1,443,595.20
59562VBD8	Bond LT Other	MIDAMERICAN ENERGY HOLDINGS 0 5.15% (effective rate 5.189%), 11/15/2043	1,375,000.00	1,367,063.57	1,450,944.00
59562VAP2	Bond LT Other	MIDAMERICAN ENERGY HOLDINGS 0 5.95% (effective rate 5.985%), 05/15/2037	650,000.00	647,223.33	742,568.45
59562VAM9	Bond LT Other	MIDAMERICAN ENERGY HOLDINGS 0 6.12% (effective rate 5.38%), 04/01/2036	375,000.00	409,167.70	437,304.00
59562VAR8	Bond LT Other	MIDAMERICAN ENERGY HOLDINGS 0 6.5% (effective rate 5.751%), 09/15/2037	1,600,000.00	1,745,551.47	1,947,243.21
65473QBB8	Bond LT Other	NISOURCE FINANCE CORP 0 5.25% (effective rate 5.258%), 02/15/2043	195,000.00	194,764.01	207,167.22
65473QBD4	Bond LT Other	NISOURCE FINANCE CORP 0 5.65% (effective rate 5.016%), 02/01/2045	1,800,000.00	1,970,206.38	2,068,869.60
665772CN7	Bond LT Other	NORTHERN STATES PWR-MINN 0 4% (effective rate 4.095%), 08/15/2045	315,000.00	309,879.37	307,927.62
677415CF6	Bond LT Other	OHIO POWER CO 0 6.6% (effective rate 5.963%), 02/15/2033	2,250,000.00	2,393,440.20	2,718,184.50
68233JAS3	Bond LT Other	ONCOR ELECTRIC DELIVERY 0 5.3% (effective rate 4.818%), 06/01/2042	1,655,000.00	1,770,350.63	1,722,466.08
68233DAP2	Bond LT Other	ONCOR ELECTRIC DELIVERY 0 7.25% (effective rate 4.915%), 01/15/2033	270,000.00	342,180.61	346,239.36
694308HF7	Bond LT Other	PACIFIC GAS & ELECTRIC 0 5.12% (effective rate 4.974%), 11/15/2043	1,410,000.00	1,441,446.12	1,542,473.73
694308GE1	Bond LT Other	PACIFIC GAS & ELECTRIC 0 6.05% (effective rate 5.665%), 03/01/2034	700,000.00	730,228.10	824,768.00
695114CD8	Bond LT Other	PACIFICORP 0 5.75% (effective rate 3.935%), 04/01/2037	425,000.00	535,357.42	498,952.55
69352PAJ2	Bond LT Other	PPL CAPITAL FUNDING INC 0 5% (effective rate 5.008%), 03/15/2044	925,000.00	923,822.94	953,702.75
69351UAS2	Bond LT Other	PPL ELECTRIC UTILITIES 0 4.12% (effective rate 4.194%), 06/15/2044	600,000.00	593,150.38	591,310.80
743263AP0	Bond LT Other	PROGRESS ENERGY INC 0 6% (effective rate 6.006%), 12/01/2039	2,225,000.00	2,223,181.99	2,574,912.40
74456QAV8	Bond LT Other	PUB SERV ELEC & GAS CO 0 5.5% (effective rate 5.533%), 03/01/2040	625,000.00	622,216.55	728,161.88
744448BZ3	Bond LT Other	PUBLIC SERVICE COLORADO 0 6.25% (effective rate 4.581%), 09/01/2037	1,000,000.00	1,227,697.29	1,287,948.00
797440BM5	Bond LT Other	SAN DIEGO G&E 0 4.5% (effective rate 4.516%), 08/15/2040	675,000.00	673,371.66	706,003.43
842400FQ1	Bond LT Other	SOUTHERN CAL EDISON 0 4.5% (effective rate 4.7%), 09/01/2040	440,000.00	427,202.79	458,918.68
842400FH1	Bond LT Other	SOUTHERN CAL EDISON 0 5.95% (effective rate 5.718%), 02/01/2038	1,115,000.00	1,147,149.10	1,364,864.81
87875UAK8	Bond LT Other	TECO FINANCE INC 0 5.15% (effective rate 5.208%), 03/15/2020	1,125,000.00	1,122,471.87	1,207,992.38
927804FG4	Bond LT Other	VIRGINIA ELEC & PR CO 0 8.88% (effective rate 5.907%), 11/15/2038	1,765,000.00	2,415,861.88	2,774,071.68
976656CG1	Bond LT Other	WISCONSIN ELECTRIC POWER 0 4.25% (effective rate 4.287%), 06/01/2044	680,000.00	675,867.44	687,739.76
98389BAH3	Bond LT Other	XCEL ENERGY INC 0 6.5% (effective rate 4.684%), 07/01/2036	775,000.00	959,168.81	936,020.20
423074AT0	Bond LT Other	HJ HEINZ CO 0 5% (effective rate 5.076%), 07/15/2035	520,000.00	515,125.54	532,749.88
423074AV5	Bond LT Other	HJ HEINZ CO 0 5.2% (effective rate 5.04%), 07/15/2045	1,650,000.00	1,689,615.78	1,724,098.20
50076QAE6	Bond LT Other	KRAFT FOODS GROUP INC 0 5% (effective rate 5.13%), 06/04/2042	800,000.00	785,010.39	805,512.80
460146CF8	Bond LT Other	INTL PAPER CO 0 7.3% (effective rate 6.919%), 11/15/2039	800,000.00	835,123.62	911,845.61
585055BT2	Bond LT Other	MEDTRONIC INC 0 4.38% (effective rate 4.442%), 03/15/2035	1,675,000.00	1,660,506.66	1,693,160.35
585055BD7	Bond LT Other	MEDTRONIC INC 0 4.62% (effective rate 4.474%), 03/15/2044	942,000.00	964,438.35	958,655.50
585055BU9	Bond LT Other	MEDTRONIC INC 0 4.62% (effective rate 4.642%), 03/15/2045	2,115,000.00	2,109,153.67	2,181,525.21
790849AK9	Bond LT Other	ST JUDE MEDICAL INC 0 4.75% (effective rate 5.012%), 04/15/2043	1,350,000.00	1,297,334.10	1,319,541.30
00817YAM0	Bond LT Other	AETNA INC 0 4.12% (effective rate 4.216%), 11/15/2042	500,000.00	492,702.74	467,845.00
254010AE1	Bond LT Other	DIGNITY HEALTH 0 5.27% (effective rate 5.267%), 11/01/2064	1,020,000.00	1,020,000.00	1,046,397.60
91324PCA8	Bond LT Other	UNITED HEALTH GROUP 0 3.95% (effective rate 4.082%), 10/15/2042	406,000.00	397,299.17	377,888.97
91324PCD2	Bond LT Other	UNITED HEALTH GROUP 0 4.25% (effective rate 4.218%), 03/15/2043	995,000.00	999,960.08	966,227.59
91324PBW1	Bond LT Other	UNITED HEALTH GROUP 0 4.38% (effective rate 4.269%), 03/15/2042	230,000.00	233,769.48	226,025.83

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91324PCQ3	Bond LT Other	UNITED HEALTH GROUP 0 4.62% (effective rate 4.626%), 07/15/2035	167,000.00	166,975.54	173,365.71
91324PAR3	Bond LT Other	UNITED HEALTH GROUP 0 5.8% (effective rate 5.058%), 03/15/2036	1,950,000.00	2,125,250.40	2,300,984.40
91324PBE1	Bond LT Other	UNITED HEALTH GROUP 0 6.62% (effective rate 4.283%), 11/15/2037	425,000.00	565,388.24	541,776.40
94973VBB2	Bond LT Other	WELLPOINT INC 0 4.65% (effective rate 4.284%), 01/15/2043	695,000.00	735,535.84	661,336.98
94973VBK2	Bond LT Other	WELLPOINT INC 0 4.65% (effective rate 4.663%), 08/15/2044	575,000.00	573,798.78	548,027.90
94973VBF3	Bond LT Other	WELLPOINT INC 0 5.1% (effective rate 5.148%), 01/15/2044	1,800,000.00	1,787,284.41	1,807,092.00
020002BB6	Bond LT Other	ALLSTATE CORP 0 5.75% (effective rate 5.034%), 08/15/2053	1,960,000.00	2,047,449.55	2,014,880.00
026874DA2	Bond LT Other	AMERICAN INTL GROUP 0 4.5% (effective rate 4.537%), 07/16/2044	1,285,000.00	1,277,410.97	1,188,314.03
026874DF1	Bond LT Other	AMERICAN INTL GROUP 0 4.8% (effective rate 4.847%), 07/10/2045	750,000.00	744,486.99	725,140.50
037389AU7	Bond LT Other	AON CORP 0 6.25% (effective rate 6.318%), 09/30/2040	975,000.00	966,640.37	1,166,137.05
00185AAH7	Bond LT Other	AON PLC 0 4.75% (effective rate 4.77%), 05/15/2045	490,000.00	488,431.72	484,405.18
054536AA5	Bond LT Other	AXA FINANCIAL INC 0 8.6% (effective rate 6.637%), 12/15/2030	500,000.00	592,161.64	671,874.50
571748AZ5	Bond LT Other	MARSH & MCLENNAN 0 3.75% (effective rate 3.759%), 03/14/2026	200,000.00	199,841.16	200,264.20
591560AA5	Bond LT Other	METLIFE CAPITAL TRUST IV 0 7.88% (effective rate 6.269%), 12/15/2067	290,000.00	338,191.77	353,800.00
59156CAB7	Bond LT Other	METLIFE CAPITAL TRUSTX 0 9.25% (effective rate 5.78%), 04/08/2038	550,000.00	756,679.96	759,000.00
59156RBL1	Bond LT Other	METLIFE INC 0 4.72% (effective rate 4.69%), 12/15/2044	270,000.00	272,481.41	275,944.32
87089HAB9	Bond LT Other	SWISS RE TREASURY (US) 0 4.25% (effective rate 4.821%), 12/06/2042	809,000.00	739,342.14	764,158.75
878091BD8	Bond LT Other	TEACHERS INSUR & ANNUITY 0 4.9% (effective rate 4.906%), 09/15/2044	750,000.00	749,258.74	757,564.50
878091BC0	Bond LT Other	TEACHERS INSUR & ANNUITY 0 6.85% (effective rate 6.86%), 12/16/2039	875,000.00	873,935.49	1,081,831.63
89417EAK5	Bond LT Other	TRAVELERS COMPANIES INC 0 4.3% (effective rate 4.347%), 08/25/2045	655,000.00	649,862.53	660,302.23
149123CB5	Bond LT Other	CATERPILLAR INC 0 3.8% (effective rate 3.598%), 08/15/2042	603,000.00	624,029.18	539,725.40
149123BL4	Bond LT Other	CATERPILLAR INC 0 5.3% (effective rate 6.626%), 09/15/2035	1,150,000.00	983,440.52	1,268,893.90
90131HBL8	Bond LT Other	21 ST CENTURY 0 6.65% (effective rate 7.924%), 11/15/2037	2,495,000.00	2,165,388.55	2,899,339.70
90131HAT2	Bond LT Other	21 ST CENTURY 0 7.75% (effective rate 6.448%), 01/20/2024	140,000.00	151,303.51	173,250.56
90131HBE4	Bond LT Other	21 ST CENTURY 0 8.45% (effective rate 6.315%), 08/01/2034	130,000.00	160,097.31	175,629.09
90131HAW5	Bond LT Other	21 ST CENTURY 0 8.5% (effective rate 6.751%), 02/23/2025	275,000.00	307,383.99	353,157.20
00184AAC9	Bond LT Other	AOL TIME WARNER INC 0 7.62% (effective rate 5.716%), 04/15/2031	750,000.00	894,565.64	928,013.25
161175AU8	Bond LT Other	CHARTER COMMUNICATIONS OPERATI 0 6.38% (effective rate 6.319%), 10/23/2035	729,000.00	734,153.42	736,531.30
161175AW4	Bond LT Other	CHARTER COMMUNICATIONS OPERATI 0 6.83% (effective rate 6.802%), 10/23/2055	1,080,000.00	1,084,664.13	1,064,054.88
20030NBM2	Bond LT Other	COMCAST CORP 0 4.2% (effective rate 4.228%), 08/15/2034	1,155,000.00	1,150,812.27	1,144,132.61
20030NBH3	Bond LT Other	COMCAST CORP 0 4.25% (effective rate 4.313%), 01/15/2033	850,000.00	843,568.86	835,231.25
20030NBQ3	Bond LT Other	COMCAST CORP 0 4.6% (effective rate 4.605%), 08/15/2045	680,000.00	679,418.93	688,516.32
20030NAX9	Bond LT Other	COMCAST CORP 0 6.4% (effective rate 7.124%), 05/15/2038	2,720,000.00	2,501,030.13	3,376,069.44
20030NAC5	Bond LT Other	COMCAST CORP 0 7.05% (effective rate 5.86%), 03/15/2033	750,000.00	845,649.46	967,652.25
224044BT3	Bond LT Other	COX COMMUNICATIONS INC 0 6.95% (effective rate 6.521%), 06/01/2038	400,000.00	420,039.44	397,956.40
224044BV8	Bond LT Other	COX COMMUNICATIONS INC 0 8.38% (effective rate 8.295%), 03/01/2039	465,000.00	468,714.89	512,410.01
25470DAJ8	Bond LT Other	DISCOVERY COMMUNICATIONS 0 4.88% (effective rate 4.836%), 04/01/2043	878,000.00	883,028.00	722,695.85
25470DAD1	Bond LT Other	DISCOVERY COMMUNICATIONS 0 6.35% (effective rate 5.512%), 06/01/2040	400,000.00	444,667.01	397,951.20
40049JAZ0	Bond LT Other	GRUPO TELEvisa 0 6.62% (effective rate 6.749%), 01/15/2040	1,825,000.00	1,798,152.20	1,893,218.50
63946BAJ9	Bond LT Other	NBC UNIVERSAL MEDIA LLC 0 4.45% (effective rate 5.13%), 01/15/2043	1,125,000.00	1,013,763.54	1,102,225.50
63946BAG5	Bond LT Other	NBC UNIVERSAL MEDIA LLC 0 5.95% (effective rate 5.919%), 04/01/2041	1,005,000.00	1,008,936.48	1,201,894.58
63946CAE8	Bond LT Other	NBCUNIVERSAL ENTERPRISE 0 5.25% (effective rate 5.25%),	1,300,000.00	1,300,000.00	1,378,000.00
872287AL1	Bond LT Other	TCI COMMUNICATIONS INC 0 7.12% (effective rate 6.508%), 02/15/2028	295,000.00	309,998.43	381,483.67
88732JBD9	Bond LT Other	TIME WARNER CABLE INC 0 4.5% (effective rate 5.123%), 09/15/2042	1,174,000.00	1,067,882.73	921,334.06
88732JAJ7	Bond LT Other	TIME WARNER CABLE INC 0 6.55% (effective rate 6.536%), 05/01/2037	70,000.00	70,103.52	70,839.02
88732JAU2	Bond LT Other	TIME WARNER CABLE INC 0 6.75% (effective rate 6.472%), 06/15/2039	470,000.00	485,638.37	471,693.41
88732JAN8	Bond LT Other	TIME WARNER CABLE INC 0 7.3% (effective rate 6.616%), 07/01/2038	648,000.00	699,503.90	702,534.38
887317AL9	Bond LT Other	TIME WARNER INC 0 6.25% (effective rate 5.264%), 03/29/2041	682,000.00	775,268.72	757,410.79
887317AD7	Bond LT Other	TIME WARNER INC 0 6.5% (effective rate 5.691%), 11/15/2036	509,000.00	558,884.98	574,840.68

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887315BN8	Bond LT Other	TIME WARNER INC 0 6.62% (effective rate 5.708%), 05/15/2029	545,000.00	591,227.45	638,024.42
887315BH1	Bond LT Other	TIME WARNER INC 0 7.57% (effective rate 6.604%), 02/01/2024	720,000.00	762,964.30	880,421.04
06849UAD7	Bond LT Other	BARRICK AUSTRALIA FINANCE 0 5.95% (effective rate 6.128%), 10/15/2039	300,000.00	293,327.25	204,744.90
06849AAB5	Bond LT Other	BARRICK INTL BAN ABX 0 6.35% (effective rate 6.275%), 10/15/2036	700,000.00	705,964.37	519,926.40
06849RAG7	Bond LT Other	BARRICK NA FINANCE LLC 0 5.7% (effective rate 5.658%), 05/30/2041	225,000.00	226,250.99	150,849.45
055451AV0	Bond LT Other	BHP BILLITON FIN 0 5% (effective rate 5.001%), 09/30/2043	900,000.00	899,800.22	808,923.60
767201AD8	Bond LT Other	RIO TINTO FIN USA LTD 0 7.12% (effective rate 5.137%), 07/15/2028	1,440,000.00	1,702,263.33	1,697,891.05
84265VAJ4	Bond LT Other	SOUTHERN COPPER CORP 0 5.88% (effective rate 5.961%), 04/23/2045	1,890,000.00	1,867,318.63	1,447,970.58
278062AD6	Bond LT Other	EATON CORP 0 4% (effective rate 4.505%), 11/02/2032	461,000.00	433,721.70	439,358.36
278062AE4	Bond LT Other	EATON CORP 0 4.15% (effective rate 4.173%), 11/02/2042	475,000.00	473,225.06	438,009.38
369604BF9	Bond LT Other	GENERAL ELECTRIC CAP CORP 0 4.12% (effective rate 4.338%), 10/09/2042	1,970,000.00	1,902,834.73	1,924,270.39
369604BH5	Bond LT Other	GENERAL ELECTRIC CAP CORP 0 4.5% (effective rate 4.556%), 03/11/2044	375,000.00	371,662.26	385,924.50
36962G3P7	Bond LT Other	GENERAL ELECTRIC CAP CORP 0 5.88% (effective rate 4.074%), 01/14/2038	473,000.00	596,111.34	578,744.35
36962G3A0	Bond LT Other	GENERAL ELECTRIC CAP CORP 0 6.15% (effective rate 7.753%), 08/07/2037	544,000.00	453,224.96	682,936.51
36962GXZ2	Bond LT Other	GENERAL ELECTRIC CAP CORP 0 6.75% (effective rate 5.742%), 03/15/2032	516,000.00	570,332.24	674,208.70
36962G4B7	Bond LT Other	GENERAL ELECTRIC CAP CORP 0 6.88% (effective rate 5.321%), 01/10/2039	118,000.00	142,174.00	160,842.50
826200AD9	Bond LT Other	SIEMENS FINAN 0 6.12% (effective rate 5.719%), 08/17/2026	500,000.00	515,961.79	613,082.00
13063BJC7	Bond LT Other	CALIFORNIA ST 0 7.6% (effective rate 5.051%), 11/01/2040	825,000.00	1,120,500.40	1,224,506.25
13063BFR8	Bond LT Other	CALIFORNIA ST 0 7.62% (effective rate 5.436%), 03/01/2040	70,000.00	90,463.89	101,938.90
13063A7D0	Bond LT Other	CALIFORNIA ST BUILD AMERICA 0 7.3% (effective rate 6.808%), 10/01/2039	1,485,000.00	1,567,741.87	2,078,391.15
13063A5G5	Bond LT Other	CALIFORNIA ST BUILD AMERICA 0 7.55% (effective rate 6.195%), 04/01/2039	2,140,000.00	2,488,187.38	3,108,371.40
167725AC4	Bond LT Other	CHICAGO II TRANSIT AUTH SALES 0 6.9% (effective rate 5.741%), 12/01/2040	625,000.00	703,002.76	726,387.50
167593AN2	Bond LT Other	CHICAGO ILL O HARE INTL ARPT 0 6.4% (effective rate 5.084%), 01/01/2040	1,000,000.00	1,180,508.86	1,259,140.00
16772PAQ9	Bond LT Other	CHICAGO ILL TRANSIT AUTH 0 6.2% (effective rate 6.2%), 12/01/2040	575,000.00	575,000.00	623,857.75
231266FD4	Bond LT Other	CURATORS UNIV MO SYS FACS REV 0 5.96% (effective rate 5.96%), 11/01/2039	1,350,000.00	1,350,000.00	1,680,939.00
235241LS3	Bond LT Other	DALLAS TEX AREA RAPID TRAN REV 0 6% (effective rate 5.999%), 12/01/2044	350,000.00	350,000.00	456,956.50
452151LF8	Bond LT Other	ILLINOIS STATE 0 5.1% (effective rate 6.233%), 06/01/2033	2,925,000.00	2,574,959.24	2,766,026.25
544495UG7	Bond LT Other	LA CALIF DEPT WTR & PWR REV 0 5.72% (effective rate 5.715%), 07/01/2039	420,000.00	420,000.00	510,085.80
544495VY7	Bond LT Other	LA CALIF DEPT WTR & PWR REV 0 6.57% (effective rate 5.226%), 07/01/2045	850,000.00	1,013,877.09	1,159,672.00
544435C32	Bond LT Other	LOS ANGELES CALIF DEPT ARPTS 0 6.58% (effective rate 6.034%), 05/15/2039	1,340,000.00	1,429,290.91	1,723,682.20
574300HZ5	Bond LT Other	MARYLAND ST TRANSN AUTH 0 5.89% (effective rate 5.516%), 07/01/2043	675,000.00	710,354.05	820,928.25
59259YCA5	Bond LT Other	METROPOLITAN TRANS AUTH NY 0 6.55% (effective rate 6.408%), 11/15/2031	250,000.00	253,155.76	307,605.00
59259YBZ1	Bond LT Other	METROPOLITAN TRANS AUTH NY 0 6.65% (effective rate 6.591%), 11/15/2039	625,000.00	629,182.18	813,031.25
59259YBY4	Bond LT Other	METROPOLITAN TRANS AUTH NY 0 6.67% (effective rate 6.278%), 11/15/2039	745,000.00	778,477.61	973,409.55
59259YDC0	Bond LT Other	METROPOLITAN TRANS AUTH NY 0 6.69% (effective rate 6.687%), 11/15/2040	500,000.00	500,000.00	659,585.00
646139W35	Bond LT Other	NEW JERSEY ST TPK AUTH 0 7.41% (effective rate 5.34%), 01/01/2040	1,240,000.00	1,584,577.07	1,761,110.00
646136XR7	Bond LT Other	NEW JERSEY ST TRANSN TR FD 0 6.56% (effective rate 5.874%), 12/15/2040	1,350,000.00	1,468,430.53	1,433,214.00
64971M5L2	Bond LT Other	NEW YORK N Y CITY TRANSITIONAL 0 5.57% (effective rate 5.642%), 11/01/2038	500,000.00	495,479.64	606,170.00
64966HYV6	Bond LT Other	NEW YORK NY BUILD AMERICA BOND 0 5.85% (effective rate 5.846%), 06/01/2040	750,000.00	750,000.00	931,245.00
64972FT30	Bond LT Other	NEW YORK NY CITY MUN WTR FIN 0 5.72% (effective rate 5.565%), 06/15/2042	1,050,000.00	1,072,885.82	1,311,754.50
73358WJA3	Bond LT Other	PORT AUTH NY & NJ 0 4.46% (effective rate 4.458%), 10/01/2062	2,400,000.00	2,400,000.00	2,306,568.00
73358WXQ2	Bond LT Other	PORT AUTH NY & NJ 0 4.81% (effective rate 4.81%), 10/15/2065	410,000.00	410,000.00	416,859.30

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759136QP2	Bond LT Other	REGIONAL TRANSN DIST COLO 0 5.84% (effective rate 5.844%), 11/01/2050	760,000.00	760,000.00	984,306.40
786005PN2	Bond LT Other	SACRAMENTO CALIF MIN UTIL 0 6.16% (effective rate 6.043%), 05/15/2036	1,125,000.00	1,139,641.26	1,377,348.75
80168NEP0	Bond LT Other	SANTA CLARA VY CALIF TRANS AUT 0 5.88% (effective rate 5.877%), 04/01/2032	775,000.00	775,000.00	932,449.00
91412GDZ5	Bond LT Other	UNIV OF CALIFORNIA CA REVENUES 0 5.95% (effective rate 5.946%), 05/15/2045	600,000.00	600,000.00	730,392.00
913366EP1	Bond LT Other	UNIVERSITY CALIF REGTS MED CTR 0 6.55% (effective rate 6.48%), 05/15/2048	1,020,000.00	1,028,393.86	1,309,170.00
91412F7Y7	Bond LT Other	UNIVERSITY CALIF REVS 0 5.77% (effective rate 5.774%), 05/15/2043	900,000.00	899,436.07	1,102,806.00
914440LJ9	Bond LT Other	UNIVERSITY MASS BLDG AUTH PRO 0 5.45% (effective rate 5.51%), 11/01/2040	1,375,000.00	1,363,708.55	1,607,471.25
032479AD9	Bond LT Other	ANADARKO FINANCE CO 0 7.5% (effective rate 5.054%), 05/01/2031	725,000.00	912,579.83	770,414.00
037411BC8	Bond LT Other	APACHE CORP 0 4.25% (effective rate 4.3%), 01/15/2044	775,000.00	768,707.36	606,708.75
12634MAB6	Bond LT Other	CNOOC FINANCE 2015 US 0 3.5% (effective rate 3.611%), 05/05/2025	2,000,000.00	1,982,453.57	1,903,692.00
208251AE8	Bond LT Other	CONOCO INC 0 6.95% (effective rate 5.864%), 04/15/2029	2,236,000.00	2,455,333.34	2,561,094.29
20826FAF3	Bond LT Other	CONOCOPHILLIPS COMPANY 0 4.15% (effective rate 4.153%), 11/15/2034	5,000.00	4,997.84	4,334.72
212015AQ4	Bond LT Other	CONTINENTAL RESOURCES 0 4.9% (effective rate 6.03%), 06/01/2044	1,555,000.00	1,311,116.82	937,627.68
25179MAN3	Bond LT Other	DEVON ENERGY CORP 0 4.75% (effective rate 5.016%), 05/15/2042	975,000.00	937,237.16	692,196.38
25179MAU7	Bond LT Other	DEVON ENERGY CORP 0 5% (effective rate 5.117%), 06/15/2045	430,000.00	422,376.14	325,898.29
25179MAV5	Bond LT Other	DEVON ENERGY CORP 0 5.85% (effective rate 5.856%), 12/15/2025	445,000.00	444,785.26	432,782.08
56585AAH5	Bond LT Other	MARATHON PETROLEUM CORP 0 4.75% (effective rate 4.822%), 09/15/2044	425,000.00	420,239.98	347,393.30
56585AAF9	Bond LT Other	MARATHON PETROLEUM CORP 0 6.5% (effective rate 4.95%), 03/01/2041	707,000.00	862,015.00	707,393.80
655044AJ4	Bond LT Other	NOBLE ENERGY INC 0 5.05% (effective rate 5.446%), 11/15/2044	1,340,000.00	1,263,126.29	1,081,917.34
655044AG0	Bond LT Other	NOBLE ENERGY INC 0 5.25% (effective rate 5.281%), 11/15/2043	800,000.00	796,331.27	645,373.60
71654QBH4	Bond LT Other	PETROLEOS MEXICANOS 0 4.88% (effective rate 4.939%), 01/18/2024	875,000.00	871,299.22	815,937.50
71654QBE1	Bond LT Other	PETROLEOS MEXICANOS 0 5.5% (effective rate 6.239%), 06/27/2044	1,999,000.00	1,803,247.55	1,503,927.66
71654QAZ5	Bond LT Other	PETROLEOS MEXICANOS 0 6.5% (effective rate 6.555%), 06/02/2041	995,000.00	988,200.21	860,177.50
718546AH7	Bond LT Other	PHILLIPS 66 0 5.88% (effective rate 5.738%), 05/01/2042	1,425,000.00	1,450,799.88	1,428,357.30
723787AM9	Bond LT Other	PIONEER NATURAL RESOURCES 0 4.45% (effective rate 4.463%), 01/15/2026	465,000.00	464,473.16	418,692.51
822582BF8	Bond LT Other	SHELL INTERNATIONAL FIN 0 4.38% (effective rate 4.387%), 05/11/2045	1,300,000.00	1,297,378.38	1,227,287.10
822582AY8	Bond LT Other	SHELL INTERNATIONAL FIN 0 4.55% (effective rate 4.375%), 08/12/2043	1,660,000.00	1,705,976.59	1,613,561.50
822582AD4	Bond LT Other	SHELL INTERNATIONAL FIN 0 6.38% (effective rate 5.72%), 12/15/2038	1,446,000.00	1,565,936.33	1,709,462.64
91913YAL4	Bond LT Other	VALERO ENERGY CORP 0 6.62% (effective rate 5.444%), 06/15/2037	878,000.00	1,005,686.22	882,757.89
406216BJ9	Bond LT Other	HALLIBURTON CO 0 4.85% (effective rate 4.852%), 11/15/2035	575,000.00	574,818.46	564,857.57
406216BK6	Bond LT Other	HALLIBURTON CO 0 5% (effective rate 5.002%), 11/15/2045	685,000.00	684,746.76	677,151.96
00287YAM1	Bond LT Other	ABBVIE INC 0 4.4% (effective rate 4.67%), 11/06/2042	2,175,000.00	2,085,152.11	2,031,282.53
00287YAR0	Bond LT Other	ABBVIE INC 0 4.5% (effective rate 4.553%), 05/14/2035	1,115,000.00	1,107,392.86	1,092,250.66
00287YAS8	Bond LT Other	ABBVIE INC 0 4.7% (effective rate 4.65%), 05/15/2045	1,525,000.00	1,536,833.83	1,490,635.65
00507UAT8	Bond LT Other	ACTAVIS FUNDING SCS 0 4.55% (effective rate 4.583%), 03/15/2035	1,085,000.00	1,080,388.39	1,054,464.85
00507UAU5	Bond LT Other	ACTAVIS FUNDING SCS 0 4.75% (effective rate 5.08%), 03/15/2045	1,492,000.00	1,417,081.91	1,454,767.14
00507UAH4	Bond LT Other	ACTAVIS FUNDING SCS 0 4.85% (effective rate 4.868%), 06/15/2044	2,750,000.00	2,741,664.03	2,720,905.00
046353AM0	Bond LT Other	ASTRAZENECA PLC 0 4.38% (effective rate 4.46%), 11/16/2045	495,000.00	488,071.44	496,003.37
110122AX6	Bond LT Other	BRISTOL MYERS SQUIBB 0 4.5% (effective rate 4.556%), 03/01/2044	725,000.00	718,554.91	783,740.95
110122AC2	Bond LT Other	BRISTOL MYERS SQUIBB 0 6.88% (effective rate 6.4%), 08/01/2097	75,000.00	80,528.03	104,445.30
377372AE7	Bond LT Other	GLAXOSMITHKLINE CAP INC 0 6.38% (effective rate 6.047%), 05/15/2038	1,250,000.00	1,299,812.76	1,596,261.25
478160AJ3	Bond LT Other	JOHNSON & JOHNSON 0 6.95% (effective rate 4.706%), 09/01/2029	425,000.00	520,297.48	602,961.95
532457BJ6	Bond LT Other	LILLY ELI 0 3.7% (effective rate 3.727%), 03/01/2045	335,000.00	333,386.03	313,365.03

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58933YAT2	Bond LT Other	MERCK & CO INC 0 3.7% (effective rate 3.76%), 02/10/2045	905,000.00	895,409.92	835,722.25
717081CY7	Bond LT Other	PFIZER INC 0 7.2% (effective rate 5.221%), 03/15/2039	400,000.00	505,723.46	550,863.20
88163VAD1	Bond LT Other	TEVA PHARMACEUTICAL FINANCE LL 0 6.15% (effective rate 6.192%), 02/01/2036	11,000.00	10,946.60	12,026.21
983024AN0	Bond LT Other	WYETH 0 5.95% (effective rate 4.899%), 04/01/2037	1,225,000.00	1,392,030.81	1,456,564.20
983024AG5	Bond LT Other	WYETH 0 6.5% (effective rate 5.246%), 02/01/2034	900,000.00	1,030,741.03	1,122,168.60
118230AM3	Bond LT Other	BUCKEYE PARTNERS 0 5.85% (effective rate 5.952%), 11/15/2043	700,000.00	690,286.44	540,695.40
283695BP8	Bond LT Other	EL PASO NAT GAS 0 5.95% (effective rate 5.769%), 04/15/2017	1,520,000.00	1,523,213.69	1,537,346.24
283695BK9	Bond LT Other	EL PASO NAT GAS 0 8.38% (effective rate 6.034%), 06/15/2032	450,000.00	558,913.56	433,856.26
28370TAF6	Bond LT Other	EL PASO PIPELINE PART OP 0 4.7% (effective rate 4.728%), 11/01/2042	650,000.00	647,211.49	457,374.45
28370TAD1	Bond LT Other	EL PASO PIPELINE PART OP 0 7.5% (effective rate 5.661%), 11/15/2040	725,000.00	901,697.43	661,339.20
29273RBF5	Bond LT Other	ENERGY TRANSFER PARTNERS 0 5.15% (effective rate 5.165%), 03/15/2045	515,000.00	513,801.17	364,011.79
29273RAT6	Bond LT Other	ENERGY TRANSFER PARTNERS 0 5.15% (effective rate 5.517%), 02/01/2043	975,000.00	924,948.67	697,018.73
29273RAZ2	Bond LT Other	ENERGY TRANSFER PARTNERS 0 5.95% (effective rate 5.965%), 10/01/2043	625,000.00	623,665.75	501,406.25
29273RAP4	Bond LT Other	ENERGY TRANSFER PARTNERS 0 6.05% (effective rate 6.068%), 06/01/2041	1,300,000.00	1,296,901.04	1,014,395.20
29379VAW3	Bond LT Other	ENTERPRISE PRODUCTS OPER 0 4.85% (effective rate 4.879%), 08/15/2042	850,000.00	846,299.86	679,563.95
29379VBA0	Bond LT Other	ENTERPRISE PRODUCTS OPER 0 4.85% (effective rate 5.063%), 03/15/2044	1,375,000.00	1,330,874.54	1,113,241.25
29379VBJ1	Bond LT Other	ENTERPRISE PRODUCTS OPER 0 4.9% (effective rate 4.923%), 05/15/2046	520,000.00	518,096.88	424,937.76
29379VBF9	Bond LT Other	ENTERPRISE PRODUCTS OPER 0 4.95% (effective rate 5.046%), 10/15/2054	230,000.00	226,239.08	179,925.55
29379VAM5	Bond LT Other	ENTERPRISE PRODUCTS OPER 0 7.55% (effective rate 7.18%), 04/15/2038	1,455,000.00	1,509,871.78	1,556,032.29
293791AV1	Bond LT Other	ENTERPRISE PRODUCTS OPER 0 8.38% (effective rate 0.495%), 08/01/2066	750,000.00	741,846.77	671,250.00
494550BN5	Bond LT Other	KINDER MORGAN ENERGY 0 5% (effective rate 5.045%), 08/15/2042	650,000.00	645,705.39	479,581.05
494550BU9	Bond LT Other	KINDER MORGAN ENERGY 0 5.5% (effective rate 5.554%), 03/01/2044	225,000.00	223,261.11	175,510.80
494550BH8	Bond LT Other	KINDER MORGAN ENERGY 0 6.38% (effective rate 6.387%), 03/01/2041	875,000.00	873,592.80	730,282.88
72650RBC5	Bond LT Other	PLAINS ALL AMER PIPELINE 0 4.3% (effective rate 4.304%), 01/31/2043	750,000.00	749,502.07	493,753.50
72650RBJ0	Bond LT Other	PLAINS ALL AMER PIPELINE 0 4.65% (effective rate 4.668%), 10/15/2025	635,000.00	634,010.90	554,323.89
72650RBE1	Bond LT Other	PLAINS ALL AMER PIPELINE 0 4.7% (effective rate 4.777%), 06/15/2044	1,275,000.00	1,259,512.74	887,443.35
86765BAM1	Bond LT Other	SUNOCO LOGISTICS PARTNER 0 4.95% (effective rate 4.995%), 01/15/2043	810,000.00	804,605.89	579,270.69
86765BAQ2	Bond LT Other	SUNOCO LOGISTICS PARTNER 0 5.35% (effective rate 5.395%), 05/15/2045	650,000.00	645,670.89	482,682.20
880451AS8	Bond LT Other	TENNESSEE GAS PIPELINE 0 7% (effective rate 4.712%), 03/15/2027	265,000.00	317,294.15	259,292.43
880451AV1	Bond LT Other	TENNESSEE GAS PIPELINE 0 7% (effective rate 4.898%), 10/15/2028	760,000.00	910,425.06	731,785.00
880451AT6	Bond LT Other	TENNESSEE GAS PIPELINE 0 7.5% (effective rate 5.459%), 04/01/2017	450,000.00	460,896.70	462,171.60
89352HAL3	Bond LT Other	TRANS CANADA PIPELINES 0 5% (effective rate 5.052%), 10/16/2043	2,330,000.00	2,311,799.51	2,142,842.76
96950FAK0	Bond LT Other	WILLIAMS PARTNERS LP 0 5.8% (effective rate 5.847%), 11/15/2043	1,500,000.00	1,490,245.14	1,048,575.00
96950FAF1	Bond LT Other	WILLIAMS PARTNERS LP 0 6.3% (effective rate 5.649%), 04/15/2040	700,000.00	759,759.11	537,146.40
667469AA8	Bond LT Other	NORTHWEST FLORIDA TIMBER 0 4.75% (effective rate 4.894%), 03/04/2029	780,000.00	769,050.24	685,403.47
03027XAG5	Bond LT Other	AMERICAN TOWER CORP 0 4% (effective rate 4.094%), 06/01/2025	1,350,000.00	1,340,130.74	1,326,979.80
03027XAA8	Bond LT Other	AMERICAN TOWER CORP 0 4.7% (effective rate 4.724%), 03/15/2022	1,390,000.00	1,388,132.32	1,460,926.14
03027XAD2	Bond LT Other	AMERICAN TOWER CORP 0 5% (effective rate 4.691%), 02/15/2024	508,000.00	518,472.24	537,727.14
029912BC5	Bond LT Other	AMERICAN TOWER CORP-CL A 0 5.05% (effective rate 5.183%), 09/01/2020	1,300,000.00	1,292,820.25	1,403,437.10
126650CD0	Bond LT Other	CVS CAREMARK CORP 0 5.3% (effective rate 4.726%), 12/05/2043	750,000.00	815,764.40	805,562.25
126650CN8	Bond LT Other	CVS HEALTH CORP 0 5.12% (effective rate 5.149%), 07/20/2045	1,410,000.00	1,404,842.91	1,485,337.71

SecurityID	Security Type	Security	Par/Shares	Cost	Current Market Value
437076BA9	Bond LT Other	HOME DEPOT INC 0 4.2% (effective rate 4.225%), 04/01/2043	800,000.00	796,740.13	801,394.40
437076BF8	Bond LT Other	HOME DEPOT INC 0 4.4% (effective rate 4.494%), 03/15/2045	310,000.00	305,266.75	320,402.36
437076BD3	Bond LT Other	HOME DEPOT INC 0 4.88% (effective rate 4.797%), 02/15/2044	710,000.00	718,391.80	781,911.64
437076AS1	Bond LT Other	HOME DEPOT INC 0 5.88% (effective rate 5.762%), 12/16/2036	480,000.00	486,535.99	585,042.72
548661DJ3	Bond LT Other	LOWE'S COS INC 0 4.38% (effective rate 4.52%), 09/15/2045	150,000.00	146,455.60	154,167.30
548661CX3	Bond LT Other	LOWE'S COS INC 0 4.65% (effective rate 4.458%), 04/15/2042	553,000.00	569,114.86	584,937.41
548661CR6	Bond LT Other	LOWE'S COS INC 0 5.8% (effective rate 4.817%), 04/15/2040	1,100,000.00	1,252,022.35	1,318,117.90
58013MEZ3	Bond LT Other	MCDONALDS CORP 0 4.7% (effective rate 4.725%), 12/09/2035	320,000.00	318,965.31	318,815.68
58013MFA7	Bond LT Other	MCDONALDS CORP 0 4.88% (effective rate 4.875%), 12/09/2045	755,000.00	755,000.00	759,598.71
747262AH6	Bond LT Other	QVC INC 0 5.12% (effective rate 5.125%), 07/02/2022	875,000.00	875,000.00	872,211.38
747262AM5	Bond LT Other	QVC INC 0 5.95% (effective rate 6.103%), 03/15/2043	1,275,000.00	1,248,772.09	1,081,597.80
87612EAK2	Bond LT Other	TARGET CORP 0 6.35% (effective rate 4.321%), 11/01/2032	1,350,000.00	1,675,140.04	1,688,881.05
931427AC2	Bond LT Other	WALGREENS BOOT ALLIANCE 0 4.8% (effective rate 5.416%), 11/18/2044	775,000.00	705,663.84	701,053.38
931142DQ3	Bond LT Other	WAL-MART STORES 0 4.3% (effective rate 3.757%), 04/22/2044	325,000.00	355,272.85	331,325.80
931142CB7	Bond LT Other	WAL-MART STORES 0 5.25% (effective rate 4.72%), 09/01/2035	1,050,000.00	1,120,724.44	1,196,030.85
931142CM3	Bond LT Other	WAL-MART STORES 0 6.2% (effective rate 5.468%), 04/15/2038	2,218,000.00	2,425,355.69	2,781,183.48
931142CK7	Bond LT Other	WAL-MART STORES 0 6.5% (effective rate 5.344%), 08/15/2037	2,017,000.00	2,313,643.26	2,605,249.98
747525AK9	Bond LT Other	QUALCOMM INC 0 4.8% (effective rate 5.56%), 05/20/2045	165,000.00	146,938.21	146,603.99
31620MAR7	Bond LT Other	FIDELITY NATIONAL INFORM 0 5% (effective rate 5.035%), 10/15/2025	1,330,000.00	1,326,352.57	1,366,561.70
594918BC7	Bond LT Other	MICROSOFT CORP 0 3.5% (effective rate 3.581%), 02/12/2035	465,000.00	459,805.06	429,773.93
594918BD5	Bond LT Other	MICROSOFT CORP 0 3.75% (effective rate 3.781%), 02/12/2045	580,000.00	576,826.79	534,420.70
594918BE3	Bond LT Other	MICROSOFT CORP 0 4% (effective rate 3.969%), 02/12/2055	875,000.00	880,304.54	785,988.00
594918BL7	Bond LT Other	MICROSOFT CORP 0 4.45% (effective rate 4.471%), 11/03/2045	770,000.00	767,309.05	794,041.71
68389XBF1	Bond LT Other	ORACLE CORP 0 4.12% (effective rate 4.189%), 05/15/2045	2,815,000.00	2,784,700.19	2,669,140.78
68389XAV7	Bond LT Other	ORACLE CORP 0 4.3% (effective rate 4.303%), 07/08/2034	875,000.00	874,659.45	870,457.88
68389XAM7	Bond LT Other	ORACLE CORP 0 5.38% (effective rate 5.311%), 07/15/2040	933,000.00	941,022.99	1,037,914.92
195325BR5	Bond LT Other	COLOMBIA REPUBLIC OF 0 5.62% (effective rate 4.757%), 02/26/2044	1,701,000.00	1,926,613.13	1,552,162.50
195325BM6	Bond LT Other	COLOMBIA REPUBLIC OF 0 6.12% (effective rate 4.581%), 01/18/2041	1,101,000.00	1,352,654.53	1,062,465.00
715638BM3	Bond LT Other	PERU REPUBLIC OF 0 5.62% (effective rate 6.21%), 11/18/2050	1,645,000.00	1,507,936.62	1,677,900.00
718286BZ9	Bond LT Other	PHILIPPINES REPUBLIC OF 0 3.95% (effective rate 3.95%), 01/20/2040	320,000.00	320,000.00	323,723.52
455780BU9	Bond LT Other	REPUBLIC OF INDONESIA 0 5.12% (effective rate 5.136%), 01/15/2045	1,000,000.00	998,329.58	904,347.00
455780BW5	Bond LT Other	REPUBLIC OF INDONESIA 0 5.95% (effective rate 6%), 01/08/2046	975,000.00	968,123.16	959,962.58
760942BA9	Bond LT Other	REPUBLICA ORIENT URUGUAY 0 5.1% (effective rate 5.015%), 06/18/2050	1,450,000.00	1,470,091.66	1,250,625.00
900123CB4	Bond LT Other	TURKEY REPUBLIC OF 0 4.88% (effective rate 5.719%), 04/16/2043	1,150,000.00	1,015,290.31	1,012,000.00
900123CG3	Bond LT Other	TURKEY REPUBLIC OF 0 6.62% (effective rate 6.474%), 02/17/2045	1,425,000.00	1,452,683.08	1,596,855.00
91086QBB3	Bond LT Other	UNITED MEXICAN STATES 0 4.75% (effective rate 5.391%), 03/08/2044	4,450,000.00	4,037,554.86	4,053,950.00
91086QAZ1	Bond LT Other	UNITED MEXICAN STATES 0 5.75% (effective rate 4.992%), 10/12/2110	4,170,000.00	4,794,133.48	3,888,525.00
02364WBE4	Bond LT Other	AMERICA MOVIL SAB DE CV 0 4.38% (effective rate 4.957%), 07/16/2042	1,525,000.00	1,390,315.51	1,346,962.35
02364WAP0	Bond LT Other	AMERICA MOVIL SAB DE CV 0 6.12% (effective rate 6.47%), 11/15/2037	900,000.00	863,554.62	974,169.00
00206RCP5	Bond LT Other	AT&T INC 0 4.5% (effective rate 4.522%), 05/15/2035	775,000.00	772,781.55	716,767.28
00206RCQ3	Bond LT Other	AT&T INC 0 4.75% (effective rate 4.876%), 05/15/2046	2,106,000.00	2,064,097.27	1,928,245.18
00206RCG5	Bond LT Other	AT&T INC 0 4.8% (effective rate 4.725%), 06/15/2044	1,550,000.00	1,567,896.34	1,420,010.80
04650NAB0	Bond LT Other	AT&T INC 0 5.35% (effective rate 4.748%), 09/01/2040	476,000.00	517,349.58	470,153.29
00206RBA9	Bond LT Other	AT&T INC 0 5.55% (effective rate 5.118%), 08/15/2041	425,000.00	451,017.18	427,070.18
00206RAG7	Bond LT Other	AT&T INC 0 6.3% (effective rate 6.332%), 01/15/2038	705,000.00	702,311.38	771,492.78
00206RAD4	Bond LT Other	AT&T INC 0 6.5% (effective rate 5.909%), 09/01/2037	1,243,000.00	1,331,989.81	1,389,077.36
00206RAS1	Bond LT Other	AT&T INC 0 6.55% (effective rate 6.405%), 02/15/2039	1,180,000.00	1,198,300.56	1,326,498.19
17275RAF9	Bond LT Other	CISCO SYSTEMS INC 0 5.5% (effective rate 5.679%), 01/15/2040	700,000.00	683,661.64	820,917.30
22822RBD1	Bond LT Other	CROWN CASTLE TOWERS LLC 0 3.66% (effective rate 3.663%), 05/15/2025	1,895,000.00	1,895,000.00	1,839,027.39
22822RAR1	Bond LT Other	CROWN CASTLE TOWERS LLC 0 6.11% (effective rate 5.808%), 01/15/2020	1,925,000.00	1,947,365.72	2,099,510.68
25156PAC7	Bond LT Other	DEUTSCHE TELEKOM INT FIN 0 8.75% (effective rate 7.263%), 06/15/2030	1,210,000.00	1,369,285.34	1,677,592.40
35177PAX5	Bond LT Other	FRANCE TELECOM 0 5.38% (effective rate 5.243%), 01/13/2042	250,000.00	254,668.70	258,356.50
35177PAL1	Bond LT Other	FRANCE TELECOM 0 9% (effective rate 5.839%), 03/01/2031	895,000.00	1,177,006.36	1,263,230.75
362320BA0	Bond LT Other	GTE CORPORATION 0 6.94% (effective rate 6.039%), 04/15/2028	75,000.00	80,793.94	88,750.13
775109AL5	Bond LT Other	ROGERS COMMUNICATIONS 0 7.5% (effective rate 7.003%), 08/15/2038	905,000.00	955,585.00	1,171,506.21

SecurityID	Security Type	Security	Par/Shares	Cost	Current Market Value
78413HAB5	Bond LT Other	SES 0 5.3% (effective rate 5.353%), 04/04/2043	725,000.00	719,460.18	696,908.43
92343VBG8	Bond LT Other	VERIZON COMMUNICATIONS 0 3.85% (effective rate 4.58%), 11/01/2042	2,485,000.00	2,198,589.20	2,031,201.73
92343VCV4	Bond LT Other	VERIZON COMMUNICATIONS 0 4.27% (effective rate 5.033%), 01/15/2036	775,000.00	701,082.70	699,668.45
92343VCX0	Bond LT Other	VERIZON COMMUNICATIONS 0 4.52% (effective rate 4.923%), 09/15/2048	4,321,000.00	4,038,006.86	3,864,257.34
92343VCZ5	Bond LT Other	VERIZON COMMUNICATIONS 0 4.67% (effective rate 4.843%), 03/15/2055	2,216,000.00	2,149,376.15	1,923,933.42
92343VCK8	Bond LT Other	VERIZON COMMUNICATIONS 0 4.86% (effective rate 4.708%), 08/21/2046	2,998,000.00	3,072,200.86	2,838,284.55
92343VCM4	Bond LT Other	VERIZON COMMUNICATIONS 0 5.01% (effective rate 4.935%), 08/21/2054	3,348,000.00	3,391,892.34	3,065,398.67
92343VBZ6	Bond LT Other	VERIZON COMMUNICATIONS 0 5.05% (effective rate 4.463%), 03/15/2034	1,275,000.00	1,366,736.89	1,270,305.45
92344GAX4	Bond LT Other	VERIZON COMMUNICATIONS 0 5.85% (effective rate 5.437%), 09/15/2035	825,000.00	865,816.12	882,277.28
92343VBS2	Bond LT Other	VERIZON COMMUNICATIONS 0 6.4% (effective rate 5.359%), 09/15/2033	110,000.00	122,979.10	125,320.58
92857WBD1	Bond LT Other	VODAFONE GROUP PLC 0 4.38% (effective rate 5.664%), 02/19/2043	633,000.00	520,490.16	521,790.12
92857WAQ3	Bond LT Other	VODAFONE GROUP PLC 0 6.15% (effective rate 6.182%), 02/27/2037	751,000.00	748,108.05	741,089.80
12189LAW1	Bond LT Other	BURLINGTN NORTH SANTA FE 0 4.15% (effective rate 4.169%), 04/01/2045	445,000.00	443,553.84	403,315.52
12189LAN1	Bond LT Other	BURLINGTN NORTH SANTA FE 0 4.45% (effective rate 4.451%), 03/15/2043	1,800,000.00	1,799,608.83	1,711,481.40
12189QAB6	Bond LT Other	BURLINGTON NORTHERN SANTA FE 0 6.53% (effective rate 6.521%), 07/15/2037	1,405,000.00	1,406,394.76	1,647,184.07
126408GY3	Bond LT Other	C S X CORP 0 4.1% (effective rate 5.017%), 03/15/2044	825,000.00	711,433.28	747,415.35
126408GH0	Bond LT Other	C S X CORP 0 6% (effective rate 5.779%), 10/01/2036	550,000.00	564,526.14	622,952.55
13645RAU8	Bond LT Other	CANADIAN PACIFIC R R CO 0 4.8% (effective rate 4.824%), 08/01/2045	240,000.00	239,088.41	233,584.32
13645RAQ7	Bond LT Other	CANADIAN PACIFIC R R CO 0 5.75% (effective rate 5.922%), 01/15/2042	1,125,000.00	1,099,441.24	1,220,456.25
31428XAT3	Bond LT Other	FEDEX CORP 0 3.88% (effective rate 4.583%), 08/01/2042	885,000.00	789,240.52	766,000.25
655844BD9	Bond LT Other	NORFOLK SOUTHERN CORP 0 6% (effective rate 6%), 05/23/2111	1,097,000.00	1,097,000.00	1,147,898.61
907818DT2	Bond LT Other	UNION PACIFIC CORP 0 4.82% (effective rate 3.657%), 02/01/2044	800,000.00	962,528.93	869,834.40
160070DH8	Bond LT Tax-Exempt	CHARLESTON CNTY SC ARPT DIST A 0 5% (effective rate 5.214%), 07/01/2043	350,000.00	339,292.71	386,736.00
235036F88	Bond LT Tax-Exempt	DALLAS FORT WORTH TX INTERNATI 0 5% (effective rate 5.412%), 11/01/2043	225,000.00	212,154.23	241,593.75
235036XM7	Bond LT Tax-Exempt	DALLAS FORT WORTH TX INTERNATI 0 5% (effective rate 5.767%), 11/01/2042	425,000.00	381,800.41	459,442.00
592643CC2	Bond LT Tax-Exempt	MET WASHINGTON DC ARPTS AUTH D 0 5% (effective rate 4.775%), 10/01/2053	275,000.00	285,642.59	293,469.00
6459182D4	Bond LT Tax-Exempt	NEW JERSEY ST ECON DEV AUTH RE 0 5.38% (effective rate 5.435%), 01/01/2043	300,000.00	297,663.24	331,413.00
646136J69	Bond LT Tax-Exempt	NEW JERSEY ST TRANSN TR FD 0 5% (effective rate 4.566%), 06/15/2033	475,000.00	486,397.62	502,835.00
64972F3C8	Bond LT Tax-Exempt	NEW YORK NY CITY MUN WTR FIN 0 5% (effective rate 5%), 06/15/2043	350,000.00	350,000.00	396,732.00
837151JG5	Bond LT Tax-Exempt	SOUTH CAROLINA ST PUB SVC 0 5% (effective rate 5.05%), 12/01/2048	300,000.00	297,642.51	329,739.00
BRSTBQPU4	INTEREST RATE SWAPS	Interest Rate Swap-CLR 0 0.36% (effective rate 0%), 05/14/2025	2,900,000.00	-	-
BRSTJ3604	INTEREST RATE SWAPS	Interest Rate Swap-CLR 0 0.4% (effective rate 0%), 05/26/2025	600,000.00	-	-
BR SXAM347	INTEREST RATE SWAPS	Interest Rate Swap-CLR 0 0.41% (effective rate 0%), 05/31/2020	17,360,000.00	-	-
BR SX8RQG7	INTEREST RATE SWAPS	Interest Rate Swap-CLR 0 0.41% (effective rate 0%), 05/31/2020	8,700,000.00	-	-
BRSTNN2P4	INTEREST RATE SWAPS	Interest Rate Swap-CLR 0 0.41% (effective rate 0%), 11/30/2019	17,200,000.00	-	-
BR SX8RQG7	INTEREST RATE SWAPS	Interest Rate Swap-CLR 0 1.65% (effective rate 0%), 05/31/2020	(8,700,000.00)	-	-
BRSTNN2P4	INTEREST RATE SWAPS	Interest Rate Swap-CLR 0 1.65% (effective rate 0%), 11/30/2019	(17,200,000.00)	-	-
BR SXAM347	INTEREST RATE SWAPS	Interest Rate Swap-CLR 0 1.66% (effective rate 0%), 05/31/2020	(17,360,000.00)	-	-
BRSTJ3604	INTEREST RATE SWAPS	Interest Rate Swap-CLR 0 2.27% (effective rate 0%), 05/26/2025	(600,000.00)	-	-
BRSTBQPU4	INTEREST RATE SWAPS	Interest Rate Swap-CLR 0 2.38% (effective rate 0%), 05/14/2025	(2,900,000.00)	-	-

<u>SecurityID</u>	<u>Security Type</u>	<u>Security</u>	<u>Par/Shares</u>	<u>Cost</u>	<u>Current Market Value</u>
BRSTYMPK0	Options - Owned	SWAPTION 0 0% (effective rate 0%), 06/09/2016	6,930,000.00	289,674.00	36,445.56
949746556	Preferred Stock - N/R	WELLS FARGO COMPANY 0 0% (effective rate 0%),	98,875.00	2,451,872.00	2,582,615.00
29364W504	Preferred Stock - N/R	ENTERGY LOUISIANA LLC 0 0% (effective rate 0%),	20,000.00	440,000.00	512,000.00
857477608	Preferred Stock-Redem	STATE STREET CORP 0 0% (effective rate 0%),	55,685.00	1,404,985.00	1,541,360.80
784924847	Short Term - Mutual Fund	SSGA US Treasury Fund 0	16,759,398.36	16,759,398.36	16,759,398.36
48123KAA4	Step-Up Perpetual Bonds	JPM CHASE CAPITAL XXI 0	825,000.00	710,384.64	649,687.50
59156RAP3	Step-Up Perpetual Bonds	METLIFE INC 0	910,000.00	925,678.65	994,175.00
98876YAA8	Step-Up Perpetual Bonds	ZFS FINANCE USA TRUST II 0	440,000.00	440,775.35	444,620.00
46625HHA1	Step-Up Perpetual Bonds	JP MORGAN CHASE 0	1,900,000.00	1,991,406.25	1,934,200.00
749770AQ6	Step-Up Perpetual Bonds	RABOBANK NEDERLAND 0	650,000.00	650,000.00	802,425.00
85748DAA7	Step-Up Perpetual Bonds	STATE STREET CAP 0	1,325,000.00	883,810.80	1,083,187.50
59156RAE8	Step-Up Perpetual Bonds	METLIFE INC 0	1,073,000.00	1,132,891.57	1,317,540.99
Total General Investments				504,762,064.94	509,384,255.24

SecurityID	Security Type	Security	Par/Shares	Cost	Current Market Value
3135G0ZY2	Bond LT Gov't	FNMA 0 1.75% (effective rate 1.825%), 11/26/2019	681,000	679,070	684,496
36179RF95	Bond LT Gov't	GNMA 0 3.5% (effective rate 3.011%), 06/20/2045	4,095,305	4,256,077	4,275,464
36179RLQ0	Bond LT Gov't	GNMA 0 4% (effective rate 3.219%), 08/20/2045	256,561	273,102	272,616
21H032621	Bond LT Gov't	GNMA 2 0 3.5% (effective rate 3.186%), 02/15/2042	8,341,000	8,651,181	8,674,640
21H030617	Bond LT Gov't	GNMA 2 SINGLE FAMILY 0 3% (effective rate 2.905%), 01/15/2044	3,152,000	3,190,908	3,194,725
912828M72	Bond LT Gov't	US TREASURY NOTE/BOND 0 0.88% (effective rate 0.938%), 11/30/2017	13,263,300	13,247,390	13,224,956
912828N22	Bond LT Gov't	US TREASURY NOTE/BOND 0 1.25% (effective rate 1.25%), 12/15/2018	1,978,000	1,977,995	1,973,828
912828N48	Bond LT Gov't	US TREASURY NOTE/BOND 0 1.75% (effective rate 1.803%), 12/31/2020	1,728,000	1,723,682	1,726,110
912828M80	Bond LT Gov't	US TREASURY NOTE/BOND 0 2% (effective rate 2.005%), 11/30/2022	37,988,000	37,975,122	37,780,244
912828M56	Bond LT Gov't	US TREASURY NOTE/BOND 0 2.25% (effective rate 2.309%), 11/15/2025	10,913,000	10,856,210	10,888,697
912810RN0	Bond LT Gov't	US TREASURY NOTE/BOND 0 2.88% (effective rate 3.056%), 08/15/2045	11,395,500	10,994,781	11,067,435
38377VPY6	Bond LT Gov't	GNMA 0 4% (effective rate 2.796%), 11/16/2040	1,240,000	1,396,886	1,352,607
38378CCP0	Bond LT Gov't	GNMA 0 7% (effective rate 3.722%), 05/16/2032	46,106	52,857	53,171
38374UNM9	Bond LT Gov't	GNMA 0 4.75% (effective rate 3.589%), 05/20/2039	502,000	524,129	549,059
38376GVM9	Bond LT Gov't	GNMA 0 1.83% (effective rate 12.812%), 10/16/2052	18,781	2,388	1,280
38376GK90	Bond LT Gov't	GNMA 0 3.94% (effective rate 2.946%), 01/16/2051	1,490,000	1,578,366	1,568,578
3620ADSF0	Bond LT Gov't	GNMA 0 4.5% (effective rate 2.479%), 11/15/2039	97,994	104,021	107,060
3620A9TT8	Bond LT Gov't	GNMA 0 4.5% (effective rate 2.948%), 10/15/2039	112,522	119,364	123,022
3620AVLS9	Bond LT Gov't	GNMA 0 5% (effective rate 2.619%), 08/20/2040	178,123	191,511	192,914
3620AVLR1	Bond LT Gov't	GNMA 0 5% (effective rate 3.331%), 08/20/2040	124,394	133,426	136,262
36230K4V0	Bond LT Gov't	GNMA 0 5.14% (effective rate 4.411%), 10/20/2060	466,550	515,484	492,932
3620AXAN8	Bond LT Gov't	GNMA 0 5.29% (effective rate 4.642%), 10/20/2060	246,640	272,077	262,741
36202FMA1	Bond LT Gov't	GNMA II 0 4% (effective rate 3.288%), 11/20/2040	488,717	500,563	523,509
36202FV94	Bond LT Gov't	GNMA II 0 4.5% (effective rate 2.143%), 08/20/2041	504,633	543,924	549,704
36202FXC5	Bond LT Gov't	GNMA II 0 4.5% (effective rate 2.21%), 09/20/2041	73,790	79,419	80,381
36202FVH6	Bond LT Gov't	GNMA II 0 5% (effective rate 1.647%), 07/20/2041	51,842	57,497	57,280
912828XM7	Bond LT Gov't	US TREASURY NOTE/BOND 0 1.62% (effective rate 1.479%), 07/30/2020	17,495,000	17,608,446	17,411,619
00287YAT6	Bond LT Other	ABBVIE INC 0 2.5% (effective rate 2.555%), 05/14/2020	590,000	588,657	584,068
00080QAF2	Bond LT Other	ABN AMRO BANK NV 0 4.75% (effective rate 4.784%), 07/28/2025	300,000	299,212	299,010
00507UAR2	Bond LT Other	ACTAVIS FUNDING SCS 0 3.45% (effective rate 3.473%), 03/15/2022	462,000	461,396	462,504
00507UAF8	Bond LT Other	ACTAVIS FUNDING SCS 0 3.85% (effective rate 3.896%), 06/15/2024	255,000	254,159	255,454
02209SAT0	Bond LT Other	ALTRIA GROUP INC 0 2.62% (effective rate 2.145%), 01/14/2020	557,000	567,016	558,034
02377BAB2	Bond LT Other	AMER AIRLINES 15-2 A PASS T 0 3.6% (effective rate 3.6%), 03/22/2029	400,000	400,000	404,000
02377BAA4	Bond LT Other	AMER AIRLINES 15-2 A PASS T 0 4% (effective rate 4%), 03/22/2029	495,000	495,000	493,763
0258M0DZ9	Bond LT Other	AMERICAN EXPRESS CREDIT 0 1.88% (effective rate 1.878%), 11/05/2018	400,000	399,962	398,943
03027XAC4	Bond LT Other	AMERICAN TOWER CORP 0 3.4% (effective rate 2.777%), 02/15/2019	406,000	413,505	416,470
031162BK5	Bond LT Other	AMGEN INC 0 5.15% (effective rate 5.205%), 11/15/2041	111,000	110,130	112,691
037833AY6	Bond LT Other	APPLE INC 0 2.15% (effective rate 2.153%), 02/09/2022	480,000	479,915	465,900
046353AH1	Bond LT Other	ASTRAZENECA PLC 0 1.75% (effective rate 1.75%), 11/16/2018	690,000	690,000	688,059
046353AK4	Bond LT Other	ASTRAZENECA PLC 0 2.38% (effective rate 2.464%), 11/16/2020	430,000	428,247	426,930
05523UAM2	Bond LT Other	BAE SYSTEMS HOLDINGS INC 0 2.85% (effective rate 2.926%), 12/15/2020	100,000	99,651	99,745
05947U4L9	Bond LT Other	BANC OF AMERICA COMMERCIAL MTG 0 5.58% (effective rate 3.832%), 09/10/2047	1,190,000	1,188,931	1,188,196
06051GFH7	Bond LT Other	BANK OF AMERICA NA 0 4.2% (effective rate 4.209%), 08/26/2024	737,000	736,488	731,235
06739GAE9	Bond LT Other	BARCLAYS BK PLC 0 6.05% (effective rate 3.663%), 12/04/2017	467,000	487,523	498,133
075887BE8	Bond LT Other	BECTON DICKINSON 0 2.68% (effective rate 2.177%), 12/15/2019	323,000	329,064	324,758
075887BM0	Bond LT Other	BECTON DICKINSON 0 4.88% (effective rate 4.328%), 05/15/2044	368,000	400,361	371,747
097023BM6	Bond LT Other	BOEING CO 0 1.65% (effective rate 1.905%), 10/30/2020	330,000	326,132	322,943
05578BAB2	Bond LT Other	BPCE SA 0 2.5% (effective rate 2.534%), 12/10/2018	628,000	627,392	633,322
105756BQ2	Bond LT Other	BRAZIL REPUBLIC OF 0 5.88% (effective rate 2.447%), 01/15/2019	275,000	302,444	280,500
14040HBE4	Bond LT Other	CAP ONE FINANCIAL CORP 0 2.45% (effective rate 2.466%), 04/24/2019	550,000	549,711	551,005

Retirement for Employees of Aetna Inc.
Separate Account 151 Invested Assets
December 31, 2015
EIN 23-2229683/Plan #003

Attachment 3

SecurityID	Security Type	Security	Par/Shares	Cost	Current Market Value
14313RAD5	Bond LT Other	CARMAX AUTO OWNER TRUST 0 1.61% (effective rate 1.62%), 10/15/2019	500,000	499,951	497,186
124857AH6	Bond LT Other	CBS CORP 0 1.95% (effective rate 2.191%), 07/01/2017	535,000	533,108	535,168
124857AM5	Bond LT Other	CBS CORP 0 3.7% (effective rate 3.729%), 08/15/2024	565,000	563,782	549,466
151020AS3	Bond LT Other	CELGENE CORP 0 3.88% (effective rate 3.992%), 08/15/2025	305,000	302,158	303,765
166764AE0	Bond LT Other	CHEVRON CORP 0 1.72% (effective rate 1.718%), 06/24/2018	580,000	580,000	577,037
166764AR1	Bond LT Other	CHEVRON CORP 0 1.96% (effective rate 1.961%), 03/03/2020	620,000	620,000	610,972
17275RAW2	Bond LT Other	CISCO SYSTEMS INC 0 3.5% (effective rate 3.532%), 06/15/2025	320,000	319,180	329,206
12513EAM6	Bond LT Other	CITIGROUP DEUTSCHE BANK 0 5.48% (effective rate 2.929%), 07/15/2044	31,065	31,034	31,054
172967JH5	Bond LT Other	CITIGROUP INC 0 1.8% (effective rate 1.826%), 02/05/2018	490,000	489,735	488,124
172967KB6	Bond LT Other	CITIGROUP INC 0 2.65% (effective rate 2.674%), 10/26/2020	389,000	388,571	385,856
172967GT2	Bond LT Other	CITIGROUP INC 0 3.5% (effective rate 3.565%), 05/15/2023	319,000	317,657	313,646
172967HV6	Bond LT Other	CITIGROUP INC 0 4% (effective rate 4.026%), 08/05/2024	437,000	436,169	432,799
17317HAJ3	Bond LT Other	CITIGROUP MORTGAGE LOAN TRUST 0 2.85% (effective rate 3.315%), 04/25/2035	112,035	111,497	112,240
191216BR0	Bond LT Other	COCA-COLA CO/THE 0 0.88% (effective rate 0.897%), 10/27/2017	670,000	669,730	667,504
191216BT6	Bond LT Other	COCA-COLA CO/THE 0 1.88% (effective rate 1.912%), 10/27/2020	840,000	838,563	831,397
191216BS8	Bond LT Other	COCA-COLA CO/THE 0 2.88% (effective rate 2.893%), 10/27/2025	710,000	708,900	699,956
200340AP2	Bond LT Other	COMERICA INC 0 2.12% (effective rate 2.189%), 05/23/2019	565,000	563,820	561,046
224044CF2	Bond LT Other	COX COMMUNICATIONS INC 0 4.8% (effective rate 4.802%), 02/01/2035	556,000	555,841	459,957
225433AB7	Bond LT Other	CREDIT SUISSE GP FUN LTD 0 2.75% (effective rate 2.761%), 03/26/2020	380,000	379,825	376,398
225433AJ0	Bond LT Other	CREDIT SUISSE GP FUN LTD 0 3.12% (effective rate 3.166%), 12/10/2020	720,000	718,652	716,730
225433AG6	Bond LT Other	CREDIT SUISSE GP FUN LTD 0 3.8% (effective rate 3.828%), 09/15/2022	426,000	425,280	425,664
22546DAA4	Bond LT Other	CREDIT SUISSE GROUP AG 0 6.5% (effective rate 6.5%), 08/08/2023	640,000	640,000	689,600
22546QAT4	Bond LT Other	CREDIT SUISSE NEW YORK 0 1.75% (effective rate 1.669%), 01/29/2018	280,000	280,459	279,213
126650CK4	Bond LT Other	CVS HEALTH CORP 0 3.5% (effective rate 3.507%), 07/20/2022	285,000	284,880	290,003
235851AP7	Bond LT Other	DANAHER CORP 0 2.4% (effective rate 2.452%), 09/15/2020	230,000	229,468	229,993
235851AQ5	Bond LT Other	DANAHER CORP 0 3.35% (effective rate 3.367%), 09/15/2025	170,000	169,757	172,583
245069AR0	Bond LT Other	DEL CORONADO TRUST 0 2.28% (effective rate 2.291%), 03/15/2026	238,000	238,000	237,829
25152RYD9	Bond LT Other	DEUTSCHE BANK AG 0 1.88% (effective rate 1.916%), 02/13/2018	961,000	960,179	952,829
25271CAN2	Bond LT Other	DIAMOND OFFSHORE DRILLING 0 4.88% (effective rate 4.945%), 11/01/2043	1,436,000	1,420,795	871,778
25459HBG9	Bond LT Other	DIRECTV HOLDINGS/FINANCE 0 5.15% (effective rate 5.163%), 03/15/2042	214,000	213,585	199,520
26138EAS8	Bond LT Other	DR PEPPER SNAPPLE GROUP 0 3.4% (effective rate 3.471%), 11/15/2025	522,000	518,906	512,729
277432AR1	Bond LT Other	EASTMAN CHEMICAL 0 3.8% (effective rate 3.859%), 03/15/2025	249,000	247,860	241,140
278642AK9	Bond LT Other	EBAY INC 0 2.88% (effective rate 2.91%), 08/01/2021	780,000	778,589	767,529
279158AC3	Bond LT Other	ECOPETROL SA 0 5.88% (effective rate 4.201%), 09/18/2023	350,000	388,240	322,000
291011BF0	Bond LT Other	EMERSON ELECTRIC 0 2.62% (effective rate 2.635%), 12/01/2021	142,000	141,921	141,026
29379VBH5	Bond LT Other	ENTERPRISE PRODUCTS OPER 0 3.7% (effective rate 3.742%), 02/15/2026	310,000	308,902	278,071
30161MAH6	Bond LT Other	EXELON GENERATION CO LLC 0 4% (effective rate 4.341%), 10/01/2020	1,220,000	1,202,135	1,257,341
02R022423	Bond LT Other	FHLMC GOLD 0 2.5% (effective rate 2.441%), 02/15/2031	402,000	403,665	404,782
02R030418	Bond LT Other	FHLMC GOLD 0 3% (effective rate 2.387%), 01/15/2027	1,035,000	1,068,638	1,066,540
3128MJW48	Bond LT Other	FHLMC GOLD 0 3% (effective rate 2.969%), 09/01/2045	3,123,509	3,136,021	3,120,897
02R032612	Bond LT Other	FHLMC GOLD 0 3.5% (effective rate 3.254%), 01/15/2043	14,084,000	14,511,736	14,497,854
3132QL2W2	Bond LT Other	FHLMC GOLD 0 4% (effective rate 2.784%), 01/01/2045	177,880	189,362	188,114
3128MJW71	Bond LT Other	FHLMC GOLD 0 4% (effective rate 3.288%), 09/01/2045	283,189	301,112	299,395
3128G2R89	Bond LT Other	FHLMC GOLD 0 6.5% (effective rate 6.652%), 05/01/2028	538	535	613
3128FDJM4	Bond LT Other	FHLMC GOLD 0 7% (effective rate 7.842%), 06/01/2026	274	268	279
31620MAM8	Bond LT Other	FIDELITY NATIONAL INFORM 0 3.88% (effective rate 3.921%), 06/05/2024	299,000	298,014	288,596
01F0224C6	Bond LT Other	FNMA 0 2.5% (effective rate 2.11%), 12/15/2027	3,723,000	3,804,550	3,756,736
01F022410	Bond LT Other	FNMA 0 2.5% (effective rate 2.296%), 01/15/2028	3,723,000	3,763,648	3,752,431
01F030611	Bond LT Other	FNMA 0 3% (effective rate 3.016%), 01/15/2043	110,000	109,811	110,001
3138WTUN4	Bond LT Other	FNMA 0 3% (effective rate 3.473%), 05/01/2043	1,730,987	1,682,785	1,734,735
01F032617	Bond LT Other	FNMA 0 3.5% (effective rate 3.087%), 01/01/2032	2,892,000	2,980,003	2,983,743

SecurityID	Security Type	Security	Par/Shares	Cost	Current Market Value
3138YS4D5	Bond LT Other	FNMA 0 4% (effective rate 2.616%), 06/01/2045	503,235	533,450	533,619
01F040610	Bond LT Other	FNMA 0 4% (effective rate 3.476%), 01/13/2040	5,607,000	5,922,497	5,933,170
01F042616	Bond LT Other	FNMA 0 4.5% (effective rate 3.622%), 01/01/2036	3,280,000	3,538,813	3,541,990
31412P6A4	Bond LT Other	FNMA 0 5% (effective rate 2.099%), 07/01/2039	1,580,303	1,753,597	1,753,717
31385HSN3	Bond LT Other	FNMA 0 6% (effective rate 5.51%), 08/01/2016	2,464	2,459	2,482
31387NXZ5	Bond LT Other	FNMA 0 6% (effective rate 6.17%), 07/01/2016	1,097	1,093	1,104
31380ELH5	Bond LT Other	FNMA 0 6.5% (effective rate 6.593%), 08/01/2028	4,320	4,300	4,937
31382HVR3	Bond LT Other	FNMA 0 6.5% (effective rate 7.149%), 04/01/2029	1,952	1,891	2,231
30290FAE2	Bond LT Other	FREMF MORTGAGE TRUST 0 4.02% (effective rate 3.55%), 01/25/2047	920,000	930,437	937,861
30263HAL5	Bond LT Other	FREMF MORTGAGE TRUST 0 5.12% (effective rate 4.177%), 08/25/2044	970,000	1,013,606	1,042,383
369604BM4	Bond LT Other	GENERAL ELECTRIC CAP CORP 0 4% (effective rate 4.185%),	617,250	589,945	617,250
370334BV5	Bond LT Other	GENERAL MILLS INC 0 2.2% (effective rate 2.007%), 10/21/2019	487,000	490,427	487,108
38141GVM3	Bond LT Other	GOLDMAN SACHS GROUP INC 0 4% (effective rate 4.037%), 03/03/2024	359,000	358,067	368,470
362341TM1	Bond LT Other	GSR MTG LOAN TRUST 0 0.77% (effective rate 1.891%), 01/25/2045	191,063	188,481	186,297
406216BF7	Bond LT Other	HALLIBURTON CO 0 2.7% (effective rate 2.744%), 11/15/2020	310,000	309,375	306,419
423074BA0	Bond LT Other	HJ HEINZ CO 0 3.5% (effective rate 3.538%), 07/15/2022	610,000	608,650	614,206
42824CAA7	Bond LT Other	HP ENTERPRISE CO 0 2.45% (effective rate 2.479%), 10/05/2017	388,000	387,800	387,671
42824CAC3	Bond LT Other	HP ENTERPRISE CO 0 2.85% (effective rate 2.888%), 10/15/2018	291,000	290,648	290,838
42824CAE9	Bond LT Other	HP ENTERPRISE CO 0 3.6% (effective rate 3.606%), 10/15/2020	150,000	149,954	150,344
459200JC6	Bond LT Other	IBM CORP 0 2.88% (effective rate 2.941%), 11/09/2022	520,000	517,871	516,041
456873AB4	Bond LT Other	INGERSOLL RAND LUX FINAN 0 3.55% (effective rate 3.619%), 11/01/2024	475,000	472,525	464,803
458140AQ3	Bond LT Other	INTEL CORP 0 2.45% (effective rate 1.958%), 07/29/2020	368,000	375,888	372,209
458140AS9	Bond LT Other	INTEL CORP 0 3.7% (effective rate 3.718%), 07/29/2025	480,000	479,299	496,490
4581X0CA4	Bond LT Other	INTER-AMERICAN DEVEL BK 0 1.38% (effective rate 1.692%), 07/15/2020	698,000	688,364	685,608
45866FAC8	Bond LT Other	INTERCONTINENTALEXCHANGE INC 0 2.75% (effective rate 2.774%), 12/01/2020	430,000	429,521	429,893
47233AAS6	Bond LT Other	JEFFERIES & CO 0 2.85% (effective rate 5.247%), 07/26/2037	18,564	18,479	18,505
478373AD5	Bond LT Other	JOHNSON CONTROLS INC 0 4.62% (effective rate 4.661%), 07/02/2044	532,000	528,995	450,865
46625HJY7	Bond LT Other	JP MORGAN CHASE & CO 0 3.88% (effective rate 3.939%), 09/10/2024	452,000	449,867	449,624
46627QBA5	Bond LT Other	JP MORGAN CHASE COMMERCIAL MOR 0 5.81% (effective rate 1.305%), 06/12/2043	1,645,671	1,660,500	1,647,710
49327M2K9	Bond LT Other	KEY BANK NA 0 3.3% (effective rate 3.328%), 06/01/2025	385,000	384,126	380,794
49446RAK5	Bond LT Other	KIMCO REALTY CORP 0 3.12% (effective rate 3.211%), 06/01/2023	418,000	415,636	404,699
500255AT1	Bond LT Other	KOHL'S CORP 0 4.75% (effective rate 4.418%), 12/15/2023	89,000	90,914	90,873
501044CS8	Bond LT Other	KROGER CO 0 3.85% (effective rate 3.855%), 08/01/2023	411,000	410,855	423,741
50179MBM2	Bond LT Other	LB-UBS COMMERCIAL MORTGAGE TRU 0 6.1% (effective rate 3.035%), 09/15/2039	940,000	954,822	957,085
524901AS4	Bond LT Other	LEGG MASON INC 0 2.7% (effective rate 2.747%), 07/15/2019	534,000	533,157	532,506
565849AL0	Bond LT Other	MARATHON OIL CORP 0 3.85% (effective rate 3.878%), 06/01/2025	280,000	279,379	225,357
565849AM8	Bond LT Other	MARATHON OIL CORP 0 5.2% (effective rate 5.204%), 06/01/2045	150,000	149,903	106,764
58013MEX8	Bond LT Other	MCDONALDS CORP 0 2.75% (effective rate 2.79%), 12/09/2020	571,000	569,950	570,607
58013MEU4	Bond LT Other	MCDONALDS CORP 0 3.38% (effective rate 3.393%), 05/26/2025	640,000	639,062	626,922
585055AY2	Bond LT Other	MEDTRONIC INC 0 4% (effective rate 4.12%), 04/01/2043	194,000	190,199	180,027
594918BF0	Bond LT Other	MICROSOFT CORP 0 1.3% (effective rate 1.334%), 11/03/2018	490,000	489,534	489,125
594918BG8	Bond LT Other	MICROSOFT CORP 0 2% (effective rate 2.017%), 11/03/2020	1,050,000	1,049,174	1,050,295
60688XAU4	Bond LT Other	MIZUHO BANK LTD 0 3.2% (effective rate 3.224%), 03/26/2025	200,000	199,612	195,562
6174467U7	Bond LT Other	MORGAN STANLEY 0 2.12% (effective rate 2.14%), 04/25/2018	337,000	336,882	337,450
61761JB32	Bond LT Other	MORGAN STANLEY 0 2.8% (effective rate 2.826%), 06/16/2020	640,000	639,305	642,035
61747YDU6	Bond LT Other	MORGAN STANLEY 0 4.1% (effective rate 4.525%), 05/22/2023	374,000	364,092	377,815
61745M3M3	Bond LT Other	MORGAN STANLEY CAPITAL I 0 5.38% (effective rate 3.687%), 01/14/2042	536,456	535,755	534,835
64110DAC8	Bond LT Other	NETAPP INC 0 2% (effective rate 2.107%), 12/15/2017	153,000	152,687	151,974
64110DAE4	Bond LT Other	NETAPP INC 0 3.38% (effective rate 3.426%), 06/15/2021	439,000	437,889	428,664
64952WCB7	Bond LT Other	NEW YORK LIFE GLOBAL FDG 0 1.55% (effective rate 1.599%), 11/02/2018	450,000	449,387	446,335
65477MAD0	Bond LT Other	NISSAN AUTO RECEIVABLES OWNER 0 1.3% (effective rate 1.296%), 06/15/2020	360,000	360,037	358,929
66706EAA5	Bond LT Other	NORTHSTAR 0 2.29% (effective rate 2.298%), 07/25/2029	150,548	150,548	150,503

Retirement for Employees of Aetna Inc.
Separate Account 151 Invested Assets
December 31, 2015
EIN 23-2229683/Plan #003

Attachment 3

SecurityID	Security Type	Security	Par/Shares	Cost	Current Market Value
66989HAJ7	Bond LT Other	NOVARTIS CAPITAL CORP 0 3% (effective rate 3.116%), 11/20/2025	40,000	39,607	39,442
68389XAQ8	Bond LT Other	ORACLE CORP 0 2.38% (effective rate 2.443%), 01/15/2019	368,000	367,269	373,682
68389XBC8	Bond LT Other	ORACLE CORP 0 2.95% (effective rate 3.003%), 05/15/2025	383,000	381,343	373,115
68389XAK1	Bond LT Other	ORACLE CORP 0 3.88% (effective rate 1.962%), 07/15/2020	365,000	395,177	390,063
713448DC9	Bond LT Other	PEPSICO INC 0 2.15% (effective rate 2.173%), 10/14/2020	499,000	498,476	496,763
718172BQ1	Bond LT Other	PHILLIP MORRIS INTERNATIONAL 0 3.38% (effective rate 3.491%), 08/11/2025	370,000	366,512	374,424
74251VAK8	Bond LT Other	PRINCIPAL FINANCIAL GROUP 0 3.4% (effective rate 3.437%), 05/15/2025	380,000	378,872	372,509
747525AF0	Bond LT Other	QUALCOMM INC 0 3.45% (effective rate 3.493%), 05/20/2025	380,000	378,693	364,480
75524RAA7	Bond LT Other	RBS CITIZENS FIN GRP 0 4.15% (effective rate 4.197%), 09/28/2022	257,000	256,283	257,737
05477LAA4	Bond LT Other	REPUBLIC OF AZERBAIJAN 0 4.75% (effective rate 4.149%), 03/18/2024	450,000	468,640	419,751
779382AR1	Bond LT Other	ROWAN COMPANIES INC 0 4.75% (effective rate 4.763%), 01/15/2024	288,000	287,748	204,802
80281LAC9	Bond LT Other	SANTANDER UK GROUP HLDGS 0 2.88% (effective rate 2.909%), 10/16/2020	341,000	340,477	338,685
806213AC8	Bond LT Other	SCENTRE GROUP TRUST 1 2 0 2.38% (effective rate 2.437%), 04/28/2021	751,000	748,677	720,640
811065AB7	Bond LT Other	SCRIPPS NETWORKS INTERAC 0 2.75% (effective rate 2.827%), 11/15/2019	160,000	159,548	157,380
82620KAC7	Bond LT Other	SIEMENS FINANCIERINGSMAT 0 2.15% (effective rate 2.178%), 05/27/2020	566,000	565,332	560,612
82620KAE3	Bond LT Other	SIEMENS FINANCIERINGSMAT 0 3.25% (effective rate 3.28%), 05/27/2025	320,000	319,222	319,605
83051GAE8	Bond LT Other	SKANDINAVISKA ENSKILDA 0 2.62% (effective rate 2.734%), 11/17/2020	336,000	334,333	334,939
83367TBJ7	Bond LT Other	SOCIETE GENERALE 0 4.25% (effective rate 4.445%), 04/14/2025	349,000	343,847	329,356
845437BH4	Bond LT Other	SOUTHWESTERN ELEC POWER 0 5.55% (effective rate 6.857%), 01/15/2017	491,000	484,652	507,483
790849AJ2	Bond LT Other	ST JUDE MEDICAL INC 0 3.25% (effective rate 3.306%), 04/15/2023	365,000	363,674	358,376
87165BAE3	Bond LT Other	SYNCHRONY FINANCIAL 0 2.7% (effective rate 2.7%), 02/03/2020	944,000	943,983	925,899
87246AAE8	Bond LT Other	TIAA SEASONED COMMERCIAL MTGE 0 5.51% (effective rate 5.538%), 08/15/2039	908,471	910,735	911,341
90016BAA6	Bond LT Other	TURKEY IS BANKASI A S O 5% (effective rate 4.833%), 04/30/2020	550,000	553,522	544,819
902494AX1	Bond LT Other	TYSON FOODS INC 0 3.95% (effective rate 3.865%), 08/15/2024	283,000	284,708	290,559
92343VBT0	Bond LT Other	VERIZON COMMUNICATIONS 0 6.55% (effective rate 5.488%), 09/15/2043	117,000	134,576	138,904
92826CAC6	Bond LT Other	VISA INC 0 2.8% (effective rate 2.822%), 12/14/2022	1,135,000	1,133,422	1,139,691
929043AH0	Bond LT Other	VORNADO REALTY LP 0 2.5% (effective rate 2.521%), 06/30/2019	347,000	346,752	341,739
92978QAHO	Bond LT Other	WACHOVIA BANK COMMERCIAL MRTG 0 5.38% (effective rate 2.47%), 12/15/2043	1,000,000	1,030,253	1,033,305
92976VAF5	Bond LT Other	WACHOVIA BANK COMMERCIAL MTG 0 5.95% (effective rate 1.565%), 05/15/2043	1,670,000	1,687,310	1,678,690
92976VAJ7	Bond LT Other	WACHOVIA BANK COMMERCIAL MTG 0 5.95% (effective rate 5.932%), 05/15/2043	1,870,000	1,870,000	1,878,552
9297667K3	Bond LT Other	WACHOVIA BANK COMMERCIAL MTGE 0 5.48% (effective rate 5.39%), 10/15/2044	244,113	247,397	243,844
94974BFY1	Bond LT Other	WELLS FARGO CO 0 4.1% (effective rate 4.111%), 06/03/2026	670,000	669,364	676,294
92936TAF9	Bond LT Other	WF-RBS COMMERCIAL MORTGAGE TRU 0 1.68% (effective rate -7.26%), 06/15/2045	3,193,433	210,701	230,234
539830BF5	Bond LT Other	LOCKHEED MARTIN CORP 0 2.5% (effective rate 2.577%), 11/23/2020	410,000	408,552	407,568
539830BD0	Bond LT Other	LOCKHEED MARTIN CORP 0 3.8% (effective rate 3.861%), 03/01/2045	394,000	389,800	349,230
539830BK4	Bond LT Other	LOCKHEED MARTIN CORP 0 4.5% (effective rate 4.643%), 05/15/2036	310,000	304,189	313,843
913017CA5	Bond LT Other	UNITED TECHNOLOGIES CORP 0 4.15% (effective rate 4.158%), 05/15/2045	430,000	429,402	410,853
31396C3Y4	Bond LT Other	FHLMC 0 5.5% (effective rate 2.07%), 10/15/2035	1,701,669	1,894,243	1,905,969
31395GJR4	Bond LT Other	FHLMC 0 5.5% (effective rate 2.821%), 09/15/2034	120,516	129,671	133,486
31393FCL8	Bond LT Other	FHLMC 0 5.5% (effective rate 3.344%), 11/15/2032	81,577	86,297	88,515
31397JR97	Bond LT Other	FHLMC 0 5.5% (effective rate 3.489%), 07/15/2037	331,041	349,311	367,382
31398VSY3	Bond LT Other	FHLMC 0 5.5% (effective rate 5.06%), 08/15/2036	604,701	612,068	677,040
31397PEZ9	Bond LT Other	FHLMC 0 6% (effective rate -0.432%), 11/15/2037	594,594	647,658	649,195

SecurityID	Security Type	Security	Par/Shares	Cost	Current Market Value
31397CCB3	Bond LT Other	FHLMC 0 6% (effective rate 3.642%), 11/15/2036	59,316	60,715	64,407
31392PWS0	Bond LT Other	FHLMC 0 6% (effective rate 4.385%), 07/15/2032	105,012	111,642	118,922
31393Y5T8	Bond LT Other	FNMA 0 0.87% (effective rate 0.873%), 10/25/2033	25,202	25,202	25,482
3136ALMK4	Bond LT Other	FNMA 0 3% (effective rate 2.995%), 02/25/2035	360,000	360,092	357,844
3136AFXN9	Bond LT Other	FNMA 0 3% (effective rate 3.315%), 08/25/2033	886,877	854,098	869,746
31359SPN4	Bond LT Other	FNMA 0 6% (effective rate 5.333%), 04/25/2031	86,619	88,307	98,405
31359WKH3	Bond LT Other	FNMA 0 6% (effective rate 5.375%), 07/25/2029	124,578	126,929	139,531
3137BCF94	Bond LT Other	FREDDIE MAC 0 3% (effective rate 2.936%), 10/15/2034	410,000	412,444	402,410
3137BAWJ7	Bond LT Other	FREDDIE MAC 0 3% (effective rate 2.981%), 07/15/2037	400,000	400,931	385,767
3137A0SX4	Bond LT Other	FREDDIE MAC 0 4.5% (effective rate 2.977%), 07/15/2030	400,000	458,758	451,382
3137A1Z30	Bond LT Other	FREDDIE MAC 0 5.5% (effective rate 3.184%), 06/15/2037	320,942	340,329	356,471
31393GYQ1	Bond LT Other	FHLMC 0 5.5% (effective rate 4.664%), 12/15/2032	78,780	81,068	87,280
31393F4B9	Bond LT Other	FHLMC 0 5.5% (effective rate 5.514%), 11/15/2022	129,838	129,690	137,404
3136A2V59	Bond LT Other	FNMA 0 3% (effective rate 2.233%), 02/25/2041	1,409,365	1,437,286	1,444,960
31394ALU8	Bond LT Other	FNMA 0 5.5% (effective rate 3.846%), 08/25/2034	499,407	528,567	520,130
31397SMB7	Bond LT Other	FNMA 0 5% (effective rate 1.579%), 04/25/2041	1,475,728	1,652,318	1,608,530
718172AM1	Bond LT Other	PHILLIP MORRIS INTERNATIONAL 0 4.38% (effective rate 4.5%), 11/15/2041	632,000	619,965	628,406
761713BG0	Bond LT Other	REYNOLDS AMERICAN INC 0 4.45% (effective rate 4.488%), 06/12/2025	125,000	124,635	130,729
761713BA3	Bond LT Other	REYNOLDS AMERICAN INC 0 5.7% (effective rate 5.738%), 08/15/2035	118,000	117,467	129,307
345370CQ1	Bond LT Other	FORD MOTOR COMPANY 0 4.75% (effective rate 5.275%), 01/15/2043	322,000	297,704	303,527
345397WY5	Bond LT Other	FORD MOTOR CREDIT CO LLC 0 2.6% (effective rate 2.597%), 11/04/2019	363,000	363,000	356,407
37045XBB1	Bond LT Other	GENERAL MOTORS FINL CO 0 3.1% (effective rate 3.116%), 01/15/2019	236,000	235,892	235,657
37045XAZ9	Bond LT Other	GENERAL MOTORS FINL CO 0 4.3% (effective rate 4.317%), 07/13/2025	275,000	274,634	266,665
03065JAG9	Bond LT Other	AMERICAN AUTOMOBILE RECEIVABLE 0 3.07% (effective rate 3.202%), 11/09/2020	975,000	972,354	970,412
03065LAE9	Bond LT Other	AMERICREDIT AUTOMOBIE RECEIVAB 0 1.82% (effective rate 1.826%), 07/08/2020	600,000	599,994	595,348
03064VAE8	Bond LT Other	AMERICREDIT AUTOMOBILE RECEIVA 0 2.18% (effective rate 2.195%), 06/08/2020	500,000	499,948	498,595
03064XAF1	Bond LT Other	AMERICREDIT AUTOMOBILE RECEIVA 0 2.35% (effective rate 1.812%), 12/10/2018	180,000	181,376	180,835
03065EAG0	Bond LT Other	AMERICREDIT AUTOMOBILE RECEIVA 0 2.86% (effective rate 2.205%), 12/08/2019	410,000	415,884	412,429
03062AAG1	Bond LT Other	AMERICREDIT AUTOMOBILE RECEIVA 0 3.13% (effective rate 3.095%), 10/08/2020	1,120,000	1,121,389	1,119,028
05581QAE8	Bond LT Other	BMW VEHICLE LEASE TRUST 0 1.55% (effective rate 1.557%), 02/20/2019	270,000	269,983	267,999
13975GAD0	Bond LT Other	CAPITAL AUTO RECEIVABLES ASSET 0 1.69% (effective rate 1.706%), 10/22/2018	1,060,000	1,059,881	1,060,713
13975KAD1	Bond LT Other	CAPITAL AUTO RECEIVABLES ASSET 0 1.86% (effective rate 1.871%), 10/21/2019	1,220,000	1,219,854	1,211,598
13975FAG5	Bond LT Other	CAPITAL AUTO RECEIVABLES ASSET 0 3.22% (effective rate 2.241%), 05/20/2019	1,120,000	1,138,780	1,137,529
14313PAF4	Bond LT Other	CARMAX AUTO OWNER TRUST 0 1.95% (effective rate 2.319%), 09/16/2019	1,360,000	1,351,022	1,351,038
14313WAE2	Bond LT Other	CARMAX AUTO OWNER TRUST 0 2.17% (effective rate 2.179%), 10/15/2020	750,000	749,992	745,749
14313TAF6	Bond LT Other	CARMAX AUTO OWNER TRUST 0 2.29% (effective rate 2.307%), 06/15/2020	910,000	909,821	910,271
34529WAE0	Bond LT Other	FORD CREDIT AUTO OWNER TRUST 0 1.67% (effective rate 1.677%), 11/15/2017	278,000	277,998	278,324
34530MAA7	Bond LT Other	FORD CREDIT AUTO OWNER TRUST F 0 2.26% (effective rate 2.108%), 11/25/2025	1,100,000	1,105,750	1,108,873
36250QAE3	Bond LT Other	GM FINANCIAL AUTOMOBILE LEASIN 0 1.81% (effective rate 1.817%), 11/20/2019	570,000	569,997	564,674
41284AAE8	Bond LT Other	HARLEY DAVIDSON MOTORCYCLE TRU 0 1.55% (effective rate 1.563%), 10/15/2021	160,000	159,975	159,501
41284BAE6	Bond LT Other	HARLEY DAVIDSON MOTORCYCLE TRU 0 1.67% (effective rate 1.68%), 08/15/2022	1,300,000	1,299,813	1,292,085

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44890JAE9	Bond LT Other	HYUNDAI AUTO RECEIVABLES TRUST 0 1.13% (effective rate 1.399%), 09/17/2018	920,000	917,389	915,731
44890QAE3	Bond LT Other	HYUNDAI AUTO RECEIVABLES TRUST 0 2.1% (effective rate 2.116%), 03/15/2019	500,000	499,946	503,344
68784LAE2	Bond LT Other	OSCAR US FUNDING TRUST 0 2.44% (effective rate 2.364%), 06/15/2022	490,000	491,589	489,216
80284AAF3	Bond LT Other	SANTANDER DRIVE AUTO 0 2.46% (effective rate 2.304%), 06/15/2020	1,360,000	1,364,974	1,363,826
80284AAG1	Bond LT Other	SANTANDER DRIVE AUTO 0 3.21% (effective rate 3.065%), 01/15/2021	1,680,000	1,686,775	1,683,254
80283XAG2	Bond LT Other	SANTANDER DRIVE AUTO RECEIVABL 0 2.65% (effective rate 2.766%), 08/17/2020	1,320,000	1,317,435	1,313,448
80283JAF5	Bond LT Other	SANTANDER DRIVE AUTO RECEIVABL 0 3.78% (effective rate 2.244%), 10/15/2019	740,000	758,846	752,912
78447NAF3	Bond LT Other	SMART TRUST 0 1.05% (effective rate 1.062%), 10/14/2018	467,062	467,025	466,011
78447UAF7	Bond LT Other	SMART TRUST 0 1.18% (effective rate 1.184%), 02/14/2019	150,000	149,998	148,031
98160YAE5	Bond LT Other	WORLD OMNI AUTO RECEIVABLES TR 0 1.84% (effective rate 1.849%), 01/17/2022	340,000	339,976	336,165
00084DAJ9	Bond LT Other	ABN AMRO BANK NV 0 2.45% (effective rate 2.483%), 06/04/2020	200,000	199,722	198,282
05954TAF8	Bond LT Other	BANCO DE CREDITO DEL PER 0 5.38% (effective rate 3.523%), 09/16/2020	325,000	350,883	343,688
05968LAG7	Bond LT Other	BANCOLOMBIA SA 0 5.95% (effective rate 3.91%), 06/03/2021	325,000	357,103	335,156
06051GFT1	Bond LT Other	BANK OF AMERICA NA 0 2.62% (effective rate 2.632%), 10/19/2020	233,000	232,921	230,069
06051GFS3	Bond LT Other	BANK OF AMERICA NA 0 3.88% (effective rate 3.897%), 08/01/2025	549,000	548,027	557,305
06051GFP9	Bond LT Other	BANK OF AMERICA NA 0 3.95% (effective rate 3.986%), 04/21/2025	250,000	249,293	243,442
06051GFF1	Bond LT Other	BANK OF AMERICA NA 0 4% (effective rate 4.046%), 04/01/2024	387,000	385,743	395,791
06051GFL8	Bond LT Other	BANK OF AMERICA NA 0 4.25% (effective rate 4.302%), 10/22/2026	490,000	487,792	485,019
06406HDF3	Bond LT Other	BANK OF NEW YORK MELLON 0 2.45% (effective rate 2.464%), 11/27/2020	590,000	589,617	587,401
05581KAA9	Bond LT Other	BNP PARIBAS 0 4.38% (effective rate 4.494%), 09/28/2025	495,000	490,364	484,764
14042EAL1	Bond LT Other	CAPITAL ONE NA 0 1.65% (effective rate 1.657%), 02/05/2018	500,000	499,927	495,053
172967KA8	Bond LT Other	CITIGROUP INC 0 4.45% (effective rate 4.417%), 09/29/2027	450,000	451,319	447,021
172967HS3	Bond LT Other	CITIGROUP INC 0 5.3% (effective rate 5.318%), 05/06/2044	362,000	361,026	376,543
17401QAC5	Bond LT Other	CITIZENS BANK NA RI 0 2.3% (effective rate 2.345%), 12/03/2018	288,000	287,632	287,660
17401QAB7	Bond LT Other	CITIZENS BANK NA RI 0 2.45% (effective rate 2.47%), 12/04/2019	950,000	613,833	934,573
21684AAC0	Bond LT Other	COOPERATIEVE CENTRALE RAIFFEIS 0 4.38% (effective rate 4.338%), 08/04/2025	510,000	511,436	518,697
316773AD2	Bond LT Other	FIFTH THIRD CORPORATION 0 4.5% (effective rate 1.91%), 06/01/2018	611,000	648,190	643,360
38147MAA3	Bond LT Other	GOLDMAN SACHS GROUP INC 0 2.9% (effective rate 2.918%), 07/19/2018	483,000	482,784	492,441
38141GVP6	Bond LT Other	GOLDMAN SACHS GROUP INC 0 2.75% (effective rate 2.632%), 09/15/2020	450,000	452,233	449,704
38141GVR2	Bond LT Other	GOLDMAN SACHS GROUP INC 0 4.25% (effective rate 4.337%), 10/21/2025	660,000	655,417	654,956
38148LAF3	Bond LT Other	GOLDMAN SACHS GROUP INC 0 5.15% (effective rate 5.193%), 05/22/2045	217,000	215,590	210,791
38141GFD1	Bond LT Other	GOLDMAN SACHS GROUP INC 0 6.75% (effective rate 5.812%), 10/01/2037	635,000	707,899	742,274
446150AH7	Bond LT Other	HUNTINGTON BANCSHARES INC/OH 0 2.6% (effective rate 2.643%), 08/02/2018	368,000	367,603	368,425
446438RR6	Bond LT Other	HUNTINGTON NATIONAL BANK 0 2.2% (effective rate 2.157%), 11/06/2018	793,000	793,822	790,808
46625HJZ4	Bond LT Other	JP MORGAN CHASE & CO 0 4.12% (effective rate 4.152%), 12/15/2026	659,000	657,436	657,183
46625HKK5	Bond LT Other	JP MORGAN CHASE & CO 0 5.3% (effective rate 5.3%),	660,000	660,000	657,525
48126HAA8	Bond LT Other	JPMORGAN CHASE & CO 0 6% (effective rate 6%),	430,000	430,000	429,400
55279HAJ9	Bond LT Other	MANUFACTURERS & TRADERS 0 2.1% (effective rate 2.112%), 02/06/2020	442,000	441,788	434,097
6174468C6	Bond LT Other	MORGAN STANLEY 0 4% (effective rate 4.01%), 07/23/2025	490,000	489,602	504,589
61747WAL3	Bond LT Other	MORGAN STANLEY 0 5.5% (effective rate 5.697%), 07/28/2021	244,000	241,719	273,371
553794AA6	Bond LT Other	MUFG AMERICAS HLDGS CORP 0 1.62% (effective rate 1.648%), 02/09/2018	620,000	619,703	614,581

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65557CAM5	Bond LT Other	NORDEA BANK AB 0 5.5% (effective rate 5.5%),	652,000	652,000	649,555
69353RDD7	Bond LT Other	PNC BANK NA 0 2.25% (effective rate 1.822%), 07/02/2019	277,000	281,009	278,230
69353REU8	Bond LT Other	PNC BANK NA 0 2.45% (effective rate 2.464%), 11/05/2020	360,000	359,764	358,383
80280JDB4	Bond LT Other	SANTANDER BANK NA 0 2% (effective rate 1.906%), 01/12/2018	512,000	512,916	508,235
80283LAN3	Bond LT Other	SANTANDER UK 0 2.38% (effective rate 2.267%), 03/16/2020	452,000	453,943	451,258
865622BR4	Bond LT Other	SUMITOMO MITSUI BANKING 0 2.45% (effective rate 2.25%), 01/16/2020	389,000	391,989	386,791
90261AAB8	Bond LT Other	UBS AG STAMFORD CT 0 7.62% (effective rate 7.625%), 08/17/2022	346,000	346,000	394,440
90351DAB3	Bond LT Other	UBS GROUP FUNDING 0 4.12% (effective rate 4.148%), 09/24/2025	496,000	495,067	495,486
94974BGR5	Bond LT Other	WELLS FARGO CO 0 2.55% (effective rate 2.573%), 12/07/2020	801,000	800,146	797,062
94974BGL8	Bond LT Other	WELLS FARGO CO 0 4.3% (effective rate 4.341%), 07/22/2027	337,000	335,748	344,257
94974BGE4	Bond LT Other	WELLS FARGO CO 0 4.65% (effective rate 4.693%), 11/04/2044	533,000	529,369	518,544
031162BM1	Bond LT Other	AMGEN INC 0 3.88% (effective rate 3.909%), 11/15/2021	285,000	284,486	296,934
09062XAF0	Bond LT Other	BIOGEN INC 0 4.05% (effective rate 4.079%), 09/15/2025	389,000	388,085	390,765
375558AZ6	Bond LT Other	GILEAD SCIENCES INC 0 3.5% (effective rate 3.51%), 02/01/2025	420,000	419,666	423,503
375558BF9	Bond LT Other	GILEAD SCIENCES INC 0 3.65% (effective rate 3.697%), 03/01/2026	820,000	816,732	826,953
012725AB3	Bond LT Other	ALBEMARLE CORP 0 3% (effective rate 3.027%), 12/01/2019	100,000	99,900	98,086
277432AQ3	Bond LT Other	EASTMAN CHEMICAL 0 2.7% (effective rate 2.743%), 01/15/2020	390,000	389,360	386,148
07383FY51	Bond LT Other	BEAR STEARNS COMM MORTG SEC 0 5.85% (effective rate 3.261%), 11/11/2041	370,000	400,092	397,353
07387BAN3	Bond LT Other	BEAR STEARNS COMMERCIAL MTGE 0 5.06% (effective rate 3.211%), 09/11/2042	890,000	889,329	888,483
07387BCQ4	Bond LT Other	BEAR STEARNS COMMERCIAL MTGE 0 5.32% (effective rate 4.089%), 10/12/2042	790,000	792,370	789,098
12514AAK7	Bond LT Other	CD COMMERCIAL MORTGAGE TRUST 0 6.32% (effective rate 3.319%), 11/15/2044	620,000	652,474	644,177
12624XAE8	Bond LT Other	COMMERCIAL MORTGAGE TRUST 0 1.64% (effective rate 0.86%), 03/10/2046	6,904,200	389,124	362,387
12624KAE6	Bond LT Other	COMMERCIAL MORTGAGE PASS-THROU 0 1.99% (effective rate - 5.012%), 08/15/2045	1,266,202	93,823	108,971
12624QAS2	Bond LT Other	COMMERCIAL MORTGAGE TRUST 0 2.09% (effective rate -7.388%), 10/15/2045	5,332,786	461,944	462,804
12649CAL9	Bond LT Other	CREDIT SUISSE MORTGAGE TRUST 0 2.58% (effective rate 2.594%), 09/15/2038	860,000	860,000	847,494
22541SHX9	Bond LT Other	CS FIRST BOSTON MTGE SEC CORP 0 5.74% (effective rate 2.815%), 05/15/2036	770,000	802,020	812,065
23306NAL6	Bond LT Other	DBWF 2015-LCM MORTGAGE TRUST 0 3.54% (effective rate 4.851%), 06/17/2045	840,000	751,996	764,820
3137AH6R4	Bond LT Other	FREDDIE MAC 0 2.12% (effective rate -40.958%), 08/25/2018	13,540,819	530,937	582,605
30263SAA5	Bond LT Other	FREMF MORTGAGE TRUST 0 0.1% (effective rate -12.92%), 12/25/2044	49,224,491	206,450	233,275
396789FY0	Bond LT Other	GREENWICH CAPITAL COM FUNDING 0 6.25% (effective rate 5.413%), 06/10/2036	810,000	808,985	820,986
36192KAW7	Bond LT Other	GS MORTGAGE SECURITIES TRUST 0 2.7% (effective rate -2.186%), 05/10/2045	2,497,973	233,990	223,571
36248GAF7	Bond LT Other	GS MTG SECS 0 1.69% (effective rate 1.136%), 11/10/2046	5,244,114	352,588	340,631
46639EAH4	Bond LT Other	JP MORGAN CHASE COMMERCIAL MOR 0 0.44% (effective rate 44.183%), 12/15/2047	2,900,000	216,314	64,752
46642JAJ4	Bond LT Other	JP MORGAN CHASE COMMERCIAL MOR 0 2.58% (effective rate 2.594%), 04/15/2027	610,000	610,000	608,881
46645FAL4	Bond LT Other	JP MORGAN CHASE COMMERCIAL MOR 0 3.74% (effective rate 3.601%), 09/05/2032	720,000	724,877	714,956
46637WAE3	Bond LT Other	JP MORGAN CHASE COMMERCIAL MTG 0 1.92% (effective rate - 4.276%), 06/15/2045	9,241,832	649,393	583,027
46625YDG5	Bond LT Other	JP MORGAN CHASE COMMERCIAL MTG 0 5.02% (effective rate 3.597%), 01/12/2037	1,321,000	1,319,725	1,316,303
46636DAU0	Bond LT Other	JP MORGAN CHASE COMMERCIAL MTG 0 5.47% (effective rate 3.449%), 07/15/2046	470,000	516,081	496,386
46644FAF8	Bond LT Other	JPMBB COMMERCIAL MORTGAGE 0 1.35% (effective rate -3.503%), 10/15/2048	5,879,358	417,461	407,988
46644UBC1	Bond LT Other	JPMBB COMMERCIAL MORTGAGE SECU 0 0.87% (effective rate 0.897%), 07/15/2048	9,532,549	404,153	400,099
46640LAF9	Bond LT Other	JPMBB COMMERCIAL MORTGAGE SECU 0 1.12% (effective rate 2.881%), 08/15/2046	8,933,287	355,332	320,400
61763QAN1	Bond LT Other	MORGAN STANLEY 0 3.56% (effective rate 3.738%), 07/13/2021	1,020,000	1,011,092	997,065

SecurityID	Security Type	Security	Par/Shares	Cost	Current Market Value
61761AAG3	Bond LT Other	MORGAN STANLEY BAML TRUST 0 4.84% (effective rate 4.567%), 08/15/2045	300,000	304,848	288,477
61760RAN2	Bond LT Other	MORGAN STANLEY CAPITAL I TRUST 0 5.35% (effective rate 4.268%), 07/15/2049	790,000	833,109	803,371
617458AQ7	Bond LT Other	MORGAN STANLEY CAPITAL I TRUST 0 5.61% (effective rate 3.347%), 09/15/2047	550,000	606,907	597,141
617458AS3	Bond LT Other	MORGAN STANLEY CAPITAL I TRUST 0 5.61% (effective rate 3.914%), 09/15/2047	530,000	571,231	557,375
61760UAD7	Bond LT Other	MORGAN STANLEY REREMIC TRUST 0 0.25% (effective rate 3.635%), 07/27/2049	1,680,000	1,541,318	1,525,272
053015AE3	Bond LT Other	AUTOMATIC DATA PROCESSING INC 0 3.38% (effective rate 3.388%), 09/15/2025	390,000	389,572	397,575
037833AX8	Bond LT Other	APPLE INC 0 1.55% (effective rate 1.601%), 02/07/2020	1,325,000	1,322,310	1,302,869
037833AL4	Bond LT Other	APPLE INC 0 3.85% (effective rate 4.416%), 05/04/2043	544,000	494,220	501,194
42824CAL3	Bond LT Other	HP ENTERPRISE CO 0 4.4% (effective rate 4.433%), 10/15/2022	190,000	189,623	189,272
42824CAP4	Bond LT Other	HP ENTERPRISE CO 0 4.9% (effective rate 4.935%), 10/15/2025	94,000	93,739	92,178
06742LAH6	Bond LT Other	BARCLAYS DRYROCK ISSUANCE TR 0 2.2% (effective rate 2.218%), 12/15/2022	590,000	589,761	587,705
126802DH7	Bond LT Other	CABELAS MASTER CREDIT CARD TRU 0 2.25% (effective rate 2.269%), 07/17/2023	640,000	639,769	637,666
126802DC8	Bond LT Other	CABELAS MASTER CREDIT CARD TRU 0 2.26% (effective rate 2.275%), 03/15/2023	1,700,000	1,699,623	1,687,218
161571BS2	Bond LT Other	CHASE ISSUANCE TRUST 0 0.79% (effective rate 1.084%), 04/15/2019	640,000	637,888	637,325
161571FK5	Bond LT Other	CHASE ISSUANCE TRUST 0 1.58% (effective rate 2.07%), 08/16/2021	480,000	471,944	472,732
17305EFS9	Bond LT Other	CITIBANK CREDIT CARD ISSUANCE 0 2.15% (effective rate 1.833%), 07/15/2021	570,000	576,154	572,727
17305EFR1	Bond LT Other	CITIBANK CREDIT CARD ISSUANCE 0 2.68% (effective rate 2.687%), 06/07/2023	1,600,000	1,599,422	1,623,996
254683BG9	Bond LT Other	DISCOVER CARD MASTER TRUST 0 0.76% (effective rate 0.762%), 07/15/2021	1,070,000	1,070,000	1,068,717
254683AY1	Bond LT Other	DISCOVER CARD MASTER TRUST 0 1.67% (effective rate 2.245%), 01/18/2022	550,000	539,447	542,495
254683BK0	Bond LT Other	DISCOVER CARD MASTER TRUST 0 2.12% (effective rate 1.816%), 12/15/2021	630,000	636,501	632,154
380881CP5	Bond LT Other	GOLDEN CREDIT CARD TRUST 0 2.02% (effective rate 2.032%), 04/15/2022	1,360,000	1,359,807	1,338,264
87165LAF8	Bond LT Other	SYNCHRONY CREDIT CARD MASTER 0 2.37% (effective rate 2.385%), 03/15/2023	450,000	449,919	448,049
344593AB4	Bond LT Other	FOUND0 MIVIVIENDA SA 0 3.38% (effective rate 3.1%), 04/02/2019	350,000	352,941	349,125
73933BAA2	Bond LT Other	POWER SECTOR ASSET & LI 0 7.25% (effective rate 2.621%), 05/27/2019	450,000	517,433	520,335
92826CAD4	Bond LT Other	VISA INC 0 3.15% (effective rate 3.193%), 12/14/2025	648,000	645,631	648,801
92826CAE2	Bond LT Other	VISA INC 0 4.15% (effective rate 4.16%), 12/14/2035	500,000	499,317	504,789
023608AF9	Bond LT Other	AMEREN CORP 0 2.7% (effective rate 2.586%), 11/15/2020	573,000	575,961	570,818
200447AB6	Bond LT Other	COMISON FED DE ELECTRIC 0 4.88% (effective rate 3.542%), 05/26/2021	550,000	585,735	556,875
29365TAA2	Bond LT Other	ENTERGY TEXAS 0 7.12% (effective rate 7.168%), 02/01/2019	290,000	289,638	328,353
373334KD2	Bond LT Other	GEORGIA POWER COMPANY 0 1.95% (effective rate 1.98%), 12/01/2018	380,000	379,675	379,037
476556DC6	Bond LT Other	JERSEY CENTRAL PWR AND LT 0 4.3% (effective rate 4.339%), 01/15/2026	444,000	442,600	446,716
591894BX7	Bond LT Other	METROPOLITAN EDISON 0 7.7% (effective rate 7.7%), 01/15/2019	217,000	217,000	247,096
59562VAY3	Bond LT Other	MIDAMERICAN ENERGY HOLDINGS 0 3.75% (effective rate 3.815%), 11/15/2023	383,000	381,298	393,027
641423BY3	Bond LT Other	NEVADA POWER CO 0 7.12% (effective rate 7.136%), 03/15/2019	654,000	653,697	747,983
65339KAK6	Bond LT Other	NEXTERA ENERGY CAPITAL 0 2.7% (effective rate 2.078%), 09/15/2019	550,000	561,874	547,561
68233JAD6	Bond LT Other	ONCOR ELECTRIC DELIVERY 0 6.8% (effective rate 5.815%), 09/01/2018	405,000	414,529	450,136
69352PAH6	Bond LT Other	PPL CAPITAL FUNDING INC 0 4.7% (effective rate 4.722%), 06/01/2043	351,000	349,807	349,408
797440BR4	Bond LT Other	SAN DIEGO G&E 0 3.6% (effective rate 3.602%), 09/01/2023	227,000	226,962	236,322
842587CJ4	Bond LT Other	SOUTHERN CO 0 2.45% (effective rate 2.493%), 09/01/2018	365,000	364,590	367,840

Retirement for Employees of Aetna Inc.
Separate Account 151 Invested Assets
December 31, 2015
EIN 23-2229683/Plan #003

Attachment 3

SecurityID	Security Type	Security	Par/Shares	Cost	Current Market Value
976843BK7	Bond LT Other	WISCONSIN PUBLIC SERVICE 0 1.65% (effective rate 1.682%), 12/04/2018	390,000	389,644	387,516
3128PX7M2	Bond LT Other	FHLMC GOLD 0 3% (effective rate 1.664%), 02/01/2027	506,131	531,232	522,535
3128PX5W2	Bond LT Other	FHLMC GOLD 0 3% (effective rate 1.817%), 02/01/2027	349,118	365,899	360,440
3132QPDN1	Bond LT Other	FHLMC GOLD 0 3% (effective rate 2.696%), 04/01/2045	430,979	441,482	430,869
3132QPD27	Bond LT Other	FHLMC GOLD 0 3% (effective rate 2.782%), 04/01/2045	437,961	447,967	437,713
3132GK2F2	Bond LT Other	FHLMC GOLD 0 4% (effective rate 2.992%), 12/01/2041	90,727	94,738	96,081
3132QTSC1	Bond LT Other	FHLMC GOLD 0 4% (effective rate 3.23%), 10/01/2045	1,000,004	1,066,923	1,057,232
3128MJWR7	Bond LT Other	FHLMC GOLD 0 4% (effective rate 3.244%), 07/01/2045	504,473	534,798	533,380
3132QSZN1	Bond LT Other	FHLMC GOLD 0 4% (effective rate 3.312%), 09/01/2045	812,915	864,809	859,435
3132QS2P2	Bond LT Other	FHLMC GOLD 0 4% (effective rate 3.338%), 09/01/2045	387,230	412,249	409,689
3132QQJ78	Bond LT Other	FHLMC GOLD 0 4% (effective rate 3.479%), 06/01/2045	2,775,805	2,961,811	2,957,341
3132QSYA0	Bond LT Other	FHLMC GOLD 0 4% (effective rate 3.506%), 09/01/2045	202,741	215,707	214,375
3132QS6V5	Bond LT Other	FHLMC GOLD 0 4% (effective rate 3.509%), 09/01/2045	250,927	266,935	265,345
3132QSY8	Bond LT Other	FHLMC GOLD 0 4% (effective rate 3.516%), 09/01/2045	156,211	166,140	165,271
3128MJXF2	Bond LT Other	FHLMC GOLD 0 4% (effective rate 3.541%), 11/01/2045	418,840	443,263	442,809
3132GF6E2	Bond LT Other	FHLMC GOLD 0 5% (effective rate 1.532%), 08/01/2041	279,722	301,170	307,174
3128LXCV0	Bond LT Other	FHLMC GOLD 0 5% (effective rate 2.447%), 09/01/2035	92,420	98,746	101,556
312945D47	Bond LT Other	FHLMC GOLD 0 5% (effective rate 3.251%), 01/01/2041	407,531	428,068	446,825
3128M7YM2	Bond LT Other	FHLMC GOLD 0 5.5% (effective rate 2.54%), 11/01/2038	696,124	757,530	779,654
31293R6H9	Bond LT Other	FHLMC GOLD 0 6% (effective rate 10.285%), 06/01/2029	993	955	1,115
3132FCAG0	Bond LT Other	FHLMC GOLD 0 6% (effective rate 3.423%), 03/01/2037	219,037	240,046	249,326
31292HMF8	Bond LT Other	FHLMC GOLD 0 6% (effective rate 5.962%), 11/01/2031	2,935	2,936	3,348
31293JM63	Bond LT Other	FHLMC GOLD 0 6% (effective rate 6.162%), 01/01/2029	3,752	3,726	4,215
31293EJ92	Bond LT Other	FHLMC GOLD 0 6% (effective rate 6.163%), 11/01/2028	2,431	2,414	2,731
31293DBD3	Bond LT Other	FHLMC GOLD 0 6% (effective rate 6.164%), 11/01/2028	4,990	4,955	5,608
31293HE90	Bond LT Other	FHLMC GOLD 0 6% (effective rate 6.176%), 01/01/2029	962	955	1,081
31287PM83	Bond LT Other	FHLMC GOLD 0 6% (effective rate 6.21%), 02/01/2032	3,674	3,633	4,127
31293JDK2	Bond LT Other	FHLMC GOLD 0 6% (effective rate 6.279%), 01/01/2029	1,244	1,233	1,421
31292GW28	Bond LT Other	FHLMC GOLD 0 6% (effective rate 6.281%), 10/01/2028	919	910	1,049
31292WAA9	Bond LT Other	FHLMC GOLD 0 6% (effective rate 6.297%), 06/01/2028	13,889	13,694	15,602
31293PF59	Bond LT Other	FHLMC GOLD 0 6% (effective rate 6.347%), 04/01/2029	2,493	2,450	2,800
31293NPA2	Bond LT Other	FHLMC GOLD 0 6% (effective rate 6.364%), 04/01/2029	1,100	1,080	1,236
31293NPB0	Bond LT Other	FHLMC GOLD 0 6% (effective rate 6.405%), 04/01/2029	895	878	1,005
31293KSC1	Bond LT Other	FHLMC GOLD 0 6% (effective rate 6.524%), 02/01/2029	1,043	1,032	1,171
31293QE25	Bond LT Other	FHLMC GOLD 0 6% (effective rate 6.618%), 05/01/2029	6,461	6,253	7,257
31293PDK8	Bond LT Other	FHLMC GOLD 0 6% (effective rate 6.632%), 04/01/2029	5,798	5,609	6,514
31292GXH4	Bond LT Other	FHLMC GOLD 0 6% (effective rate 6.842%), 11/01/2028	3,319	3,238	3,789
31292GU38	Bond LT Other	FHLMC GOLD 0 6% (effective rate 6.979%), 02/01/2028	705	688	801
31293MMU3	Bond LT Other	FHLMC GOLD 0 6% (effective rate 7.154%), 03/01/2029	1,186	1,155	1,332
31293KPX8	Bond LT Other	FHLMC GOLD 0 6% (effective rate 7.316%), 02/01/2029	4,514	4,467	5,071
31293JRP6	Bond LT Other	FHLMC GOLD 0 6% (effective rate 7.85%), 02/01/2029	214	208	240
31293DGF3	Bond LT Other	FHLMC GOLD 0 6.5% (effective rate 6.479%), 11/01/2028	11,503	11,540	13,101
31293DB84	Bond LT Other	FHLMC GOLD 0 6.5% (effective rate 6.483%), 11/01/2028	4,834	4,849	5,505
31293BC20	Bond LT Other	FHLMC GOLD 0 6.5% (effective rate 6.487%), 10/01/2028	6,965	6,985	7,932
31292YUF2	Bond LT Other	FHLMC GOLD 0 6.5% (effective rate 6.588%), 08/01/2028	2,602	2,596	2,963
3128FYRS6	Bond LT Other	FHLMC GOLD 0 6.5% (effective rate 6.627%), 04/01/2028	5,838	5,813	6,649
31293RUY5	Bond LT Other	FHLMC GOLD 0 6.5% (effective rate 6.721%), 06/01/2029	4,062	4,021	4,626
31292UGX7	Bond LT Other	FHLMC GOLD 0 6.5% (effective rate 6.795%), 05/01/2028	1,506	1,494	1,715
31293M7D8	Bond LT Other	FHLMC GOLD 0 6.5% (effective rate 6.82%), 04/01/2029	2,440	2,425	2,779
31293MTK8	Bond LT Other	FHLMC GOLD 0 6.5% (effective rate 6.886%), 04/01/2029	1,293	1,269	1,473
31293LEW0	Bond LT Other	FHLMC GOLD 0 6.5% (effective rate 6.887%), 03/01/2029	1,205	1,182	1,372
31293RH79	Bond LT Other	FHLMC GOLD 0 6.5% (effective rate 6.887%), 06/01/2029	135	133	154
31293N2K5	Bond LT Other	FHLMC GOLD 0 6.5% (effective rate 6.904%), 04/01/2029	2,774	2,720	3,159
31293RN72	Bond LT Other	FHLMC GOLD 0 6.5% (effective rate 6.912%), 06/01/2029	3,409	3,386	3,882
31293PH99	Bond LT Other	FHLMC GOLD 0 6.5% (effective rate 6.932%), 04/01/2029	657	644	748
31292ULD5	Bond LT Other	FHLMC GOLD 0 6.5% (effective rate 6.955%), 05/01/2028	1,072	1,064	1,221
31356ELE2	Bond LT Other	FHLMC GOLD 0 6.5% (effective rate 6.96%), 04/01/2024	90	89	102
31293SR27	Bond LT Other	FHLMC GOLD 0 6.5% (effective rate 7.114%), 07/01/2029	4,446	4,360	5,063
3128F9CW8	Bond LT Other	FHLMC GOLD 0 6.5% (effective rate 7.222%), 03/01/2026	664	645	757
31293QXU2	Bond LT Other	FHLMC GOLD 0 6.5% (effective rate 7.227%), 05/01/2029	368	359	419
31293QTE3	Bond LT Other	FHLMC GOLD 0 6.5% (effective rate 7.252%), 05/01/2029	181	177	206
3128FBRT4	Bond LT Other	FHLMC GOLD 0 6.5% (effective rate 7.315%), 04/01/2026	300	290	341
31293QXX6	Bond LT Other	FHLMC GOLD 0 6.5% (effective rate 7.325%), 05/01/2029	865	843	985
31293QU35	Bond LT Other	FHLMC GOLD 0 6.5% (effective rate 7.369%), 05/01/2029	1,045	1,023	1,190
31293QF8	Bond LT Other	FHLMC GOLD 0 6.5% (effective rate 7.689%), 05/01/2029	562	546	640
3128FCERO	Bond LT Other	FHLMC GOLD 0 6.5% (effective rate 7.745%), 05/01/2026	1,714	1,647	1,952

SecurityID	Security Type	Security	Par/Shares	Cost	Current Market Value
31335GNX9	Bond LT Other	FHLMC GOLD 0 6.5% (effective rate 7.928%), 06/01/2026	2,327	2,258	2,650
31292GT71	Bond LT Other	FHLMC GOLD 0 7% (effective rate 6.528%), 01/01/2028	4,779	4,834	5,313
31283GX93	Bond LT Other	FHLMC GOLD 0 7% (effective rate 6.581%), 12/01/2026	4,265	4,322	4,924
31292GVA1	Bond LT Other	FHLMC GOLD 0 7% (effective rate 6.636%), 05/01/2028	2,133	2,157	2,477
31283GZ26	Bond LT Other	FHLMC GOLD 0 7% (effective rate 6.663%), 09/01/2027	682	688	785
31292GP34	Bond LT Other	FHLMC GOLD 0 7% (effective rate 6.711%), 01/01/2026	134	135	153
31292VM26	Bond LT Other	FHLMC GOLD 0 7% (effective rate 6.89%), 05/01/2028	52,503	52,906	58,304
3128FXTX5	Bond LT Other	FHLMC GOLD 0 7% (effective rate 6.93%), 03/01/2028	186	187	194
31335GQN8	Bond LT Other	FHLMC GOLD 0 7% (effective rate 7.218%), 12/01/2026	1,225	1,217	1,410
31292GRP3	Bond LT Other	FHLMC GOLD 0 7% (effective rate 7.237%), 12/01/2026	744	739	822
31293XK23	Bond LT Other	FHLMC GOLD 0 7% (effective rate 7.257%), 10/01/2029	729	720	767
3128FF6N1	Bond LT Other	FHLMC GOLD 0 7% (effective rate 7.411%), 09/01/2026	226	223	227
31292GS72	Bond LT Other	FHLMC GOLD 0 7.5% (effective rate 6.728%), 08/01/2027	505	514	590
3128FRJN1	Bond LT Other	FHLMC GOLD 0 7.5% (effective rate 7.296%), 09/01/2027	1,999	2,022	2,174
3128FSM39	Bond LT Other	FHLMC GOLD 0 7.5% (effective rate 7.356%), 10/01/2027	2,338	2,362	2,408
31335GQE8	Bond LT Other	FHLMC GOLD 0 7.5% (effective rate 7.359%), 12/01/2026	961	967	1,137
3128FNAQ2	Bond LT Other	FHLMC GOLD 0 7.5% (effective rate 7.378%), 05/01/2027	64	65	66
3128FPV35	Bond LT Other	FHLMC GOLD 0 7.5% (effective rate 7.6%), 06/01/2027	379	378	383
31292GQ90	Bond LT Other	FHLMC GOLD 0 7.5% (effective rate 7.729%), 10/01/2026	1,199	1,191	1,353
3128FGYY4	Bond LT Other	FHLMC GOLD 0 7.5% (effective rate 7.744%), 10/01/2026	274	272	285
31335GNS0	Bond LT Other	FHLMC GOLD 0 7.5% (effective rate 7.841%), 05/01/2026	725	719	833
31292GQM1	Bond LT Other	FHLMC GOLD 0 7.5% (effective rate 7.841%), 05/01/2026	164	163	194
31292HAW4	Bond LT Other	FHLMC GOLD 0 7.5% (effective rate 8.069%), 02/01/2030	8,195	8,040	9,962
3128QLP96	Bond LT Other	FHLMC GOLD 0 2.44% (effective rate 1.839%), 11/01/2035	75,461	77,336	79,910
31407CDB0	Bond LT Other	FNMA 0 2.24% (effective rate 2.019%), 07/01/2035	238,871	240,365	253,506
3138WE4G1	Bond LT Other	FNMA 0 2.5% (effective rate 2.221%), 07/01/2030	460,024	466,684	464,192
3138WEUR8	Bond LT Other	FNMA 0 2.5% (effective rate 2.246%), 06/01/2030	751,119	761,977	757,925
3138WEWE5	Bond LT Other	FNMA 0 2.5% (effective rate 2.248%), 06/01/2030	1,142,274	1,158,784	1,152,624
3138WFNK8	Bond LT Other	FNMA 0 3% (effective rate 2.26%), 09/01/2030	696,890	724,558	719,672
3138EQB84	Bond LT Other	FNMA 0 3% (effective rate 2.478%), 08/01/2030	1,121,659	1,161,761	1,157,670
3138X0NJ3	Bond LT Other	FNMA 0 3% (effective rate 3.294%), 07/01/2043	1,397,962	1,367,803	1,400,876
3138E2VD4	Bond LT Other	FNMA 0 4% (effective rate 2.357%), 03/01/2042	1,034,094	1,100,612	1,097,050
3138ANSU8	Bond LT Other	FNMA 0 4% (effective rate 2.553%), 07/01/2042	222,195	236,875	235,720
3138EJQ76	Bond LT Other	FNMA 0 4% (effective rate 2.561%), 07/01/2042	1,647,065	1,771,166	1,748,131
3138WEUG2	Bond LT Other	FNMA 0 4% (effective rate 3.127%), 06/01/2045	1,619,140	1,731,216	1,718,391
3138XSMH7	Bond LT Other	FNMA 0 4% (effective rate 3.397%), 04/01/2044	1,722,794	1,803,097	1,839,810
3138YS4Q6	Bond LT Other	FNMA 0 4% (effective rate 3.506%), 06/01/2045	2,476,660	2,630,794	2,632,300
3138YV4E6	Bond LT Other	FNMA 0 4% (effective rate 3.506%), 07/01/2045	683,199	723,616	726,131
31419EZG7	Bond LT Other	FNMA 0 4.5% (effective rate 1.408%), 10/01/2040	334,053	362,081	361,525
3138EHDC3	Bond LT Other	FNMA 0 4.5% (effective rate 2.535%), 10/01/2041	326,034	346,198	352,796
31419EC56	Bond LT Other	FNMA 0 4.5% (effective rate 3.223%), 11/01/2040	304,640	315,195	330,611
31419EC98	Bond LT Other	FNMA 0 4.5% (effective rate 3.301%), 11/01/2040	354,168	369,093	383,310
3138A6JS0	Bond LT Other	FNMA 0 4.5% (effective rate 3.796%), 01/01/2041	247,967	255,905	268,345
3138A2HT9	Bond LT Other	FNMA 0 4.5% (effective rate 3.903%), 12/01/2040	190,157	194,274	206,032
3138A2JF7	Bond LT Other	FNMA 0 4.5% (effective rate 3.926%), 01/01/2041	239,111	244,283	258,579
3138A1T92	Bond LT Other	FNMA 0 4.5% (effective rate 4.071%), 12/01/2040	129,723	132,485	140,782
31415TJW1	Bond LT Other	FNMA 0 5% (effective rate 1.605%), 09/01/2023	54,462	56,834	56,392
31402RJL4	Bond LT Other	FNMA 0 5% (effective rate 2.821%), 07/01/2035	163,765	175,407	181,115
31416BKP2	Bond LT Other	FNMA 0 5% (effective rate 3.08%), 07/01/2037	333,710	357,537	369,106
31419KE92	Bond LT Other	FNMA 0 5% (effective rate 3.209%), 11/01/2040	254,724	272,622	282,054
31417WKH3	Bond LT Other	FNMA 0 5% (effective rate 3.506%), 05/01/2041	285,936	303,540	315,765
31391P6H4	Bond LT Other	FNMA 0 5% (effective rate 3.799%), 02/01/2018	9,288	9,355	9,617
31400HVC4	Bond LT Other	FNMA 0 5% (effective rate 4.368%), 03/01/2018	9,820	9,852	10,168
31418M5H1	Bond LT Other	FNMA 0 5.5% (effective rate 2.497%), 06/01/2039	133,070	145,456	149,623
31389RBW5	Bond LT Other	FNMA 0 5.5% (effective rate 4.337%), 03/01/2017	626	627	634
31410GZC0	Bond LT Other	FNMA 0 5.5% (effective rate 4.635%), 03/01/2037	127,997	130,879	143,421
31414KHR4	Bond LT Other	FNMA 0 5.7% (effective rate 5.279%), 09/01/2047	690,524	727,047	777,580
31419AXT9	Bond LT Other	FNMA 0 6% (effective rate 2.921%), 12/01/2040	46,531	51,251	52,647
31418MY63	Bond LT Other	FNMA 0 6% (effective rate 3.015%), 01/01/2040	740,667	822,210	850,206
31389RQT6	Bond LT Other	FNMA 0 6% (effective rate 3.703%), 04/01/2017	3,856	3,894	3,900
31409VGf4	Bond LT Other	FNMA 0 6% (effective rate 5.741%), 03/01/2021	18,194	18,231	19,255
31389CHK8	Bond LT Other	FNMA 0 6% (effective rate 6.27%), 01/01/2032	23,307	22,938	26,312
31374TYD5	Bond LT Other	FNMA 0 6% (effective rate 8.683%), 09/01/2029	4,634	4,250	5,287
31383KDZ7	Bond LT Other	FNMA 0 6.5% (effective rate 10.29%), 07/01/2029	1,757	1,679	2,008
31371KR37	Bond LT Other	FNMA 0 6.5% (effective rate 5.925%), 08/01/2032	7,828	7,950	8,946
31411SRA6	Bond LT Other	FNMA 0 6.5% (effective rate 6.336%), 03/01/2037	29,340	29,817	33,531
31371G2S8	Bond LT Other	FNMA 0 6.5% (effective rate 6.364%), 10/01/2028	1,787	1,790	2,042

Retirement for Employees of Aetna Inc.
Separate Account 151 Invested Assets
December 31, 2015
EIN 23-2229683/Plan #003

Attachment 3

SecurityID	Security Type	Security	Par/Shares	Cost	Current Market Value
31380MDY9	Bond LT Other	FNMA 0 6.5% (effective rate 6.381%), 10/01/2028	327	328	374
313615TW6	Bond LT Other	FNMA 0 6.5% (effective rate 6.417%), 01/01/2024	499	499	571
31381BVZ9	Bond LT Other	FNMA 0 6.5% (effective rate 6.476%), 12/01/2028	847	848	968
31379YUP6	Bond LT Other	FNMA 0 6.5% (effective rate 6.512%), 09/01/2028	268	268	306
31379YUQ4	Bond LT Other	FNMA 0 6.5% (effective rate 6.513%), 09/01/2028	1,736	1,735	1,983
31375Q6H2	Bond LT Other	FNMA 0 6.5% (effective rate 7.047%), 03/01/2026	1,260	1,234	1,440
31383HWQ3	Bond LT Other	FNMA 0 6.5% (effective rate 7.074%), 06/01/2029	2,857	2,771	3,265
31375JYY0	Bond LT Other	FNMA 0 6.5% (effective rate 8.402%), 03/01/2026	199	194	228
31378CHR6	Bond LT Other	FNMA 0 6.5% (effective rate 8.772%), 07/01/2027	867	837	991
31388UGL8	Bond LT Other	FNMA 0 7% (effective rate 3.501%), 01/01/2032	5,114	5,239	5,184
31411JCE4	Bond LT Other	FNMA 0 7% (effective rate 3.63%), 03/01/2038	110,524	118,827	121,953
31411JCP9	Bond LT Other	FNMA 0 7% (effective rate 5.818%), 04/01/2038	150,484	161,063	183,270
31383DMC4	Bond LT Other	FNMA 0 7% (effective rate 7.218%), 07/01/2029	2,073	2,050	2,120
31372VCR5	Bond LT Other	FNMA 0 7% (effective rate 7.266%), 05/01/2024	1,168	1,156	1,214
31372NHM9	Bond LT Other	FNMA 0 7% (effective rate 7.276%), 05/01/2024	2,138	2,115	2,308
31371YEX5	Bond LT Other	FNMA 0 7% (effective rate 7.279%), 03/01/2024	949	939	1,023
31372LUC0	Bond LT Other	FNMA 0 7% (effective rate 7.322%), 05/01/2024	471	466	505
31384JKU2	Bond LT Other	FNMA 0 7% (effective rate 7.439%), 12/01/2029	1,884	1,842	1,903
31372VLE4	Bond LT Other	FNMA 0 7% (effective rate 7.581%), 05/01/2024	607	598	642
31379FVW1	Bond LT Other	FNMA 0 7.5% (effective rate 7.291%), 03/01/2028	1,117	1,130	1,121
31379BFO	Bond LT Other	FNMA 0 7.5% (effective rate 7.293%), 01/01/2028	4,975	5,031	5,039
31368HXH1	Bond LT Other	FNMA 0 7.5% (effective rate 7.409%), 03/01/2024	1,182	1,182	1,320
31371EVL6	Bond LT Other	FNMA 0 7.5% (effective rate 7.481%), 04/01/2024	725	724	843
31374UUH7	Bond LT Other	FNMA 0 7.5% (effective rate 7.483%), 06/01/2025	664	664	666
31382DW26	Bond LT Other	FNMA 0 7.5% (effective rate 7.513%), 10/01/2029	796	796	835
423074AX1	Bond LT Other	HJ HEINZ CO 0 3.95% (effective rate 3.966%), 07/15/2025	584,000	583,254	589,437
50076QAE6	Bond LT Other	KRAFT FOODS GROUP INC 0 5% (effective rate 5.046%), 06/04/2042	403,000	400,295	405,777
501044CW9	Bond LT Other	KROGER CO 0 2.3% (effective rate 1.875%), 01/15/2019	562,000	568,775	563,471
871829AX5	Bond LT Other	SYSCO CORP 0 2.6% (effective rate 2.641%), 10/01/2020	330,000	329,393	330,522
151191AW3	Bond LT Other	CELULOSA ARAUCO CELARA 0 4.75% (effective rate 4.065%), 01/11/2022	275,000	284,614	279,890
816851AX7	Bond LT Other	SEMPRA ENERGY 0 2.85% (effective rate 2.873%), 11/15/2020	1,030,000	1,028,914	1,029,353
585055BR6	Bond LT Other	MEDTRONIC INC 0 3.15% (effective rate 3.183%), 03/15/2022	468,000	467,124	473,109
585055BS4	Bond LT Other	MEDTRONIC INC 0 3.5% (effective rate 3.613%), 03/15/2025	490,000	485,678	494,003
585055BT2	Bond LT Other	MEDTRONIC INC 0 4.38% (effective rate 4.442%), 03/15/2035	356,000	352,920	359,860
790849AM5	Bond LT Other	ST JUDE MEDICAL INC 0 2.8% (effective rate 2.509%), 09/15/2020	274,000	277,421	274,104
790849AK9	Bond LT Other	ST JUDE MEDICAL INC 0 4.75% (effective rate 4.79%), 04/15/2043	335,000	332,947	327,442
98956PAL6	Bond LT Other	ZIMMER HOLDINGS INC 0 3.15% (effective rate 3.19%), 04/01/2022	590,000	588,654	580,017
50540RAK8	Bond LT Other	LABORATORY CORP OF AMERICA 0 2.2% (effective rate 1.69%), 08/23/2017	323,000	325,657	324,137
50540RAR3	Bond LT Other	LABORATORY CORP OF AMERICA 0 2.62% (effective rate 2.472%), 02/01/2020	565,000	568,332	557,798
50540RAP7	Bond LT Other	LABORATORY CORP OF AMERICA 0 3.2% (effective rate 3.213%), 02/01/2022	310,000	309,773	304,242
161542CY9	Bond LT Other	CHASE FUNDING LOAN ACQUISITION 0 4.75% (effective rate 3.55%), 12/25/2019	258,223	263,715	260,934
651229AP1	Bond LT Other	NEWELL BRANDS INC 0 2.88% (effective rate 2.899%), 12/01/2019	600,000	599,464	578,806
00440EAT4	Bond LT Other	ACE INA HOLDINGS INC 0 2.3% (effective rate 2.312%), 11/03/2020	480,000	479,732	476,548
026874DF1	Bond LT Other	AMERICAN INTL GROUP 0 4.8% (effective rate 4.847%), 07/10/2045	655,000	650,185	633,289
00185AAJ3	Bond LT Other	AON PLC 0 2.8% (effective rate 2.839%), 03/15/2021	437,000	436,181	435,349
416515AV6	Bond LT Other	HARTFORD FINL SERV GROUP 0 6% (effective rate 6.334%), 01/15/2019	395,000	391,392	434,410
74256LAS8	Bond LT Other	PRINCIPAL LFE CLB FND II 0 2.62% (effective rate 2.651%), 11/19/2020	270,000	269,676	269,366
98420EAC9	Bond LT Other	XLIT LTD 0 4.45% (effective rate 4.496%), 03/31/2025	490,000	488,239	479,834
01609WAQ5	Bond LT Other	ALIBABA GROUP HOLDING 0 3.6% (effective rate 3.622%), 11/28/2024	742,000	740,750	708,790
670346AM7	Bond LT Other	NUCOR CORP 0 4% (effective rate 4.009%), 08/01/2023	397,000	396,757	384,927
773903AF6	Bond LT Other	ROCKWELL AUTOMATION INC 0 2.05% (effective rate 2.094%), 03/01/2020	590,000	588,961	584,899
776743AA4	Bond LT Other	ROPER TECHNOLOGIES INC 0 3% (effective rate 3.008%), 12/15/2020	789,000	788,694	785,725
20030NBEO	Bond LT Other	COMCAST CORP 0 4.65% (effective rate 4.655%), 07/15/2042	412,000	411,682	419,251

Retirement for Employees of Aetna Inc.
Separate Account 151 Invested Assets
December 31, 2015
EIN 23-2229683/Plan #003

Attachment 3

<u>SecurityID</u>	<u>Security Type</u>	<u>Security</u>	<u>Par/Shares</u>	<u>Cost</u>	<u>Current Market Value</u>
63946BAJ9	Bond LT Other	NBC UNIVERSAL MEDIA LLC 0 4.45% (effective rate 4.45%), 01/15/2043	557,000	556,992	545,724
88732JAY4	Bond LT Other	TIME WARNER CABLE INC 0 5.88% (effective rate 5.493%), 11/15/2040	273,000	286,898	258,713
887317AR6	Bond LT Other	TIME WARNER INC 0 4.05% (effective rate 4.087%), 12/15/2023	483,000	481,789	492,813
887317AS4	Bond LT Other	TIME WARNER INC 0 5.35% (effective rate 5.354%), 12/15/2043	348,000	347,790	347,497
887317AD7	Bond LT Other	TIME WARNER INC 0 6.5% (effective rate 5.117%), 11/15/2036	283,000	332,822	319,607
378272AG3	Bond LT Other	GLENCORE FUNDING LLC 0 3.12% (effective rate 3.196%), 04/29/2019	556,000	554,746	464,260
380956AF9	Bond LT Other	GOLDCORP INC 0 3.62% (effective rate 3.646%), 06/09/2021	405,000	404,576	380,309
278062AE4	Bond LT Other	EATON CORP 0 4.15% (effective rate 4.173%), 11/02/2042	395,000	393,524	364,239
36962G6P4	Bond LT Other	GENERAL ELECTRIC CAP CORP 0 2.1% (effective rate 2.112%), 12/11/2019	527,000	526,758	526,945
369604BF9	Bond LT Other	GENERAL ELECTRIC CAP CORP 0 4.12% (effective rate 4.158%), 10/09/2042	402,000	399,848	392,668
902118BS6	Bond LT Other	TYCO INTL GROUP 0 3.9% (effective rate 3.985%), 02/14/2026	330,000	327,677	330,736
037411AW5	Bond LT Other	APACHE CORP 0 5.1% (effective rate 4.26%), 09/01/2040	582,000	655,292	497,502
05565QCX4	Bond LT Other	BP CAPITAL MARKETS PLC 0 2.32% (effective rate 2.315%), 02/13/2020	390,000	390,000	384,251
166764AY6	Bond LT Other	CHEVRON CORP 0 2.42% (effective rate 2.419%), 11/17/2020	449,000	449,000	446,474
29245JAE2	Bond LT Other	EMP NACIONAL DEL PETROLEO 0 5.25% (effective rate 3.673%), 08/10/2020	325,000	346,531	335,855
42809HAF4	Bond LT Other	HESS CORP 0 3.5% (effective rate 3.58%), 07/15/2024	361,000	358,886	316,244
48667QAE5	Bond LT Other	KAZMUNAYGAS NATIONAL CO 0 7% (effective rate 4.321%), 05/05/2020	475,000	524,876	502,928
56585AAH5	Bond LT Other	MARATHON PETROLEUM CORP 0 4.75% (effective rate 4.822%), 09/15/2044	629,000	621,955	514,142
56585AAJ1	Bond LT Other	MARATHON PETROLEUM CORP 0 5% (effective rate 5.072%), 09/15/2054	177,000	174,836	141,767
674599CF0	Bond LT Other	OCCIDENTAL PETROLEUM 0 4.62% (effective rate 4.692%), 06/15/2045	328,000	324,505	318,156
71654QAW2	Bond LT Other	PETROLEOS MEXICANOS 0 6% (effective rate 3.182%), 03/05/2020	500,000	554,683	519,500
723787AL1	Bond LT Other	PIONEER NATURAL RESOURCES 0 3.45% (effective rate 3.503%), 01/15/2021	982,000	979,557	906,733
822582BM3	Bond LT Other	SHELL INTERNATIONAL FIN 0 1.62% (effective rate 1.738%), 11/10/2018	520,000	518,364	517,132
822582BD3	Bond LT Other	SHELL INTERNATIONAL FIN 0 3.25% (effective rate 3.286%), 05/11/2025	540,000	538,429	527,027
822582BF8	Bond LT Other	SHELL INTERNATIONAL FIN 0 4.38% (effective rate 4.387%), 05/11/2045	130,000	129,738	122,729
85771PAG7	Bond LT Other	STATOIL ASA 0 2.45% (effective rate 3.174%), 01/17/2023	490,000	467,758	464,495
161546GR1	Bond LT Other	CHASE FUNDING MORTGAGE LOAN AS 0 1.02% (effective rate 1.016%), 07/25/2033	18,057	18,065	16,427
12592WAD0	Bond LT Other	CNH EQUIPMENT TRUST 0 1.85% (effective rate 1.859%), 04/15/2021	1,480,000	1,479,869	1,471,471
74332MAC9	Bond LT Other	PROGRESS RESIDENTIAL TRUST 0 3.14% (effective rate 3.138%), 06/12/2032	1,500,000	1,499,819	1,448,651
85172LAA4	Bond LT Other	SPRINGLEAF FUNDING TRUST 0 3.16% (effective rate 3.186%), 11/15/2024	540,000	539,912	536,147
00287YAP4	Bond LT Other	ABBVIE INC 0 3.2% (effective rate 3.23%), 11/06/2022	210,000	209,611	206,710
581557BD6	Bond LT Other	MCKESSON CORP 0 2.28% (effective rate 1.922%), 03/15/2019	372,000	376,162	370,524
582839AJ5	Bond LT Other	MEAD JOHNSON NUTRITION C 0 3% (effective rate 3.021%), 11/15/2020	220,000	219,785	219,934
58933YAQ8	Bond LT Other	MERCK & CO INC 0 2.35% (effective rate 2.371%), 02/10/2022	385,000	384,537	378,015
628530BF3	Bond LT Other	MYLAN INC 0 2.55% (effective rate 2.597%), 03/28/2019	531,000	530,221	524,052
66989HAK4	Bond LT Other	NOVARTIS CAPITAL CORP 0 4% (effective rate 4.115%), 11/20/2045	530,000	519,555	519,120
714295AB8	Bond LT Other	PERRIGO FINANCE PLC 0 3.5% (effective rate 3.51%), 12/15/2021	550,000	549,700	534,594
28370TAG4	Bond LT Other	EL PASO PIPELINE PART OP 0 4.3% (effective rate 4.304%), 05/01/2024	314,000	313,897	269,981
29273RAK5	Bond LT Other	ENERGY TRANSFER PARTNERS 0 9.7% (effective rate 9.643%), 03/15/2019	433,000	433,551	476,875
29379VBJ1	Bond LT Other	ENTERPRISE PRODUCTS OPER 0 4.9% (effective rate 4.923%), 05/15/2046	290,000	288,939	236,985
494550BU9	Bond LT Other	KINDER MORGAN ENERGY 0 5.5% (effective rate 5.554%), 03/01/2044	1,151,000	1,142,105	897,835

SecurityID	Security Type	Security	Par/Shares	Cost	Current Market Value
718549AA6	Bond LT Other	PHILLIPS 66 PARTNERS LP 0 2.65% (effective rate 2.645%), 02/15/2020	510,000	510,000	481,348
86765BAL3	Bond LT Other	SUNOCO LOGISTICS PARTNER 0 3.45% (effective rate 3.453%), 01/15/2023	409,000	408,918	345,212
86765BAN9	Bond LT Other	SUNOCO LOGISTICS PARTNER 0 4.25% (effective rate 4.016%), 04/01/2024	125,000	126,982	108,110
86765BAP4	Bond LT Other	SUNOCO LOGISTICS PARTNER 0 5.3% (effective rate 5.311%), 04/01/2044	792,000	790,662	589,429
86765BAQ2	Bond LT Other	SUNOCO LOGISTICS PARTNER 0 5.35% (effective rate 5.395%), 05/15/2045	143,000	142,048	106,190
893526DK6	Bond LT Other	TRANS CANADA PIPELINES 0 3.8% (effective rate 3.721%), 10/01/2020	841,000	843,791	857,812
96950FAN4	Bond LT Other	WILLIAMS PARTNERS LP 0 5.4% (effective rate 5.422%), 03/04/2044	375,000	373,785	251,335
024836AC2	Bond LT Other	AMERICAN CAMPUS CMNTYS 0 3.35% (effective rate 3.391%), 10/01/2020	1,002,000	1,000,166	1,000,540
22003BAJ5	Bond LT Other	CORPORATE OFFICE PROP LP 0 3.7% (effective rate 3.742%), 06/15/2021	555,000	553,853	537,488
294752AH3	Bond LT Other	EQUITY ONE INC 0 3.75% (effective rate 3.82%), 11/15/2022	484,000	481,945	467,400
29717PAN7	Bond LT Other	ESSEX PORTFOLIO LP 0 3.88% (effective rate 3.948%), 05/01/2024	775,000	770,958	774,313
40414LAM1	Bond LT Other	HCP INC 0 3.4% (effective rate 3.497%), 02/01/2025	472,000	468,455	439,660
40414LAN9	Bond LT Other	HCP INC 0 4% (effective rate 4.107%), 06/01/2025	380,000	376,839	371,037
756109AN4	Bond LT Other	REALTY INCOME CORP 0 3.25% (effective rate 3.323%), 10/15/2022	374,000	372,340	360,928
81721MAJ8	Bond LT Other	SENIOR HOUSING PROPERTIE 0 3.25% (effective rate 3.266%), 05/01/2019	604,000	603,678	601,846
939653AM3	Bond LT Other	WASHINGTON REIT 0 3.95% (effective rate 3.724%), 10/15/2022	20,000	20,260	19,640
948741AJ2	Bond LT Other	WEINGARTEN REALTY INVEST 0 3.5% (effective rate 3.556%), 04/15/2023	781,000	778,187	759,264
126650CH1	Bond LT Other	CVS HEALTH CORP 0 1.9% (effective rate 1.924%), 07/20/2018	521,000	520,686	520,689
126650CN8	Bond LT Other	CVS HEALTH CORP 0 5.12% (effective rate 5.149%), 07/20/2045	423,000	421,453	445,601
500255AV6	Bond LT Other	KOHL'S CORP 0 5.55% (effective rate 5.572%), 07/17/2045	301,000	300,036	280,140
55616XAH0	Bond LT Other	MACYS RETAIL HLDGS INC 0 2.88% (effective rate 2.891%), 02/15/2023	318,000	317,669	288,188
55616XAJ6	Bond LT Other	MACYS RETAIL HLDGS INC 0 4.3% (effective rate 4.323%), 02/15/2043	258,000	257,048	198,062
038222AH8	Bond LT Other	APPLIED MATERIALS INC 0 2.62% (effective rate 2.34%), 10/01/2020	393,000	397,918	392,548
482480AD2	Bond LT Other	KLA-TENCOR CORP 0 4.12% (effective rate 4.128%), 11/01/2021	239,000	238,953	239,347
747525AK9	Bond LT Other	QUALCOMM INC 0 4.8% (effective rate 4.834%), 05/20/2045	470,000	467,481	417,599
31620MAP1	Bond LT Other	FIDELITY NATIONAL INFORM 0 3.62% (effective rate 3.654%), 10/15/2020	418,000	417,456	423,445
594918BC7	Bond LT Other	MICROSOFT CORP 0 3.5% (effective rate 3.581%), 02/12/2035	240,000	237,319	221,819
68389XB1	Bond LT Other	ORACLE CORP 0 4.12% (effective rate 4.149%), 05/15/2045	425,000	423,261	402,979
455780BD7	Bond LT Other	REPUBLIC OF INDONESIA 0 5.88% (effective rate 3.31%), 03/13/2020	400,000	439,897	433,577
698299AX2	Bond LT Other	REPUBLIC OF PANAMA 0 5.2% (effective rate 2.836%), 01/30/2020	275,000	299,874	298,375
836205AM6	Bond LT Other	SOUTH AFRICA REPUBLIC OF 0 6.88% (effective rate 3.177%), 05/27/2019	225,000	251,645	240,426
900123BD1	Bond LT Other	TURKEY REPUBLIC OF 0 7% (effective rate 3.252%), 03/11/2019	450,000	500,748	492,192
00206RCL4	Bond LT Other	AT&T INC 0 2.45% (effective rate 2.46%), 06/30/2020	370,000	369,844	364,385
00206RBH4	Bond LT Other	AT&T INC 0 4.3% (effective rate 3.157%), 12/15/2042	2,000	2,413	1,709
00206RCG5	Bond LT Other	AT&T INC 0 4.8% (effective rate 4.823%), 06/15/2044	373,000	371,669	341,719
00206RAD4	Bond LT Other	AT&T INC 0 6.5% (effective rate 4.981%), 09/01/2037	173,000	207,574	193,331
17275RAV4	Bond LT Other	CISCO SYSTEMS INC 0 3% (effective rate 3.086%), 06/15/2022	160,000	159,199	162,727
74913GAT2	Bond LT Other	QWEST CORPORATION 0 6.5% (effective rate 5.472%), 06/01/2017	268,000	271,691	280,454
87936UAA7	Bond LT Other	TELEFONIC CHILE SA 0 3.88% (effective rate 3.844%), 10/12/2022	400,000	400,705	394,124
92343VCR3	Bond LT Other	VERIZON COMMUNICATIONS 0 3.5% (effective rate 3.579%), 11/01/2024	451,000	448,305	445,453
92343VBY9	Bond LT Other	VERIZON COMMUNICATIONS 0 4.15% (effective rate 4.17%), 03/15/2024	370,000	369,471	380,235
92343VCM4	Bond LT Other	VERIZON COMMUNICATIONS 0 5.01% (effective rate 4.935%), 08/21/2054	428,000	433,611	391,873
92343VBZ6	Bond LT Other	VERIZON COMMUNICATIONS 0 5.05% (effective rate 5.056%), 03/15/2034	317,000	316,750	315,833

Retirement for Employees of Aetna Inc.
Separate Account 151 Invested Assets
December 31, 2015
EIN 23-2229683/Plan #003

Attachment 3

SecurityID	Security Type	Security	Par/Shares	Cost	Current Market Value
92343VBR4	Bond LT Other	VERIZON COMMUNICATIONS 0 5.15% (effective rate 5.192%), 09/15/2023	632,000	630,280	694,774
361448AV5	Bond LT Other	GATX CORP 0 2.6% (effective rate 2.423%), 03/30/2020	623,000	627,329	606,101
17315QAW6	Bond LT Other	CITIGROUP MORTGAGE LOAN TRUST 0 5% (effective rate 3.021%), 10/25/2035	288,377	292,208	297,867
36242D7K3	Bond LT Other	GSR MORTGAGE LOAN TRUST 0 0.92% (effective rate 0.923%), 06/25/2035	16,569	16,569	15,750
466247LP6	Bond LT Other	JP MORGAN MORTGAGE TRUST 0 2.75% (effective rate 2.333%), 02/25/2035	118,119	120,145	119,946
3137G0CG2	Bond LT Other	STRUCTURED AGENCY CREDIT RISK 0 2.62% (effective rate 2.7%), 09/25/2024	1,930,000	1,924,947	1,909,402
3137G0EF2	Bond LT Other	STRUCTURED AGENCY CREDIT RISK 0 2.65% (effective rate 2.665%), 03/25/2025	750,000	750,000	747,838
92922FRJ9	Bond LT Other	WASHINGTON MUTUAL 0 6% (effective rate 5.276%), 06/25/2034	230,377	235,497	247,563
94982HAC1	Bond LT Other	WELLS FARGO MORTGAGE BACKED 0 2.74% (effective rate 4.886%), 10/25/2033	342,289	314,160	344,714
94978JAC3	Bond LT Other	WELLS FARGO MTG BACKED SECUR 0 2.73% (effective rate 1.737%), 06/25/2034	69,055	70,813	69,208
BIN0RA5R9	INTEREST RATE SWAPS	Interest Rate Swap-CLR 0 0.33% (effective rate 0%), 07/31/2020	17,495,000	-	127,436
BIN0RLJG4	INTEREST RATE SWAPS	Interest Rate Swap-CLR 0 0.33% (effective rate 0%), 11/04/2020	15,054,000	-	99,140
BIN0RA5R9	INTEREST RATE SWAPS	Interest Rate Swap-CLR 0 1.49% (effective rate 0%), 07/31/2020	(17,495,000)	-	-
BIN0RLJG4	INTEREST RATE SWAPS	Interest Rate Swap-CLR 0 1.56% (effective rate 0%), 11/04/2020	(15,054,000)	-	-
949746556	Preferred Stock - N/R	WELLS FARGO COMPANY 0 0% (effective rate 0%),	14,200	355,000	370,904
784924847	Short Term - Mutual Fund	SSGA US Treasury Fund 0	9,144,630	9,144,630	9,144,630
ED5397291	Step-Up Perpetual Bonds	AEGON NV 0	500,500	449,629	395,803
Total General Investments				<u>424,102,580</u>	<u>421,483,323</u>

Retirement Plan for Employees of Aetna Inc.
Separate Account 21 Invested Assets
December 31, 2015
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>
G0177J108	Common Stock-Unaffil	ALLERGAN PLC 0	7,618.00	2,103,998	2,380,625
23135106	Common Stock-Unaffil	AMAZON.COM INC 0	11,012.00	3,994,189	7,442,901
00164V103	Common Stock-Unaffil	AMC NETWORKS INC A 0	14,833.00	1,092,704	1,107,728
31100100	Common Stock-Unaffil	AMETEK INC 0	36,398.00	1,505,370	1,950,569
31162100	Common Stock-Unaffil	AMGEN INC 0	20,982.00	3,458,187	3,406,008
37833100	Common Stock-Unaffil	APPLE INC 0	101,491.00	5,002,517	10,682,943
Y0486S104	Common Stock-Unaffil	AVAGO TECHNOLOGIES LTD 0	19,520.00	2,356,412	2,833,328
151020104	Common Stock-Unaffil	CELGENE CORP 0	20,784.00	1,658,259	2,489,092
169656105	Common Stock-Unaffil	CHIPOTLE MEXICAN GRILL INC 0	2,477.00	1,405,388	1,188,588
19122T109	Common Stock-Unaffil	COCA COLA ENTERPRISES 0	50,315.00	2,486,051	2,477,511
192446102	Common Stock-Unaffil	COGNIZANT TECH SOLUTIONS 0	43,862.00	2,059,069	2,632,597
126650100	Common Stock-Unaffil	CVS CAREMARK CORP 0	36,449.00	2,536,302	3,563,619
235851102	Common Stock-Unaffil	DANAHER CORP 0	35,175.00	2,439,558	3,267,054
2.82E+112	Common Stock-Unaffil	EDWARDS LIFESCIENCES CORP 0	30,604.00	2,231,525	2,417,104
285512109	Common Stock-Unaffil	ELECTRONIC ARTS INC 0	28,181.00	1,298,631	1,936,598
N6596X109	Common Stock-Unaffil	FREESCALE SEMICONDUCTOR LTD 0	18,590.82	1,567,031	1,566,277
406216101	Common Stock-Unaffil	HALLIBURTON CO 0	48,800.00	2,094,888	1,661,152
G47791101	Common Stock-Unaffil	INGERSOLL-RAND CO LTD 0	40,664.00	2,210,986	2,248,313
471109108	Common Stock-Unaffil	JARDEN CORP 0	31,926.00	1,758,983	1,823,613
58155Q103	Common Stock-Unaffil	MCKESSON CORP 0	13,609.00	2,062,917	2,684,103
615369105	Common Stock-Unaffil	MOODY'S CORP 0	21,032.00	2,088,982	2,110,351
654106103	Common Stock-Unaffil	NIKE INC 0	68,442.00	2,891,373	4,277,625
695156109	Common Stock-Unaffil	PACKAGING CORP OF AMERICA 0	24,505.00	1,641,882	1,545,040
776696106	Common Stock-Unaffil	ROPER INDUSTRIES INC 0	11,919.00	1,127,723	2,262,107
778296103	Common Stock-Unaffil	ROSS STORES INC 0	38,820.00	1,956,162	2,088,904
855244109	Common Stock-Unaffil	STARBUCKS CORP 0	28,325.00	1,639,880	1,700,350
883203101	Common Stock-Unaffil	TEXTRON INC 0	38,008.00	1,588,138	1,596,716
666807102	Common Stock-Unaffil	NORTHROP GRUMMAN CORP 0	10,771.00	1,860,356	2,033,673
713448108	Common Stock-Unaffil	PEPSICO INC 0	48,590.00	4,316,177	4,855,113
277432100	Common Stock-Unaffil	EASTMAN CHEMICAL 0	31,633.00	2,480,142	2,135,544
09247X101	Common Stock-Unaffil	BLACKROCK INC 0	6,927.00	1,768,114	2,358,782
45866F104	Common Stock-Unaffil	INTERCONTINENTALEXCHANGE INC 0	10,718.00	2,244,684	2,746,595
87236Y108	Common Stock-Unaffil	TD AMERITRADE HOLDING CORP 0	61,612.00	2,057,523	2,138,553
92826C839	Common Stock-Unaffil	VISA INC 0	71,828.00	4,435,413	5,570,261
854502101	Common Stock-Unaffil	STANLEY WORKS/THE 0	16,322.00	1,582,843	1,742,047
171340102	Common Stock-Unaffil	CHURCH & DWIGHT CO INC 0	23,101.00	1,940,322	1,960,813
30303M102	Common Stock-Unaffil	FACEBOOK INC-A 0	30,066.00	2,824,978	3,146,708
20030N101	Common Stock-Unaffil	COMCAST CORP 0	69,205.00	2,072,035	3,905,238
25470M109	Common Stock-Unaffil	DISH NETWORK CORP-A 0	36,918.00	2,681,281	2,110,971
02079K305	Common Stock-Unaffil	ALPHABET INC CAP STK CL A 0	11,225.00	6,643,177	8,733,162
09062X103	Common Stock-Unaffil	BIOGEN INC 0	8,051.00	3,191,528	2,466,424
110122108	Common Stock-Unaffil	BRISTOL MYERS SQUIBB 0	52,854.00	3,258,524	3,635,827
228368106	Common Stock-Unaffil	CROWN HOLDING INC 0	39,490.00	2,023,967	2,002,143
247361702	Common Stock-Unaffil	DELTA AIR LINES INC 0	63,764.00	2,542,815	3,232,197
375558103	Common Stock-Unaffil	GILEAD SCIENCES INC 0	22,161.00	1,527,770	2,242,472
437076102	Common Stock-Unaffil	HOME DEPOT INC 0	49,175.00	3,097,697	6,503,394
580135101	Common Stock-Unaffil	MCDONALD'S CORP 0	38,847.00	4,397,265	4,589,385
58933Y105	Common Stock-Unaffil	MERCK & CO INC 0	44,215.00	2,572,694	2,335,436
594918104	Common Stock-Unaffil	MICROSOFT CORP 0	86,979.00	3,932,256	4,825,595
61174X109	Common Stock-Unaffil	MONSTER BEVERAGE CORP 0	13,783.00	1,417,277	2,053,116
91324P102	Common Stock-Unaffil	UNITED HEALTH GROUP 0	27,801.00	3,409,495	3,270,510
82481R106	Common Stock-Unaffil	SHIRE PLC-ADR 0	9,944.00	2,494,869	2,038,520
22160K105	Common Stock-Unaffil	COSTCO WHOLESALE CORP 0	16,750.00	1,765,608	2,705,125
256677105	Common Stock-Unaffil	DOLLAR GENERAL CORP 0	37,349.00	2,788,905	2,684,273
00724F101	Common Stock-Unaffil	ADOBE SYSTEMS INC 0	38,324.00	3,230,230	3,600,157
756577102	Common Stock-Unaffil	RED HAT INC 0	23,840.00	1,646,967	1,974,190
79466L302	Common Stock-Unaffil	SALESFORCE.COM INC 0	11,270.00	885,617	883,568
784924847	Short Term - Mutual Fund	SSGA US Treasury Fund 0	2,382,388.88	2,382,389	2,382,389
Total General Investments				141,730,023	172,202,993

SCHEDULE SB (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small> <small>Pension Benefit Guaranty Corporation</small>	Single-Employer Defined Benefit Plan Actuarial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code). ► File as an attachment to Form 5500 or 5500-SF.	<small>OMB No. 1210-0110</small> 2015 This Form is Open to Public Inspection
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For calendar plan year 2015 or fiscal plan year beginning 01/01/2015 and ending 12/31/2015

► **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.	<table border="1" style="width: 100%; border-collapse: collapse;"> <tr> <td style="width: 60%;">B Three-digit plan number (PN) ►</td> <td style="width: 40%; text-align: center;">003</td> </tr> </table>	B Three-digit plan number (PN) ►	003
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.	<table border="1" style="width: 100%; border-collapse: collapse;"> <tr> <td>D Employer Identification Number (EIN) 23-2229683</td> </tr> </table>	D Employer Identification Number (EIN) 23-2229683	
D Employer Identification Number (EIN) 23-2229683			
E Type of plan: ☒ Single ☐ Multiple-A ☐ Multiple-B			
F Prior year plan size: ☐ 100 or fewer ☐ 101-500 ☒ More than 500			

Part I Basic Information				
1 Enter the valuation date: Month <u>01</u> Day <u>01</u> Year <u>2015</u>				
2 Assets:				
a Market value	2a	6,147,075,302		
b Actuarial value	2b	5,970,715,970		
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.....	27,171	2,955,473,669	2,955,473,669	
b For terminated vested participants.....	18,730	831,428,426	831,428,426	
c For active participants.....	20,081	951,767,992	957,011,380	
d Total.....	65,982	4,738,670,087	4,743,913,475	
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	6.24%		
6 Target normal cost.....	6	9,440,000		

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

SIGN HERE	<u>ERIC A. KEENER E.A.K.</u> Signature of actuary	<u>09/20/2016</u> Date
	<u>Eric A. Keener</u> Type or print name of actuary	<u>1406663</u> Most recent enrollment number
	<u>Hewitt Associates LLC</u> Firm name	<u>203-852-1100</u> Telephone number (including area code)
	<u>45 Glover Avenue</u> <u>Norwalk CT 06850-1203</u> Address of the firm	

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

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)	403,127,670	0
8 Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	0	0
9 Amount remaining (line 7 minus line 8)	403,127,670	0
10 Interest on line 9 using prior year's actual return of <u>9.61</u> %	38,740,569	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>6.48</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)	441,868,239	0

Part III Funding Percentages

14 Funding target attainment percentage	14	116.54%
15 Adjusted funding target attainment percentage	15	125.86%
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	119.76%
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: 4.72%	2nd segment: 6.11%	3rd segment: 6.81%
			☐ 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	0
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	9,440,000
b Excess assets, if applicable, but not greater than line 31a		31b	9,440,000
32 Amortization installments:		Outstanding Balance	Installment
a Net shortfall amortization installment		0	0
b Waiver amortization installment		0	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	0	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	0
39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37)		39	0
40 Unpaid minimum required contributions for all years		40	0

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

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

Schedule SB Attachment (Form 5500)—2015 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)—2015 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)—2015 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 2014, each adjusted as needed to fall within the 25-year average interest rate corridor under HATFA.
1st Segment Rate	4.72%.
2nd Segment Rate	6.11%.
3rd Segment Rate	6.81%.
Interest Rates for Maximum Funding Purposes	Based on average segment rates for the 24-month period ending December 2014 without regard to HATFA.
1st Segment Rate	1.22%.
2nd Segment Rate	4.11%.
3rd Segment Rate	5.20%.
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: 50% of participants are assumed to elect a 100% lump sum and 50% 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	2015 Static Mortality Table for Annuitants and Non-Annuitants per §1.430(h)(3)-1(e).

Schedule SB Attachment (Form 5500)—2015 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)—2015 Plan Year
Retirement Plan for Employees of Aetna Inc.
EIN: 23-2229683 PN: 003

Valuation of Plan Assets	<p>Smoothed fair market value of assets over the current and prior 2 years, adjusted for contributions, benefit payments, administrative expenses, and expected earnings. The average value of assets calculated in this manner is further limited to not less than 90% nor more than 110% of fair market value.</p> <p>A characteristic of this method is that the expected distribution of the value of plan assets is skewed toward understatement relative to the corresponding market values for expected long-term rates of return in excess of the third segment rate under IRC section 430(h)(2)(C)(iii).</p>
Expected Return on Assets 2013 Plan Year	7.00%. The applicable third segment rate limitation is 6.76%.
2014 Plan Year	7.00%. The applicable third segment rate limitation is 6.99%.
Trust Expenses Included in Target Normal Cost	\$9,440,000.
Actuarial Method	Standard unit credit cost method.
Valuation Date	January 1, 2015.

Schedule SB Attachment (Form 5500)—2015 Plan Year
Retirement Plan for Employees of Aetna Inc.
EIN: 23-2229683 PN: 003

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

Table 1

Withdrawal and Retirement Rates—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)—2015 Plan Year
Retirement Plan for Employees of Aetna Inc.
EIN: 23-2229683 PN: 003

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)—2015 Plan Year
Retirement Plan for Employees of Aetna Inc.
EIN: 23-2229683 PN: 003

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)—2015 Plan Year
Retirement Plan for Employees of Aetna Inc.
EIN: 23-2229683 PN: 003

Schedule SB, Part V—Summary of Plan Provisions

Effective Date	January 1, 1955. The most recent amendment and restatement was effective December 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)—2015 Plan Year
Retirement Plan for Employees of Aetna Inc.
EIN: 23-2229683 PN: 003

Amount of Benefits (continued)

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

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

Normal Form of Benefits

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

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

Optional Forms

Actuarially equivalent optional forms as follows:

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

Prior to December 1, 2014: 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.

Effective December 1, 2014: 100% of the account balance is available as a lump sum regardless of the account balance.

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)—2015 Plan Year
Retirement Plan for Employees of Aetna Inc.
EIN: 23-2229683 PN: 003

Definitions

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

Schedule SB Attachment (Form 5500)—2015 Plan Year
Retirement Plan for Employees of Aetna Inc.
EIN: 23-2229683 PN: 003

Transition Benefits for Prior Plan Participants

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

Schedule SB Attachment (Form 5500)—2015 Plan Year
Retirement Plan for Employees of Aetna Inc.
EIN: 23-2229683 PN: 003

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

Eligibility for Basic Termination Benefit 3 years of vesting service.

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

Changes in Plan Provisions Since the Prior Year

The ERISA and ASC 960 valuations reflect the following plan changes:

- An update to the applicable mortality table under IRC section 417(e) to the 2015 plan year table published in IRS Notice 2013-49.
- The plan was amended July 24, 2014 to offer a lump sum window to terminated vested participants who separated from service prior to January 1, 1999. The annuity starting date for participants electing to receive benefits under the window was December 1, 2014.

Schedule SB Attachment (Form 5500)—2015 Plan Year
Retirement Plan for Employees of Aetna Inc.
EIN: 23-2229683 PN: 003

Schedule SB, line 24—Change in Actuarial Assumptions

The 2015 valuation reflects the following changes in non-prescribed actuarial assumptions:

- A change in the assumed expenses payable from the trust from \$12,500,000 to \$9,440,000.
- A change in the percentage of participants assumed to elect the maximum available lump sum option to better reflect anticipated plan experience.

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

Schedule SB Attachment (Form 5500)—2015 Plan Year
Retirement Plan for Employees of Aetna Inc.
EIN: 23-2229683 PN: 003

Schedule SB, line 26—Schedule of Active Participant Data as of January 1, 2015

Number of Participants, Average Compensation 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			9							
25-29			332 \$579 \$2,470	11						
30-34		5	976 \$777 \$3,680	339 \$2,151 \$10,468	20 \$3,052 \$15,066					
35-39		8	928 \$775 \$4,220	827 \$2,401 \$13,081	577 \$4,348 \$19,257	35 \$8,807 \$26,354				
40-44		7	864 \$810 \$5,078	900 \$2,677 \$16,538	1,149 \$5,571 \$26,042	460 \$9,549 \$35,554	77 \$12,334 \$47,380			
45-49		10	734 \$1,052 \$6,765	648 \$3,259 \$20,698	986 \$6,510 \$33,251	814 \$12,025 \$47,981	573 \$15,337 \$61,564	42 \$16,881 \$77,978		
50-54		7	609 \$945 \$7,259	550 \$3,402 \$24,290	730 \$6,649 \$40,102	537 \$12,616 \$61,424	636 \$18,466 \$85,289	388 \$21,945 \$104,835	54 \$20,020 \$113,281	
55-59	1	3	514 \$845 \$7,758	477 \$2,800 \$25,663	583 \$6,405 \$46,430	369 \$11,879 \$67,549	324 \$16,208 \$90,601	346 \$24,295 \$136,546	216 \$24,816 \$150,415	34 \$24,312 \$190,293
60-64		1	342 \$804 \$8,511	292 \$3,008 \$31,148	370 \$6,083 \$51,198	205 \$9,799 \$72,179	158 \$16,426 \$109,252	133 \$21,475 \$151,942	72 \$27,322 \$212,109	94 \$29,885 \$262,101
65-69			77 \$618 \$8,053	90 \$2,411 \$30,333	106 \$6,842 \$68,896	44 \$11,863 \$101,481	32 \$11,829 \$104,770	15	14	19
70+		1	7	9	8	8	4	1		2

N-1983

Schedule SB Attachment (Form 5500)—2015 Plan Year
Retirement Plan for Employees of Aetna Inc.
EIN: 23-2229683 PN: 003

Schedule SB, line 26—Schedule of Active Participant Data as of January 1, 2015

Number of Participants, Average Compensation 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			9							
25-29			332 \$579 \$2,470	11						
30-34		5	976 \$777 \$3,680	339 \$2,151 \$10,468	20 \$3,052 \$15,066					
35-39		8	928 \$775 \$4,220	827 \$2,401 \$13,081	577 \$4,348 \$19,257	35 \$8,807 \$26,354				
40-44		7	864 \$810 \$5,078	900 \$2,677 \$16,538	1,149 \$5,571 \$26,042	460 \$9,549 \$35,554	77 \$12,334 \$47,380			
45-49		10	734 \$1,052 \$6,765	648 \$3,259 \$20,698	986 \$6,510 \$33,251	814 \$12,025 \$47,981	573 \$15,337 \$61,564	42 \$16,881 \$77,978		
50-54		7	609 \$945 \$7,259	550 \$3,402 \$24,290	730 \$6,649 \$40,102	537 \$12,616 \$61,424	636 \$18,466 \$85,289	388 \$21,945 \$104,835	54 \$20,020 \$113,281	
55-59	1	3	514 \$845 \$7,758	477 \$2,800 \$25,663	583 \$6,405 \$46,430	369 \$11,879 \$67,549	324 \$16,208 \$90,601	346 \$24,295 \$136,546	216 \$24,816 \$150,415	34 \$24,312 \$190,293
60-64		1	342 \$804 \$8,511	292 \$3,008 \$31,148	370 \$6,083 \$51,198	205 \$9,799 \$72,179	158 \$16,426 \$109,252	133 \$21,475 \$151,942	72 \$27,322 \$212,109	94 \$29,885 \$262,101
65-69			77 \$618 \$8,053	90 \$2,411 \$30,333	106 \$6,842 \$68,896	44 \$11,863 \$101,481	32 \$11,829 \$104,770	15	14	19
70+		1	7	9	8	8	4	1		2

N-1983

Schedule SB Attachment (Form 5500)—2015 Plan Year
Retirement Plan for Employees of Aetna Inc.
EIN: 23-2229683 PN: 003

Schedule SB, Part V—Summary of Plan Provisions

Effective Date	January 1, 1955. The most recent amendment and restatement was effective December 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)—2015 Plan Year
Retirement Plan for Employees of Aetna Inc.
EIN: 23-2229683 PN: 003

Amount of Benefits (continued)

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

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

Normal Form of Benefits

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

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

Optional Forms

Actuarially equivalent optional forms as follows:

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

Prior to December 1, 2014: 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.

Effective December 1, 2014: 100% of the account balance is available as a lump sum regardless of the account balance.

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)—2015 Plan Year
Retirement Plan for Employees of Aetna Inc.
EIN: 23-2229683 PN: 003

Definitions

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

Schedule SB Attachment (Form 5500)—2015 Plan Year
Retirement Plan for Employees of Aetna Inc.
EIN: 23-2229683 PN: 003

Transition Benefits for Prior Plan Participants

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

Schedule SB Attachment (Form 5500)—2015 Plan Year
Retirement Plan for Employees of Aetna Inc.
EIN: 23-2229683 PN: 003

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

Eligibility for Basic Termination Benefit 3 years of vesting service.

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

Changes in Plan Provisions Since the Prior Year

The ERISA and ASC 960 valuations reflect the following plan changes:

- An update to the applicable mortality table under IRC section 417(e) to the 2015 plan year table published in IRS Notice 2013-49.
- The plan was amended July 24, 2014 to offer a lump sum window to terminated vested participants who separated from service prior to January 1, 1999. The annuity starting date for participants electing to receive benefits under the window was December 1, 2014.

Schedule SB Attachment (Form 5500)—2015 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 2014, each adjusted as needed to fall within the 25-year average interest rate corridor under HATFA.
1st Segment Rate	4.72%.
2nd Segment Rate	6.11%.
3rd Segment Rate	6.81%.
Interest Rates for Maximum Funding Purposes	Based on average segment rates for the 24-month period ending December 2014 without regard to HATFA.
1st Segment Rate	1.22%.
2nd Segment Rate	4.11%.
3rd Segment Rate	5.20%.
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: 50% of participants are assumed to elect a 100% lump sum and 50% 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	2015 Static Mortality Table for Annuitants and Non-Annuitants per §1.430(h)(3)-1(e).

Schedule SB Attachment (Form 5500)—2015 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)—2015 Plan Year
Retirement Plan for Employees of Aetna Inc.
EIN: 23-2229683 PN: 003

Valuation of Plan Assets	<p>Smoothed fair market value of assets over the current and prior 2 years, adjusted for contributions, benefit payments, administrative expenses, and expected earnings. The average value of assets calculated in this manner is further limited to not less than 90% nor more than 110% of fair market value.</p> <p>A characteristic of this method is that the expected distribution of the value of plan assets is skewed toward understatement relative to the corresponding market values for expected long-term rates of return in excess of the third segment rate under IRC section 430(h)(2)(C)(iii).</p>
Expected Return on Assets	
2013 Plan Year	7.00%. The applicable third segment rate limitation is 6.76%.
2014 Plan Year	7.00%. The applicable third segment rate limitation is 6.99%.
Trust Expenses Included in Target Normal Cost	\$9,440,000.
Actuarial Method	Standard unit credit cost method.
Valuation Date	January 1, 2015.

Schedule SB Attachment (Form 5500)—2015 Plan Year
Retirement Plan for Employees of Aetna Inc.
EIN: 23-2229683 PN: 003

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

Table 1

Withdrawal and Retirement Rates—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)—2015 Plan Year
Retirement Plan for Employees of Aetna Inc.
EIN: 23-2229683 PN: 003

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)—2015 Plan Year
Retirement Plan for Employees of Aetna Inc.
EIN: 23-2229683 PN: 003

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)—2015 Plan Year
Retirement Plan for Employees of Aetna Inc.
EIN: 23-2229683 PN: 003

Schedule SB, line 24—Change in Actuarial Assumptions

The 2015 valuation reflects the following changes in non-prescribed actuarial assumptions:

- A change in the assumed expenses payable from the trust from \$12,500,000 to \$9,440,000.
- A change in the percentage of participants assumed to elect the maximum available lump sum option to better reflect anticipated plan experience.

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

Schedule SB Attachment (Form 5500)—2015 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)—2015 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**

RETIREMENT PLAN FOR EMPLOYEES OF AETNA INC.
Schedule H, Line 4i-Schedule of Assets (Held at End of Year)
December 31, 2015
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.	\$ 502,363,973	506,935,528
*	Dodge & Cox Separate Account G09237	Individual Separate Account investing primarily in U.S. government, agency and corporate bonds.	502,283,067	523,056,567
*	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.	413,528,939	412,396,507
*	DE Shaw Separate Account P65708	Individual Separate Account investing primarily in U.S. large capitalization equity securities.	224,476,946	226,218,843
*	Arrowstreet Account Separate Account G10541	Individual Separate Account investing primarily in international equity securities.	205,356,155	204,872,039
*	Jennison Fund Separate Account G14069	Individual Separate Account investing primarily in U.S. government, agency and corporate bonds.	261,509,995	254,803,835
*	LSV Asset Separate Account P65709	Individual Separate Account investing primarily in U.S. large capitalization equity securities.	186,077,585	228,062,207
*	Capital Guardian Fund Separate Account G07159	Individual Separate Account investing primarily in international equity securities.	160,150,028	165,992,890
*	MFS Fund Separate Account G15349	Individual Separate Account investing primarily in U.S. and international equity securities.	128,840,759	183,283,768
*	AQR Account Separate Account G10540	Individual Separate Account investing primarily in international equity securities.	162,306,916	178,219,784
*	Barrow, Hanley Separate Account G80500	Individual Separate Account investing primarily in U.S. and international equity securities.	161,906,813	171,151,609
*	Aronson + Johnson + Ortiz Separate Account P53292	Individual Separate Account investing primarily in U.S. small and mid capitalization equity securities.	122,413,045	122,602,868
*	Wellington Account Separate Account G10542	Individual Separate Account investing primarily in international equity securities.	102,757,779	105,358,331
*	Arbor Capital Fund Separate Account P53291	Individual Separate Account investing primarily in U.S. small capitalization equity securities.	62,059,437	78,450,367
*	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.	21,064,826	22,787,045
*	Disbursement Fund Separate Account P14320	Individual Separate Account investing primarily in money market securities.	34,906,127	34,802,694
*	Transition Fund Separate Account G15348	Individual Separate Account investing primarily in money market securities.	41,471	41,327
	Subtotal JPMorgan Investments ⁽¹⁾		3,252,043,861	3,419,036,209
*	Aetna Life Insurance Company Separate Account 90 (2)	ALIC Individual Separate Account investing primarily in U.S. government, agency and corporate bonds.	504,762,065	511,900,448
*	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.	424,102,580	422,644,316
*	Aetna Life Insurance Company Separate Account No. 21 (4)	ALIC Individual Separate Account investing primarily in U.S. large capitalization equity securities.	141,730,023	172,215,825
*	Aetna Life Insurance Company Separate Account No. 174	ALIC Pooled Separate Account investing primarily in money market securities.	43,881,057	43,881,057
*	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.	160,209,302	203,221,559
	SB Emerging Markets Value Delaware Business Trust	Commingled Trust Account investing primarily in international emerging market equity securities.	64,438,894	49,035,754
	Capital Group Emerging Markets Growth Fund	Commingled Trust Account investing primarily in international emerging market equity securities.	82,695,354	49,513,749
	UBS Trumbull Property Fund	Units in a private Real Estate Investment Trust (REIT) investing primarily in U.S. real estate properties.	289,268,944	240,639,038
	UBS Trumbull Property Inc. Fund	Units in a private REIT investing primarily in U.S. participating mortgage loans and real estate properties.	175,547,968	143,773,369
	UBS AgriVest Farmland Fund, Inc.	Shares in a private REIT investing primarily in U.S. agricultural properties.	56,371,979	73,503,965
	Allegis Value Trust	Shares in a private REIT investing primarily in U.S. real estate properties.	32,927,886	39,301,228
	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.	133,830,584	188,998,247
	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	52,191,703
	Invesco Active Multi-Sector Credit Fund ⅈ (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	50,342,175

RETIREMENT PLAN FOR EMPLOYEES OF AETNA INC.

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

December 31, 2015

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.	\$ 11,888,549	11,407,745
	Court Square Capital Partners III, L.P.	Limited partnership investing primarily in private equity investments.	7,720,333	6,611,988
	Kohlberg TE Investors VI, L.P.	Limited partnership investing primarily in private equity investments.	5,183,158	5,669,405
	Kohlberg TE Investors VII, L.P.	Limited partnership investing primarily in private equity investments.	8,762,800	9,942,689
	TPG Opportunity Partners II (B), L.P.	Limited partnership investing primarily in private equity investments.	1,235,283	11,795,780
	TPG Opportunity Partners III, L.P.	Limited partnership investing primarily in private equity investments.	3,340,202	3,881,370
	TPG Partners V, L.P.	Limited partnership investing primarily in private equity investments.	12,829,268	16,643,803
	Oak Hill Capital Partners III, LP	Limited partnership investing primarily in private equity investments.	15,809,287	18,958,350
	Crescent Mezzanine Partners VIB, LP	Limited partnership investing primarily in private mezzanine debt and equity investments.	16,649,491	15,429,966
	TCW/Crescent Mezzanine Partners V, LP	Limited partnership investing primarily in private mezzanine debt and equity investments.	7,654,195	6,839,552
	The Resolute Fund II, L.P.	Limited partnership investing primarily in private equity investments.	14,288,279	14,752,333
	Towerbrook Investors III, LP	Limited partnership investing primarily in private equity investments.	9,733,035	10,053,543
	Montagu IV LP	Limited partnership investing primarily in private equity investments.	16,861,514	16,737,686
	Wellspring Capital Partners V, LP	Limited partnership investing primarily in private equity investments.	18,088,179	22,275,810
	Private Equity (Cash) Separate Account G09725 (LP interests listed separately)	Individual Separate Account investing primarily in money market securities.	318	318
		Total investments	\$ <u>5,611,854,388</u>	<u>5,831,198,980</u>

* Party in interest

- (1) Refer to Attachment 1 for the detail of investments, excluding noninterest-bearing cash of \$115,766,910.
(2) Refer to Attachment 2 for the detail of investments, excluding noninterest-bearing cash of \$2,516,192.
(3) Refer to Attachment 3 for the detail of investments, excluding noninterest-bearing cash of \$1,160,992.
(4) Refer to Attachment 4 for the detail of investments, excluding noninterest-bearing cash of \$12,832.

See accompanying independent auditors' report.

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT			COST	CURRENT VALUE
		SHARES / PAR				
SEK	SWEDISH KRONA	194,731.610			23,116	23,098
SEK COLL	SWEDISH KRONA	CASH COLLATERAL			427	427
		3,600.920				
CHF	SWISS FRANC	5,745.590			5,781	5,740
CASH	U. S. DOLLAR	67,233,465.550			67,233,466	67,233,466
USIC	USD IM FOR CENTRAL CLEARING BROKER CREDI	363,000.000			363,000	363,000
USVC	USD VM FOR CENTRAL CLEARING BROKER CREDI	326,524.160			326,524	326,524
TOTAL NONINTEREST-BEARING CASH					115,904,378	115,766,910
					-----	-----
					-----	-----
GENERAL INVESTMENTS						

U.S. GOVERNMENT SECURITIES						

31397U3M9	FANNIE MAE-ACES 2011-M2 A2 3.645% 25/APR	MONTHLY	3.645%	04/25/2021	522,600	552,525
				520,000.000		
3136A0FK8	FANNIE MAE-ACES 2011-M4 A2 3.726% 25/JUN	MONTHLY	3.726%	06/25/2021	800,000	852,478
				800,000.000		
3136A7MJ8	FANNIE MAE-ACES 2012-M8 ASQ2 1.52042% 25	MONTHLY	1.520%	12/25/2019	0	0
				.010		
3136AEGQ4	FANNIE MAE-ACES 2013-M7 A2 2.28% 27/DEC/	MONTHLY	2.280%	12/27/2022	370,931	369,892
				376,000.000		
3136AH2E9	FANNIE MAE-ACES 2014-M1 A2 VARIABLE 25/J	MONTHLY	FLOATING	07/25/2023	1,471,917	1,549,078
				1,500,000.000		
3136ALHX2	FANNIE MAE-ACES 2014-M12 ASV2 VARIABLE 2	MONTHLY	FLOATING	10/25/2021	1,009,940	1,010,466
				1,000,000.000		

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 9 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE	
3136ALYF2 FANNIE MAE-ACES 2014-M13 A2 VARIABLE 25/		SHARES / PAR MONTHLY FLOATING 08/25/2024	514,072	514,968	
3136AJDU7 FANNIE MAE-ACES 2014-M2 A2 VARIABLE 25/D		509,000.000 MONTHLY FLOATING 12/25/2023	1,435,105	1,495,128	
3136AJLC8 FANNIE MAE-ACES 2014-M3 A2 VARIABLE 25/J		1,421,000.000 MONTHLY FLOATING 01/25/2024	1,918,977	1,978,428	
3136AJ2A3 FANNIE MAE-ACES 2014-M5 FA FLOATING 25/J		1,900,000.000 MONTHLY FLOATING 01/25/2017	15,678	15,683	
3136AKXV0 FANNIE MAE-ACES 2014-M9 A2 VARIABLE 25/J		15,682.980 MONTHLY FLOATING 07/25/2024	662,512	666,513	
3136AMKZ1 FANNIE MAE-ACES 2015-M1 A2 2.532% 25/SEP		656,000.000 MONTHLY 2.532% 09/25/2024	935,235	897,569	
3136AN6U6 FANNIE MAE-ACES 2015-M10 A2 VARIABLE 25/		926,000.000 MONTHLY FLOATING 04/25/2027	770,206	789,704	
3136AMST7 FANNIE MAE-ACES 2015-M3 A2 2.72296% 25/0		778,000.000 MONTHLY 2.722% 10/25/2024	1,212,000	1,177,780	
3136ANLF2 FANNIE MAE-ACES 2015-M7 A2 2.59% 25/DEC/		1,200,000.000 MONTHLY 2.590% 12/25/2024	1,035,239	1,016,820	
3134A4KY9 FEDERAL HOME LOAN MORTGAGE CORP BOND ZER		1,025,000.000 SEMI-ANN. 0.000% 07/15/2032	850,144	887,616	
31358DDR2 FEDERAL NATIONAL MORTGAGE ASSOCIATION DI		1,600,000.000 SEMI-ANN. 0.000% 05/15/2030	1,650,822	2,426,040	
31359MGK3 FEDERAL NATIONAL MORTGAGE ASSOCIATION NO		4,000,000.000 SEMI-ANN. 6.625% 11/15/2030	8,216,779	9,063,296	
31398AFD9 FEDERAL NATIONAL MORTGAGE ASSOCIATION NO		6,400,000.000 SEMI-ANN. 5.625% 07/15/2037	1,871,978	1,857,786	
31348UCE7 FHLMC MORTPASS ARM 01/AUG/2025 86 PN# 86		1,400,000.000 MONTHLY FLOATING 08/01/2025	2,828	2,923	
3128NHQ97 FHLMC MORTPASS ARM 01/MAR/2036 1J PN# 1J		2,799.780 MONTHLY FLOATING 03/01/2036	61,773	61,552	
3137BLVZ8 FHLMC MULTIFAMILY STRUCTURED PASS THROUG		58,379.930 MONTHLY 2.597% 09/25/2020	275,722	276,538	
		273,000.000			
JPMorgan Investor Services					
J.P.Morgan					

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 10 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT		COST	CURRENT VALUE
		SHARES / PAR			
3137B04Y7 FHLMC MULTIFAMILY STRUCTURED PASS THROUG		MONTHLY 2.615% 01/25/2023		1,179,516	1,199,568
		1,200,000.000			
3137B36J2 FHLMC MULTIFAMILY STRUCTURED PASS THROUG		MONTHLY FLOATING 02/25/2023		379,018	399,388
		384,000.000			
3137B7YY9 FHLMC MULTIFAMILY STRUCTURED PASS THROUG		MONTHLY 3.490% 01/25/2024		1,057,891	1,044,100
		1,000,000.000			
3137BBBD1 FHLMC MULTIFAMILY STRUCTURED PASS THROUG		MONTHLY 3.389% 03/25/2024		235,859	237,229
		229,000.000			
3137BJP64 FHLMC MULTIFAMILY STRUCTURED PASS THROUG		MONTHLY 3.205% 03/25/2025		1,145,332	1,128,375
		1,112,000.000			
3137BJQ71 FHLMC MULTIFAMILY STRUCTURED PASS THROUG		MONTHLY 2.770% 05/25/2025		690,942	688,411
		700,000.000			
3137BLAC2 FHLMC MULTIFAMILY STRUCTURED PASS THROUG		MONTHLY FLOATING 06/25/2025		926,987	920,667
		900,000.000			
3137BLMZ8 FHLMC MULTIFAMILY STRUCTURED PASS THROUG		MONTHLY 3.010% 07/25/2025		402,719	392,437
		391,000.000			
312906XG0 FHLMC REMICS 1125 Z 8.25% 15/AUG/2021		MONTHLY 8.250% 08/15/2021		893	953
		857.150			
312914PK4 FHLMC REMICS 1464 JD 8% 15/FEB/2023		MONTHLY 8.000% 02/15/2023		58,892	61,272
		54,431.240			
3133T1CA8 FHLMC REMICS 1584 L 6.5% 15/SEP/2023		MONTHLY 6.500% 09/15/2023		16,794	18,473
		16,438.170			
3133T1MB5 FHLMC REMICS 1590 I 6.5% 15/OCT/2023		MONTHLY 6.500% 10/15/2023		21,846	23,802
		21,721.650			
3133T1C59 FHLMC REMICS 1602 PJ 6.5% 15/OCT/2023		MONTHLY 6.500% 10/15/2023		70,967	76,280
		69,238.270			
3133T3TG3 FHLMC REMICS 1658 HZ 7.5% 15/JAN/2024		MONTHLY 7.500% 01/15/2024		17,492	18,530
		16,334.360			
3133T4UA2 FHLMC REMICS 1706 K 7% 15/MAR/2024		MONTHLY 7.000% 03/15/2024		98,056	102,430
		91,802.330			
3133T7JS9 FHLMC REMICS 1865 PE 7% 15/JUL/2026		MONTHLY 7.000% 07/15/2026		96,157	106,829
		95,035.890			
JPMorgan Investor Services					
J.P.Morgan					

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR			AETNA RETIREMENT PLAN COMPOSITE		PAGE 11 C 20661	
			BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT		COST	CURRENT VALUE
			SHARES / PAR			
3133TBEZ9	FHLMC REMICS 1987 PE 7.5%	15/SEP/2027	MONTHLY 7.500%	09/15/2027	11,964	12,410
			11,326.770			
3133TEV68	FHLMC REMICS 2071 ZE 6.5%	15/JUL/2028	MONTHLY 6.500%	07/15/2028	139,881	153,497
			135,554.940			
3133TEYR9	FHLMC REMICS 2078 QN 6.5%	15/AUG/2028	MONTHLY 6.500%	08/15/2028	61,120	65,662
			59,106.580			
3133TJR70	FHLMC REMICS 2137 PG 6%	15/MAR/2029	MONTHLY 6.000%	03/15/2029	674,197	679,188
			601,625.980			
3133TNK45	FHLMC REMICS 2224 CB 8%	15/MAR/2030	MONTHLY 8.000%	03/15/2030	21,048	23,663
			19,938.760			
3133TUYS1	FHLMC REMICS 2353 AZ 6%	15/SEP/2031	MONTHLY 6.000%	09/15/2031	80,443	94,165
			83,313.120			
3133TUUZ9	FHLMC REMICS 2357 GM 5.5%	15/SEP/2031	MONTHLY 5.500%	09/15/2031	15,799	17,931
			16,185.410			
31339GK42	FHLMC REMICS 2367 ME 6.5%	15/OCT/2031	MONTHLY 6.500%	10/15/2031	64,190	71,258
			62,700.660			
31339L5N6	FHLMC REMICS 2378 PE 5.5%	15/NOV/2016	MONTHLY 5.500%	11/15/2016	5,519	5,544
			5,460.650			
31339MXM5	FHLMC REMICS 2399 XG 6.5%	15/JAN/2032	MONTHLY 6.500%	01/15/2032	148,662	146,403
			132,070.850			
31339NTA4	FHLMC REMICS 2425 OB 6%	15/MAR/2017	MONTHLY 6.000%	03/15/2017	13,787	13,465
			13,162.160			
31339NPT7	FHLMC REMICS 2429 HB 6.5%	15/DEC/2023	MONTHLY 6.500%	12/15/2023	112,811	124,499
			112,006.300			
3133TVUN4	FHLMC REMICS 2434 ZA 6.5%	15/APR/2032	MONTHLY 6.500%	04/15/2032	82,287	88,564
			77,675.860			
31339WS23	FHLMC REMICS 2435 GH 6.5%	15/FEB/2032	MONTHLY 6.500%	02/15/2032	0	0
			.350			
3133TVYW0	FHLMC REMICS 2435 ZL 6.5%	15/APR/2032	MONTHLY 6.500%	04/15/2032	37,212	41,180
			36,173.830			
31392KL46	FHLMC REMICS 2447 LB 5.5%	15/MAY/2017	MONTHLY 5.500%	05/15/2017	2,277	2,314
			2,277.780			
JPMorgan Investor Services			J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR			AETNA RETIREMENT PLAN COMPOSITE			PAGE 12 C 20661		
			BASE CURRENCY: USD			AS OF DECEMBER 31, 2015		
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT			COST	CURRENT VALUE	
			SHARES / PAR					
31392MM82	FHLMC REMICS	2466 DH 6.5% 15/JUN/2032	MONTHLY	6.500%	06/15/2032	58,167	64,157	
			56,455.500					
31392T6Y8	FHLMC REMICS	2485 AE 5.5% 15/AUG/2017	MONTHLY	5.500%	08/15/2017	18,773	19,108	
			18,733.460					
31392RW56	FHLMC REMICS	2492 GN 5.8% 15/AUG/2032	MONTHLY	5.800%	08/15/2032	154,311	166,691	
			155,918.510					
31392V2R2	FHLMC REMICS	2494 CF 5.5% 15/SEP/2017	MONTHLY	5.500%	09/15/2017	10,561	10,786	
			10,475.750					
31392VKE1	FHLMC REMICS	2497 OE 5.5% 15/SEP/2017	MONTHLY	5.500%	09/15/2017	15,733	15,391	
			14,961.730					
31392UXQ2	FHLMC REMICS	2500 TE 5.5% 15/SEP/2017	MONTHLY	5.500%	09/15/2017	47,192	49,234	
			47,849.660					
31392ULX0	FHLMC REMICS	2503 TG 5.5% 15/SEP/2017	MONTHLY	5.500%	09/15/2017	8,077	8,376	
			8,137.910					
31392W3P3	FHLMC REMICS	2508 AQ 5.5% 15/OCT/2017	MONTHLY	5.500%	10/15/2017	19,202	19,917	
			19,334.670					
31392XUX4	FHLMC REMICS	2525 AM 4.5% 15/APR/2032	MONTHLY	4.500%	04/15/2032	464,081	472,387	
			431,954.160					
31393GAJ3	FHLMC REMICS	2538 CB 5% 15/DEC/2017	MONTHLY	5.000%	12/15/2017	51,326	55,286	
			53,792.810					
31393GXT6	FHLMC REMICS	2541 JC 5% 15/DEC/2017	MONTHLY	5.000%	12/15/2017	31,211	32,414	
			31,635.630					
31393HGW6	FHLMC REMICS	2543 YX 6% 15/DEC/2032	MONTHLY	6.000%	12/15/2032	162,692	171,444	
			153,664.300					
31393FQL3	FHLMC REMICS	2544 QC 5% 15/DEC/2017	MONTHLY	5.000%	12/15/2017	14,890	16,247	
			15,845.990					
31393J3Z9	FHLMC REMICS	2554 MN 5.5% 15/JAN/2033	MONTHLY	5.500%	01/15/2033	240,522	243,914	
			220,031.510					
31393MGX3	FHLMC REMICS	2585 DG 4.5% 15/MAR/2023	MONTHLY	4.500%	03/15/2023	58,868	62,508	
			59,935.090					
31393MW98	FHLMC REMICS	2586 WG 4% 15/MAR/2033	MONTHLY	4.000%	03/15/2033	1,196,917	1,241,632	
			1,189,482.640					
JPMorgan Investor Services			J.P.Morgan					

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR			AETNA RETIREMENT PLAN COMPOSITE			PAGE 13 C 20661	
			BASE CURRENCY: USD		AS OF DECEMBER 31, 2015		
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT			COST	CURRENT VALUE
			SHARES / PAR				
31393PQA5	FHLMC REMICS 2606	AQ 5% 15/APR/2018	MONTHLY	5.000%	04/15/2018	0	0
					.230		
31393QXY3	FHLMC REMICS 2610	VB 5.5% 15/JUL/2024	MONTHLY	5.500%	07/15/2024	50,701	56,030
					51,927.810		
31393RDS6	FHLMC REMICS 2613	BY 5.5% 15/MAY/2033	MONTHLY	5.500%	05/15/2033	399,170	410,933
					370,329.320		
31393VH61	FHLMC REMICS 2626	JA 3.5% 15/JUN/2023	MONTHLY	3.500%	06/15/2023	4,604	5,177
					5,104.760		
31393RLB4	FHLMC REMICS 2629	DB 5% 15/JUN/2023	MONTHLY	5.000%	06/15/2023	190,099	211,034
					192,000.000		
31393RY20	FHLMC REMICS 2631	SA FLOATING 15/JUN/203	MONTHLY	FLOATING	06/15/2033	46,113	57,082
					42,305.510		
31394G4Y6	FHLMC REMICS 2648	BK 5% 15/JUL/2033	MONTHLY	5.000%	07/15/2033	35,228	39,194
					37,755.920		
31394GH22	FHLMC REMICS 2649	KA 4.5% 15/JUL/2018	MONTHLY	4.500%	07/15/2018	48,629	52,568
					51,036.860		
31394GJP9	FHLMC REMICS 2649	QH 4.5% 15/JUL/2018	MONTHLY	4.500%	07/15/2018	76,930	81,764
					79,437.030		
31394HR86	FHLMC REMICS 2656	AC 6% 15/AUG/2033	MONTHLY	6.000%	08/15/2033	992,596	999,648
					890,223.920		
31394H2P5	FHLMC REMICS 2662	DG 5% 15/OCT/2022	MONTHLY	5.000%	10/15/2022	0	0
					.210		
31394HLY5	FHLMC REMICS 2663	BC 4% 15/AUG/2018	MONTHLY	4.000%	08/15/2018	84,145	97,001
					94,478.680		
31394KCQ5	FHLMC REMICS 2690	TG 4.5% 15/APR/2032	MONTHLY	4.500%	04/15/2032	8,363	8,954
					8,855.750		
31394L6Y3	FHLMC REMICS 2695	BG 4.5% 15/APR/2032	MONTHLY	4.500%	04/15/2032	6,319	6,712
					6,697.830		
31394L7G1	FHLMC REMICS 2695	DG 4% 15/OCT/2018	MONTHLY	4.000%	10/15/2018	207,683	242,148
					235,630.690		
31394LSS2	FHLMC REMICS 2700	PH 4.5% 15/NOV/2033	MONTHLY	4.500%	11/15/2033	980,539	982,211
					918,000.000		
JPMorgan Investor Services			J.P.Morgan				

IDENTITY OF ISSUE, BORROWER, LESSOR							DESCRIPTION OF INVESTMENT			COST	CURRENT VALUE
							SHARES / PAR				
31394	MJT8	FHLMC	REMICS	2714	BQ	4.5% 15/DEC/2018	MONTHLY	4.500%	12/15/2018	178,514	188,381
										182,535.750	
31394	PRY1	FHLMC	REMICS	2744	VD	5.5% 15/FEB/2026	MONTHLY	5.500%	02/15/2026	1,176,447	1,160,723
										1,069,800.960	
31394	PXG3	FHLMC	REMICS	2756	NA	5% 15/FEB/2024	MONTHLY	5.000%	02/15/2024	386,091	432,611
										408,426.860	
31394	WFQ6	FHLMC	REMICS	2779	AY	4.5% 15/APR/2019	MONTHLY	4.500%	04/15/2019	129,468	143,195
										139,277.780	
31394	XPN0	FHLMC	REMICS	2780	JG	4.5% 15/APR/2019	MONTHLY	4.500%	04/15/2019	6,016	6,777
										6,618.030	
31394	YH98	FHLMC	REMICS	2793	PE	5% 15/MAY/2034	MONTHLY	5.000%	05/15/2034	1,367,532	1,601,862
										1,488,000.000	
31394	XY26	FHLMC	REMICS	2798	JL	4.5% 15/MAY/2019	MONTHLY	4.500%	05/15/2019	171,307	189,592
										182,818.490	
31395	AJY2	FHLMC	REMICS	2810	ME	5.5% 15/JUN/2034	MONTHLY	5.500%	06/15/2034	913,801	920,039
										831,558.600	
31395	AX83	FHLMC	REMICS	2829	DK	4.5% 15/JUL/2019	MONTHLY	4.500%	07/15/2019	74,116	82,473
										79,762.030	
31395	FEG5	FHLMC	REMICS	2836	YE	5% 15/AUG/2034	MONTHLY	5.000%	08/15/2034	725,526	729,444
										662,202.520	
31395	FHB3	FHLMC	REMICS	2854	AK	4% 15/SEP/2019	MONTHLY	4.000%	09/15/2019	152,805	176,697
										170,941.280	
31395	HMH0	FHLMC	REMICS	2877	PA	5.5% 15/JUL/2033	MONTHLY	5.500%	07/15/2033	38,457	38,059
										36,644.140	
31395	JBA3	FHLMC	REMICS	2881	TE	5% 15/JUL/2033	MONTHLY	5.000%	07/15/2033	0	0
										.100	
31395	HZQ6	FHLMC	REMICS	2886	CK	5% 15/NOV/2019	MONTHLY	5.000%	11/15/2019	279,470	314,903
										302,231.940	
31395	LK83	FHLMC	REMICS	2920	HD	4.5% 15/JAN/2020	MONTHLY	4.500%	01/15/2020	325,156	371,706
										359,723.460	
31395	MZZ5	FHLMC	REMICS	2931	GD	5% 15/FEB/2035	MONTHLY	5.000%	02/15/2035	298,031	301,627
										275,000.000	

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR			AETNA RETIREMENT PLAN COMPOSITE			PAGE 15 C 20661	
			BASE CURRENCY: USD		AS OF DECEMBER 31, 2015		
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT			COST	CURRENT VALUE
			SHARES / PAR				
31395PK27	FHLMC REMICS	2945 HB 5% 15/MAR/2020	MONTHLY	5.000%	03/15/2020	381,918	416,355
			394,238.020				
31395RD62	FHLMC REMICS	2960 JH 5.5% 15/APR/2035	MONTHLY	5.500%	04/15/2035	1,467,725	1,451,229
			1,308,278.470				
31395VNZ8	FHLMC REMICS	2985 LA 4.5% 15/JUN/2035	MONTHLY	4.500%	06/15/2035	287,864	287,322
			272,695.620				
31395UVF5	FHLMC REMICS	2987 KG 5% 15/DEC/2034	MONTHLY	5.000%	12/15/2034	0	0
			.150				
31395VG60	FHLMC REMICS	2989 TG 5% 15/JUN/2025	MONTHLY	5.000%	06/15/2025	174,682	173,699
			160,374.060				
31395V4J5	FHLMC REMICS	2990 SL FLOATING 15/JUN/203	MONTHLY	FLOATING	06/15/2034	89,653	93,550
			70,872.070				
31395XZV0	FHLMC REMICS	3017 ML 5% 15/AUG/2035	MONTHLY	5.000%	08/15/2035	516,840	526,725
			472,000.000				
31396AXW9	FHLMC REMICS	3036 NE 5% 15/SEP/2035	MONTHLY	5.000%	09/15/2035	657,750	660,000
			600,000.000				
31396CQA1	FHLMC REMICS	3046 NE 5.5% 15/OCT/2035	MONTHLY	5.500%	10/15/2035	1,121,250	1,124,948
			1,000,000.000				
31396ERE8	FHLMC REMICS	3064 OE 5.5% 15/NOV/2035	MONTHLY	5.500%	11/15/2035	223,000	227,470
			200,000.000				
31396FZ71	FHLMC REMICS	3077 TO ZEROCPN 15/APR/2035	MONTHLY	0.000%	04/15/2035	478,510	85,258
			89,039.840				
31396FWU3	FHLMC REMICS	3081 CQ 5.5% 15/DEC/2035	MONTHLY	5.500%	12/15/2035	227,231	228,831
			204,784.330				
31396GCR0	FHLMC REMICS	3084 BH 5.5% 15/DEC/2035	MONTHLY	5.500%	12/15/2035	1,343,802	1,347,570
			1,212,398.890				
31396GS85	FHLMC REMICS	3098 KG 5.5% 15/JAN/2036	MONTHLY	5.500%	01/15/2036	1,126,191	1,121,504
			1,013,669.910				
31396HVX4	FHLMC REMICS	3117 PL 5% 15/AUG/2034	MONTHLY	5.000%	08/15/2034	0	0
			.170				
31396JLH6	FHLMC REMICS	3122 OP ZEROCPN 15/MAR/2036	MONTHLY	0.000%	03/15/2036	357,749	61,344
			66,246.680				
JPMorgan Investor Services			J.P.Morgan				

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR			AETNA RETIREMENT PLAN COMPOSITE			PAGE 16 C 20661	
			BASE CURRENCY: USD		AS OF DECEMBER 31, 2015		
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT			COST	CURRENT VALUE
			SHARES / PAR				
31396NUH7	FHLMC REMICS	3151 UC 5.5% 15/AUG/2035	MONTHLY	5.500%	08/15/2035	197,538	217,144
			206,021.730				
31396TUG6	FHLMC REMICS	3171 MO ZEROCPN 15/JUN/2036	MONTHLY	0.000%	06/15/2036	503,631	94,062
			101,388.100				
31396UNR7	FHLMC REMICS	3188 GE 6% 15/JUL/2026	MONTHLY	6.000%	07/15/2026	496,633	521,790
			465,775.820				
31397AJ95	FHLMC REMICS	3200 PO ZEROCPN 15/AUG/2036	MONTHLY	0.000%	08/15/2036	185,095	32,966
			36,441.950				
31397BP96	FHLMC REMICS	3232 ST FLOATING 15/OCT/203	MONTHLY	FLOATING	10/15/2036	7,848	9,858
			59,741.330				
31397FDQ2	FHLMC REMICS	3275 FL FLOATING 15/FEB/203	MONTHLY	FLOATING	02/15/2037	32,623	34,798
			34,613.550				
31397FP48	FHLMC REMICS	3289 ND 5.5% 15/JUN/2035	MONTHLY	5.500%	06/15/2035	5,008	4,758
			4,668.220				
31397FR79	FHLMC REMICS	3290 SB FLOATING 15/MAR/203	MONTHLY	FLOATING	03/15/2037	6,917	12,748
			83,641.730				
31397GUS7	FHLMC REMICS	3305 TA 5.5% 15/APR/2027	MONTHLY	5.500%	04/15/2027	104,037	105,484
			95,997.050				
31397P4L1	FHLMC REMICS	3383 SA FLOATING 15/NOV/203	MONTHLY	FLOATING	11/15/2037	17,449	12,435
			89,493.360				
31397PXH8	FHLMC REMICS	3405 PE 5% 15/JAN/2038	MONTHLY	5.000%	01/15/2038	705,909	703,320
			641,370.620				
31397T4Y5	FHLMC REMICS	3424 PI FLOATING 15/APR/203	MONTHLY	FLOATING	04/15/2038	18,277	19,056
			118,500.290				
31397RSZ0	FHLMC REMICS	3431 AT 5% 15/MAR/2023	MONTHLY	5.000%	03/15/2023	379,738	373,801
			340,000.000				
31398E5C4	FHLMC REMICS	3541 MB 4% 15/JUN/2024	MONTHLY	4.000%	06/15/2024	793,594	807,505
			750,000.000				
31398E4H4	FHLMC REMICS	3546 NB 4% 15/JUN/2024	MONTHLY	4.000%	06/15/2024	1,581,634	1,564,128
			1,473,000.000				
31398EP81	FHLMC REMICS	3549 AW 5% 15/JUL/2039	MONTHLY	5.000%	07/15/2039	70,974	72,450
			67,836.690				
JPMorgan Investor Services			J.P.Morgan				

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR			AETNA RETIREMENT PLAN COMPOSITE			PAGE 17 C 20661		
			BASE CURRENCY: USD			AS OF DECEMBER 31, 2015		
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT			COST	CURRENT VALUE	
			SHARES / PAR					
31398J3B7	FHLMC REMICS 3569 NY 5% 15/AUG/2039		MONTHLY	5.000%	08/15/2039	555,000	555,233	
					500,000.000			
31398JUA9	FHLMC REMICS 3575 EB 4% 15/SEP/2024		MONTHLY	4.000%	09/15/2024	809,625	780,202	
					744,375.390			
31398KW97	FHLMC REMICS 3599 DY 4.5% 15/NOV/2029		MONTHLY	4.500%	11/15/2029	1,073,750	1,120,809	
					1,000,000.000			
31398LQM3	FHLMC REMICS 3607 BO ZEROCPN 15/APR/2036		MONTHLY	0.000%	04/15/2036	264,630	102,074	
					111,435.320			
31398LSE9	FHLMC REMICS 3611 PO ZEROCPN 15/JUL/2034		MONTHLY	0.000%	07/15/2034	420,750	95,545	
					104,376.970			
31398V5Q5	FHLMC REMICS 3647 GA 5% 15/NOV/2028		MONTHLY	5.000%	11/15/2028	287,510	286,298	
					275,459.000			
31398V5S1	FHLMC REMICS 3647 GC 5% 15/MAR/2030		MONTHLY	5.000%	03/15/2030	248,378	256,459	
					228,000.000			
31398WZT4	FHLMC REMICS 3652 PB 5% 15/JAN/2034		MONTHLY	5.000%	01/15/2034	464,021	466,826	
					419,000.000			
31398VXZ4	FHLMC REMICS 3653 HJ 5% 15/APR/2040		MONTHLY	5.000%	04/15/2040	273,372	277,429	
					251,737.880			
31398VRS7	FHLMC REMICS 3662 PJ 5% 15/APR/2040		MONTHLY	5.000%	04/15/2040	504,733	508,681	
					464,388.850			
31398VRZ1	FHLMC REMICS 3662 QB 5% 15/MAR/2038		MONTHLY	5.000%	03/15/2038	1,909,688	1,897,208	
					1,750,000.000			
31398Q4P9	FHLMC REMICS 3674 HJ 5.5% 15/APR/2040		MONTHLY	5.500%	04/15/2040	516,610	516,184	
					466,333.180			
3137A04H5	FHLMC REMICS 3677 KB 4.5% 15/MAY/2040		MONTHLY	4.500%	05/15/2040	1,470,438	1,532,598	
					1,400,000.000			
3137A05F8	FHLMC REMICS 3677 PB 4.5% 15/MAY/2040		MONTHLY	4.500%	05/15/2040	783,884	753,479	
					704,614.540			
3137GARP4	FHLMC REMICS 3740 SB FLOATING 15/OCT/204		MONTHLY	FLOATING	10/15/2040	51,291	89,829	
					541,066.830			
3137A26U0	FHLMC REMICS 3745 VE 4% 15/SEP/2029		MONTHLY	4.000%	09/15/2029	275,138	291,512	
					276,000.000			
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FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR			AETNA RETIREMENT PLAN COMPOSITE			PAGE 18 C 20661	
			BASE CURRENCY: USD			AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT			COST	CURRENT VALUE
31398QTF4 FHLMC REMICS 3747 HI 4.5% 15/JUL/2037			MONTHLY 4.500% 07/15/2037 SHARES / PAR 163,239.270			17,876	11,284
31398QTQ0 FHLMC REMICS 3747 HX 4.5% 15/NOV/2039			MONTHLY 4.500% 11/15/2039 900,000.000			945,563	985,019
3137A5HP2 FHLMC REMICS 3787 AY 3.5% 15/JAN/2026			MONTHLY 3.500% 01/15/2026 1,600,000.000			1,664,500	1,679,408
3137A7H29 FHLMC REMICS 3800 HE 4.5% 15/JAN/2040			MONTHLY 4.500% 01/15/2040 255,000.000			275,719	288,207
3137A6US9 FHLMC REMICS 3808 DB 3.5% 15/FEB/2031			MONTHLY 3.500% 02/15/2031 400,000.000			398,750	418,446
3137A6QZ8 FHLMC REMICS 3816 HA 3.5% 15/NOV/2025			MONTHLY 3.500% 11/15/2025 607,533.840			617,408	635,405
3137A7XV7 FHLMC REMICS 3827 BM 5.5% 15/AUG/2039			MONTHLY 5.500% 08/15/2039 527,086.540			579,301	575,490
3137A7TL4 FHLMC REMICS 3828 B 3.5% 15/MAR/2031			MONTHLY 3.500% 03/15/2031 525,000.000			525,328	561,250
3137A9DX1 FHLMC REMICS 3840 AX 4% 15/MAY/2037			MONTHLY 4.000% 05/15/2037 42,123.150			43,413	42,895
3137A8VY1 FHLMC REMICS 3844 QB 4.5% 15/APR/2041			MONTHLY 4.500% 04/15/2041 584,000.000			602,798	630,675
3137A96G6 FHLMC REMICS 3851 PG 4% 15/DEC/2039			MONTHLY 4.000% 12/15/2039 1,000,000.000			1,038,750	1,045,641
3137ABB59 FHLMC REMICS 3852 TP FLOATING 15/MAY/204			MONTHLY FLOATING 05/15/2041 295,930.350			327,373	326,577
3137ABHD6 FHLMC REMICS 3874 DW 3.5% 15/JUN/2021			MONTHLY 3.500% 06/15/2021 500,000.000			499,258	530,330
3137ADZD2 FHLMC REMICS 3911 B 3.5% 15/AUG/2026			MONTHLY 3.500% 08/15/2026 1,000,000.000			1,023,750	1,063,578
3137AFM90 FHLMC REMICS 3923 PQ 4% 15/SEP/2040			MONTHLY 4.000% 09/15/2040 260,000.000			265,525	275,426
3137AGLW8 FHLMC REMICS 3946 LN 3.5% 15/APR/2041			MONTHLY 3.500% 04/15/2041 129,140.150			130,795	135,233
JPMorgan Investor Services			J.P.Morgan				

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 19 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT		COST	CURRENT VALUE
		SHARES / PAR			
3137AHUT3 FHLMC REMICS 3951 ME 4% 15/NOV/2041		MONTHLY 4.000% 11/15/2041		1,530,375	1,510,362
		1,400,000.000			
3137AHEZ7 FHLMC REMICS 3956 EB 3.25% 15/NOV/2041		MONTHLY 3.250% 11/15/2041		1,117,188	1,094,547
		1,100,000.000			
3137AHH68 FHLMC REMICS 3959 PB 3% 15/NOV/2026		MONTHLY 3.000% 11/15/2026		599,063	600,831
		600,000.000			
3137AHJE9 FHLMC REMICS 3964 QB 3% 15/NOV/2026		MONTHLY 3.000% 11/15/2026		920,320	963,683
		970,674.000			
3137AJUS1 FHLMC REMICS 3967 VQ 4% 15/AUG/2028		MONTHLY 4.000% 08/15/2028		771,094	801,017
		750,000.000			
3137AKHT1 FHLMC REMICS 3989 JW 3.5% 15/JAN/2042		MONTHLY 3.500% 01/15/2042		1,187,500	1,267,219
		1,250,000.000			
3137ALQC6 FHLMC REMICS 4003 WV 3.5% 15/APR/2022		MONTHLY 3.500% 04/15/2022		136,161	136,217
		132,355.680			
3137ANNR2 FHLMC REMICS 4034 PJ 2% 15/MAR/2042		MONTHLY 2.000% 03/15/2042		510,466	548,049
		557,125.430			
3137AQU22 FHLMC REMICS 4048 CE 4% 15/MAY/2042		MONTHLY 4.000% 05/15/2042		616,537	634,430
		611,000.000			
3137ARRAY2 FHLMC REMICS 4065 QA 3% 15/AUG/2041		MONTHLY 3.000% 08/15/2041		99,560	103,820
		101,916.720			
3137B0FC3 FHLMC REMICS 4185 PB 3% 15/MAR/2043		MONTHLY 3.000% 03/15/2043		1,109,686	1,092,723
		1,119,481.000			
3137B2KH2 FHLMC REMICS 4217 KY 3% 15/JUN/2043		MONTHLY 3.000% 06/15/2043		265,875	290,755
		300,000.000			
3137B2NA4 FHLMC REMICS 4219 JA 3.5% 15/AUG/2039		MONTHLY 3.500% 08/15/2039		755,889	750,894
		717,544.970			
3137B4FJ0 FHLMC REMICS 4238 UY 3% 15/AUG/2033		MONTHLY 3.000% 08/15/2033		695,563	694,582
		700,000.000			
3137B53S0 FHLMC REMICS 4259 LA 3% 15/FEB/2040		MONTHLY 3.000% 02/15/2040		289,873	293,434
		299,997.680			
3137B6N49 FHLMC REMICS 4281 DZ 3% 15/DEC/2043		MONTHLY 3.000% 12/15/2043		11,664,832	13,889,028
		15,926,355.570			
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR			AETNA RETIREMENT PLAN COMPOSITE			PAGE 20 C 20661	
			BASE CURRENCY: USD		AS OF DECEMBER 31, 2015		
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT		COST	CURRENT VALUE	
3128HXKY0 FHLMC STRIPS 262 35 3.5% 15/JUL/2042			MONTHLY 3.500% 07/15/2042 SHARES / PAR 477,544.300		500,974	488,705	
3132HTAM8 FHLMC STRIPS 279 F6 FLOATING 15/SEP/2042			MONTHLY FLOATING 09/15/2042 .030		0	0	
3132H3XT5 FHLMCGLD MORTPASS 3.5% 01/JUN/2042 U9 PN			MONTHLY 3.500% 06/01/2042 476,101.560		500,502	491,846	
3128M8RN6 FHLMCGLD MORTPASS 4.5% 01/MAY/2041 G0 PN			MONTHLY 4.500% 05/01/2041 577,898.060		603,542	624,904	
3128H4XA2 FHLMCGLD MORTPASS 4% 01/JUN/2018 E9 PN#			MONTHLY 4.000% 06/01/2018 24,045.960		22,800	25,026	
3128MCGL3 FHLMCGLD MORTPASS 5.5% 01/FEB/2024 G1 PN			MONTHLY 5.500% 02/01/2024 82,699.220		88,760	89,180	
31292YUF2 FHLMCGLD MORTPASS 6.5% 01/AUG/2028 C1 PN			MONTHLY 6.500% 08/01/2028 7,029.740		7,122	8,006	
31294KCY9 FHLMCGLD MORTPASS 6.5% 01/JUN/2016 E0 PN			MONTHLY 6.500% 06/01/2016 531.080		550	535	
31293RUY5 FHLMCGLD MORTPASS 6.5% 01/JUN/2029 C2 PN			MONTHLY 6.500% 06/01/2029 10,972.680		11,110	12,496	
3128FCER0 FHLMCGLD MORTPASS 6.5% 01/MAY/2026 D7 PN			MONTHLY 6.500% 05/01/2026 4,629.560		4,696	5,272	
31293NPB0 FHLMCGLD MORTPASS 6% 01/APR/2029 C2 PN#			MONTHLY 6.000% 04/01/2029 2,417.220		2,404	2,715	
31293PF59 FHLMCGLD MORTPASS 6% 01/APR/2029 C2 PN#			MONTHLY 6.000% 04/01/2029 6,735.980		6,700	7,564	
31292GU38 FHLMCGLD MORTPASS 6% 01/FEB/2028 C0 PN#			MONTHLY 6.000% 02/01/2028 1,905.680		1,896	2,164	
31293JRP6 FHLMCGLD MORTPASS 6% 01/FEB/2029 C2 PN#			MONTHLY 6.000% 02/01/2029 577.110		574	648	
31335HSA2 FHLMCGLD MORTPASS 6% 01/JAN/2022 C9 PN#			MONTHLY 6.000% 01/01/2022 5,330.090		5,513	5,984	
31293JM63 FHLMCGLD MORTPASS 6% 01/JAN/2029 C2 PN#			MONTHLY 6.000% 01/01/2029 10,136.680		10,083	11,386	
JPMorgan Investor Services			J.P.Morgan				

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR			AETNA RETIREMENT PLAN COMPOSITE		PAGE 21 C 20661	
			BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
31293QE25 FHLMCGLD MORTPASS 6% 01/MAY/2029 C2 PN#			MONTHLY 6.000% 05/01/2029		17,363	19,606
			17,455.530			
31293DBD3 FHLMCGLD MORTPASS 6% 01/NOV/2028 C1 PN#			MONTHLY 6.000% 11/01/2028		13,409	15,150
			13,480.870			
31293EJ92 FHLMCGLD MORTPASS 6% 01/NOV/2028 C1 PN#			MONTHLY 6.000% 11/01/2028		6,533	7,379
			6,568.250			
31335GQE8 FHLMCGLD MORTPASS 7.5% 01/DEC/2026 C8 PN			MONTHLY 7.500% 12/01/2026		2,703	3,071
			2,595.950			
31335GNS0 FHLMCGLD MORTPASS 7.5% 01/MAY/2026 C8 PN			MONTHLY 7.500% 05/01/2026		2,040	2,251
			1,958.850			
3128FNAQ2 FHLMCGLD MORTPASS 7.5% 01/MAY/2027 D7 PN			MONTHLY 7.500% 05/01/2027		180	180
			173.100			
31292GQ90 FHLMCGLD MORTPASS 7.5% 01/OCT/2026 C0 PN			MONTHLY 7.500% 10/01/2026		3,373	3,656
			3,239.290			
31283GDX2 FHLMCGLD MORTPASS 9.5% 01/DEC/2022 G0 PN			MONTHLY 9.500% 12/01/2022		1,853	1,859
			1,707.120			
31283GD95 FHLMCGLD MORTPASS 9.5% 01/DEC/2022 G0 PN			MONTHLY 9.500% 12/01/2022		1,260	1,249
			1,160.730			
31295W6C7 FHLMCGLD MORTPASS 9.5% 01/MAY/2019 A0 PN			MONTHLY 9.500% 05/01/2019		1,354	1,262
			1,250.860			
31364HR74 FNMA INTEREST STRIP 293 1 ZEROCPN 25/DEC			MONTHLY 0.000% 12/25/2024		420,341	69,440
			73,229.660			
3136FCZH2 FNMA INTEREST STRIP 365 8 5.5% 25/MAY/20			MONTHLY 5.500% 05/25/2036		22,279	11,865
			54,037.010			
31403JCF1 FNMA MORTPASS ARM 01/AUG/2033 LB PN# 749			MONTHLY FLOATING 08/01/2033		236,537	255,025
			242,214.080			
31402Q3W9 FNMA MORTPASS ARM 01/FEB/2035 LB PN# 735			MONTHLY FLOATING 02/01/2035		32,904	35,000
			33,325.930			
3138L2RN9 FNMA MORTPASS ARM 01/JAN/2023 HA PN# AM2			MONTHLY FLOATING 01/01/2023		470,041	469,503
			469,747.400			
3138L6SG4 FNMA MORTPASS ARM 01/MAY/2024 HA PN# AM5			MONTHLY FLOATING 05/01/2024		456,428	455,954
			456,000.000			
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FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 22 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT		COST	CURRENT VALUE
		SHARES / PAR			
31406US90 FNMA MORTPASS ARM 01/MAY/2035 WD PN# 820		MONTHLY FLOATING 05/01/2035		63,742	69,161
		65,292.260			
31381VEF8 FNMA MORTPASS 1.4% 01/JUL/2017 HX PN# 47		MONTHLY 1.400% 07/01/2017		801,250	801,960
		800,000.000			
3138L3W84 FNMA MORTPASS 1.735% 01/MAY/2020 HX PN#		MONTHLY 1.735% 05/01/2020		452,531	443,475
		450,000.000			
3138L0CT6 FNMA MORTPASS 1.94% 01/JUL/2019 HX PN# A		MONTHLY 1.940% 07/01/2019		487,694	486,668
		487,389.590			
31373UAF4 FNMA MORTPASS 10% 01/FEB/2025 CL PN# 303		MONTHLY 10.000% 02/01/2025		532	507
		475.640			
31362TMY6 FNMA MORTPASS 10% 01/JUL/2020 CL PN# 070		MONTHLY 10.000% 07/01/2020		853	837
		762.670			
3138L33G8 FNMA MORTPASS 2.01% 01/JUN/2020 HX PN# A		MONTHLY 2.010% 06/01/2020		904,781	896,148
		900,000.000			
31381UAL1 FNMA MORTPASS 2.14% 01/APR/2019 HX PN# 4		MONTHLY 2.140% 04/01/2019		967,340	972,420
		966,736.080			
3138L1YR4 FNMA MORTPASS 2.34% 01/DEC/2022 HY PN# A		MONTHLY 2.340% 12/01/2022		581,753	565,238
		571,045.940			
3138L3U37 FNMA MORTPASS 2.35% 01/MAY/2023 HY PN# A		MONTHLY 2.350% 05/01/2023		381,771	375,590
		379,990.030			
3138L8S54 FNMA MORTPASS 2.395% 01/JAN/2022 HX PN#		MONTHLY 2.395% 01/01/2022		662,217	651,082
		650,802.640			
3138L16Q7 FNMA MORTPASS 2.4% 01/DEC/2022 HY PN# AM		MONTHLY 2.400% 12/01/2022		405,625	395,840
		400,000.000			
3138L3Y66 FNMA MORTPASS 2.4% 01/JUL/2023 HY PN# AM		MONTHLY 2.400% 07/01/2023		597,894	616,505
		623,973.840			
3138L2RF6 FNMA MORTPASS 2.41% 01/JAN/2023 HY PN# A		MONTHLY 2.410% 01/01/2023		720,083	706,713
		712,512.800			
3138L03Q2 FNMA MORTPASS 2.45% 01/NOV/2022 HY PN# A		MONTHLY 2.450% 11/01/2022		503,438	496,120
		500,000.000			
31381NWJ8 FNMA MORTPASS 2.49% 01/OCT/2017 HX PN# 4		MONTHLY 2.490% 10/01/2017		264,134	273,983
		269,782.360			
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FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR			AETNA RETIREMENT PLAN COMPOSITE		PAGE 23 C 20661	
			BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT		COST	CURRENT VALUE
			SHARES / PAR			
3138L3TA3	FNMA MORTPASS	2.52% 01/MAY/2023 HY PN# A	MONTHLY	2.520% 05/01/2023	550,172	542,427
			550,000.000			
3138L27K7	FNMA MORTPASS	2.53% 01/MAR/2023 HY PN# A	MONTHLY	2.530% 03/01/2023	385,450	379,998
			380,691.010			
3138L76A9	FNMA MORTPASS	2.59% 01/NOV/2021 HX PN# A	MONTHLY	2.590% 11/01/2021	502,188	503,855
			500,000.000			
31381VD93	FNMA MORTPASS	2.65% 01/AUG/2022 HY PN# 4	MONTHLY	2.650% 08/01/2022	601,125	602,550
			600,000.000			
31381VFW0	FNMA MORTPASS	2.67% 01/JUL/2022 HY PN# 4	MONTHLY	2.670% 07/01/2022	600,375	603,528
			600,000.000			
3138L3V77	FNMA MORTPASS	2.68% 01/MAY/2023 HY PN# A	MONTHLY	2.680% 05/01/2023	969,706	955,870
			951,275.000			
3138L9ZL9	FNMA MORTPASS	2.68% 01/MAY/2025 HY PN# A	MONTHLY	2.680% 05/01/2025	878,722	878,262
			891,573.180			
3138EK7G4	FNMA MORTPASS	2.703% 01/APR/2023 XY PN#	MONTHLY	2.703% 04/01/2023	491,091	481,523
			478,675.240			
31381TYT1	FNMA MORTPASS	2.75% 01/MAR/2022 HY PN# 4	MONTHLY	2.750% 03/01/2022	1,318,333	1,326,701
			1,308,925.300			
3138L9T85	FNMA MORTPASS	2.81% 01/APR/2025 HY PN# A	MONTHLY	2.810% 04/01/2025	1,210,875	1,185,648
			1,200,000.000			
31381UYJ0	FNMA MORTPASS	2.9% 01/JUN/2022 HY PN# 47	MONTHLY	2.900% 06/01/2022	243,901	239,750
			233,922.630			
3138L9PP1	FNMA MORTPASS	3.03% 01/APR/2027 HY PN# A	MONTHLY	3.030% 04/01/2027	610,125	593,418
			600,000.000			
3138L9US9	FNMA MORTPASS	3.03% 01/APR/2030 HY PN# A	MONTHLY	3.030% 04/01/2030	1,508,203	1,445,115
			1,500,000.000			
31381S6J6	FNMA MORTPASS	3.03% 01/DEC/2021 HY PN# 4	MONTHLY	3.030% 12/01/2021	270,395	258,148
			250,946.210			
3138L3QT5	FNMA MORTPASS	3.05% 01/OCT/2020 HX PN# A	MONTHLY	3.050% 10/01/2020	494,720	501,445
			484,722.560			
3138LCA70	FNMA MORTPASS	3.1% 01/SEP/2025 HY PN# AN	MONTHLY	3.100% 09/01/2025	912,656	908,667
			900,000.000			
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IDENTITY OF ISSUE, BORROWER, LESSOR							DESCRIPTION OF INVESTMENT			COST	CURRENT VALUE
							SHARES / PAR				
31381SM90	FNMA	MORTPASS	3.11%	01/OCT/2021	HY	PN# 4	MONTHLY	3.110%	10/01/2021	219,389	227,009
								218,808.160			
3138LAWG0	FNMA	MORTPASS	3.18%	01/SEP/2030	MI	PN# A	MONTHLY	3.180%	09/01/2030	499,180	519,887
								494,137.730			
3138L6QR2	FNMA	MORTPASS	3.32%	01/MAY/2024	HY	PN# A	MONTHLY	3.320%	05/01/2024	1,005,938	1,052,110
								1,000,000.000			
31381PEB0	FNMA	MORTPASS	3.37%	01/NOV/2020	HY	PN# 4	MONTHLY	3.370%	11/01/2020	282,543	313,600
								299,582.200			
3138L5G20	FNMA	MORTPASS	3.38%	01/DEC/2023	HY	PN# A	MONTHLY	3.380%	12/01/2023	1,301,172	1,300,325
								1,250,000.000			
31381PYW2	FNMA	MORTPASS	3.38%	01/JAN/2018	HX	PN# 4	MONTHLY	3.380%	01/01/2018	514,375	515,235
								500,000.000			
3138L5FU9	FNMA	MORTPASS	3.45%	01/NOV/2023	HY	PN# A	MONTHLY	3.450%	11/01/2023	498,001	513,833
								492,328.090			
31381PUY2	FNMA	MORTPASS	3.48%	01/DEC/2020	HY	PN# 4	MONTHLY	3.480%	12/01/2020	284,719	315,258
								300,000.000			
31418AHQ4	FNMA	MORTPASS	3.5%	01/AUG/2032	CT	PN# MA	MONTHLY	3.500%	08/01/2032	402,740	395,439
								378,218.700			
31418ATV0	FNMA	MORTPASS	3.5%	01/JUN/2043	CR	PN# MA	MONTHLY	3.500%	06/01/2043	602,150	591,077
								572,006.690			
31418AS33	FNMA	MORTPASS	3.5%	01/MAY/2043	CR	PN# MA	MONTHLY	3.500%	05/01/2043	699,403	677,425
								655,562.120			
3138L6AU2	FNMA	MORTPASS	3.54%	01/NOV/2021	H2	PN# A	MONTHLY	3.540%	11/01/2021	1,011,638	1,037,763
								976,543.480			
31381NT60	FNMA	MORTPASS	3.59%	01/OCT/2020	HY	PN# 4	MONTHLY	3.590%	10/01/2020	562,416	611,376
								579,623.750			
3138L5EA4	FNMA	MORTPASS	3.69%	01/NOV/2023	HY	PN# A	MONTHLY	3.690%	11/01/2023	811,625	846,408
								800,000.000			
3138EGTT1	FNMA	MORTPASS	3.743%	01/JUN/2018	XX	PN#	MONTHLY	3.743%	06/01/2018	1,396,039	1,357,729
								1,309,298.170			
3138L4NR0	FNMA	MORTPASS	3.76%	01/AUG/2023	HY	PN# A	MONTHLY	3.760%	08/01/2023	490,390	515,552
								484,185.970			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR			AETNA RETIREMENT PLAN COMPOSITE		PAGE 25 C 20661	
			BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT		COST	CURRENT VALUE
			SHARES / PAR			
31381R5T7	FNMA MORTPASS 3.77%	01/SEP/2021 HY PN# 4	MONTHLY 3.770%	09/01/2021	882,000	854,008
			800,000.000			
3138EJHW1	FNMA MORTPASS 3.805%	01/MAY/2022 XY PN#	MONTHLY 3.805%	05/01/2022	513,442	488,053
			460,292.460			
3138L5BH2	FNMA MORTPASS 3.86%	01/NOV/2023 HY PN# A	MONTHLY 3.860%	11/01/2023	1,043,945	1,069,370
			1,000,000.000			
31381NLA9	FNMA MORTPASS 4.04%	01/OCT/2020 HY PN# 4	MONTHLY 4.040%	10/01/2020	436,063	430,104
			400,000.000			
31381LR82	FNMA MORTPASS 4.18%	01/DEC/2019 HY PN# 4	MONTHLY 4.180%	12/01/2019	994,642	972,391
			908,089.530			
3138L5MP2	FNMA MORTPASS 4.24%	01/DEC/2029 HY PN# A	MONTHLY 4.240%	12/01/2029	1,992,599	2,186,916
			1,915,960.930			
31381Q6B7	FNMA MORTPASS 4.295%	01/JUN/2021 HY PN#	MONTHLY 4.295%	06/01/2021	742,298	737,068
			676,209.490			
31418M5M0	FNMA MORTPASS 4.369%	01/FEB/2020 XY PN#	MONTHLY 4.369%	02/01/2020	766,015	797,348
			738,661.650			
31381RP32	FNMA MORTPASS 4.5%	01/AUG/2021 HY PN# 46	MONTHLY 4.500%	08/01/2021	1,332,000	1,325,988
			1,200,000.000			
31402SJ32	FNMA MORTPASS 4.5%	01/SEP/2028 GL PN# 73	MONTHLY 4.500%	09/01/2028	39,074	44,729
			42,156.560			
31381P6J2	FNMA MORTPASS 4.64%	01/JAN/2021 HY PN# 4	MONTHLY 4.640%	01/01/2021	671,587	724,850
			659,428.400			
31403T3E2	FNMA MORTPASS 4%	01/JAN/2025 CT PN# 7577	MONTHLY 4.000%	01/01/2025	271,807	308,338
			291,286.460			
31418AHB7	FNMA MORTPASS 4%	01/JUL/2042 CR PN# MA11	MONTHLY 4.000%	07/01/2042	663,368	666,418
			626,003.230			
31408JQ53	FNMA MORTPASS 4%	01/JUN/2024 CT PN# 8528	MONTHLY 4.000%	06/01/2024	14,930	16,891
			15,957.010			
31389EV85	FNMA MORTPASS 5.5%	01/AUG/2029 CL PN# 62	MONTHLY 5.500%	08/01/2029	62,541	72,299
			64,935.760			
31418XEZ7	FNMA MORTPASS 5%	01/AUG/2040 CL PN# AD91	MONTHLY 5.000%	08/01/2040	550,736	566,052
			508,029.790			
JPMorgan Investor Services			J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 26 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT		COST	CURRENT VALUE
		SHARES / PAR			
31390MLR3	FNMA MORTPASS 5% 01/DEC/2032 K2 PN# 6502	MONTHLY	5.000% 12/01/2032	20,668	22,417
			20,975.680		
31410GB51	FNMA MORTPASS 6.5% 01/OCT/2036 CL PN# 88	MONTHLY	6.500% 10/01/2036	54,896	55,459
			48,526.870		
31410GRK1	FNMA MORTPASS 6.5% 01/OCT/2037 CL PN# 88	MONTHLY	6.500% 10/01/2037	62,187	64,637
			56,557.940		
31416BQA9	FNMA MORTPASS 6.5% 01/OCT/2038 CL PN# 99	MONTHLY	6.500% 10/01/2038	111,721	116,122
			101,607.420		
31402RDG1	FNMA MORTPASS 6% 01/APR/2035 CL PN# 7355	MONTHLY	6.000% 04/01/2035	236,218	245,826
			215,724.080		
3138EGBP8	FNMA MORTPASS 6% 01/DEC/2032 CL PN# AL00	MONTHLY	6.000% 12/01/2032	122,745	126,606
			110,846.540		
31406MEL6	FNMA MORTPASS 6% 01/NOV/2034 GO PN# 8138	MONTHLY	6.000% 11/01/2034	15,341	16,988
			15,341.140		
31410F6B6	FNMA MORTPASS 7% 01/APR/2037 CL PN# 8883	MONTHLY	7.000% 04/01/2037	130,616	136,021
			117,407.990		
31371YEX5	FNMA MORTPASS 7% 01/MAR/2024 CL PN# 2657	MONTHLY	7.000% 03/01/2024	2,641	2,764
			2,563.500		
31372LUC0	FNMA MORTPASS 7% 01/MAY/2024 CL PN# 2760	MONTHLY	7.000% 05/01/2024	1,312	1,365
			1,273.450		
31372NHM9	FNMA MORTPASS 7% 01/MAY/2024 CL PN# 2775	MONTHLY	7.000% 05/01/2024	5,952	6,234
			5,776.830		
31372VCR5	FNMA MORTPASS 7% 01/MAY/2024 CL PN# 2836	MONTHLY	7.000% 05/01/2024	3,252	3,279
			3,156.480		
31372VLE4	FNMA MORTPASS 7% 01/MAY/2024 CL PN# 2839	MONTHLY	7.000% 05/01/2024	1,691	1,734
			1,640.790		
31372V2H8	FNMA MORTPASS 7% 01/MAY/2024 CL PN# 2843	MONTHLY	7.000% 05/01/2024	937	912
			909.590		
31416AVB3	FNMA MORTPASS 7% 01/NOV/2038 CL PN# 9944	MONTHLY	7.000% 11/01/2038	23,047	23,607
			20,395.980		
31413MDZ7	FNMA MORTPASS 7% 01/OCT/2037 CL PN# 9493	MONTHLY	7.000% 10/01/2037	9,573	10,059
			8,471.840		
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR			AETNA RETIREMENT PLAN COMPOSITE		PAGE 27 C 20661	
			BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT		COST	CURRENT VALUE
			SHARES / PAR			
31376P3T0 FNMA MORTPASS 8% 01/OCT/2026 CL PN# 3618			MONTHLY 8.000% 10/01/2026		7,994	7,623
					7,597.530	
31376QPN7 FNMA MORTPASS 8% 01/OCT/2026 CL PN# 3623			MONTHLY 8.000% 10/01/2026		6,945	6,672
					6,600.600	
31360KGG3 FNMA MORTPASS 9% 01/AUG/2016 CL PN# 0082			MONTHLY 9.000% 08/01/2016		260	241
					239.220	
31361W5V5 FNMA MORTPASS 9% 01/AUG/2017 CL PN# 0440			MONTHLY 9.000% 08/01/2017		2,542	2,404
					2,341.500	
313614Y94 FNMA MORTPASS 9% 01/OCT/2019 CL PN# 0502			MONTHLY 9.000% 10/01/2019		5,927	5,896
					5,463.030	
31358PCT2 FNMA REMICS G92-39 ZB 7% 25/JUL/2022			MONTHLY 7.000% 07/25/2022		114,837	120,992
					109,891.990	
31358PKY2 FNMA REMICS G92-44 ZQ 8% 25/JUL/2022			MONTHLY 8.000% 07/25/2022		3,692	3,668
					3,533.110	
31359HQ80 FNMA REMICS G94-6 PY 7.75% 17/MAY/2024			MONTHLY 7.750% 05/17/2024		66,152	71,035
					62,674.810	
313603FQ0 FNMA REMICS 1989-82 G 8.4% 25/NOV/2019			MONTHLY 8.400% 11/25/2019		70,447	72,615
					66,287.070	
31358EN57 FNMA REMICS 1990-94 D 6.5% 25/AUG/2020			MONTHLY 6.500% 08/25/2020		2,990	3,127
					2,892.480	
31358GR74 FNMA REMICS 1991-57 Z 6.5% 25/MAY/2021			MONTHLY 6.500% 05/25/2021		6,742	6,872
					6,481.130	
31358FB40 FNMA REMICS 1991-8 G 6.5% 25/FEB/2021			MONTHLY 6.500% 02/25/2021		13,468	13,859
					13,024.760	
31358QMH5 FNMA REMICS 1992-172 M 7% 25/SEP/2022			MONTHLY 7.000% 09/25/2022		84,260	89,026
					81,399.820	
31358RNS8 FNMA REMICS 1992-198 O 7.5% 25/NOV/2022			MONTHLY 7.500% 11/25/2022		97,641	98,835
					89,681.410	
31358MNJ9 FNMA REMICS 1992-36 PM 7.75% 25/MAR/2022			MONTHLY 7.750% 03/25/2022		58,694	61,059
					55,437.480	
31359BQP5 FNMA REMICS 1993-113 PK 6.5% 25/JUL/2023			MONTHLY 6.500% 07/25/2023		82,413	93,929
					83,416.650	
JPMorgan Investor Services			J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR			AETNA RETIREMENT PLAN COMPOSITE			PAGE 28 C 20661	
			BASE CURRENCY: USD			AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT			COST	CURRENT VALUE
			SHARES / PAR				
31359DDX8 FNMA REMICS 1993-138 L 7% 25/AUG/2023			MONTHLY 7.000% 08/25/2023			42,166	45,399
						40,629.230	
31359FTM0 FNMA REMICS 1993-223 ZA 6.5% 25/DEC/2023			MONTHLY 6.500% 12/25/2023			71,383	75,775
						69,304.260	
31358U5G7 FNMA REMICS 1993-56 PZ 7% 25/MAY/2023			MONTHLY 7.000% 05/25/2023			65,590	69,841
						62,878.510	
31359AUG2 FNMA REMICS 1993-96 PZ 7% 25/JUN/2023			MONTHLY 7.000% 06/25/2023			87,719	92,860
						85,118.940	
31359HNW0 FNMA REMICS 1994-63 PK 7% 25/APR/2024			MONTHLY 7.000% 04/25/2024			293,594	314,900
						280,749.580	
31359H2L7 FNMA REMICS 1994-88 PK 7.5% 25/JUL/2024			MONTHLY 7.500% 07/25/2024			31,800	33,745
						30,053.410	
31359LCA1 FNMA REMICS 1994-96 B 8% 25/SEP/2024			MONTHLY 8.000% 09/25/2024			65,964	68,262
						59,739.200	
31359KH75 FNMA REMICS 1996-51 E 7.25% 18/NOV/2026			MONTHLY 7.250% 11/18/2026			9,034	9,911
						8,776.360	
31359TNY0 FNMA REMICS 1998-25 Z 6.5% 18/MAY/2028			MONTHLY 6.500% 05/18/2028			9,427	10,442
						9,138.170	
31359T6P8 FNMA REMICS 1998-37 VZ 6% 17/JUN/2028			MONTHLY 6.000% 06/17/2028			151,420	169,549
						150,038.840	
31359VH97 FNMA REMICS 1999-19 PH 6% 25/MAY/2029			MONTHLY 6.000% 05/25/2029			94,361	100,688
						89,141.400	
31359XSV2 FNMA REMICS 2000-2 ZE 7.5% 25/FEB/2030			MONTHLY 7.500% 02/25/2030			79,445	86,500
						76,082.680	
31359SGU8 FNMA REMICS 2001-4 GA VARIABLE 17/APR/20			MONTHLY FLOATING 04/17/2025			30,400	30,780
						27,512.210	
313920UV0 FNMA REMICS 2001-47 ZC 6% 25/SEP/2031			MONTHLY 6.000% 09/25/2031			115,869	134,684
						118,836.810	
313920YX2 FNMA REMICS 2001-48 Z 6.5% 25/SEP/2021			MONTHLY 6.500% 09/25/2021			60,027	64,736
						58,581.890	
313921YB8 FNMA REMICS 2001-53 OP 6% 25/OCT/2031			MONTHLY 6.000% 10/25/2031			39,433	43,826
						38,949.290	
JPMorgan Investor Services			J.P.Morgan				

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR			AETNA RETIREMENT PLAN COMPOSITE		PAGE 29 C 20661	
			BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT		COST	CURRENT VALUE
			SHARES / PAR			
313921DF2	FNMA REMICS 2001-55 PC 6.5% 25/OCT/2031		MONTHLY 6.500% 10/25/2031		14,293	15,391
				13,781.260		
3139214L9	FNMA REMICS 2001-60 QS FLOATING 25/SEP/2		MONTHLY FLOATING 09/25/2031		67,778	115,461
				64,665.500		
31392A5W4	FNMA REMICS 2001-76 UD 5.5% 25/JAN/2017		MONTHLY 5.500% 01/25/2017		24,183	24,052
				23,639.300		
31392BKK1	FNMA REMICS 2001-80 Z 6% 25/JAN/2032		MONTHLY 6.000% 01/25/2032		211,601	260,511
				229,382.240		
31392BQR0	FNMA REMICS 2001-81 HE 6.5% 25/JAN/2032		MONTHLY 6.500% 01/25/2032		319,436	321,757
				280,668.260		
31392BVX1	FNMA REMICS 2002-1 HC 6.5% 25/FEB/2022		MONTHLY 6.500% 02/25/2022		56,896	59,658
				53,898.230		
31392BYC4	FNMA REMICS 2002-2 UC 6% 25/FEB/2017		MONTHLY 6.000% 02/25/2017		6,572	6,451
				6,313.240		
31392BVK9	FNMA REMICS 2002-3 OG 6% 25/FEB/2017		MONTHLY 6.000% 02/25/2017		12,577	12,563
				12,443.520		
31392DQY1	FNMA REMICS 2002-42 C 6% 25/JUL/2017		MONTHLY 6.000% 07/25/2017		70,100	68,275
				66,366.500		
31392EGV6	FNMA REMICS 2002-52 FG FLOATING 25/SEP/2		MONTHLY FLOATING 09/25/2032		8,761	8,841
				8,771.530		
31392EEV8	FNMA REMICS 2002-55 QE 5.5% 25/SEP/2017		MONTHLY 5.500% 09/25/2017		99,264	96,374
				94,734.750		
31392ELB4	FNMA REMICS 2002-58 HC 5.5% 25/SEP/2017		MONTHLY 5.500% 09/25/2017		27,291	27,725
				27,219.520		
31392EZA1	FNMA REMICS 2002-63 KC 5% 25/OCT/2017		MONTHLY 5.000% 10/25/2017		10,375	10,857
				10,616.860		
31392B4N3	FNMA REMICS 2002-7 TG 6% 25/MAR/2017		MONTHLY 6.000% 03/25/2017		5,893	5,694
				5,659.350		
31392FJU2	FNMA REMICS 2002-73 AN 5% 25/NOV/2017		MONTHLY 5.000% 11/25/2017		8,933	9,233
				9,004.480		
31392FNE3	FNMA REMICS 2002-75 GB 5.5% 25/NOV/2032		MONTHLY 5.500% 11/25/2032		120,163	117,830
				110,685.600		
JPMorgan Investor Services			J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR			AETNA RETIREMENT PLAN COMPOSITE		PAGE 30 C 20661	
			BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT		COST	CURRENT VALUE
			SHARES / PAR			
31392FX93	FNMA REMICS 2002-82 QE 5.5%	25/DEC/2032	MONTHLY 5.500%	12/25/2032	39,808	45,339
			40,880.860			
31392BL20	FNMA REMICS 2002-9 PC 6%	25/MAR/2017	MONTHLY 6.000%	03/25/2017	2,676	2,601
			2,542.220			
31393TY75	FNMA REMICS 2003-106 WE 4.5%	25/NOV/2022	MONTHLY 4.500%	11/25/2022	0	0
			.030			
31393UFV0	FNMA REMICS 2003-119 ME 4.5%	25/APR/2033	MONTHLY 4.500%	04/25/2033	4,456	4,909
			4,718.700			
31392GWP6	FNMA REMICS 2003-12 C 5%	25/FEB/2018	MONTHLY 5.000%	02/25/2018	64,466	68,995
			67,239.450			
31393ULT8	FNMA REMICS 2003-122 TE 5%	25/DEC/2022	MONTHLY 5.000%	12/25/2022	0	0
			.140			
31393UYD9	FNMA REMICS 2003-128 NG 4%	25/JAN/2019	MONTHLY 4.000%	01/25/2019	235,392	259,539
			253,034.930			
31392JLB3	FNMA REMICS 2003-15 CN 5%	25/MAR/2018	MONTHLY 5.000%	03/25/2018	109,194	118,794
			115,306.060			
31392JQR3	FNMA REMICS 2003-16 BC 5%	25/MAR/2018	MONTHLY 5.000%	03/25/2018	68,002	74,124
			72,054.120			
31393ANT0	FNMA REMICS 2003-22 UD 4%	25/APR/2033	MONTHLY 4.000%	04/25/2033	455,341	456,910
			437,565.260			
31393AC88	FNMA REMICS 2003-24 BC 5%	25/APR/2018	MONTHLY 5.000%	04/25/2018	153,504	160,358
			155,397.980			
31393ASV0	FNMA REMICS 2003-27 OZ 4.5%	25/APR/2018	MONTHLY 4.500%	04/25/2018	426,042	449,448
			442,172.620			
31393AXB8	FNMA REMICS 2003-30 HW 4.5%	25/APR/2018	MONTHLY 4.500%	04/25/2018	91,263	97,944
			95,453.570			
31393A5B9	FNMA REMICS 2003-43 YA 4%	25/MAR/2033	MONTHLY 4.000%	03/25/2033	99,446	110,399
			107,848.150			
31393CUT8	FNMA REMICS 2003-44 CL 4%	25/JUN/2033	MONTHLY 4.000%	06/25/2033	410,750	421,674
			400,000.000			
31393CRH8	FNMA REMICS 2003-47 PE 5.75%	25/JUN/2033	MONTHLY 5.750%	06/25/2033	163,645	168,173
			148,686.300			
JPMorgan Investor Services			J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR			AETNA RETIREMENT PLAN COMPOSITE			PAGE 31 C 20661	
			BASE CURRENCY: USD			AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT			COST	CURRENT VALUE
			SHARES / PAR				
31393CLX9	FNMA REMICS	2003-48 GH 5.5% 25/JUN/2033	MONTHLY	5.500%	06/25/2033	352,120	350,597
						312,474.800	
31393CY80	FNMA REMICS	2003-49 JE 3% 25/APR/2033	MONTHLY	3.000%	04/25/2033	6,005	6,845
						6,728.130	
31393C3W1	FNMA REMICS	2003-49 YC 4% 25/JUN/2023	MONTHLY	4.000%	06/25/2023	129,900	129,779
						123,640.560	
31393DDG3	FNMA REMICS	2003-58 M 3.5% 25/JUL/2033	MONTHLY	3.500%	07/25/2033	117,434	135,145
						132,343.970	
31393DNG2	FNMA REMICS	2003-62 MA 3.5% 25/JUL/2033	MONTHLY	3.500%	07/25/2033	712	752
						748.380	
31393DLT6	FNMA REMICS	2003-64 AH 6% 25/JUL/2033	MONTHLY	6.000%	07/25/2033	245,007	266,053
						234,823.240	
31393D6G1	FNMA REMICS	2003-76 SH FLOATING 25/SEP/2	MONTHLY	FLOATING	09/25/2031	8,818	9,475
						9,209.200	
31393EMU0	FNMA REMICS	2003-84 GE 4.5% 25/SEP/2018	MONTHLY	4.500%	09/25/2018	232,315	255,540
						247,112.370	
31393TAH9	FNMA REMICS	2003-92 PE 4.5% 25/SEP/2018	MONTHLY	4.500%	09/25/2018	215,384	240,178
						232,258.670	
31394BE67	FNMA REMICS	2004-101 AR 5.5% 25/JAN/2035	MONTHLY	5.500%	01/25/2035	11,315	12,055
						10,977.340	
31394BG65	FNMA REMICS	2004-101 HB 5% 25/JAN/2020	MONTHLY	5.000%	01/25/2020	200,956	216,352
						209,260.660	
31394BG81	FNMA REMICS	2004-101 HD 5% 25/JAN/2020	MONTHLY	5.000%	01/25/2020	178,057	189,035
						182,604.250	
31393XTD9	FNMA REMICS	2004-18 CB 4% 25/APR/2019	MONTHLY	4.000%	04/25/2019	161,628	185,208
						180,527.420	
31393XN60	FNMA REMICS	2004-27 HB 4% 25/MAY/2019	MONTHLY	4.000%	05/25/2019	102,726	123,986
						120,190.880	
31394ABD7	FNMA REMICS	2004-53 NC 5.5% 25/JUL/2024	MONTHLY	5.500%	07/25/2024	44,789	48,859
						45,070.530	
31394AVD5	FNMA REMICS	2004-59 BG ZEROCPN 25/DEC/20	MONTHLY	0.000%	12/25/2032	153,105	39,013
						42,914.170	
JPMorgan Investor Services			J.P.Morgan				

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 32 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT		COST	CURRENT VALUE
		SHARES / PAR			
31394ARP3 FNMA REMICS 2004-61 SH FLOATING 25/NOV/2		MONTHLY FLOATING 11/25/2032		65,372	82,980
		57,218.330			
31394AZG4 FNMA REMICS 2004-68 LC 5% 25/SEP/2029		MONTHLY 5.000% 09/25/2029		110,237	121,870
		110,067.180			
31393XDU8 FNMA REMICS 2004-8 GD 4.5% 25/OCT/2032		MONTHLY 4.500% 10/25/2032		50,257	55,942
		55,645.200			
31394UKE1 FNMA REMICS 2005-102 PG 5% 25/NOV/2035		MONTHLY 5.000% 11/25/2035		466,996	464,719
		425,267.130			
31394UN81 FNMA REMICS 2005-106 US FLOATING 25/NOV/		MONTHLY FLOATING 11/25/2035		63,734	71,072
		48,134.910			
31394VBD1 FNMA REMICS 2005-116 PB 6% 25/APR/2034		MONTHLY 6.000% 04/25/2034		28,763	27,757
		27,425.560			
31394CLQ3 FNMA REMICS 2005-12 BG 5% 25/OCT/2033		MONTHLY 5.000% 10/25/2033		0	0
		.150			
31394DFP0 FNMA REMICS 2005-29 KA 4.5% 25/FEB/2035		MONTHLY 4.500% 02/25/2035		139,021	136,518
		134,157.950			
31394DGG9 FNMA REMICS 2005-29 WC 4.75% 25/APR/2035		MONTHLY 4.750% 04/25/2035		151,052	153,038
		140,759.310			
31394CBB7 FNMA REMICS 2005-3 AP 5.5% 25/FEB/2035		MONTHLY 5.500% 02/25/2035		52,310	57,466
		52,179.060			
31394CBV3 FNMA REMICS 2005-3 CM 6% 25/FEB/2035		MONTHLY 6.000% 02/25/2035		532,203	517,384
		475,000.000			
31394DZR4 FNMA REMICS 2005-48 MD 5% 25/APR/2034		MONTHLY 5.000% 04/25/2034		173,071	187,642
		181,830.270			
31394EF29 FNMA REMICS 2005-67 HG 5.5% 25/JAN/2035		MONTHLY 5.500% 01/25/2035		159,247	173,068
		162,990.400			
31394FCA1 FNMA REMICS 2005-76 PZ 5.5% 25/SEP/2035		MONTHLY 5.500% 09/25/2035		583,555	672,313
		594,141.670			
31394UMN9 FNMA REMICS 2005-97 GZ 4.5% 25/NOV/2035		MONTHLY 4.500% 11/25/2035		96,678	115,446
		113,671.240			
31394U4J8 FNMA REMICS 2005-99 AC 5.5% 25/DEC/2035		MONTHLY 5.500% 12/25/2035		562,436	599,634
		521,000.000			
JPMorgan Investor Services					
J.P.Morgan					

IDENTITY OF ISSUE, BORROWER, LESSOR						DESCRIPTION OF INVESTMENT			COST	CURRENT VALUE
						SHARES / PAR				
31395BZL0	FNMA REMICS	2006-27 OH ZEROCPN	25/APR/20	MONTHLY	0.000%	04/25/2036		837,585	155,780	
							168,074.590			
31395DFA2	FNMA REMICS	2006-39 WC 5.5%	25/JAN/2036	MONTHLY	5.500%	01/25/2036		370,824	366,681	
							337,112.550			
31394VYC8	FNMA REMICS	2006-4 PZ 6%	25/FEB/2036	MONTHLY	6.000%	02/25/2036		1,196,437	1,349,691	
							1,194,827.700			
31395DTS8	FNMA REMICS	2006-50 PS ZEROCPN	25/JUN/20	MONTHLY	0.000%	06/25/2036		396,623	104,119	
							114,435.670			
31395NWK9	FNMA REMICS	2006-56 PF FLOATING	25/JUL/2	MONTHLY FLOATING		07/25/2036		0	0	
							.250			
31395NC96	FNMA REMICS	2006-58 FL FLOATING	25/JUL/2	MONTHLY FLOATING		07/25/2036		26,591	28,095	
							27,825.430			
31396KGX4	FNMA REMICS	2006-77 PC 6.5%	25/AUG/2036	MONTHLY	6.500%	08/25/2036		476,741	514,184	
							452,744.910			
31396K4K5	FNMA REMICS	2006-95 SG FLOATING	25/OCT/2	MONTHLY FLOATING		10/25/2036		26,750	35,936	
							22,936.360			
31396XXQ2	FNMA REMICS	2007-100 SM FLOATING	25/OCT/	MONTHLY FLOATING		10/25/2037		22,889	17,251	
							115,213.350			
31396X6G4	FNMA REMICS	2007-116 HI VARIABLE	25/JAN/	MONTHLY FLOATING		01/25/2038		5,282	13,135	
							194,368.240			
31396WCQ7	FNMA REMICS	2007-53 SH FLOATING	25/JUN/2	MONTHLY FLOATING		06/25/2037		23,477	19,458	
							142,875.700			
31396WWB8	FNMA REMICS	2007-61 PE 5.5%	25/JUL/2037	MONTHLY	5.500%	07/25/2037		704,766	683,852	
							625,000.000			
31396WTQ9	FNMA REMICS	2007-63 PC 5.5%	25/JUL/2036	MONTHLY	5.500%	07/25/2036		0	0	
							.060			
31396WLY0	FNMA REMICS	2007-65 KI FLOATING	25/JUL/2	MONTHLY FLOATING		07/25/2037		42,495	17,040	
							112,236.700			
31396WX35	FNMA REMICS	2007-76 PK 6%	25/JUN/2036	MONTHLY	6.000%	06/25/2036		18,724	16,845	
							16,811.330			
31396XJE5	FNMA REMICS	2007-77 FG FLOATING	25/MAR/2	MONTHLY FLOATING		03/25/2037		41,215	44,458	
							44,124.960			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 34 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT		COST	CURRENT VALUE
		SHARES / PAR			
31396XUU6 FNMA REMICS 2007-88 VI FLOATING 25/SEP/2		MONTHLY FLOATING 09/25/2037		(190)	35,953
		185,985.960			
31396YCX8 FNMA REMICS 2008-1 BI FLOATING 25/FEB/20		MONTHLY FLOATING 02/25/2038		13,172	14,474
		102,548.950			
31396YKW1 FNMA REMICS 2008-10 XI FLOATING 25/MAR/2		MONTHLY FLOATING 03/25/2038		2,152	6,444
		45,924.700			
31396Y5B4 FNMA REMICS 2008-32 SA FLOATING 25/APR/2		MONTHLY FLOATING 04/25/2038		18,487	6,608
		48,165.960			
31396YEP3 FNMA REMICS 2008-4 SD FLOATING 25/FEB/20		MONTHLY FLOATING 02/25/2038		9,293	27,835
		209,312.420			
31397LYN3 FNMA REMICS 2008-47 SI FLOATING 25/JUN/2		MONTHLY FLOATING 06/25/2023		270	5,541
		56,594.060			
31397LC23 FNMA REMICS 2008-53 CI FLOATING 25/JUL/2		MONTHLY FLOATING 07/25/2038		4,272	10,190
		48,949.870			
31397MHG5 FNMA REMICS 2008-70 BY 4% 25/AUG/2023		MONTHLY 4.000% 08/25/2023		739,043	713,631
		692,514.690			
31397MRK5 FNMA REMICS 2008-80 SA FLOATING 25/SEP/2		MONTHLY FLOATING 09/25/2038		1,864	14,425
		110,423.800			
31397NUJ2 FNMA REMICS 2009-19 PW 4.5% 25/OCT/2036		MONTHLY 4.500% 10/25/2036		579,352	572,168
		532,737.280			
31396QAF6 FNMA REMICS 2009-37 KI FLOATING 25/JUN/2		MONTHLY FLOATING 06/25/2039		30,583	12,853
		90,562.970			
31396QKF5 FNMA REMICS 2009-52 PI 5% 25/JUL/2039		MONTHLY 5.000% 07/25/2039		77,260	24,868
		161,529.420			
31397M5Z6 FNMA REMICS 2009-6 GS FLOATING 25/FEB/20		MONTHLY FLOATING 02/25/2039		6,981	14,202
		67,183.220			
31396QTN9 FNMA REMICS 2009-62 HJ 6% 25/MAY/2039		MONTHLY 6.000% 05/25/2039		209,707	216,752
		194,489.120			
31396Q4D8 FNMA REMICS 2009-69 HJ 6% 25/APR/2039		MONTHLY 6.000% 04/25/2039		269,562	263,121
		253,681.830			
31396Q4T3 FNMA REMICS 2009-69 MB 4% 25/SEP/2029		MONTHLY 4.000% 09/25/2029		228,651	232,745
		218,935.660			
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FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 35 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT		COST	CURRENT VALUE
		SHARES / PAR			
31398FTC5	FNMA REMICS 2009-86 IP 5.5% 25/OCT/2039	MONTHLY	5.500% 10/25/2039	31,077	12,516
			73,993.810		
31398FRT0	FNMA REMICS 2009-86 OT ZEROCPN 25/OCT/20	MONTHLY	0.000% 10/25/2037	914,808	174,393
			194,087.700		
31398FVM0	FNMA REMICS 2009-92 AD 6% 25/NOV/2039	MONTHLY	6.000% 11/25/2039	422,314	421,738
			378,545.010		
31398F4S7	FNMA REMICS 2009-99 SC FLOATING 25/DEC/2	MONTHLY	FLOATING 12/25/2039	12,757	9,521
			70,236.500		
31398GZ44	FNMA REMICS 2010-10 MA 4.5% 25/APR/2034	MONTHLY	4.500% 04/25/2034	0	0
			.120		
31398GX38	FNMA REMICS 2010-10 NT 5% 25/FEB/2040	MONTHLY	5.000% 02/25/2040	545,625	563,277
			500,000.000		
31398NAJ3	FNMA REMICS 2010-102 PN 5% 25/SEP/2040	MONTHLY	5.000% 09/25/2040	347,166	357,170
			314,000.000		
31398NWX8	FNMA REMICS 2010-111 AE 5.5% 25/APR/2038	MONTHLY	5.500% 04/25/2038	337,448	327,119
			313,267.470		
31398NU85	FNMA REMICS 2010-123 BP 4.5% 25/NOV/2040	MONTHLY	4.500% 11/25/2040	1,307,250	1,312,714
			1,200,000.000		
31398SM59	FNMA REMICS 2010-135 HE 3% 25/JAN/2021	MONTHLY	3.000% 01/25/2021	305,742	300,004
			294,513.240		
31398SXH1	FNMA REMICS 2010-141 AL 4% 25/DEC/2040	MONTHLY	4.000% 12/25/2040	993,978	1,048,727
			988,000.000		
31398SRR6	FNMA REMICS 2010-143 BD 4.5% 25/DEC/2030	MONTHLY	4.500% 12/25/2030	584,438	597,809
			550,000.000		
31398SUH4	FNMA REMICS 2010-145 A 3.5% 25/AUG/2025	MONTHLY	3.500% 08/25/2025	102,113	102,208
			99,562.020		
31398G7D5	FNMA REMICS 2010-2 LC 5% 25/FEB/2040	MONTHLY	5.000% 02/25/2040	538,125	555,876
			500,000.000		
31398M3F1	FNMA REMICS 2010-32 GL 4% 25/APR/2030	MONTHLY	4.000% 04/25/2030	188,220	193,440
			182,405.670		
31398PKD0	FNMA REMICS 2010-35 SB FLOATING 25/APR/2	MONTHLY	FLOATING 04/25/2040	44,122	31,243
			163,138.630		
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FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 36 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT		COST	CURRENT VALUE
31398MJ80 FNMA REMICS 2010-37 CY 5% 25/APR/2040		MONTHLY 5.000% 04/25/2040 SHARES / PAR 1,310,865.170		1,434,341	1,434,636
31398PEC9 FNMA REMICS 2010-38 KC 4.5% 25/APR/2040		MONTHLY 4.500% 04/25/2040 1,497,334.000		1,565,650	1,616,473
31398PC56 FNMA REMICS 2010-41 DC 4.5% 25/MAY/2025		MONTHLY 4.500% 05/25/2025 1,000,000.000		1,108,125	1,072,141
31398PA74 FNMA REMICS 2010-41 NB 5% 25/MAY/2040		MONTHLY 5.000% 05/25/2040 500,000.000		535,313	543,774
31398PSE0 FNMA REMICS 2010-42 S FLOATING 25/MAY/20		MONTHLY FLOATING 05/25/2040 53,725.240		21,542	10,081
31398RQ73 FNMA REMICS 2010-64 EH 5% 25/OCT/2035		MONTHLY 5.000% 10/25/2035 32,487.660		34,214	32,690
31398MCZ7 FNMA REMICS 2010-9 PE 4.5% 25/OCT/2039		MONTHLY 4.500% 10/25/2039 512,895.840		529,886	542,473
3136A1DG7 FNMA REMICS 2011-104 KY 4% 25/MAR/2039		MONTHLY 4.000% 03/25/2039 1,672,666.560		1,730,166	1,758,794
3136A2WC3 FNMA REMICS 2011-126 KB 4% 25/DEC/2041		MONTHLY 4.000% 12/25/2041 1,200,000.000		1,306,500	1,285,854
31397SCQ5 FNMA REMICS 2011-22 MA 6.5% 25/APR/2038		MONTHLY 6.500% 04/25/2038 252,838.300		282,468	278,761
31397UJT7 FNMA REMICS 2011-51 B 3.5% 25/JUN/2031		MONTHLY 3.500% 06/25/2031 500,000.000		503,066	530,127
3136A1MA0 FNMA REMICS 2011-99 DB 5% 25/OCT/2041		MONTHLY 5.000% 10/25/2041 235,000.000		256,884	257,203
3136A8QB9 FNMA REMICS 2012-100 EW 3% 25/SEP/2027		MONTHLY 3.000% 09/25/2027 1,604,941.000		1,498,614	1,590,487
3136AAJ71 FNMA REMICS 2012-137 CF FLOATING 25/AUG/		MONTHLY FLOATING 08/25/2041 371,547.970		371,258	368,690
3136ABDL4 FNMA REMICS 2012-147 WN 4.5% 25/JAN/2033		MONTHLY 4.500% 01/25/2033 181,947.030		196,160	198,626
3136A4JR1 FNMA REMICS 2012-20 TD 4.5% 25/FEB/2042		MONTHLY 4.500% 02/25/2042 694,064.920		727,174	734,223
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FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR			AETNA RETIREMENT PLAN COMPOSITE		PAGE 37 C 20661	
			BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT		COST	CURRENT VALUE
			SHARES / PAR			
3136A4FQ7 FNMA REMICS 2012-20 ZJ 3.5% 25/MAR/2042			MONTHLY 3.500% 03/25/2042		2,163,428	2,306,829
					2,286,720.210	
3136A35F4 FNMA REMICS 2012-28 B 6.5% 25/JUN/2039			MONTHLY 6.500% 06/25/2039		117,644	117,063
					105,451.610	
3136A42W8 FNMA REMICS 2012-34 KA 3.5% 25/SEP/2041			MONTHLY 3.500% 09/25/2041		250,250	266,059
					257,657.590	
3136A5Z66 FNMA REMICS 2012-50 HB 4% 25/MAR/2042			MONTHLY 4.000% 03/25/2042		458,781	470,782
					447,454.450	
3136A6MD3 FNMA REMICS 2012-60 JV 4.5% 25/SEP/2041			MONTHLY 4.500% 09/25/2041		169,699	172,719
					158,320.610	
3136A7D66 FNMA REMICS 2012-83 TN 5% 25/AUG/2042			MONTHLY 5.000% 08/25/2042		360,766	363,652
					330,788.710	
3136AGA69 FNMA REMICS 2013-101 E 3% 25/OCT/2033			MONTHLY 3.000% 10/25/2033		951,469	1,091,769
					1,075,000.000	
3136AGSP8 FNMA REMICS 2013-104 CY 5% 25/OCT/2043			MONTHLY 5.000% 10/25/2043		551,250	568,410
					500,000.000	
3136ACJP7 FNMA REMICS 2013-17 YM 4% 25/MAR/2033			MONTHLY 4.000% 03/25/2033		528,907	533,934
					498,394.040	
3136ADVK2 FNMA REMICS 2013-26 QJ 3% 25/APR/2028			MONTHLY 3.000% 04/25/2028		1,018,438	1,006,852
					1,000,000.000	
3136ADYG8 FNMA REMICS 2013-27 PE 3% 25/APR/2043			MONTHLY 3.000% 04/25/2043		1,002,500	977,649
					1,000,000.000	
3136AEHL4 FNMA REMICS 2013-57 DK 3.5% 25/JUN/2033			MONTHLY 3.500% 06/25/2033		258,032	263,395
					252,199.840	
3136AFW83 FNMA REMICS 2013-83 CA 3.5% 25/OCT/2037			MONTHLY 3.500% 10/25/2037		755,835	762,328
					729,394.660	
36206TXU1 GNMA I MORTPASS 6.5% 15/APR/2026 SF PN#			MONTHLY 6.500% 04/15/2026		1,545	1,741
					1,522.060	
36206TXW7 GNMA I MORTPASS 6.5% 15/APR/2026 SF PN#			MONTHLY 6.500% 04/15/2026		3,253	3,667
					3,204.620	
36206UPC7 GNMA I MORTPASS 6.5% 15/APR/2026 SF PN#			MONTHLY 6.500% 04/15/2026		5,548	6,254
					5,465.810	
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FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR			AETNA RETIREMENT PLAN COMPOSITE			PAGE 38 C 20661	
			BASE CURRENCY: USD		AS OF DECEMBER 31, 2015		
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT			COST	CURRENT VALUE
			SHARES / PAR				
36207AUK6	GNMA I	MORTPASS 6.5% 15/APR/2026 SF PN#	MONTHLY	6.500%	04/15/2026	1,738	1,959
						1,712.180	
36206TXR8	GNMA I	MORTPASS 6.5% 15/MAR/2026 SF PN#	MONTHLY	6.500%	03/15/2026	8,839	9,963
						8,708.300	
36206DQC4	GNMA I	MORTPASS 6% 15/MAR/2026 SF PN# 40	MONTHLY	6.000%	03/15/2026	2,083	2,348
						2,093.510	
36206H6A1	GNMA I	MORTPASS 7.5% 15/AUG/2026 SF PN#	MONTHLY	7.500%	08/15/2026	14,684	14,774
						14,097.620	
36204DH28	GNMA I	MORTPASS 7.5% 15/DEC/2023 SF PN#	MONTHLY	7.500%	12/15/2023	5,277	5,465
						5,042.130	
36207CC97	GNMA I	MORTPASS 7.5% 15/JAN/2027 SF PN#	MONTHLY	7.500%	01/15/2027	11,977	11,844
						11,498.620	
36207FUM1	GNMA I	MORTPASS 7.5% 15/JUN/2026 SF PN#	MONTHLY	7.500%	06/15/2026	3,587	3,486
						3,444.000	
36208ST85	GNMA I	MORTPASS 7.5% 15/MAR/2028 SF PN#	MONTHLY	7.500%	03/15/2028	4,122	3,973
						3,958.260	
36204CK75	GNMA I	MORTPASS 7.5% 15/NOV/2023 SF PN#	MONTHLY	7.500%	11/15/2023	3,578	3,460
						3,418.960	
36224PR26	GNMA I	MORTPASS 7.5% 15/OCT/2022 SF PN#	MONTHLY	7.500%	10/15/2022	1,883	1,941
						1,799.170	
36203LBV3	GNMA I	MORTPASS 7.5% 15/OCT/2023 SF PN#	MONTHLY	7.500%	10/15/2023	1,409	1,491
						1,346.560	
36207SH22	GNMA I	MORTPASS 7.5% 15/OCT/2026 SF PN#	MONTHLY	7.500%	10/15/2026	18,466	17,793
						17,729.380	
36203SSX6	GNMA I	MORTPASS 7% 15/SEP/2023 SF PN# 35	MONTHLY	7.000%	09/15/2023	13,934	13,876
						13,471.270	
36225BK23	GNMA I	MORTPASS 8% 15/DEC/2017 SP PN# 78	MONTHLY	8.000%	12/15/2017	3,070	2,968
						2,875.670	
36225ALU2	GNMA I	MORTPASS 8% 15/DEC/2023 SP PN# 78	MONTHLY	8.000%	12/15/2023	25,800	27,411
						24,317.980	
36224FUB4	GNMA I	MORTPASS 8% 15/JUN/2022 SF PN# 32	MONTHLY	8.000%	06/15/2022	7,282	7,024
						6,863.690	
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FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR			AETNA RETIREMENT PLAN COMPOSITE			PAGE 39 C 20661	
			BASE CURRENCY: USD			AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT			COST	CURRENT VALUE
			SHARES / PAR				
36225AE63	GNMA I	MORTPASS 9.5% 15/AUG/2022 SP PN#	MONTHLY	9.500%	08/15/2022	4,512	4,612
					4,133.930		
36225ATF7	GNMA I	MORTPASS 9.5% 15/DEC/2021 SP PN#	MONTHLY	9.500%	12/15/2021	4,932	5,091
					4,517.910		
36218DEH2	GNMA I	MORTPASS 9.5% 15/JUL/2017 SF PN#	MONTHLY	9.500%	07/15/2017	3,200	2,914
					2,900.510		
362159BH7	GNMA I	MORTPASS 9.5% 15/JUN/2016 SF PN#	MONTHLY	9.500%	06/15/2016	0	0
					.030		
36216X3U3	GNMA I	MORTPASS 9.5% 15/OCT/2016 SF PN#	MONTHLY	9.500%	10/15/2016	0	0
					.100		
36225AAS9	GNMA I	MORTPASS 9.5% 15/OCT/2024 SP PN#	MONTHLY	9.500%	10/15/2024	509	469
					461.680		
362202WC3	GNMA I	MORTPASS 9.5% 15/SEP/2020 SF PN#	MONTHLY	9.500%	09/15/2020	6,242	5,807
					5,718.070		
36217GUM7	GNMA I	MORTPASS 9% 15/JAN/2020 SF PN# 19	MONTHLY	9.000%	01/15/2020	10,507	10,053
					9,675.770		
36202EWE5	GNMA II	MORTPASS 6% 20/SEP/2038 SF PN# 0	MONTHLY	6.000%	09/20/2038	279,444	279,323
					249,642.830		
3837H1RM5	GNMA 1998-17 S	FLOATING 16/JUL/2028	MONTHLY	FLOATING	07/16/2028	(699)	40,754
					205,709.200		
3837H2FG9	GNMA 1999-13 Z	7.5% 16/MAY/2029	MONTHLY	7.500%	05/16/2029	157,514	168,456
					152,013.600		
3837H4ND3	GNMA 2000-9 Z	8% 20/JUN/2030	MONTHLY	8.000%	06/20/2030	52,712	58,467
					49,279.670		
38373RTN9	GNMA 2001-35 AZ	6.5% 20/AUG/2031	MONTHLY	6.500%	08/20/2031	384,800	430,257
					368,937.460		
38373RZH5	GNMA 2001-52 E	6% 20/OCT/2031	MONTHLY	6.000%	10/20/2031	69,972	78,501
					68,852.950		
38373WGH5	GNMA 2002-17 BX	6% 20/MAR/2032	MONTHLY	6.000%	03/20/2032	56,679	64,247
					56,118.010		
38373MDN7	GNMA 2002-40 UK	6.5% 20/JUN/2032	MONTHLY	6.500%	06/20/2032	210,423	231,109
					199,475.460		
JPMorgan Investor Services			J.P.Morgan				

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 40 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT		COST	CURRENT VALUE
		SHARES / PAR			
38373VWR7 GNMA 2002-69 PD 5.5% 20/OCT/2032		MONTHLY 5.500% 10/20/2032		143,160	145,226
		130,664.980			
38374HGZ7 GNMA 2004-55 MC 5.5% 20/JUL/2034		MONTHLY 5.500% 07/20/2034		640,114	646,337
		576,000.000			
38374HVR8 GNMA 2004-68 PO ZEROCPN 20/MAY/2031		MONTHLY 0.000% 05/20/2031		75,875	0
		.100			
38374JLG9 GNMA 2004-89 LS FLOATING 16/OCT/2034		MONTHLY FLOATING 10/16/2034		71,251	105,769
		69,175.650			
38374JXC5 GNMA 2004-90 SI FLOATING 20/OCT/2034		MONTHLY FLOATING 10/20/2034		1,575	34,979
		225,061.230			
38374JA97 GNMA 2004-95 SA FLOATING 16/NOV/2034		MONTHLY FLOATING 11/16/2034		43,900	58,791
		45,433.710			
38374L3B5 GNMA 2005-68 KI FLOATING 20/SEP/2035		MONTHLY FLOATING 09/20/2035		19,930	93,599
		507,447.580			
38374MU98 GNMA 2006-17 TW 6% 20/APR/2036		MONTHLY 6.000% 04/20/2036		719,298	726,709
		636,030.830			
38375JTD7 GNMA 2007-17 JI FLOATING 16/APR/2037		MONTHLY FLOATING 04/16/2037		2,279	28,506
		140,310.100			
38375KYH9 GNMA 2007-42 SB FLOATING 20/JUL/2037		MONTHLY FLOATING 07/20/2037		6,346	40,027
		220,555.800			
38375K3J9 GNMA 2007-50 AI FLOATING 20/AUG/2037		MONTHLY FLOATING 08/20/2037		17,206	23,776
		155,594.050			
38375LGF1 GNMA 2007-53 SW FLOATING 20/SEP/2037		MONTHLY FLOATING 09/20/2037		29,860	36,244
		25,993.300			
38375L3P3 GNMA 2007-71 SB FLOATING 20/JUL/2036		MONTHLY FLOATING 07/20/2036		2,187	2,571
		45,814.840			
38375LV72 GNMA 2007-72 US FLOATING 20/NOV/2037		MONTHLY FLOATING 11/20/2037		10,009	20,760
		114,459.480			
38375LD23 GNMA 2007-73 MI FLOATING 20/NOV/2037		MONTHLY FLOATING 11/20/2037		5,556	28,336
		176,178.900			
38374DKP3 GNMA 2007-81 SP FLOATING 20/DEC/2037		MONTHLY FLOATING 12/20/2037		0	0
		.080			
JPMorgan Investor Services					
J.P.Morgan					

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 41 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT		COST	CURRENT VALUE
38375JMV4 GNMA 2007-9 CI FLOATING 20/MAR/2037		MONTHLY FLOATING 03/20/2037 SHARES / PAR 218,519.130		6,219	35,871
38375PR78 GNMA 2008-20 PO ZEROCPN 20/SEP/2037		MONTHLY 0.000% 09/20/2037 56,480.680		254,403	53,597
38373W7P7 GNMA 2008-25 SA FLOATING 20/MAR/2038		MONTHLY FLOATING 03/20/2038 334,578.750		194	61,236
38375PX30 GNMA 2008-29 PO ZEROCPN 17/FEB/2033		MONTHLY 0.000% 02/17/2033 67,835.770		321,912	64,364
38375QKS7 GNMA 2008-40 SA FLOATING 16/MAY/2038		MONTHLY FLOATING 05/16/2038 413,662.740		(1,044)	74,342
38375QQM4 GNMA 2008-43 NB 5.5% 20/MAY/2038		MONTHLY 5.500% 05/20/2038 326,000.000		363,209	362,829
38375QX87 GNMA 2008-51 PG 5% 20/JUN/2038		MONTHLY 5.000% 06/20/2038 99,619.380		107,029	106,970
38375XHK3 GNMA 2008-57 AI FLOATING 20/JUL/2038		MONTHLY FLOATING 07/20/2038 138,617.590		5,366	25,964
38375XHT4 GNMA 2008-62 SA FLOATING 20/JUL/2038		MONTHLY FLOATING 07/20/2038 108,102.410		5,601	18,524
38375PQ61 GNMA 2008-7 SP FLOATING 20/OCT/2037		MONTHLY FLOATING 10/20/2037 47,547.100		44,342	62,456
38375XML5 GNMA 2008-71 SC FLOATING 20/AUG/2038		MONTHLY FLOATING 08/20/2038 24,336.110		1,833	3,392
38375DUZ9 GNMA 2008-76 US FLOATING 20/SEP/2038		MONTHLY FLOATING 09/20/2038 147,342.940		17,160	21,415
38375Y2X9 GNMA 2008-93 AS FLOATING 20/DEC/2038		MONTHLY FLOATING 12/20/2038 124,244.690		(201)	18,268
38375DYP7 GNMA 2008-95 DS FLOATING 20/DEC/2038		MONTHLY FLOATING 12/20/2038 272,164.980		47,374	51,804
38376JFW9 GNMA 2009-106 ST FLOATING 20/FEB/2038		MONTHLY FLOATING 02/20/2038 625,302.270		67,820	105,622
38374XC29 GNMA 2009-24 DS FLOATING 20/MAR/2039		MONTHLY FLOATING 03/20/2039 121,548.070		16,647	7,859
JPMorgan Investor Services					
J.P.Morgan					

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
	SHARES / PAR		
38374TXN9 GNMA 2009-31 TS FLOATING 20/MAR/2039	MONTHLY FLOATING 03/20/2039 160,638.510	9,758	19,387
38374UVQ1 GNMA 2009-42 SC FLOATING 20/JUN/2039	MONTHLY FLOATING 06/20/2039 187,484.440	13,716	26,251
38374UF97 GNMA 2009-43 SA FLOATING 20/JUN/2039	MONTHLY FLOATING 06/20/2039 142,172.530	12,109	18,734
38373AGM2 GNMA 2009-72 SM FLOATING 16/AUG/2039	MONTHLY FLOATING 08/16/2039 146,936.710	23,513	24,006
38376CXX2 GNMA 2009-79 OK ZEROCPN 16/NOV/2037	MONTHLY 0.000% 11/16/2037 102,836.550	485,938	88,249
38376WGQ2 GNMA 2010-14 QP 6% 20/DEC/2039	MONTHLY 6.000% 12/20/2039 83,542.820	90,004	87,299
38377NF41 GNMA 2010-157 OP ZEROCPN 20/DEC/2040	MONTHLY 0.000% 12/20/2040 350,809.050	1,352,066	320,318
38376LK65 GNMA 2011-97 WA VARIABLE 20/NOV/2038	MONTHLY FLOATING 11/20/2038 160,445.640	182,006	180,734
38376RFG6 GNMA 2015-H20 FA FLOATING 20/AUG/2065	MONTHLY FLOATING 08/20/2065 627,003.060	624,921	617,810
38376RKA3 GNMA 2015-H26 FG FLOATING 20/OCT/2065	MONTHLY FLOATING 10/20/2065 618,955.570	611,605	614,486
76116FAB3 RESOLUTION FUNDING CORP BOND ZERO CPN 15	SEMI-ANN. 0.000% 01/15/2030 600,000.000	333,635	379,536
76116EGK0 RESOLUTION FUNDING CORP DISCOUNT NOTES Z	SEMI-ANN. 0.000% 01/15/2027 40,000.000	29,020	28,598
76116EHH6 RESOLUTION FUNDING CORP DISCOUNT NOTES Z	SEMI-ANN. 0.000% 04/15/2027 200,000.000	143,432	142,816
76116EHL7 RESOLUTION FUNDING CORP DISCOUNT NOTES Z	SEMI-ANN. 0.000% 10/15/2028 130,000.000	88,244	88,439
76116FAC1 RESOLUTION FUNDING CORP DISCOUNT NOTES Z	SEMI-ANN. 0.000% 04/15/2030 31,700,000.000	12,775,702	19,817,889
880591EQ1 TENNESSEE VALLEY AUTHORITY BOND FIXED 1.	SEMI-ANN. 1.750% 10/15/2018 122,000.000	121,419	123,232

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 43 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
880591EJ7	TENNESSEE VALLEY AUTHORITY BOND FIXED 4.	SEMI-ANN. 4.625% 09/15/2060		131,218	139,036
		133,000.000			
880591EH1	TENNESSEE VALLEY AUTHORITY BOND FIXED 5.	SEMI-ANN. 5.250% 09/15/2039		120,805	145,430
		121,000.000			
880591DM1	TENNESSEE VALLEY AUTHORITY BOND FIXED 7.	SEMI-ANN. 7.125% 05/01/2030		6,884,722	7,311,408
		5,200,000.000			
880591CS9	TENNESSEE VALLEY AUTHORITY PUTABLE BOND	SEMI-ANN. 5.880% 04/01/2036		397,977	385,455
		300,000.000			
912810QV3	UNITED STATES OF AMERICA BOND FIXED .75%	FLOATING 02/15/2042		1,715,822	1,479,533
		1,600,000.000			
912810RL4	UNITED STATES OF AMERICA BOND FIXED .75%	SEMI-ANN. FLOATING 02/15/2045		640,881	614,992
		700,000.000			
912810RF7	UNITED STATES OF AMERICA BOND FIXED 1.37	SEMI-ANN. FLOATING 02/15/2044		6,684,995	6,543,126
		6,300,000.000			
912810RK6	UNITED STATES OF AMERICA BOND FIXED 2.5%	SEMI-ANN. 2.500% 02/15/2045		38,074,503	38,020,121
		42,375,000.000			
912810QX9	UNITED STATES OF AMERICA BOND FIXED 2.75	SEMI-ANN. 2.750% 08/15/2042		13,778,898	13,238,107
		13,850,000.000			
912810QY7	UNITED STATES OF AMERICA BOND FIXED 2.75	SEMI-ANN. 2.750% 11/15/2042		23,287,948	23,026,542
		24,150,000.000			
912810RB6	UNITED STATES OF AMERICA BOND FIXED 2.87	SEMI-ANN. 2.875% 05/15/2043		2,460,926	2,617,875
		2,685,000.000			
912810RN0	UNITED STATES OF AMERICA BOND FIXED 2.87	SEMI-ANN. 2.875% 08/15/2045		5,799,821	5,754,419
		5,925,000.000			
912810QU5	UNITED STATES OF AMERICA BOND FIXED 3.12	SEMI-ANN. 3.125% 02/15/2042		23,766,673	23,779,396
		23,030,000.000			
912810QZ4	UNITED STATES OF AMERICA BOND FIXED 3.12	SEMI-ANN. 3.125% 02/15/2043		8,680,141	9,941,724
		9,700,000.000			
912810RG5	UNITED STATES OF AMERICA BOND FIXED 3.37	SEMI-ANN. 3.375% 05/15/2044		1,643,203	1,609,800
		1,500,000.000			
912810QK7	UNITED STATES OF AMERICA BOND FIXED 3.87	SEMI-ANN. 3.875% 08/15/2040		6,081,936	5,962,614
		5,100,000.000			
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 44 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
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 3,900,000.000		3,743,258	3,924,063
912810RM2	UNITED STATES OF AMERICA BOND FIXED 3% 1	SEMI-ANN. 3.000% 05/15/2045 14,635,000.000		14,797,046	14,568,118
912810RJ9	UNITED STATES OF AMERICA BOND FIXED 3% 1	SEMI-ANN. 3.000% 11/15/2044 13,355,000.000		13,801,105	13,306,521
912810QB7	UNITED STATES OF AMERICA BOND FIXED 4.25	SEMI-ANN. 4.250% 05/15/2039 4,500,000.000		5,489,824	5,558,715
912810QD3	UNITED STATES OF AMERICA BOND FIXED 4.37	SEMI-ANN. 4.375% 11/15/2039 15,800,000.000		20,223,395	19,866,604
912810QH4	UNITED STATES OF AMERICA BOND FIXED 4.37	SEMI-ANN. 4.375% 05/15/2040 2,700,000.000		3,634,313	3,397,356
912810QQ4	UNITED STATES OF AMERICA BOND FIXED 4.37	SEMI-ANN. 4.375% 05/15/2041 4,400,000.000		5,967,877	5,552,756
912810QE1	UNITED STATES OF AMERICA BOND FIXED 4.62	SEMI-ANN. 4.625% 02/15/2040 500,000.000		648,750	651,270
912810FE3	UNITED STATES OF AMERICA BOND FIXED 5.5%	SEMI-ANN. 5.500% 08/15/2028 3,000,000.000		4,003,125	3,991,980
912810FB9	UNITED STATES OF AMERICA BOND FIXED 6.12	SEMI-ANN. 6.125% 11/15/2027 100,000.000		139,145	138,434
912810EQ7	UNITED STATES OF AMERICA BOND FIXED 6.25	SEMI-ANN. 6.250% 08/15/2023 10,000,000.000		12,856,961	12,907,000
912810FM5	UNITED STATES OF AMERICA BOND FIXED 6.25	SEMI-ANN. 6.250% 05/15/2030 1,700,000.000		2,445,351	2,464,932
912810EY0	UNITED STATES OF AMERICA BOND FIXED 6.5%	SEMI-ANN. 6.500% 11/15/2026 500,000.000		700,234	699,590
912810EH7	UNITED STATES OF AMERICA BOND FIXED 7.87	SEMI-ANN. 7.875% 02/15/2021 3,150,000.000		4,090,987	4,078,148
912833KJ8	UNITED STATES OF AMERICA BOND ZERO CPN 1	SEMI-ANN. 0.000% 08/15/2016 14,559,000.000		13,929,612	14,499,308
912833LM0	UNITED STATES OF AMERICA BOND ZERO CPN 1	SEMI-ANN. 0.000% 08/15/2023 110,000.000		93,624	92,564
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 45 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
912803DH3	UNITED STATES OF AMERICA BOND ZERO CPN 1	SEMI-ANN. 0.000% 08/15/2039		2,228,450	2,484,600
		5,000,000.000			
912803DY6	UNITED STATES OF AMERICA BOND ZERO CPN 1	SEMI-ANN. 0.000% 08/15/2042		2,117,155	3,030,173
		6,910,000.000			
912833KG4	UNITED STATES OF AMERICA BOND ZERO CPN 1	SEMI-ANN. 0.000% 02/15/2016		295,830	499,875
		500,000.000			
912833LL2	UNITED STATES OF AMERICA BOND ZERO CPN 1	SEMI-ANN. 0.000% 02/15/2023		733,736	1,613,531
		1,890,000.000			
912833WQ9	UNITED STATES OF AMERICA BOND ZERO CPN 1	SEMI-ANN. 0.000% 05/15/2028		1,708,787	2,012,052
		2,800,000.000			
9128337P9	UNITED STATES OF AMERICA BOND ZERO CPN 1	SEMI-ANN. 0.000% 05/15/2031		1,746,460	2,071,776
		3,200,000.000			
9128337V6	UNITED STATES OF AMERICA BOND ZERO CPN 1	SEMI-ANN. 0.000% 05/15/2034		3,017,234	5,093,968
		8,800,000.000			
912803DM2	UNITED STATES OF AMERICA BOND ZERO CPN 1	SEMI-ANN. 0.000% 05/15/2040		1,294,835	1,442,430
		3,000,000.000			
912803DJ9	UNITED STATES OF AMERICA BOND ZERO CPN 1	SEMI-ANN. 0.000% 11/15/2039		1,146,847	1,368,080
		2,800,000.000			
912803DZ3	UNITED STATES OF AMERICA BOND ZERO CPN 1	SEMI-ANN. 0.000% 11/15/2042		261,884	303,646
		700,000.000			
912803EK5	UNITED STATES OF AMERICA BOND ZERO CPN 1	SEMI-ANN. 0.000% 11/15/2044		846,076	821,467
		2,040,000.000			
912828H45	UNITED STATES OF AMERICA NOTES FIXED .25	SEMI-ANN. FLOATING 01/15/2025		1,937,764	1,915,768
		2,000,000.000			
912828TS9	UNITED STATES OF AMERICA NOTES FIXED .62	SEMI-ANN. 0.625% 09/30/2017		7,444,197	7,389,583
		7,441,000.000			
912828SY7	UNITED STATES OF AMERICA NOTES FIXED 0.6	SEMI-ANN. 0.625% 05/31/2017		4,954,035	4,977,950
		5,000,000.000			
912828VA5	UNITED STATES OF AMERICA NOTES FIXED 1.1	SEMI-ANN. 1.125% 04/30/2020		4,746,100	4,885,750
		5,000,000.000			
912828SD3	UNITED STATES OF AMERICA NOTES FIXED 1.2	SEMI-ANN. 1.250% 01/31/2019		5,858,227	5,979,840
		6,000,000.000			
JPMorgan Investor Services		J.P.Morgan			

IDENTITY OF ISSUE, BORROWER, LESSOR				DESCRIPTION OF INVESTMENT		COST	CURRENT VALUE
				SHARES / PAR			
912828SV3	UNITED STATES OF AMERICA	NOTES FIXED 1.7		SEMI-ANN.	1.750% 05/15/2022	4,745,700	4,918,150
					5,000,000.000		
912828VB3	UNITED STATES OF AMERICA	NOTES FIXED 1.7		SEMI-ANN.	1.750% 05/15/2023	189,164	194,852
					200,000.000		
912828UB4	UNITED STATES OF AMERICA	NOTES FIXED 1%		SEMI-ANN.	1.000% 11/30/2019	12,163,390	12,290,554
					12,575,000.000		
912828RC6	UNITED STATES OF AMERICA	NOTES FIXED 2.1		SEMI-ANN.	2.125% 08/15/2021	4,950,941	5,059,200
					5,000,000.000		
912828XB1	UNITED STATES OF AMERICA	NOTES FIXED 2.1		SEMI-ANN.	2.125% 05/15/2025	917,376	912,929
					925,000.000		
912828D56	UNITED STATES OF AMERICA	NOTES FIXED 2.3		SEMI-ANN.	2.375% 08/15/2024	13,541,559	13,610,492
					13,470,000.000		
912828ET3	UNITED STATES OF AMERICA	NOTES FIXED 2%			FLOATING 01/15/2016	3,067,970	3,234,733
					2,700,000.000		
912828J27	UNITED STATES OF AMERICA	NOTES FIXED 2%		SEMI-ANN.	2.000% 02/15/2025	2,000,156	1,955,080
					2,000,000.000		
83162CQH9	UNITED STATES SMALL BUSINESS	ADMINISTRAT		SEMI-ANN.	5.820% 06/01/2026	495,112	532,863
					476,928.880		
911760GT7	VENDEE MORTGAGE TRUST 1995-3	1995-3 1Z 7		MONTHLY	7.250% 09/15/2025	132,711	147,891
					128,857.870		
92260MAH6	VENDEE MORTGAGE TRUST 1996-1	1996-1 1Z 6		MONTHLY	6.750% 02/15/2026	50,925	53,759
					47,007.970		
911760TM8	VENDEE MORTGAGE TRUST 2003-2	2003-2 Z 5%		MONTHLY	5.000% 05/15/2033	1,004,064	1,027,010
					917,522.940		
92262BAF2	VENDEE MORTGAGE TRUST 2011-2	2011-2 DZ 3		MONTHLY	3.750% 10/15/2041	1,067,819	1,219,936
					1,177,015.490		
TOTAL U.S. GOVERNMENT SECURITIES						542,340,662	557,389,380

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR			AETNA RETIREMENT PLAN COMPOSITE		PAGE 47 C 20661	
			BASE CURRENCY: USD		AS OF DECEMBER 31,2015	
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
CORPORATE DEBT INSTRUMENTS: PREFERRED -----						
010392EE4	ALABAMA POWER CO	CALLABLE NOTES FIXED 5. RATINGS: A2 A	SEMI-ANN.	5.600% 03/15/2033 650,000.000	756,776	711,679
010392EZ7	ALABAMA POWER CO	CALLABLE NOTES FIXED 6. RATINGS: A2 A	SEMI-ANN.	6.125% 05/15/2038 596,000.000	654,931	724,968
020002AS0	ALLSTATE CORP/THE	CALLABLE NOTES FIXED 5 RATINGS: A3 A-	SEMI-ANN.	5.550% 05/09/2035 650,000.000	726,092	751,881
12667FJL0	ALTERNATIVE LOAN TRUST 2004-12CB	2004-12 RATINGS: A2 AAA	MONTHLY	5.000% 07/25/2019 114,535.940	114,290	118,188
02581FYE3	AMERICAN EXPRESS CENTURION BANK	MEDIUM T RATINGS: A2 BBB+	SEMI-ANN.	6.000% 09/13/2017 250,000.000	281,063	267,785
031162AZ3	AMGEN INC	CALLABLE NOTES FIXED 5.7% 01/F RATINGS: A3 A+	SEMI-ANN.	5.700% 02/01/2019 80,000.000	79,822	88,198
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	1,087,556
00206RAJ1	AT&T INC	CALLABLE BOND FIXED 5.5% 01/FEB RATINGS: A2 A	SEMI-ANN.	5.500% 02/01/2018 300,000.000	299,340	320,697
00206RAS1	AT&T INC	CALLABLE NOTES FIXED 6.55% 15/F RATINGS: A2 A	SEMI-ANN.	6.550% 02/15/2039 4,992,000.000	5,694,985	5,611,757
05950WAF5	BANC OF AMERICA	COMMERCIAL MORTGAGE TRUS RATINGS: AAA AA	MONTHLY	5.634% 07/10/2046 200,469.690	192,451	202,098
05950XAE6	BANC OF AMERICA	COMMERCIAL MORTGAGE TRUS RATINGS: AAA AAA	MONTHLY	5.414% 09/10/2047 281,042.620	303,449	284,297
05947UR91	BANC OF AMERICA	MERRILL LYNCH COMMERCIAL RATINGS: AAA A	MONTHLY	4.727% 07/10/2043 37,559.120	32,770	37,499
05948XSR3	BANC OF AMERICA	MORTGAGE 2003-7 TRUST 20 RATINGS: AAA	MONTHLY	4.750% 09/25/2018 83,279.970	83,332	84,115
06051GEA3	BANK OF AMERICA	CORP CALLABLE NOTES FIXE RATINGS: A2 A	SEMI-ANN.	6.500% 08/01/2016 363,000.000	408,429	373,589
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	1,213,586
JPMorgan Investor Services			J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 48 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
63858SBC2 BANK OF AMERICA CORP PUTABLE MEDIUM TERM RATINGS: A3 A-		SEMI-ANN. 6.975% 03/07/2037 500,000.000		554,800	605,850
06050TJZ6 BANK OF AMERICA NA NOTES FIXED 6% 15/OCT RATINGS: A1 A		SEMI-ANN. 6.000% 10/15/2036 888,000.000		926,024	1,054,242
06423KAA9 BANK ONE CAPITAL III CALLABLE BOND FIXED RATINGS: A2 BBB+		SEMI-ANN. 8.750% 09/01/2030 1,875,000.000		2,222,528	2,685,338
06739GAE9 BARCLAYS BANK PLC MEDIUM TERM NOTE FIXED RATINGS: BAA1 A		SEMI-ANN. 6.050% 12/04/2017 200,000.000		199,466	213,334
07387ACJ2 BEAR STEARNS ARM TRUST 2005-5 2005-5 A1 RATINGS: A1 AAA		MONTHLY FLOATING 08/25/2035 80,227.860		77,520	80,947
084664BE0 BERKSHIRE HATHAWAY FINANCE CORP CALLABLE RATINGS: AA2 AA+		SEMI-ANN. 5.400% 05/15/2018 200,000.000		199,708	217,082
084664BL4 BERKSHIRE HATHAWAY FINANCE CORP CALLABLE RATINGS: AA2 AA+		SEMI-ANN. 5.750% 01/15/2040 410,000.000		456,207	478,499
055451AH1 BHP BILLITON FINANCE USA LTD BOND FIXED RATINGS: A1 A+		SEMI-ANN. 6.500% 04/01/2019 100,000.000		114,166	110,154
09247XAC5 BLACKROCK INC CALLABLE NOTES FIXED 6.25% RATINGS: A1 A+		SEMI-ANN. 6.250% 09/15/2017 100,000.000		110,122	108,066
097023AS4 BOEING CO/THE CALLABLE BOND FIXED 6.625% RATINGS: A2 A		SEMI-ANN. 6.625% 02/15/2038 250,000.000		334,908	332,145
12189TAA2 BURLINGTON NORTHERN SANTA FE LLC CALLABL RATINGS: A3 BBB+		SEMI-ANN. 7.000% 12/15/2025 558,000.000		545,596	696,496
12189TAZ7 BURLINGTON NORTHERN SANTA FE LLC CALLABL RATINGS: A3 BBB+		SEMI-ANN. 6.150% 05/01/2037 4,900,000.000		5,412,606	5,744,221
136375BQ4 CANADIAN NATIONAL RAILWAY CO CALLABLE BO RATINGS: A3 A-		SEMI-ANN. 6.375% 11/15/2037 3,250,000.000		3,574,870	4,217,623
141781AX2 CARGILL INC CALLABLE NOTES FIXED 6% 27/N RATINGS: A2 A		SEMI-ANN. 6.000% 11/27/2017 300,000.000		353,650	322,062
14912L4D0 CATERPILLAR FINANCIAL SERVICES CORP MEDI RATINGS: A2 A		SEMI-ANN. 7.050% 10/01/2018 200,000.000		199,346	226,816
14912L4E8 CATERPILLAR FINANCIAL SERVICES CORP MEDI RATINGS: A2 A		SEMI-ANN. 7.150% 02/15/2019 150,000.000		149,745	171,888
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 49 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
12669F3A9 CHL MORTGAGE PASS-THROUGH TRUST 2004-HYB RATINGS: AA1 AAA		MONTHLY FLOATING 04/20/2035 6,712.970		6,249	6,684
171232AS0 CHUBB CORP/THE CALLABLE NOTES FIXED 6.5% RATINGS: A2 A+		SEMI-ANN. 6.500% 05/15/2038 3,898,000.000		4,497,581	5,041,244
171232AQ4 CHUBB CORP/THE CALLABLE NOTES FIXED 6% 1 RATINGS: A2 A+		SEMI-ANN. 6.000% 05/11/2037 1,265,000.000		1,385,903	1,550,726
17275RAC6 CISCO SYSTEMS INC CALLABLE NOTES FIXED 5 RATINGS: A1 A+		SEMI-ANN. 5.500% 02/22/2016 250,000.000		258,213	251,595
17275RAF9 CISCO SYSTEMS INC CALLABLE NOTES FIXED 5 RATINGS: A1 A+		SEMI-ANN. 5.500% 01/15/2040 425,000.000		494,586	498,415
17275RAD4 CISCO SYSTEMS INC CALLABLE NOTES FIXED 5 RATINGS: A1 A+		SEMI-ANN. 5.900% 02/15/2039 200,000.000		197,162	243,954
17305EDE2 CITIBANK CREDIT CARD ISSUANCE TRUST 2006 RATINGS: AAA AAA		SEMI-ANN. 5.300% 03/15/2018 260,000.000		254,963	262,326
17305EDY8 CITIBANK CREDIT CARD ISSUANCE TRUST 2007 RATINGS: AAA AAA		SEMI-ANN. 5.650% 09/20/2019 300,000.000		298,305	320,478
172967BL4 CITIGROUP INC NOTES FIXED 6.625% 15/JUN/ RATINGS: BAA1 A-		SEMI-ANN. 6.625% 06/15/2032 6,650,000.000		7,109,045	7,847,865
172967EW7 CITIGROUP INC NOTES FIXED 8.125% 15/JUL/ RATINGS: A3 A		SEMI-ANN. 8.125% 07/15/2039 1,343,000.000		1,932,514	1,926,238
20173MAE0 COMMERCIAL MORTGAGE TRUST 2006-GG7 2006- RATINGS: AAA A+		MONTHLY FLOATING 07/10/2038 358,652.050		411,074	360,301
20825CAP9 CONOCOPHILLIPS CALLABLE BOND FIXED 5.9% RATINGS: A1 A		SEMI-ANN. 5.900% 05/15/2038 1,810,000.000		2,172,507	1,769,927
20825CAQ7 CONOCOPHILLIPS CALLABLE NOTES FIXED 6.5% RATINGS: A1 A		SEMI-ANN. 6.500% 02/01/2039 8,683,000.000		9,506,458	9,150,232
20825CAU8 CONOCOPHILLIPS CALLABLE NOTES FIXED 6% 1 RATINGS: A1 A		SEMI-ANN. 6.000% 01/15/2020 125,000.000		146,448	139,264
21079NAA9 CONTINENTAL AIRLINES 2007-1 CLASS A PASS RATINGS: BAA1 A		SEMI-ANN. 5.983% 10/19/2023 118,557.340		125,523	130,932
22303QAH3 COVIDIEN INTERNATIONAL FINANCE SA CALLAB RATINGS: BAA1 A		SEMI-ANN. 6.550% 10/15/2037 3,050,000.000		3,133,711	3,823,480
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 50 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31,2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
22540VWZ1 CREDIT SUISSE FIRST BOSTON MORTGAGE SECURITIZATION 2003-1 AR1 2003-1 RATINGS: AAA AAA		MONTHLY FLOATING 08/25/2032 3,940.110		4,086	4,237
126673BC5 CWABS INC ASSET-BACKED CERTIFICATES TRUST 2003-1 AR1 2003-1 RATINGS: AA1 AA+		MONTHLY FLOATING 10/25/2034 74,077.650		71,115	71,126
25152CMN3 DEUTSCHE BANK AG/LONDON CALLABLE NOTES FUND 2003-1 AR1 2003-1 RATINGS: AA3 A+		SEMI-ANN. 6.000% 09/01/2017 210,000.000		230,391	222,428
25746UAV1 DOMINION RESOURCES INC/VA CALLABLE NOTES 2003-1 AR1 2003-1 RATINGS: BAA2 A-		SEMI-ANN. 5.950% 06/15/2035 100,000.000		127,217	111,020
25746UBD0 DOMINION RESOURCES INC/VA CALLABLE NOTES 2003-1 AR1 2003-1 RATINGS: BAA2 A-		SEMI-ANN. 7.000% 06/15/2038 650,000.000		859,411	781,437
263901AB6 DUKE ENERGY INDIANA LLC CALLABLE BOND FUND 2003-1 AR1 2003-1 RATINGS: A2 A		SEMI-ANN. 6.450% 04/01/2039 380,000.000		514,303	486,883
29268BAC5 ENEL FINANCE INTERNATIONAL NV CALLABLE NOTES 2003-1 AR1 2003-1 RATINGS: A2 A-		SEMI-ANN. 6.800% 09/15/2037 3,640,000.000		3,638,244	4,444,404
29268BAF8 ENEL FINANCE INTERNATIONAL NV CALLABLE NOTES 2003-1 AR1 2003-1 RATINGS: A2 A-		SEMI-ANN. 6.000% 10/07/2039 700,000.000		660,044	782,698
30161MAG8 EXELON GENERATION CO LLC CALLABLE NOTES 2003-1 AR1 2003-1 RATINGS: A3 BBB		SEMI-ANN. 6.250% 10/01/2039 770,000.000		888,441	778,924
341081EZ6 FLORIDA POWER & LIGHT CO CALLABLE BOND FUND 2003-1 AR1 2003-1 RATINGS: AA3 A		SEMI-ANN. 5.550% 11/01/2017 70,000.000		69,980	74,808
341081FA0 FLORIDA POWER & LIGHT CO CALLABLE BOND FUND 2003-1 AR1 2003-1 RATINGS: AA3 A		SEMI-ANN. 5.950% 02/01/2038 265,000.000		263,558	330,079
36962G3A0 GENERAL ELECTRIC CAPITAL CORP MEDIUM TERM NOTE 2003-1 AR1 2003-1 RATINGS: AA2 AA+		SEMI-ANN. 6.150% 08/07/2037 1,317,000.000		1,197,851	1,653,362
36962GXZ2 GENERAL ELECTRIC CO CALLABLE MEDIUM TERM NOTE 2003-1 AR1 2003-1 RATINGS: AA2 AA+		SEMI-ANN. 6.750% 03/15/2032 1,486,000.000		1,683,496	1,941,622
36962G3P7 GENERAL ELECTRIC CO MEDIUM TERM NOTE FIX RATE 2003-1 AR1 2003-1 RATINGS: AA2 AA+		SEMI-ANN. 5.875% 01/14/2038 115,000.000		129,973	140,709
377372AE7 GLAXOSMITHKLINE CAPITAL INC CALLABLE BOND FUND 2003-1 AR1 2003-1 RATINGS: A1 A+		SEMI-ANN. 6.375% 05/15/2038 235,000.000		303,305	300,097
36185NYY0 GMAC MORTGAGE LOAN TRUST 2003-AR1 2003-1 RATINGS: AAA AAA		MONTHLY FLOATING 10/19/2033 .180		0	0
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 51 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31,2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
38141GCU6 GOLDMAN SACHS GROUP INC/THE CALLABLE NOT RATINGS: A1 A		SEMI-ANN. 6.125% 02/15/2033 715,000.000		788,954	837,580
38141EA25 GOLDMAN SACHS GROUP INC/THE MEDIUM TERM RATINGS: A1 A		SEMI-ANN. 7.500% 02/15/2019 700,000.000		815,957	800,982
38141EA58 GOLDMAN SACHS GROUP INC/THE MEDIUM TERM RATINGS: A1 A		SEMI-ANN. 5.375% 03/15/2020 1,200,000.000		1,243,574	1,318,248
38141GFD1 GOLDMAN SACHS GROUP INC/THE NOTES FIXED RATINGS: A2 A-		SEMI-ANN. 6.750% 10/01/2037 1,270,000.000		1,438,798	1,484,554
36228FC38 GSAA TRUST 2004-NC1 AF6 STEP 25/NOV/2033 RATINGS: AAA		MONTHLY FLOATING 11/25/2033 8,882.370		7,150	9,218
36229RJT7 GSR MORTGAGE LOAN TRUST 2003-6F 2003-6F RATINGS: AAA		MONTHLY 3.000% 09/25/2032 7,663.690		6,993	7,558
362320AT0 GTE CORP BOND FIXED 8.75% 01/NOV/2021 US RATINGS: BAA1 A		SEMI-ANN. 8.750% 11/01/2021 314,000.000		405,660	387,978
406216AY7 HALLIBURTON CO CALLABLE NOTES FIXED 7.45 RATINGS: A2 A		SEMI-ANN. 7.450% 09/15/2039 250,000.000		297,012	319,703
285659AF5 HP ENTERPRISE SERVICES LLC CALLABLE NOTE RATINGS: A2 A		SEMI-ANN. 7.450% 10/15/2029 2,500,000.000		3,044,575	2,899,500
4042Q1AD9 HSBC BANK USA NA NOTES FIXED 7% 15/JAN/2 RATINGS: A1 AA-		SEMI-ANN. 7.000% 01/15/2039 1,555,000.000		1,813,991	1,959,891
404280AG4 HSBC HOLDINGS PLC NOTES FIXED 6.5% 02/MA RATINGS: A1 A		SEMI-ANN. 6.500% 05/02/2036 5,000,000.000		5,488,161	5,967,400
404280AH2 HSBC HOLDINGS PLC NOTES FIXED 6.5% 15/SE RATINGS: A1 A		SEMI-ANN. 6.500% 09/15/2037 3,875,000.000		3,939,018	4,648,915
40431XAA0 HSBC HOME EQUITY LOAN TRUST USA 2007-3 2 RATINGS: AA2 AAA		MONTHLY FLOATING 11/20/2036 112,835.230		96,756	112,474
459200GM7 INTERNATIONAL BUSINESS MACHINES CORP CAL RATINGS: A1 A+		SEMI-ANN. 7.625% 10/15/2018 100,000.000		99,628	115,270
466247K93 JP MORGAN MORTGAGE TRUST 2006-A2 2006-A2 RATINGS: A3 AAA		MONTHLY FLOATING 11/25/2033 176,330.280		174,898	176,859
487836AT5 KELLOGG CO CALLABLE BOND FIXED 7.45% 01/ RATINGS: A3 BBB+		SEMI-ANN. 7.450% 04/01/2031 200,000.000		254,880	254,294
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 52 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
494368BC6 KIMBERLY-CLARK CORP CALLABLE NOTES FIXED RATINGS: A2 A		SEMI-ANN. 6.625% 08/01/2037 250,000.000		343,427	326,433
500472AB1 KONINKLIJKE PHILIPS NV CALLABLE NOTES FI RATINGS: A3 A-		SEMI-ANN. 5.750% 03/11/2018 100,000.000		113,294	107,012
500472AC9 KONINKLIJKE PHILIPS NV CALLABLE NOTES FI RATINGS: A3 A-		SEMI-ANN. 6.875% 03/11/2038 5,800,000.000		6,309,812	6,724,462
564760CA2 MANUFACTURERS & TRADERS TRUST CO NOTES F RATINGS: A3 A-		SEMI-ANN. 6.625% 12/04/2017 450,000.000		448,992	489,033
575767AG3 MASSACHUSETTS MUTUAL LIFE INSURANCE CO N RATINGS: A1 AA-		SEMI-ANN. 8.875% 06/01/2039 795,000.000		1,189,670	1,154,420
576433UE4 MASTR ADJUSTABLE RATE MORTGAGES TRUST 20 RATINGS: AAA AAA		MONTHLY FLOATING 04/21/2034 70,104.070		66,949	70,442
59023VAA8 MERRILL LYNCH & CO INC CALLABLE NOTES FI RATINGS: A3 A-		SEMI-ANN. 7.750% 05/14/2038 1,400,000.000		1,439,564	1,899,492
5899292M9 MERRILL LYNCH MORTGAGE INVESTORS TRUST S RATINGS: AAA AAA		MONTHLY FLOATING 10/25/2028 89,959.670		87,148	87,747
59156RAJ7 METLIFE INC CALLABLE BOND FIXED 6.375% 1 RATINGS: A3 A-		SEMI-ANN. 6.375% 06/15/2034 200,000.000		228,780	245,902
59156RAR9 METLIFE INC CALLABLE BOND FIXED 6.817% 1 RATINGS: A3 A-		SEMI-ANN. 6.817% 08/15/2018 160,000.000		160,560	180,182
595620AH8 MIDAMERICAN ENERGY CO CALLABLE NOTES FIX RATINGS: A2 A-		SEMI-ANN. 5.300% 03/15/2018 75,000.000		74,743	80,541
617446H51 MORGAN STANLEY CALLABLE MEDIUM TERM NOTE RATINGS: A2 A		SEMI-ANN. 5.550% 04/27/2017 250,000.000		237,210	262,310
61744YAD0 MORGAN STANLEY MEDIUM TERM NOTE FIXED 5. RATINGS: A2 A		SEMI-ANN. 5.950% 12/28/2017 650,000.000		728,767	698,965
61745MA52 MORGAN STANLEY MORTGAGE LOAN TRUST 2004- RATINGS: AAA AAA		MONTHLY FLOATING 04/25/2034 214,954.880		226,777	226,426
61980AAD5 MOTIVA ENTERPRISES LLC CALLABLE NOTES FI RATINGS: A2 A		SEMI-ANN. 6.850% 01/15/2040 855,000.000		1,081,879	877,145
64952GAF5 NEW YORK LIFE INSURANCE CO CALLABLE NOTE RATINGS: AA2 AA		SEMI-ANN. 6.750% 11/15/2039 925,000.000		1,150,745	1,186,710
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 53 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31,2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
654902AC9 NOKIA OYJ CALLABLE NOTES FIXED 6.625% 15 RATINGS: A2 A		SEMI-ANN. 6.625% 05/15/2039 2,975,000.000		2,999,857	3,043,812
668131AA3 NORTHWESTERN MUTUAL LIFE INSURANCE CO/TH RATINGS: AA2 AA		SEMI-ANN. 6.063% 03/30/2040 1,023,000.000		1,191,320	1,229,124
68402LAC8 ORACLE CORP CALLABLE NOTES FIXED 5.25% 1 RATINGS: A2 A		SEMI-ANN. 5.250% 01/15/2016 240,000.000		236,604	240,353
68389XAC9 ORACLE CORP CALLABLE NOTES FIXED 5.75% 1 RATINGS: A2 A		SEMI-ANN. 5.750% 04/15/2018 200,000.000		199,906	218,226
694308GL5 PACIFIC GAS & ELECTRIC CO CALLABLE NOTES RATINGS: A3 BBB+		SEMI-ANN. 5.625% 11/30/2017 250,000.000		250,020	267,230
694308GQ4 PACIFIC GAS & ELECTRIC CO CALLABLE NOTES RATINGS: A3 BBB+		SEMI-ANN. 6.250% 03/01/2039 2,600,000.000		3,029,190	3,177,200
713409AC4 PEPSI BOTTLING GROUP INC/THE CALLABLE NO RATINGS: A2 A		SEMI-ANN. 7.000% 03/01/2029 150,000.000		214,136	199,686
717081DB6 PFIZER INC CALLABLE NOTES FIXED 6.2% 15/ RATINGS: A1 AA		SEMI-ANN. 6.200% 03/15/2019 300,000.000		343,377	337,500
693476BB8 PNC FUNDING CORP NOTES FIXED 5.625% 01/F RATINGS: BAA1 A-		SEMI-ANN. 5.625% 02/01/2017 160,000.000		175,741	166,341
73755LAF4 POTASH CORP OF SASKATCHEWAN INC CALLABLE RATINGS: BAA1 A-		SEMI-ANN. 6.500% 05/15/2019 400,000.000		487,657	452,516
737679DB3 POTOMAC ELECTRIC POWER CO CALLABLE BOND RATINGS: A3 BBB+		SEMI-ANN. 6.500% 11/15/2037 200,000.000		199,502	256,998
742651DJ8 PRIVATE EXPORT FUNDING CORP NOTES FIXED RATINGS: AAA AA+		SEMI-ANN. 4.300% 12/15/2021 1,400,000.000		1,447,600	1,536,542
742718CB3 PROCTER & GAMBLE CO/THE CALLABLE NOTES F RATINGS: AA3 AA-		SEMI-ANN. 5.500% 02/01/2034 180,000.000		173,601	215,060
743917AH9 PRUDENTIAL INSURANCE CO OF AMERICA/THE N RATINGS: BAA1 A-		SEMI-ANN. 8.300% 07/01/2025 300,000.000		397,389	382,683
74456QAS5 PUBLIC SERVICE ELECTRIC & GAS CO CALLABL RATINGS: A2 A-		SEMI-ANN. 5.300% 05/01/2018 575,000.000		617,599	621,426
76111J5B6 RFMSI SERIES 2003-S12 TRUST 2003-S12 4A7 RATINGS: AAA AAA		MONTHLY 4.500% 12/25/2032 205,860.460		183,763	211,601
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 54 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
013716AU9 RIO TINTO ALCAN INC CALLABLE NOTES FIXED RATINGS: A3 BBB+		SEMI-ANN. 6.125% 12/15/2033 200,000.000		255,020	200,182
81744FFJ1 SEQUOIA MORTGAGE TRUST 2004-11 2004-11 A RATINGS: AA3 AAA		MONTHLY FLOATING 12/20/2034 224,993.770		213,182	218,270
81744FBS5 SEQUOIA MORTGAGE TRUST 2004-5 2004-5 A1 RATINGS: AAA AAA		MONTHLY FLOATING 06/20/2034 3,762.650		3,798	3,658
822582AJ1 SHELL INTERNATIONAL FINANCE BV CALLABLE RATINGS: AA1 AA		SEMI-ANN. 4.300% 09/22/2019 100,000.000		99,654	106,580
822582AD4 SHELL INTERNATIONAL FINANCE BV CALLABLE RATINGS: AA1 AA		SEMI-ANN. 6.375% 12/15/2038 2,230,000.000		2,445,138	2,636,306
822582AN2 SHELL INTERNATIONAL FINANCE BV CALLABLE RATINGS: AA1 AA		SEMI-ANN. 5.500% 03/25/2040 1,175,000.000		1,400,882	1,269,717
842400FJ7 SOUTHERN CALIFORNIA EDISON CO CALLABLE B RATINGS: A1 A		SEMI-ANN. 5.500% 08/15/2018 100,000.000		99,432	108,951
842400FL2 SOUTHERN CALIFORNIA EDISON CO CALLABLE B RATINGS: A1 A		SEMI-ANN. 6.050% 03/15/2039 100,000.000		99,181	123,875
842400EB5 SOUTHERN CALIFORNIA EDISON CO CALLABLE N RATINGS: A3 BBB+		SEMI-ANN. 6.650% 04/01/2029 200,000.000		228,968	249,554
86359BBS9 STRUCTURED ASSET SECURITIES CORP 2003-37 RATINGS: AA2 AAA		MONTHLY FLOATING 12/25/2033 50,798.780		50,561	50,957
878091BC0 TEACHERS INSURANCE & ANNUITY ASSOCIATION RATINGS: AA2 AA		SEMI-ANN. 6.850% 12/16/2039 948,000.000		1,191,333	1,172,088
87938WAM5 TELEFONICA EMISIONES SAU CALLABLE BOND F RATINGS: BAA1 A-		SEMI-ANN. 5.134% 04/27/2020 300,000.000		334,380	327,558
884903BH7 THOMSON REUTERS CORP CALLABLE BOND FIXED RATINGS: BAA1 A-		SEMI-ANN. 5.850% 04/15/2040 250,000.000		295,825	263,198
8935268Z9 TRANSCANADA PIPELINES LTD CALLABLE BOND RATINGS: A3 A-		SEMI-ANN. 7.625% 01/15/2039 130,000.000		138,470	159,355
89417EAD1 TRAVELERS COS INC/THE CALLABLE MEDIUM TE RATINGS: A2 A-		SEMI-ANN. 6.250% 06/15/2037 2,925,000.000		3,011,974	3,698,546
792860AK4 TRAVELERS COS INC/THE CALLABLE NOTES FIX RATINGS: A2 A-		SEMI-ANN. 6.750% 06/20/2036 350,000.000		392,595	457,230
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 55 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31,2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
893939AE8 TRAVELERS PROPERTY CASUALTY CORP BOND FI RATINGS: A2 A-		SEMI-ANN. 7.750% 04/15/2026 150,000.000		191,081	196,388
89420GAE9 TRAVELERS PROPERTY CASUALTY CORP CALLABL RATINGS: A2 A-		SEMI-ANN. 6.375% 03/15/2033 1,050,000.000		1,216,263	1,287,983
911308AA2 UNITED PARCEL SERVICE OF AMERICA INC BON RATINGS: AA3 AA-		SEMI-ANN. 8.375% 04/01/2020 150,000.000		193,872	185,999
91324PBK7 UNITEDHEALTH GROUP INC CALLABLE BOND FIX RATINGS: BAA1 A-		SEMI-ANN. 6.875% 02/15/2038 1,000,000.000		1,352,480	1,307,890
91324PAR3 UNITEDHEALTH GROUP INC CALLABLE NOTES FI RATINGS: BAA1 A-		SEMI-ANN. 5.800% 03/15/2036 3,925,000.000		3,335,347	4,631,461
927804FF6 VIRGINIA ELECTRIC & POWER CO CALLABLE NO RATINGS: BAA1 A-		SEMI-ANN. 5.400% 04/30/2018 300,000.000		299,325	324,330
927804FC3 VIRGINIA ELECTRIC AND POWER CO CALLABLE RATINGS: BAA1 A-		SEMI-ANN. 5.950% 09/15/2017 100,000.000		99,612	107,480
927804FG4 VIRGINIA ELECTRIC AND POWER CO CALLABLE RATINGS: BAA1 A-		SEMI-ANN. 8.875% 11/15/2038 2,540,000.000		3,611,350	3,992,143
92857WAQ3 VODAFONE GROUP PLC CALLABLE BOND FIXED 6 RATINGS: BAA1 A-		SEMI-ANN. 6.150% 02/27/2037 150,000.000		199,643	148,020
92857WAP5 VODAFONE GROUP PLC CALLABLE NOTES FIXED RATINGS: BAA1 A-		SEMI-ANN. 5.625% 02/27/2017 150,000.000		168,399	156,606
92976GAG6 WACHOVIA BANK NA NOTES FIXED 5.85% 01/FE RATINGS: AA3 AA-		SEMI-ANN. 5.850% 02/01/2037 2,000,000.000		2,256,733	2,389,400
337358BD6 WACHOVIA CORP PUTABLE BOND FIXED 6.55% 1 RATINGS: A2 A+		SEMI-ANN. 6.550% 10/15/2035 200,000.000		210,056	240,400
337358BA2 WACHOVIA CORP PUTABLE BOND FIXED 7.5% 15 RATINGS: A2 A+		SEMI-ANN. 7.500% 04/15/2035 200,000.000		214,150	259,244
931142CM3 WAL-MART STORES INC NOTES FIXED 6.2% 15/ RATINGS: AA2 AA		SEMI-ANN. 6.200% 04/15/2038 3,325,000.000		3,881,806	4,169,284
931142CK7 WAL-MART STORES INC NOTES FIXED 6.5% 15/ RATINGS: AA2 AA		SEMI-ANN. 6.500% 08/15/2037 2,475,000.000		2,702,684	3,196,834
92922FAS7 WAMU MORTGAGE PASS-THROUGH CERTIFICATES RATINGS: AAA AAA		MONTHLY FLOATING 08/25/2033 191,450.560		189,596	196,038
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 56 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT		COST	CURRENT VALUE
		SHARES / PAR			
92922FBV9 WAMU MORTGAGE PASS-THROUGH CERTIFICATES		MONTHLY FLOATING 09/25/2033		58,870	60,172
RATINGS: A1 AAA		59,517.420			
92922FJF6 WAMU MORTGAGE PASS-THROUGH CERTIFICATES		MONTHLY FLOATING 10/25/2033		71,586	72,468
RATINGS: AAA AAA		71,630.810			
94973VAL1 WELLPOINT INC CALLABLE NOTES FIXED 5.85%		SEMI-ANN. 5.850% 01/15/2036		8,623,967	10,064,754
RATINGS: BAA1 A-		9,285,000.000			
92976GAJ0 WELLS FARGO BANK NA MEDIUM TERM NOTE FIX		SEMI-ANN. 6.600% 01/15/2038		6,166,176	8,215,115
RATINGS: AA3 AA-		6,365,000.000			
92976GAH4 WELLS FARGO BANK NA MEDIUM TERM NOTE FIX		SEMI-ANN. 6.000% 11/15/2017		342,219	323,559
RATINGS: AA3 AA-		300,000.000			
949779AB8 WELLS FARGO MORTGAGE BACKED SECURITIES 2		MONTHLY FLOATING 12/25/2034		52,646	57,835
RATINGS: AAA AAA		56,608.730			
94980MAB4 WELLS FARGO MORTGAGE BACKED SECURITIES 2		MONTHLY FLOATING 09/25/2034		266,379	285,259
RATINGS: A1 AAA		284,341.030			
961214BK8 WESTPAC BANKING CORP NOTES FIXED 4.875%		SEMI-ANN. 4.875% 11/19/2019		160,886	175,372
RATINGS: AA1 AA		161,000.000			
983024AN0 WYETH LLC CALLABLE NOTES FIXED 5.95% 01/		SEMI-ANN. 5.950% 04/01/2037		1,183,271	1,111,743
RATINGS: A1 AA		935,000.000			
TOTAL CORPORATE DEBT INSTRUMENTS: PREFERRED				163,166,684	177,265,889
CORPORATE DEBT INSTRUMENTS: ALL OTHER					

00038AAB9 ABB TREASURY CENTER USA INC CALLABLE NOT		SEMI-ANN. 4.000% 06/15/2021		375,397	372,186
		360,000.000			
00287YAP4 ABBVIE INC CALLABLE NOTES FIXED 3.2% 06/		SEMI-ANN. 3.200% 11/06/2022		204,710	201,788
		205,000.000			
00287YAM1 ABBVIE INC CALLABLE NOTES FIXED 4.4% 06/		SEMI-ANN. 4.400% 11/06/2042		1,468,377	1,419,558
		1,520,000.000			
00287YAR0 ABBVIE INC CALLABLE NOTES FIXED 4.5% 14/		SEMI-ANN. 4.500% 05/14/2035		600,819	592,658
		605,000.000			
00507UAR2 ACTAVIS FUNDING SCS CALLABLE NOTES FIXED		SEMI-ANN. 3.450% 03/15/2022		79,886	80,087
		80,000.000			
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 57 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
00507UAS0	ACTAVIS FUNDING SCS CALLABLE NOTES FIXED	SEMI-ANN.	3.800% 03/15/2025	244,130	243,748
			245,000.000		
00507UAF8	ACTAVIS FUNDING SCS CALLABLE NOTES FIXED	SEMI-ANN.	3.850% 06/15/2024	280,448	285,507
			285,000.000		
00507UAT8	ACTAVIS FUNDING SCS CALLABLE NOTES FIXED	SEMI-ANN.	4.550% 03/15/2035	1,284,453	1,253,699
			1,290,000.000		
00507UAU5	ACTAVIS FUNDING SCS CALLABLE NOTES FIXED	SEMI-ANN.	4.750% 03/15/2045	5,570,712	5,460,280
			5,600,000.000		
00507UAH4	ACTAVIS FUNDING SCS CALLABLE NOTES FIXED	SEMI-ANN.	4.850% 06/15/2044	736,760	737,118
			745,000.000		
001055AF9	AFLAC INC CALLABLE NOTES FIXED 6.45% 15/	SEMI-ANN.	6.450% 08/15/2040	1,065,978	1,104,039
			900,000.000		
001192AG8	AGL CAPITAL CORP CALLABLE BOND FIXED 5.2	SEMI-ANN.	5.250% 08/15/2019	440,661	430,272
	RATINGS: BAA1 BBB+		400,000.000		
001192AH6	AGL CAPITAL CORP CALLABLE NOTES FIXED 5.	SEMI-ANN.	5.875% 03/15/2041	72,878	80,043
			73,000.000		
008916AQ1	AGRIUM INC CALLABLE BOND FIXED 4.125% 15	SEMI-ANN.	4.125% 03/15/2035	39,644	34,026
			40,000.000		
008916AJ7	AGRIUM INC CALLABLE BOND FIXED 6.125% 15	SEMI-ANN.	6.125% 01/15/2041	107,185	106,579
			100,000.000		
26824KAA2	AIRBUS GROUP FINANCE BV CALLABLE NOTES F	SEMI-ANN.	2.700% 04/17/2023	344,131	332,408
			345,000.000		
010392FK9	ALABAMA POWER CO CALLABLE NOTES FIXED 3.	SEMI-ANN.	3.550% 12/01/2023	60,827	62,752
			61,000.000		
010392FL7	ALABAMA POWER CO CALLABLE NOTES FIXED 4.	SEMI-ANN.	4.150% 08/15/2044	362,095	347,214
			365,000.000		
012873AK1	ALBERTA ENERGY CO LTD CALLABLE NOTES FIX	SEMI-ANN.	7.375% 11/01/2031	243,588	182,488
	RATINGS: BAA2 BBB+		200,000.000		
018490AQ5	ALLERGAN INC/UNITED STATES CALLABLE NOTE	SEMI-ANN.	2.800% 03/15/2023	231,673	235,453
			250,000.000		
02006AAC1	ALLY AUTO RECEIVABLES TRUST 2012-2 2012-	MONTHLY	0.740% 04/15/2016	0	0
			.080		
JPMorgan Investor Services					
J.P.Morgan					

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR			AETNA RETIREMENT PLAN COMPOSITE		PAGE 58 C 20661	
			BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT		COST	CURRENT VALUE
			SHARES / PAR			
02006JAB4	ALLY AUTO RECEIVABLES TRUST 2013-1	2013-	MONTHLY	0.630% 05/15/2017	17,356	17,353
				17,357.700		
02006MAC5	ALLY AUTO RECEIVABLES TRUST 2013-2	2013-	MONTHLY	0.790% 01/15/2018	89,052	88,972
				89,055.950		
02006XAD9	ALLY AUTO RECEIVABLES TRUST 2015-SN1	201	MONTHLY	1.210% 12/20/2017	136,988	136,408
				137,000.000		
02006YAC9	ALLY AUTO RECEIVABLES TRUST 2015-1	2015-	MONTHLY	1.390% 09/16/2019	210,974	210,141
				211,000.000		
023135AN6	AMAZON.COM INC CALLABLE NOTES FIXED 3.8%		SEMI-ANN.	3.800% 12/05/2024	432,502	437,949
				421,000.000		
023135AP1	AMAZON.COM INC CALLABLE NOTES FIXED 4.8%		SEMI-ANN.	4.800% 12/05/2034	158,680	168,461
				160,000.000		
023767AA4	AMERICAN AIRLINES 2011-1 CLASS A PASS TH		SEMI-ANN.	5.250% 07/31/2022	37,392	39,635
				37,391.540		
025816BF5	AMERICAN EXPRESS CO NOTES FIXED 4.05% 03		SEMI-ANN.	4.050% 12/03/2042	61,667	62,063
				65,000.000		
02582JGS3	AMERICAN EXPRESS CREDIT ACCOUNT MASTER T		MONTHLY	1.260% 01/15/2020	461,991	461,063
				462,000.000		
02582JGU8	AMERICAN EXPRESS CREDIT ACCOUNT MASTER T		MONTHLY	1.490% 04/15/2020	146,994	147,052
				147,000.000		
02665WAH4	AMERICAN HONDA FINANCE CORP CALLABLE MED		SEMI-ANN.	2.250% 08/15/2019	249,538	250,615
				250,000.000		
026874CY1	AMERICAN INTERNATIONAL GROUP INC CALLABL		SEMI-ANN.	4.125% 02/15/2024	191,703	192,032
				187,000.000		
026874DC8	AMERICAN INTERNATIONAL GROUP INC CALLABL		SEMI-ANN.	3.875% 01/15/2035	634,299	560,971
				636,000.000		
026874DA2	AMERICAN INTERNATIONAL GROUP INC CALLABL		SEMI-ANN.	4.500% 07/16/2044	126,379	115,595
				125,000.000		
026874DF1	AMERICAN INTERNATIONAL GROUP INC CALLABL		SEMI-ANN.	4.800% 07/10/2045	526,083	512,431
				530,000.000		
03027XAB6	AMERICAN TOWER CORP CALLABLE NOTES FIXED		SEMI-ANN.	3.500% 01/31/2023	70,826	78,193
				80,000.000		
JPMorgan Investor Services			J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 59 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
03040WAD7 AMERICAN WATER CAPITAL CORP CALLABLE BON RATINGS: BAA2 BBB+		SEMI-ANN. 6.593% 10/15/2037 100,000.000		117,872	129,671
03040WAK1 AMERICAN WATER CAPITAL CORP CALLABLE NOT		SEMI-ANN. 3.850% 03/01/2024 240,000.000		239,042	251,921
03065EAD7 AMERICREDIT AUTOMOBILE RECEIVABLES TRUST		MONTHLY 0.900% 09/10/2018 72,321.690		72,312	72,216
03065MAD9 AMERICREDIT AUTOMOBILE RECEIVABLES 2015-		MONTHLY 1.700% 07/08/2020 112,000.000		111,979	111,462
03076CAG1 AMERIPRISE FINANCIAL INC CALLABLE NOTES		SEMI-ANN. 3.700% 10/15/2024 500,000.000		498,280	509,795
031162BM1 AMGEN INC CALLABLE NOTES FIXED 3.875% 15		SEMI-ANN. 3.875% 11/15/2021 250,000.000		259,245	260,470
031162BZ2 AMGEN INC CALLABLE NOTES FIXED 4.4% 01/M		SEMI-ANN. 4.400% 05/01/2045 535,000.000		531,822	495,688
031162BK5 AMGEN INC CALLABLE NOTES FIXED 5.15% 15/		SEMI-ANN. 5.150% 11/15/2041 1,820,000.000		1,799,993	1,847,719
031162BP4 AMGEN INC CALLABLE NOTES FIXED 5.375% 15		SEMI-ANN. 5.375% 05/15/2043 2,500,000.000		2,442,175	2,656,025
031162BH2 AMGEN INC CALLABLE NOTES FIXED 5.65% 15/		SEMI-ANN. 5.650% 06/15/2042 435,000.000		481,111	470,705
032511BC0 ANADARKO PETROLEUM CORP CALLABLE NOTES F RATINGS: BAA3 BBB-		SEMI-ANN. 8.700% 03/15/2019 200,000.000		197,798	227,230
03523TAP3 ANHEUSER-BUSCH INBEV WORLDWIDE INC CALLA RATINGS: BAA2 BBB+		SEMI-ANN. 6.375% 01/15/2040 230,000.000		296,873	274,811
94973VBK2 ANTHEM INC CALLABLE NOTES FIXED 4.65% 15		SEMI-ANN. 4.650% 08/15/2044 565,000.000		563,819	538,496
037389AU7 AON CORP CALLABLE NOTES FIXED 6.25% 30/S		SEMI-ANN. 6.250% 09/30/2040 83,000.000		82,240	99,271
00185AAF1 AON PLC CALLABLE NOTES FIXED 3.5% 14/JUN		SEMI-ANN. 3.500% 06/14/2024 550,000.000		545,815	536,811
00185AAG9 AON PLC CALLABLE NOTES FIXED 4.6% 14/JUN		SEMI-ANN. 4.600% 06/14/2044 420,000.000		418,904	404,359
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR			AETNA RETIREMENT PLAN COMPOSITE		PAGE 60 C 20661	
			BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
037411BC8	APACHE CORP	CALLABLE NOTES FIXED 4.25% 1	SEMI-ANN.	4.250% 01/15/2044 615,000.000	609,711	481,453
037411BA2	APACHE CORP	CALLABLE NOTES FIXED 4.75% 1	SEMI-ANN.	4.750% 04/15/2043 225,000.000	232,686	188,030
037411AW5	APACHE CORP	CALLABLE NOTES FIXED 5.1% 01	SEMI-ANN.	5.100% 09/01/2040 495,000.000	545,995	423,131
037735CR6	APPALACHIAN POWER CO	CALLABLE NOTES FIXE	SEMI-ANN.	4.600% 03/30/2021 100,000.000	99,721	106,649
037833AY6	APPLE INC	CALLABLE NOTES FIXED 2.15% 09/	SEMI-ANN.	2.150% 02/09/2022 191,000.000	190,964	185,390
037833AR1	APPLE INC	CALLABLE NOTES FIXED 2.85% 06/	SEMI-ANN.	2.850% 05/06/2021 252,000.000	251,380	258,073
037833BG4	APPLE INC	CALLABLE NOTES FIXED 3.2% 13/M	SEMI-ANN.	3.200% 05/13/2025 256,000.000	255,109	259,098
037833AL4	APPLE INC	CALLABLE NOTES FIXED 3.85% 04/	SEMI-ANN.	3.850% 05/04/2043 135,000.000	132,432	124,377
037833BH2	APPLE INC	CALLABLE NOTES FIXED 4.375% 13	SEMI-ANN.	4.375% 05/13/2045 785,000.000	782,135	792,622
037833AT7	APPLE INC	CALLABLE NOTES FIXED 4.45% 06/	SEMI-ANN.	4.450% 05/06/2044 205,000.000	203,891	206,755
040555CN2	ARIZONA PUBLIC SERVICE CO	CALLABLE NOTES	SEMI-ANN.	4.500% 04/01/2042 379,000.000	389,375	388,691
042735AK6	ARROW ELECTRONICS INC	BOND FIXED 7.5% 15	SEMI-ANN.	7.500% 01/15/2027 300,000.000	333,210	353,541
042735BC3	ARROW ELECTRONICS INC	CALLABLE NOTES FIX	SEMI-ANN.	4.500% 03/01/2023 300,000.000	294,561	303,087
046353AG3	ASTRAZENECA PLC	CALLABLE NOTES FIXED 4%	SEMI-ANN.	4.000% 09/18/2042 85,000.000	84,470	79,263
00206RAZ5	AT&T INC	CALLABLE NOTES FIXED 3.875% 15/	SEMI-ANN.	3.875% 08/15/2021 1,000,000.000	1,049,759	1,031,670
00206RBH4	AT&T INC	CALLABLE NOTES FIXED 4.3% 15/DE	SEMI-ANN.	4.300% 12/15/2042 579,000.000	388,518	494,756
JPMorgan Investor Services			J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 61 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
00206RCP5 AT&T INC CALLABLE NOTES FIXED 4.5% 15/MA	SEMI-ANN.	4.500% 05/15/2035		1,011,357	952,606
				1,030,000.000	
00206RCQ3 AT&T INC CALLABLE NOTES FIXED 4.75% 15/M	SEMI-ANN.	4.750% 05/15/2046		792,170	727,902
				795,000.000	
04650NAB0 AT&T INC CALLABLE NOTES FIXED 5.35% 01/S	SEMI-ANN.	5.350% 09/01/2040		3,118,885	6,137,692
				6,214,000.000	
00206RBA9 AT&T INC NOTES FIXED 5.55% 15/AUG/2041 U	SEMI-ANN.	5.550% 08/15/2041		2,596,207	2,487,053
				2,475,000.000	
049560AJ4 ATMOS ENERGY CORP CALLABLE NOTES FIXED 8	SEMI-ANN.	8.500% 03/15/2019		128,043	134,778
RATINGS: BAA2 BBB+				115,000.000	
056335AA0 BAC CAPITAL TRUST XI CALLABLE BOND FIXED	SEMI-ANN.	6.625% 05/23/2036		5,618,406	6,777,526
RATINGS: BAA3 BB				5,950,000.000	
05523UAL4 BAE SYSTEMS HOLDINGS INC CALLABLE NOTES	SEMI-ANN.	4.750% 10/07/2044		220,308	223,834
				230,000.000	
059500AD0 BANC OF AMERICA COMMERCIAL MORTGAGE TRUS	MONTHLY	FLOATING 07/10/2044		310,196	313,598
				311,951.180	
05948XCQ2 BANC OF AMERICA MORTGAGE 2003-3 TRUST 20	MONTHLY	5.500% 05/25/2033		133,904	134,387
				130,877.200	
060505EH3 BANK OF AMERICA CORP CALLABLE BOND VARIA	SEMI-ANN.	FLOATING 12/31/2049		1,000,000	1,002,500
				1,000,000.000	
06051GEU9 BANK OF AMERICA CORP MEDIUM TERM NOTE FI	SEMI-ANN.	3.300% 01/11/2023		596,736	620,128
				630,000.000	
06051GFB0 BANK OF AMERICA CORP MEDIUM TERM NOTE FI	SEMI-ANN.	4.125% 01/22/2024		507,600	516,425
				500,000.000	
06051GFG9 BANK OF AMERICA CORP MEDIUM TERM NOTE FI	SEMI-ANN.	4.875% 04/01/2044		184,826	191,558
				185,000.000	
06051GFM6 BANK OF AMERICA CORP MEDIUM TERM NOTE FI	SEMI-ANN.	4.000% 01/22/2025		64,608	63,630
				65,000.000	
06051GEE5 BANK OF AMERICA CORP NOTES FIXED 5.875%	SEMI-ANN.	5.875% 01/05/2021		1,573,905	1,697,610
				1,500,000.000	
06366RJJ5 BANK OF MONTREAL CALLABLE MEDIUM TERM NO	SEMI-ANN.	2.550% 11/06/2022		379,176	395,008
				400,000.000	
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 62 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
06406HBU2	BANK OF NEW YORK MELLON CORP/THE MEDIUM	SEMI-ANN.	4.150% 02/01/2021 400,000.000	399,319	430,208
064149C88	BANK OF NOVA SCOTIA/THE BOND FIXED 4.375	SEMI-ANN.	4.375% 01/13/2021 100,000.000	110,126	107,979
064159FL5	BANK OF NOVA SCOTIA/THE NOTES FIXED 2.8%	SEMI-ANN.	2.800% 07/21/2021 300,000.000	299,958	301,650
06738EAE5	BARCLAYS PLC NOTES FIXED 3.65% 16/MAR/20	SEMI-ANN.	3.650% 03/16/2025 200,000.000	199,370	192,206
06849RAK8	BARRICK NORTH AMERICA FINANCE LLC CALLAB	SEMI-ANN.	5.750% 05/01/2043 245,000.000	251,468	177,201
07177MAK9	BAXALTA INC CALLABLE NOTES FIXED 3.6% 23	SEMI-ANN.	3.600% 06/23/2022 50,000.000	49,957	49,987
07177MAA1	BAXALTA INC CALLABLE NOTES FIXED 4% 23/J	SEMI-ANN.	4.000% 06/23/2025 1,015,000.000	1,008,139	1,004,454
07274EAF0	BAYER US FINANCE LLC CALLABLE NOTES FIXE	SEMI-ANN.	3.000% 10/08/2021 785,000.000	784,608	791,625
05531FAS2	BB&T CORP CALLABLE MEDIUM TERM NOTE FIXE	SEMI-ANN.	2.450% 01/15/2020 600,000.000	599,130	604,020
07386HJU6	BEAR STEARNS ALT-A TRUST 2004-6 2004-6 1	MONTHLY FLOATING	07/25/2034 192,563.950	186,787	184,358
07387MAE9	BEAR STEARNS COMMERCIAL MORTGAGE SECURIT	MONTHLY FLOATING	03/11/2039 .010	0	0
07388QAE9	BEAR STEARNS COMMERCIAL MORTGAGE SECURIT	MONTHLY FLOATING	06/11/2050 1,746,369.010	1,884,441	1,821,406
075887BE8	BECTON DICKINSON AND CO CALLABLE NOTES F	SEMI-ANN.	2.675% 12/15/2019 212,000.000	215,233	213,153
075887BF5	BECTON DICKINSON AND CO CALLABLE NOTES F	SEMI-ANN.	3.734% 12/15/2024 540,000.000	540,000	544,606
075887BG3	BECTON DICKINSON AND CO CALLABLE NOTES F	SEMI-ANN.	4.685% 12/15/2044 2,825,000.000	2,843,947	2,850,171
075896AB6	BED BATH & BEYOND INC CALLABLE NOTES FIX	SEMI-ANN.	4.915% 08/01/2034 118,000.000	119,508	105,275
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 63 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
075896AC4 BED BATH & BEYOND INC CALLABLE NOTES FIX		SEMI-ANN. 5.165% 08/01/2044		824,975	698,783
		825,000.000			
59562VAR8 BERKSHIRE HATHAWAY ENERGY CO CALLABLE BO		SEMI-ANN. 6.500% 09/15/2037		1,214,221	1,174,434
RATINGS: BAA1 BBB+		965,000.000			
59562VBD8 BERKSHIRE HATHAWAY ENERGY CO CALLABLE NO		SEMI-ANN. 5.150% 11/15/2043		5,947,646	6,252,238
		5,925,000.000			
084659AF8 BERKSHIRE HATHAWAY ENERGY CO CALLABLE NO		SEMI-ANN. 4.500% 02/01/2045		1,387,974	1,345,106
		1,400,000.000			
05541VAF3 BG ENERGY CAPITAL PLC CALLABLE NOTES FIX		SEMI-ANN. 5.125% 10/15/2041		294,852	291,684
		300,000.000			
055451AV0 BHP BILLITON FINANCE USA LTD CALLABLE NO		SEMI-ANN. 5.000% 09/30/2043		874,202	732,522
		815,000.000			
09062XAE3 BIOGEN INC CALLABLE NOTES FIXED 3.625% 1		SEMI-ANN. 3.625% 09/15/2022		152,878	154,695
		153,000.000			
09062XAD5 BIOGEN INC CALLABLE NOTES FIXED 5.2% 15/		SEMI-ANN. 5.200% 09/15/2045		1,504,304	1,515,576
		1,515,000.000			
05579UAC7 BMW VEHICLE LEASE TRUST 2014-1 2014-1 A3		MONTHLY 0.730% 02/21/2017		323,041	322,775
		323,094.860			
05581QAD0 BMW VEHICLE LEASE TRUST 2015-2 2015-2 A3		MONTHLY 1.400% 09/20/2018		334,994	333,250
		335,000.000			
05578XAC2 BMW VEHICLE OWNER TRUST 2013-A 2013-A A3		MONTHLY 0.670% 11/27/2017		71,357	71,236
		71,358.150			
09658UAC3 BMW VEHICLE OWNER TRUST 2014-A 2014-A A3		MONTHLY 0.970% 11/26/2018		240,000	239,386
		240,000.000			
101137AL1 BOSTON SCIENTIFIC CORP CALLABLE NOTES FI		SEMI-ANN. 7.375% 01/15/2040		1,026,961	1,048,186
RATINGS: BA1 BBB-		859,000.000			
101137AE7 BOSTON SCIENTIFIC CORP CALLABLE NOTES FI		SEMI-ANN. FLOATING 11/15/2035		2,815,610	3,068,153
RATINGS: BA1 BBB-		2,625,000.000			
05565QBR8 BP CAPITAL MARKETS PLC CALLABLE BOND FIX		SEMI-ANN. 4.742% 03/11/2021		332,553	329,481
		300,000.000			
05565QCZ9 BP CAPITAL MARKETS PLC CALLABLE NOTES FI		SEMI-ANN. 3.062% 03/17/2022		272,000	266,527
		272,000.000			
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 64 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
111021AJ0	BRITISH TELECOMMUNICATIONS PLC CALLABLE	SEMI-ANN.	1.250% 02/14/2017 300,000.000	299,805	298,584
111021AE1	BRITISH TELECOMMUNICATIONS PLC CALLABLE RATINGS: BAA2 BBB-	SEMI-ANN.	FLOATING 12/15/2030 975,000.000	1,374,769	1,422,681
115637AP5	BROWN-FORMAN CORP CALLABLE NOTES FIXED 4	SEMI-ANN.	4.500% 07/15/2045 150,000.000	147,183	155,127
118230AK7	BUCKEYE PARTNERS LP CALLABLE NOTES FIXED	SEMI-ANN.	4.150% 07/01/2023 74,000.000	72,387	63,403
118230AM3	BUCKEYE PARTNERS LP CALLABLE NOTES FIXED	SEMI-ANN.	5.850% 11/15/2043 150,000.000	121,824	115,863
120568AT7	BUNGE LTD FINANCE CORP CALLABLE NOTES FI RATINGS: BAA2 BBB-	SEMI-ANN.	8.500% 06/15/2019 231,000.000	270,972	267,355
12189LAA9	BURLINGTON NORTHERN SANTA FE LLC CALLABL	SEMI-ANN.	5.750% 05/01/2040 3,140,000.000	3,307,913	3,514,979
12189LAU5	BURLINGTON NORTHERN SANTA FE LLC CALLABL	SEMI-ANN.	4.550% 09/01/2044 1,300,000.000	1,320,956	1,254,968
12189LAN1	BURLINGTON NORTHERN SANTA FE LLC CALLABL	SEMI-ANN.	4.450% 03/15/2043 895,000.000	894,848	850,984
126802DH7	CABELA'S CREDIT CARD MASTER NOTE TRUST 2	MONTHLY	2.250% 07/17/2023 93,000.000	92,963	92,661
13342BAL9	CAMERON INTERNATIONAL CORP CALLABLE NOTE	SEMI-ANN.	4.000% 12/15/2023 21,000.000	20,925	21,093
136385AN1	CANADIAN NATURAL RESOURCES LTD CALLABLE RATINGS: BAA2 BBB	SEMI-ANN.	5.900% 02/01/2018 290,000.000	303,151	301,925
136385AP6	CANADIAN NATURAL RESOURCES LTD CALLABLE RATINGS: BAA2 BBB	SEMI-ANN.	6.750% 02/01/2039 605,000.000	748,736	569,868
13645RAU8	CANADIAN PACIFIC RAILWAY CO CALLABLE NOT	SEMI-ANN.	4.800% 08/01/2045 3,139,000.000	3,072,516	3,055,095
13645RAQ7	CANADIAN PACIFIC RAILWAY LTD CALLABLE NO	SEMI-ANN.	5.750% 01/15/2042 4,000,000.000	4,326,624	4,339,400
13645RAV6	CANADIAN PACIFIC RR CO 4.8% 15/SEP/2035	SEMI-ANN.	4.800% 09/15/2035 200,000.000	199,082	197,502
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 65 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
13645RAX2	CANADIAN PACIFIC RR CO 6.125% 15/SEP/211	SEMI-ANN.	6.125% 09/15/2115 62,000.000	65,002	62,804
13975KAC3	CAPITAL AUTO RECEIVABLES ASSET TRUST 201	MONTHLY	1.610% 06/20/2019 300,000.000	299,923	298,285
139738AD0	CAPITAL AUTO RECEIVABLES ASSET TRUST 201	MONTHLY	1.730% 09/20/2019 260,000.000	259,995	258,763
14040HBG9	CAPITAL ONE FINANCIAL CORP CALLABLE NOTE	SEMI-ANN.	3.200% 02/05/2025 300,000.000	299,262	289,992
14040HBJ3	CAPITAL ONE FINANCIAL CORP CALLABLE NOTE	SEMI-ANN.	4.200% 10/29/2025 112,000.000	111,991	110,583
14149YBA5	CARDINAL HEALTH INC CALLABLE NOTES FIXED	SEMI-ANN.	3.500% 11/15/2024 390,000.000	387,984	390,452
14149YBE7	CARDINAL HEALTH INC CALLABLE NOTES FIXED	SEMI-ANN.	3.750% 09/15/2025 150,000.000	149,892	152,282
14313PAC1	CARMAX AUTO OWNER TRUST 2013-4 2013-4 A3	MONTHLY	0.800% 07/16/2018 104,388.450	104,379	104,130
14313RAC7	CARMAX AUTO OWNER TRUST 2014-2 2014-2 A3	MONTHLY	0.980% 01/15/2019 589,000.000	588,957	587,013
143127AC2	CARMAX AUTO OWNER TRUST 2015-2 2015-2 A3	MONTHLY	1.370% 03/16/2020 234,000.000	233,994	232,322
149123CB5	CATERPILLAR INC CALLABLE BOND FIXED 3.80	SEMI-ANN.	3.803% 08/15/2042 390,000.000	380,546	349,077
149123BS9	CATERPILLAR INC CALLABLE NOTES FIXED 5.2	SEMI-ANN.	5.200% 05/27/2041 170,000.000	194,653	183,546
124857AF0	CBS CORP CALLABLE NOTES FIXED 5.9% 15/OC	SEMI-ANN.	5.900% 10/15/2040 1,100,000.000	1,239,084	1,138,401
161175AL8	CCO SAFARI II LLC CALLABLE NOTES FIXED 4	SEMI-ANN.	4.464% 07/23/2022 270,000.000	270,000	269,058
161175AP9	CCO SAFARI II LLC CALLABLE NOTES FIXED 6	SEMI-ANN.	6.484% 10/23/2045 410,000.000	410,000	410,672
151020AH7	CELGENE CORP CALLABLE NOTES FIXED 3.25%	SEMI-ANN.	3.250% 08/15/2022 200,000.000	206,644	198,414
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 66 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
151020AP9 CELGENE CORP CALLABLE NOTES FIXED 3.625%		SEMI-ANN. 3.625% 05/15/2024		219,250	216,370
		220,000.000			
151020AS3 CELGENE CORP CALLABLE NOTES FIXED 3.875%		SEMI-ANN. 3.875% 08/15/2025		1,643,964	1,653,277
		1,660,000.000			
15135UAG4 CENOVUS ENERGY INC CALLABLE NOTES FIXED		SEMI-ANN. 3.000% 08/15/2022		92,647	88,689
		100,000.000			
15135UAH2 CENOVUS ENERGY INC CALLABLE NOTES FIXED		SEMI-ANN. 4.450% 09/15/2042		259,433	189,556
		260,000.000			
15135UAF6 CENOVUS ENERGY INC CALLABLE NOTES FIXED		SEMI-ANN. 6.750% 11/15/2039		1,029,300	851,047
		895,000.000			
15189XAD0 CENTERPOINT ENERGY HOUSTON ELECTRIC LLC		SEMI-ANN. 6.950% 03/15/2033		56,965	52,682
RATINGS: BAA1 BBB+		40,000.000			
15189WAC4 CENTERPOINT ENERGY RESOURCES CORP CALLAB		SEMI-ANN. 6.125% 11/01/2017		34,880	37,660
RATINGS: BAA3 BBB		35,000.000			
00440EAU1 CHUBB INA HOLDINGS INC CALLABLE NOTES FI		SEMI-ANN. 2.875% 11/03/2022		103,869	103,211
		104,000.000			
00440EAS6 CHUBB INA HOLDINGS INC CALLABLE NOTES FI		SEMI-ANN. 3.150% 03/15/2025		174,970	172,954
		175,000.000			
125509AZ2 CIGNA CORP BOND FIXED 7.875% 15/MAY/2027		SEMI-ANN. 7.875% 05/15/2027		2,099,589	2,990,186
RATINGS: BAA2 BBB		2,276,000.000			
125509BQ1 CIGNA CORP CALLABLE NOTES FIXED 5.875% 1		SEMI-ANN. 5.875% 03/15/2041		513,380	517,563
		450,000.000			
125509BH1 CIGNA CORP CALLABLE NOTES FIXED 6.15% 15		SEMI-ANN. 6.150% 11/15/2036		2,049,640	2,789,742
RATINGS: BAA2 BBB		2,450,000.000			
17305EFU4 CITIBANK CREDIT CARD ISSUANCE TRUST 2014		SEMI-ANN. 1.730% 04/09/2020		749,895	751,755
		750,000.000			
172967JT9 CITIGROUP INC BOND FIXED 4.4% 10/JUN/202		SEMI-ANN. 4.400% 06/10/2025		692,164	701,957
		695,000.000			
172967KE0 CITIGROUP INC NOTES FIXED 2.05% 07/DEC/2		SEMI-ANN. 2.050% 12/07/2018		999,860	994,720
		1,000,000.000			
172967HD6 CITIGROUP INC NOTES FIXED 3.875% 25/OCT/		SEMI-ANN. 3.875% 10/25/2023		1,282,045	1,327,945
		1,285,000.000			
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 67 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
172967JU6 CITIGROUP INC NOTES FIXED 4.65% 30/JUL/2		SEMI-ANN. 4.650% 07/30/2045		1,348,043	1,369,980
		1,350,000.000			
172967HA2 CITIGROUP INC NOTES FIXED 6.675% 13/SEP/		SEMI-ANN. 6.675% 09/13/2043		150,000	183,926
		150,000.000			
17307GBT4 CITIGROUP MORTGAGE LOAN TRUST INC 2003-1		MONTHLY 5.250% 09/25/2033		51,135	48,691
		48,635.100			
186108BU9 CLEVELAND ELECTRIC ILLUMINATING CO/THE C		SEMI-ANN. 7.880% 11/01/2017		167,768	165,050
RATINGS: BAA1 BBB		150,000.000			
12572QAF2 CME GROUP INC 5.3% 15/SEP/2043		SEMI-ANN. 5.300% 09/15/2043		1,540,654	1,695,656
		1,481,000.000			
126117AS9 CNA FINANCIAL CORP CALLABLE NOTES FIXED		SEMI-ANN. 3.950% 05/15/2024		60,509	59,730
		60,000.000			
126117AM2 CNA FINANCIAL CORP CALLABLE NOTES FIXED		SEMI-ANN. 6.500% 08/15/2016		184,136	175,042
RATINGS: BAA3 BBB-		170,000.000			
12623CAC9 CNH EQUIPMENT TRUST 2011-B 2011-B A3 0.9		MONTHLY 0.910% 08/15/2016		0	0
		.050			
12623MAC7 CNH EQUIPMENT TRUST 2012-A 2012-A A3 0.9		MONTHLY 0.940% 05/15/2017		0	0
		.050			
12624FAC1 CNH EQUIPMENT TRUST 2012-C 2012-C A3 0.5		MONTHLY 0.570% 12/15/2017		6,004	6,003
		6,004.530			
12624HAC7 CNH EQUIPMENT TRUST 2012-D 2012-D A3 0.6		MONTHLY 0.650% 04/16/2018		26,742	26,738
		26,747.660			
12591FAC0 CNH EQUIPMENT TRUST 2013-A 2013-A A3 0.6		MONTHLY 0.690% 06/15/2018		80,081	80,040
		80,081.030			
12613SAC6 CNH EQUIPMENT TRUST 2013-C 2013-C A3 1.0		MONTHLY 1.020% 08/15/2018		74,672	74,595
		74,680.970			
12618SAC1 CNH EQUIPMENT TRUST 2013-D 2013-D A3 0.7		MONTHLY 0.770% 10/15/2018		216,754	215,980
		216,762.750			
12591BAC9 CNH EQUIPMENT TRUST 2014-A 2014-A A3 0.8		MONTHLY 0.840% 05/15/2019		347,683	346,502
		347,687.690			
12623PAC0 CNH EQUIPMENT TRUST 2014-B 2014-B A3 0.9		MONTHLY 0.910% 05/15/2019		499,986	497,958
		500,000.000			
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 68 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
12625GAC8 CN00C FINANCE 2013 LTD CALLABLE NOTES FI	SEMI-ANN.	3.000% 05/09/2023		398,832	379,068
		405,000.000			
12591DAC5 CN00C NEXEN FINANCE 2014 ULC CALLABLE NO	SEMI-ANN.	4.250% 04/30/2024		199,130	201,584
		200,000.000			
191241AE8 COCA-COLA FEMSA SAB DE CV CALLABLE BOND	SEMI-ANN.	3.875% 11/26/2023		817,683	832,847
		830,000.000			
20029PAG4 COMCAST CABLE COMMUNICATIONS LLC CALLABL	SEMI-ANN.	8.875% 05/01/2017		313,398	274,113
RATINGS: BAA1 BBB+		250,000.000			
20030NBP5 COMCAST CORP CALLABLE NOTES FIXED 4.4% 1	SEMI-ANN.	4.400% 08/15/2035		164,899	165,983
		165,000.000			
20030NBQ3 COMCAST CORP CALLABLE NOTES FIXED 4.6% 1	SEMI-ANN.	4.600% 08/15/2045		279,790	283,506
		280,000.000			
20030NAM3 COMCAST CORP CALLABLE NOTES FIXED 6.45%	SEMI-ANN.	6.450% 03/15/2037		2,157,791	2,738,076
RATINGS: BAA1 BBB+		2,200,000.000			
20030NAV3 COMCAST CORP CALLABLE NOTES FIXED 6.95%	SEMI-ANN.	6.950% 08/15/2037		3,415,321	3,607,993
RATINGS: BAA1 BBB+		2,765,000.000			
2027A0HR3 COMMONWEALTH BANK OF AUSTRALIA BOND FIXE	SEMI-ANN.	4.500% 12/09/2025		199,586	198,324
		200,000.000			
40426WAV3 COMMONWEALTH REIT CALLABLE NOTES FIXED 6	SEMI-ANN.	6.650% 01/15/2018		138,804	148,172
RATINGS: BAA2 BBB		140,000.000			
205887BR2 CONAGRA FOODS INC CALLABLE NOTES FIXED 3	SEMI-ANN.	3.200% 01/25/2023		209,260	209,723
		218,000.000			
205887BS0 CONAGRA FOODS INC CALLABLE NOTES FIXED 4	SEMI-ANN.	4.650% 01/25/2043		211,478	204,273
		229,000.000			
205887BD3 CONAGRA FOODS INC CALLABLE NOTES FIXED 5	SEMI-ANN.	5.819% 06/15/2017		118,935	127,645
RATINGS: BAA2 BBB		121,000.000			
209111FB4 CONSOLIDATED EDISON CO OF NEW YORK INC C	SEMI-ANN.	4.200% 03/15/2042		654,252	648,298
		676,000.000			
209111FC2 CONSOLIDATED EDISON CO OF NEW YORK INC C	SEMI-ANN.	3.950% 03/01/2043		1,092,344	1,015,993
		1,100,000.000			
209111FD0 CONSOLIDATED EDISON CO OF NEW YORK INC C	SEMI-ANN.	4.450% 03/15/2044		879,261	879,278
		880,000.000			
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 69 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT		COST	CURRENT VALUE
		SHARES / PAR			
210518CT1	CONSUMERS ENERGY CO CALLABLE BOND FIXED	SEMI-ANN.	2.850% 05/15/2022	38,996	38,611
			39,000.000		
210795QB9	CONTINENTAL AIRLINES 2012-2 CLASS A PASS	SEMI-ANN.	4.000% 04/29/2026	57,406	58,841
			57,406.160		
21685WDD6	COOPERATIEVE RABOBANK UA MEDIUM TERM NOT	SEMI-ANN.	3.875% 02/08/2022	540,102	527,690
			500,000.000		
21987BAT5	CORP NACIONAL DEL COBRE DE CHILE NOTES F	SEMI-ANN.	5.625% 10/18/2043	4,119,616	3,315,015
			3,700,000.000		
22160KAH8	COSTCO WHOLESALE CORP CALLABLE NOTES FIX	SEMI-ANN.	2.250% 02/15/2022	149,556	147,209
			150,000.000		
22303QAP5	COVIDIEN INTERNATIONAL FINANCE SA CALLAB	SEMI-ANN.	2.950% 06/15/2023	314,285	310,004
			315,000.000		
224044CC9	COX COMMUNICATIONS INC CALLABLE NOTES FI	SEMI-ANN.	4.500% 06/30/2043	1,011,538	804,342
			1,100,000.000		
224044BV8	COX COMMUNICATIONS INC CALLABLE NOTES FI	SEMI-ANN.	8.375% 03/01/2039	12,233,005	11,846,070
	RATINGS: BAA2 BBB-		10,750,000.000		
12626VAA8	CPS AUTO RECEIVABLES TRUST 2013-D 2013-D	MONTHLY	1.540% 07/16/2018	66,184	66,017
			66,190.130		
22546QAT4	CREDIT SUISSE AG/NEW YORK NY MEDIUM TERM	SEMI-ANN.	1.750% 01/29/2018	249,855	249,298
			250,000.000		
22546QAP2	CREDIT SUISSE AG/NEW YORK NY MEDIUM TERM	SEMI-ANN.	3.625% 09/09/2024	248,590	251,965
			250,000.000		
22541QP89	CREDIT SUISSE FIRST BOSTON MORTGAGE SECU	MONTHLY	5.250% 11/25/2033	92,923	90,439
			88,682.940		
225433AA9	CREDIT SUISSE GROUP FUNDING GUERNSEY LTD	SEMI-ANN.	3.750% 03/26/2025	498,800	483,640
			500,000.000		
12626PAM5	CRH AMERICA INC CALLABLE NOTES FIXED 3.8	SEMI-ANN.	3.875% 05/18/2025	199,754	198,606
			200,000.000		
12626PAN3	CRH AMERICA INC CALLABLE NOTES FIXED 5.1	SEMI-ANN.	5.125% 05/18/2045	4,827,522	4,877,779
			4,875,000.000		
126408BL6	CSX CORP BOND FIXED 7.9% 01/MAY/2017 USD	SEMI-ANN.	7.900% 05/01/2017	489,675	432,812
	RATINGS: BAA3 BBB-		400,000.000		
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J.P.Morgan					

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 70 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
126408GW7	CSX CORP CALLABLE NOTES FIXED 4.75% 30/M	SEMI-ANN. 4.750% 05/30/2042		846,207	886,796
		890,000.000			
126408GK3	CSX CORP CALLABLE NOTES FIXED 6.15% 01/M	SEMI-ANN. 6.150% 05/01/2037		5,111,149	5,208,363
	RATINGS: BAA3 BBB-	4,475,000.000			
126408GH0	CSX CORP CALLABLE NOTES FIXED 6% 01/OCT/	SEMI-ANN. 6.000% 10/01/2036		1,981,224	2,152,016
	RATINGS: BAA3 BBB-	1,900,000.000			
126410LK3	CSX TRANSPORTATION INC NOTES FIXED 9.75%	SEMI-ANN. 9.750% 06/15/2020		822,407	839,748
	RATINGS: BAA3 BBB-	661,000.000			
126650CK4	CVS HEALTH CORP CALLABLE NOTES FIXED 3.5	SEMI-ANN. 3.500% 07/20/2022		222,904	226,916
		223,000.000			
126650CL2	CVS HEALTH CORP CALLABLE NOTES FIXED 3.8	SEMI-ANN. 3.875% 07/20/2025		593,964	612,348
		600,000.000			
126650CC2	CVS HEALTH CORP CALLABLE NOTES FIXED 4%	SEMI-ANN. 4.000% 12/05/2023		1,036,460	1,080,789
		1,040,000.000			
126650CN8	CVS HEALTH CORP CALLABLE NOTES FIXED 5.1	SEMI-ANN. 5.125% 07/20/2045		89,672	94,809
		90,000.000			
233851AR5	DAIMLER FINANCE NORTH AMERICA LLC CALLAB	SEMI-ANN. 2.250% 07/31/2019		202,982	197,376
		200,000.000			
233851CB8	DAIMLER FINANCE NORTH AMERICA LLC CALLAB	SEMI-ANN. 3.500% 08/03/2025		248,853	246,165
		250,000.000			
235851AQ5	DANAHER CORP CALLABLE NOTES FIXED 3.35%	SEMI-ANN. 3.350% 09/15/2025		165,763	168,522
		166,000.000			
235851AM4	DANAHER CORP CALLABLE NOTES FIXED 3.9% 2	SEMI-ANN. 3.900% 06/23/2021		130,967	139,236
		131,000.000			
244199BF1	DEERE & CO CALLABLE NOTES FIXED 3.9% 09/	SEMI-ANN. 3.900% 06/09/2042		201,164	191,200
		200,000.000			
247361ZH4	DELTA AIR LINES 2010-2 CLASS A PASS THRO	SEMI-ANN. 4.950% 11/23/2020		46,587	48,917
		46,587.270			
24736WAA8	DELTA AIR LINES 2011-1 CLASS A PASS THRO	SEMI-ANN. 5.300% 10/15/2020		25,749	27,293
		25,748.570			
247358AA2	DELTA AIR LINES 2012-1 CLASS A PASS THRO	SEMI-ANN. 4.750% 11/07/2021		111,860	118,012
		111,859.960			
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 71 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
25152RXA6	DEUTSCHE BANK AG/LONDON MEDIUM TERM NOTE	SEMI-ANN.	3.700% 05/30/2024 665,000.000	662,466	662,327
25152RYD9	DEUTSCHE BANK AG/LONDON NOTES FIXED 1.87	SEMI-ANN.	1.875% 02/13/2018 159,000.000	159,003	157,649
25156PAL7	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B RATINGS: BAA1 BBB+	SEMI-ANN.	6.750% 08/20/2018 300,000.000	354,620	334,431
25156PAR4	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B	SEMI-ANN.	4.875% 03/06/2042 580,000.000	571,903	591,061
25179MAL7	DEVON ENERGY CORP CALLABLE NOTES FIXED 5	SEMI-ANN.	5.600% 07/15/2041 500,000.000	544,490	377,915
25179MAV5	DEVON ENERGY CORP CALLABLE NOTES FIXED 5	SEMI-ANN.	5.850% 12/15/2025 300,000.000	295,756	291,762
25179MAU7	DEVON ENERGY CORP CALLABLE NOTES FIXED 5	SEMI-ANN.	5.000% 06/15/2045 300,000.000	281,977	227,370
25179MAH6	DEVON ENERGY CORP CALLABLE NOTES FIXED 6 RATINGS: BAA1 BBB+	SEMI-ANN.	6.300% 01/15/2019 400,000.000	470,670	412,120
25243YAU3	DIAGEO CAPITAL PLC CALLABLE NOTES FIXED	SEMI-ANN.	2.625% 04/29/2023 480,000.000	478,824	463,738
25459HBL8	DIRECTV HOLDINGS LLC / DIRECTV FINANCING	SEMI-ANN.	4.450% 04/01/2024 200,000.000	199,260	205,418
25459HAX3	DIRECTV HOLDINGS LLC / DIRECTV FINANCING	SEMI-ANN.	6.000% 08/15/2040 300,000.000	290,022	306,999
25459HAZ8	DIRECTV HOLDINGS LLC / DIRECTV FINANCING	SEMI-ANN.	6.375% 03/01/2041 865,000.000	963,679	928,422
254672UH9	DISCOVER BANK/GREENWOOD DE CALLABLE NOTE	SEMI-ANN.	2.600% 11/13/2018 250,000.000	249,845	249,800
254683BQ7	DISCOVER CARD EXECUTION NOTE TRUST 2015-	MONTHLY	1.450% 03/15/2021 400,000.000	399,947	396,317
25746UCC1	DOMINION RESOURCES INC/VA CALLABLE NOTES	SEMI-ANN.	4.700% 12/01/2044 2,105,000.000	2,097,254	2,050,796
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	895,411
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 72 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
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	253,816
260543CF8 DOW CHEMICAL CO/THE CALLABLE NOTES FIXED		SEMI-ANN. 4.125% 11/15/2021 56,000.000		60,854	58,710
260543CK7 DOW CHEMICAL CO/THE CALLABLE NOTES FIXED		SEMI-ANN. 4.250% 10/01/2034 710,000.000		693,216	640,789
260543CG6 DOW CHEMICAL CO/THE CALLABLE NOTES FIXED		SEMI-ANN. 4.375% 11/15/2042 605,000.000		592,193	526,888
260543CE1 DOW CHEMICAL CO/THE CALLABLE NOTES FIXED		SEMI-ANN. 5.250% 11/15/2041 500,000.000		513,040	487,380
260543BY8 DOW CHEMICAL CO/THE CALLABLE NOTES FIXED RATINGS: BAA3 BBB-		SEMI-ANN. 9.400% 05/15/2039 6,202,000.000		7,849,578	8,913,018
250847EG1 DTE ELECTRIC CO CALLABLE BOND FIXED 3.9%		SEMI-ANN. 3.900% 06/01/2021 500,000.000		530,088	532,240
250847EK2 DTE ELECTRIC CO CALLABLE BOND FIXED 3.95		SEMI-ANN. 3.950% 06/15/2042 600,000.000		587,766	574,374
23338VAD8 DTE ELECTRIC CO CALLABLE BOND FIXED 4.3%		SEMI-ANN. 4.300% 07/01/2044 425,000.000		424,358	431,613
26442CAM6 DUKE ENERGY CAROLINAS LLC CALLABLE BOND		SEMI-ANN. 4.250% 12/15/2041 465,000.000		464,214	463,489
26442CAK0 DUKE ENERGY CAROLINAS LLC CALLABLE BOND		SEMI-ANN. 3.900% 06/15/2021 300,000.000		310,580	318,576
26442CAN4 DUKE ENERGY CAROLINAS LLC CALLABLE BOND		SEMI-ANN. 4.000% 09/30/2042 680,000.000		637,659	655,146
144141DD7 DUKE ENERGY PROGRESS LLC CALLABLE BOND F		SEMI-ANN. 4.100% 03/15/2043 100,000.000		99,265	97,058
26442RAD3 DUKE ENERGY PROGRESS LLC CALLABLE BOND F		SEMI-ANN. 4.150% 12/01/2044 320,000.000		318,906	312,624
26441YAV9 DUKE REALTY LP CALLABLE NOTES FIXED 4.37		SEMI-ANN. 4.375% 06/15/2022 147,000.000		151,914	151,482
277432AR1 EASTMAN CHEMICAL CO CALLABLE NOTES FIXED		SEMI-ANN. 3.800% 03/15/2025 950,000.000		945,307	920,009
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 73 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
278062AE4 EATON CORP CALLABLE NOTES FIXED 4.15% 02	SEMI-ANN.	4.150% 11/02/2042		1,942,415	1,798,154
		1,950,000.000			
278062AD6 EATON CORP CALLABLE NOTES FIXED 4% 02/NO	SEMI-ANN.	4.000% 11/02/2032		298,983	285,918
		300,000.000			
278642AE3 EBAY INC CALLABLE NOTES FIXED 2.6% 15/JU	SEMI-ANN.	2.600% 07/15/2022		423,188	418,874
		450,000.000			
278865AR1 ECOLAB INC CALLABLE NOTES FIXED 2.25% 12	SEMI-ANN.	2.250% 01/12/2020		49,977	49,712
		50,000.000			
278865AM2 ECOLAB INC CALLABLE NOTES FIXED 5.5% 08/	SEMI-ANN.	5.500% 12/08/2041		220,026	217,602
		200,000.000			
279158AK5 ECOPETROL SA CALLABLE NOTES FIXED 4.125%	SEMI-ANN.	4.125% 01/16/2025		115,831	93,600
		117,000.000			
279158AL3 ECOPETROL SA CALLABLE NOTES FIXED 5.375%	SEMI-ANN.	5.375% 06/26/2026		76,483	65,643
		77,000.000			
26867LAG5 EMD FINANCE LLC CALLABLE NOTES FIXED 2.9	SEMI-ANN.	2.950% 03/19/2022		1,003,231	969,674
		1,005,000.000			
29250NAJ4 ENBRIDGE INC CALLABLE NOTES FIXED 4.5% 1	SEMI-ANN.	4.500% 06/10/2044		407,921	279,657
		410,000.000			
292505AK0 ENCANA CORP CALLABLE NOTES FIXED 5.15% 1	SEMI-ANN.	5.150% 11/15/2041		74,467	50,162
		75,000.000			
292505AG9 ENCANA CORP CALLABLE NOTES FIXED 6.5% 01	SEMI-ANN.	6.500% 02/01/2038		570,610	392,103
RATINGS: BAA2 BBB+		490,000.000			
292505AE4 ENCANA CORP CALLABLE NOTES FIXED 6.625%	SEMI-ANN.	6.625% 08/15/2037		541,865	404,505
RATINGS: BAA2 BBB+		500,000.000			
29273RAS8 ENERGY TRANSFER PARTNERS LP CALLABLE NOT	SEMI-ANN.	3.600% 02/01/2023		132,807	110,303
		134,000.000			
29273RBG3 ENERGY TRANSFER PARTNERS LP CALLABLE NOT	SEMI-ANN.	4.750% 01/15/2026		54,601	46,259
		55,000.000			
29336UAE7 ENLINK MIDSTREAM PARTNERS LP CALLABLE NO	SEMI-ANN.	4.150% 06/01/2025		129,775	99,984
		130,000.000			
29379VBB8 ENTERPRISE PRODUCTS OPERATING LLC CALLAB	SEMI-ANN.	3.900% 02/15/2024		32,938	30,789
		33,000.000			
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 74 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
29379VBE2	ENTERPRISE PRODUCTS OPERATING LLC CALLAB	SEMI-ANN.	3.750% 02/15/2025 495,000.000	493,421	452,781
29379VBH5	ENTERPRISE PRODUCTS OPERATING LLC CALLAB	SEMI-ANN.	3.700% 02/15/2026 89,000.000	88,675	79,833
29379VBA0	ENTERPRISE PRODUCTS OPERATING LLC CALLAB	SEMI-ANN.	4.850% 03/15/2044 225,000.000	212,137	182,167
29379VBC6	ENTERPRISE PRODUCTS OPERATING LLC CALLAB	SEMI-ANN.	5.100% 02/15/2045 275,000.000	274,574	230,351
29379VBJ1	ENTERPRISE PRODUCTS OPERATING LLC CALLAB	SEMI-ANN.	4.900% 05/15/2046 225,000.000	224,179	183,868
26882PBE1	ERAC USA FINANCE LLC NOTES FIXED 7% 15/0 RATINGS: BAA2 BBB+	SEMI-ANN.	7.000% 10/15/2037 300,000.000	188,250	365,607
26884ABB8	ERP OPERATING LP CALLABLE NOTES FIXED 4.	SEMI-ANN.	4.500% 07/01/2044 6,700,000.000	6,692,400	6,720,167
26884AAZ6	ERP OPERATING LP CALLABLE NOTES FIXED 4.	SEMI-ANN.	4.625% 12/15/2021 182,000.000	195,294	197,521
26884AAU7	ERP OPERATING LP CALLABLE NOTES FIXED 5. RATINGS: BAA1 BBB+	SEMI-ANN.	5.375% 08/01/2016 250,000.000	280,563	255,713
664397AK2	EVERSOURCE ENERGY CALLABLE NOTES FIXED 2	SEMI-ANN.	2.800% 05/01/2023 515,000.000	513,671	495,883
30161NAL5	EXELON CORP CALLABLE NOTES FIXED 5.1% 15	SEMI-ANN.	5.100% 06/15/2045 415,000.000	413,606	419,150
30161NAR2	EXELON CORP CALLABLE NOTES FIXED 5.1% 15	SEMI-ANN.	5.100% 06/15/2045 3,075,000.000	3,087,298	3,097,417
30161MAJ2	EXELON GENERATION CO LLC CALLABLE NOTES	SEMI-ANN.	5.750% 10/01/2041 457,000.000	447,819	441,805
30161MAN3	EXELON GENERATION CO LLC CALLABLE NOTES	SEMI-ANN.	5.600% 06/15/2042 165,000.000	154,889	153,643
30219GAK4	EXPRESS SCRIPTS HOLDING CO CALLABLE NOTE	SEMI-ANN.	3.500% 06/15/2024 90,000.000	89,345	88,667
30231GAJ1	EXXON MOBIL CORP CALLABLE NOTES FIXED 2.	SEMI-ANN.	2.397% 03/06/2022 1,310,000.000	1,310,000	1,289,852
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR			AETNA RETIREMENT PLAN COMPOSITE		PAGE 75 C 20661	
			BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
30231GAN2 EXXON MOBIL CORP CALLABLE NOTES FIXED 3.			SEMI-ANN. 3.567% 03/06/2045		258,000	242,481
					258,000.000	
31428XBC9 FEDEX CORP CALLABLE NOTES FIXED 3.2% 01/			SEMI-ANN. 3.200% 02/01/2025		169,737	165,349
					170,000.000	
31428XBA3 FEDEX CORP CALLABLE NOTES FIXED 3.9% 01/			SEMI-ANN. 3.900% 02/01/2035		199,084	182,058
					200,000.000	
31428XBB1 FEDEX CORP CALLABLE NOTES FIXED 4.1% 01/			SEMI-ANN. 4.100% 02/01/2045		2,796,196	2,495,052
					2,800,000.000	
31428XBE5 FEDEX CORP CALLABLE NOTES FIXED 4.75% 15			SEMI-ANN. 4.750% 11/15/2045		1,585,264	1,585,216
					1,600,000.000	
31428XAY2 FEDEX CORP CALLABLE NOTES FIXED 4% 15/JA			SEMI-ANN. 4.000% 01/15/2024		219,622	229,610
					220,000.000	
31679DAC0 FIFTH THIRD AUTO TRUST 2013-A 2013-A A3			MONTHLY 0.610% 09/15/2017		87,420	87,285
					87,424.510	
31679MAD8 FIFTH THIRD AUTO TRUST 2014-3 2014-3 A3			MONTHLY 0.960% 03/15/2019		309,986	308,966
					310,000.000	
31680GAD8 FIFTH THIRD AUTO TRUST 2015-1 2015-1 A3			MONTHLY 1.420% 03/16/2020		237,961	236,175
					238,000.000	
316773CF5 FIFTH THIRD BANCORP NOTES FIXED 5.45% 15			SEMI-ANN. 5.450% 01/15/2017		423,513	440,593
RATINGS: BAA2 BBB-					425,000.000	
31677QBB4 FIFTH THIRD BANK/CINCINNATI OH CALLABLE			SEMI-ANN. 2.375% 04/25/2019		199,868	200,662
					200,000.000	
32051D6N7 FIRST HORIZON MORTGAGE PASS-THROUGH TRUS			MONTHLY FLOATING 10/25/2034		55,132	74,502
RATINGS: BAA1					76,572.800	
341081FF9 FLORIDA POWER & LIGHT CO CALLABLE BOND F			SEMI-ANN. 4.125% 02/01/2042		1,007,600	994,780
					1,000,000.000	
341081FG7 FLORIDA POWER & LIGHT CO CALLABLE BOND F			SEMI-ANN. 4.050% 06/01/2042		768,922	758,365
					770,000.000	
341081FL6 FLORIDA POWER & LIGHT CO CALLABLE BOND F			SEMI-ANN. 4.050% 10/01/2044		782,209	776,781
					785,000.000	
34530LAD3 FORD CREDIT AUTO LEASE TRUST 2014-B 2014			MONTHLY 0.890% 09/15/2017		249,984	249,613
					250,000.000	
JPMorgan Investor Services			J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR			AETNA RETIREMENT PLAN COMPOSITE			PAGE 76 C 20661	
			BASE CURRENCY: USD			AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT SHARES / PAR			COST	CURRENT VALUE
34530AAC9	FORD CREDIT AUTO OWNER TRUST 2012-D	2012	MONTHLY	0.510%	04/15/2017	580	580
					580.450		
34530EAC1	FORD CREDIT AUTO OWNER TRUST 2013-B	2013	MONTHLY	0.570%	10/15/2017	31,483	31,462
					31,484.650		
34530DAC3	FORD CREDIT AUTO OWNER TRUST 2013-C	2013	MONTHLY	0.820%	12/15/2017	42,838	42,834
					42,844.900		
34530GAD4	FORD CREDIT AUTO OWNER TRUST 2013-D	2013	MONTHLY	0.670%	04/15/2018	104,156	103,962
					104,160.740		
34530KAB9	FORD CREDIT AUTO OWNER TRUST 2014-B	2014	MONTHLY	0.900%	10/15/2018	325,998	325,443
					326,000.000		
34530PAD4	FORD CREDIT AUTO OWNER TRUST 2014-C	2014	MONTHLY	1.060%	05/15/2019	280,959	280,335
					281,000.000		
34530QAD2	FORD CREDIT AUTO OWNER TRUST 2015-A	2015	MONTHLY	1.280%	09/15/2019	136,989	136,637
					137,000.000		
34530VAD1	FORD CREDIT AUTO OWNER TRUST 2015-B	2015	MONTHLY	1.160%	11/15/2019	262,976	261,069
					263,000.000		
34530YAD5	FORD CREDIT AUTO OWNER TRUST 2015-C	2015	MONTHLY	1.410%	02/15/2020	265,948	264,867
					266,000.000		
345397WN9	FORD MOTOR CREDIT CO LLC NOTES FIXED 1.5		SEMI-ANN.	1.500%	01/17/2017	199,812	198,598
					200,000.000		
345397WP4	FORD MOTOR CREDIT CO LLC NOTES FIXED 2.3		SEMI-ANN.	2.375%	03/12/2019	398,484	394,324
					400,000.000		
345397XL2	FORD MOTOR CREDIT CO LLC NOTES FIXED 4.1		SEMI-ANN.	4.134%	08/04/2025	416,742	409,529
					411,000.000		
35671DAW5	FREEPORT-MCMORAN COPPER & GOLD INC CALLA		SEMI-ANN.	2.150%	03/01/2017	120,085	110,715
					121,000.000		
35671DAU9	FREEPORT-MCMORAN COPPER & GOLD INC CALLA		SEMI-ANN.	3.550%	03/01/2022	310,500	232,000
					400,000.000		
35671DAZ8	FREEPORT-MCMORAN INC CALLABLE NOTES FIXE		SEMI-ANN.	3.875%	03/15/2023	128,464	86,640
					152,000.000		
35671DBJ3	FREEPORT-MCMORAN INC CALLABLE NOTES FIXE		SEMI-ANN.	5.400%	11/14/2034	726,467	386,900
					730,000.000		
JPMorgan Investor Services			J.P.Morgan				

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 77 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT		COST	CURRENT VALUE
		SHARES / PAR			
36164NFF7 GE CAPITAL INTERNATIONAL FUNDING CO CALL		SEMI-ANN. 2.342% 11/15/2020		452,823	481,947
		486,000.000			
36164NFH3 GE CAPITAL INTERNATIONAL FUNDING CO NOTE		SEMI-ANN. 4.418% 11/15/2035		8,876,801	11,613,062
		11,380,000.000			
36962G7M0 GENERAL ELECTRIC CO CALLABLE BOND FIXED		SEMI-ANN. 2.200% 01/09/2020		128,921	129,477
		129,000.000			
369604BH5 GENERAL ELECTRIC CO CALLABLE NOTES FIXED		SEMI-ANN. 4.500% 03/11/2044		485,536	504,274
		490,000.000			
36962G4Y7 GENERAL ELECTRIC CO MEDIUM TERM NOTE FIX		SEMI-ANN. 4.625% 01/07/2021		182,262	188,921
		172,000.000			
37045XBB1 GENERAL MOTORS FINANCIAL CO INC CALLABLE		SEMI-ANN. 3.100% 01/15/2019		108,950	108,842
		109,000.000			
373334JW2 GEORGIA POWER CO CALLABLE NOTES FIXED 4.		SEMI-ANN. 4.300% 03/15/2042		279,857	258,611
		280,000.000			
373334KA8 GEORGIA POWER CO CALLABLE NOTES FIXED 4.		SEMI-ANN. 4.300% 03/15/2043		377,526	348,840
		380,000.000			
373334JR3 GEORGIA POWER CO CALLABLE NOTES FIXED 5.		SEMI-ANN. 5.400% 06/01/2040		1,039,666	922,075
		875,000.000			
375558BC6 GILEAD SCIENCES INC CALLABLE NOTES FIXED		SEMI-ANN. 3.250% 09/01/2022		365,021	364,509
		362,000.000			
375558AZ6 GILEAD SCIENCES INC CALLABLE NOTES FIXED		SEMI-ANN. 3.500% 02/01/2025		314,704	317,627
		315,000.000			
375558AW3 GILEAD SCIENCES INC CALLABLE NOTES FIXED		SEMI-ANN. 3.700% 04/01/2024		139,766	138,283
		135,000.000			
375558BD4 GILEAD SCIENCES INC CALLABLE NOTES FIXED		SEMI-ANN. 4.750% 03/01/2046		677,192	688,180
		680,000.000			
375558AX1 GILEAD SCIENCES INC CALLABLE NOTES FIXED		SEMI-ANN. 4.800% 04/01/2044		429,166	431,694
		430,000.000			
377373AD7 GLAXOSMITHKLINE CAPITAL PLC CALLABLE NOT		SEMI-ANN. 2.850% 05/08/2022		867,848	896,915
		890,000.000			
37930JAA3 GLITNIR BANKI HF SNR FLTG RTE NTS 21/JAN		QUARTERLY 0.000% 01/21/2011		0	0
RATINGS: C N/R		20,000.000			
JPMorgan Investor Services					
J.P.Morgan					

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 78 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
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
38013PAC3 GM FINANCIAL AUTOMOBILE LEASING TRUST 20		MONTHLY 1.530% 09/20/2018 214,000.000		213,969	212,960
36250QAD5 GM FINANCIAL AUTOMOBILE LEASING TRUST 20		MONTHLY 1.690% 03/20/2019 217,000.000		216,985	215,536
38141EC31 GOLDMAN SACHS GROUP INC/THE CALLABLE MED		SEMI-ANN. 4.800% 07/08/2044 385,000.000		383,121	382,767
38141GVM3 GOLDMAN SACHS GROUP INC/THE MEDIUM TERM		SEMI-ANN. 4.000% 03/03/2024 485,000.000		483,535	497,794
38141GGS7 GOLDMAN SACHS GROUP INC/THE NOTES FIXED		SEMI-ANN. 5.750% 01/24/2022 245,000.000		244,669	278,619
40049JBC0 GRUPO TELEVISA SAB CALLABLE NOTES FIXED		SEMI-ANN. 6.125% 01/31/2046 3,900,000.000		3,906,171	3,876,990
36197RAA5 GS MORTGAGE SECURITIES CORP TRUST 2013-N		MONTHLY 2.318% 01/10/2030 244,000.000		250,097	245,624
36228F2K1 GSR MORTGAGE LOAN TRUST 2004-6F 2004-6F		MONTHLY 5.500% 05/25/2034 63,473.390		65,251	65,588
36242DCH4 GSR MORTGAGE LOAN TRUST 2004-8F 2004-8F		MONTHLY 6.000% 09/25/2034 57,536.170		54,865	59,529
406216BD2 HALLIBURTON CO CALLABLE NOTES FIXED 3.5%		SEMI-ANN. 3.500% 08/01/2023 150,000.000		155,580	147,213
41284BAD8 HARLEY-DAVIDSON MOTORCYCLE TRUST 2015-1		MONTHLY 1.410% 06/15/2020 375,000.000		374,961	372,872
41284CAD6 HARLEY-DAVIDSON MOTORCYCLE TRUST 2015-2		MONTHLY 1.300% 03/16/2020 287,000.000		286,983	285,423
404119AJ8 HCA INC CALLABLE BOND FIXED 7.5% 06/NOV/ RATINGS: VMG1 BBB-		SEMI-ANN. 7.500% 11/06/2033 1,285,000.000		1,349,250	1,368,525
40414LAH2 HCP INC CALLABLE NOTES FIXED 2.625% 01/F		SEMI-ANN. 2.625% 02/01/2020 344,000.000		333,860	338,699
40414LAJ8 HCP INC CALLABLE NOTES FIXED 4.25% 15/NO		SEMI-ANN. 4.250% 11/15/2023 58,000.000		57,733	58,082
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 79 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
42809HAD9 HESS CORP CALLABLE BOND FIXED 5.6% 15/FE	SEMI-ANN.	5.600% 02/15/2041		575,471	459,391
		545,000.000			
42824CAR0 HEWLETT PACKARD ENTERPRISE CO CALLABLE N	SEMI-ANN.	6.350% 10/15/2045		684,534	650,298
		685,000.000			
428236BR3 HEWLETT-PACKARD CO CALLABLE NOTES FIXED	SEMI-ANN.	6.000% 09/15/2041		891,897	742,161
		850,000.000			
437076BA9 HOME DEPOT INC/THE CALLABLE NOTES FIXED	SEMI-ANN.	4.200% 04/01/2043		234,008	235,409
		235,000.000			
437076BH4 HOME DEPOT INC/THE CALLABLE NOTES FIXED	SEMI-ANN.	4.250% 04/01/2046		578,544	592,928
		580,000.000			
437076BD3 HOME DEPOT INC/THE CALLABLE NOTES FIXED	SEMI-ANN.	4.875% 02/15/2044		320,145	357,916
		325,000.000			
437076AP7 HOME DEPOT INC/THE CALLABLE NOTES FIXED	SEMI-ANN.	5.400% 03/01/2016		448,830	453,164
RATINGS: BAA1 BBB+		450,000.000			
43814CAC3 HONDA AUTO RECEIVABLES 2013-1 OWNER TRUS	MONTHLY	0.480% 11/21/2016		11,573	11,571
		11,573.660			
43814FAC6 HONDA AUTO RECEIVABLES 2013-4 OWNER TRUS	MONTHLY	0.690% 09/18/2017		129,490	129,377
		129,511.990			
43813JAC9 HONDA AUTO RECEIVABLES 2014-1 OWNER TRUS	MONTHLY	0.670% 11/21/2017		542,574	541,657
		542,633.020			
43814GAC4 HONDA AUTO RECEIVABLES 2014-2 OWNER TRUS	MONTHLY	0.770% 03/19/2018		485,383	484,087
		485,441.130			
43814KAC5 HONDA AUTO RECEIVABLES 2015-1 OWNER TRUS	MONTHLY	1.050% 10/15/2018		172,987	172,405
		173,000.000			
438516BA3 HONEYWELL INTERNATIONAL INC CALLABLE NOT	SEMI-ANN.	4.250% 03/01/2021		206,004	218,710
		200,000.000			
44328MAK0 HSBC BANK PLC NOTES FIXED 4.75% 19/JAN/2	SEMI-ANN.	4.750% 01/19/2021		200,378	220,302
		200,000.000			
404280AP4 HSBC HOLDINGS PLC NOTES FIXED 4.25% 14/M	SEMI-ANN.	4.250% 03/14/2024		1,000,908	1,003,630
		1,000,000.000			
444859BD3 HUMANA INC CALLABLE NOTES FIXED 3.85% 01	SEMI-ANN.	3.850% 10/01/2024		1,552,932	1,565,154
		1,555,000.000			
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR			AETNA RETIREMENT PLAN COMPOSITE			PAGE 80 C 20661	
			BASE CURRENCY: USD		AS OF DECEMBER 31, 2015		
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT			COST	CURRENT VALUE
			SHARES / PAR				
44614AAC7	HUNTINGTON AUTO TRUST 2012-1	2012-1 A3 0	MONTHLY	0.810%	09/15/2016	0	0
						.090	
44614TAC6	HUNTINGTON AUTO TRUST 2012-2	A3 0.51% 17	MONTHLY	0.510%	04/17/2017	101	101
						101.400	
44890JAC3	HYUNDAI AUTO RECEIVABLES TRUST 2013-A	20	MONTHLY	0.560%	07/17/2017	34,962	34,951
						34,962.820	
44890LAC8	HYUNDAI AUTO RECEIVABLES TRUST 2013-B	20	MONTHLY	0.710%	09/15/2017	43,176	43,168
						43,184.900	
44890RAC5	HYUNDAI AUTO RECEIVABLES TRUST 2014-A	20	MONTHLY	0.790%	07/16/2018	185,289	184,902
						185,322.160	
44890UAC8	HYUNDAI AUTO RECEIVABLES TRUST 2014-B	20	MONTHLY	0.900%	12/17/2018	476,773	475,769
						476,787.640	
44890WAC4	HYUNDAI AUTO RECEIVABLES TRUST 2015-A	20	MONTHLY	1.050%	04/15/2019	196,971	196,287
						197,000.000	
44918LAD4	HYUNDAI AUTO RECEIVABLES TRUST 2015-C	20	MONTHLY	1.460%	02/18/2020	136,975	136,367
						137,000.000	
452308AT6	ILLINOIS TOOL WORKS INC CALLABLE NOTES F		SEMI-ANN.	3.500%	03/01/2024	348,301	359,695
						350,000.000	
454889AN6	INDIANA MICHIGAN POWER CO CALLABLE NOTES		SEMI-ANN.	7.000%	03/15/2019	242,896	226,694
RATINGS: BAA2 BBB						200,000.000	
456873AB4	INGERSOLL-RAND LUXEMBOURG FINANCE SA CAL		SEMI-ANN.	3.550%	11/01/2024	516,033	508,836
						520,000.000	
458140AQ3	INTEL CORP CALLABLE NOTES FIXED 2.45%	29	SEMI-ANN.	2.450%	07/29/2020	78,926	79,904
						79,000.000	
458140AR1	INTEL CORP CALLABLE NOTES FIXED 3.1%	29/	SEMI-ANN.	3.100%	07/29/2022	91,919	91,774
						90,000.000	
458140AJ9	INTEL CORP CALLABLE NOTES FIXED 3.3%	01/	SEMI-ANN.	3.300%	10/01/2021	101,279	103,582
						100,000.000	
458140AS9	INTEL CORP CALLABLE NOTES FIXED 3.7%	29/	SEMI-ANN.	3.700%	07/29/2025	324,516	336,167
						325,000.000	
458140AK6	INTEL CORP CALLABLE NOTES FIXED 4.8%	01/	SEMI-ANN.	4.800%	10/01/2041	576,232	589,001
						565,000.000	

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 81 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
45866FAA2	INTERCONTINENTAL EXCHANGE INC CALLABLE N	SEMI-ANN.	4.000% 10/15/2023 177,000.000	175,628	182,298
459200JC6	INTERNATIONAL BUSINESS MACHINES CORP CAL	SEMI-ANN.	2.875% 11/09/2022 200,000.000	198,210	198,478
460146CL5	INTERNATIONAL PAPER CO CALLABLE NOTES FI	SEMI-ANN.	3.800% 01/15/2026 200,000.000	199,138	197,050
460146CN1	INTERNATIONAL PAPER CO CALLABLE NOTES FI	SEMI-ANN.	5.150% 05/15/2046 425,000.000	421,303	404,337
46051MAE2	INTERNATIONAL TRANSMISSION CO CALLABLE B	SEMI-ANN.	4.625% 08/15/2043 1,000,000.000	998,390	1,035,980
461202AB9	INTUIT INC CALLABLE NOTES FIXED 5.75% 15 RATINGS: BAA2 BBB	SEMI-ANN.	5.750% 03/15/2017 200,000.000	230,038	209,546
46132FAD2	INVESCO FINANCE PLC CALLABLE NOTES FIXED	SEMI-ANN.	3.750% 01/15/2026 94,000.000	93,757	94,666
472319AK8	JEFFERIES GROUP LLC CALLABLE NOTES FIXED	SEMI-ANN.	5.125% 04/13/2018 100,000.000	100,250	104,007
472319AH5	JEFFERIES GROUP LLC CALLABLE NOTES FIXED	SEMI-ANN.	6.875% 04/15/2021 152,000.000	175,556	170,039
832696AL2	JM SMUCKER CO/THE CALLABLE NOTES FIXED 4	SEMI-ANN.	4.250% 03/15/2035 440,000.000	438,359	433,158
24422ESX8	JOHN DEERE CAPITAL CORP MEDIUM TERM NOTE	SEMI-ANN.	1.600% 07/13/2018 151,000.000	151,513	150,316
24422ERM3	JOHN DEERE CAPITAL CORP MEDIUM TERM NOTE	SEMI-ANN.	2.750% 03/15/2022 255,000.000	254,554	253,559
47787TAC0	JOHN DEERE OWNER TRUST 2013-A 2013-A A3	MONTHLY	0.600% 03/15/2017 56,551.250	56,550	56,518
477877AD6	JOHN DEERE OWNER TRUST 2014-B 2014-B A3	MONTHLY	1.070% 11/15/2018 357,000.000	356,922	355,337
47787WAC3	JOHN DEERE OWNER TRUST 2015-B 2015-B A3	MONTHLY	1.440% 10/15/2019 154,000.000	153,971	153,263
478045AA5	JOHN SEVIER COMBINED CYCLE GENERATION LL	SEMI-ANN.	4.626% 01/15/2042 65,741.600	68,670	71,510
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR			AETNA RETIREMENT PLAN COMPOSITE			PAGE 82 C 20661		
			BASE CURRENCY: USD			AS OF DECEMBER 31, 2015		
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT			COST		CURRENT VALUE
			SHARES / PAR					
478160BH6	JOHNSON & JOHNSON CALLABLE NOTES FIXED 3	SEMI-ANN. 3.375% 12/05/2023				354,542	363,604	
		343,000.000						
478160BJ2	JOHNSON & JOHNSON CALLABLE NOTES FIXED 4	SEMI-ANN. 4.375% 12/05/2033				1,937,516	2,046,028	
		1,855,000.000						
478373AC7	JOHNSON CONTROLS INC CALLABLE NOTES FIXE	SEMI-ANN. 3.625% 07/02/2024				68,964	66,611	
		69,000.000						
478366AX5	JOHNSON CONTROLS INC CALLABLE NOTES FIXE	SEMI-ANN. 4.250% 03/01/2021				273,189	277,538	
		270,000.000						
46636DAE6	JP MORGAN CHASE COMMERCIAL MORTGAGE SECU	MONTHLY 4.106% 07/15/2046				908,997	933,616	
		900,000.000						
46625HMN7	JPMORGAN CHASE & CO CALLABLE NOTES FIXED	SEMI-ANN. 3.900% 07/15/2025				1,160,620	1,200,556	
		1,165,000.000						
46625HLL2	JPMORGAN CHASE & CO NOTES FIXED 4.95% 01	SEMI-ANN. 4.950% 06/01/2045				1,061,219	1,074,796	
		1,075,000.000						
48126BAA1	JPMORGAN CHASE & CO NOTES FIXED 5.4% 06/	SEMI-ANN. 5.400% 01/06/2042				203,216	202,405	
		180,000.000						
46625HHV5	JPMORGAN CHASE & CO NOTES FIXED 5.5% 15/	SEMI-ANN. 5.500% 10/15/2040				2,735,822	3,054,672	
		2,700,000.000						
46625HJB7	JPMORGAN CHASE & CO NOTES FIXED 5.6% 15/	SEMI-ANN. 5.600% 07/15/2041				2,179,135	2,291,226	
		1,985,000.000						
485134BK5	KANSAS CITY POWER & LIGHT CO CALLABLE NO	SEMI-ANN. 6.375% 03/01/2018				239,572	218,554	
	RATINGS: BAA2 BBB	200,000.000						
48632HAA5	KAUPTHING BANK 7.125% BDS 19/MAY/2016 US	SEMI-ANN. 7.125% 05/19/2016				2,578,870	26	
	RATINGS: C N/R	2,575,000.000						
487836BE7	KELLOGG CO CALLABLE NOTES FIXED 3.25% 21	SEMI-ANN. 3.250% 05/21/2018				66,833	68,678	
		67,000.000						
491674BK2	KENTUCKY UTILITIES CO CALLABLE BOND FIXE	SEMI-ANN. 3.300% 10/01/2025				69,970	70,536	
		70,000.000						
49326EED1	KEYCORP MEDIUM TERM NOTE FIXED 5.1% 24/M	SEMI-ANN. 5.100% 03/24/2021				443,482	438,273	
		401,000.000						
494550AW6	KINDER MORGAN ENERGY PARTNERS LP CALLABL	SEMI-ANN. 6.950% 01/15/2038				1,825,898	1,352,783	
	RATINGS: BAA2 BBB	1,575,000.000						
JPMorgan Investor Services			J.P.Morgan					

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 83 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
494550BL9 KINDER MORGAN ENERGY PARTNERS LP CALLABL		SEMI-ANN. 3.950% 09/01/2022 670,000.000		668,754	583,248
494550BN5 KINDER MORGAN ENERGY PARTNERS LP CALLABL		SEMI-ANN. 5.000% 08/15/2042 1,750,000.000		1,516,183	1,291,185
494550BP0 KINDER MORGAN ENERGY PARTNERS LP CALLABL		SEMI-ANN. 5.000% 03/01/2043 1,500,000.000		1,125,675	1,111,200
494550BU9 KINDER MORGAN ENERGY PARTNERS LP CALLABL		SEMI-ANN. 5.500% 03/01/2044 4,085,000.000		4,017,694	3,186,504
494550BW5 KINDER MORGAN ENERGY PARTNERS LP CALLABL		SEMI-ANN. 5.400% 09/01/2044 4,425,000.000		4,441,550	3,344,105
49456BAH4 KINDER MORGAN INC/DE CALLABLE NOTES FIXE		SEMI-ANN. 5.550% 06/01/2045 1,290,000.000		1,259,641	1,007,013
500472AF2 KONINKLIJKE PHILIPS NV CALLABLE NOTES FI		SEMI-ANN. 3.750% 03/15/2022 300,000.000		308,919	307,962
50076QAZ9 KRAFT FOODS GROUP INC NOTES FIXED 3.5% 0		SEMI-ANN. 3.500% 06/06/2022 100,000.000		98,593	101,095
50076QAE6 KRAFT FOODS GROUP INC NOTES FIXED 5% 04/		SEMI-ANN. 5.000% 06/04/2042 1,065,000.000		1,138,696	1,072,338
50076QAR7 KRAFT FOODS GROUP INC NOTES FIXED 6.875%		SEMI-ANN. 6.875% 01/26/2039 150,000.000		172,448	177,780
50076QAX4 KRAFT HEINZ FOODS CO BOND FIXED 6.125% 2		SEMI-ANN. 6.125% 08/23/2018 244,000.000		243,662	267,897
423074AV5 KRAFT HEINZ FOODS CO CALLABLE NOTES FIXE		SEMI-ANN. 5.200% 07/15/2045 4,925,000.000		5,093,295	5,146,182
423074AT0 KRAFT HEINZ FOODS CO CALLABLE NOTES FIXE		SEMI-ANN. 5.000% 07/15/2035 560,000.000		554,674	573,731
501044CN9 KROGER CO/THE CALLABLE NOTES FIXED 5.4%		SEMI-ANN. 5.400% 07/15/2040 62,000.000		61,454	65,592
501044CG4 KROGER CO/THE CALLABLE NOTES FIXED 6.4% RATINGS: BAA2 BBB		SEMI-ANN. 6.400% 08/15/2017 400,000.000		462,952	429,528
505861AC8 LAFARGE SA CALLABLE NOTES FIXED 7.125% 1 RATINGS: BAA3 BBB-		SEMI-ANN. 7.125% 07/15/2036 7,575,000.000		5,841,576	8,688,222
JPMorgan Investor Services		J.P.Morgan			

IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT			COST	CURRENT VALUE
			SHARES / PAR				
50180JAD7	LB-UBS COMMERCIAL MORTGAGE TRUST 2007-C2	MONTHLY	5.430%	02/15/2040		465,768	416,796
					406,119.430		
524ESCWZ9	LEHMAN BRTH HLD (RICI) VAR 30/NOV/2056	QUARTERLY	FLOATING	11/30/2056		0	139
					1,390,000.000		
534187BC2	LINCOLN NATIONAL CORP CALLABLE NOTES FIX	SEMI-ANN.	4.200%	03/15/2022		251,514	257,200
					246,000.000		
534187BB4	LINCOLN NATIONAL CORP CALLABLE NOTES FIX	SEMI-ANN.	4.850%	06/24/2021		141,783	143,232
					133,000.000		
53944VAC3	LLOYDS BANK PLC NOTES FIXED 1.75% 16/MAR	SEMI-ANN.	1.750%	03/16/2018		259,652	259,295
					260,000.000		
539439AJ8	LLOYDS BANKING GROUP PLC NOTES FIXED 5.3	SEMI-ANN.	5.300%	12/01/2045		624,163	634,231
					625,000.000		
539830BD0	LOCKHEED MARTIN CORP CALLABLE NOTES FIXE	SEMI-ANN.	3.800%	03/01/2045		593,520	531,822
					600,000.000		
539830BB4	LOCKHEED MARTIN CORP CALLABLE NOTES FIXE	SEMI-ANN.	4.070%	12/15/2042		6,744,521	6,677,831
					7,216,000.000		
539830BL2	LOCKHEED MARTIN CORP CALLABLE NOTES FIXE	SEMI-ANN.	4.700%	05/15/2046		413,780	430,235
					420,000.000		
539830AZ2	LOCKHEED MARTIN CORP CALLABLE NOTES FIXE	SEMI-ANN.	4.850%	09/15/2041		352,958	365,519
					355,000.000		
546676AW7	LOUISVILLE GAS & ELECTRIC CO CALLABLE B0	SEMI-ANN.	3.300%	10/01/2025		32,986	33,142
					33,000.000		
548661DD6	LOWE'S COS INC CALLABLE NOTES FIXED 3.12	SEMI-ANN.	3.125%	09/15/2024		248,824	250,754
					251,000.000		
548661DH7	LOWE'S COS INC CALLABLE NOTES FIXED 3.37	SEMI-ANN.	3.375%	09/15/2025		332,066	339,107
					334,000.000		
548661DE4	LOWE'S COS INC CALLABLE NOTES FIXED 4.25	SEMI-ANN.	4.250%	09/15/2044		742,989	741,476
					745,000.000		
548661CU9	LOWE'S COS INC CALLABLE NOTES FIXED 5.12	SEMI-ANN.	5.125%	11/15/2041		299,820	332,169
					300,000.000		
55608PAQ7	MACQUARIE BANK LTD MEDIUM TERM NOTE FIXE	SEMI-ANN.	4.000%	07/29/2025		349,486	354,606
					350,000.000		

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 85 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
55616XAA5	MACY'S RETAIL HOLDINGS INC BOND FIXED 7. RATINGS: BA2 BB	SEMI-ANN.	7.450% 07/15/2017 50,000.000	59,996	54,024
577778BH5	MACY'S RETAIL HOLDINGS INC CALLABLE BOND RATINGS: BA2 BB	SEMI-ANN.	6.700% 09/15/2028 525,000.000	357,000	578,219
31410HAQ4	MACY'S RETAIL HOLDINGS INC CALLABLE BOND RATINGS: BA2 BB	SEMI-ANN.	6.900% 04/01/2029 2,225,000.000	2,282,940	2,507,330
577778BQ5	MACY'S RETAIL HOLDINGS INC CALLABLE BOND RATINGS: BA2 BB	SEMI-ANN.	6.900% 01/15/2032 2,845,000.000	3,131,445	3,139,770
577778CE1	MACY'S RETAIL HOLDINGS INC CALLABLE NOTE RATINGS: BA2 BB	SEMI-ANN.	6.700% 07/15/2034 1,350,000.000	1,353,454	1,402,610
55616XAM9	MACY'S RETAIL HOLDINGS INC CALLABLE NOTE	SEMI-ANN.	4.500% 12/15/2034 1,480,000.000	1,336,962	1,236,984
314275AC2	MACY'S RETAIL HOLDINGS INC CALLABLE NOTE RATINGS: BA2 BB	SEMI-ANN.	6.375% 03/15/2037 1,950,000.000	1,899,995	1,973,322
559080AG1	MAGELLAN MIDSTREAM PARTNERS LP CALLABLE	SEMI-ANN.	5.150% 10/15/2043 275,000.000	283,484	235,807
565849AE6	MARATHON OIL CORP CALLABLE NOTES FIXED 6 RATINGS: BAA1 BBB+	SEMI-ANN.	6.600% 10/01/2037 925,000.000	1,102,948	793,613
565849AD8	MARATHON OIL CORP CALLABLE NOTES FIXED 6 RATINGS: BAA1 BBB+	SEMI-ANN.	6.000% 10/01/2017 150,000.000	153,288	152,900
56585AAG7	MARATHON PETROLEUM CORP CALLABLE NOTES F	SEMI-ANN.	3.625% 09/15/2024 96,000.000	95,655	89,457
571748AY8	MARSH & MCLENNAN COS INC CALLABLE NOTES	SEMI-ANN.	2.350% 03/06/2020 176,000.000	175,859	174,464
571748AX0	MARSH & MCLENNAN COS INC CALLABLE NOTES	SEMI-ANN.	3.500% 03/10/2025 380,000.000	378,545	374,102
57629WBS8	MASSMUTUAL GLOBAL FUNDING II MEDIUM TERM	SEMI-ANN.	2.100% 08/02/2018 209,000.000	208,615	209,698
55265KX95	MASTR ASSET SECURITIZATION TRUST 2003-11	MONTHLY	4.500% 12/25/2018 7,965.270	7,189	8,093
55265K2N8	MASTR ASSET SECURITIZATION TRUST 2003-11	MONTHLY	5.500% 12/25/2033 68,193.420	71,390	72,211
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 86 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
58013MEV2 MCDONALD'S CORP CALLABLE MEDIUM TERM NOT	SEMI-ANN.	4.600% 05/26/2045		279,749	269,402
		280,000.000			
58013MEK6 MCDONALD'S CORP CALLABLE NOTES FIXED 4.8	SEMI-ANN.	4.875% 07/15/2040		294,738	300,657
		300,000.000			
582839AH9 MEAD JOHNSON NUTRITION CO CALLABLE NOTES	SEMI-ANN.	4.125% 11/15/2025		50,979	51,384
		51,000.000			
582839AG1 MEAD JOHNSON NUTRITION CO CALLABLE NOTES	SEMI-ANN.	4.600% 06/01/2044		131,294	122,190
		132,000.000			
58405UAD4 MEDCO HEALTH SOLUTIONS INC CALLABLE NOTE	SEMI-ANN.	7.125% 03/15/2018		238,046	221,088
RATINGS: BAA3 BBB		200,000.000			
585055AZ9 MEDTRONIC INC CALLABLE NOTES FIXED 2.75%	SEMI-ANN.	2.750% 04/01/2023		558,684	545,826
		560,000.000			
585055BS4 MEDTRONIC INC CALLABLE NOTES FIXED 3.5%	SEMI-ANN.	3.500% 03/15/2025		495,210	504,085
		500,000.000			
585055BT2 MEDTRONIC INC CALLABLE NOTES FIXED 4.375	SEMI-ANN.	4.375% 03/15/2035		981,258	1,000,732
		990,000.000			
585055BU9 MEDTRONIC INC CALLABLE NOTES FIXED 4.625	SEMI-ANN.	4.625% 03/15/2045		4,033,504	4,125,800
		4,000,000.000			
58768WAC3 MERCEDES-BENZ AUTO RECEIVABLES TRUST 201	MONTHLY	0.780% 08/15/2017		46,444	46,391
		46,445.630			
58933YAT2 MERCK & CO INC CALLABLE NOTES FIXED 3.7%	SEMI-ANN.	3.700% 02/10/2045		233,649	217,011
		235,000.000			
58933YAJ4 MERCK & CO INC CALLABLE NOTES FIXED 4.15	SEMI-ANN.	4.150% 05/18/2043		453,608	451,578
		455,000.000			
59020UBU8 MERRILL LYNCH MORTGAGE INVESTORS TRUST S	MONTHLY	FLOATING 05/25/2029		102,950	104,791
		107,801.040			
59156RBG2 METLIFE INC CALLABLE NOTES FIXED 4.875%	SEMI-ANN.	4.875% 11/13/2043		794,562	844,534
		805,000.000			
59156RAY4 METLIFE INC CALLABLE NOTES FIXED 5.875%	SEMI-ANN.	5.875% 02/06/2041		847,762	904,365
		770,000.000			
594918AW4 MICROSOFT CORP CALLABLE BOND FIXED 3.625	SEMI-ANN.	3.625% 12/15/2023		110,454	116,647
		111,000.000			
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 87 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
594918AR5	MICROSOFT CORP CALLABLE NOTES FIXED 3.5%	SEMI-ANN.	3.500% 11/15/2042 245,000.000	242,212	215,688
594918AU8	MICROSOFT CORP CALLABLE NOTES FIXED 3.75	SEMI-ANN.	3.750% 05/01/2043 200,000.000	197,232	185,120
594918BD5	MICROSOFT CORP CALLABLE NOTES FIXED 3.75	SEMI-ANN.	3.750% 02/12/2045 565,000.000	561,876	520,602
594918BL7	MICROSOFT CORP CALLABLE NOTES FIXED 4.45	SEMI-ANN.	4.450% 11/03/2045 605,000.000	602,913	623,888
594918BE3	MICROSOFT CORP CALLABLE NOTES FIXED 4% 1	SEMI-ANN.	4.000% 02/12/2055 650,000.000	639,665	583,876
594918AM6	MICROSOFT CORP NOTES FIXED 5.3% 08/FEB/2	SEMI-ANN.	5.300% 02/08/2041 380,000.000	406,152	437,756
595620AL9	MIDAMERICAN ENERGY CO CALLABLE BOND FIXE	SEMI-ANN.	4.800% 09/15/2043 470,000.000	474,902	502,872
606935AH7	ML-CFC COMMERCIAL MORTGAGE TRUST 2006-1	MONTHLY	FLOATING 02/12/2039 .080	0	0
609207AB1	MONDELEZ INTERNATIONAL INC CALLABLE NOTE	SEMI-ANN.	4.000% 02/01/2024 300,000.000	299,676	309,240
61690GAD3	MORGAN STANLEY BANK OF AMERICA MERRILL L	MONTHLY	3.669% 02/15/2047 500,000.000	514,990	517,445
61761JVL0	MORGAN STANLEY CALLABLE BOND FIXED 3.7%	SEMI-ANN.	3.700% 10/23/2024 95,000.000	94,835	95,457
61746BDQ6	MORGAN STANLEY CALLABLE MEDIUM TERM NOTE	SEMI-ANN.	3.875% 04/29/2024 430,000.000	426,233	438,333
61747YDY8	MORGAN STANLEY CALLABLE MEDIUM TERM NOTE	SEMI-ANN.	4.300% 01/27/2045 265,000.000	263,013	252,839
61760RBA9	MORGAN STANLEY CAPITAL I TRUST 2011-C3 2	MONTHLY	4.054% 07/15/2049 136,000.000	137,356	142,513
61761JB32	MORGAN STANLEY NOTES FIXED 2.8% 16/JUN/2	SEMI-ANN.	2.800% 06/16/2020 378,000.000	377,546	379,202
617482V92	MORGAN STANLEY NOTES FIXED 6.375% 24/JUL	SEMI-ANN.	6.375% 07/24/2042 310,000.000	361,128	383,331
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR			AETNA RETIREMENT PLAN COMPOSITE		PAGE 88 C 20661	
			BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT		COST	CURRENT VALUE
			SHARES / PAR			
61760UAA3	MORGAN STANLEY REREMIC TRUST 2012-XA A 2		MONTHLY	2.000% 07/27/2049	74,078	72,941
				73,344.780		
61945CAA1	MOSAIC CO/THE CALLABLE NOTES FIXED 3.75%	SEMI-ANN.		3.750% 11/15/2021	319,090	315,844
				315,000.000		
61945CAD5	MOSAIC CO/THE CALLABLE NOTES FIXED 5.45%	SEMI-ANN.		5.450% 11/15/2033	608,465	611,461
				605,000.000		
61945CAE3	MOSAIC CO/THE CALLABLE NOTES FIXED 5.625	SEMI-ANN.		5.625% 11/15/2043	138,879	133,232
				139,000.000		
628530BD8	MYLAN INC CALLABLE BOND FIXED 4.2% 29/NO	SEMI-ANN.		4.200% 11/29/2023	463,218	461,099
				465,000.000		
628530BC0	MYLAN INC CALLABLE BOND FIXED 5.4% 29/NO	SEMI-ANN.		5.400% 11/29/2043	141,284	120,075
				130,000.000		
629568AX4	NABORS INDUSTRIES INC CALLABLE NOTES FIX	SEMI-ANN.		4.625% 09/15/2021	107,886	82,176
				100,000.000		
637640AE3	NATIONAL SEMICONDUCTOR CORP CALLABLE NOT	SEMI-ANN.		6.600% 06/15/2017	238,062	214,926
	RATINGS: BAA1 BB+			200,000.000		
63946BAG5	NBCUNIVERSAL MEDIA LLC CALLABLE NOTES FI	SEMI-ANN.		5.950% 04/01/2041	705,138	837,144
				700,000.000		
62888XAC8	NCUA GUARANTEED NOTES TRUST 2010-C1 2010	MONTHLY		2.650% 10/29/2020	178,365	179,047
				178,719.340		
641423CA4	NEVADA POWER CO CALLABLE NOTES FIXED 5.4	SEMI-ANN.		5.450% 05/15/2041	82,975	93,262
				83,000.000		
641423BW7	NEVADA POWER CO CALLABLE NOTES FIXED 6.5	SEMI-ANN.		6.500% 08/01/2018	339,293	332,937
	RATINGS: BAA3 BBB			300,000.000		
64952WBY8	NEW YORK LIFE GLOBAL FUNDING NOTES FIXED	SEMI-ANN.		1.950% 02/11/2020	72,986	71,566
				73,000.000		
651229AQ9	NEWELL RUBBERMAID INC CALLABLE NOTES FIX	SEMI-ANN.		4.000% 12/01/2024	494,465	456,949
				495,000.000		
62912XAC8	NGPL PIPECO LLC CALLABLE NOTES FIXED 7.7	SEMI-ANN.		7.768% 12/15/2037	595,735	454,250
	RATINGS: BAA3 BBB-			575,000.000		
65364UAK2	NIAGARA MOHAWK POWER CORP CALLABLE NOTES	SEMI-ANN.		3.508% 10/01/2024	210,998	211,808
				211,000.000		
JPMorgan Investor Services			J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 89 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
65473QBA0 NISOURCE FINANCE CORP CALLABLE NOTES FIX	SEMI-ANN.	3.850% 02/15/2023		199,186	203,884
		200,000.000			
65473QBD4 NISOURCE FINANCE CORP CALLABLE NOTES FIX	SEMI-ANN.	5.650% 02/01/2045		165,899	191,945
		167,000.000			
65477NAD8 NISSAN AUTO LEASE TRUST 2014-A 2014-A A3	MONTHLY	0.800% 02/15/2017		218,997	218,803
		219,000.000			
65473DAD4 NISSAN AUTO LEASE TRUST 2015-A 2015-A A3	MONTHLY	1.400% 06/15/2018		449,926	448,516
		450,000.000			
654748AC6 NISSAN AUTO RECEIVABLES 2013-A OWNER TRU	MONTHLY	0.500% 05/15/2017		13,863	13,863
		13,865.850			
65477MAC2 NISSAN AUTO RECEIVABLES 2013-C OWNER TRU	MONTHLY	0.670% 08/15/2018		178,806	178,440
		178,842.650			
65477PAC5 NISSAN AUTO RECEIVABLES 2014-A OWNER TRU	MONTHLY	0.720% 08/15/2018		264,758	264,077
		264,818.700			
65477WAC0 NISSAN AUTO RECEIVABLES 2014-B OWNER TRU	MONTHLY	1.110% 05/15/2019		139,995	139,543
		140,000.000			
65478AAD5 NISSAN AUTO RECEIVABLES 2015-C OWNER TRU	MONTHLY	1.370% 05/15/2020		180,977	179,748
		181,000.000			
655044AJ4 NOBLE ENERGY INC CALLABLE NOTES FIXED 5.	SEMI-ANN.	5.050% 11/15/2044		521,141	423,885
		525,000.000			
655044AK1 NOBLE ENERGY INC CALLABLE NOTES FIXED 5.	SEMI-ANN.	5.625% 05/01/2021		85,850	83,146
		85,000.000			
655044AL9 NOBLE ENERGY INC CALLABLE NOTES FIXED 5.	SEMI-ANN.	5.875% 06/01/2022		65,725	61,835
		65,000.000			
65504LAM9 NOBLE HOLDING INTERNATIONAL LTD CALLABLE	SEMI-ANN.	FLOATING 03/16/2018		35,923	32,599
		36,000.000			
65504LAJ6 NOBLE HOLDING INTERNATIONAL LTD CALLABLE	SEMI-ANN.	3.950% 03/15/2022		10,963	7,936
		12,000.000			
65504LAK3 NOBLE HOLDING INTERNATIONAL LTD CALLABLE	SEMI-ANN.	5.250% 03/15/2042		293,610	166,338
		300,000.000			
65535HAB5 NOMURA HOLDINGS INC NOTES FIXED 6.7% 04/ RATINGS: BAA2 BBB+	SEMI-ANN.	6.700% 03/04/2020		96,039	108,397
		94,000.000			
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 90 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
655664AR1 NORDSTROM INC CALLABLE NOTES FIXED 5% 15		SEMI-ANN. 5.000% 01/15/2044		4,761,925	7,158,506
		6,926,000.000			
655844BH0 NORFOLK SOUTHERN CORP CALLABLE BOND FIXE		SEMI-ANN. 4.837% 10/01/2041		2,187,580	2,231,283
		2,297,000.000			
655844BL1 NORFOLK SOUTHERN CORP CALLABLE NOTES FIX		SEMI-ANN. 2.903% 02/15/2023		88,335	86,922
		90,000.000			
655844BP2 NORFOLK SOUTHERN CORP CALLABLE NOTES FIX		SEMI-ANN. 3.850% 01/15/2024		643,128	656,823
		645,000.000			
655844BM9 NORFOLK SOUTHERN CORP CALLABLE NOTES FIX		SEMI-ANN. 3.950% 10/01/2042		1,999,940	1,721,500
		2,000,000.000			
655844BN7 NORFOLK SOUTHERN CORP CALLABLE NOTES FIX		SEMI-ANN. 4.800% 08/15/2043		1,311,684	1,287,450
		1,325,000.000			
655844BD9 NORFOLK SOUTHERN CORP CALLABLE NOTES FIX		SEMI-ANN. 6.000% 05/23/2111		361,454	368,333
		352,000.000			
666807BJ0 NORTHROP GRUMMAN CORP CALLABLE NOTES FIX		SEMI-ANN. 3.850% 04/15/2045		384,896	345,957
		385,000.000			
666807BH4 NORTHROP GRUMMAN CORP CALLABLE NOTES FIX		SEMI-ANN. 4.750% 06/01/2043		2,082,998	2,145,965
		2,085,000.000			
66989HAG3 NOVARTIS CAPITAL CORP CALLABLE NOTES FIX		SEMI-ANN. 3.400% 05/06/2024		262,118	272,551
		264,000.000			
67021CAJ6 NSTAR ELECTRIC CO CALLABLE BOND FIXED 4.		SEMI-ANN. 4.400% 03/01/2044		273,100	278,803
		275,000.000			
674599CG8 OCCIDENTAL PETROLEUM CORP CALLABLE NOTES		SEMI-ANN. 3.500% 06/15/2025		181,530	177,759
		182,000.000			
677415CP4 OHIO POWER CO CALLABLE NOTES FIXED 5.375		SEMI-ANN. 5.375% 10/01/2021		386,035	367,323
RATINGS: BAA1 BBB		330,000.000			
68233DAR8 ONCOR ELECTRIC DELIVERY CO LLC CALLABLE		SEMI-ANN. 7.000% 09/01/2022		128,740	120,075
RATINGS: BAA1 BBB+		100,000.000			
68268NAP8 ONEOK PARTNERS LP CALLABLE NOTES FIXED 4		SEMI-ANN. 4.900% 03/15/2025		439,076	370,586
		440,000.000			
68268NAM5 ONEOK PARTNERS LP CALLABLE NOTES FIXED 6		SEMI-ANN. 6.200% 09/15/2043		1,493,505	1,143,825
		1,500,000.000			
JPMorgan Investor Services					
J.P.Morgan					

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 91 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
68389XBA2	ORACLE CORP CALLABLE NOTES FIXED 2.8% 08	SEMI-ANN. 2.800% 07/08/2021		93,864	95,208
		94,000.000			
68389XAS4	ORACLE CORP CALLABLE NOTES FIXED 3.625%	SEMI-ANN. 3.625% 07/15/2023		327,023	341,345
		330,000.000			
68389XBF1	ORACLE CORP CALLABLE NOTES FIXED 4.125%	SEMI-ANN. 4.125% 05/15/2045		1,291,664	1,232,647
		1,300,000.000			
68389XAV7	ORACLE CORP CALLABLE NOTES FIXED 4.3% 08	SEMI-ANN. 4.300% 07/08/2034		980,744	969,940
		975,000.000			
68389XAM7	ORACLE CORP CALLABLE NOTES FIXED 5.375%	SEMI-ANN. 5.375% 07/15/2040		131,141	122,370
		110,000.000			
69371RK54	PACCAR FINANCIAL CORP MEDIUM TERM NOTE F	SEMI-ANN. 1.600% 03/15/2017		163,969	164,325
		164,000.000			
69371RM29	PACCAR FINANCIAL CORP MEDIUM TERM NOTE F	SEMI-ANN. 2.200% 09/15/2019		299,829	298,782
		300,000.000			
694308HE0	PACIFIC GAS & ELECTRIC CO CALLABLE NOTES	SEMI-ANN. 3.850% 11/15/2023		262,476	264,942
		255,000.000			
694308GY7	PACIFIC GAS & ELECTRIC CO CALLABLE NOTES	SEMI-ANN. 4.500% 12/15/2041		408,586	408,631
		410,000.000			
70109HAL9	PARKER-HANNIFIN CORP CALLABLE MEDIUM TER	SEMI-ANN. 3.300% 11/21/2024		45,899	46,396
		46,000.000			
70109HAM7	PARKER-HANNIFIN CORP CALLABLE MEDIUM TER	SEMI-ANN. 4.200% 11/21/2034		624,331	634,269
		625,000.000			
693304AR8	PECO ENERGY CO CALLABLE BOND FIXED 4.8%	SEMI-ANN. 4.800% 10/15/2043		348,716	377,643
		350,000.000			
708696BU2	PENNSYLVANIA ELECTRIC CO CALLABLE NOTES	SEMI-ANN. 6.050% 09/01/2017		228,676	212,878
	RATINGS: BAA2 BBB-	200,000.000			
713448CB2	PEPSICO INC CALLABLE NOTES FIXED 1.25% 1	SEMI-ANN. 1.250% 08/13/2017		285,519	287,083
		287,000.000			
713448CC0	PEPSICO INC CALLABLE NOTES FIXED 3.6% 13	SEMI-ANN. 3.600% 08/13/2042		167,209	153,915
		170,000.000			
713448BS6	PEPSICO INC CALLABLE NOTES FIXED 4.875%	SEMI-ANN. 4.875% 11/01/2040		219,382	213,698
		200,000.000			
JPMorgan Investor Services		J.P.Morgan			

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
	SHARES / PAR		
714294AD7 PERRIGO CO PLC CALLABLE NOTES FIXED 4% 1	SEMI-ANN. 4.000% 11/15/2023 755,000.000	748,104	736,042
714294AH8 PERRIGO CO PLC CALLABLE NOTES FIXED 5.3%	SEMI-ANN. 5.300% 11/15/2043 200,000.000	215,576	192,610
714295AC6 PERRIGO FINANCE UNLIMITED CO CALLABLE B0	SEMI-ANN. 3.900% 12/15/2024 470,000.000	468,021	453,480
71645WAS0 PETROBRAS INTERNATIONAL FINANCE CO - PIF	SEMI-ANN. 6.750% 01/27/2041 7,575,000.000	8,410,462	4,848,000
717081DE0 PFIZER INC CALLABLE NOTES FIXED 4.3% 15/	SEMI-ANN. 4.300% 06/15/2043 940,000.000	937,941	940,724
69343MAA0 PFP 2015-2 LTD 2015-2 A FLOATING 14/JUL/	MONTHLY FLOATING 07/14/2034 345,000.000	345,000	345,145
718172BL2 PHILIP MORRIS INTERNATIONAL INC NOTES FI	SEMI-ANN. 4.250% 11/10/2044 755,000.000	734,396	729,126
718172AP4 PHILIP MORRIS INTERNATIONAL INC NOTES FI	SEMI-ANN. 4.500% 03/20/2042 780,000.000	760,929	774,088
718546AK0 PHILLIPS 66 CALLABLE NOTES FIXED 4.65% 1	SEMI-ANN. 4.650% 11/15/2034 610,000.000	602,459	571,735
72650RBG6 PLAINS ALL AMERICAN PIPELINE LP / PAA FI	SEMI-ANN. 2.600% 12/15/2019 132,000.000	131,753	117,056
72650RAZ5 PLAINS ALL AMERICAN PIPELINE LP / PAA FI	SEMI-ANN. 3.650% 06/01/2022 30,000.000	29,754	25,745
72650RBD3 PLAINS ALL AMERICAN PIPELINE LP / PAA FI	SEMI-ANN. 3.850% 10/15/2023 65,000.000	65,094	54,692
72650RBJ0 PLAINS ALL AMERICAN PIPELINE LP / PAA FI	SEMI-ANN. 4.650% 10/15/2025 200,000.000	199,692	174,590
69349LAP3 PNC BANK NA CALLABLE BOND FIXED 1.15% 01	SEMI-ANN. 1.150% 11/01/2016 400,000.000	399,480	400,044
69353REF1 PNC BANK NA CALLABLE MEDIUM TERM NOTE FI	SEMI-ANN. 3.300% 10/30/2024 460,000.000	459,807	460,506
693506BB2 PPG INDUSTRIES INC CALLABLE BOND FIXED 6 RATINGS: BAA1 BBB+	SEMI-ANN. 6.650% 03/15/2018 41,000.000	47,281	44,909

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 93 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
69351UAQ6 PPL ELECTRIC UTILITIES CORP CALLABLE BON	SEMI-ANN.	2.500% 09/01/2022		85,712	84,090
		86,000.000			
69351UAS2 PPL ELECTRIC UTILITIES CORP CALLABLE BON	SEMI-ANN.	4.125% 06/15/2044		548,490	546,964
		555,000.000			
74005PBB9 PRAXAIR INC CALLABLE NOTES FIXED 2.2% 15	SEMI-ANN.	2.200% 08/15/2022		246,445	238,943
		250,000.000			
74005PBD5 PRAXAIR INC CALLABLE NOTES FIXED 3.55% 0	SEMI-ANN.	3.550% 11/07/2042		235,286	218,104
		245,000.000			
740189AN5 PRECISION CASTPARTS CORP CALLABLE BOND F	SEMI-ANN.	4.200% 06/15/2035		198,794	198,920
		200,000.000			
743263AN5 PROGRESS ENERGY INC CALLABLE BOND FIXED	SEMI-ANN.	7.050% 03/15/2019		99,591	113,433
RATINGS: BAA2 BBB		100,000.000			
743263AR6 PROGRESS ENERGY INC CALLABLE NOTES FIXED	SEMI-ANN.	4.400% 01/15/2021		385,111	401,934
		380,000.000			
74340XBE0 PROLOGIS LP CALLABLE NOTES FIXED 3.75% 0	SEMI-ANN.	3.750% 11/01/2025		34,783	34,719
		35,000.000			
743862AA2 PROVIDENT COS INC CALLABLE NOTES FIXED 7	SEMI-ANN.	7.250% 03/15/2028		513,899	631,514
RATINGS: BA1 BBB-		543,000.000			
743862AD6 PROVIDENT COS INC NOTES FIXED 7% 15/JUL/	SEMI-ANN.	7.000% 07/15/2018		417,516	442,612
RATINGS: BA1 BBB-		400,000.000			
69362BBA9 PSEG POWER LLC CALLABLE NOTES FIXED 4.3%	SEMI-ANN.	4.300% 11/15/2023		42,975	42,205
		43,000.000			
744448CD1 PUBLIC SERVICE CO OF COLORADO CALLABLE B	SEMI-ANN.	3.200% 11/15/2020		73,699	76,413
		74,000.000			
744448CJ8 PUBLIC SERVICE CO OF COLORADO CALLABLE B	SEMI-ANN.	3.950% 03/15/2043		704,584	740,073
		760,000.000			
744482BL3 PUBLIC SERVICE CO OF NEW HAMPSHIRE CALLA	SEMI-ANN.	3.500% 11/01/2023		49,817	51,228
		50,000.000			
744533BJ8 PUBLIC SERVICE CO OF OKLAHOMA CALLABLE N	SEMI-ANN.	6.625% 11/15/2037		347,386	421,414
RATINGS: BAA1 BBB		350,000.000			
747525AJ2 QUALCOMM INC CALLABLE NOTES FIXED 4.65%	SEMI-ANN.	4.650% 05/20/2035		995,478	927,580
		1,000,000.000			
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 94 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
756109AQ7 REALTY INCOME CORP CALLABLE NOTES FIXED		SEMI-ANN. 3.875% 07/15/2024 200,000.000		203,966	196,196
760759AP5 REPUBLIC SERVICES INC CALLABLE NOTES FIX		SEMI-ANN. 3.550% 06/01/2022 818,000.000		805,502	835,333
760759AN0 REPUBLIC SERVICES INC CALLABLE NOTES FIX		SEMI-ANN. 5.700% 05/15/2041 200,000.000		222,218	223,714
761713AZ9 REYNOLDS AMERICAN INC CALLABLE NOTES FIX		SEMI-ANN. 6.150% 09/15/2043 1,100,000.000		1,095,083	1,247,851
76716XAA0 RIO OIL FINANCE TRUST SERIES 2014-1 CALL		QUARTERLY FLOATING 07/06/2024 750,000.000		628,125	555,000
76716XAB8 RIO OIL FINANCE TRUST SERIES 2014-3 CALL		QUARTERLY FLOATING 01/06/2027 5,650,000.000		5,650,000	4,069,978
767201AK2 RIO TINTO FINANCE USA LTD CALLABLE NOTES		SEMI-ANN. 3.500% 11/02/2020 58,000.000		57,551	56,855
76720AAG1 RIO TINTO FINANCE USA PLC CALLABLE NOTES		SEMI-ANN. 4.125% 08/21/2042 285,000.000		262,452	222,990
77340RAM9 ROCKIES EXPRESS PIPELINE LLC CALLABLE NO RATINGS: BA1 BBB		SEMI-ANN. 6.875% 04/15/2040 500,000.000		469,375	430,000
775109BE0 ROGERS COMMUNICATIONS INC CALLABLE NOTES		SEMI-ANN. 3.625% 12/15/2025 127,000.000		126,050	124,918
776743AA4 ROPER TECHNOLOGIES INC CALLABLE NOTES FI		SEMI-ANN. 3.000% 12/15/2020 50,000.000		49,981	49,793
78011DAC8 ROYAL BANK OF CANADA BOND FIXED 1.2% 19/		SEMI-ANN. 1.200% 09/19/2017 211,000.000		210,979	210,002
78011DAF1 ROYAL BANK OF CANADA BOND FIXED 2% 01/OC		SEMI-ANN. 2.000% 10/01/2018 159,000.000		158,879	159,339
78008S7D2 ROYAL BANK OF CANADA MEDIUM TERM NOTE FI		SEMI-ANN. 2.200% 07/27/2018 100,000.000		100,000	100,808
780099CE5 ROYAL BANK OF SCOTLAND GROUP PLC BOND FI		SEMI-ANN. 6.125% 12/15/2022 4,600,000.000		4,591,776	5,008,020
780097AZ4 ROYAL BANK OF SCOTLAND GROUP PLC NOTES F		SEMI-ANN. 6.000% 12/19/2023 2,123,000.000		2,184,680	2,286,513
JPMorgan Investor Services					
J.P.Morgan					

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 95 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
78355HJP5 RYDER SYSTEM INC CALLABLE MEDIUM TERM NO		SEMI-ANN. 3.600% 03/01/2016		49,943	50,196
		50,000.000			
78355HJR1 RYDER SYSTEM INC CALLABLE MEDIUM TERM NO		SEMI-ANN. 3.500% 06/01/2017		106,810	109,314
		107,000.000			
78355HJX8 RYDER SYSTEM INC CALLABLE MEDIUM TERM NO		SEMI-ANN. 2.450% 09/03/2019		138,686	136,934
		139,000.000			
78355HJZ3 RYDER SYSTEM INC CALLABLE MEDIUM TERM NO		SEMI-ANN. 2.500% 05/11/2020		84,766	82,787
		85,000.000			
805564MU2 SAXON ASSET SECURITIES TRUST 2003-1 2003		MONTHLY FLOATING 06/25/2033		63,419	63,016
		62,404.610			
806851AE1 SCHLUMBERGER HOLDINGS CORP CALLABLE NOTE		SEMI-ANN. 3.625% 12/21/2022		1,073,549	1,061,907
		1,075,000.000			
806854AH8 SCHLUMBERGER INVESTMENT SA CALLABLE NOTE		SEMI-ANN. 3.650% 12/01/2023		142,514	145,078
		143,000.000			
816851AK5 SEMPRA ENERGY CALLABLE NOTES FIXED 9.8% RATINGS: BAA1 BBB+		SEMI-ANN. 9.800% 02/15/2019		409,851	363,027
		300,000.000			
822582AY8 SHELL INTERNATIONAL FINANCE BV CALLABLE		SEMI-ANN. 4.550% 08/12/2043		1,653,678	1,618,430
		1,665,000.000			
822582BF8 SHELL INTERNATIONAL FINANCE BV CALLABLE		SEMI-ANN. 4.375% 05/11/2045		1,402,137	1,326,418
		1,405,000.000			
828807CF2 SIMON PROPERTY GROUP LP CALLABLE NOTES F		SEMI-ANN. 4.375% 03/01/2021		191,987	187,572
		173,000.000			
837004CH1 SOUTH CAROLINA ELECTRIC & GAS CO CALLABL		SEMI-ANN. 4.500% 06/01/2064		28,692	26,998
		29,000.000			
842400FV0 SOUTHERN CALIFORNIA EDISON CO CALLABLE B		SEMI-ANN. 4.050% 03/15/2042		363,976	390,760
		400,000.000			
842400FW8 SOUTHERN CALIFORNIA EDISON CO CALLABLE B		SEMI-ANN. 3.900% 03/15/2043		646,120	620,178
		650,000.000			
842400FQ1 SOUTHERN CALIFORNIA EDISON CO CALLABLE N		SEMI-ANN. 4.500% 09/01/2040		962,953	928,270
		890,000.000			
845437BL5 SOUTHWESTERN ELECTRIC POWER CO CALLABLE RATINGS: BAA3 BBB		SEMI-ANN. 6.200% 03/15/2040		595,975	592,130
		500,000.000			
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 96 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
845743BM4 SOUTHWESTERN PUBLIC SERVICE CO CALLABLE RATINGS: BAA1 BBB+		SEMI-ANN. 8.750% 12/01/2018 250,000.000		324,328	294,410
84755TAE7 SPECTRA ENERGY CAPITAL LLC CALLABLE NOTE		SEMI-ANN. 3.300% 03/15/2023 1,155,000.000		1,143,195	988,149
84756NAF6 SPECTRA ENERGY PARTNERS LP CALLABLE NOTE		SEMI-ANN. 3.500% 03/15/2025 125,000.000		124,478	109,336
855244AG4 STARBUCKS CORP CALLABLE NOTES FIXED 2.7%		SEMI-ANN. 2.700% 06/15/2022 130,000.000		129,975	130,040
857477AM5 STATE STREET CORP NOTES FIXED 3.7% 20/NO		SEMI-ANN. 3.700% 11/20/2023 431,000.000		429,340	448,464
85771PAG7 STATOIL ASA CALLABLE NOTES FIXED 2.45% 1		SEMI-ANN. 2.450% 01/17/2023 375,000.000		373,785	355,481
85771PAX0 STATOIL ASA CALLABLE NOTES FIXED 3.25% 1		SEMI-ANN. 3.250% 11/10/2024 550,000.000		546,700	539,435
85771PAL6 STATOIL ASA CALLABLE NOTES FIXED 3.95% 1		SEMI-ANN. 3.950% 05/15/2043 635,000.000		634,111	574,015
85771PAQ5 STATOIL ASA CALLABLE NOTES FIXED 4.8% 08		SEMI-ANN. 4.800% 11/08/2043 145,000.000		144,269	147,062
86359LAA7 STRUCTURED ASSET MORTGAGE INVESTMENTS II		MONTHLY FLOATING 01/19/2034 87,576.040		84,073	84,615
863667AE1 STRYKER CORP CALLABLE NOTES FIXED 4.1% 0		SEMI-ANN. 4.100% 04/01/2043 300,000.000		295,741	283,479
863667AG6 STRYKER CORP CALLABLE NOTES FIXED 4.375%		SEMI-ANN. 4.375% 05/15/2044 600,000.000		597,306	593,454
867224AA5 SUNCOR ENERGY INC CALLABLE NOTES FIXED 3		SEMI-ANN. 3.600% 12/01/2024 70,000.000		69,465	65,932
867229AE6 SUNCOR ENERGY INC CALLABLE NOTES FIXED 6 RATINGS: BAA2 BBB+		SEMI-ANN. 6.500% 06/15/2038 1,485,000.000		1,742,885	1,588,920
86765BAG4 SUNOCO LOGISTICS PARTNERS OPERATIONS LP RATINGS: BAA2 BBB		SEMI-ANN. 5.500% 02/15/2020 275,000.000		304,589	285,238
86765BAN9 SUNOCO LOGISTICS PARTNERS OPERATIONS LP		SEMI-ANN. 4.250% 04/01/2024 78,000.000		79,382	67,461
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 97 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
86765BAQ2 SUNOCO LOGISTICS PARTNERS OPERATIONS LP		SEMI-ANN. 5.350% 05/15/2045 420,000.000		417,190	311,888
867914AH6 SUNTRUST BANKS INC PUTABLE NOTES FIXED 6 RATINGS: BAA2 BBB-		SEMI-ANN. 6.000% 02/15/2026 300,000.000		324,062	332,397
871829AZ0 SYSCO CORP CALLABLE NOTES FIXED 3.75% 01		SEMI-ANN. 3.750% 10/01/2025 83,000.000		83,000	84,139
87612EAZ9 TARGET CORP CALLABLE NOTES FIXED 2.9% 15		SEMI-ANN. 2.900% 01/15/2022 250,000.000		241,350	254,285
87612EBD7 TARGET CORP CALLABLE NOTES FIXED 3.5% 01		SEMI-ANN. 3.500% 07/01/2024 206,000.000		205,085	213,760
878742AW5 TECK RESOURCES LTD CALLABLE NOTES FIXED		SEMI-ANN. 6.250% 07/15/2041 1,975,000.000		1,753,680	869,000
878742AS4 TECK RESOURCES LTD CALLABLE NOTES FIXED		SEMI-ANN. 6.000% 08/15/2040 1,250,000.000		1,075,413	525,000
87927VAR9 TELECOM ITALIA CAPITAL SA CALLABLE NOTES RATINGS: BAA2 BBB		SEMI-ANN. 7.200% 07/18/2036 3,700,000.000		3,419,173	3,737,000
87927VAV0 TELECOM ITALIA CAPITAL SA CALLABLE NOTES RATINGS: BAA2 BBB		SEMI-ANN. 7.721% 06/04/2038 4,700,000.000		4,923,336	4,899,750
87938WAP8 TELEFONICA EMISIONES SAU CALLABLE NOTES		SEMI-ANN. 5.462% 02/16/2021 57,000.000		57,000	63,704
882508AY0 TEXAS INSTRUMENTS INC CALLABLE NOTES FIX		SEMI-ANN. 2.750% 03/12/2021 197,000.000		195,609	198,286
883556BF8 THERMO FISHER SCIENTIFIC INC CALLABLE NO		SEMI-ANN. 4.150% 02/01/2024 137,000.000		136,630	142,299
884903BQ7 THOMSON REUTERS CORP CALLABLE NOTES FIXE		SEMI-ANN. 4.300% 11/23/2023 250,000.000		248,453	255,293
884903BM6 THOMSON REUTERS CORP CALLABLE NOTES FIXE		SEMI-ANN. 4.500% 05/23/2043 85,000.000		72,039	73,930
885220GF4 THORNBURG MORTGAGE SECURITIES TRUST 2004		MONTHLY FLOATING 12/25/2044 144,504.500		145,588	142,856
88732JAY4 TIME WARNER CABLE INC CALLABLE BOND FIXE		SEMI-ANN. 5.875% 11/15/2040 1,065,000.000		1,106,333	1,009,269

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 98 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31,2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
88732JAJ7 TIME WARNER CABLE INC CALLABLE BOND FIXE RATINGS: BAA2 BBB		SEMI-ANN. 6.550% 05/01/2037 2,325,000.000		2,940,707	2,352,877
88732JAU2 TIME WARNER CABLE INC CALLABLE BOND FIXE RATINGS: BAA2 BBB		SEMI-ANN. 6.750% 06/15/2039 2,592,000.000		2,599,293	2,601,331
88732JAN8 TIME WARNER CABLE INC CALLABLE BOND FIXE RATINGS: BAA2 BBB		SEMI-ANN. 7.300% 07/01/2038 5,450,000.000		5,722,507	5,908,672
88732JBB3 TIME WARNER CABLE INC CALLABLE NOTES FIX		SEMI-ANN. 5.500% 09/01/2041 75,000.000		77,962	67,774
887317AM7 TIME WARNER INC CALLABLE BOND FIXED 5.37		SEMI-ANN. 5.375% 10/15/2041 1,025,000.000		1,018,502	1,048,606
887317AH8 TIME WARNER INC CALLABLE BOND FIXED 6.1%		SEMI-ANN. 6.100% 07/15/2040 1,280,000.000		1,406,086	1,382,579
00184AAG0 TIME WARNER INC CALLABLE BOND FIXED 7.7% RATINGS: BAA2 BBB		SEMI-ANN. 7.700% 05/01/2032 5,575,000.000		6,418,902	6,958,492
887317AR6 TIME WARNER INC CALLABLE NOTES FIXED 4.0		SEMI-ANN. 4.050% 12/15/2023 143,000.000		142,570	145,906
00184AAC9 TIME WARNER INC CALLABLE NOTES FIXED 7.6 RATINGS: BAA2 BBB		SEMI-ANN. 7.625% 04/15/2031 4,550,000.000		5,127,098	5,629,943
891145TN4 TORONTO-DOMINION BANK/THE BOND FIXED 1.5		SEMI-ANN. 1.500% 03/13/2017 300,000.000		298,980	300,483
89114QAV0 TORONTO-DOMINION BANK/THE MEDIUM TERM NO		SEMI-ANN. 2.250% 11/05/2019 235,000.000		234,570	234,859
89153VAG4 TOTAL CAPITAL INTERNATIONAL SA CALLABLE		SEMI-ANN. 3.700% 01/15/2024 640,000.000		638,368	648,666
89152UAE2 TOTAL CAPITAL SA CALLABLE NOTES FIXED 2.		SEMI-ANN. 2.300% 03/15/2016 400,000.000		403,424	401,112
89236RAC3 TOYOTA AUTO RECEIVABLES 2013-A OWNER TRU		MONTHLY 0.550% 01/17/2017 12,079.400		12,079	12,074
89231MAC9 TOYOTA AUTO RECEIVABLES 2014-A OWNER TRU		MONTHLY 0.670% 12/15/2017 500,217.400		500,125	499,161
89190AAC4 TOYOTA AUTO RECEIVABLES 2014-C OWNER TRU		MONTHLY 0.930% 07/16/2018 230,000.000		229,990	229,520
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 99 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31,2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
89233P5E2 TOYOTA MOTOR CREDIT CORP CALLABLE MEDIUM	SEMI-ANN.	2.000% 09/15/2016		198,962	201,614
		200,000.000			
89236TBB0 TOYOTA MOTOR CREDIT CORP CALLABLE MEDIUM	SEMI-ANN.	2.100% 01/17/2019		561,803	559,172
		558,000.000			
89352HAN9 TRANSCANADA PIPELINES LTD CALLABLE NOTES	SEMI-ANN.	1.875% 01/12/2018		37,880	37,850
		38,000.000			
89352HAM1 TRANSCANADA PIPELINES LTD CALLABLE NOTES	SEMI-ANN.	4.625% 03/01/2034		209,051	198,549
		210,000.000			
89352HAL3 TRANSCANADA PIPELINES LTD CALLABLE NOTES	SEMI-ANN.	5.000% 10/16/2043		768,763	712,752
		775,000.000			
893830AY5 TRANSOCEAN INC CALLABLE BOND FIXED 6.5%	SEMI-ANN.	6.500% 11/15/2020		438,374	273,240
		396,000.000			
893830BB4 TRANSOCEAN INC CALLABLE NOTES FIXED 6.37	SEMI-ANN.	FLOATING 12/15/2021		267,545	196,460
		304,000.000			
902133AG2 TYCO ELECTRONICS GROUP SA CALLABLE NOTES	SEMI-ANN.	7.125% 10/01/2037		4,081,813	5,547,381
RATINGS: BAA2 BBB-		4,350,000.000			
902118BT4 TYCO INTERNATIONAL FINANCE SA CALLABLE N	SEMI-ANN.	5.125% 09/14/2045		5,023,185	5,242,910
		5,050,000.000			
902494AW3 TYSON FOODS INC CALLABLE NOTES FIXED 2.6	SEMI-ANN.	2.650% 08/15/2019		42,972	43,024
		43,000.000			
90269CAD2 UBS-BARCLAYS COMMERCIAL MORTGAGE TRUST 2	MONTHLY	3.525% 05/10/2063		265,183	266,002
		260,000.000			
905581AS3 UNION CARBIDE CORP BOND FIXED 7.75% 01/0	SEMI-ANN.	7.750% 10/01/2096		104,317	119,528
RATINGS: BA2 BBB-		100,000.000			
907818EA2 UNION PACIFIC CORP CALLABLE NOTES FIXED	SEMI-ANN.	1.800% 02/01/2020		52,887	52,162
		53,000.000			
907818DV7 UNION PACIFIC CORP CALLABLE NOTES FIXED	SEMI-ANN.	3.750% 03/15/2024		99,247	104,912
		100,000.000			
907818DK1 UNION PACIFIC CORP CALLABLE NOTES FIXED	SEMI-ANN.	4.163% 07/15/2022		573,587	472,506
		437,000.000			
907818DT2 UNION PACIFIC CORP CALLABLE NOTES FIXED	SEMI-ANN.	4.821% 02/01/2044		2,400,399	2,489,894
		2,290,000.000			
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 100 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31,2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
907818DX3 UNION PACIFIC CORP CALLABLE NOTES FIXED		SEMI-ANN. 4.850% 06/15/2044		1,004,029	1,085,240
		1,000,000.000			
911312AQ9 UNITED PARCEL SERVICE INC CALLABLE NOTES		SEMI-ANN. 2.450% 10/01/2022		288,579	296,751
		300,000.000			
913017BT5 UNITED TECHNOLOGIES CORP NOTES FIXED 4.5		SEMI-ANN. 4.500% 06/01/2042		1,324,116	1,339,363
		1,330,000.000			
91324PCQ3 UNITEDHEALTH GROUP INC CALLABLE NOTES FI		SEMI-ANN. 4.625% 07/15/2035		519,938	539,822
		520,000.000			
91324PBN1 UNITEDHEALTH GROUP INC CALLABLE NOTES FI		SEMI-ANN. 5.700% 10/15/2040		848,625	894,401
		770,000.000			
903192AA0 UNUM GROUP CALLABLE NOTES FIXED 6.75% 15		SEMI-ANN. 6.750% 12/15/2028		660,225	933,310
RATINGS: BA1 BBB-		785,000.000			
90290KAC9 USAA AUTO OWNER TRUST 2014-1 2014-1 A3 0		MONTHLY 0.580% 12/15/2017		187,192	186,898
		187,199.990			
92277GAE7 VENTAS REALTY LP CALLABLE NOTES FIXED 3.		SEMI-ANN. 3.500% 02/01/2025		21,926	21,066
		22,000.000			
92277GAD9 VENTAS REALTY LP CALLABLE NOTES FIXED 3.		SEMI-ANN. 3.750% 05/01/2024		117,179	115,632
		118,000.000			
92277GAG2 VENTAS REALTY LP CALLABLE NOTES FIXED 4.		SEMI-ANN. 4.125% 01/15/2026		33,734	33,893
		34,000.000			
92343VBY9 VERIZON COMMUNICATIONS INC CALLABLE NOTE		SEMI-ANN. 4.150% 03/15/2024		312,493	321,658
		313,000.000			
92343VCQ5 VERIZON COMMUNICATIONS INC CALLABLE NOTE		SEMI-ANN. 4.400% 11/01/2034		501,344	465,928
		505,000.000			
92343VBG8 VERIZON COMMUNICATIONS INC CALLABLE NOTE		SEMI-ANN. 3.850% 11/01/2042		290,072	245,217
		300,000.000			
92343VBT0 VERIZON COMMUNICATIONS INC CALLABLE NOTE		SEMI-ANN. 6.550% 09/15/2043		7,540,359	8,551,474
		7,203,000.000			
92343VCK8 VERIZON COMMUNICATIONS INC CALLABLE NOTE		SEMI-ANN. 4.862% 08/21/2046		452,369	458,217
		484,000.000			
92343VCM4 VERIZON COMMUNICATIONS INC CALLABLE NOTE		SEMI-ANN. 5.012% 08/21/2054		5,217,620	5,777,373
		6,310,000.000			
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 101 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
92343VCY8 VERIZON COMMUNICATIONS INC CALLABLE NOTE		SEMI-ANN. 4.672% 03/15/2055 5,131,000.000		3,895,792	4,449,778
92343VCZ5 VERIZON COMMUNICATIONS INC CALLABLE NOTE		SEMI-ANN. 4.672% 03/15/2055 2,774,000.000		2,183,303	2,408,387
92343VCN2 VERIZON COMMUNICATIONS INC CALLABLE NOTE		SEMI-ANN. 3.000% 11/01/2021 179,000.000		178,461	178,497
92553PAU6 VIACOM INC CALLABLE BOND FIXED 5.85% 01/		SEMI-ANN. 5.850% 09/01/2043 2,300,000.000		2,285,119	2,065,354
92553PAM4 VIACOM INC CALLABLE NOTES FIXED 3.125% 1		SEMI-ANN. 3.125% 06/15/2022 100,000.000		97,626	92,646
92553PAX0 VIACOM INC CALLABLE NOTES FIXED 3.875% 0		SEMI-ANN. 3.875% 04/01/2024 400,000.000		396,768	374,816
92553PAJ1 VIACOM INC CALLABLE NOTES FIXED 3.875% 1		SEMI-ANN. 3.875% 12/15/2021 36,000.000		35,410	35,392
925524BB5 VIACOM INC CALLABLE NOTES FIXED 6.25% 30 RATINGS: BAA2 BBB		SEMI-ANN. 6.250% 04/30/2016 4,000.000		4,368	4,062
927804FP4 VIRGINIA ELECTRIC & POWER CO CALLABLE NO		SEMI-ANN. 4.650% 08/15/2043 525,000.000		524,748	555,062
92826CAE2 VISA INC CALLABLE NOTES FIXED 4.15% 14/D		SEMI-ANN. 4.150% 12/14/2035 360,000.000		359,514	363,449
92826CAF9 VISA INC CALLABLE NOTES FIXED 4.3% 14/DE		SEMI-ANN. 4.300% 12/14/2045 1,060,000.000		1,058,230	1,075,434
92857WBD1 VODAFONE GROUP PLC CALLABLE NOTES FIXED		SEMI-ANN. 4.375% 02/19/2043 1,895,000.000		1,870,668	1,562,067
92867VAD2 VOLKSWAGEN AUTO LEASE TRUST 2015-A 2015-		MONTHLY 1.250% 12/20/2017 179,000.000		178,990	177,761
92867LAC6 VOLKSWAGEN AUTO LOAN ENHANCED TRUST 2012		MONTHLY 0.460% 01/20/2017 .020		0	0
92867PAC7 VOLKSWAGEN AUTO LOAN ENHANCED TRUST 2013		MONTHLY 0.700% 04/20/2018 245,618.830		245,562	244,446
929160AG4 VULCAN MATERIALS CO CALLABLE NOTES FIXED RATINGS: BAA2 BBB		SEMI-ANN. 7.150% 11/30/2037 4,150,000.000		4,411,341	4,357,500
JPMorgan Investor Services					
J.P.Morgan					

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 102 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
931142DP5	WAL-MART STORES INC CALLABLE BOND FIXED	SEMI-ANN.	3.300% 04/22/2024 100,000.000	99,612	103,192
931142DH3	WAL-MART STORES INC CALLABLE NOTES FIXED	SEMI-ANN.	2.550% 04/11/2023 400,000.000	397,568	394,480
931142DG5	WAL-MART STORES INC CALLABLE NOTES FIXED	SEMI-ANN.	4.000% 04/11/2043 810,000.000	807,189	786,583
931142DB6	WAL-MART STORES INC NOTES FIXED 5.625% 1	SEMI-ANN.	5.625% 04/15/2041 360,000.000	412,762	428,242
931142CY7	WAL-MART STORES INC NOTES FIXED 5% 25/OC	SEMI-ANN.	5.000% 10/25/2040 1,235,000.000	1,304,996	1,358,574
931427AF5	WALGREENS BOOTS ALLIANCE INC CALLABLE NO	SEMI-ANN.	3.300% 11/18/2021 249,000.000	253,660	244,202
931427AB4	WALGREENS BOOTS ALLIANCE INC CALLABLE NO	SEMI-ANN.	4.500% 11/18/2034 785,000.000	777,201	716,862
25468PDA1	WALT DISNEY CO/THE CALLABLE MEDIUM TERM	SEMI-ANN.	1.850% 05/30/2019 100,000.000	99,900	100,155
25468PCT1	WALT DISNEY CO/THE CALLABLE MEDIUM TERM	SEMI-ANN.	2.550% 02/15/2022 175,000.000	171,675	176,124
25468PCX2	WALT DISNEY CO/THE CALLABLE MEDIUM TERM	SEMI-ANN.	3.700% 12/01/2042 390,000.000	387,200	363,246
25468PCR5	WALT DISNEY CO/THE CALLABLE NOTES FIXED	SEMI-ANN.	4.125% 12/01/2041 280,000.000	273,858	280,272
939336QP1	WASHINGTON MUTUAL MSC MORTGAGE PASS-THRO	MONTHLY	5.000% 03/25/2018 1,980.400	1,969	2,004
94106LBC2	WASTE MANAGEMENT INC CALLABLE NOTES FIXE	SEMI-ANN.	4.100% 03/01/2045 965,000.000	965,760	897,479
94106LAS8	WASTE MANAGEMENT INC CALLABLE NOTES FIXE	SEMI-ANN.	6.100% 03/15/2018 500,000.000	503,359	545,010
94973VBB2	WELLPOINT INC NOTES FIXED 4.65% 15/JAN/2	SEMI-ANN.	4.650% 01/15/2043 750,000.000	695,731	713,670
94974BGA2	WELLS FARGO & CO MEDIUM TERM NOTE FIXED	SEMI-ANN.	3.300% 09/09/2024 640,000.000	638,272	636,685
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 103 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
94974BGE4 WELLS FARGO & CO MEDIUM TERM NOTE FIXED		SEMI-ANN. 4.650% 11/04/2044		2,284,176	2,237,624
		2,300,000.000			
94974BFP0 WELLS FARGO & CO MEDIUM TERM NOTE FIXED		SEMI-ANN. 5.375% 11/02/2043		997,040	1,070,250
		1,000,000.000			
94974BFQ8 WELLS FARGO & CO NOTES FIXED 2.15% 15/JA		SEMI-ANN. 2.150% 01/15/2019		536,201	538,996
		536,000.000			
949746RF0 WELLS FARGO & CO NOTES FIXED 5.606% 15/J		SEMI-ANN. 5.606% 01/15/2044		412,118	519,901
		468,000.000			
96122WAH3 WESTPAC BANKING CORP BOND FIXED 2% 03/MA		SEMI-ANN. 2.000% 03/03/2020		199,736	197,600
		200,000.000			
962166BR4 WEYERHAEUSER CO CALLABLE BOND FIXED 7.37		SEMI-ANN. 7.375% 03/15/2032		532,350	594,990
RATINGS: BA1 BBB-		500,000.000			
92935VAG3 WFRBS COMMERCIAL MORTGAGE TRUST 2011-C3		MONTHLY 4.375% 03/15/2044		1,009,952	1,071,114
		1,000,000.000			
92936QAG3 WFRBS COMMERCIAL MORTGAGE TRUST 2012-C6		MONTHLY 3.440% 04/15/2045		484,778	492,970
		480,000.000			
96950FAF1 WILLIAMS PARTNERS LP CALLABLE NOTES FIXE		SEMI-ANN. 6.300% 04/15/2040		1,371,617	997,555
		1,300,000.000			
98161JAD9 WORLD OMNI AUTO RECEIVABLES TRUST 2015-A		MONTHLY 1.340% 05/15/2020		102,999	102,511
		103,000.000			
98160YAD7 WORLD OMNI AUTO RECEIVABLES TRUST 2015-B		MONTHLY 1.490% 12/15/2020		286,950	284,386
		287,000.000			
98161DAD2 WORLD OMNI AUTOMOBILE LEASE SECURITIZATI		MONTHLY 1.160% 09/15/2017		189,987	189,413
		190,000.000			
98160VAD3 WORLD OMNI AUTOMOBILE LEASE SECURITIZATI		MONTHLY 1.540% 10/15/2018		242,951	241,265
		243,000.000			
384802AB0 WW GRAINGER INC CALLABLE NOTES FIXED 4.6		SEMI-ANN. 4.600% 06/15/2045		498,596	522,458
		499,000.000			
984121CA9 XEROX CORP CALLABLE NOTES FIXED 5.625% 1		SEMI-ANN. 5.625% 12/15/2019		310,309	297,861
RATINGS: BAA2 BBB-		280,000.000			
984121BW2 XEROX CORP CALLABLE NOTES FIXED 6.35% 15		SEMI-ANN. 6.350% 05/15/2018		226,416	213,820
RATINGS: BAA2 BBB-		200,000.000			
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 104 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
984121CB7 XEROX CORP CALLABLE NOTES FIXED 6.75% 15 RATINGS: BAA2 BBB-		SEMI-ANN. 6.750% 12/15/2039 3,825,000.000		4,322,884	3,680,377
98956PAG7 ZIMMER BIOMET HOLDINGS INC CALLABLE NOTE		SEMI-ANN. 4.250% 08/15/2035 265,000.000		263,256	247,049
98978VAH6 ZOETIS INC CALLABLE NOTES FIXED 4.7% 01/		SEMI-ANN. 4.700% 02/01/2043 8,975,000.000		8,806,445	7,835,085
68275CAC2 1345 AVENUE OF THE AMERICAS & PARK AVENU		MONTHLY 5.278% 08/10/2035 1,000,000.000		1,063,516	1,137,108
90131HAX3 21ST CENTURY FOX AMERICA INC BOND FIXED		SEMI-ANN. 7.700% 10/30/2025 300,000.000		372,330	376,452
90131HBK0 21ST CENTURY FOX AMERICA INC CALLABLE NO		SEMI-ANN. 6.150% 03/01/2037 3,505,000.000		4,027,667	3,907,339
90131HBL8 21ST CENTURY FOX AMERICA INC CALLABLE NO		SEMI-ANN. 6.650% 11/15/2037 3,525,000.000		4,074,341	4,096,262
90131HBQ7 21ST CENTURY FOX AMERICA INC CALLABLE NO		SEMI-ANN. 6.150% 02/15/2041 1,125,000.000		1,205,585	1,264,196
90131HAB1 21ST CENTURY FOX AMERICA INC CALLABLE NO		SEMI-ANN. 5.400% 10/01/2043 2,000,000.000		2,194,420	2,081,780
90131HBF1 21ST CENTURY FOX AMERICA INC NOTES FIXED		SEMI-ANN. 6.200% 12/15/2034 1,775,000.000		1,872,394	2,015,406
TOTAL CORPORATE DEBT INSTRUMENTS: ALL OTHER PREFERRED				564,687,570	566,647,666
----- B1638D8 AMOREPACIFIC CORP PREFERENCE KRW		949.000		161,881	186,150
5756030 BAYERISCHE MOTOREN WERKE AG PREFERENCE E		2,196.000		204,596	184,663
6248503 DAISHIN SECURITIES CO LTD PREFERENCE KRW		15,292.000		120,834	94,682
B3Y5WX8 GRIFOLS SA PREFERENCE EUR 0.1		9,557.000		404,416	310,571
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 105 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
5076705	HENKEL AG & CO KGAA PREFERENCE EUR 0	1,261.000		107,712	141,366
6148272	HYUNDAI MOTOR CO PREFERENCE KRW 5000	5,512.000		575,012	493,591
6451022	HYUNDAI MOTOR CO PREFERENCE KRW 5000	3,978.000		410,079	349,438
465562106	ITAU UNIBANCO HOLDING SA ADR USD 0	85,850.000		856,927	558,884
7101069	PORSCHE AUTOMOBIL HOLDING SE PREFERENCE	8,115.000		682,489	440,854
BYSVPQ3	ROLLS-ROYCE HLDGS PLC C SHS ENTITLEMENT 2016)	23,972,220.000		0	35,333
2127800	SAMSUNG ELECTRONICS CO LTD GDR USD	650.000		280,399	300,300
6773812	SAMSUNG ELECTRONICS CO LTD PREFERENCE KR	157.000		143,093	146,081
91912E204	VALE SA ADR USD 0	112,200.000		645,010	286,110
5497168	VOLKSWAGEN AG PREFERENCE EUR 0	4,384.000		852,997	636,963
TOTAL PREFERRED COMMON -----				5,445,447	4,164,985
808194104	A SCHULMAN INC COMMON STOCK USD 1	23,200.000		960,002	710,848
BMSKPJ9	AA PLC COMMON STOCK GBP 1	347,937.000		1,630,139	1,610,268
7380062	AAREAL BANK AG COMMON STOCK EUR 0	7,658.000		241,565	242,412
002535300	AARON'S INC COMMON STOCK USD 0.5	39,100.000		1,405,217	875,449
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 106 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
000375204 ABB LTD ADR USD		50,000.000		911,729	886,500
7108899 ABB LTD COMMON STOCK CHF 0.86		140,663.000		2,559,764	2,523,784
002824100 ABBOTT LABORATORIES COMMON STOCK USD 0		16,041.000		709,176	720,401
00287Y109 ABBVIE INC COMMON STOCK USD 0.01		32,121.000		1,638,510	1,902,848
B677469 ABCAM PLC COMMON STOCK GBP 0.2		23,113.000		192,463	226,541
002896207 ABERCROMBIE & FITCH CO COMMON STOCK USD		5,101.000		131,033	137,727
BYQP136 ABN AMRO GROUP NV DUTCH CERT EUR 1		5,573.000		105,548	125,135
G1151C101 ACCENTURE PLC COMMON STOCK USD 0.0000225		114,519.000		7,728,469	11,967,236
00484M106 ACORDA THERAPEUTICS INC COMMON STOCK USD		23,800.000		924,760	1,018,164
B01FLQ6 ACS ACTIVIDADES DE CONSTRUCCION Y SERVIC		COMMON STOCK EUR 0.5		503,747	457,510
B1YD5Q2 ACTELION LTD COMMON STOCK CHF 0.5		15,590.000		536,428	527,998
7110720 ADECCO SA COMMON STOCK CHF 1		3,786.000		2,257,150	1,995,209
6054904 ADEKA CORP COMMON STOCK JPY		28,987.000		152,262	165,576
00101J106 ADT CORP/THE COMMON STOCK USD 0.01		11,500.000		386,132	333,098
5653487 ADVA OPTICAL NETWORKING SE COMMON STOCK		10,100.000		220,890	206,937
6870490 ADVANTEST CORP COMMON STOCK JPY		17,131.000		330,258	351,649
		41,800.000			
JPMorgan Investor Services		J.P.Morgan			

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
		SHARES / PAR		
00767E102	AEGERION PHARMACEUTICALS INC COMMON STOC	0.001	183,077	94,839
		9,390.000		
00770F104	AEGION CORP COMMON STOCK USD 0.01		1,472,459	1,570,135
		81,312.000		
5927375	AEGON NV COMMON STOCK EUR 0.12		1,369,756	1,167,460
		205,490.000		
6480048	AEON CO LTD COMMON STOCK JPY		357,537	350,944
		22,600.000		
N00985106	AERCAP HOLDINGS NV COMMON STOCK USD 0.01		5,046,624	4,939,705
		114,451.000		
00817Y108	AETNA INC COMMON STOCK USD 0.01		1,083,373	2,434,971
		22,521.000		
001055102	AFLAC INC COMMON STOCK USD 0.1		918,336	1,150,080
		19,200.000		
B86S2N0	AGEAS COMMON STOCK EUR 0		950,939	1,082,186
		23,276.000		
BK1PTB7	AGGREKO PLC COMMON STOCK GBP 4.832911		135,209	125,284
		9,300.000		
00846U101	AGILENT TECHNOLOGIES INC COMMON STOCK US		745,570	793,721
		18,984.000		
B60LZR6	AGRICULTURAL BANK OF CHINA LTD COMMON ST		1,425,862	1,161,220
		2,839,000.000		
B4TX8S1	AIA GROUP LTD COMMON STOCK HKD 0		1,252,487	2,187,452
		363,800.000		
BSDHYK1	AIR CANADA COMMON STOCK CAD 0		160,856	127,891
		17,400.000		
4916039	AIR FRANCE-KLM COMMON STOCK EUR 1		349,916	406,151
		53,260.000		
009158106	AIR PRODUCTS & CHEMICALS INC COMMON STOC		3,961,390	3,512,970
		27,000.000		
4012250	AIRBUS GROUP SE COMMON STOCK EUR 1		7,694,095	8,339,486
		123,822.000		

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 108 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
6010906	AJINOMOTO CO INC COMMON STOCK JPY	32,000.000		699,169	765,984
00971T101	AKAMAI TECHNOLOGIES INC COMMON STOCK USD	2,583.000		169,781	135,943
BQN1C50	AKER SOLUTIONS ASA COMMON STOCK NOK 1.08	39,650.000		153,399	135,730
5458314	AKZO NOBEL NV COMMON STOCK EUR 2	66,909.000		3,576,858	4,483,103
011659109	ALASKA AIR GROUP INC COMMON STOCK USD 0.	19,060.000		900,811	1,534,521
6687214	ALFRESA HOLDINGS CORP COMMON STOCK JPY	5,436.000		65,705	108,679
01609W102	ALIBABA GROUP HOLDING LTD ADR USD 0.0000	44,606.000		3,458,564	3,625,130
2011646	ALIMENTATION COUCHE-TARD INC COMMON STOC	29,000.000		1,161,636	1,271,608
G01767105	ALKERMES PLC COMMON STOCK USD 0.01	1,577.000		99,116	125,182
017175100	ALLEGHANY CORP COMMON STOCK USD 1	1,569.000		413,555	749,872
01741R102	ALLEGHENY TECHNOLOGIES INC COMMON STOCK	500.000		6,915	5,625
01748X102	ALLEGiant TRAVEL CO COMMON STOCK USD 0.0	3,620.000		455,239	607,545
G0176J109	ALLEGION PLC COMMON STOCK USD 0.01	2,100.000		135,309	138,432
G0177J108	ALLERGAN PLC COMMON STOCK USD 0.0033	11,240.000		3,500,305	3,512,500
5231485	ALLIANZ SE COMMON STOCK EUR 0	3,560.000		591,785	632,485
H01531104	ALLIED WORLD ASSURANCE CO HOLDINGS AG CO	USD 12.98	17,131.000	712,028	637,102

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
		SHARES / PAR		
01973R101	ALLISON TRANSMISSION HOLDINGS INC COMMON	0.01	2,462,608	2,104,210
		81,275.000		
020002101	ALLSTATE CORP/THE COMMON STOCK USD 0.01		1,981,725	2,355,012
		37,929.000		
02079K107	ALPHABET INC COMMON STOCK USD 0.001		6,163,788	8,304,424
		10,943.000		
02079K305	ALPHABET INC COMMON STOCK USD 0.001		5,812,507	7,854,011
		10,095.000		
6021500	ALPS ELECTRIC CO LTD COMMON STOCK JPY		759,482	757,825
		27,500.000		
BYT3405	ALTICE NV - B -W/I		12,564	6,667
		458.000		
BYT3416	ALTICE NV COMMON STOCK		337,342	176,997
		12,297.000		
L0175J104	ALTISOURCE PORTFOLIO SOLUTIONS SA COMMON	1	592,610	595,551
		21,415.000		
02209S103	ALTRIA GROUP INC COMMON STOCK USD 0.333		4,353,582	4,961,005
		85,226.000		
B3MSM28	AMADEUS IT HOLDING SA COMMON STOCK EUR 0		1,236,381	1,362,876
		30,837.000		
023135106	AMAZON.COM INC COMMON STOCK USD 0.01		8,132,667	9,976,136
		14,760.000		
BG7ZWY7	AMBEV SA		326,246	286,502
		63,500.000		
02319V103	AMBEV SA ADR USD 0		1,698,795	1,323,728
		296,800.000		
G02602103	AMDOCS LTD COMMON STOCK USD 0.01		1,002,641	965,889
		17,700.000		
023436108	AMEDISYS INC COMMON STOCK USD 0.001		146,127	147,647
		3,755.000		
023608102	AMEREN CORP COMMON STOCK USD 0.01		548,632	838,662
		19,400.000		

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 110 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
02376R102 AMERICAN AIRLINES GROUP INC COMMON STOCK		9,791.000		443,516	414,649
024061103 AMERICAN AXLE & MANUFACTURING HOLDINGS I		STOCK USD 0.01		614,562	518,426
02553E106 AMERICAN EAGLE OUTFITTERS INC COMMON STO		0.01		421,059	392,150
025537101 AMERICAN ELECTRIC POWER CO INC COMMON ST		6.5		2,021,820	2,505,610
025816109 AMERICAN EXPRESS CO COMMON STOCK USD 0.2		15,200.000		1,082,330	1,057,160
026874784 AMERICAN INTERNATIONAL GROUP INC COMMON		2.5		4,082,737	4,520,278
03027X100 AMERICAN TOWER CORP REIT USD 0.01		72,943.000		2,959,029	2,944,178
030506109 AMERICAN WOODMARK CORP COMMON STOCK USD		30,368.000		1,120,667	2,207,448
03076C106 AMERIPRISE FINANCIAL INC COMMON STOCK US		27,600.000		320,654	713,014
03073E105 AMERISOURCEBERGEN CORP COMMON STOCK USD		6,700.000		903,879	847,518
031100100 AMETEK INC COMMON STOCK USD 0.01		8,172.000		1,190,023	1,158,830
031162100 AMGEN INC COMMON STOCK USD 0.0001		21,624.000		4,610,374	5,475,553
03152W109 AMICUS THERAPEUTICS INC COMMON STOCK USD		33,731.000		16,983	21,340
B15SK50 AMOREPACIFIC CORP COMMON STOCK KRW 500		2,200.000		299,622	295,175
6672351 AMOTECH CO LTD COMMON STOCK KRW 500		835.000		260,120	247,017
BPF0548 AMS AG COMMON STOCK CHF 0		13,727.000		293,777	274,064
		8,177.000			
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 111 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
032511107 ANADARKO PETROLEUM CORP COMMON STOCK USD		38,700.000		3,103,190	1,880,046
03524A108 ANHEUSER-BUSCH INBEV SA/NV ADR USD		21,311.000		2,569,806	2,663,875
4755317 ANHEUSER-BUSCH INBEV SA/NV COMMON STOCK		26,877.000		3,214,923	3,340,078
BLLJ381 ANIMA HOLDING SPA COMMON STOCK EUR		13,208.000		121,316	115,070
035710409 ANNALY CAPITAL MANAGEMENT INC REIT USD 0		34,200.000		576,803	320,796
6286611 ANSELL LTD COMMON STOCK AUD 0		18,695.000		334,869	291,481
036752103 ANTHEM INC COMMON STOCK USD 0.01		20,043.000		1,479,405	2,794,796
4253048 AP MOELLER - MAERSK A/S COMMON STOCK DKK		105.000		155,493	137,176
037833100 APPLE INC COMMON STOCK USD 0.00001		142,607.000		9,109,368	15,010,813
03852U106 ARAMARK COMMON STOCK USD 0.01		8,500.000		274,400	274,125
039483102 ARCHER-DANIELS-MIDLAND CO COMMON STOCK U		114,200.000		4,276,656	4,188,856
04010E109 ARGAN INC COMMON STOCK USD 0.15		22,210.000		714,618	719,604
G0464B107 ARGO GROUP INTERNATIONAL HOLDINGS LTD CO		USD 1		1,057,543	1,320,070
042068106 ARM HOLDINGS PLC ADR USD 0		22,060.000		539,648	480,449
0059585 ARM HOLDINGS PLC COMMON STOCK GBP 0.05		10,620.000		337,125	330,779
04208T108 ARMADA HOFFLER PROPERTIES INC REIT USD 0		21,600.000		597,374	626,914
		59,820.000			
JPMorgan Investor Services		J.P.Morgan			

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
		SHARES / PAR		
042735100	ARROW ELECTRONICS INC COMMON STOCK USD 1	1,130.000	65,659	61,223
B0XZXV3	ARTIS REAL ESTATE INVESTMENT TRUST REIT	14,800.000	153,090	136,376
6055208	ASAHI GLASS CO LTD COMMON STOCK JPY	39,000.000	189,394	225,645
6054409	ASAHI GROUP HOLDINGS LTD COMMON STOCK JP	13,700.000	424,382	432,656
6054603	ASAHI KASEI CORP COMMON STOCK JPY	13,000.000	93,356	88,929
6563875	ASCENDAS REAL ESTATE INVESTMENT TRUST RE	12,844.000	22,342	20,642
4697378	ASCOM HOLDING AG COMMON STOCK CHF 0.5	11,189.000	229,561	177,727
B03MP41	ASELSAN ELEKTRONIK SANAYI VE TICARET AS	32,365.000	164,267	187,059
044102101	ASHFORD HOSPITALITY PRIME INC COMMON STO	20,870.000	337,612	302,615
044103109	ASHFORD HOSPITALITY TRUST INC REIT USD 0	246,140.000	1,974,493	1,553,143
6002453	ASM PACIFIC TECHNOLOGY LTD COMMON STOCK	918.000	8,365	7,214
B929F46	ASML HOLDING NV COMMON STOCK EUR 0.09	33,524.000	2,153,203	3,006,233
N07059210	ASML HOLDING NV NY REG SHRS USD 0.09	16,407.000	1,271,233	1,456,449
G05384105	ASPEN INSURANCE HOLDINGS LTD COMMON STOC	0.001514456	1,521,941	1,712,332
045327103	ASPEN TECHNOLOGY INC COMMON STOCK USD 0.	35,452.000	2,575,029	2,426,458
BYPC1T4	ASSA ABLOY AB COMMON STOCK SEK 1	64,260.000	1,144,009	2,251,001
		106,614.000		

IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
			SHARES / PAR		
0673123	ASSOCIATED BRITISH FOODS PLC COMMON STOC		6,900.000	315,725	339,878
04621X108	ASSURANT INC COMMON STOCK USD 0.01		38,335.000	1,727,235	3,087,501
G0585R106	ASSURED GUARANTY LTD COMMON STOCK USD 0.		67,620.000	1,829,913	1,787,197
6985383	ASTELLAS PHARMA INC COMMON STOCK JPY		134,000.000	1,371,063	1,928,767
0989529	ASTRAZENECA PLC COMMON STOCK GBP 0.25		87,862.000	5,873,556	5,978,358
6129222	ASX LTD COMMON STOCK AUD 0		882.000	15,665	27,247
00206R102	AT&T INC COMMON STOCK USD 1		306,100.000	9,960,563	10,532,901
7667163	ATLANTIA SPA COMMON STOCK EUR 1		24,978.000	666,983	664,773
049164205	ATLAS AIR WORLDWIDE HOLDINGS INC COMMON	0.01	10,510.000	485,114	434,483
BXC8BS7	ATLAS COPCO AB COMMON STOCK SEK 0.64		30,710.000	912,665	759,135
BXC8BW1	ATLAS COPCO AB COMMON STOCK SEK 0.64		43,669.000	1,204,102	1,011,619
5654781	ATOS SE COMMON STOCK EUR 1		4,655.000	362,191	391,643
050095108	ATWOOD OCEANICS INC COMMON STOCK USD 1		94,142.000	2,390,012	963,073
BKX3XG2	AUCKLAND INTERNATIONAL AIRPORT LTD COMMO	NZD 0	102,385.000	244,437	403,033
B16MKT5	AUSTEVOLL SEAFOOD ASA COMMON STOCK NOK 0		50,014.000	310,369	305,124
6065586	AUSTRALIA & NEW ZEALAND BANKING GROUP LT	STOCK AUD 0	18,567.000	463,083	377,290

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
5256206 AUTOGRILL SPA COMMON STOCK EUR 0	18,126.000	165,098	173,668
052800109 AUTOLIV INC COMMON STOCK USD 1	7,700.000	461,677	960,729
053484101 AVALONBAY COMMUNITIES INC REIT USD 0.01	943.000	128,583	173,635
053611109 AVERY DENNISON CORP COMMON STOCK USD 1	10,116.000	408,527	633,869
N07831105 AVG TECHNOLOGIES NV COMMON STOCK USD 0.0	16,011.000	303,226	321,021
0216238 AVIVA PLC COMMON STOCK GBP 25	29,782.000	248,807	226,502
053807103 AVNET INC COMMON STOCK USD 1	17,707.000	798,478	758,568
054303102 AVON PRODUCTS INC COMMON STOCK USD 0.25	64,614.000	276,055	261,687
7088429 AXA SA COMMON STOCK EUR 2.29	3,916.000	101,815	107,327
G0750C108 AXALTA COATING SYSTEMS LTD COMMON STOCK	1,500.000	39,525	39,975
G0692U109 AXIS CAPITAL HOLDINGS LTD COMMON STOCK U	11,837.000	559,961	665,476
05614L100 BABCOCK & WILCOX ENTERPRISES INC COMMON 0.01	8,000.000	128,495	166,960
056752108 BAIDU INC ADR USD 0.00005	2,004.000	403,529	378,836
057224107 BAKER HUGHES INC COMMON STOCK USD 1	15,490.000	700,484	714,864
05990K106 BANC OF CALIFORNIA INC COMMON STOCK USD	44,602.000	614,711	652,081
059460303 BANCO BRADESCO SA ADR USD 0	101,980.000	923,730	490,524

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 115 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
P16994132	BANCO LATINOAMERICANO DE COMERCIO EXTERI	COMMON STOCK USD 0		695,259	662,719
BKJ9QS7	BANCO POPOLARE SC COMMON STOCK EUR 0	25,558.000		422,958	341,765
5705946	BANCO SANTANDER SA COMMON STOCK	24,560.000		2,575,226	1,530,241
B0JDQD4	BANDAI NAMCO HOLDINGS INC COMMON STOCK J	309,055.000		247,939	251,508
6076425	BANK LEUMI LE-ISRAEL BM COMMON STOCK ILS	11,800.000		1,180,518	976,175
060505104	BANK OF AMERICA CORP COMMON STOCK USD 0.	281,359.000		8,167,460	7,933,797
B154564	BANK OF CHINA LTD COMMON STOCK HKD 1	471,408.000		669,090	482,283
B0B8Z29	BANK OF COMMUNICATIONS CO LTD COMMON STO	1,080,280.000		1,121,412	804,542
3060625	BANK OF IRELAND COMMON STOCK EUR 0.05	1,142,000.000		958,250	896,407
2076009	BANK OF MONTREAL COMMON STOCK CAD 0	2,427,037.000		136,911	123,660
064058100	BANK OF NEW YORK MELLON CORP/THE COMMON	2,200.000	0.01	1,427,408	1,401,480
2076281	BANK OF NOVA SCOTIA/THE COMMON STOCK CAD	34,000.000		199,312	158,953
3134865	BARCLAYS PLC COMMON STOCK GBP 25	3,945.000		568,350	500,439
0081180	BARRATT DEVELOPMENTS PLC COMMON STOCK GB	155,109.000		212,198	208,927
07177M103	BAXALTA INC COMMON STOCK USD 0.01	22,644.000		640,360	858,660
5756029	BAYERISCHE MOTOREN WERKE AG COMMON STOCK	22,000.000		1,244,088	1,529,002
		14,417.000			
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 116 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
BP0S1D8	BCA MARKETPLACE PLC			1,590,285	1,784,605
4233589	BE SEMICONDUCTOR INDUSTRIES NV COMMON ST	0.9	700,900.000	154,618	151,596
B64G908	BEAZLEY PLC COMMON STOCK GBP 5		7,519.000	259,406	325,034
5932409	BECHTLE AG COMMON STOCK EUR 0		56,444.000	460,225	516,275
075887109	BECTON DICKINSON AND CO COMMON STOCK USD		5,397.000	2,437,232	2,633,706
075896100	BED BATH & BEYOND INC COMMON STOCK USD 0		17,092.000	794,951	496,975
5107401	BEIERSDORF AG COMMON STOCK EUR 0		10,300.000	616,841	663,183
084670702	BERKSHIRE HATHAWAY INC COMMON STOCK USD		7,254.000	1,940,026	3,050,388
084680107	BERKSHIRE HILLS BANCORP INC COMMON STOCK		23,102.000	933,565	1,012,446
08579W103	BERRY PLASTICS GROUP INC COMMON STOCK US		34,780.000	435,513	524,610
086516101	BEST BUY CO INC COMMON STOCK USD 0.1		14,500.000	1,581,739	1,356,487
6098032	BEZEQ THE ISRAELI TELECOMMUNICATION CORP	COMMON STOCK ILS 1	44,548.000	514,242	572,405
0876289	BG GROUP PLC COMMON STOCK 10		259,890.000	311,313	252,002
573958S	BGP HOLDINGS BENEFICIAL INTEREST SHARE		17,358.000	191	0
6144690	BHP BILLITON LTD COMMON STOCK AUD 0		100,240.000	1,019,379	649,858
089302103	BIG LOTS INC COMMON STOCK USD 0.01		50,012.000	845,138	963,307
			24,995.000		
JPMorgan Investor Services		J.P.Morgan			

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
09062X103 BIOGEN INC COMMON STOCK USD 0.0005	24,471.000	7,385,572	7,496,691
09061G101 BIOMARIN PHARMACEUTICAL INC COMMON STOCK	1,380.000	160,974	144,569
B01MJR4 BIOMERIEUX COMMON STOCK EUR 0	3,712.000	432,627	443,155
09180C106 BJ'S RESTAURANTS INC COMMON STOCK USD 0	21,500.000	855,407	934,605
091826107 BLACK BOX CORP COMMON STOCK USD 0.001	7,910.000	158,496	75,382
BCBHZ31 BLACKBERRY LTD COMMON STOCK CAD 0	84,481.000	657,131	780,891
092533108 BLACKROCK CAPITAL INVESTMENT CORP COMMON 0.001	11,549.000	103,453	108,561
7309681 BNP PARIBAS SA COMMON STOCK EUR 2	44,736.000	2,319,240	2,538,207
B011205 BOARDWALK REAL ESTATE INVESTMENT TRUST R	9,225.000	524,412	315,115
097023105 BOEING CO/THE COMMON STOCK USD 5	24,424.000	2,649,411	3,531,466
6218670 BORAL LTD COMMON STOCK AUD 0	15,698.000	69,730	67,499
B1XF882 BOSKALIS WESTMINSTER COMMON STOCK EUR 0.	2,860.000	161,453	116,910
101121101 BOSTON PROPERTIES INC REIT USD 0.01	857.000	90,745	109,302
101137107 BOSTON SCIENTIFIC CORP COMMON STOCK USD	133,898.000	2,367,404	2,469,079
4002121 BOUYGUES SA COMMON STOCK EUR 1	7,612.000	261,409	302,188
055622104 BP PLC ADR USD	73,700.000	2,516,909	2,303,862

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
0798059 BP PLC COMMON STOCK GBP 0.25	524,700.000	3,092,710	2,737,678
10567B109 BRAVO BRIO RESTAURANT GROUP INC COMMON S	27,303.000	338,430	245,727
B4YVF56 BRENNTAG AG COMMON STOCK EUR 0	12,259.000	575,312	642,942
2036995 BRF SA COMMON STOCK BRL 0	53,900.000	1,005,506	754,770
6132101 BRIDGESTONE CORP COMMON STOCK JPY	25,200.000	901,661	874,390
109696104 BRINK'S CO/THE COMMON STOCK USD 1	40,622.000	1,335,076	1,172,351
109641100 BRINKER INTERNATIONAL INC COMMON STOCK U	17,400.000	409,035	834,330
110122108 BRISTOL-MYERS SQUIBB CO COMMON STOCK USD	107,304.000	7,061,850	7,381,442
110394103 BRISTOW GROUP INC COMMON STOCK USD 0.01	13,544.000	467,463	350,790
110448107 BRITISH AMERICAN TOBACCO PLC ADR USD	6,986.000	748,699	771,604
0287580 BRITISH AMERICAN TOBACCO PLC COMMON STOC	22,700.000	1,258,907	1,261,683
0136701 BRITISH LAND CO PLC/THE REIT GBP 25	12,420.000	133,502	143,884
B0N8QD5 BRITVIC PLC COMMON STOCK GBP 20	17,310.000	185,555	185,609
11120U105 BRIXMOR PROPERTY GROUP INC REIT USD 0.01	18,979.000	485,784	490,038
111320107 BROADCOM CORP COMMON STOCK MXN 0.0001	2,790.000	91,038	161,318
2092599 BROOKFIELD ASSET MANAGEMENT INC COMMON S	4,200.000	86,747	131,978

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
115236101 BROWN & BROWN INC COMMON STOCK USD 0.1	98.000	3,091	3,146
B9B3FG1 BRP INC/CA COMMON STOCK CAD	7,600.000	151,299	108,767
116794108 BRUKER CORP COMMON STOCK USD 0.01	900.000	19,868	21,843
3091357 BT GROUP PLC COMMON STOCK GBP 5	148,481.000	647,866	1,032,297
G16962105 BUNGE LTD COMMON STOCK USD 0.01	26,321.000	2,201,048	1,797,198
3174300 BURBERRY GROUP PLC COMMON STOCK GBP 0.05	8,700.000	170,997	153,234
5782206 BUZZI UNICEM SPA COMMON STOCK EUR 0.6	103,488.000	1,776,299	1,866,156
05605H100 BWX TECHNOLOGIES INC COMMON STOCK USD 0.	16,800.000	376,035	533,736
12673P105 CA INC COMMON STOCK USD 0.1	154,700.000	3,937,977	4,418,232
127055101 CABOT CORP COMMON STOCK USD 1	16,400.000	721,438	670,432
127387108 CADENCE DESIGN SYSTEMS INC COMMON STOCK	32,100.000	704,847	668,001
12477X106 CAI INTERNATIONAL INC COMMON STOCK USD 0	15,910.000	392,528	160,373
B283W97 CAIXABANK SA COMMON STOCK EUR 1	91,802.260	305,649	320,515
6639840 CALSONIC KANSEI CORP COMMON STOCK JPY	50,000.000	303,495	447,650
132011107 CAMBREX CORP COMMON STOCK USD 0.1	35,800.000	747,790	1,685,822
13321L108 CAMECO CORP COMMON STOCK CAD 0	10,500.000	130,282	129,465

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
2166160	CAMECO CORP COMMON STOCK CAD 0	18,054.000	269,511	221,857
13342B105	CAMERON INTERNATIONAL CORP COMMON STOCK	800.000	51,882	50,560
B01R1T5	CANACCORD GENUITY GROUP INC COMMON STOCK	18,153.000	160,300	66,778
2170525	CANADIAN IMPERIAL BANK OF COMMERCE/CANAD STOCK CAD 0	3,500.000	290,479	229,764
136375102	CANADIAN NATIONAL RAILWAY CO COMMON STOC	129,439.000	5,378,998	7,233,051
2180632	CANADIAN NATIONAL RAILWAY CO COMMON STOC	8,500.000	510,304	473,310
136635109	CANADIAN SOLAR INC COMMON STOCK USD 0	6,700.000	194,829	194,032
2172286	CANADIAN TIRE CORP LTD COMMON STOCK CAD	900.000	67,684	76,556
6172323	CANON INC COMMON STOCK JPY	115,400.000	3,950,888	3,525,458
138098108	CANTEL MEDICAL CORP COMMON STOCK USD 0.1	22,500.000	1,106,019	1,398,150
4163437	CAP GEMINI SA COMMON STOCK EUR 8	11,050.000	1,008,606	1,027,509
14040H105	CAPITAL ONE FINANCIAL CORP COMMON STOCK	74,100.000	4,390,792	5,348,538
B011YD2	CAPITALAND COMMERCIAL TRUST LTD REIT SGD	11,000.000	15,177	10,468
6420129	CAPITALAND MALL TRUST REIT SGD 0	10,216.000	15,522	13,898
14149F109	CARDINAL FINANCIAL CORP COMMON STOCK USD	15,422.000	315,199	350,851
14149Y108	CARDINAL HEALTH INC COMMON STOCK USD 0	7,216.000	441,367	644,172

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
		SHARES / PAR		
142339100	CARLISLE COS INC COMMON STOCK USD 1	2,300.000	198,117	203,987
4169219	CARLSBERG A/S COMMON STOCK DKK 20	3,844.000	407,488	342,725
143658300	CARNIVAL CORP COMMON STOCK USD 0.01	80,444.000	3,266,090	4,382,589
14365C103	CARNIVAL PLC ADR USD	6,920.000	357,307	393,886
3121522	CARNIVAL PLC COMMON STOCK GBP 1.66	19,600.000	1,035,557	1,116,827
5641567	CARREFOUR SA COMMON STOCK EUR 2.5	18,056.000	565,149	522,719
144577103	CARRIZO OIL & GAS INC COMMON STOCK USD 0	15,300.000	754,616	452,574
147528103	CASEY'S GENERAL STORES INC COMMON STOCK	12,400.000	974,711	1,493,580
14754D100	CASH AMERICA INTERNATIONAL INC COMMON ST 0.1	52,233.000	1,333,279	1,564,378
4178419	CASINO GUICHARD PERRACHON SA COMMON STOC	7,130.000	561,791	328,518
148806102	CATALENT INC COMMON STOCK USD 0.01	500.000	14,674	12,515
149123101	CATERPILLAR INC COMMON STOCK USD 1	21,900.000	1,743,843	1,488,324
BBP6J80	CAVERION CORP COMMON STOCK EUR 0	16,313.000	153,033	160,019
124830100	CBL & ASSOCIATES PROPERTIES INC REIT USD	138,350.000	2,670,620	1,711,390
150870103	CELANESE CORP COMMON STOCK USD 0.0001	12,900.000	780,189	868,557
151020104	CELGENE CORP COMMON STOCK USD 0.01	3,571.000	352,521	427,663

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 122 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
151290889	CEMEX SAB DE CV ADR USD 0	32,780.000		356,160	182,585
B57FG04	CENOVUS ENERGY INC COMMON STOCK CAD 0	35,800.000		1,188,934	451,011
B01NXQ4	CENTERRA GOLD INC COMMON STOCK CAD 0	127,800.000		1,281,228	606,293
15234Q207	CENTRAIS ELETRICAS BRASILEIRAS SA ADR US	25,778.000		68,672	35,058
6184306	CENTRAL GLASS CO LTD COMMON STOCK JPY	77,000.000		253,341	356,532
6183552	CENTRAL JAPAN RAILWAY CO COMMON STOCK JP	2,400.000		273,553	430,941
156782104	CERNER CORP COMMON STOCK USD 0.01	38,529.000		2,599,599	2,318,290
125269100	CF INDUSTRIES HOLDINGS INC COMMON STOCK	21,000.000		594,452	857,010
2159740	CGI GROUP INC COMMON STOCK CAD 0	5,790.000		238,225	230,916
808513105	CHARLES SCHWAB CORP/THE COMMON STOCK USD	200.000		6,615	6,586
B5L2DG6	CHAROEN POKPHAND FOODS PCL FOREIGN SH. T	4,304,200.000		3,825,909	2,188,880
16411R208	CHENIERE ENERGY INC COMMON STOCK USD 0.0	3,300.000		179,046	122,925
6212553	CHEUNG KONG INFRASTRUCTURE HOLDINGS LTD	STOCK HKD 1	93,557.000	656,307	866,744
166764100	CHEVRON CORP COMMON STOCK USD 0.75	23,600.000		2,067,618	2,123,056
B1W0JF2	CHINA CITIC BANK CORP LTD COMMON STOCK H	553,000.000		440,863	358,194
6630940	CHINA EVERBRIGHT INTERNATIONAL LTD COMMO	HKD 0	485,000.000	776,849	623,291
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR			AETNA RETIREMENT PLAN COMPOSITE		PAGE 123 C 20661	
			BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
6718976	CHINA LIFE INSURANCE CO LTD COMMON STOCK				1,161,087	1,212,073
B2Q5H56	CHINA PACIFIC INSURANCE GROUP CO LTD COM	HKD 1	375,000.000		714,198	841,320
G2110R114	CHIPMOS TECHNOLOGIES BERMUDA LTD COMMON	0.01	204,400.000		908,003	814,968
B4P0G71	CHORUS LTD COMMON STOCK NZD 0			41,160.000	189,887	251,152
4061393	CHRISTIAN DIOR SE COMMON STOCK EUR 2		93,826.000		58,332	51,083
H0023R105	CHUBB LTD COMMON STOCK USD 24.77		300.000		540,113	806,265
6195609	CHUBU ELECTRIC POWER CO INC COMMON STOCK		6,900.000		76,974	66,337
6196408	CHUGAI PHARMACEUTICAL CO LTD COMMON STOC		4,800.000		593,115	641,490
171340102	CHURCH & DWIGHT CO INC COMMON STOCK USD		18,200.000		69,677	67,904
7380482	CIE DE SAINT-GOBAIN COMMON STOCK EUR 4		800.000		982,654	963,398
BCRWZ18	CIE FINANCIERE RICHEMONT SA COMMON STOCK		22,255.000		5,477,024	6,496,347
4588364	CIE GENERALE DES ETABLISSEMENTS MICHELIN	STOCK EUR 2	90,192.000		545,195	575,779
B614LY3	CIELO SA COMMON STOCK BRL 0		6,030.000		1,174,281	686,701
125509109	CIGNA CORP COMMON STOCK USD 0.25		80,880.000		792,192	1,990,820
BX17Q13	CIMIC GROUP LTD COMMON STOCK AUD 0		13,605.000		171,465	163,394
172908105	CINTAS CORP COMMON STOCK USD 0		9,242.000		281,848	293,454
			3,223.000			
JPMorgan Investor Services			J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 124 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
172755100 CIRRUS LOGIC INC COMMON STOCK USD 0.001		3,030.000		92,478	89,476
17275R102 CISCO SYSTEMS INC COMMON STOCK USD 0.001		164,745.000		3,775,574	4,473,650
17306X102 CITI TRENDS INC COMMON STOCK USD 0.01		22,800.000		578,889	484,500
B6SPB49 CITIC SECURITIES CO LTD COMMON STOCK HKD		77,500.000		244,167	181,196
172967424 CITIGROUP INC COMMON STOCK USD 0.01		185,506.000		11,283,536	9,599,936
174610105 CITIZENS FINANCIAL GROUP INC COMMON STOC		64,081.000		1,663,690	1,678,281
177376100 CITRIX SYSTEMS INC COMMON STOCK USD 0.00		10,410.000		808,697	787,517
7113990 CLARIANT AG COMMON STOCK CHF 3.7		25,736.000		401,691	488,753
12572Q105 CME GROUP INC/IL COMMON STOCK USD 0.01		2,376.000		219,981	215,266
125896100 CMS ENERGY CORP COMMON STOCK USD 0.01		20,850.000		650,692	752,268
BDSV2V0 CNH INDUSTRIAL NV COMMON STOCK EUR 0.01		358,600.000		2,982,071	2,469,729
N20944109 CNH INDUSTRIAL NV COMMON STOCK EUR 0.01		94,800.000		779,276	648,432
5543986 CNP ASSURANCES COMMON STOCK EUR 1		13,915.000		271,604	188,041
19075F106 COBALT INTERNATIONAL ENERGY INC COMMON S 0.01		12,700.000		92,010	68,580
191216100 COCA-COLA CO/THE COMMON STOCK USD 0.25		141,647.000		5,602,528	6,085,155
191241108 COCA-COLA FEMSA SAB DE CV ADR USD 0		3,107.000		213,364	220,007

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 125 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
B9895B7	COCA-COLA HBC AG COMMON STOCK GBP 6.7	6,812.000		158,676	145,382
192446102	COGNIZANT TECHNOLOGY SOLUTIONS CORP COMM	USD 0.01	6,009.000	315,682	360,660
194162103	COLGATE-PALMOLIVE CO COMMON STOCK USD 1	20,500.000		1,378,952	1,365,710
BYL7SB4	COLLIERS INTERNATIONAL GROUP INC COMMON	0	3,500.000	151,561	155,536
19469310B	COLLIERS INTERNATIONAL GROUP INC COMMON	0	22,090.000	779,216	984,110
B8FMRX8	COLOPLAST A/S COMMON STOCK DKK 1	12,849.000		869,075	1,041,791
198287203	COLUMBIA PROPERTY TRUST INC REIT USD 0.0	10,400.000		271,130	244,192
20030N101	COMCAST CORP COMMON STOCK USD 0.01	37,731.000		1,827,721	2,129,160
200340107	COMERICA INC COMMON STOCK USD 5	28,664.000		1,424,788	1,199,015
5559563	COMET HOLDING AG COMMON STOCK CHF 10	215.000		156,122	156,256
199908104	COMFORT SYSTEMS USA INC COMMON STOCK USD	14,440.000		293,087	410,385
B90LKT4	COMMERZBANK AG	11,735.000		147,771	122,021
20337X109	COMMSCOPE HOLDING CO INC COMMON STOCK US	2,900.000		86,282	75,081
205363104	COMPUTER SCIENCES CORP COMMON STOCK USD	13,400.000		386,395	437,912
6180412	COMPUTERSHARE LTD COMMON STOCK AUD 0	21,550.000		169,101	182,187
205887102	CONAGRA FOODS INC COMMON STOCK USD 5	12,547.000		518,589	528,982
JPMorgan Investor Services		J.P.Morgan			

IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
209115104	CONSOLIDATED EDISON INC COMMON STOCK USD		17,400.000	1,063,284	1,118,298
21036P108	CONSTELLATION BRANDS INC COMMON STOCK US		19,000.000	1,711,432	2,706,360
B15C4L6	CONSTELLATION SOFTWARE INC/CANADA COMMON	0	2,709.000	821,871	1,125,022
N22035104	CONSTELLIUM NV COMMON STOCK USD 0.02		3,600.000	106,380	27,720
4598589	CONTINENTAL AG COMMON STOCK EUR 0		4,228.000	870,441	1,031,330
2222459	CONTROLADORA COMERCIAL MEXICANA SAB DE C	0	40,274.000	112,771	110,321
212485106	CONVERGYS CORP COMMON STOCK USD 0		39,700.000	596,671	988,133
216831107	COOPER TIRE & RUBBER CO COMMON STOCK USD		41,320.000	1,256,803	1,563,962
BFRSRR7	CORBION NV COMMON STOCK EUR 0.25		19,598.000	318,509	475,071
21871D103	CORELOGIC INC/UNITED STATES COMMON STOCK		28,900.000	813,054	978,554
21870Q105	CORESITE REALTY CORP REIT USD 0.01		17,615.000	762,678	999,123
6141806	CORETRONIC CORP COMMON STOCK TWD 10		380,250.000	510,862	316,036
219350105	CORNING INC COMMON STOCK USD 0.5		103,170.000	1,780,471	1,885,948
B036QP1	COSMOS PHARMACEUTICAL CORP COMMON STOCK		1,300.000	190,219	206,409
22160N109	COSTAR GROUP INC COMMON STOCK USD 0.01		12,085.000	2,345,912	2,497,849
22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD 0		400.000	56,597	64,600

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 127 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE	
2228952	COTT CORP COMMON STOCK CAD 0	13,900.000	159,841	152,499	
22282E102	COVANTA HOLDING CORP COMMON STOCK USD 0.	5,500.000	81,067	85,195	
G2519Y108	CREDICORP LTD COMMON STOCK USD 5	2,200.000	308,842	214,104	
7171589	CREDIT SUISSE GROUP AG COMMON STOCK CHF	53,143.000	1,357,996	1,151,520	
B67C8W8	CRESCENT POINT ENERGY CORP COMMON STOCK	2,000.000	80,244	23,209	
0182704	CRH PLC COMMON STOCK EUR 0.32	182,200.000	4,000,443	5,293,014	
226718104	CRITEO SA ADR USD 0.025	6,455.000	247,666	255,618	
22822V101	CROWN CASTLE INTERNATIONAL CORP REIT USD	10,491.000	883,847	906,947	
12650T104	CSRA INC COMMON STOCK USD 0.001	17,119.000	483,388	513,570	
12646R105	CST BRANDS INC COMMON STOCK USD 0.01	1,800.000	78,036	70,452	
126408103	CSX CORP COMMON STOCK USD 1	30,170.000	662,063	782,912	
22943F100	CTRIP.COM INTERNATIONAL LTD ADR USD 0.01	18,000.000	596,400	833,940	
23204G100	CUSTOMERS BANCORP INC COMMON STOCK USD 1	16,928.000	379,361	460,780	
126650100	CVS HEALTH CORP	17,732.000	875,054	1,733,658	
2189855	CYRELA BRAZIL REALTY SA EMPREENDIMENTOS	PARTICIPACOES COMMON STOCK BRL 0	349,892	149,763	
4247494	D'IETEREN SA/NV COMMON STOCK EUR 0	79,000.000	199,843	225,282	
		6,026.000			
JPMorgan Investor Services		J.P.Morgan			

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
6250906	DAI NIPPON PRINTING CO LTD COMMON STOCK	38,000.000	406,398	380,648
B601QS4	DAI-ICHI LIFE INSURANCE CO LTD/THE COMMO	99,200.000	1,290,527	1,678,141
B0J7D91	DAIICHI SANKYO CO LTD COMMON STOCK JPY	60,800.000	1,260,293	1,268,867
5529027	DAIMLER AG COMMON STOCK EUR 0	40,834.000	2,568,618	3,441,292
6250508	DAITO TRUST CONSTRUCTION CO LTD COMMON S	424.000	21,599	49,381
6251363	DAIWA HOUSE INDUSTRY CO LTD COMMON STOCK	2,144.000	27,471	62,433
235825205	DANA HOLDING CORP COMMON STOCK USD 0.01	15,090.000	332,245	208,242
235851102	DANAHER CORP COMMON STOCK USD 0.01	20,661.000	1,910,746	1,918,994
4253372	DANIELI & C OFFICINE MECCANICHE SPA SAVI	13,535.000	265,750	193,345
B1Y9TB3	DANONE SA COMMON STOCK EUR 0.25	117,554.000	7,946,061	7,953,088
237194105	DARDEN RESTAURANTS INC COMMON STOCK USD	14,507.000	839,835	923,225
B1722W1	DART GROUP PLC COMMON STOCK GBP 1.25	21,445.000	78,861	186,012
238337109	DAVE & BUSTER'S ENTERTAINMENT INC COMMON	21,400.000	860,448	893,236
B08BR25	DAVIDE CAMPARI-MILANO SPA COMMON STOCK E	95,234.000	820,890	827,622
23918K108	DAVITA HEALTHCARE PARTNERS INC COMMON ST	31,500.000	2,263,934	2,195,865
6175203	DBS GROUP HOLDINGS LTD COMMON STOCK SGD	19,164.000	262,642	225,459

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 129 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE	
B3DGH82	DE LA RUE PLC COMMON STOCK GBP 44.86857	33,173.000	294,852	216,721	
5932012	DEA CAPITAL SPA COMMON STOCK EUR 1	15,031.000	27,925	23,088	
242370203	DEAN FOODS CO COMMON STOCK USD	86,728.000	1,513,843	1,487,385	
243537107	DECKERS OUTDOOR CORP COMMON STOCK USD 0.	13,320.000	1,061,636	628,704	
244199105	DEERE & CO COMMON STOCK USD 1	18,100.000	1,471,945	1,380,487	
4262118	DELHAIZE GROUP COMMON STOCK EUR 0	4,612.000	397,136	449,849	
G27823106	DELPHI AUTOMOTIVE PLC COMMON STOCK USD 0	35,912.000	1,834,957	3,078,736	
247361702	DELTA AIR LINES INC COMMON STOCK USD 0.0	41,808.000	1,904,714	2,119,248	
B574ZG0	DELTA LLOYD NV COMMON STOCK EUR 0.2	125,800.000	2,191,275	744,095	
248019101	DELUXE CORP COMMON STOCK USD 1	20,200.000	1,190,556	1,101,708	
6640381	DENSO CORP COMMON STOCK JPY	37,900.000	1,919,985	1,833,012	
249908104	DEPOMED INC COMMON STOCK USD 0	25,800.000	394,560	467,754	
5750355	DEUTSCHE BANK AG COMMON STOCK EUR 0	47,853.000	1,344,770	1,170,911	
7021963	DEUTSCHE BOERSE AG COMMON STOCK EUR 0	60,023.000	3,718,529	5,306,871	
5287488	DEUTSCHE LUFTHANSA AG COMMON STOCK EUR 0	35,560.000	525,011	562,629	
4617859	DEUTSCHE POST AG COMMON STOCK EUR 0	6,176.000	199,745	174,132	
JPMorgan Investor Services		J.P.Morgan			

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
		SHARES / PAR		
5842359	DEUTSCHE TELEKOM AG COMMON STOCK EUR 0	47,869.000	630,717	867,882
B0YZ0Z5	DEUTSCHE WOHNEN AG COMMON STOCK EUR 0	68,911.000	1,343,893	1,917,488
4557847	DEUTZ AG COMMON STOCK EUR 0	33,296.000	161,254	133,501
25179M103	DEVON ENERGY CORP COMMON STOCK USD 0.1	9,400.000	392,559	300,800
B033YN6	DEXUS PROPERTY GROUP REIT AUD 0	4,096.000	23,890	22,350
BYSS4Q7	DFDS A/S COMMON STOCK DKK 20	2,680.000	45,366	104,160
23331S100	DHI GROUP INC COMMON STOCK USD 0.01	111,800.000	1,120,273	1,025,206
25243Q205	DIAGEO PLC ADR USD	7,410.000	799,482	808,209
0237400	DIAGEO PLC COMMON STOCK GBP 28.93518	258,664.000	6,391,474	7,077,811
5982200	DIALOG SEMICONDUCTOR PLC COMMON STOCK EU	29,701.000	950,532	1,003,900
6250821	DIC CORP COMMON STOCK JPY	117,000.000	308,181	320,961
25389M877	DIGITALGLOBE INC COMMON STOCK USD 0.001	16,647.000	337,490	260,692
BY9D0Y1	DIRECT LINE INSURANCE GROUP PLC COMMON S 10.90909	67,756.000	360,700	406,952
254709108	DISCOVER FINANCIAL SERVICES COMMON STOCK	23,571.000	1,060,156	1,263,877
B71QPM2	DKSH HOLDING AG COMMON STOCK CHF 0.1	9,843.000	512,095	622,931
4263304	DNB ASA COMMON STOCK NOK 10	63,155.000	1,047,987	783,431

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 131 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
B03MRJ0	DOGUS OTOMOTIV SERVIS VE TICARET AS COMM	TRY 1		67,910	70,148
256677105	DOLLAR GENERAL CORP COMMON STOCK USD 0.8		18,580.000	127,598	160,701
B4TP9G2	DOLLARAMA INC COMMON STOCK CAD 0		2,236.000	358,119	397,945
257287102	DOMINION DIAMOND CORP COMMON STOCK CAD 0		6,915.000	270,459	160,069
257559203	DOMTAR CORP COMMON STOCK USD 0.01		15,647.000	1,414,658	1,285,417
B249GF3	DOUTOR NICHIREs HOLDINGS CO LTD COMMON S		34,788.000	71,422	63,735
260543103	DOW CHEMICAL CO/THE COMMON STOCK USD 2.5		4,100.000	1,865,100	2,538,273
6465573	DOWNER EDI LTD COMMON STOCK AUD 0		49,306.000	219,197	152,774
23331A109	DR HORTON INC COMMON STOCK USD 0.01		58,329.000	48,636	47,885
26138E109	DR PEPPER SNAPPLE GROUP INC COMMON STOCK		1,495.000	84,336	155,178
0822011	DS SMITH PLC COMMON STOCK GBP 10		1,665.000	4,300,336	6,145,852
B1WT5G2	DSV A/S COMMON STOCK DKK 1		1,051,119.000	114,185	146,176
233331107	DTE ENERGY CO COMMON STOCK USD 0		3,696.000	41,674	40,095
6255699	DTS CORP COMMON STOCK JPY		500.000	36,688	36,710
26746E103	DYAX CORP COMMON STOCK EUR 0.01		1,600.000	17,362	24,378
26817R108	DYNEGY INC COMMON STOCK USD 0.01		648.000	906,233	462,300
			34,500.000		
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 132 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE	
27033X101 EARTHLINK HOLDINGS CORP COMMON STOCK USD		31,611.000	250,497	234,870	
278642103 EBAY INC COMMON STOCK USD 0.001		10,869.000	295,781	298,680	
278865100 ECOLAB INC COMMON STOCK USD 1		200.000	22,869	22,876	
B62G1B5 EDENRED COMMON STOCK EUR 2		21,199.000	571,819	401,847	
281020107 EDISON INTERNATIONAL COMMON STOCK USD 0		25,100.000	1,294,984	1,486,171	
28176E108 EDWARDS LIFESCIENCES CORP COMMON STOCK U		5,552.000	283,996	438,497	
6307200 EISAI CO LTD COMMON STOCK JPY		35,800.000	2,433,115	2,399,563	
283677854 EL PASO ELECTRIC CO COMMON STOCK USD 0		14,540.000	432,091	559,790	
B1KKBX6 ELECTROLUX AB COMMON STOCK SEK 5		56,079.000	1,572,790	1,364,958	
285512109 ELECTRONIC ARTS INC COMMON STOCK USD 0.0		21,210.000	1,110,168	1,457,551	
532457108 ELI LILLY & CO COMMON STOCK USD 0		69,837.000	5,818,199	5,884,466	
5138638 ELRINGKLINGER AG COMMON STOCK EUR 0		16,140.000	463,679	412,023	
29082A107 EMBRAER SA ADR USD		110,500.000	3,075,573	3,264,170	
268648102 EMC CORP/MA COMMON STOCK USD 0.01		36,900.000	863,182	947,592	
29084Q100 EMCOR GROUP INC COMMON STOCK USD 0.01		36,251.000	1,559,200	1,741,498	
29089Q105 EMERGENT BIOSOLUTIONS INC COMMON STOCK U		71,363.000	2,260,305	2,855,234	
JPMorgan Investor Services		J.P.Morgan			

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
2314000	EMPIRE CO LTD COMMON STOCK CAD 0	2,590.000	53,009	47,993
2466149	ENBRIDGE INC COMMON STOCK CAD 0	24,300.000	1,061,521	804,694
292554102	ENCORE CAPITAL GROUP INC COMMON STOCK US	9,990.000	415,813	290,509
5271782	ENDESA SA COMMON STOCK EUR 1.2	8,502.000	176,152	171,092
7144569	ENEL SPA COMMON STOCK EUR 1	44,283.000	196,367	187,223
2282237	ENGHOUSE SYSTEMS LTD COMMON STOCK CAD 0	4,500.000	205,876	240,825
7145056	ENI SPA COMMON STOCK EUR 0	216,534.000	3,498,456	3,246,048
B03MS64	ENKA INSAAT VE SANAYI AS COMMON STOCK TR	94,353.000	150,305	146,111
29336T100	ENLINK MIDSTREAM LLC	4,800.000	183,925	72,432
293389102	ENNIS INC COMMON STOCK USD 2.5	31,730.000	536,491	610,803
G3157S106	ENSCO PLC COMMON STOCK USD 0.1	122,603.000	3,165,035	1,886,860
29364G103	ENTERGY CORP COMMON STOCK USD 0.01	15,500.000	1,125,452	1,059,580
293712105	ENTERPRISE FINANCIAL SERVICES CORP COMMO	USD 0.01	198,697	237,091
29413U103	ENVISION HEALTHCARE HOLDINGS INC COMMON	0.01	599,733	450,476
26875P101	EOG RESOURCES INC COMMON STOCK USD 0.01	19,200.000	1,561,942	1,359,168
294429105	EQUIFAX INC COMMON STOCK USD 1.25	4,809.000	482,114	535,578

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 134 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
29472R108 EQUITY LIFESTYLE PROPERTIES INC REIT USD		21,000.000		768,634	1,400,070
29476L107 EQUITY RESIDENTIAL REIT USD 0.01		1,715.000		106,277	139,927
29530P102 ERIE INDEMNITY CO COMMON STOCK USD 0		3,400.000		208,858	325,176
G3788M114 EROS INTERNATIONAL PLC COMMON STOCK USD		5,700.000		133,137	52,155
5289837 ERSTE GROUP BANK AG COMMON STOCK EUR 0		115,300.000		3,607,186	3,620,989
G3198U102 ESSENT GROUP LTD COMMON STOCK USD 0.015		1,600.000		41,809	35,024
7212477 ESSILOR INTERNATIONAL SA COMMON STOCK EU		5,471.000		637,013	683,759
BSSWC52 ESTIA HEALTH LTD COMMON STOCK AUD		43,657.000		227,568	231,232
298736109 EURONET WORLDWIDE INC COMMON STOCK USD 0		24,600.000		809,593	1,781,778
G3223R108 EVEREST RE GROUP LTD COMMON STOCK USD 0.		16,890.000		2,027,099	3,092,390
30040P103 EVERTEC INC COMMON STOCK USD 0.01		5,400.000		129,935	90,396
B5ZQ9D3 EVONIK INDUSTRIES AG COMMON STOCK EUR		12,172.000		499,053	404,805
B71N6K8 EVRAZ PLC COMMON STOCK GBP 1		98,548.000		286,267	106,396
6250412 EXEDY CORP COMMON STOCK JPY		6,300.000		149,672	154,024
30161N101 EXELON CORP COMMON STOCK USD 0		49,400.000		1,339,682	1,371,838
B19NLV4 EXPERIAN PLC COMMON STOCK GBP 0.1		31,539.000		573,264	558,289
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 135 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
30219E103 EXPRESS INC COMMON STOCK USD		81,465.000		1,304,046	1,407,715
30219G108 EXPRESS SCRIPTS HOLDING CO COMMON STOCK		21,280.000		1,793,808	1,860,085
30226D106 EXTREME NETWORKS INC COMMON STOCK USD 0.		140,429.000		535,892	572,950
30231G102 EXXON MOBIL CORP COMMON STOCK USD 0		80,600.000		6,732,026	6,282,770
30303M102 FACEBOOK INC COMMON STOCK USD 0.000006		46,248.000		4,668,518	4,840,316
2566351 FAIRFAX FINANCIAL HOLDINGS LTD COMMON ST		417.000		215,433	197,201
305560302 FAIRPOINT COMMUNICATIONS INC COMMON STOC		24,290.000		306,695	390,340
6356934 FANUC CORP COMMON STOCK JPY		9,200.000		1,460,506	1,612,170
311900104 FASTENAL CO COMMON STOCK USD 0.01		39,420.000		1,577,116	1,609,124
4400446 FAURECIA COMMON STOCK EUR 7		17,168.000		564,074	690,222
313148306 FEDERAL AGRICULTURAL MORTGAGE CORP COMMO		USD 1	8,352.000	256,437	263,673
31422T101 FEDERATED NATIONAL HOLDING CO COMMON STO		0.01	16,235.000	482,638	479,907
31428X106 FEDEX CORP COMMON STOCK USD 0.1		16,621.000		2,002,853	2,476,363
B038516 FERROVIAL SA COMMON STOCK EUR 0.2		2,080.000		48,928	47,122
BRJFWP3 FIAT CHRYSLER AUTOMOBILES NV COMMON STOC		56,485.000		814,997	792,767
31572Q808 FIBROGEN INC COMMON STOCK USD 0.01		700.000		13,745	21,329

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 136 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
31620M106 FIDELITY NATIONAL INFORMATION SERVICES I		STOCK USD 0.01		1,654,763	1,717,768
		28,346.000			
316394105 FIDELITY SOUTHERN CORP COMMON STOCK USD				426,375	498,740
		22,355.000			
0759023 FIDESSA GROUP PLC COMMON STOCK GBP 10				1,119,441	820,718
		27,800.000			
316773100 FIFTH THIRD BANCORP COMMON STOCK USD 0				2,620,604	3,421,020
		170,200.000			
5489949 FINGERPRINT CARDS AB COMMON STOCK SEK 0.				811,762	965,792
		13,777.000			
B0DJNG0 FINMECCANICA SPA COMMON STOCK EUR 4.4				185,292	230,672
		16,461.000			
33582V108 FIRST NIAGARA FINANCIAL GROUP INC COMMON		0.01		3,528,924	4,040,540
			372,400.000		
6339872 FIRST PACIFIC CO LTD/HONG KONG COMMON ST		0.01		11,096	6,632
			10,000.000		
2347608 FIRST QUANTUM MINERALS LTD COMMON STOCK				2,539,135	852,662
			228,655.000		
337738108 FISERV INC COMMON STOCK USD 0.01				91,064	133,349
			1,458.000		
6340250 FISHER & PAYKEL HEALTHCARE CORP LTD COMM		NZD 0		278,372	606,254
			99,501.000		
337930705 FLAGSTAR BANCORP INC COMMON STOCK USD 0.				1,334,372	1,701,705
			73,635.000		
Y2573F102 FLEXTRONICS INTERNATIONAL LTD COMMON STO				830,485	840,750
			75,000.000		
6352147 FLIGHT CENTRE TRAVEL GROUP LTD COMMON ST				48,946	57,144
			1,969.000		
302445101 FLIR SYSTEMS INC COMMON STOCK USD 0.01				51,041	53,333
			1,900.000		
343498101 FLOWERS FOODS INC COMMON STOCK USD 0.01				86,055	79,513
			3,700.000		
JPMorgan Investor Services		J.P.Morgan			

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
		SHARES / PAR		
302491303	FMC CORP COMMON STOCK USD 0.1	86,400.000	4,618,416	3,380,832
31620R303	FNF GROUP TRACKING STK USD 0.0001	20,600.000	734,449	714,202
344419106	FOMENTO ECONOMICO MEXICANO SAB DE CV ADR	6,174.000	560,377	570,169
344849104	FOOT LOCKER INC COMMON STOCK USD 0.01	7,969.000	479,418	518,702
345370860	FORD MOTOR CO COMMON STOCK USD 0.01	141,900.000	1,775,224	1,999,371
34964C106	FORTUNE BRANDS HOME & SECURITY INC COMMO USD 0.01	38,302.000	1,986,993	2,125,761
35086T109	FOUR CORNERS PROPERTY TRUST INC REIT	4,834.990	100,673	116,813
354613101	FRANKLIN RESOURCES INC COMMON STOCK USD	202.000	7,892	7,438
B1SK0S6	FREENET AG COMMON STOCK EUR 0	9,001.000	277,816	306,191
35671D857	FREPORT-MCMORAN INC COMMON STOCK USD 0.	26,600.000	1,109,823	180,082
4352097	FRESENIUS SE & CO KGAA COMMON STOCK EUR	1,690.000	55,853	121,111
5561052	FRONTLINE LTD/BERMUDA COMMON STOCK USD 1	118,198.000	364,617	342,121
B096LW7	FUGRO NV DUTCH CERT EUR 0.05	4,077.000	231,487	66,698
6356406	FUJI HEAVY INDUSTRIES LTD COMMON STOCK J	12,000.000	356,737	501,467
6356525	FUJIFILM HOLDINGS CORP COMMON STOCK JPY	24,004.000	591,322	1,013,677
6356945	FUJITSU LTD COMMON STOCK JPY	161,000.000	779,971	812,261

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 138 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
6357562	FURUKAWA ELECTRIC CO LTD COMMON STOCK JP	77,000.000		163,873	164,504
315616102	F5 NETWORKS INC COMMON STOCK USD 0	2,900.000		345,539	281,184
6465874	GALAXY ENTERTAINMENT GROUP LTD COMMON ST	15,000.000		45,508	47,322
5984273	GAMELOFT SE COMMON STOCK EUR 0.05	29,696.000		155,749	195,488
B01CP21	GAMESA CORP TECNOLOGICA SA COMMON STOCK	13,499.000		238,268	231,984
36467W109	GAMESTOP CORP COMMON STOCK USD 0.001	17,900.000		375,023	501,916
36473H104	GANNETT CO INC COMMON STOCK USD 0.01	13,350.000		173,887	217,472
364760108	GAP INC/THE COMMON STOCK USD 0.05	27,922.000		1,224,300	689,673
B4JPM52	GATEGROUP HOLDING AG COMMON STOCK CHF 5	8,079.000		343,206	355,928
368287207	GAZPROM PJSC	342,302.000		2,029,050	1,263,950
4557104	GEA GROUP AG COMMON STOCK EUR 0	21,754.000		985,801	883,813
B011JK4	GEMALTO NV COMMON STOCK EUR 1	14,711.000		1,186,185	883,246
369300108	GENERAL CABLE CORP COMMON STOCK USD 0.01	78,368.000		1,211,849	1,052,482
369385109	GENERAL COMMUNICATION INC COMMON STOCK U	10,674.000		155,086	211,132
369550108	GENERAL DYNAMICS CORP COMMON STOCK USD 1	31,203.000		3,825,370	4,286,044
369604103	GENERAL ELECTRIC CO COMMON STOCK USD 0.0	124,461.000		3,816,015	3,876,960
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 139 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE	
370023103 GENERAL GROWTH PROPERTIES INC REIT USD 0		3,087.000	53,405	83,997	
37045V100 GENERAL MOTORS CO COMMON STOCK USD 0.01		78,130.000	2,814,335	2,657,201	
4595739 GENMAB A/S COMMON STOCK DKK 1		25,668.000	1,147,493	3,428,104	
G3922B107 GENPACT LTD COMMON STOCK USD 0.01		29,374.000	502,503	733,763	
371901109 GENTEX CORP COMMON STOCK USD 0.06		7,525.000	118,306	120,475	
37253A103 GENTHERM INC COMMON STOCK USD 0		18,500.000	237,510	876,900	
0207458 GENUS PLC COMMON STOCK GBP 10		9,151.000	200,015	209,598	
37247D106 GENWORTH FINANCIAL INC COMMON STOCK USD		135,659.000	587,946	506,008	
375558103 GILEAD SCIENCES INC COMMON STOCK USD 0.0		53,802.000	5,228,286	5,444,224	
0925288 GLAXOSMITHKLINE PLC COMMON STOCK GBP 25		170,457.000	4,473,432	3,449,478	
B4T3BW6 GLENCORE PLC COMMON STOCK GBP 0.01		349,648.000	1,786,478	466,285	
378973408 GLOBALSTAR INC COMMON STOCK USD 0.0001		700.000	1,914	1,008	
379577208 GLOBUS MEDICAL INC COMMON STOCK USD 0.00		30,300.000	701,475	842,946	
4501093 GN STORE NORD A/S COMMON STOCK DKK 4		17,894.000	522,623	326,373	
0375377 GO-AHEAD GROUP PLC COMMON STOCK GBP 10		7,774.000	310,960	305,817	
G9456A100 GOLAR LNG LTD COMMON STOCK USD 1		31,500.000	1,348,990	497,385	
JPMorgan Investor Services					
J.P.Morgan					

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
38141G104	GOLDMAN SACHS GROUP INC/THE COMMON STOCK	12,745.000	2,403,587	2,297,031
B03FYZ4	GOODMAN GROUP REIT AUD 0	8,529.000	27,086	38,907
382550101	GOODYEAR TIRE & RUBBER CO/THE COMMON STO	35,386.000	1,165,253	1,156,061
6365866	GPT GROUP/THE REIT AUD 0	9,378.000	38,534	32,614
B04V127	GRAINGER PLC COMMON STOCK GBP 5	117,118.000	213,702	401,860
38526M106	GRAND CANYON EDUCATION INC COMMON STOCK	18,500.000	720,739	742,220
388689101	GRAPHIC PACKAGING HOLDING CO COMMON STOC	2,500.000	34,422	32,075
391164100	GREAT PLAINS ENERGY INC COMMON STOCK USD	19,830.000	471,628	541,557
2384951	GREAT-WEST LIFECO INC COMMON STOCK CAD 0	1,500.000	32,867	37,287
39153L106	GREATBATCH INC COMMON STOCK USD 0.001	22,100.000	1,062,670	1,160,250
B0HZP13	GREENE KING PLC COMMON STOCK GBP 12.5	24,208.000	254,339	331,826
B63QSB3	GREGGS PLC COMMON STOCK GBP 2	13,215.000	234,884	255,936
BYR4KP7	GRENKELEASING AG COMMON STOCK EUR 0	847.000	135,337	169,850
B01SPF2	GRIFOLS SA COMMON STOCK EUR 0.25	18,348.000	841,992	849,677
7097328	GROUPE BRUXELLES LAMBERT SA COMMON STOCK	556.000	52,335	47,612
2392545	GRUMA SAB DE CV COMMON STOCK MXN 0	5,700.000	85,829	79,785

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 141 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
400501102	GRUPO AEROPORTUARIO DEL CENTRO NORTE SAB	USD	2,100.000	83,490	80,745
2392471	GRUPO BIMBO SAB DE CV COMMON STOCK MXN 0		40,100.000	100,590	106,686
BFNXZM7	GRUPO LALA SAB DE CV COMMON STOCK MXN		93,000.000	243,008	215,765
40049J206	GRUPO TELEVISA SAB ADR USD 0		27,370.000	736,675	744,738
B7F9Q79	GS RETAIL CO LTD COMMON STOCK KRW 1000		5,202.000	271,722	238,683
6398709	GUNZE LTD COMMON STOCK JPY		48,991.000	149,689	144,576
B3DJHT2	H&R REAL ESTATE INVESTMENT TRUST REIT CA		1,500.000	32,214	21,651
6400626	HACHIJUNI BANK LTD/THE COMMON STOCK JPY		11,000.000	82,330	68,124
B71SXC4	HAITONG SECURITIES CO LTD COMMON STOCK H		323,600.000	729,981	572,030
B05LZ02	HAKUHODO DY HOLDINGS INC COMMON STOCK JP		4,400.000	36,333	48,245
0405207	HALMA PLC COMMON STOCK GBP 10		14,800.000	180,896	188,689
6405870	HAMAMATSU PHOTONICS KK COMMON STOCK JPY		91,100.000	1,786,984	2,525,612
0406501	HAMMERSON PLC REIT GBP 25		3,493.000	19,168	30,890
410345102	HANESBRANDS INC COMMON STOCK USD 0.01		1,500.000	43,892	44,145
B7T5KQ0	HANKOOK TIRE CO LTD COMMON STOCK KRW 500		55,800.000	3,176,445	2,239,043
4511809	HANNOVER RUECK SE COMMON STOCK EUR 0		5,121.000	439,950	587,725
JPMorgan Investor Services		J.P.Morgan			

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
		SHARES / PAR		
6381828	HANNSTAR DISPLAY CORP COMMON STOCK TWD 1		318,231	83,190
		702,450.000		
6805801	HANWHA GENERAL INSURANCE CO LTD COMMON S	5000	163,805	165,100
		24,819.000		
413086109	HARMAN INTERNATIONAL INDUSTRIES INC COMM	USD 0.01	1,994,422	1,725,833
		18,319.000		
413875105	HARRIS CORP COMMON STOCK USD 1		283,804	729,960
		8,400.000		
416515104	HARTFORD FINANCIAL SERVICES GROUP INC/TH	STOCK USD 0.01	1,369,581	1,583,031
		36,425.000		
6173508	HARVEY NORMAN HOLDINGS LTD COMMON STOCK		125,258	133,838
		44,009.000		
418056107	HASBRO INC COMMON STOCK USD 0.5		80,972	70,593
		1,048.000		
419879101	HAWAIIAN HOLDINGS INC COMMON STOCK USD 0		203,731	633,820
		17,940.000		
40412C101	HCA HOLDINGS INC COMMON STOCK USD 0.01		3,200,698	2,898,216
		42,854.000		
40416E103	HCI GROUP INC COMMON STOCK USD 0		1,652,974	1,301,996
		37,360.000		
40414L109	HCP INC REIT USD 1		169,141	137,702
		3,601.000		
40416M105	HD SUPPLY HOLDINGS INC COMMON STOCK USD		636,068	609,609
		20,300.000		
40415F101	HDFC BANK LTD ADR USD		1,005,868	1,047,631
		17,007.000		
42222G108	HEALTH NET INC/OLD COMMON STOCK EUR 0.00		261,822	561,372
		8,200.000		
421906108	HEALTHCARE SERVICES GROUP INC COMMON STO	0.01	682,219	958,925
		27,500.000		
42226A107	HEALTHEQUITY INC COMMON STOCK USD 0.0001		966,948	799,733
		31,900.000		

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
421924309	HEALTHSOUTH CORP COMMON STOCK USD 0.01	18,100.000	714,295	630,061
42235N108	HEARTLAND PAYMENT SYSTEMS INC COMMON STO 0.001	22,200.000	824,715	2,105,004
B0CCH46	HEINEKEN HOLDING NV COMMON STOCK EUR 1.6	2,047.000	163,763	157,880
7792559	HEINEKEN NV COMMON STOCK EUR 1.6	88,873.000	5,140,120	7,604,672
B3CM952	HENDERSON GROUP PLC COMMON STOCK GBP 12.	68,800.000	296,355	313,948
5687431	HENNES & MAURITZ AB COMMON STOCK SEK 0	23,219.000	975,757	832,024
427825500	HERSHA HOSPITALITY TRUST REIT USD 0.01	66,841.000	1,875,748	1,454,460
42805T105	HERTZ GLOBAL HOLDINGS INC COMMON STOCK U	4,400.000	63,352	62,612
42809H107	HESS CORP COMMON STOCK USD 1	7,800.000	441,383	378,144
42824C109	HEWLETT PACKARD ENTERPRISE CO COMMON STO 0.01	73,101.000	1,460,673	1,111,135
428291108	HEXCEL CORP COMMON STOCK USD 0.01	17,300.000	431,302	803,585
431284108	HIGHWOODS PROPERTIES INC REIT USD 0.01	26,200.000	1,096,651	1,142,320
431475102	HILL-ROM HOLDINGS INC COMMON STOCK USD 0	22,810.000	1,249,579	1,096,249
43300A104	HILTON WORLDWIDE HOLDINGS INC COMMON STO 0.01	49,300.000	1,216,772	1,055,020
6642804	HITACHI HIGH-TECHNOLOGIES CORP COMMON ST	7,800.000	222,679	213,326
6429182	HITACHI KOKI CO LTD COMMON STOCK JPY	22,500.000	171,496	162,725

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
6429104	HITACHI LTD COMMON STOCK JPY	670,000.000	4,998,571	3,851,407
B4TXDZ3	HKT TRUST AND HKT LTD SHARE STAPLED UNIT	480,760.000	451,333	614,120
6683591	HOKUHOKU FINANCIAL GROUP INC COMMON STOC	46,000.000	106,973	94,834
436106108	HOLLYFRONTIER CORP COMMON STOCK USD 0.01	27,044.000	1,109,502	1,078,785
436440101	HOLOGIC INC COMMON STOCK USD 0.01	60,664.000	2,386,311	2,347,090
437076102	HOME DEPOT INC/THE COMMON STOCK USD 0.05	13,645.000	944,411	1,804,551
B19NKB7	HOME RETAIL GROUP PLC COMMON STOCK GBP 1	319,071.000	600,905	468,162
438128308	HONDA MOTOR CO LTD ADR USD	12,084.000	370,054	385,842
438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK	92,479.000	5,032,748	9,578,050
6267359	HONG KONG EXCHANGES AND CLEARING LTD COM	23,308.000	630,063	596,974
B3FF8W8	HOSHIZAKI ELECTRIC CO LTD COMMON STOCK J	3,900.000	230,184	245,097
44106M102	HOSPITALITY PROPERTIES TRUST REIT USD 0.	97,363.000	2,702,414	2,546,042
44107P104	HOST HOTELS & RESORTS INC REIT USD 0.01	4,973.000	79,071	76,286
44157R109	HOUGHTON MIFFLIN HARCOURT CO COMMON STOC	2,203.000	54,614	47,981
6441506	HOYA CORP COMMON STOCK JPY	31,200.000	1,092,672	1,291,884
40434L105	HP INC COMMON STOCK USD 0.01	73,601.000	1,269,136	871,436

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
0540528	HSBC HOLDINGS PLC COMMON STOCK GBP 0.5	63,857.000	578,983	504,665
404303109	HSN INC COMMON STOCK USD 0.01	14,200.000	998,349	719,514
443510607	HUBBELL INC COMMON STOCK USD 0.01	300.000	32,870	30,312
4447476	HUHTAMAKI OYJ COMMON STOCK EUR 0	4,878.000	135,408	177,516
6805317	HULIC CO LTD COMMON STOCK JPY	1,600.000	22,644	14,218
444859102	HUMANA INC COMMON STOCK USD 0.166	282.000	24,700	50,340
446150104	HUNTINGTON BANCSHARES INC/OH COMMON STOC	259,570.000	2,307,564	2,870,844
446413106	HUNTINGTON INGALLS INDUSTRIES INC COMMON 0.01	19,440.000	1,279,874	2,465,964
447011107	HUNTSMAN CORP COMMON STOCK USD 0.01	50,500.000	813,496	574,185
B12PJ24	HUSQVARNA AB COMMON STOCK SEK 2	49,312.000	365,957	327,553
6659666	HYAKUGO BANK LTD/THE COMMON STOCK JPY	4,000.000	16,679	19,652
B2QY968	HYPERMARCAS SA COMMON STOCK BRL 0	90,900.000	586,265	498,816
6461850	HYUNDAI STEEL CO COMMON STOCK KRW 5000	8,162.000	507,194	347,697
44919P508	IAC/INTERACTIVECORP COMMON STOCK USD 0.0	12,850.000	908,949	771,643
B288C92	IBERDROLA SA COMMON STOCK EUR 0.75	6,937.000	45,689	49,359
3387216	ICAP PLC COMMON STOCK GBP 10	19,628.000	134,982	147,397

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
45104G104	ICICI BANK LTD ADR USD		1,892,700	1,712,030
		218,650.000		
6466985	IHI CORP COMMON STOCK JPY		2,519,655	2,227,150
		795,000.000		
902104108	II-VI INC COMMON STOCK USD 0		1,296,440	1,262,080
		68,000.000		
452308109	ILLINOIS TOOL WORKS INC COMMON STOCK USD		545,911	546,812
		5,900.000		
6957575	ILUKA RESOURCES LTD COMMON STOCK AUD 0		986,738	771,180
		172,915.000		
0454492	IMPERIAL BRANDS PLC COMMON STOCK GBP 10		4,920,266	6,098,622
		115,370.000		
44970B109	IMS HEALTH HOLDINGS INC COMMON STOCK USD		37,143	30,564
		1,200.000		
B61TVQ0	INCHCAPE PLC COMMON STOCK GBP 10		209,127	225,316
		19,474.000		
45337C102	INCYTE CORP COMMON STOCK USD 0.001		167,323	150,420
		1,387.000		
453838609	INDEPENDENT BANK CORP/MI COMMON STOCK US		104,258	109,595
		7,196.000		
BP9DL90	INDUSTRIA DE DISENO TEXTIL SA COMMON STO	0.03	2,405,632	2,571,605
		74,702.000		
4557999	INDUSTRIA MACCHINE AUTOMATICHE SPA COMMO	EUR 0.52	224,890	241,421
		4,631.000		
B1G1QD8	INDUSTRIAL & COMMERCIAL BANK OF CHINA LT	STOCK HKD 1	186,687	173,614
		287,508.000		
5889505	INFINEON TECHNOLOGIES AG COMMON STOCK EU		195,786	217,974
		14,858.000		
6459286	INFRATIL LTD COMMON STOCK NZD 0		199,671	235,417
		105,000.000		
7154182	ING GROEP NV DUTCH CERT EUR 0.24		2,048,687	2,571,293
		190,122.000		

IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
			SHARES / PAR		
G47791101	INGERSOLL-RAND PLC COMMON STOCK USD 1		10,727.000	584,395	593,096
457187102	INGREDION INC COMMON STOCK USD 0.01		10,600.000	392,531	1,015,904
45780L104	INOGEN INC COMMON STOCK USD 0.001		20,626.000	625,651	826,896
45765U103	INSIGHT ENTERPRISES INC COMMON STOCK USD		4,170.000	123,404	104,750
45778Q107	INSPERITY INC COMMON STOCK USD 0.01		10,710.000	511,506	515,687
458118106	INTEGRATED DEVICE TECHNOLOGY INC COMMON	0.001	36,800.000	781,495	969,680
458140100	INTEL CORP COMMON STOCK USD 0.001		285,619.000	8,217,986	9,839,575
45825N107	INTELIQUENT INC COMMON STOCK USD 0.001		11,034.000	94,888	196,074
L5140P101	INTELSAT SA COMMON STOCK USD 0.01		500.000	9,376	2,080
45866F104	INTERCONTINENTALEXCHANGE INC		5,170.000	1,162,154	1,324,864
45867G101	INTERDIGITAL INC/PA COMMON STOCK USD 0.0		21,100.000	1,238,338	1,034,744
459200101	INTERNATIONAL BUSINESS MACHINES CORP COM	USD 0.2	23,031.000	3,334,574	3,169,526
B5282K0	INTERNATIONAL CONSOLIDATED AIRLINES GROU	COMMON STOCK GBP 0.5	69,948.000	607,742	628,772
BVG7F06	INTERNATIONAL GAME TECHNOLOGY PLC COMMON	0.1	7,582.000	153,947	122,677
460146103	INTERNATIONAL PAPER CO COMMON STOCK USD		25,840.000	1,176,890	974,168
460690100	INTERPUBLIC GROUP OF COS INC/THE COMMON	0.1	16,402.000	351,164	381,839

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 148 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE	
4076836	INTESA SANPAOLO SPA COMMON STOCK EUR 0.5	177,483.000	609,181	595,366	
4076847	INTESA SANPAOLO SPA SAVINGS SHARE EUR 0.	88,789.000	225,248	273,344	
7371431	INTRUM JUSTITIA AB COMMON STOCK SEK 0.02	11,872.000	399,824	406,408	
46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD	2,700.000	1,426,641	1,474,632	
6205694	INVESTA OFFICE FUND REIT AUD 0	85,685.000	248,449	249,360	
B17BBQ5	INVESTEC PLC COMMON STOCK GBP 0.02	34,489.000	232,096	243,695	
5679591	INVESTOR AB COMMON STOCK SEK 6.25	11,901.000	390,056	441,280	
B0R7JF1	IPSEN SA COMMON STOCK EUR 1	7,166.000	310,346	474,850	
BN5TB09	ISENTIA GROUP LTD COMMON STOCK AUD 0	46,908.000	156,099	164,838	
B2Q4CL4	ISETAN MITSUKOSHI HOLDINGS LTD COMMON ST	6,000.000	104,224	79,106	
BKJ9RT5	ISS A/S COMMON STOCK DKK 1	12,068.000	418,075	436,885	
5975932	ITALCEMENTI SPA COMMON STOCK EUR 1	5,023.000	54,598	55,929	
3398649	ITV PLC COMMON STOCK GBP 10	100,266.000	363,747	408,765	
B23TC12	J FRONT RETAILING CO LTD COMMON STOCK JP	4,800.000	81,311	70,467	
B019KW7	J SAINSBURY PLC COMMON STOCK GBP 28.5714	41,059.000	172,801	156,618	
466313103	JABIL CIRCUIT INC COMMON STOCK USD 0.001	25,340.000	516,940	590,169	
JPMorgan Investor Services		J.P.Morgan			

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
469814107 JACOBS ENGINEERING GROUP INC COMMON STOC	1,718.000	76,893	72,070
B60QWJ2 JAMES HARDIE INDUSTRIES PLC CDI AUD 0.59	16,076.000	199,259	204,331
47102X105 JANUS CAPITAL GROUP INC COMMON STOCK USD	67,500.000	1,169,963	951,075
B8BRV46 JAPAN AIRLINES CO LTD COMMON STOCK JPY	18,300.000	580,817	662,661
BJYNHY0 JAPAN DISPLAY INC COMMON STOCK JPY	120,200.000	401,272	350,723
6397580 JAPAN REAL ESTATE INVESTMENT CORP REIT J	9.000	42,735	43,917
6513342 JAPAN RETAIL FUND INVESTMENT CORP REIT J	21.000	25,243	40,535
6474535 JAPAN TOBACCO INC COMMON STOCK JPY	28,000.000	983,622	1,040,675
6472119 JARDINE MATHESON HOLDINGS LTD COMMON STO 0.25	17,300.000	796,142	843,029
445658107 JB HUNT TRANSPORT SERVICES INC COMMON ST 0.01	500.000	37,026	36,680
B1V74X7 JBS SA COMMON STOCK BRL 0	158,000.000	694,124	493,220
7136663 JCDECAUX SA COMMON STOCK EUR 0	13,813.000	442,641	529,679
47215P106 JD.COM INC ADR USD 0.00002	39,505.000	1,181,236	1,274,629
5470556 JENOPTIK AG COMMON STOCK EUR 0	8,856.000	122,891	138,436
477143101 JETBLUE AIRWAYS CORP COMMON STOCK USD 0.	37,040.000	605,889	838,956
6543792 JFE HOLDINGS INC COMMON STOCK JPY	19,500.000	388,246	311,235

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
		SHARES / PAR		
6473468	JGC CORP COMMON STOCK JPY	9,000.000	172,211	139,382
477839104	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK	33,700.000	1,037,306	1,679,271
478160104	JOHNSON & JOHNSON COMMON STOCK USD 1	67,799.000	4,898,057	6,964,313
478366107	JOHNSON CONTROLS INC COMMON STOCK USD 0.	95,200.000	4,574,745	3,759,448
B70FPS6	JOHNSON MATTHEY PLC COMMON STOCK GBP 104	2,335.000	120,758	91,442
48020Q107	JONES LANG LASALLE INC COMMON STOCK USD	10,320.000	1,259,278	1,649,755
481165108	JOY GLOBAL INC COMMON STOCK USD 1	18,000.000	1,001,441	226,980
46625H100	JPMORGAN CHASE & CO COMMON STOCK USD 1	147,321.000	6,494,566	9,727,606
B12W5L6	JSE LTD COMMON STOCK ZAR 0.1	18,566.000	173,727	153,364
6497082	JTEKT CORP COMMON STOCK JPY	28,000.000	471,361	466,686
B4R2R50	JULIUS BAER GROUP LTD COMMON STOCK CHF 0	24,318.000	1,185,876	1,182,132
48203R104	JUNIPER NETWORKS INC COMMON STOCK USD 0.	23,452.000	669,609	647,275
B63MCN1	JUST ENERGY GROUP INC COMMON STOCK CAD 0	21,400.000	155,511	152,208
B54C017	K+S AG COMMON STOCK EUR 0	12,812.000	381,891	328,735
483007704	KAISER ALUMINUM CORP COMMON STOCK USD 0.	19,472.000	1,558,476	1,629,028
6481320	KAJIMA CORP COMMON STOCK JPY	8,000.000	46,095	48,148

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
6689533	KAKAKU.COM INC COMMON STOCK JPY	77,700.000	1,454,405	1,546,314
6482668	KAMIGUMI CO LTD COMMON STOCK JPY	10,000.000	93,638	87,119
485170302	KANSAS CITY SOUTHERN COMMON STOCK USD 0.	22,357.000	1,945,468	1,669,397
6483809	KAO CORP COMMON STOCK JPY	9,400.000	409,305	488,773
B0YWGH0	KAPPAHL AB COMMON STOCK SEK 0.86	16,228.000	88,352	59,094
48238T109	KAR AUCTION SERVICES INC COMMON STOCK US	75,800.000	2,594,518	2,806,874
6484620	KAWASAKI HEAVY INDUSTRIES LTD COMMON STO	74,000.000	305,344	278,050
6484686	KAWASAKI KISEN KAISHA LTD COMMON STOCK J	129,000.000	357,100	278,815
4497749	KBC GROEP NV COMMON STOCK EUR 0	20,462.000	1,314,476	1,281,881
6248990	KDDI CORP COMMON STOCK JPY	31,800.000	723,795	833,760
487836108	KELLOGG CO COMMON STOCK USD 0.25	1,300.000	91,394	93,951
4513612	KEMIRA OYJ COMMON STOCK EUR 0	23,225.000	273,171	274,495
6486314	KERRY PROPERTIES LTD COMMON STOCK HKD 1	38,500.000	160,296	105,066
4490005	KESKO OYJ COMMON STOCK EUR 0	7,632.000	294,478	268,368
493267108	KEYCORP COMMON STOCK USD 1	114,074.000	1,446,247	1,504,636
6490995	KEYENCE CORP COMMON STOCK JPY	6,247.000	1,882,924	3,483,509

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
49338L103	KEYSIGHT TECHNOLOGIES INC COMMON STOCK U	1,300.000	43,763	36,829
494368103	KIMBERLY-CLARK CORP COMMON STOCK USD 1.2	8,144.000	718,270	1,036,731
2491914	KIMBERLY-CLARK DE MEXICO SAB DE CV COMMO	63,000.000	137,212	147,258
49456B101	KINDER MORGAN INC/DE COMMON STOCK USD 0.	87,900.000	1,454,062	1,311,468
G5258J109	KING DIGITAL ENTERTAINMENT PLC COMMON ST	0.000149	96,286	112,644
3319521	KINGFISHER PLC COMMON STOCK GBP 15.7143	62,449.000	389,817	303,284
B03Z841	KINROSS GOLD CORP COMMON STOCK CAD 0	23,574.000	61,143	42,596
6493745	KIRIN HOLDINGS CO LTD COMMON STOCK JPY	24,800.000	331,773	339,648
6494061	KISSEI PHARMACEUTICAL CO LTD COMMON STOC	7,500.000	192,992	190,158
7582556	KLEPIERRE REIT EUR 1.4	1,298.000	56,031	57,797
498904200	KNOLL INC COMMON STOCK USD 0.01	34,400.000	810,967	646,720
5558203	KOENIG & BAUER AG COMMON STOCK EUR 0	3,954.000	145,801	141,313
500255104	KOHL'S CORP COMMON STOCK USD 0.01	18,600.000	1,040,936	885,918
6496324	KOITO MANUFACTURING CO LTD COMMON STOCK	2,600.000	101,625	108,284
6496681	KONAMI HOLDINGS CORP COMMON STOCK JPY	2,800.000	58,084	67,221
B09M9D2	KONE OYJ COMMON STOCK EUR 0	3,453.000	147,003	146,926

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
B11WFP1	KONECRANES OYJ COMMON STOCK EUR 0.5	4,665.000	146,713	116,048
6496700	KONICA MINOLTA INC COMMON STOCK JPY	96,475.000	790,457	980,028
BKWP5S5	KONINKLIJKE AHOLD NV COMMON STOCK EUR 0.	80,933.000	1,485,352	1,712,194
B0HZL93	KONINKLIJKE DSM NV COMMON STOCK EUR 1.5	22,142.000	1,331,470	1,113,166
5986622	KONINKLIJKE PHILIPS NV COMMON STOCK EUR	136,400.000	3,872,934	3,490,916
500631106	KOREA ELECTRIC POWER CORP ADR USD	16,500.000	340,376	349,305
6182076	KOREA GAS CORP COMMON STOCK KRW 5000	8,612.000	305,967	270,651
500754106	KRAFT HEINZ CO/THE COMMON STOCK USD 0.01	32,950.000	2,395,220	2,397,442
50077C106	KRATON PERFORMANCE POLYMERS INC COMMON S 0.01	71,006.000	1,354,188	1,179,410
501044101	KROGER CO/THE COMMON STOCK USD 1	22,643.000	545,353	947,157
6175076	KT&G CORP COMMON STOCK KRW 5000	4,081.000	369,088	363,707
6497509	KUBOTA CORP COMMON STOCK JPY	56,000.000	769,648	878,906
501797104	L BRANDS INC COMMON STOCK USD 0.5	12,301.000	1,105,404	1,178,682
502424104	L-3 COMMUNICATIONS HOLDINGS INC COMMON S 0.01	7,452.000	590,160	890,589
4057808	L'OREAL SA COMMON STOCK EUR 0.2	18,692.000	3,198,865	3,153,385
4726993	LA DORIA SPA COMMON STOCK EUR 1.22	10,600.000	135,748	150,268

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 154 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
505336107	LA-Z-BOY INC COMMON STOCK USD 1	7,085.000		168,911	173,016
B8L02P3	LABRADOR IRON ORE ROYALTY CORP COMMON ST	43,300.000		811,461	298,932
7110753	LAFARGEHOLCIM LTD COMMON STOCK CHF 2	21,785.000		1,410,137	1,094,691
4547213	LAGARDERE SCA COMMON STOCK EUR 6.1	10,933.000		356,351	326,723
3180943	LAND SECURITIES GROUP PLC REIT GBP 10	10,335.000		159,750	179,290
B05M8B7	LANXESS AG COMMON STOCK EUR	30,164.000		1,585,160	1,398,502
521865204	LEAR CORP COMMON STOCK USD 0.01	19,752.000		1,426,955	2,426,138
524660107	LEGGETT & PLATT INC COMMON STOCK USD 0.0	4,717.000		215,056	198,208
B11ZRK9	LEGRAND SA COMMON STOCK EUR 4	94,678.000		3,338,056	5,368,703
6512004	LENDLEASE GROUP STAPLED SECURITY AUD 0	17,869.000		220,824	185,388
5773255	LEONI AG COMMON STOCK EUR 0	8,170.000		289,361	323,452
B9JHSH7	LET'S GOWEX SA COMMON STOCK EUR 0.01	9,035.000		246,330	77,733
52729N308	LEVEL 3 COMMUNICATIONS INC COMMON STOCK	28,800.000		1,524,737	1,565,568
529771107	LEXMARK INTERNATIONAL INC COMMON STOCK U	23,100.000		889,404	749,595
6520739	LG ELECTRONICS INC COMMON STOCK KRW 5000	3,428.000		162,912	157,287
6344456	LG HOUSEHOLD & HEALTH CARE LTD COMMON ST	5000	1,683.000	1,410,359	1,507,100
JPMorgan Investor Services					
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FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 155 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
6286257	LI & FUNG LTD COMMON STOCK HKD 0.0125	118,000.000		120,909	80,238
530307305	LIBERTY BROADBAND CORP COMMON STOCK USD	5,050.000		169,138	261,893
B8W67B1	LIBERTY GLOBAL PLC COMMON STOCK USD 0.01	5,817.000		237,380	237,159
B8W6766	LIBERTY GLOBAL PLC COMMON STOCK USD 0.01	2,357.000		97,016	99,843
G5480U104	LIBERTY GLOBAL PLC COMMON STOCK USD 0.01	26,700.000		1,161,182	1,131,012
G5480U120	LIBERTY GLOBAL PLC COMMON STOCK USD 0.01	73,900.000		3,168,076	3,012,903
53071M104	LIBERTY INTERACTIVE CORP QVC GROUP TRACK USD 0.01	1,400.000		37,232	38,248
531229300	LIBERTY MEDIA CORP COMMON STOCK USD 0.01	16,800.000		436,336	639,744
53071M880	LIBERTY VENTURES TRACKING STK USD 0.01	7,800.000		306,088	351,858
53219L109	LIFEPOINT HEALTH INC COMMON STOCK USD 0.	12,400.000		992,673	910,160
53220K504	LIGAND PHARMACEUTICALS INC COMMON STOCK	2,640.000		245,618	286,229
2516022	LINAMAR CORP COMMON STOCK CAD 0	14,334.000		523,938	771,132
5740817	LINDE AG COMMON STOCK EUR 0	29,625.000		4,610,669	4,309,121
B0PB4M7	LINK REIT REIT HKD 0	11,370.000		26,085	68,072
53578A108	LINKEDIN CORP COMMON STOCK USD 0.0001	2,800.000		692,260	630,224
537008104	LITTELFUSE INC COMMON STOCK USD 0.01	12,000.000		1,129,361	1,284,120
JPMorgan Investor Services		J.P.Morgan			

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
0870612	LLOYDS BANKING GROUP PLC COMMON STOCK GB	1,109,252.000	1,225,435	1,194,641
539830109	LOCKHEED MARTIN CORP COMMON STOCK USD 1	597.000	109,429	129,639
B18ZRK2	LOGITECH INTERNATIONAL SA COMMON STOCK C	29,500.000	448,069	453,846
54142L109	LOGMEIN INC COMMON STOCK USD 0.01	21,500.000	1,111,320	1,442,650
7333378	LONZA GROUP AG COMMON STOCK CHF 1	2,928.000	413,872	477,080
6535443	LOTTE CHILSUNG BEVERAGE CO LTD COMMON ST 5000	96.000	182,186	181,676
548661107	LOWE'S COS INC COMMON STOCK USD 0.5	16,927.000	1,042,228	1,287,129
6375780	LS CORP COMMON STOCK KRW 5000	4,381.000	156,055	150,760
69343P105	LUKOIL PJSC ADR USD 0.025	29,093.000	1,373,339	934,467
4061412	LVMH MOET HENNESSY LOUIS VUITTON SE COMM EUR 0.3	68,316.000	10,823,732	10,753,271
N53745100	LYONDELLBASELL INDUSTRIES NV COMMON STOC	26,137.000	2,360,942	2,271,305
6551030	MABUCHI MOTOR CO LTD COMMON STOCK JPY	25,300.000	586,820	1,396,500
554489104	MACK-CALI REALTY CORP REIT USD 0.01	73,153.000	1,481,984	1,708,123
B28YTC2	MACQUARIE GROUP LTD COMMON STOCK AUD 0	19,615.050	1,037,405	1,181,205
556099109	MACROGENICS INC COMMON STOCK USD 0.01	10,190.000	393,921	315,584
6574101	MACRONIX INTERNATIONAL COMMON STOCK TWD	2,166,955.000	909,084	315,342

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 157 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
55616P104 MACY'S INC COMMON STOCK USD 0.01		30,689.000		751,425	1,073,501
M6787E101 MAGICJACK VOCALTEC LTD COMMON STOCK USD		39,114.000		385,049	369,627
2554475 MAGNA INTERNATIONAL INC COMMON STOCK CAD		27,988.000		1,174,900	1,130,722
559222401 MAGNA INTERNATIONAL INC COMMON STOCK CAD		1,200.000		57,702	48,672
G5785G107 MALLINCKRODT PLC COMMON STOCK USD 0.2		10,660.000		822,028	795,556
B83VD95 MAN GROUP PLC COMMON STOCK GBP 0.0342857		124,093.000		208,702	320,991
562750109 MANHATTAN ASSOCIATES INC COMMON STOCK US		25,200.000		279,814	1,667,484
56418H100 MANPOWERGROUP INC COMMON STOCK USD 0.01		9,066.000		801,020	764,173
2492519 MANULIFE FINANCIAL CORP COMMON STOCK CAD		46,417.000		743,989	693,030
56585A102 MARATHON PETROLEUM CORP COMMON STOCK USD		46,214.000		1,139,883	2,395,734
B02L486 MARINE HARVEST ASA		7,772.000		103,378	105,016
57060D108 MARKETAXESS HOLDINGS INC COMMON STOCK US		14,500.000		555,183	1,618,055
G58249106 MARKIT LTD COMMON STOCK USD 0.01		21,415.000		615,329	646,091
3127489 MARKS & SPENCER GROUP PLC COMMON STOCK G		64,533.000		498,826	430,301
571748102 MARSH & MCLENNAN COS INC COMMON STOCK US		3,999.000		224,237	221,745
B1JQDM8 MARSTON'S PLC COMMON STOCK GBP 7.375		91,130.000		198,967	223,637
JPMorgan Investor Services		J.P.Morgan			

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
		SHARES / PAR		
2107620	MARTINREA INTERNATIONAL INC COMMON STOCK		199,732	172,506
		22,800.000		
G5876H105	MARVELL TECHNOLOGY GROUP LTD COMMON STOC	0.002	1,252,929	996,907
		113,028.000		
574599106	MASCO CORP COMMON STOCK USD 1		702,663	738,970
		26,112.000		
574795100	MASIMO CORP COMMON STOCK USD 0.001		159,127	158,485
		3,818.000		
57636Q104	MASTERCARD INC COMMON STOCK USD 0.0001		245,746	311,065
		3,195.000		
57722W106	MATTRESS FIRM HOLDING CORP COMMON STOCK		18,270	17,852
		400.000		
57772K101	MAXIM INTEGRATED PRODUCTS INC COMMON STO	0.001	234,445	236,854
		6,233.000		
580645109	MCGRAW HILL FINANCIAL INC COMMON STOCK U		856,348	966,084
		9,800.000		
58155Q103	MCKESSON CORP COMMON STOCK USD 0.01		2,353,233	2,472,081
		12,534.000		
B01G2K0	MEDIASET ESPANA COMUNICACION SA COMMON S	0.5	261,367	236,075
		21,667.000		
58470H101	MEDIFAST INC COMMON STOCK USD 0.001		586,108	552,005
		18,170.000		
4574813	MEDIOBANCA SPA COMMON STOCK EUR 0.5		228,790	206,094
		21,353.000		
6782090	MEDIPAL HOLDINGS CORP COMMON STOCK JPY		114,199	137,928
		8,000.000		
58501N101	MEDIVATION INC COMMON STOCK USD 0.01		1,357,734	1,178,674
		24,383.000		
G5960L103	MEDTRONIC PLC COMMON STOCK USD 0.10		10,279,993	17,105,393
		222,379.000		
0575809	MEGGITT PLC COMMON STOCK GBP 5		1,141,452	784,925
		142,127.000		

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 159 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE	
6575900	MEIDENSHA CORP COMMON STOCK JPY	44,000.000	148,392	179,226	
B60DQV3	MEIJI HOLDINGS CO LTD COMMON STOCK JPY	3,200.000	100,442	267,343	
585464100	MELCO CROWN ENTERTAINMENT LTD ADR USD 0.	15,100.000	441,663	253,680	
M51363113	MELLANOX TECHNOLOGIES LTD COMMON STOCK U	17,500.000	836,814	737,450	
587200106	MENTOR GRAPHICS CORP COMMON STOCK USD 0	800.000	14,585	14,736	
588056101	MERCER INTERNATIONAL INC COMMON STOCK US	71,210.000	1,018,183	644,451	
58933Y105	MERCK & CO INC COMMON STOCK USD 0.5	132,059.000	6,723,292	6,975,356	
4741844	MERCK KGAA COMMON STOCK EUR 0	4,366.000	317,242	424,811	
59001K100	MERITOR INC COMMON STOCK USD 1	86,504.000	988,985	722,308	
BDZT6P9	MERLIN ENTERTAINMENTS PLC COMMON STOCK G	14,830.000	87,776	99,563	
59156R108	METLIFE INC COMMON STOCK USD 0.01	18,400.000	831,741	887,064	
5041413	METRO AG COMMON STOCK EUR 0	9,892.000	359,260	317,642	
5071432	METSA BOARD OYJ COMMON STOCK EUR 1.7	40,834.000	285,308	304,296	
552848103	MGIC INVESTMENT CORP COMMON STOCK USD 1	245,313.000	2,439,189	2,166,114	
G60754101	MICHAEL KORS HOLDINGS LTD COMMON STOCK U	9,730.000	413,487	389,784	
3023231	MICHAEL PAGE INTERNATIONAL PLC COMMON ST	38,803.000	286,629	276,980	
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 160 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
59408Q106	MICHAELS COS INC/THE COMMON STOCK USD 0.	8,100.000		192,023	179,091
595112103	MICRON TECHNOLOGY INC COMMON STOCK USD 0	47,737.000		1,445,613	675,956
594918104	MICROSOFT CORP COMMON STOCK USD 0.000006	131,779.000		3,609,456	7,311,099
596278101	MIDDLEBY CORP/THE COMMON STOCK USD 0.01	23,600.000		1,517,173	2,545,732
6161978	MIRVAC GROUP REIT AUD 0	18,032.000		25,493	25,976
B0JQTJ0	MITSUBISHI CHEMICAL HOLDINGS CORP COMMON	90,500.000		477,392	582,519
6596785	MITSUBISHI CORP COMMON STOCK JPY	87,100.000		1,828,943	1,468,380
6597045	MITSUBISHI ELECTRIC CORP COMMON STOCK JP	103,000.000		1,204,408	1,098,113
6596729	MITSUBISHI ESTATE CO LTD COMMON STOCK JP	5,607.000		99,993	117,621
6597067	MITSUBISHI HEAVY INDUSTRIES LTD COMMON S	32,000.000		164,183	141,865
6598446	MITSUBISHI MOTORS CORP COMMON STOCK JPY	39,000.000		364,527	333,929
6870984	MITSUBISHI TANABE PHARMA CORP COMMON STO	7,800.000		135,775	135,906
6335171	MITSUBISHI UFJ FINANCIAL GROUP INC COMMO	JPY	228,170.000	1,423,908	1,436,032
6597368	MITSUMI CHEMICALS INC COMMON STOCK JPY	42,000.000		172,943	189,235
6597603	MITSUMI FUDOSAN CO LTD COMMON STOCK JPY	3,937.000		69,175	100,016
6597346	MITSUMI MINING & SMELTING CO LTD COMMON S	77,000.000		145,537	144,661
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 161 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
B1BSCX6	MIXI INC COMMON STOCK JPY	5,400.000		194,167	204,248
6591014	MIZUHO FINANCIAL GROUP INC COMMON STOCK	142,400.000		283,677	288,245
BYSW6M9	MMC NORILSK NICKEL PJSC-ADR	39,677.000		746,444	502,509
B151P43	MODERN TIMES GROUP MTG AB COMMON STOCK S	13,528.000		385,194	347,723
BGLP232	MONCLER SPA COMMON STOCK EUR	15,513.000		257,809	217,725
609207105	MONDELEZ INTERNATIONAL INC COMMON STOCK	69,346.000		3,107,868	3,109,475
609839105	MONOLITHIC POWER SYSTEMS INC COMMON STOC	0.001	16,400.000	690,873	1,044,844
610236101	MONRO MUFFLER BRAKE INC COMMON STOCK USD	12,800.000		706,532	847,616
61166W101	MONSANTO CO COMMON STOCK USD 0.01	51,700.000		5,246,126	5,093,484
61174X109	MONSTER BEVERAGE CORP COMMON STOCK USD	14,789.000		2,045,344	2,202,969
615369105	MOODY'S CORP COMMON STOCK USD 0.01	30,400.000		2,917,016	3,050,336
617446448	MORGAN STANLEY COMMON STOCK USD 0.01	31,249.000		1,071,520	994,031
6602648	MORINAGA MILK INDUSTRY CO LTD COMMON STO	13,000.000		47,892	59,653
61945C103	MOSAIC CO/THE COMMON STOCK USD 0.01	29,659.000		1,325,036	818,292
624580106	MOVADO GROUP INC COMMON STOCK USD 0.01	13,903.000		368,930	357,446
B235JN1	MRV ENGENHARIA E PARTICIPACOES SA COMMON	0	55,200.000	154,511	121,109
JPMorgan Investor Services		J.P.Morgan			

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
		SHARES / PAR		
B2Q4CS1	MS&AD INSURANCE GROUP HOLDINGS INC COMMO	JPY	1,379,731	1,528,368
		51,500.000		
553573106	MSG NETWORKS INC COMMON STOCK USD 0.01		324,064	334,318
		16,073.000		
6563206	MTN GROUP LTD COMMON STOCK ZAR 0.01		1,119,530	674,428
		78,641.000		
B09DHL9	MTU AERO ENGINES AG COMMON STOCK EUR		677,206	715,862
		7,314.000		
5294121	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHA	MUENCHEN COMMON STOCK EUR 0	1,363,293	1,504,377
		7,504.000		
6610403	MURATA MANUFACTURING CO LTD COMMON STOCK		3,009,498	4,703,055
		32,200.000		
626717102	MURPHY OIL CORP COMMON STOCK USD 1		609,710	271,645
		12,100.000		
628464109	MYERS INDUSTRIES INC COMMON STOCK USD 0		220,172	160,506
		12,050.000		
N59465109	MYLAN NV COMMON STOCK USD 0.0100		2,667,331	2,955,628
		54,663.000		
55405W104	MYR GROUP INC COMMON STOCK USD 0.01		484,808	330,584
		16,040.000		
62855J104	MYRIAD GENETICS INC COMMON STOCK USD 0.0		52,977	51,792
		1,200.000		
6619820	NAGASE & CO LTD COMMON STOCK JPY		137,945	132,880
		10,400.000		
6622691	NASPERS LTD COMMON STOCK ZAR 2		212,044	281,837
		2,060.000		
6624608	NATIONAL AUSTRALIA BANK LTD COMMON STOCK		248,147	205,394
		9,348.000		
636180101	NATIONAL FUEL GAS CO COMMON STOCK USD 1		406,338	349,652
		8,179.000		
B08SNH3	NATIONAL GRID PLC COMMON STOCK GBP 11.39		2,352,667	2,754,070
		199,313.000		

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 163 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE	
637071101	NATIONAL OILWELL VARCO INC COMMON STOCK		992,378	391,833	
		11,700.000			
6560393	NAVER CORP COMMON STOCK KRW 500		1,501,748	1,549,391	
		2,761.000			
63938C108	NAVIENT CORP COMMON STOCK USD 0.01		1,903,101	1,289,270	
		112,600.000			
62886E108	NCR CORP COMMON STOCK USD 0.01		27,091	26,906	
		1,100.000			
640491106	NEOGEN CORP COMMON STOCK USD 0.16		1,141,082	1,232,136	
		21,800.000			
7123870	NESTLE SA COMMON STOCK CHF 0.1		13,504,460	15,011,957	
		201,569.000			
64107N206	NET 1 UEPS TECHNOLOGIES INC COMMON STOCK		716,487	879,366	
		65,090.000			
64110W102	NETEASE INC ADR USD 0.0001		982,973	1,026,906	
		5,666.000			
64110L106	NETFLIX INC COMMON STOCK USD 0.001		5,390,792	5,834,295	
		51,008.000			
64125C109	NEUROCRINE BIOSCIENCES INC COMMON STOCK		42,936	45,256	
		800.000			
64126X201	NEUSTAR INC COMMON STOCK USD 0.001		1,018,567	971,073	
		40,512.000			
64156L101	NEVSUN RESOURCES LTD COMMON STOCK CAD 0		750,655	529,344	
		195,330.000			
B5730Z1	NEW CHINA LIFE INSURANCE CO LTD COMMON S		86,003	123,478	
		29,400.000			
6633767	NEW WORLD DEVELOPMENT CO LTD COMMON STOC		123,979	97,328	
		98,473.000			
6637101	NEWCREST MINING LTD COMMON STOCK AUD 0		451,867	328,601	
		34,823.000			
65249B109	NEWS CORP COMMON STOCK USD 0.01		362,024	341,254	
		25,543.000			
JPMorgan Investor Services					
J.P.Morgan					

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 164 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
7130836	NEXANS SA COMMON STOCK EUR 1	6,636.000		245,579	242,933
B63QM77	NEXON CO LTD COMMON STOCK JPY	25,100.000		348,667	412,926
3208986	NEXT PLC COMMON STOCK GBP 10	696.000		38,766	74,783
6619648	NHK SPRING CO LTD COMMON STOCK JPY	25,900.000		280,621	263,102
6589688	NICE INFORMATION & TELECOMMUNICATION INC	STOCK KRW 500		148,993	109,068
6639903	NICHI-IKO PHARMACEUTICAL CO LTD COMMON S	4,009.000		143,842	144,994
6638546	NICHICON CORP COMMON STOCK JPY	6,000.000		205,641	201,013
6640682	NIDEC CORP COMMON STOCK JPY	25,400.000		309,834	308,537
654106103	NIKE INC COMMON STOCK USD 1	4,200.000		4,128,366	4,733,375
6639947	NIKKISO CO LTD COMMON STOCK JPY	75,734.000		143,095	145,092
6639550	NINTENDO CO LTD COMMON STOCK JPY	18,200.000		641,112	529,274
6396800	NIPPON BUILDING FUND INC REIT JPY	3,800.000		48,595	47,965
6642127	NIPPON EXPRESS CO LTD COMMON STOCK JPY	10.000		303,256	275,789
654624105	NIPPON TELEGRAPH & TELEPHONE CORP ADR US	58,000.000		469,517	528,542
6641373	NIPPON TELEGRAPH & TELEPHONE CORP COMMON	13,300.000		1,391,433	1,559,966
6643960	NIPPON YUSEN KK COMMON STOCK JPY	38,804.000		296,135	235,421
		96,000.000			
JPMorgan Investor Services					
J.P.Morgan					

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 165 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE	
6642860	NISSAN MOTOR CO LTD COMMON STOCK JPY	105,600.000	963,739	1,123,199	
6642923	NISSHINBO HOLDINGS INC COMMON STOCK JPY	48,300.000	587,209	514,740	
6641801	NITTO DENKO CORP COMMON STOCK JPY	1,300.000	90,673	96,310	
7106354	NKT HOLDING A/S COMMON STOCK DKK 20	4,177.000	194,017	217,004	
BNG8PQ9	NN GROUP NV COMMON STOCK EUR	12,034.000	365,701	425,511	
G65431101	NOBLE CORP PLC COMMON STOCK USD 0.01	114,536.000	1,654,075	1,208,355	
6642428	NOK CORP COMMON STOCK JPY	24,800.000	795,924	589,205	
654902204	NOKIA OYJ ADR USD	90,092.000	665,492	632,446	
5902941	NOKIA OYJ COMMON STOCK EUR 0	19,464.000	161,131	139,443	
G6564A105	NOMAD FOODS LTD COMMON STOCK USD	148,762.000	2,048,850	1,755,392	
6643108	NOMURA HOLDINGS INC COMMON STOCK JPY	26,300.000	127,983	148,471	
B1CWJM5	NOMURA REAL ESTATE HOLDINGS INC COMMON S	600.000	10,698	11,247	
5380031	NORDEA BANK AB COMMON STOCK SEK 1	93,143.000	1,069,380	1,030,798	
655844108	NORFOLK SOUTHERN CORP COMMON STOCK USD 1	13,200.000	843,850	1,116,588	
B7VKZP7	NORTH PACIFIC BANK LTD COMMON STOCK JPY	10,000.000	39,211	34,997	
665859104	NORTHERN TRUST CORP COMMON STOCK USD 1.6	24,734.000	1,767,290	1,783,074	
JPMorgan Investor Services		J.P.Morgan			

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
666762109	NORTHRIM BANCORP INC COMMON STOCK USD 1	1,152.000	30,930	30,643
666807102	NORTHROP GRUMMAN CORP COMMON STOCK USD 1	14,544.000	909,402	2,746,053
B0B9GS5	NOS SGPS SA COMMON STOCK EUR 0.01	66,056.000	539,766	519,949
7103065	NOVARTIS AG COMMON STOCK CHF 0.5	36,292.000	2,312,721	3,146,999
6346333	NOVATEK MICROELECTRONICS CORP COMMON STO	385,129.000	950,286	1,512,517
669888109	NOVATEK OAO GDR USD	3,049.000	269,963	250,475
670100205	NOVO NORDISK A/S ADR USD	39,204.000	2,226,142	2,276,968
BHC8X90	NOVO NORDISK A/S COMMON STOCK DKK 0.2	118,741.000	4,461,026	6,912,068
B798FW0	NOVOZYMES A/S COMMON STOCK DKK 2	7,376.000	360,087	354,960
629377508	NRG ENERGY INC COMMON STOCK USD 0.01	58,032.000	713,490	683,037
6129277	NTT DOCOMO INC COMMON STOCK JPY	44,800.000	837,800	925,086
67020Y100	NUANCE COMMUNICATIONS INC COMMON STOCK U	19,550.000	405,675	388,850
BG3FC18	NUMERICABLE-SFR	56,890.000	1,971,033	2,070,287
67066G104	NVIDIA CORP COMMON STOCK USD 0.001	8,113.000	255,542	267,404
62944T105	NVR INC COMMON STOCK USD 0.01	524.000	584,719	860,932
6568353	NWS HOLDINGS LTD COMMON STOCK HKD 1	7,000.000	7,968	10,477

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 167 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE	
N6596X109 NXP SEMICONDUCTORS NV COMMON STOCK USD		1,548.000	133,138	130,419	
4612757 OC OERLIKON CORP AG COMMON STOCK CHF 1		180,900.000	2,448,054	1,617,438	
B3MBS74 OCADO GROUP PLC COMMON STOCK GBP 2		337,700.000	2,225,949	1,513,615	
674599105 OCCIDENTAL PETROLEUM CORP COMMON STOCK U		2,900.000	194,782	196,069	
Y64354205 OCEAN RIG UDW INC COMMON STOCK USD 0.01		133,540.000	875,204	217,670	
B1577G7 OESTERREICHISCHE POST AG COMMON STOCK EU		6,172.000	306,562	225,477	
6657604 OIL SEARCH LTD COMMON STOCK AUD 0		179,648.000	1,374,450	875,709	
678026105 OIL STATES INTERNATIONAL INC COMMON STOC		5,249.000	275,842	143,035	
680223104 OLD REPUBLIC INTERNATIONAL CORP COMMON S		99,915.000	1,820,991	1,861,416	
68210P107 OMEGA PROTEIN CORP COMMON STOCK USD 0.01		36,274.000	842,689	805,283	
68213N109 OMNICELL INC COMMON STOCK USD 0.001		30,000.000	846,014	932,400	
6659428 OMRON CORP COMMON STOCK JPY		9,700.000	316,895	327,782	
682189105 ON SEMICONDUCTOR CORP COMMON STOCK USD 0		18,700.000	188,910	183,260	
6660107 ONO PHARMACEUTICAL CO LTD COMMON STOCK J		8,990.000	689,462	1,620,958	
68375N103 OPKO HEALTH INC COMMON STOCK USD 0.01		10,200.000	154,838	102,510	
68389X105 ORACLE CORP COMMON STOCK USD 0.01		367,536.000	12,129,419	13,426,090	
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FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 168 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE	
6141680	ORACLE CORP JAPAN COMMON STOCK JPY	13,600.000	550,655	638,763	
5176177	ORANGE SA COMMON STOCK EUR 4	21,053.000	314,075	354,140	
68557N103	ORBITAL ATK INC COMMON STOCK USD 0.01	6,700.000	196,394	598,578	
M75253100	ORBOTECH LTD COMMON STOCK USD 0.14	45,990.000	771,437	1,017,759	
B17NY40	ORION OYJ COMMON STOCK EUR 0.65	13,161.000	476,804	457,069	
6661144	ORIX CORP COMMON STOCK JPY	19,840.000	303,977	282,934	
B1VQF42	ORKLA ASA COMMON STOCK NOK 1.25	381,669.000	3,071,531	3,022,702	
N6748L102	ORTHOFIX INTERNATIONAL NV COMMON STOCK U	6,030.000	210,313	236,436	
688239201	OSHKOSH CORP COMMON STOCK USD 0.01	15,600.000	559,141	609,024	
671044105	OSI SYSTEMS INC COMMON STOCK USD 0	14,384.000	1,069,439	1,275,285	
B923935	OSRAM LICHT AG COMMON STOCK EUR	16,011.000	837,096	674,665	
6267058	OTSUKA CORP COMMON STOCK JPY	2,800.000	113,459	138,726	
B5LTM93	OTSUKA HOLDINGS CO LTD COMMON STOCK JPY	13,300.000	463,798	477,294	
4665148	OUTOKUMPU OYJ COMMON STOCK EUR 0	20,701.000	63,719	61,436	
690732102	OWENS & MINOR INC COMMON STOCK USD 2	27,345.000	1,051,800	983,873	
690742101	OWENS CORNING COMMON STOCK USD 0.001	95,000.000	3,791,492	4,467,850	
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 169 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
6625720	PANAHOME CORP COMMON STOCK JPY	36,000.000		255,366	274,725
6572707	PANASONIC CORP COMMON STOCK JPY	97,600.000		1,083,109	1,006,466
B44XTX8	PANDORA A/S COMMON STOCK DKK 1	4,505.000		332,789	571,830
698354107	PANDORA MEDIA INC COMMON STOCK USD 0.000	21,800.000		284,293	292,338
69840W108	PANERA BREAD CO COMMON STOCK USD 0.0001	8,500.000		1,564,951	1,655,630
698813102	PAPA JOHN'S INTERNATIONAL INC COMMON STO	0.01	13,200.000	452,652	737,484
699462107	PAREXEL INTERNATIONAL CORP COMMON STOCK	17,800.000		1,095,269	1,212,536
701094104	PARKER-HANNIFIN CORP COMMON STOCK USD 0.	9,900.000		1,248,120	960,102
G6852T105	PARTNERRE LTD COMMON STOCK BMD 1	240.000		25,827	33,538
B119QG0	PARTNERS GROUP HOLDING AG COMMON STOCK C	6,072.000		1,508,153	2,191,319
70450Y103	PAYPAL HOLDINGS INC COMMON STOCK USD 0.0	80,972.000		2,893,756	2,931,186
6574071	PCCW LTD COMMON STOCK HKD 0	20,000.000		5,133	11,742
705015105	PEARSON PLC ADR USD	11,200.000		149,496	120,736
707569109	PENN NATIONAL GAMING INC COMMON STOCK US	131,481.000		2,049,350	2,106,326
70932B101	PENNYMAC FINANCIAL SERVICES INC COMMON S	0.0001	6,761.000	108,739	103,849
G7S00T104	PENTAIR PLC COMMON STOCK USD 0.01	1,800.000		114,795	89,154
JPMorgan Investor Services		J.P.Morgan			

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
713448108 PEPSICO INC COMMON STOCK USD 0.017	16,831.000	1,115,322	1,681,754
4682329 PERNOD RICARD SA COMMON STOCK EUR 1.55	23,389.000	2,228,069	2,672,866
0682538 PERSIMMON PLC COMMON STOCK GBP 10	29,936.000	654,632	894,367
2682365 PETROLEO BRASILEIRO SA COMMON STOCK BRL	54,600.000	132,050	118,274
7103526 PEUGEOT SA COMMON STOCK EUR 1	93,097.000	1,599,189	1,638,832
717081103 PFIZER INC COMMON STOCK USD 0.05	306,101.000	8,382,444	9,880,940
71714F104 PHARMERICA CORP COMMON STOCK USD 0.01	3,323.000	102,852	116,305
71742Q106 PHIBRO ANIMAL HEALTH CORP COMMON STOCK U	31,900.000	1,153,052	961,147
718172109 PHILIP MORRIS INTERNATIONAL INC COMMON S	51,174.000	3,967,460	4,498,706
718546104 PHILLIPS 66 COMMON STOCK USD	44,958.000	2,522,224	3,677,564
B45JKK9 PHOENIX GROUP HOLDINGS COMMON STOCK GBP	45,767.000	554,875	618,571
6706250 PICC PROPERTY & CASUALTY CO LTD COMMON S	425,520.000	635,995	846,631
72147K108 PILGRIM'S PRIDE CORP COMMON STOCK USD 0.	800.000	15,876	17,672
B01FLR7 PING AN INSURANCE GROUP CO OF CHINA LTD	153,000.000	676,438	848,887
6688745 PIONEER CORP COMMON STOCK JPY	43,200.000	112,808	120,304
724479100 PITNEY BOWES INC COMMON STOCK USD 1	43,500.000	1,057,071	898,275

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 171 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
5222490	PKC GROUP OYJ COMMON STOCK EUR 0	11,166.000		209,184	197,349
72766Q105	PLATFORM SPECIALTY PRODUCTS	150,690.000		1,669,873	1,933,353
693475105	PNC FINANCIAL SERVICES GROUP INC/THE COM	USD 5	68,116.000	4,485,283	6,492,136
69349H107	PNM RESOURCES INC COMMON STOCK USD 0	35,770.000		960,711	1,093,489
73172K104	POLYCOM INC COMMON STOCK USD 0.0005	39,900.000		498,746	502,341
736508847	PORTLAND GENERAL ELECTRIC CO COMMON STOC	48,650.000		1,621,540	1,769,401
693483109	POSCO ADR USD	13,400.000		529,282	473,824
2696980	POTASH CORP OF SASKATCHEWAN INC COMMON S	22,700.000		604,028	387,294
6696157	POU CHEN CORP COMMON STOCK TWD 10	38,811.000		22,484	50,926
2697701	POWER CORP OF CANADA COMMON STOCK CAD 0	8,006.000		174,030	166,794
74005P104	PRAXAIR INC COMMON STOCK USD 0.01	40,845.000		4,196,976	4,182,528
740189105	PRECISION CASTPARTS CORP COMMON STOCK EU	681.000		156,432	157,999
6699781	PREMIER INVESTMENTS LTD COMMON STOCK AUD	22,425.000		236,271	231,677
B1VJFK7	PREMIUM BRANDS HOLDINGS CORP COMMON STOC	5,500.000		148,247	151,209
741503403	PRICELINE GROUP INC/THE COM USD	6,168.000		8,404,808	7,863,892
6117766	PRIMARY HEALTH CARE LTD COMMON STOCK AUD	40,173.000		150,038	68,393
JPMorgan Investor Services		J.P.Morgan			

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
		SHARES / PAR		
742962103	PRIVATEBANCORP INC COMMON STOCK USD 0	34,200.000	1,105,357	1,402,884
742718109	PROCTER & GAMBLE CO/THE COMMON STOCK USD	29,490.000	2,058,794	2,341,801
743312100	PROGRESS SOFTWARE CORP COMMON STOCK USD	25,020.000	612,222	600,480
743315103	PROGRESSIVE CORP/THE COMMON STOCK USD 1	900.000	27,229	28,620
B3DJGB7	PROGRESSIVE WASTE SOLUTIONS LTD COMMON S	10,757.000	260,838	252,450
74340W103	PROLOGIS INC REIT USD 0.01	3,472.000	122,760	149,018
BCZM1B2	PROSIEBENSAT.1 MEDIA SE COMMON STOCK EUR	31,514.000	1,481,452	1,600,937
B00D9P6	PROXIMUS SADP COMMON STOCK EUR 0	11,687.000	417,379	380,868
744320102	PRUDENTIAL FINANCIAL INC COMMON STOCK US	12,562.000	833,399	1,022,672
0709954	PRUDENTIAL PLC COMMON STOCK GBP 5	129,988.000	1,728,376	2,933,232
B1W4V69	PRYSMIAN SPA COMMON STOCK EUR 0.1	29,896.000	657,034	657,964
744573106	PUBLIC SERVICE ENTERPRISE GROUP INC COMM USD 0	43,114.000	1,406,675	1,668,081
74460D109	PUBLIC STORAGE REIT USD 0.1	857.000	116,013	212,279
4380429	PUBLICIS GROUPE SA COMMON STOCK EUR 0.4	9,038.000	712,375	602,628
693656100	PVH CORP COMMON STOCK USD 1	1,761.000	177,193	129,698
6710347	QANTAS AIRWAYS LTD COMMON STOCK AUD 0	52,920.160	109,016	157,473

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 173 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
6715740	QBE INSURANCE GROUP LTD COMMON STOCK AUD	6,526.000		60,014	59,777
5732825	QIAGEN NV COMMON STOCK USD 0.01	7,985.000		225,364	217,850
B0WMWD0	QINETIQ GROUP PLC COMMON STOCK GBP 1	76,533.000		257,720	305,581
6054465	QISDA CORP COMMON STOCK TWD 10	424,320.000		200,284	141,453
747525103	QUALCOMM INC COMMON STOCK USD 0.0001	25,900.000		1,505,921	1,294,612
74762E102	QUANTA SERVICES INC COMMON STOCK USD 0.0	2,065.000		45,300	41,816
74834L100	QUEST DIAGNOSTICS INC COMMON STOCK USD 0	8,767.000		570,428	623,684
74876Y101	QUINTILES TRANSNATIONAL HOLDINGS INC COM	USD 0.01		931,813	939,818
750236101	RADIAN GROUP INC COMMON STOCK USD 0.001	3,200.000		46,116	42,848
5457173	RAMIRENT OYJ COMMON STOCK EUR 0	27,219.000		189,115	190,714
B01C3S3	RANDGOLD RESOURCES LTD COMMON STOCK GBP	454.000		34,990	27,723
5228658	RANDSTAD HOLDING NV COMMON STOCK EUR 0.1	6,781.000		411,212	423,778
754730109	RAYMOND JAMES FINANCIAL INC COMMON STOCK	500.000		25,680	28,985
755111507	RAYTHEON CO COMMON STOCK USD 0.01	10,030.000		487,715	1,249,036
75524W108	RE/MAX HOLDINGS INC COMMON STOCK USD 0.0	6,500.000		253,932	242,450
6198578	REA GROUP LTD COMMON STOCK AUD 0	3,701.000		131,459	148,339
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 174 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
75605Y106	REALOGY HOLDINGS CORP COMMON STOCK USD 0	47,700.000		2,090,469	1,749,159
B24CGK7	RECKITT BENCKISER GROUP PLC COMMON STOCK	85,556.000		4,347,825	7,920,403
B07DRZ5	RECORDATI SPA COMMON STOCK EUR 0.125	26,153.000		468,889	684,397
756577102	RED HAT INC COMMON STOCK USD 0.0001	1,300.000		101,845	107,653
BWDP4Y7	REFRESCO GERBER NV COMMON STOCK EUR 0.12	3,679.000		59,695	63,384
75886F107	REGENERON PHARMACEUTICALS INC COMMON STO 0.001	100.000		40,480	54,287
7591EP100	REGIONS FINANCIAL CORP COMMON STOCK USD	106,600.000		1,705,876	1,023,360
B3CGFD4	REGUS PLC COMMON STOCK GBP 1	85,407.000		436,852	419,437
759351604	REINSURANCE GROUP OF AMERICA INC COMMON 0.01	21,342.000		1,606,846	1,825,808
2730929	REITMANS CANADA LTD COMMON STOCK CAD 0	24,362.000		141,089	71,380
759509102	RELIANCE STEEL & ALUMINUM CO COMMON STOC	5,280.000		336,529	305,765
4712798	RENAULT SA COMMON STOCK EUR 3.81	25,160.000		1,846,981	2,531,699
6732200	RENGO CO LTD COMMON STOCK JPY	33,000.000		147,614	142,101
759916109	REPLIGEN CORP COMMON STOCK USD 0.01	38,379.000		1,084,330	1,085,742
76131D103	RESTAURANT BRANDS INTERNATIONAL INC COMM CAD 0	7,200.000		257,305	268,992
B0YG1K0	RESTAURANT GROUP PLC/THE COMMON STOCK GB	62,673.000		701,591	633,222
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 175 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
76131V202 RETAIL PROPERTIES OF AMERICA INC REIT US		45,700.000		654,306	674,989
76132B106 RETAILMENOT INC COMMON STOCK USD 0.001		62,657.000		575,940	621,557
761624105 REX AMERICAN RESOURCES CORP COMMON STOCK		4,300.000		269,503	232,501
76169B102 REXNORD CORP COMMON STOCK USD 0.01		2,800.000		73,416	50,736
6738220 RICOH CO LTD COMMON STOCK JPY		86,400.000		939,717	898,511
5996159 RIETER HOLDING AG COMMON STOCK CHF 5		1,607.000		355,363	301,814
766559603 RIGEL PHARMACEUTICALS INC COMMON STOCK U		2,700.000		9,313	8,181
6740582 RINNAI CORP COMMON STOCK JPY		10,600.000		815,678	949,898
6220103 RIO TINTO LTD COMMON STOCK AUD 0		19,430.000		750,828	632,034
0718875 RIO TINTO PLC COMMON STOCK GBP 10		29,322.000		1,585,917	855,494
2229610 RIOCAN REAL ESTATE INVESTMENT TRUST REIT		1,700.000		42,902	28,992
767744105 RITCHIE BROS AUCTIONEERS INC COMMON STOC		34,500.000		905,119	831,795
767754104 RITE AID CORP COMMON STOCK USD 1		4,784.000		39,811	37,507
74965L101 RLJ LODGING TRUST REIT USD		37,042.000		843,398	801,218
74967R106 RMR GROUP INC/THE COMMON STOCK USD		513.230		7,455	7,396
770323103 ROBERT HALF INTERNATIONAL INC COMMON STO 0.001		5,715.000		305,937	269,405

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
		SHARES / PAR		
7110388	ROCHE HOLDING AG COMMON STOCK CHF 0	14,046.000	2,995,617	3,878,436
6747204	ROHM CO LTD COMMON STOCK JPY	2,800.000	185,353	143,846
B63H849	ROLLS-ROYCE HOLDINGS PLC COMMON STOCK GB	268,600.000	3,827,037	2,276,365
2037288	RONA INC COMMON STOCK CAD 0	25,357.000	306,395	225,440
B17FSC2	ROSNEFT OAO GDR USD	261,257.000	986,892	908,129
778296103	ROSS STORES INC COMMON STOCK USD 0.01	3,194.000	163,757	171,869
G7665A101	ROWAN COS PLC COMMON STOCK USD 0.125	64,620.000	1,341,645	1,095,309
B7T7721	ROYAL BANK OF SCOTLAND GROUP PLC COMMON	20,224.000	108,318	90,021
B03MM40	ROYAL DUTCH SHELL PLC COMMON STOCK GBP 0	9,750.000	333,614	221,737
BDVZYZ7	ROYAL MAIL PLC COMMON STOCK GBP	59,174.000	411,714	387,242
257867101	RR DONNELLEY & SONS CO COMMON STOCK USD	43,600.000	1,217,920	641,792
781270103	RUDOLPH TECHNOLOGIES INC COMMON STOCK US	56,000.000	818,766	796,320
783513203	RYANAIR HOLDINGS PLC ADR USD	4,100.000	340,626	354,486
78377T107	RYMAN HOSPITALITY PROPERTIES INC REIT US	27,500.000	1,258,895	1,420,100
6758455	RYOHIN KEIKAKU CO LTD COMMON STOCK JPY	4,900.000	561,980	1,003,666
6406055	S-OIL CORP COMMON STOCK KRW 2500	17,232.000	1,048,355	1,166,876

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
0483548	SABMILLER PLC COMMON STOCK GBP 0.1	4,779.000	288,753	286,646
78573M104	SABRE CORP COMMON STOCK USD 0.01	1,000.000	27,981	27,970
B0N64J1	SAFILO GROUP SPA COMMON STOCK EUR 5	7,826.000	117,754	91,050
B058TZ6	SAFRAN SA COMMON STOCK EUR 0.2	46,014.000	3,249,154	3,167,550
B09YFD0	SAFT GROUPE SA COMMON STOCK EUR 1	5,997.000	174,579	182,993
79546E104	SALLY BEAUTY HOLDINGS INC COMMON STOCK U	5,300.000	146,228	147,817
B1W5NW2	SALMAR ASA COMMON STOCK NOK 0.25	21,388.000	415,716	374,535
B5VZ053	SALVATORE FERRAGAMO SPA COMMON STOCK EUR	8,322.000	245,671	196,624
5465358	SALZGITTER AG COMMON STOCK EUR 0	20,197.000	526,656	498,587
5226038	SAMPO OYJ COMMON STOCK EUR 0	31,020.000	778,845	1,583,760
B4Q1532	SAMSONITE INTERNATIONAL SA COMMON STOCK	912,870.000	2,021,820	2,744,446
6771720	SAMSUNG ELECTRONICS CO LTD COMMON STOCK	203.000	149,405	218,140
2763152	SAMSUNG ELECTRONICS CO LTD GDR USD	159.000	36,797	85,304
4942818	SAMSUNG ELECTRONICS CO LTD GDR USD	1,049.000	587,788	557,019
6771816	SAMYANG HOLDINGS CORP COMMON STOCK KRW 5	1,128.000	138,838	152,959
800013104	SANDERSON FARMS INC COMMON STOCK USD 1	1,548.000	140,765	120,001

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
B1VQ252	SANDVIK AB COMMON STOCK SEK 1.2	28,396.000	318,293	249,416
801056102	SANMINA CORP COMMON STOCK USD 0.01	30,511.000	661,855	627,916
5671735	SANOFI COMMON STOCK EUR 2	51,136.000	4,693,508	4,366,154
6776361	SANSHIN ELECTRONICS CO LTD COMMON STOCK	11,700.000	123,462	123,619
80283M101	SANTANDER CONSUMER USA HOLDINGS INC COMM USD 0.01	4,400.000	85,480	69,740
4846288	SAP SE COMMON STOCK EUR 0	22,062.000	1,654,230	1,758,621
6777450	SASOL LTD COMMON STOCK ZAR 0	4,402.000	144,492	119,144
80585Y308	SBERBANK OF RUSSIA PJSC ADR USD	322,823.000	1,594,492	1,898,199
BLZH0Z7	SCENTRE GROUP REIT AUD 0	26,115.000	73,876	79,610
806857108	SCHLUMBERGER LTD COMMON STOCK USD 0.01	90,400.000	7,624,059	6,305,400
4834108	SCHNEIDER ELECTRIC SE COMMON STOCK EUR 4	6,497.000	480,938	370,952
5690859	SCHOUW & CO COMMON STOCK DKK 10	2,136.000	102,092	120,328
808541106	SCHWEITZER-MAUDUIT INTERNATIONAL INC COM USD 0.1	6,610.000	301,337	277,554
80862K104	SCICLONE PHARMACEUTICALS INC COMMON STOC 0.001	20,650.000	198,197	189,980
B1LB9P6	SCOR SE COMMON STOCK EUR 7.876972	6,910.000	247,076	259,044
810186106	SCOTTS MIRACLE-GRO CO/THE COMMON STOCK U	13,900.000	920,834	896,689

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 179 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
B09RMQ1	SEADRILL LTD COMMON STOCK NOK 2	46,736.000		1,216,796	161,307
G7945E105	SEADRILL LTD COMMON STOCK NOK 2	27,178.000		200,312	92,133
G7945M107	SEAGATE TECHNOLOGY PLC COMMON STOCK USD	14,600.000		378,736	535,236
81211K100	SEALED AIR CORP COMMON STOCK USD 0.1	68,344.000		2,939,086	3,048,142
812350106	SEARS HOLDINGS CORP COMMON STOCK USD 0.0	2,400.000		90,214	49,344
81282V100	SEAWORLD ENTERTAINMENT INC COMMON STOCK	900.000		18,819	17,721
B0767Y3	SEEK LTD COMMON STOCK AUD 0	103,925.000		1,124,215	1,162,892
6793520	SEIREN CO LTD COMMON STOCK JPY	12,400.000		114,194	135,447
6793906	SEKISUI HOUSE LTD COMMON STOCK JPY	2,681.000		22,204	45,610
B08X163	SEMBCORP INDUSTRIES LTD COMMON STOCK SGD	4,539.000		9,398	9,759
816851109	SEMPRA ENERGY COMMON STOCK USD 0	5,100.000		499,317	479,451
6795203	SENKO CO LTD COMMON STOCK JPY	25,000.000		169,781	169,999
B29HKZ0	SEOWONINTECH CO LTD COMMON STOCK KRW 500	19,368.000		231,202	191,607
817565104	SERVICE CORP INTERNATIONAL/US COMMON STO	4,400.000		113,697	114,488
81761R109	SERVICEMASTER GLOBAL HOLDINGS INC COMMON 0.01	1,225.000		43,770	48,069
81762P102	SERVICENOW INC COMMON STOCK USD 0.001	13,906.000		1,144,803	1,203,703
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 180 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
B00ZQQ2	SES SA RECEIPT EUR 0	16,934.000		536,929	470,462
B0FS5D6	SEVEN & I HOLDINGS CO LTD COMMON STOCK J	26,600.000		1,118,485	1,227,233
0799096	SHAFTESBURY PLC REIT GBP 25	11,500.000		161,226	155,006
B8XBQ96	SHANGHAI FOSUN PHARMACEUTICAL GROUP CO L	STOCK HKD 1	75,000.000	260,517	217,738
6804369	SHIMADZU CORP COMMON STOCK JPY	5,000.000		78,251	84,999
6804035	SHIMAMURA CO LTD COMMON STOCK JPY	1,600.000		168,627	189,667
6804820	SHIMANO INC COMMON STOCK JPY	7,700.000		1,007,338	1,194,414
6805704	SHIN-ETSU POLYMER CO LTD COMMON STOCK JP	18,000.000		101,492	100,254
6804541	SHINDENGEN ELECTRIC MANUFACTURING CO LTD	STOCK JPY	31,000.000	125,823	124,469
6397502	SHINHAN FINANCIAL GROUP CO LTD COMMON ST	5000	38,800.000	1,295,795	1,308,720
6804712	SHINSUNG TONGSANG CO LTD COMMON STOCK KR	63,721.000		116,836	79,070
6804682	SHIONOGI & CO LTD COMMON STOCK JPY	13,500.000		474,498	617,569
G81075106	SHIP FINANCE INTERNATIONAL LTD COMMON ST	8,600.000		148,006	142,502
82481R106	SHIRE PLC ADR USD	5,788.000		743,807	1,186,540
B2QKY05	SHIRE PLC COMMON STOCK GBP 5	17,849.000		974,684	1,235,933
6805265	SHISEIDO CO LTD COMMON STOCK JPY	6,200.000		161,363	130,345
JPMorgan Investor Services		J.P.Morgan			

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
82568P304 SHUTTERFLY INC COMMON STOCK USD 0.0001	2,554.000	106,843	113,806
5727973 SIEMENS AG COMMON STOCK EUR 0	2,172.000	236,767	212,067
6552594 SIGMA PHARMACEUTICALS LTD COMMON STOCK A	188,933.000	148,550	118,901
82669G104 SIGNATURE BANK/NEW YORK NY COMMON STOCK	5,800.000	255,272	889,546
G81276100 SIGNET JEWELERS LTD COMMON STOCK USD 0.1	1,100.000	151,048	136,059
4808084 SIKA AG COMMON STOCK CHF 0.6	117.000	398,958	423,117
82823L106 SILVER STANDARD RESOURCES INC COMMON STO	16,086.000	85,386	83,325
BBCR9N1 SIMCORP A/S COMMON STOCK DKK 1	4,232.000	161,506	239,019
828806109 SIMON PROPERTY GROUP INC REIT USD 0.0001	2,487.000	358,171	483,572
G81477104 SINA CORP/CHINA COMMON STOCK USD 0.133	6,600.000	309,319	326,040
6303866 SINGAPORE EXCHANGE LTD COMMON STOCK SGD	238,710.000	1,277,106	1,295,645
6043214 SINGAPORE TECHNOLOGIES ENGINEERING LTD C STOCK SGD 0	7,305.000	13,870	15,499
B02PY22 SINGAPORE TELECOMMUNICATIONS LTD COMMON 0	317,900.000	831,257	822,397
6810429 SINO LAND CO LTD COMMON STOCK HKD 0	112,000.000	180,001	164,167
82968B103 SIRIUS XM HOLDINGS INC COMMON STOCK USD	10,500.000	39,550	42,735
6286008 SIRTEX MEDICAL LTD COMMON STOCK AUD 0	15,691.000	328,233	457,210

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
6450267	SK HYNIX INC COMMON STOCK KRW 5000	19,224.000	488,791	504,147
B232R05	SK INNOVATION CO LTD COMMON STOCK KRW 50	1,732.000	148,038	192,026
0141192	SKY PLC COMMON STOCK GBP 50	5,381.000	71,143	88,193
830879102	SKYWEST INC COMMON STOCK USD 0	9,293.000	145,519	176,753
78442P106	SLM CORP COMMON STOCK USD 0.2	44,400.000	368,603	289,488
B3B20H2	SMA SOLAR TECHNOLOGY AG COMMON STOCK EUR	4,365.000	213,376	245,241
6763965	SMC CORP/JAPAN COMMON STOCK JPY	5,700.000	1,282,779	1,505,374
831756101	SMITH & WESSON HOLDING CORP COMMON STOCK	3,600.000	79,637	79,128
833034101	SNAP-ON INC COMMON STOCK USD 1	200.000	29,966	34,286
5298781	SOCIETE BIC SA COMMON STOCK EUR 3.82	2,480.000	277,272	408,549
5966516	SOCIETE GENERALE SA COMMON STOCK EUR 1.2	21,320.000	732,497	985,918
B03MXL4	SODA SANAYII AS COMMON STOCK TRY 1	278,286.000	467,098	403,292
6770620	SOFTBANK GROUP CORP COMMON STOCK JPY	28,500.000	1,372,962	1,454,437
6594143	SOJITZ CORP COMMON STOCK JPY	63,200.000	109,840	134,496
83416B109	SOLARWINDS INC COMMON STOCK EUR 0.001	24,500.000	1,076,995	1,443,050
B62G7K6	SOMPO JAPAN NIPPONKOA HOLDINGS INC COMMO JPY	33,600.000	1,152,185	1,120,326

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
		SHARES / PAR		
5973992	SONAE SGPS SA COMMON STOCK EUR 1	150,949.000	183,439	171,847
6821506	SONY CORP COMMON STOCK JPY	29,200.000	679,437	728,695
84265V105	SOUTHERN COPPER CORP COMMON STOCK USD 0.	700.000	18,952	18,284
844741108	SOUTHWEST AIRLINES CO COMMON STOCK USD 1	65,486.000	1,570,558	2,819,827
844895102	SOUTHWEST GAS CORP COMMON STOCK USD 1	19,150.000	1,039,679	1,056,314
845467109	SOUTHWESTERN ENERGY CO COMMON STOCK USD	14,300.000	164,523	101,673
B0LGG75	SPAREBANK 1 SMN COMMON STOCK NOK 20	35,738.000	300,913	203,898
BWFGQN1	SPIRAX-SARCO ENGINEERING PLC COMMON STOC	26.9231	194,041	249,586
848574109	SPIRIT AEROSYSTEMS HOLDINGS INC COMMON S	0.01	6,331,658	8,343,665
5472563	SPONDA OYJ COMMON STOCK EUR 0	166,640.000	204,249	167,756
B1QH8P2	SPORTS DIRECT INTERNATIONAL PLC COMMON S	10	1,743,891	1,415,983
78467J100	SS&C TECHNOLOGIES HOLDINGS INC COMMON ST	0.01	1,076,857	1,467,805
0408284	STANDARD CHARTERED PLC COMMON STOCK GBP	21,500.000	186,727	194,757
854502101	STANLEY BLACK & DECKER INC COMMON STOCK	23,441.000	2,174,806	3,009,786
855030102	STAPLES INC COMMON STOCK USD 0.0006	28,200.000	1,158,019	771,265
BD5ZR98	STAR ENTERTAINMENT GRP LTD/THE COMMON ST	81,443.000	209,503	210,625
		56,988.000		

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR			AETNA RETIREMENT PLAN COMPOSITE		PAGE 184 C 20661	
			BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
85590A401	STARWOOD HOTELS & RESORTS WORLDWIDE INC		STOCK USD 0.01		63,639	58,403
			843.000			
857477103	STATE STREET CORP COMMON STOCK USD 1				12,265,407	12,596,920
			189,827.000			
85771P102	STATOIL ASA ADR USD				259,415	246,506
			17,658.000			
858155203	STEELCASE INC COMMON STOCK USD 0				21,565	22,350
			1,500.000			
B1Z6560	STELLA INTERNATIONAL HOLDINGS LTD COMMON	0.1			407,139	388,483
			156,000.000			
858912108	STERICYCLE INC COMMON STOCK USD 0.01				1,272,456	1,250,501
			10,369.000			
861012102	STMICROELECTRONICS NV NY REG SHRS USD				229,607	214,572
			32,218.000			
6850856	STOCKLAND REIT AUD 0				50,312	37,215
			12,476.000			
5072673	STORA ENSO OYJ COMMON STOCK EUR 0				348,505	322,838
			35,422.000			
863667101	STRYKER CORP COMMON STOCK USD 0.1				177,820	176,028
			1,894.000			
6858504	SUMITOMO BAKELITE CO LTD COMMON STOCK JP				544,772	579,326
			138,000.000			
6858560	SUMITOMO CHEMICAL CO LTD COMMON STOCK JP				287,991	285,540
			49,000.000			
6858946	SUMITOMO CORP COMMON STOCK JPY				689,244	604,292
			58,600.000			
6250865	SUMITOMO DAINIPPON PHARMA CO LTD COMMON				84,623	101,114
			8,500.000			
6858708	SUMITOMO ELECTRIC INDUSTRIES LTD COMMON				363,653	399,847
			27,900.000			
6563024	SUMITOMO MITSUI FINANCIAL GROUP INC COMM	JPY			567,921	617,528
			16,128.000			
JPMorgan Investor Services			J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR			AETNA RETIREMENT PLAN COMPOSITE		PAGE 185 C 20661	
			BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE	
6858902	SUMITOMO REALTY & DEVELOPMENT CO LTD COM	JPY	2,287.000	47,251	66,065	
866082100	SUMMIT HOTEL PROPERTIES INC REIT USD		130,540.000	1,410,456	1,559,953	
B3NB1P2	SUNCOR ENERGY INC COMMON STOCK CAD 0		3,611.000	112,174	92,855	
6203869	SUNGWOO HITECH CO LTD COMMON STOCK KRW 5		19,205.000	145,946	147,246	
B1YBT08	SUNNY OPTICAL TECHNOLOGY GROUP CO LTD CO	HKD 0.1	387,000.000	842,996	889,833	
867892101	SUNSTONE HOTEL INVESTORS INC REIT USD 0.		57,169.000	968,361	714,041	
BBD7Q84	SUNTORY BEVERAGE & FOOD LTD COMMON STOCK		3,800.000	153,094	168,054	
867914103	SUNTRUST BANKS INC COMMON STOCK USD 1		42,618.000	2,165,349	1,825,755	
868861204	SURGUTNEFTEGAS OAO ADR USD		42,693.000	296,933	196,943	
6865560	SUZUKEN CO LTD/AICHI JAPAN COMMON STOCK		5,280.000	156,216	203,001	
6865504	SUZUKI MOTOR CORP COMMON STOCK JPY		26,100.000	799,058	803,427	
B1VVGZ5	SVENSKA CELLULOSA AB SCA COMMON STOCK SE		45,576.000	1,269,302	1,332,584	
BXDZ9Q1	SVENSKA HANDELSBANKEN SER'A'NPV (P/S)		126,021.000	1,354,861	1,687,634	
0789235	SVG CAPITAL PLC COMMON STOCK GBP		37,771.000	256,302	274,289	
7184736	SWATCH GROUP AG/THE COMMON STOCK CHF 0.4		1,664.000	130,629	113,039	
7184725	SWATCH GROUP AG/THE COMMON STOCK CHF 2.2		3,452.000	1,566,025	1,207,683	
JPMorgan Investor Services			J.P.Morgan			

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
5048566	SWEDISH MATCH AB COMMON STOCK SEK 1.9	19,525.000	592,156	695,254
6867748	SWIRE PACIFIC LTD COMMON STOCK HKD 0.6	2,908.000	22,863	32,719
7437805	SWISS LIFE HOLDING AG COMMON STOCK CHF 5	1,298.000	303,416	351,796
B545MG5	SWISS RE AG COMMON STOCK CHF 0.1	5,888.000	474,075	577,330
B70DWB2	SYDNEY AIRPORT STAPLED SECURITY AUD 0	47,762.000	200,181	220,658
871503108	SYMANTEC CORP COMMON STOCK USD 0.01	102,200.000	2,174,455	2,146,200
87165B103	SYNCHRONY FINANCIAL COMMON STOCK USD 0.0	6,800.000	205,962	206,788
6883807	SYSMEX CORP COMMON STOCK JPY	23,100.000	918,696	1,503,579
6744294	T&D HOLDINGS INC COMMON STOCK JPY	32,300.000	385,796	432,027
872590104	T-MOBILE US INC COMMON STOCK USD 0.0001	9,600.000	377,745	375,552
5735631	TAG IMMOBILIEN AG COMMON STOCK EUR 0	48,328.000	640,478	603,735
874039100	TAIWAN SEMICONDUCTOR MANUFACTURING CO LT	87,260.000	2,000,036	1,985,165
874054109	TAKE-TWO INTERACTIVE SOFTWARE INC COMMON 0.01	49,141.000	1,572,497	1,712,072
6870445	TAKEDA PHARMACEUTICAL CO LTD COMMON STOC	14,600.000	740,335	736,099
87422J105	TALEN ENERGY CORP COMMON STOCK USD 0.001	155,659.000	1,232,545	969,756
6871028	TAMRON CO LTD COMMON STOCK JPY	8,000.000	146,194	149,433

IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
			SHARES / PAR		
87612E106	TARGET CORP COMMON STOCK USD 0.0833		14,035.000	763,436	1,019,081
BYY37Q7	TATNEFT PAO ADR USD		11,083.000	270,333	292,037
0878230	TAYLOR WIMPEY PLC COMMON STOCK GBP 1		249,792.000	787,756	747,750
6869302	TDK CORP COMMON STOCK JPY		15,900.000	752,053	1,033,609
H84989104	TE CONNECTIVITY LTD COMMON STOCK USD 0.5		33,400.000	1,677,083	2,157,974
87817A107	TEAM HEALTH HOLDINGS INC COMMON STOCK US		14,100.000	543,109	618,849
B4MMD80	TECHNICOLOR SA COMMON STOCK EUR 1		11,394.000	71,084	92,582
6879851	TECO ELECTRIC AND MACHINERY CO LTD COMMO	TWD 10	1,854,600.000	1,416,109	1,484,945
Y8564W103	TEEKAY CORP COMMON STOCK USD 0.001		1,800.000	15,190	17,766
87901J105	TEGNA INC COMMON STOCK USD 1		26,700.000	726,365	681,384
6880507	TEIJIN LTD COMMON STOCK JPY		70,000.000	247,817	241,490
879369106	TELEFLEX INC COMMON STOCK USD 1		5,800.000	465,789	762,410
294821608	TELEFONAKTIEBOLAGET LM ERICSSON ADR USD		49,995.000	583,705	480,452
5959378	TELEFONAKTIEBOLAGET LM ERICSSON COMMON S		28,670.000	346,070	279,878
6087289	TELSTRA CORP LTD COMMON STOCK AUD 0		21,658.000	88,598	88,398
88023U101	TEMPUR SEALY INTERNATIONAL INC COMMON ST	0.01	15,300.000	845,334	1,078,038

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
		SHARES / PAR		
BMMV2K8	TENCENT HOLDINGS LTD COMMON STOCK HKD 0.	143,400.000	2,777,595	2,821,687
880345103	TENNANT CO COMMON STOCK USD 0.375	15,400.000	669,984	866,404
880349105	TENNECO INC COMMON STOCK USD 0.01	12,900.000	540,918	592,239
88076W103	TERADATA CORP COMMON STOCK USD 0.01	2,945.000	87,555	77,807
880770102	TERADYNE INC COMMON STOCK USD 0.125	10,900.000	213,858	225,303
880890108	TERNIUM SA ADR USD 1	13,600.000	197,081	169,048
6885074	TERUMO CORP COMMON STOCK JPY	8,500.000	208,771	267,093
881609101	TESORO CORP COMMON STOCK USD 0.167	15,181.000	661,590	1,599,622
881624209	TEVA PHARMACEUTICAL INDUSTRIES LTD ADR U	61,400.000	2,890,660	4,030,296
6882172	TEVA PHARMACEUTICAL INDUSTRIES LTD COMMO ILS 0.1	5,977.000	390,008	390,935
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD 1	19,173.000	1,020,018	1,050,872
883203101	TEXTRON INC COMMON STOCK USD 0.125	3,730.000	165,511	156,697
4162791	THALES SA COMMON STOCK EUR 3	6,095.000	337,283	457,511
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOC	78,613.000	4,089,427	11,151,254
872438106	THL CREDIT INC COMMON STOCK USD 0.001	85,724.000	1,047,699	917,247
B1VYCH8	THOMAS COOK GROUP PLC COMMON STOCK GBP 0	983,046.000	1,865,777	1,754,632

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
2889371	THOMSON REUTERS CORP COMMON STOCK CAD 0	1,781.000	72,119	67,196
88732J207	TIME WARNER CABLE INC COMMON STOCK USD 0	7,243.000	485,875	1,344,228
887317303	TIME WARNER INC COMMON STOCK USD 0.01	167,740.000	11,051,104	10,847,746
872540109	TJX COS INC/THE COMMON STOCK USD 1	7,253.000	475,826	514,310
B03MY33	TOFAS TURK OTOMOBIL FABRIKASI AS COMMON 1	31,773.000	175,872	206,279
6513126	TOKIO MARINE HOLDINGS INC COMMON STOCK J	49,400.000	1,747,367	1,935,016
6895404	TOKYO ELECTRIC POWER CO INC COMMON STOCK	45,700.000	263,157	265,550
6895426	TOKYO TATEMONO CO LTD COMMON STOCK JPY	1,500.000	29,158	16,497
6896548	TOKYU CORP COMMON STOCK JPY	14,000.000	96,739	111,725
BDC6LT2	TOKYU FUDOSAN HOLDINGS CORP COMMON STOCK	6,000.000	25,920	38,007
B3R7JM9	TOM TAILOR HOLDING AG COMMON STOCK EUR	5,012.000	70,194	28,366
4730875	TOMRA SYSTEMS ASA COMMON STOCK NOK 1	24,812.000	264,332	267,704
BYW70S4	TONYMOLY CO LTD COMMON STOCK KRW 200	3,018.000	146,540	97,421
6894928	TOPRE CORP COMMON STOCK JPY	7,300.000	149,294	169,248
B15C557	TOTAL SA COMMON STOCK EUR 2.5	9,900.000	507,002	443,779
891906109	TOTAL SYSTEM SERVICES INC COMMON STOCK U	6,421.000	336,104	319,766

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 190 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE	
891826109	TOWER INTERNATIONAL INC COMMON STOCK USD		783,107	1,055,090	
		36,930.000			
6900557	TOYODA GOSEI CO LTD COMMON STOCK JPY		240,331	223,198	
		9,700.000			
6900643	TOYOTA MOTOR CORP COMMON STOCK JPY		1,435,376	1,462,804	
		23,500.000			
6351876	TPG TELECOM LTD COMMON STOCK AUD 0		468,946	538,056	
		74,777.000			
6900955	TRANSCOSMOS INC COMMON STOCK JPY		204,135	210,084	
		8,100.000			
89417E109	TRAVELERS COS INC/THE COMMON STOCK USD 0		1,264,450	2,376,380	
		21,056.000			
0773960	TRAVIS PERKINS PLC COMMON STOCK GBP 10		287,835	286,613	
		9,856.000			
6125286	TREND MICRO INC/JAPAN COMMON STOCK JPY		767,706	1,020,466	
		24,900.000			
B4NP281	TRICON CAPITAL GROUP INC COMMON STOCK CA		152,211	121,965	
		18,700.000			
896239100	TRIMBLE NAVIGATION LTD COMMON STOCK USD		726,468	819,390	
		38,200.000			
896522109	TRINITY INDUSTRIES INC COMMON STOCK USD		406,538	350,212	
		14,580.000			
896945201	TRIPADVISOR INC COMMON STOCK USD 0.001		1,152,322	1,193,500	
		14,000.000			
89785X101	TRUEBLUE INC COMMON STOCK USD 0		379,953	407,910	
		15,835.000			
G9108L108	TSAKOS ENERGY NAVIGATION LTD COMMON STOC		1,002,894	822,611	
		103,865.000			
5666292	TUI AG COMMON STOCK GBP 0		612,388	633,962	
		34,769.000			
0150080	TULLOW OIL PLC COMMON STOCK GBP 10		346,369	142,947	
		58,531.000			
JPMorgan Investor Services					
J.P.Morgan					

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
		SHARES / PAR		
B03MYK0	TURK HAVA YOLLARI AO COMMON STOCK TRY 1	148,716.000	395,735	376,522
900435108	TURQUOISE HILL RESOURCES LTD COMMON STOC	3,600.000	11,974	9,144
G91442106	TYCO INTERNATIONAL PLC COMMON STOCK USD	11,600.000	415,269	369,924
902252105	TYLER TECHNOLOGIES INC COMMON STOCK USD	8,800.000	407,662	1,534,016
902494103	TYSON FOODS INC COMMON STOCK USD 0.1	34,100.000	566,742	1,818,553
B28PS95	U-BLOX AG COMMON STOCK CHF 0.9	1,404.000	282,270	300,857
B1L3CS6	UBISOFT ENTERTAINMENT COMMON STOCK EUR 0	8,676.000	152,459	251,358
BRJL176	UBS GROUP AG COMMON STOCK CHF 0.1	63,191.000	960,486	1,232,256
5596991	UCB SA COMMON STOCK EUR 0	22,083.000	1,836,667	1,996,585
902681105	UGI CORP COMMON STOCK USD 0	57,450.000	1,834,524	1,939,512
90384S303	ULTA SALON COSMETICS & FRAGRANCE INC COM USD 0.01	13,968.000	1,609,927	2,584,080
90385D107	ULTIMATE SOFTWARE GROUP INC/THE COMMON S 0.01	7,100.000	191,054	1,388,121
6599483	ULVAC INC COMMON STOCK JPY	6,900.000	168,080	197,602
7076242	UNIBAIL-RODAMCO SE REIT EUR 5	657.000	176,020	167,291
B1GDH86	UNIBET GROUP PLC SDR SEK 0.005	2,893.000	102,092	296,486
B5M1SM3	UNICREDIT SPA COMMON STOCK EUR 0	20,663.000	163,711	115,261

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 192 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
B12T3J1	UNILEVER NV DUTCH CERT EUR 0.16	112,512.000		4,812,821	4,901,705
904784709	UNILEVER NV NY REG SHRS USD	22,379.000		957,705	969,458
904767704	UNILEVER PLC ADR USD	36,070.000		1,623,021	1,555,338
B10RZP7	UNILEVER PLC COMMON STOCK GBP 3.11	7,875.000		282,782	339,678
907818108	UNION PACIFIC CORP COMMON STOCK USD 2.5	25,000.000		2,010,009	1,955,000
B89YH96	UNIPOLSAI SPA COMMON STOCK EUR 0	20,729.000		46,577	53,142
6985695	UNIPRES CORP COMMON STOCK JPY	14,400.000		350,729	329,430
910047109	UNITED CONTINENTAL HOLDINGS INC COMMON S 0.01	21,655.000		1,265,142	1,240,832
4354134	UNITED INTERNET AG COMMON STOCK EUR 0	2,119.000		91,394	117,188
911268209	UNITED ONLINE INC COMMON STOCK USD 0.000	24,330.000		356,304	286,851
911312106	UNITED PARCEL SERVICE INC COMMON STOCK U	76,242.000		5,502,706	7,336,768
913017109	UNITED TECHNOLOGIES CORP COMMON STOCK US	52,467.000		4,687,773	5,040,505
91307C102	UNITED THERAPEUTICS CORP COMMON STOCK US	15,700.000		1,666,975	2,458,777
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD	24,064.000		1,634,911	2,830,889
913456109	UNIVERSAL CORP/VA COMMON STOCK USD 0	10,400.000		406,061	583,232
913903100	UNIVERSAL HEALTH SERVICES INC COMMON STO 0.01	1,395.000		158,732	166,689
JPMorgan Investor Services		J.P.Morgan			

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
91529Y106	UNUM GROUP COMMON STOCK USD 0.1	35,370.000	936,372	1,177,467
6916844	UOL GROUP LTD COMMON STOCK SGD 0	3,119.000	6,911	13,719
5051252	UPM-KYMMENE OYJ COMMON STOCK EUR 0	8,465.000	160,793	158,439
902973304	US BANCORP COMMON STOCK USD 0.01	700.000	29,026	29,869
91912E105	VALE SA ADR USD 0	96,950.000	618,138	318,966
B3XSX46	VALEANT PHARMACEUTICALS INTERNATIONAL IN STOCK CAD 0	4,700.000	317,310	475,583
4937579	VALEO SA COMMON STOCK EUR 3	6,993.000	928,403	1,082,880
91913Y100	VALERO ENERGY CORP COMMON STOCK USD 0.01	36,386.000	1,850,409	2,572,854
G9319H102	VALIDUS HOLDINGS LTD COMMON STOCK USD 0.	40,600.000	1,485,307	1,879,374
920355104	VALSPAR CORP/THE COMMON STOCK USD 0.5	14,600.000	939,277	1,211,070
92210H105	VANTIV INC COMMON STOCK USD 0.00001	1,252.000	64,832	59,370
92231M109	VASCULAR SOLUTIONS INC COMMON STOCK USD	44,000.000	766,015	1,513,160
918194101	VCA INC COMMON STOCK USD 0.001	38,100.000	1,462,458	2,095,500
92240G101	VECTREN CORP COMMON STOCK USD 0	23,066.000	816,476	978,460
922475108	VEEVA SYSTEMS INC COMMON STOCK USD 0.000	90,841.000	2,436,365	2,620,763
92276F100	VENTAS INC REIT USD 0.25	2,315.000	121,849	130,635

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 194 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
92343E102 VERISIGN INC COMMON STOCK USD 0.001		44,100.000		2,415,785	3,852,576
92343V104 VERIZON COMMUNICATIONS INC COMMON STOCK		75,980.000		3,522,757	3,511,796
92532F100 VERTEX PHARMACEUTICALS INC COMMON STOCK		11,700.000		1,431,153	1,472,211
5964651 VESTAS WIND SYSTEMS A/S COMMON STOCK DKK		6,755.000		448,787	475,715
918204108 VF CORP COMMON STOCK USD 0		18,333.000		1,292,915	1,141,229
92553P201 VIACOM INC COMMON STOCK USD 0.001		31,386.000		1,681,146	1,291,848
BY7QXS7 VICINITY CENTRES REIT AUD 0		18,987.000		39,000	38,679
B0BKSS2 VIENNA INSURANCE GROUP AG WIENER VERSICH		GRUPPE COMMON STOCK EUR 0		131,794	76,593
B1XH026 VINCI SA COMMON STOCK EUR 2.5		2,788.000		49,044	49,146
92826C839 VISA INC COMMON STOCK USD 0.0001		765.000		3,952,779	11,375,654
928377100 VISTA OUTDOOR INC COMMON STOCK USD 0.01		146,688.000		21,804	35,608
4930051 VITTORIA ASSICURAZIONI SPA COMMON STOCK		800.000		94,428	71,121
4834777 VIVENDI SA COMMON STOCK EUR 5.5		6,521.000		1,438,936	1,269,215
92857W308 VODAFONE GROUP PLC ADR USD		58,831.000		704,125	625,846
BH4HKS3 VODAFONE GROUP PLC COMMON STOCK GBP 0.20		19,400.040		1,865,890	1,794,185
B1QH830 VOLVO AB COMMON STOCK SEK 1.2		550,816.390		100,902	83,626
		8,913.000			
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 195 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
929042109 VORNADO REALTY TRUST REIT USD 0.04		943.000		73,127	94,262
929089100 VOYA FINANCIAL INC COMMON STOCK USD 0.01		53,600.000		2,343,870	1,978,376
B1W7FX3 VTB BANK PJSC GDR USD		129,266.000		257,205	272,622
929160109 VULCAN MATERIALS CO COMMON STOCK USD 1		9,300.000		757,164	883,221
929566107 WABASH NATIONAL CORP COMMON STOCK USD 0.		128,987.000		1,776,324	1,525,916
930059100 WADDELL & REED FINANCIAL INC COMMON STOC		9,529.000		326,958	273,101
931142103 WAL-MART STORES INC COMMON STOCK USD 0.1		114,258.000		7,217,582	7,004,015
931427108 WALGREENS BOOTS ALLIANCE INC COMMON STOC		34,300.000		2,976,186	2,920,817
93148P102 WALKER & DUNLOP INC COMMON STOCK USD		4,590.000		126,244	132,238
254687106 WALT DISNEY CO/THE COMMON STOCK USD 0.01		115,730.000		4,925,760	12,160,908
6961888 WARABEYA NICHIO CO LTD COMMON STOCK JPY		9,800.000		178,066	187,047
941848103 WATERS CORP COMMON STOCK USD 0.01		45,938.000		3,605,351	6,182,336
94733A104 WEB.COM GROUP INC COMMON STOCK USD 0.001		51,440.000		1,253,474	1,029,314
94770V102 WEBMD HEALTH CORP COMMON STOCK USD 0.01		23,700.000		1,091,853	1,144,710
949746101 WELLS FARGO & CO COMMON STOCK USD 1.666		118,940.000		5,102,448	6,465,578
95040Q104 WELLTOWER INC		1,200.000		66,779	81,636
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 196 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE	
2951098	WEST FRASER TIMBER CO LTD COMMON STOCK C	1,606.000	60,235	60,732	
6957995	WEST JAPAN RAILWAY CO COMMON STOCK JPY	2,700.000	110,457	188,402	
957638109	WESTERN ALLIANCE BANCORP COMMON STOCK US	41,700.000	1,106,797	1,495,362	
958102105	WESTERN DIGITAL CORP COMMON STOCK USD 0.	12,800.000	372,238	768,640	
959802109	WESTERN UNION CO/THE COMMON STOCK USD 0.	55,500.000	1,088,050	994,005	
BMMVVX4	WESTFIELD CORP REIT AUD 0	10,076.000	64,117	69,716	
960413102	WESTLAKE CHEMICAL CORP COMMON STOCK USD	6,786.000	408,564	368,616	
96145D105	WESTROCK CO COMMON STOCK USD	3,007.000	406,163	137,179	
962166104	WEYERHAEUSER CO REIT USD 1.25	4,201.000	90,524	125,946	
963320106	WHIRLPOOL CORP COMMON STOCK USD 1	7,601.000	675,573	1,116,359	
3169889	WILLIAM HILL PLC COMMON STOCK GBP 10	55,955.000	310,600	326,589	
969457100	WILLIAMS COS INC/THE COMMON STOCK USD 1	91,454.000	3,634,443	2,350,368	
G96666105	WILLIS GROUP HOLDINGS PLC COMMON STOCK 0	13,200.000	606,980	641,124	
BFNWV48	WOLSELEY PLC COMMON STOCK GBP 10.803	.790	35	44	
5671519	WOLTERS KLUWER NV COMMON STOCK EUR 0.12	14,306.000	447,113	481,215	
98138H101	WORKDAY INC COMMON STOCK USD 0.001	24,074.000	1,897,792	1,918,216	
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 197 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
92939N102 WP GLIMCHER INC REIT USD 0.0001		22,972.000		229,711	243,733
B8KF9B4 WPP PLC COMMON STOCK GBP 10		52,715.000		1,133,913	1,214,398
98310W108 WYNDHAM WORLDWIDE CORP COMMON STOCK USD		30,030.000		2,324,472	2,181,680
984017103 XENIA HOTELS & RESORTS INC REIT USD 0.01		21,714.000		347,373	332,876
984121103 XEROX CORP COMMON STOCK USD 1		123,055.000		1,607,755	1,308,075
983919101 XILINX INC COMMON STOCK USD 0.01		6,639.000		297,103	311,834
G98290102 XL GROUP PLC COMMON STOCK USD 0.01		8,080.000		302,401	316,574
BQZHB9 XXL ASA COMMON STOCK NOK 0.4		20,000.000		207,593	230,473
98419M100 XYLEM INC/NY COMMON STOCK USD		1,800.000		61,564	65,700
6084848 YAHOO JAPAN CORP COMMON STOCK JPY		69,300.000		267,524	284,585
6642387 YAMAHA CORP COMMON STOCK JPY		5,500.000		78,646	134,831
B11BQV1 YIT OYJ COMMON STOCK EUR 0		27,704.000		146,911	157,547
B4YC9W4 YOOX NET-A-PORTER GROUP SPA COMMON STOCK		4,577.000		148,998	171,782
6586537 YUE YUEN INDUSTRIAL HOLDINGS LTD COMMON 0.25		51,407.000		167,284	174,780
988498101 YUM BRANDS INC COMMON STOCK USD 0		12,513.000		890,276	914,075
98884U108 ZAGG INC COMMON STOCK USD 0.001		23,190.000		148,618	253,699
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 198 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE	
989207105 ZEBRA TECHNOLOGIES CORP COMMON STOCK USD		100.000	8,533	6,965	
98954M200 ZILLOW GROUP INC COMMON STOCK USD		31,662.000	907,119	743,424	
98954M101 ZILLOW GROUP INC COMMON STOCK USD 0.0001		15,831.000	498,513	412,239	
98956P102 ZIMMER BIOMET HOLDINGS INC COMMON STOCK		88,142.000	8,841,838	9,042,488	
7294334 ZODIAC AEROSPACE COMMON STOCK EUR 0		54,450.000	1,712,745	1,299,800	
98978V103 ZOETIS INC COMMON STOCK USD 0.01		16,685.000	767,593	799,545	
989817101 ZUMIEZ INC COMMON STOCK USD 0		24,700.000	774,076	373,464	
5983816 ZURICH INSURANCE GROUP AG COMMON STOCK C		1,400.000	384,192	361,399	
B1YW440 3I GROUP PLC COMMON STOCK GBP 73.8636		4,968.000	20,937	35,264	
88579Y101 3M CO COMMON STOCK USD 0.01		41,571.000	3,294,090	6,262,255	
6804165 77 BANK LTD/THE COMMON STOCK JPY		115,000.000	635,057	626,169	
B0L4LM9 888 HOLDINGS PLC COMMON STOCK GBP 0.5		46,902.000	111,613	126,160	
TOTAL COMMON VALUE OF INTEREST IN REGISTERED INVESTMENT COMPANIES -----			1,472,896,017	1,620,725,738	
464287465 ISHARES MSCI EAFE ETF ETP USD		17,555.000	1,071,073	1,031,356	
464287234 ISHARES MSCI EMERGING MARKETS ETF ETP US		10,011.000	336,026	322,254	
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 199 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
72201P878 PIMCO FDS LONG DUR CP BD		23,374,744.150		260,600,420	250,811,005
72201P613 PIMCO FDS STRM FLT NAVII		379,663.620		3,798,174	3,798,155
78462F103 SPDR S&P500 ETF TRUST ETP USD		4,300.000		887,924	876,727
TOTAL VALUE OF INTEREST IN REGISTERED INVESTMENT COMPANIES				266,693,618	256,839,497
GENERAL INVESTMENTS - OTHER					
=====					
STATE AND MUNICIPAL SECURITIES					

02765UEJ9 AMERICAN MUN PWR OHIO INC REV TAXABLE-CO		SEMI-ANN. 7.834% 02/15/2041 200,000.000		222,629	274,304
02765UEK6 AMERICAN MUN PWR OHIO INC REV TAXABLE-CO		SEMI-ANN. 8.084% 02/15/2050 100,000.000		114,040	145,296
02765UDV3 AMERICAN MUN PWR OHIO INC REV TAXABLE-ME		SEMI-ANN. 7.499% 02/15/2050 360,000.000		363,800	480,906
13063BFR8 CALIFORNIA ST FOR PREVIOUS ISSUES SEE 13		SEMI-ANN. 7.625% 03/01/2040 1,555,000.000		1,877,647	2,261,390
13063A7D0 CALIFORNIA ST RFDG BUILD AMER BDS-DIRECT		SEMI-ANN. 7.300% 10/01/2039 1,075,000.000		1,288,671	1,502,055
13063A5E0 CALIFORNIA ST VAR PURP 4- BUILD AMER BND		SEMI-ANN. 7.500% 04/01/2034 5,685,000.000		6,146,609	7,959,853
13063A5G5 CALIFORNIA ST VAR PURP- BUILD AMER BNDS		SEMI-ANN. 7.550% 04/01/2039 3,775,000.000		3,810,357	5,487,604
167725AC4 CHICAGO ILL TRAN AUTH SALES & TRANSFER T		SEMI-ANN. 6.899% 12/01/2040 5,025,000.000		5,738,035	5,799,101
167725AF7 CHICAGO ILL TRAN AUTH SALES & TRANSFER T		SEMI-ANN. 6.899% 12/01/2040 2,400,000.000		2,933,604	2,769,720
16772PAQ9 CHICAGO ILL TRAN AUTH SALES TAX RCPTS RE		SEMI-ANN. 6.200% 12/01/2040 2,025,000.000		2,352,658	2,183,598
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 200 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
452151LF8 ILLINOIS ST FOR ISSUES DTD PRIOR TO 07/0		SEMI-ANN. 5.100% 06/01/2033		2,498,674	2,530,684
		2,675,000.000			
544646ZR6 LOS ANGELES CALIF UNI SCH DIST SER RY-BU		SEMI-ANN. 6.758% 07/01/2034		2,117,294	2,463,762
		1,870,000.000			
544646XZ0 LOS ANGELES CALIF UNI SCH DIST TAXABLE-B		SEMI-ANN. 5.750% 07/01/2034		6,456,734	7,776,145
		6,455,000.000			
59259YGF0 METROPOLITAN TRANSN AUTH N Y REV FOR ISS		SEMI-ANN. 6.814% 11/15/2040		1,543,396	1,986,480
		1,500,000.000			
646139X83 NEW JERSEY ST TPK AUTH TPK REV SER A-BUI		SEMI-ANN. 7.102% 01/01/2041		8,117,717	9,985,643
		7,250,000.000			
646139W35 NEW JERSEY ST TPK AUTH TPK REV SER F-BUI		SEMI-ANN. 7.414% 01/01/2040		326,685	348,233
		245,000.000			
64972FT30 NEW YORK N Y CITY MUN WTR FIN AUTH WTR &		SEMI-ANN. 5.724% 06/15/2042		555,197	621,374
		490,000.000			
64972FT63 NEW YORK N Y CITY MUN WTR FIN AUTH WTR &		SEMI-ANN. 5.440% 06/15/2043		3,888,515	4,747,158
		3,900,000.000			
64971M5L2 NEW YORK N Y CITY TRANSITIONAL FIN AUTH		SEMI-ANN. 5.572% 11/01/2038		3,397,332	4,098,904
		3,400,000.000			
6499022E2 NEW YORK ST DORM AUTH ST PERS INCOME TAX		SEMI-ANN. 5.289% 03/15/2033		876,138	904,394
		775,000.000			
649902T29 NEW YORK ST DORM AUTH ST PERS INCOME TAX		SEMI-ANN. 5.500% 03/15/2030		281,824	279,518
		235,000.000			
649902T37 NEW YORK ST DORM AUTH ST PERS INCOME TAX		SEMI-ANN. 5.600% 03/15/2040		121,705	151,134
		125,000.000			
677632PA3 OHIO ST UNIV GEN RCPTS TAXABLE-SER A 26/		SEMI-ANN. 4.800% 06/01/2111		128,617	125,340
		130,000.000			
73358WJA3 PORT AUTH N Y & N J RFDG-CONS-ONE HUNDRE		SEMI-ANN. 4.458% 10/01/2062		5,162,890	5,060,730
		5,315,000.000			
73358WCW2 PORT AUTH N Y & N J TAXABLE-CONS-ONE HUN		SEMI-ANN. 5.647% 11/01/2040		300,000	354,987
		300,000.000			
79741TAR5 SAN DIEGO CNTY CALIF WTR AUTH FING AGY W		SEMI-ANN. 6.138% 05/01/2049		2,405,518	2,918,205
		2,250,000.000			
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 201 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
88283LHU3 TEXAS TRANSN COMMN ST HWY FD REV FIRST T		SEMI-ANN. 5.178% 04/01/2030 1,470,000.000		1,775,215	1,728,279
91412F7Y7 UNIVERSITY CALIF REVS SER R-BABS 27/AUG/		SEMI-ANN. 5.770% 05/15/2043 4,350,000.000		4,641,618	5,306,304
TOTAL STATE AND MUNICIPAL SECURITIES FOREIGN GOVERNMENT AND AGENCY SECURITIES -----				69,443,120	80,251,100
219868BP0 CORP ANDINA DE FOMENTO BOND FIXED 3.75%		SEMI-ANN. 3.750% 01/15/2016 77,000.000		77,661	77,055
21987BAU2 CORP NACIONAL DEL COBRE DE CHILE BOND FI		SEMI-ANN. 4.875% 11/04/2044 1,625,000.000		1,509,658	1,298,359
105756BV1 FEDERATIVE REPUBLIC OF BRAZIL CALLABLE B		SEMI-ANN. 4.250% 01/07/2025 200,000.000		206,100	161,000
448814FH1 HYDRO-QUEBEC BOND FIXED 8.25% 15/JAN/202		SEMI-ANN. 8.250% 01/15/2027 128,000.000		165,492	176,320
656836AA1 NORTH AMERICAN DEVELOPMENT BANK BOND FIX		SEMI-ANN. 4.375% 02/11/2020 2,600,000.000		2,694,068	2,800,520
71656LBD2 PETROLEOS MEXICANOS CALLABLE MEDIUM TERM		SEMI-ANN. 4.500% 01/23/2026 195,000.000		194,649	171,308
71656LBB6 PETROLEOS MEXICANOS CALLABLE MEDIUM TERM		SEMI-ANN. 5.500% 06/27/2044 3,125,000.000		3,203,528	2,351,063
71656LBE0 PETROLEOS MEXICANOS CALLABLE MEDIUM TERM		SEMI-ANN. 5.625% 01/23/2046 760,000.000		754,482	581,805
71654QBH4 PETROLEOS MEXICANOS CALLABLE NOTES FIXED		SEMI-ANN. 4.875% 01/18/2024 79,000.000		78,568	73,668
71654QBR2 PETROLEOS MEXICANOS CALLABLE NOTES FIXED		SEMI-ANN. 6.375% 01/23/2045 9,380,000.000		9,626,328	7,939,044
71654QAZ5 PETROLEOS MEXICANOS CALLABLE NOTES FIXED		SEMI-ANN. 6.500% 06/02/2041 860,000.000		856,438	743,470
748148QR7 PROVINCE OF QUEBEC CANADA BOND FIXED 7.5		SEMI-ANN. 7.500% 09/15/2029 715,000.000		821,249	1,028,349

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		AETNA RETIREMENT PLAN COMPOSITE		PAGE 202 C 20661	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
195325BQ7	REPUBLIC OF COLOMBIA CALLABLE BOND FIXED	SEMI-ANN. 4.000% 02/26/2024		215,820	209,550
		220,000.000			
195325BR5	REPUBLIC OF COLOMBIA CALLABLE BOND FIXED	SEMI-ANN. 5.625% 02/26/2044		3,018,615	2,532,188
		2,775,000.000			
195325CU7	REPUBLIC OF COLOMBIA CALLABLE BOND FIXED	SEMI-ANN. 5.000% 06/15/2045		2,881,424	2,429,850
		2,910,000.000			
715638BM3	REPUBLIC OF PERU BOND FIXED 5.625% 18/NO	SEMI-ANN. 5.625% 11/18/2050		42,690	37,740
		37,000.000			
857524AC6	REPUBLIC OF POLAND BOND FIXED 4% 22/JAN/	SEMI-ANN. 4.000% 01/22/2024		131,928	139,916
		133,000.000			
900123CF5	REPUBLIC OF TURKEY BOND FIXED 5.75% 22/M	SEMI-ANN. 5.750% 03/22/2024		198,502	211,304
		200,000.000			
46513EFF4	STATE OF ISRAEL BOND FIXED 5.5% 18/SEP/2	SEMI-ANN. 5.500% 09/18/2023		7,635,990	8,027,873
		6,700,000.000			
465139ET6	STATE OF ISRAEL BOND ZERO CPN 15/FEB/202	SEMI-ANN. 0.000% 02/15/2023		547,163	572,003
		690,000.000			
465139JG9	STATE OF ISRAEL BOND ZERO CPN 15/MAY/202	SEMI-ANN. 0.000% 05/15/2024		286,448	298,334
		380,000.000			
465139PS6	STATE OF ISRAEL BOND ZERO CPN 15/MAY/202	SEMI-ANN. 0.000% 05/15/2025		444,117	460,587
		610,000.000			
85771PAB8	STATOIL ASA CALLABLE BOND FIXED 3.125% 1	SEMI-ANN. 3.125% 08/17/2017		320,481	307,710
		300,000.000			
91086QBF4	UNITED MEXICAN STATES CALLABLE BOND FIXE	SEMI-ANN. 4.600% 01/23/2046		659,894	584,100
		660,000.000			
91086QBC1	UNITED MEXICAN STATES CALLABLE BOND FIXE	SEMI-ANN. 4.000% 10/02/2023		428,035	435,590
		430,000.000			
91086QBB3	UNITED MEXICAN STATES CALLABLE MEDIUM TE	SEMI-ANN. 4.750% 03/08/2044		456,126	455,500
		500,000.000			
91086QBE7	UNITED MEXICAN STATES CALLABLE MEDIUM TE	SEMI-ANN. 5.550% 01/21/2045		3,053,025	3,125,453
		3,060,000.000			
TOTAL FOREIGN GOVERNMENT AND AGENCY SECURITIES				40,508,477	37,229,657
JPMorgan Investor Services					
J.P.Morgan					

IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT			COST	CURRENT VALUE
			SHARES / PAR				
RIGHTS, WARRANTS AND SUBSCRIPTIONS							

2C3587W	ASCENDAS REITS RIGHTS				481.000	0	21
BYSRKR7	CREDIT SUISSE GROUP CHF0.04 SUB RIGHTS				2.000	0	1
BLM7TR5	SUN HUNG KAI PROPERTIES LTD EQUITY WRT 2		HKD 1000.000000		8.000	0	2
TOTAL RIGHTS, WARRANTS AND SUBSCRIPTIONS						0	24
PURCHASED OPTIONS							

000086AN	SWAPTION - SOP	3.50	PUT	SCTY	EX 08/17/2017	1	237,600
					2,700,000.000		72,615
000087AN	SWAPTION - SOP	3.50	PUT	SCTY	EX 08/17/2017	1	237,600
					2,700,000.000		72,615
000089AN	SWAPTION - SOP	3.50	PUT	SCTY	EX 08/17/2017	1	345,047
					4,100,000.000		110,268
TOTAL PURCHASED OPTIONS						820,247	255,499
FOREIGN CURRENCY CONTRACTS (WITH GAINS)							

CCTAUD	CURRENCY CONTRACT - AUD		VALUE DATE: 03/16/2016			0	116,698
CCTCHF	CURRENCY CONTRACT - CHF		VALUE DATE: 03/16/2016			0	179
CCTDKK	CURRENCY CONTRACT - DKK		VALUE DATE: 03/16/2016			0	113
CCTEUR	CURRENCY CONTRACT - EUR		VALUE DATE: 01/05/2016			0	39
CCTEUR	CURRENCY CONTRACT - EUR		VALUE DATE: 03/16/2016			0	268,323

IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT				COST	CURRENT VALUE
			SHARES / PAR					
CCTHKD	CURRENCY CONTRACT - HKD	VALUE DATE: 01/04/2016					0	3
CCTHKD	CURRENCY CONTRACT - HKD	VALUE DATE: 03/16/2016					0	380
CCTJPY	CURRENCY CONTRACT - JPY	VALUE DATE: 01/04/2016					0	1,421
CCTJPY	CURRENCY CONTRACT - JPY	VALUE DATE: 01/05/2016					0	35,150
CCTJPY	CURRENCY CONTRACT - JPY	VALUE DATE: 01/06/2016					0	283
CCTJPY	CURRENCY CONTRACT - JPY	VALUE DATE: 03/16/2016					0	1,172,797
CCTNZD	CURRENCY CONTRACT - NZD	VALUE DATE: 03/16/2016					0	23,866
CCTSEK	CURRENCY CONTRACT - SEK	VALUE DATE: 03/16/2016					0	255,239
CCTUSD	CURRENCY CONTRACT - USD	VALUE DATE: 01/04/2016					0	16,208
CCTUSD	CURRENCY CONTRACT - USD	VALUE DATE: 01/05/2016					0	392
CCTUSD	CURRENCY CONTRACT - USD	VALUE DATE: 03/16/2016					0	636,071
TOTAL FOREIGN CURRENCY CONTRACTS (WITH GAINS)							0	2,527,162
OTHER SECURITIES								

000044AN	INTEREST RATE SWAP - IRS	1.5 /LIBOR	0.0000 USD	04/Jan/2018			0	0
			.010					
000072AN	INTEREST RATE SWAP - IRS	2.65 /LIBOR	0.0000 USD	31/Jul/2023			0	0
			.010					
000073AN	INTEREST RATE SWAP - IRS	1.45 /LIBOR	0.0000 USD	05/Sep/2018			0	0
			.010					

FD491		AETNA RETIREMENT PLAN COMPOSITE		PAGE 205	
SCHEDULE H (FORM 5500 - 4I-1)				C 20661	
SCHEDULE OF ASSETS HELD FOR		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
INVESTMENT PURPOSES AT END OF YEAR					
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT		COST	CURRENT VALUE
		SHARES / PAR			
000074AN	INTEREST RATE SWAP - IRS	1.45	/LIBOR 0.0000 USD 05/Sep/2018	0	0
				.010	
000076AN	INTEREST RATE SWAP - IRS	1.4	/LIBOR 0.0000 USD 05/Sep/2018	0	0
				.010	
000106AN	INTEREST RATE SWAP - IRS	2.35	/LIBOR 0.0000 USD 02/Oct/2025	0	(45,823)
				3,400,000.000	
000108AN	INTEREST RATE SWAP - IRS	2.25	/LIBOR 0.0000 USD 15/Jun/2026	0	5,714
				1,800,000.000	
000109AN	INTEREST RATE SWAP - IRS	2.25	/LIBOR 0.0000 USD 15/Jun/2026	0	4,761
				1,500,000.000	
000110AN	INTEREST RATE SWAP - IRS	2.25	/LIBOR 0.0000 USD 15/Jun/2026	0	8,052
				1,200,000.000	
TOTAL OTHER SECURITIES				0	(27,297)
TOTAL GENERAL INVESTMENTS - OTHER				110,771,844	120,236,145
				=====	=====
TOTAL GENERAL INVESTMENTS				3,126,001,842	3,303,269,301
				-----	-----
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SecurityID	Security Type	Security	Par/Shares	Cost	Current Market Value
912810RNO	Bond LT Gov't	US TREASURY NOTE/BOND 0 2.88% (effective rate 3.022%), 08/15/2045	6,309,400.00	6,128,344.54	6,127,758.71
912810RP5	Bond LT Gov't	US TREASURY NOTE/BOND 0 3% (effective rate 2.91%), 11/15/2045	1,375,000.00	1,399,444.09	1,370,864.00
00131L2B0	Bond LT Other	AIA GROUP LTD 0 4.88% (effective rate 4.975%), 03/11/2044	475,000.00	467,806.51	497,522.60
02209SAR4	Bond LT Other	ALTRIA GROUP INC 0 5.38% (effective rate 4.887%), 01/31/2044	1,050,000.00	1,127,742.46	1,129,422.00
025816BL2	Bond LT Other	AMERICAN EXPRESS 0 4.9% (effective rate 4.9%),	1,035,000.00	1,035,000.00	983,250.00
026874CW5	Bond LT Other	AMERICAN INTL GROUP 0 6.82% (effective rate 5.276%), 11/15/2037	575,000.00	689,352.22	686,965.73
031162BK5	Bond LT Other	AMGEN INC 0 5.15% (effective rate 4.901%), 11/15/2041	950,000.00	984,076.84	964,472.30
031162BP4	Bond LT Other	AMGEN INC 0 5.38% (effective rate 5.347%), 05/15/2043	1,500,000.00	1,505,841.04	1,593,616.50
031162BH2	Bond LT Other	AMGEN INC 0 5.65% (effective rate 5.666%), 06/15/2042	1,490,000.00	1,486,511.64	1,612,305.16
032510AC3	Bond LT Other	ANADARKO PETROLEUM CORP 0 6.2% (effective rate 5.763%), 03/15/2040	1,015,000.00	1,072,405.22	933,846.69
03524BAF3	Bond LT Other	ANHEUSER BUSCH INBEV FIN 0 4.62% (effective rate 4.654%), 02/01/2044	800,000.00	796,355.32	795,152.00
00206R8K7	Bond LT Other	AT&T INC 0 4.35% (effective rate 4.774%), 06/15/2045	686,000.00	640,188.85	586,853.11
06738EAJ4	Bond LT Other	BARCLAYS PLC 0 5.25% (effective rate 5.189%), 08/17/2045	1,265,000.00	1,276,520.41	1,274,215.53
09062XAD5	Bond LT Other	BIOGEN INC 0 5.2% (effective rate 5.247%), 09/15/2045	555,000.00	551,052.58	555,209.79
100743AJ2	Bond LT Other	BOSTON GAS COMPANY 0 4.49% (effective rate 4.487%), 02/15/2042	1,100,000.00	1,100,000.00	1,069,735.70
105756BW9	Bond LT Other	BRAZIL REPUBLIC OF 0 5% (effective rate 5.13%), 01/27/2045	1,604,000.00	1,572,540.30	1,070,670.00
12189LAX9	Bond LT Other	BURLINGTN NORTH SANTA FE 0 4.7% (effective rate 4.736%), 09/01/2045	525,000.00	521,969.23	523,859.18
14040HBF1	Bond LT Other	CAP ONE FINANCIAL CORP 0 3.75% (effective rate 3.761%), 04/24/2024	1,325,000.00	1,323,913.37	1,333,576.73
14040HBJ3	Bond LT Other	CAP ONE FINANCIAL CORP 0 4.2% (effective rate 4.201%), 10/29/2025	690,000.00	689,911.60	681,272.19
151020AU8	Bond LT Other	CELGENE CORP 0 5% (effective rate 5.02%), 08/15/2045	1,050,000.00	1,046,716.30	1,054,082.40
15135UAF6	Bond LT Other	CENOVUS ENERGY 0 6.75% (effective rate 6.503%), 11/15/2039	350,000.00	360,372.29	332,810.10
161175AP9	Bond LT Other	CHARTER COMM OPT LLC/CAP 0 6.48% (effective rate 6.43%), 10/23/2045	4,111,000.00	4,139,739.86	4,117,737.94
167736YU5	Bond LT Other	CHICAGO ILL WTR REV 0 6.74% (effective rate 6.742%), 11/01/2040	600,000.00	600,000.00	683,844.00
22303QAH3	Bond LT Other	COVIDIEN INTERNATIONAL 0 6.55% (effective rate 5.276%), 10/15/2037	1,220,000.00	1,419,745.36	1,529,394.44
225433AA9	Bond LT Other	CREDIT SUISSE GP FUN LTD 0 3.75% (effective rate 3.779%), 03/26/2025	1,720,000.00	1,716,060.49	1,663,728.48
126650CM0	Bond LT Other	CVS HEALTH CORP 0 4.88% (effective rate 4.999%), 07/20/2035	1,745,000.00	1,718,140.73	1,801,696.80
251525AP6	Bond LT Other	DEUTSCHE BANK AG 0 4.5% (effective rate 4.79%), 04/01/2025	1,875,000.00	1,834,610.28	1,724,829.38
25459HBG9	Bond LT Other	DIRECTV HOLDINGS/FINANCE 0 5.15% (effective rate 4.851%), 03/15/2042	922,000.00	962,523.93	859,614.71
25459HAZ8	Bond LT Other	DIRECTV HOLDINGS/FINANCE 0 6.38% (effective rate 4.9%), 03/01/2041	460,000.00	557,480.12	493,728.58
254709AL2	Bond LT Other	DISCOVER FINANCIAL SERVICES 0 3.75% (effective rate 3.764%), 03/04/2025	160,000.00	159,820.86	153,648.96
254845GQ7	Bond LT Other	DISTRICT COLUMBIA WTR & SWR 0 5.52% (effective rate 5.522%), 10/01/2044	1,325,000.00	1,325,000.00	1,555,218.75
279158AJ8	Bond LT Other	ECOPETROL SA 0 5.88% (effective rate 5.922%), 05/28/2045	610,000.00	605,987.80	433,100.00
292505AK0	Bond LT Other	ENCANA CORP 0 5.15% (effective rate 5.405%), 11/15/2041	850,000.00	819,934.67	568,502.10
29273RBJ7	Bond LT Other	ENERGY TRANSFER PARTNERS 0 6.12% (effective rate 6.642%), 12/15/2045	2,003,000.00	1,868,288.19	1,629,652.82
29273RAR0	Bond LT Other	ENERGY TRANSFER PARTNERS 0 6.5% (effective rate 6.527%), 02/01/2042	185,000.00	184,364.28	150,459.58
29379VBC6	Bond LT Other	ENTERPRISE PRODUCTS OPER 0 5.1% (effective rate 4.835%), 02/15/2045	1,075,000.00	1,118,049.92	900,460.85
26884TAN2	Bond LT Other	ERAC USA FINANCE COMPANY 0 4.5% (effective rate 4.571%), 02/15/2045	510,000.00	504,180.55	474,253.08
30161NAR2	Bond LT Other	EXELON CORP 0 5.1% (effective rate 5.122%), 06/15/2045	1,050,000.00	1,046,480.37	1,057,658.70
30231GAN2	Bond LT Other	EXXON MOBIL CORP 0 3.57% (effective rate 3.567%), 03/06/2045	415,000.00	415,000.00	390,036.92
314275AC2	Bond LT Other	FEDERATED RETAIL HOLDING 0 6.38% (effective rate 5.224%), 03/15/2037	525,000.00	601,866.35	531,279.53
345370BR0	Bond LT Other	FORD MOTOR COMPANY 0 7.4% (effective rate 5.975%), 11/01/2046	785,000.00	941,645.98	959,486.66
345370CA6	Bond LT Other	FORD MOTOR COMPANY 0 7.45% (effective rate 5.126%), 07/16/2031	390,000.00	486,275.64	481,265.07
35671DBJ3	Bond LT Other	FREEPORT-MCMORAN C & G 0 5.4% (effective rate 5.44%), 11/14/2034	600,000.00	597,148.50	318,000.00
35671DBC8	Bond LT Other	FREEPORT-MCMORAN C & G 0 5.45% (effective rate 5.651%), 03/15/2043	2,450,000.00	2,380,596.25	1,274,000.00
36164NFH3	Bond LT Other	GE CAP INTL FDG 0 4.42% (effective rate 4.404%), 11/15/2035	4,931,000.00	4,939,810.08	5,031,996.74
369604BM4	Bond LT Other	GENERAL ELECTRIC CAP CORP 0 4% (effective rate 4.39%),	194,000.00	176,762.50	194,000.00
369604BN2	Bond LT Other	GENERAL ELECTRIC CAP CORP 0 4.1% (effective rate 4.552%),	338,000.00	304,462.50	337,155.00

SecurityID	Security Type	Security	Par/Shares	Cost	Current Market Value
38141GV50	Bond LT Other	GOLDMAN SACHS GROUP INC 0 4.75% (effective rate 4.676%), 10/21/2045	417,000.00	421,869.84	414,238.21
38141EC31	Bond LT Other	GOLDMAN SACHS GROUP INC 0 4.8% (effective rate 4.831%), 07/08/2044	650,000.00	646,893.90	646,231.30
401378AA2	Bond LT Other	GUARDIAN LIFE INSURANCE 0 7.38% (effective rate 5.3%), 09/30/2039	575,000.00	735,046.29	732,623.03
437076BH4	Bond LT Other	HOME DEPOT INC 0 4.25% (effective rate 4.265%), 04/01/2046	875,000.00	872,732.10	894,504.63
404280AT6	Bond LT Other	HSBC HOLDINGS PLC 0 6.38% (effective rate 0%),	905,000.00	905,000.00	903,868.75
460146CH4	Bond LT Other	INTL PAPER CO 0 6% (effective rate 6.001%), 11/15/2041	975,000.00	974,786.95	1,022,509.80
485134BN9	Bond LT Other	KANSAS CITY POWER & LT 0 3.15% (effective rate 3.161%), 03/15/2023	1,175,000.00	1,174,135.78	1,151,516.45
494550BV7	Bond LT Other	KINDER MORGAN ENERGY 0 4.25% (effective rate 5.777%), 09/01/2024	2,423,000.00	2,173,336.35	2,061,093.45
539439AJ8	Bond LT Other	LLOYDS TSB GROUP PLC 0 5.3% (effective rate 5.309%), 12/01/2045	200,000.00	199,722.69	202,954.40
565849AL0	Bond LT Other	MARATHON OIL CORP 0 3.85% (effective rate 4.861%), 06/01/2025	1,525,000.00	1,409,553.41	1,227,393.20
575767AG3	Bond LT Other	MASS MUTUAL LIFE INS CO 0 8.88% (effective rate 9%), 06/01/2039	875,000.00	864,274.76	1,270,587.50
585055AY2	Bond LT Other	MEDTRONIC INC 0 4% (effective rate 4.12%), 04/01/2043	875,000.00	857,855.89	811,979.00
626207YF5	Bond LT Other	MUNICIPAL ELEC AUTH GA 0 6.64% (effective rate 6.705%), 04/01/2057	1,800,000.00	1,782,834.32	2,160,198.00
637071AK7	Bond LT Other	NATIONAL OILWELL VARCO INC 0 3.95% (effective rate 4.24%), 12/01/2042	700,000.00	667,597.81	533,217.30
6.50E+08	Bond LT Other	NEW YORK ST DORM AUTH ST PERS 0 5.29% (effective rate 5.289%), 03/15/2033	620,000.00	620,000.00	723,068.80
65334HAG7	Bond LT Other	NEXEN INC 0 6.4% (effective rate 5.551%), 05/15/2037	725,000.00	801,412.95	810,846.53
65334HAJ1	Bond LT Other	NEXEN INC 0 7.5% (effective rate 6.2%), 07/30/2039	550,000.00	637,946.78	709,073.20
68233JB89	Bond LT Other	ONCOR ELECTRIC DELIVERY 0 3.75% (effective rate 3.794%), 04/01/2045	600,000.00	595,333.83	498,679.20
714295AA0	Bond LT Other	PERRIGO FINANCE PLC 0 4.9% (effective rate 4.887%), 12/15/2044	1,045,000.00	1,046,945.43	943,855.50
71654QBG6	Bond LT Other	PETROLEOS MEXICANOS 0 3.5% (effective rate 3.533%), 01/30/2023	1,440,000.00	1,437,015.95	1,256,400.00
71656LBE0	Bond LT Other	PETROLEOS MEXICANOS 0 5.62% (effective rate 5.437%), 01/23/2046	825,000.00	847,853.10	631,290.00
718546AL8	Bond LT Other	PHILLIPS 66 0 4.88% (effective rate 4.969%), 11/15/2044	876,000.00	863,364.07	781,534.80
72650RBH4	Bond LT Other	PLAINS ALL AMER PIPELINE 0 4.9% (effective rate 6.114%), 02/15/2045	685,000.00	571,407.76	492,638.30
761713AW6	Bond LT Other	REYNOLDS AMERICAN INC 0 4.75% (effective rate 4.81%), 11/01/2042	1,125,000.00	1,114,572.83	1,073,791.13
828807CT2	Bond LT Other	SIMON PROPERTY GROUP LP 0 4.25% (effective rate 4.285%), 10/01/2044	1,450,000.00	1,441,579.37	1,443,718.60
84265VAE5	Bond LT Other	SOUTHERN COPPER CORP 0 6.75% (effective rate 6.442%), 04/16/2040	910,000.00	943,889.17	778,358.50
880451AY5	Bond LT Other	TENNESSEE GAS PIPELINE 0 8% (effective rate 5.377%), 02/01/2016	650,000.00	651,317.86	652,375.10
883556BG6	Bond LT Other	THERMO FISHER SCIENTIFIC 0 5.3% (effective rate 5.214%), 02/01/2044	750,000.00	759,340.73	801,386.25
893526DJ9	Bond LT Other	TRANS CANADA PIPELINES 0 6.1% (effective rate 4.636%), 06/01/2040	1,050,000.00	1,273,245.23	1,085,881.65
907818DZ8	Bond LT Other	UNION PACIFIC CORP 0 4.15% (effective rate 4.24%), 01/15/2045	700,000.00	689,522.20	694,550.50
91324PCR1	Bond LT Other	UNITED HEALTH GROUP 0 4.75% (effective rate 4.582%), 07/15/2045	809,000.00	830,485.57	852,111.61
914886AA4	Bond LT Other	UNIV OF SOUTHERN CALIFORNIA 0 5.25% (effective rate 5.25%), 10/01/2111	875,000.00	875,000.00	989,003.75
92343VBT0	Bond LT Other	VERIZON COMMUNICATIONS 0 6.55% (effective rate 5.265%), 09/15/2043	127,000.00	150,638.54	150,775.67
94974BFJ4	Bond LT Other	WELLS FARGO CO 0 3.45% (effective rate 3.889%), 02/13/2023	605,000.00	588,610.23	606,425.38
94974BFY1	Bond LT Other	WELLS FARGO CO 0 4.1% (effective rate 4.111%), 06/03/2026	960,000.00	959,089.11	969,018.24
95709TAJ9	Bond LT Other	WESTAR ENERGY INC 0 4.1% (effective rate 4.302%), 04/01/2043	1,075,000.00	1,040,295.64	1,044,071.18
969457BV1	Bond LT Other	WILLIAMS COS IN 0 5.75% (effective rate 5.766%), 06/24/2044	345,000.00	344,227.29	204,845.82
96950FAP9	Bond LT Other	WILLIAMS PARTNERS LP 0 4.9% (effective rate 4.949%), 01/15/2045	750,000.00	744,353.37	477,485.25
460690BK5	Bond LT Other	INTERPUBLIC GROUP OF COS INC 0 3.75% (effective rate 3.82%), 02/15/2023	1,398,000.00	1,391,906.09	1,345,151.41
097023BK0	Bond LT Other	BOEING CO 0 3.3% (effective rate 3.506%), 03/01/2035	185,000.00	179,707.17	168,816.76
097023BL8	Bond LT Other	BOEING CO 0 3.5% (effective rate 3.706%), 03/01/2045	80,000.00	77,074.34	73,763.04
097023BA2	Bond LT Other	BOEING CO 0 5.88% (effective rate 6.042%), 02/15/2040	125,000.00	122,356.63	157,525.38
413875AS4	Bond LT Other	HARRIS CORPORATION 0 4.85% (effective rate 4.854%), 04/27/2035	225,000.00	225,000.00	221,389.88
413875AT2	Bond LT Other	HARRIS CORPORATION 0 5.05% (effective rate 5.054%), 04/27/2045	335,000.00	335,000.00	328,020.95

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539830BC2	Bond LT Other	LOCKHEED MARTIN CORP 0 3.6% (effective rate 3.661%), 03/01/2035	335,000.00	332,189.59	299,576.77
539830BD0	Bond LT Other	LOCKHEED MARTIN CORP 0 3.8% (effective rate 3.861%), 03/01/2045	510,000.00	504,563.13	452,049.21
539830BB4	Bond LT Other	LOCKHEED MARTIN CORP 0 4.07% (effective rate 3.364%), 12/15/2042	484,000.00	544,273.84	447,903.76
539830BK4	Bond LT Other	LOCKHEED MARTIN CORP 0 4.5% (effective rate 4.643%), 05/15/2036	110,000.00	107,938.12	111,363.56
539830BL2	Bond LT Other	LOCKHEED MARTIN CORP 0 4.7% (effective rate 4.793%), 05/15/2046	430,000.00	423,621.71	440,479.53
666807BJ0	Bond LT Other	NORTHROP GRUMMAN CORP 0 3.85% (effective rate 3.851%), 04/15/2045	230,000.00	229,950.18	206,675.01
666807BH4	Bond LT Other	NORTHROP GRUMMAN CORP 0 4.75% (effective rate 4.886%), 06/01/2043	725,000.00	710,162.55	746,195.38
913017CA5	Bond LT Other	UNITED TECHNOLOGIES CORP 0 4.15% (effective rate 4.158%), 05/15/2045	1,450,000.00	1,447,982.21	1,385,435.85
913017BT5	Bond LT Other	UNITED TECHNOLOGIES CORP 0 4.5% (effective rate 4.576%), 06/01/2042	1,200,000.00	1,186,064.12	1,208,445.60
913017BA6	Bond LT Other	UNITED TECHNOLOGIES CORP 0 7.5% (effective rate 4.54%), 09/15/2029	1,450,000.00	1,884,259.67	1,960,840.80
02209SAH6	Bond LT Other	ALTRIA GROUP INC 0 10.2% (effective rate 6.8%), 02/06/2039	218,000.00	302,211.17	357,487.95
02209SAM5	Bond LT Other	ALTRIA GROUP INC 0 4.25% (effective rate 4.559%), 08/09/2042	1,750,000.00	1,666,606.26	1,605,693.26
718172AW9	Bond LT Other	PHILLIP MORRIS INTERNATIONAL 0 4.12% (effective rate 4.555%), 03/04/2043	1,200,000.00	1,119,122.17	1,134,306.00
718172BD0	Bond LT Other	PHILLIP MORRIS INTERNATIONAL 0 4.88% (effective rate 4.912%), 11/15/2043	775,000.00	770,629.39	819,356.35
718172AC3	Bond LT Other	PHILLIP MORRIS INTERNATIONAL 0 6.38% (effective rate 6.258%), 05/16/2038	1,190,000.00	1,206,538.57	1,500,944.62
761713BB1	Bond LT Other	REYNOLDS AMERICAN INC 0 5.85% (effective rate 5.622%), 08/15/2045	1,360,000.00	1,403,605.42	1,511,966.40
761713BW5	Bond LT Other	REYNOLDS AMERICAN INC 0 7% (effective rate 5.867%), 08/04/2041	440,000.00	505,583.18	494,791.44
761713AT3	Bond LT Other	REYNOLDS AMERICAN INC 0 7.25% (effective rate 5.344%), 06/15/2037	320,000.00	397,308.72	391,761.60
761713BV7	Bond LT Other	REYNOLDS AMERICAN INC 0 8.12% (effective rate 6.216%), 05/01/2040	825,000.00	1,021,168.37	1,011,973.88
233851AF1	Bond LT Other	DAIMLER FINANCE NA LLC 0 3.88% (effective rate 3.993%), 09/15/2021	1,250,000.00	1,242,485.19	1,298,513.75
345397XL2	Bond LT Other	FORD MOTOR CREDIT CO LLC 0 4.13% (effective rate 4.134%), 08/04/2025	1,900,000.00	1,900,000.00	1,893,188.50
37045VAJ9	Bond LT Other	GENERAL MOTORS CO 0 5.2% (effective rate 5.329%), 04/01/2045	1,175,000.00	1,152,564.12	1,101,830.40
060505DH4	Bond LT Other	BANK OF AMERICA CORP 0 6% (effective rate 6.03%), 09/01/2017	1,625,000.00	1,624,077.49	1,729,341.25
06051GFP9	Bond LT Other	BANK OF AMERICA NA 0 3.95% (effective rate 4.282%), 04/21/2025	3,220,000.00	3,138,057.87	3,135,536.18
06051GFM6	Bond LT Other	BANK OF AMERICA NA 0 4% (effective rate 3.759%), 01/22/2025	800,000.00	814,686.00	783,142.40
06051GFQ7	Bond LT Other	BANK OF AMERICA NA 0 4.75% (effective rate 5.111%), 04/21/2045	580,000.00	548,324.93	557,475.12
06051GEM7	Bond LT Other	BANK OF AMERICA NA 0 5.7% (effective rate 3.344%), 01/24/2022	610,000.00	688,277.21	687,893.34
14040HAY1	Bond LT Other	CAP ONE FINANCIAL CORP 0 4.75% (effective rate 4.809%), 07/15/2021	950,000.00	947,283.74	1,028,999.15
172967BL4	Bond LT Other	CITIGROUP INC 0 6.62% (effective rate 5.986%), 06/15/2032	1,325,000.00	1,412,831.43	1,563,677.55
172967EW7	Bond LT Other	CITIGROUP INC 0 8.12% (effective rate 6.923%), 07/15/2039	6,000.00	6,831.53	8,605.66
21684AAD8	Bond LT Other	COOPERATIEVE CENTRALE RAIFFEIS 0 5.25% (effective rate 5.28%), 08/04/2045	365,000.00	363,351.75	382,479.85
21684AAB2	Bond LT Other	COOPERATIEVE CENTRALE RAIFFEIS 0 5.75% (effective rate 5.711%), 12/01/2043	1,270,000.00	1,276,583.76	1,419,632.67
25466AAF8	Bond LT Other	DISCOVER BANK 0 3.2% (effective rate 3.298%), 08/09/2021	250,000.00	248,749.45	248,290.00
25466AAD3	Bond LT Other	DISCOVER BANK 0 4.2% (effective rate 3.831%), 08/08/2023	250,000.00	256,026.92	255,390.75
25466AAE1	Bond LT Other	DISCOVER BANK 0 4.25% (effective rate 4.282%), 03/13/2026	1,000,000.00	997,322.32	1,006,727.00
38148LAF3	Bond LT Other	GOLDMAN SACHS GROUP INC 0 5.15% (effective rate 5.193%), 05/22/2045	515,000.00	511,652.73	500,263.79
38141GGM0	Bond LT Other	GOLDMAN SACHS GROUP INC 0 6.25% (effective rate 5.453%), 02/01/2041	2,190,000.00	2,419,891.14	2,612,236.38
38141GFD1	Bond LT Other	GOLDMAN SACHS GROUP INC 0 6.75% (effective rate 6.382%), 10/01/2037	3,450,000.00	3,597,324.67	4,032,829.20
404280AH2	Bond LT Other	HSBC HOLDINGS PLC 0 6.5% (effective rate 6.922%), 09/15/2037	3,085,000.00	2,937,145.16	3,701,126.95
404280AG4	Bond LT Other	HSBC HOLDINGS PLC 0 6.5% (effective rate 7.006%), 05/02/2036	800,000.00	756,366.46	954,785.60
404280AF6	Bond LT Other	HSBC HOLDINGS PLC 0 7.62% (effective rate 7.232%), 05/17/2032	600,000.00	622,327.60	760,793.40

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46625HLL2	Bond LT Other	JP MORGAN CHASE & CO 0 4.95% (effective rate 4.964%), 06/01/2045	1,949,000.00	1,944,665.84	1,948,625.79
46625HJM3	Bond LT Other	JP MORGAN CHASE & CO 0 5.62% (effective rate 5.653%), 08/16/2043	1,095,000.00	1,090,659.65	1,191,579.00
46625HIQ4	Bond LT Other	JP MORGAN CHASE & CO 0 6.75% (effective rate 6.75%), 08/29/2049	1,400,000.00	1,400,000.00	1,526,000.00
55608XAA5	Bond LT Other	MACQUARIE BANK LTD 0 6.62% (effective rate 6.652%), 04/07/2021	645,000.00	644,149.53	722,581.25
61747WAL3	Bond LT Other	MORGAN STANLEY 0 5.5% (effective rate 3.716%), 07/28/2021	50,000.00	54,452.92	56,018.60
617482V92	Bond LT Other	MORGAN STANLEY 0 6.38% (effective rate 5.37%), 07/24/2042	1,375,000.00	1,569,269.62	1,700,254.88
638585AP4	Bond LT Other	NATIONSBANK CORP 0 7.25% (effective rate 6.278%), 10/15/2025	465,000.00	497,618.71	561,518.66
693475AK1	Bond LT Other	PNC FINANCIAL SERVICES GROUP I 0 6.75% (effective rate 6.153%),	375,000.00	411,375.00	398,906.25
949748FC9	Bond LT Other	WELLS FARGO CO 0 3.5% (effective rate 3.526%), 03/08/2022	300,000.00	299,558.17	309,105.00
949748GE4	Bond LT Other	WELLS FARGO CO 0 4.65% (effective rate 4.693%), 11/04/2044	1,050,000.00	1,042,846.81	1,021,521.90
949746RF0	Bond LT Other	WELLS FARGO COMPANY 0 5.61% (effective rate 5.252%), 01/15/2044	3,194,000.00	3,354,474.25	3,548,211.41
949746RN3	Bond LT Other	WELLS FARGO COMPANY 0 5.88% (effective rate 5.875%),	745,000.00	745,000.00	784,112.50
949746RG8	Bond LT Other	WELLS FARGO COMPANY 0 5.9% (effective rate 0.539%),	355,000.00	358,000.00	358,106.25
03523TAP3	Bond LT Other	ANHEUSER-BUSCH INBEV WOR 0 6.38% (effective rate 5.139%), 01/15/2040	510,000.00	596,423.05	609,363.30
25243YAH2	Bond LT Other	DIAGEO PLC 0 5.88% (effective rate 6.091%), 09/30/2036	425,000.00	414,223.00	496,697.50
375558BG7	Bond LT Other	GILEAD SCIENCES INC 0 4.6% (effective rate 4.626%), 09/01/2035	260,000.00	259,120.60	264,376.58
375558BD4	Bond LT Other	GILEAD SCIENCES INC 0 4.75% (effective rate 4.692%), 03/01/2046	1,165,000.00	1,175,826.62	1,179,010.29
12527GAF0	Bond LT Other	CF INDUSTRIES INC 0 5.15% (effective rate 5.192%), 03/15/2034	675,000.00	671,630.95	593,806.95
12527GAE3	Bond LT Other	CF INDUSTRIES INC 0 5.38% (effective rate 5.527%), 03/15/2044	1,325,000.00	1,296,206.03	1,152,375.03
260543BY8	Bond LT Other	DOW CHEMICAL CO 0 9.4% (effective rate 6.523%), 05/15/2039	725,000.00	972,675.81	1,041,911.28
277432AP5	Bond LT Other	EASTMAN CHEMICAL 0 4.65% (effective rate 4.755%), 10/15/2044	1,335,000.00	1,313,022.05	1,185,281.09
50247VAB5	Bond LT Other	LYB INTL FINANCE 0 5.25% (effective rate 5.238%), 07/15/2043	520,000.00	520,894.22	499,245.24
552081AM3	Bond LT Other	LYONDELLBASELL IND NV 0 4.62% (effective rate 4.717%), 02/26/2055	700,000.00	688,533.25	567,686.00
61166WAN1	Bond LT Other	MONSANTO CO 0 4.2% (effective rate 4.248%), 07/15/2034	195,000.00	193,804.45	167,694.35
61166WAP6	Bond LT Other	MONSANTO CO 0 4.4% (effective rate 4.405%), 07/15/2044	535,000.00	534,557.67	442,944.16
372546AT8	Bond LT Other	GEORGE WASHINGTON UNIVER 0 4.3% (effective rate 4.3%), 09/15/2044	850,000.00	850,000.00	818,589.95
668444AC6	Bond LT Other	NORTHWESTERN UNIVERSITY 0 4.64% (effective rate 4.643%), 12/01/2044	850,000.00	850,000.00	955,260.60
037833AL4	Bond LT Other	APPLE INC 0 3.85% (effective rate 3.883%), 05/04/2043	800,000.00	795,543.95	737,050.40
037833BH2	Bond LT Other	APPLE INC 0 4.38% (effective rate 4.397%), 05/13/2045	1,535,000.00	1,529,384.21	1,549,906.39
140420NB2	Bond LT Other	CAPITAL ONE BANK USA NA 0 3.38% (effective rate 3.326%), 02/15/2023	630,000.00	631,908.25	616,503.51
30251BAB4	Bond LT Other	FMR LLC 0 6.45% (effective rate 6.467%), 11/15/2039	520,000.00	518,880.99	641,745.00
92826CAE2	Bond LT Other	VISA INC 0 4.15% (effective rate 4.16%), 12/14/2035	240,000.00	239,672.12	242,298.72
92826CAF9	Bond LT Other	VISA INC 0 4.3% (effective rate 4.31%), 12/14/2045	470,000.00	469,206.52	476,842.73
030288AA2	Bond LT Other	AMERICAN TRANSMISSION SYSTEM 0 5.25% (effective rate 5.259%), 01/15/2022	775,000.00	774,624.99	845,444.40
186108CF1	Bond LT Other	CLEVELAND ELECTRIC ILLUM 0 5.7% (effective rate 7.341%), 04/01/2017	468,000.00	458,924.53	484,740.36
186108CE4	Bond LT Other	CLEVELAND ELECTRIC ILLUM 0 5.95% (effective rate 5.919%), 12/15/2036	1,105,000.00	1,109,070.54	1,154,681.91
125896BL3	Bond LT Other	CMS ENERGY CORP 0 4.7% (effective rate 4.719%), 03/31/2043	400,000.00	398,827.01	394,107.20
199575AT8	Bond LT Other	COLUMBUS SOUTHERN PWR CO 0 6.6% (effective rate 4.51%), 03/01/2033	525,000.00	655,104.89	639,034.20
207597DV4	Bond LT Other	CONNECTICUT LIGHT & PWR 0 6.35% (effective rate 5.814%), 06/01/2036	410,000.00	436,041.56	521,180.11
23338VAD8	Bond LT Other	DTE ELECTRIC CO 0 4.3% (effective rate 4.309%), 07/01/2044	1,250,000.00	1,248,158.97	1,269,447.50
26442CAN4	Bond LT Other	DUKE ENERGY CAROLINAS 0 4% (effective rate 4.046%), 09/30/2042	420,000.00	416,841.25	404,649.84
26442CAM6	Bond LT Other	DUKE ENERGY CAROLINAS 0 4.25% (effective rate 4.193%), 12/15/2041	825,000.00	832,347.20	822,319.58
26442CAH7	Bond LT Other	DUKE ENERGY CAROLINAS 0 5.3% (effective rate 5.32%), 02/15/2040	1,785,000.00	1,780,064.43	2,048,133.99
26441CAP0	Bond LT Other	DUKE ENERGY CORP 0 4.8% (effective rate 4.821%), 12/15/2045	665,000.00	662,735.35	671,845.51
263901AD2	Bond LT Other	DUKE ENERGY INDIANA INC 0 4.2% (effective rate 4.211%), 03/15/2042	620,000.00	618,893.25	607,717.80
341081FL6	Bond LT Other	FLORIDA POWER & LIGHT 0 4.05% (effective rate 4.069%), 10/01/2044	920,000.00	917,010.27	910,366.68
341081ET0	Bond LT Other	FLORIDA POWER & LIGHT 0 4.95% (effective rate 4.999%), 06/01/2035	300,000.00	298,174.58	329,395.20
341081FC6	Bond LT Other	FLORIDA POWER & LIGHT 0 5.69% (effective rate 5.699%), 03/01/2040	350,000.00	349,558.61	426,107.15

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341081FA0	Bond LT Other	FLORIDA POWER & LIGHT 0 5.95% (effective rate 5.618%), 02/01/2038	750,000.00	781,242.53	934,185.00
476556CX1	Bond LT Other	JERSEY CENTRAL PWR AND LT 0 6.15% (effective rate 7.601%), 06/01/2037	550,000.00	466,210.49	586,133.35
485260BM4	Bond LT Other	KANSAS GAS & ELECTRIC CO 0 4.3% (effective rate 4.315%), 07/15/2044	960,000.00	957,633.21	965,274.24
491674BG1	Bond LT Other	KENTUCKY UTILITIES 0 5.12% (effective rate 5.197%), 11/01/2040	700,000.00	692,963.81	783,171.90
575634AS9	Bond LT Other	MASSACHUSETTS ELECTRIC 0 5.9% (effective rate 5.924%), 11/15/2039	1,250,000.00	1,246,091.66	1,455,282.50
59562EAH8	Bond LT Other	MIDAMERICAN ENERGY CO 0 5.8% (effective rate 5.94%), 10/15/2036	1,200,000.00	1,180,033.83	1,443,595.20
59562VBD8	Bond LT Other	MIDAMERICAN ENERGY HOLDINGS 0 5.15% (effective rate 5.189%), 11/15/2043	1,375,000.00	1,367,063.57	1,450,944.00
59562VAP2	Bond LT Other	MIDAMERICAN ENERGY HOLDINGS 0 5.95% (effective rate 5.985%), 05/15/2037	650,000.00	647,223.33	742,568.45
59562VAM9	Bond LT Other	MIDAMERICAN ENERGY HOLDINGS 0 6.12% (effective rate 5.38%), 04/01/2036	375,000.00	409,167.70	437,304.00
59562VAR8	Bond LT Other	MIDAMERICAN ENERGY HOLDINGS 0 6.5% (effective rate 5.751%), 09/15/2037	1,600,000.00	1,745,551.47	1,947,243.21
65473QBB8	Bond LT Other	NISOURCE FINANCE CORP 0 5.25% (effective rate 5.258%), 02/15/2043	195,000.00	194,764.01	207,167.22
65473QBD4	Bond LT Other	NISOURCE FINANCE CORP 0 5.65% (effective rate 5.016%), 02/01/2045	1,800,000.00	1,970,206.38	2,068,869.60
665772CN7	Bond LT Other	NORTHERN STATES PWR-MINN 0 4% (effective rate 4.095%), 08/15/2045	315,000.00	309,879.37	307,927.62
677415CF6	Bond LT Other	OHIO POWER CO 0 6.6% (effective rate 5.963%), 02/15/2033	2,250,000.00	2,393,440.20	2,718,184.50
68233JAS3	Bond LT Other	ONCOR ELECTRIC DELIVERY 0 5.3% (effective rate 4.818%), 06/01/2042	1,655,000.00	1,770,350.63	1,722,466.08
68233DAP2	Bond LT Other	ONCOR ELECTRIC DELIVERY 0 7.25% (effective rate 4.915%), 01/15/2033	270,000.00	342,180.61	346,239.36
694308HF7	Bond LT Other	PACIFIC GAS & ELECTRIC 0 5.12% (effective rate 4.974%), 11/15/2043	1,410,000.00	1,441,446.12	1,542,473.73
694308GE1	Bond LT Other	PACIFIC GAS & ELECTRIC 0 6.05% (effective rate 5.665%), 03/01/2034	700,000.00	730,228.10	824,768.00
695114CD8	Bond LT Other	PACIFICORP 0 5.75% (effective rate 3.935%), 04/01/2037	425,000.00	535,357.42	498,952.55
69352PAJ2	Bond LT Other	PPL CAPITAL FUNDING INC 0 5% (effective rate 5.008%), 03/15/2044	925,000.00	923,822.94	953,702.75
69351UAS2	Bond LT Other	PPL ELECTRIC UTILITIES 0 4.12% (effective rate 4.194%), 06/15/2044	600,000.00	593,150.38	591,310.80
743263AP0	Bond LT Other	PROGRESS ENERGY INC 0 6% (effective rate 6.006%), 12/01/2039	2,225,000.00	2,223,181.99	2,574,912.40
74456QAV8	Bond LT Other	PUB SERV ELEC & GAS CO 0 5.5% (effective rate 5.533%), 03/01/2040	625,000.00	622,216.55	728,161.88
744448BZ3	Bond LT Other	PUBLIC SERVICE COLORADO 0 6.25% (effective rate 4.581%), 09/01/2037	1,000,000.00	1,227,697.29	1,287,948.00
797440BM5	Bond LT Other	SAN DIEGO G&E 0 4.5% (effective rate 4.516%), 08/15/2040	675,000.00	673,371.66	706,003.43
842400FQ1	Bond LT Other	SOUTHERN CAL EDISON 0 4.5% (effective rate 4.7%), 09/01/2040	440,000.00	427,202.79	458,918.68
842400FH1	Bond LT Other	SOUTHERN CAL EDISON 0 5.95% (effective rate 5.718%), 02/01/2038	1,115,000.00	1,147,149.10	1,364,864.81
87875UAK8	Bond LT Other	TECO FINANCE INC 0 5.15% (effective rate 5.208%), 03/15/2020	1,125,000.00	1,122,471.87	1,207,992.38
927804FG4	Bond LT Other	VIRGINIA ELEC & PR CO 0 8.88% (effective rate 5.907%), 11/15/2038	1,765,000.00	2,415,861.88	2,774,071.68
976656CG1	Bond LT Other	WISCONSIN ELECTRIC POWER 0 4.25% (effective rate 4.287%), 06/01/2044	680,000.00	675,867.44	687,739.76
98389BAH3	Bond LT Other	XCEL ENERGY INC 0 6.5% (effective rate 4.684%), 07/01/2036	775,000.00	959,168.81	936,020.20
423074AT0	Bond LT Other	HJ HEINZ CO 0 5% (effective rate 5.076%), 07/15/2035	520,000.00	515,125.54	532,749.88
423074AV5	Bond LT Other	HJ HEINZ CO 0 5.2% (effective rate 5.04%), 07/15/2045	1,650,000.00	1,689,615.78	1,724,098.20
50076QAE6	Bond LT Other	KRAFT FOODS GROUP INC 0 5% (effective rate 5.13%), 06/04/2042	800,000.00	785,010.39	805,512.80
460146CF8	Bond LT Other	INTL PAPER CO 0 7.3% (effective rate 6.919%), 11/15/2039	800,000.00	835,123.62	911,845.61
585055BT2	Bond LT Other	MEDTRONIC INC 0 4.38% (effective rate 4.442%), 03/15/2035	1,675,000.00	1,660,506.66	1,693,160.35
585055BD7	Bond LT Other	MEDTRONIC INC 0 4.62% (effective rate 4.474%), 03/15/2044	942,000.00	964,438.35	958,655.50
585055BU9	Bond LT Other	MEDTRONIC INC 0 4.62% (effective rate 4.642%), 03/15/2045	2,115,000.00	2,109,153.67	2,181,525.21
790849AK9	Bond LT Other	ST JUDE MEDICAL INC 0 4.75% (effective rate 5.012%), 04/15/2043	1,350,000.00	1,297,334.10	1,319,541.30
00817YAM0	Bond LT Other	AETNA INC 0 4.12% (effective rate 4.216%), 11/15/2042	500,000.00	492,702.74	467,845.00
254010AE1	Bond LT Other	DIGNITY HEALTH 0 5.27% (effective rate 5.267%), 11/01/2064	1,020,000.00	1,020,000.00	1,046,397.60
91324PCA8	Bond LT Other	UNITED HEALTH GROUP 0 3.95% (effective rate 4.082%), 10/15/2042	406,000.00	397,299.17	377,888.97
91324PCD2	Bond LT Other	UNITED HEALTH GROUP 0 4.25% (effective rate 4.218%), 03/15/2043	995,000.00	999,960.08	966,227.59
91324PBW1	Bond LT Other	UNITED HEALTH GROUP 0 4.38% (effective rate 4.269%), 03/15/2042	230,000.00	233,769.48	226,025.83

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91324PCQ3	Bond LT Other	UNITED HEALTH GROUP 0 4.62% (effective rate 4.626%), 07/15/2035	167,000.00	166,975.54	173,365.71
91324PAR3	Bond LT Other	UNITED HEALTH GROUP 0 5.8% (effective rate 5.058%), 03/15/2036	1,950,000.00	2,125,250.40	2,300,984.40
91324PBE1	Bond LT Other	UNITED HEALTH GROUP 0 6.62% (effective rate 4.283%), 11/15/2037	425,000.00	565,388.24	541,776.40
94973VBB2	Bond LT Other	WELLPOINT INC 0 4.65% (effective rate 4.284%), 01/15/2043	695,000.00	735,535.84	661,336.98
94973VBK2	Bond LT Other	WELLPOINT INC 0 4.65% (effective rate 4.663%), 08/15/2044	575,000.00	573,798.78	548,027.90
94973VBF3	Bond LT Other	WELLPOINT INC 0 5.1% (effective rate 5.148%), 01/15/2044	1,800,000.00	1,787,284.41	1,807,092.00
020002BB6	Bond LT Other	ALLSTATE CORP 0 5.75% (effective rate 5.034%), 08/15/2053	1,960,000.00	2,047,449.55	2,014,880.00
026874DA2	Bond LT Other	AMERICAN INTL GROUP 0 4.5% (effective rate 4.537%), 07/16/2044	1,285,000.00	1,277,410.97	1,188,314.03
026874DF1	Bond LT Other	AMERICAN INTL GROUP 0 4.8% (effective rate 4.847%), 07/10/2045	750,000.00	744,486.99	725,140.50
037389AU7	Bond LT Other	AON CORP 0 6.25% (effective rate 6.318%), 09/30/2040	975,000.00	966,640.37	1,166,137.05
00185AAH7	Bond LT Other	AON PLC 0 4.75% (effective rate 4.77%), 05/15/2045	490,000.00	488,431.72	484,405.18
054536AA5	Bond LT Other	AXA FINANCIAL INC 0 8.6% (effective rate 6.637%), 12/15/2030	500,000.00	592,161.64	671,874.50
571748AZ5	Bond LT Other	MARSH & MCLENNAN 0 3.75% (effective rate 3.759%), 03/14/2026	200,000.00	199,841.16	200,264.20
591560AA5	Bond LT Other	METLIFE CAPITAL TRUST IV 0 7.88% (effective rate 6.269%), 12/15/2067	290,000.00	338,191.77	353,800.00
59156CAB7	Bond LT Other	METLIFE CAPITAL TRUSTX 0 9.25% (effective rate 5.78%), 04/08/2038	550,000.00	756,679.96	759,000.00
59156RBL1	Bond LT Other	METLIFE INC 0 4.72% (effective rate 4.69%), 12/15/2044	270,000.00	272,481.41	275,944.32
87089HAB9	Bond LT Other	SWISS RE TREASURY (US) 0 4.25% (effective rate 4.821%), 12/06/2042	809,000.00	739,342.14	764,158.75
878091BD8	Bond LT Other	TEACHERS INSUR & ANNUITY 0 4.9% (effective rate 4.906%), 09/15/2044	750,000.00	749,258.74	757,564.50
878091BC0	Bond LT Other	TEACHERS INSUR & ANNUITY 0 6.85% (effective rate 6.86%), 12/16/2039	875,000.00	873,935.49	1,081,831.63
89417EAK5	Bond LT Other	TRAVELERS COMPANIES INC 0 4.3% (effective rate 4.347%), 08/25/2045	655,000.00	649,862.53	660,302.23
149123CB5	Bond LT Other	CATERPILLAR INC 0 3.8% (effective rate 3.598%), 08/15/2042	603,000.00	624,029.18	539,725.40
149123BL4	Bond LT Other	CATERPILLAR INC 0 5.3% (effective rate 6.626%), 09/15/2035	1,150,000.00	983,440.52	1,268,893.90
90131HBL8	Bond LT Other	21 ST CENTURY 0 6.65% (effective rate 7.924%), 11/15/2037	2,495,000.00	2,165,388.55	2,899,339.70
90131HAT2	Bond LT Other	21 ST CENTURY 0 7.75% (effective rate 6.448%), 01/20/2024	140,000.00	151,303.51	173,250.56
90131HBE4	Bond LT Other	21 ST CENTURY 0 8.45% (effective rate 6.315%), 08/01/2034	130,000.00	160,097.31	175,629.09
90131HAW5	Bond LT Other	21 ST CENTURY 0 8.5% (effective rate 6.751%), 02/23/2025	275,000.00	307,383.99	353,157.20
00184AAC9	Bond LT Other	AOL TIME WARNER INC 0 7.62% (effective rate 5.716%), 04/15/2031	750,000.00	894,565.64	928,013.25
161175AU8	Bond LT Other	CHARTER COMMUNICATIONS OPERATI 0 6.38% (effective rate 6.319%), 10/23/2035	729,000.00	734,153.42	736,531.30
161175AW4	Bond LT Other	CHARTER COMMUNICATIONS OPERATI 0 6.83% (effective rate 6.802%), 10/23/2055	1,080,000.00	1,084,664.13	1,064,054.88
20030NBM2	Bond LT Other	COMCAST CORP 0 4.2% (effective rate 4.228%), 08/15/2034	1,155,000.00	1,150,812.27	1,144,132.61
20030NBH3	Bond LT Other	COMCAST CORP 0 4.25% (effective rate 4.313%), 01/15/2033	850,000.00	843,568.86	835,231.25
20030NBQ3	Bond LT Other	COMCAST CORP 0 4.6% (effective rate 4.605%), 08/15/2045	680,000.00	679,418.93	688,516.32
20030NAX9	Bond LT Other	COMCAST CORP 0 6.4% (effective rate 7.124%), 05/15/2038	2,720,000.00	2,501,030.13	3,376,069.44
20030NAC5	Bond LT Other	COMCAST CORP 0 7.05% (effective rate 5.86%), 03/15/2033	750,000.00	845,649.46	967,652.25
224044BT3	Bond LT Other	COX COMMUNICATIONS INC 0 6.95% (effective rate 6.521%), 06/01/2038	400,000.00	420,039.44	397,956.40
224044BV8	Bond LT Other	COX COMMUNICATIONS INC 0 8.38% (effective rate 8.295%), 03/01/2039	465,000.00	468,714.89	512,410.01
25470DAJ8	Bond LT Other	DISCOVERY COMMUNICATIONS 0 4.88% (effective rate 4.836%), 04/01/2043	878,000.00	883,028.00	722,695.85
25470DAD1	Bond LT Other	DISCOVERY COMMUNICATIONS 0 6.35% (effective rate 5.512%), 06/01/2040	400,000.00	444,667.01	397,951.20
40049JAZ0	Bond LT Other	GRUPO TELEvisa 0 6.62% (effective rate 6.749%), 01/15/2040	1,825,000.00	1,798,152.20	1,893,218.50
63946BAJ9	Bond LT Other	NBC UNIVERSAL MEDIA LLC 0 4.45% (effective rate 5.13%), 01/15/2043	1,125,000.00	1,013,763.54	1,102,225.50
63946BAG5	Bond LT Other	NBC UNIVERSAL MEDIA LLC 0 5.95% (effective rate 5.919%), 04/01/2041	1,005,000.00	1,008,936.48	1,201,894.58
63946CAE8	Bond LT Other	NBCUNIVERSAL ENTERPRISE 0 5.25% (effective rate 5.25%),	1,300,000.00	1,300,000.00	1,378,000.00
872287AL1	Bond LT Other	TCI COMMUNICATIONS INC 0 7.12% (effective rate 6.508%), 02/15/2028	295,000.00	309,998.43	381,483.67
88732JBD9	Bond LT Other	TIME WARNER CABLE INC 0 4.5% (effective rate 5.123%), 09/15/2042	1,174,000.00	1,067,882.73	921,334.06
88732JAJ7	Bond LT Other	TIME WARNER CABLE INC 0 6.55% (effective rate 6.536%), 05/01/2037	70,000.00	70,103.52	70,839.02
88732JAU2	Bond LT Other	TIME WARNER CABLE INC 0 6.75% (effective rate 6.472%), 06/15/2039	470,000.00	485,638.37	471,693.41
88732JAN8	Bond LT Other	TIME WARNER CABLE INC 0 7.3% (effective rate 6.616%), 07/01/2038	648,000.00	699,503.90	702,534.38
887317AL9	Bond LT Other	TIME WARNER INC 0 6.25% (effective rate 5.264%), 03/29/2041	682,000.00	775,268.72	757,410.79
887317AD7	Bond LT Other	TIME WARNER INC 0 6.5% (effective rate 5.691%), 11/15/2036	509,000.00	558,884.98	574,840.68

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887315BN8	Bond LT Other	TIME WARNER INC 0 6.62% (effective rate 5.708%), 05/15/2029	545,000.00	591,227.45	638,024.42
887315BH1	Bond LT Other	TIME WARNER INC 0 7.57% (effective rate 6.604%), 02/01/2024	720,000.00	762,964.30	880,421.04
06849UAD7	Bond LT Other	BARRICK AUSTRALIA FINANCE 0 5.95% (effective rate 6.128%), 10/15/2039	300,000.00	293,327.25	204,744.90
06849AAB5	Bond LT Other	BARRICK INTL BAN ABX 0 6.35% (effective rate 6.275%), 10/15/2036	700,000.00	705,964.37	519,926.40
06849RAG7	Bond LT Other	BARRICK NA FINANCE LLC 0 5.7% (effective rate 5.658%), 05/30/2041	225,000.00	226,250.99	150,849.45
055451AV0	Bond LT Other	BHP BILLITON FIN 0 5% (effective rate 5.001%), 09/30/2043	900,000.00	899,800.22	808,923.60
767201AD8	Bond LT Other	RIO TINTO FIN USA LTD 0 7.12% (effective rate 5.137%), 07/15/2028	1,440,000.00	1,702,263.33	1,697,891.05
84265VAJ4	Bond LT Other	SOUTHERN COPPER CORP 0 5.88% (effective rate 5.961%), 04/23/2045	1,890,000.00	1,867,318.63	1,447,970.58
278062AD6	Bond LT Other	EATON CORP 0 4% (effective rate 4.505%), 11/02/2032	461,000.00	433,721.70	439,358.36
278062AE4	Bond LT Other	EATON CORP 0 4.15% (effective rate 4.173%), 11/02/2042	475,000.00	473,225.06	438,009.38
369604BF9	Bond LT Other	GENERAL ELECTRIC CAP CORP 0 4.12% (effective rate 4.338%), 10/09/2042	1,970,000.00	1,902,834.73	1,924,270.39
369604BH5	Bond LT Other	GENERAL ELECTRIC CAP CORP 0 4.5% (effective rate 4.556%), 03/11/2044	375,000.00	371,662.26	385,924.50
36962G3P7	Bond LT Other	GENERAL ELECTRIC CAP CORP 0 5.88% (effective rate 4.074%), 01/14/2038	473,000.00	596,111.34	578,744.35
36962G3A0	Bond LT Other	GENERAL ELECTRIC CAP CORP 0 6.15% (effective rate 7.753%), 08/07/2037	544,000.00	453,224.96	682,936.51
36962GXZ2	Bond LT Other	GENERAL ELECTRIC CAP CORP 0 6.75% (effective rate 5.742%), 03/15/2032	516,000.00	570,332.24	674,208.70
36962G4B7	Bond LT Other	GENERAL ELECTRIC CAP CORP 0 6.88% (effective rate 5.321%), 01/10/2039	118,000.00	142,174.00	160,842.50
826200AD9	Bond LT Other	SIEMENS FINAN 0 6.12% (effective rate 5.719%), 08/17/2026	500,000.00	515,961.79	613,082.00
13063BJC7	Bond LT Other	CALIFORNIA ST 0 7.6% (effective rate 5.051%), 11/01/2040	825,000.00	1,120,500.40	1,224,506.25
13063BFR8	Bond LT Other	CALIFORNIA ST 0 7.62% (effective rate 5.436%), 03/01/2040	70,000.00	90,463.89	101,938.90
13063A7D0	Bond LT Other	CALIFORNIA ST BUILD AMERICA 0 7.3% (effective rate 6.808%), 10/01/2039	1,485,000.00	1,567,741.87	2,078,391.15
13063A5G5	Bond LT Other	CALIFORNIA ST BUILD AMERICA 0 7.55% (effective rate 6.195%), 04/01/2039	2,140,000.00	2,488,187.38	3,108,371.40
167725AC4	Bond LT Other	CHICAGO II TRANSIT AUTH SALES 0 6.9% (effective rate 5.741%), 12/01/2040	625,000.00	703,002.76	726,387.50
167593AN2	Bond LT Other	CHICAGO ILL O HARE INTL ARPT 0 6.4% (effective rate 5.084%), 01/01/2040	1,000,000.00	1,180,508.86	1,259,140.00
16772PAQ9	Bond LT Other	CHICAGO ILL TRANSIT AUTH 0 6.2% (effective rate 6.2%), 12/01/2040	575,000.00	575,000.00	623,857.75
231266FD4	Bond LT Other	CURATORS UNIV MO SYS FACS REV 0 5.96% (effective rate 5.96%), 11/01/2039	1,350,000.00	1,350,000.00	1,680,939.00
235241LS3	Bond LT Other	DALLAS TEX AREA RAPID TRAN REV 0 6% (effective rate 5.999%), 12/01/2044	350,000.00	350,000.00	456,956.50
452151LF8	Bond LT Other	ILLINOIS STATE 0 5.1% (effective rate 6.233%), 06/01/2033	2,925,000.00	2,574,959.24	2,766,026.25
544495UG7	Bond LT Other	LA CALIF DEPT WTR & PWR REV 0 5.72% (effective rate 5.715%), 07/01/2039	420,000.00	420,000.00	510,085.80
544495VY7	Bond LT Other	LA CALIF DEPT WTR & PWR REV 0 6.57% (effective rate 5.226%), 07/01/2045	850,000.00	1,013,877.09	1,159,672.00
544435C32	Bond LT Other	LOS ANGELES CALIF DEPT ARPTS 0 6.58% (effective rate 6.034%), 05/15/2039	1,340,000.00	1,429,290.91	1,723,682.20
574300HZ5	Bond LT Other	MARYLAND ST TRANSN AUTH 0 5.89% (effective rate 5.516%), 07/01/2043	675,000.00	710,354.05	820,928.25
59259YCA5	Bond LT Other	METROPOLITAN TRANS AUTH NY 0 6.55% (effective rate 6.408%), 11/15/2031	250,000.00	253,155.76	307,605.00
59259YBZ1	Bond LT Other	METROPOLITAN TRANS AUTH NY 0 6.65% (effective rate 6.591%), 11/15/2039	625,000.00	629,182.18	813,031.25
59259YBY4	Bond LT Other	METROPOLITAN TRANS AUTH NY 0 6.67% (effective rate 6.278%), 11/15/2039	745,000.00	778,477.61	973,409.55
59259YDC0	Bond LT Other	METROPOLITAN TRANS AUTH NY 0 6.69% (effective rate 6.687%), 11/15/2040	500,000.00	500,000.00	659,585.00
646139W35	Bond LT Other	NEW JERSEY ST TPK AUTH 0 7.41% (effective rate 5.34%), 01/01/2040	1,240,000.00	1,584,577.07	1,761,110.00
646136XR7	Bond LT Other	NEW JERSEY ST TRANSN TR FD 0 6.56% (effective rate 5.874%), 12/15/2040	1,350,000.00	1,468,430.53	1,433,214.00
64971M5L2	Bond LT Other	NEW YORK N Y CITY TRANSITIONAL 0 5.57% (effective rate 5.642%), 11/01/2038	500,000.00	495,479.64	606,170.00
64966HYV6	Bond LT Other	NEW YORK NY BUILD AMERICA BOND 0 5.85% (effective rate 5.846%), 06/01/2040	750,000.00	750,000.00	931,245.00
64972FT30	Bond LT Other	NEW YORK NY CITY MUN WTR FIN 0 5.72% (effective rate 5.565%), 06/15/2042	1,050,000.00	1,072,885.82	1,311,754.50
73358WJA3	Bond LT Other	PORT AUTH NY & NJ 0 4.46% (effective rate 4.458%), 10/01/2062	2,400,000.00	2,400,000.00	2,306,568.00
73358WXQ2	Bond LT Other	PORT AUTH NY & NJ 0 4.81% (effective rate 4.81%), 10/15/2065	410,000.00	410,000.00	416,859.30

SecurityID	Security Type	Security	Par/Shares	Cost	Current Market Value
759136QP2	Bond LT Other	REGIONAL TRANSN DIST COLO 0 5.84% (effective rate 5.844%), 11/01/2050	760,000.00	760,000.00	984,306.40
786005PN2	Bond LT Other	SACRAMENTO CALIF MIN UTIL 0 6.16% (effective rate 6.043%), 05/15/2036	1,125,000.00	1,139,641.26	1,377,348.75
80168NEP0	Bond LT Other	SANTA CLARA VY CALIF TRANS AUT 0 5.88% (effective rate 5.877%), 04/01/2032	775,000.00	775,000.00	932,449.00
91412GDZ5	Bond LT Other	UNIV OF CALIFORNIA CA REVENUES 0 5.95% (effective rate 5.946%), 05/15/2045	600,000.00	600,000.00	730,392.00
913366EP1	Bond LT Other	UNIVERSITY CALIF REGTS MED CTR 0 6.55% (effective rate 6.48%), 05/15/2048	1,020,000.00	1,028,393.86	1,309,170.00
91412F7Y7	Bond LT Other	UNIVERSITY CALIF REVS 0 5.77% (effective rate 5.774%), 05/15/2043	900,000.00	899,436.07	1,102,806.00
914440LJ9	Bond LT Other	UNIVERSITY MASS BLDG AUTH PRO 0 5.45% (effective rate 5.51%), 11/01/2040	1,375,000.00	1,363,708.55	1,607,471.25
032479AD9	Bond LT Other	ANADARKO FINANCE CO 0 7.5% (effective rate 5.054%), 05/01/2031	725,000.00	912,579.83	770,414.00
037411BC8	Bond LT Other	APACHE CORP 0 4.25% (effective rate 4.3%), 01/15/2044	775,000.00	768,707.36	606,708.75
12634MAB6	Bond LT Other	CNOOC FINANCE 2015 US 0 3.5% (effective rate 3.611%), 05/05/2025	2,000,000.00	1,982,453.57	1,903,692.00
208251AE8	Bond LT Other	CONOCO INC 0 6.95% (effective rate 5.864%), 04/15/2029	2,236,000.00	2,455,333.34	2,561,094.29
20826FAF3	Bond LT Other	CONOCOPHILLIPS COMPANY 0 4.15% (effective rate 4.153%), 11/15/2034	5,000.00	4,997.84	4,334.72
212015AQ4	Bond LT Other	CONTINENTAL RESOURCES 0 4.9% (effective rate 6.03%), 06/01/2044	1,555,000.00	1,311,116.82	937,627.68
25179MAN3	Bond LT Other	DEVON ENERGY CORP 0 4.75% (effective rate 5.016%), 05/15/2042	975,000.00	937,237.16	692,196.38
25179MAU7	Bond LT Other	DEVON ENERGY CORP 0 5% (effective rate 5.117%), 06/15/2045	430,000.00	422,376.14	325,898.29
25179MAV5	Bond LT Other	DEVON ENERGY CORP 0 5.85% (effective rate 5.856%), 12/15/2025	445,000.00	444,785.26	432,782.08
56585AAH5	Bond LT Other	MARATHON PETROLEUM CORP 0 4.75% (effective rate 4.822%), 09/15/2044	425,000.00	420,239.98	347,393.30
56585AAF9	Bond LT Other	MARATHON PETROLEUM CORP 0 6.5% (effective rate 4.95%), 03/01/2041	707,000.00	862,015.00	707,393.80
655044AJ4	Bond LT Other	NOBLE ENERGY INC 0 5.05% (effective rate 5.446%), 11/15/2044	1,340,000.00	1,263,126.29	1,081,917.34
655044AG0	Bond LT Other	NOBLE ENERGY INC 0 5.25% (effective rate 5.281%), 11/15/2043	800,000.00	796,331.27	645,373.60
71654QBH4	Bond LT Other	PETROLEOS MEXICANOS 0 4.88% (effective rate 4.939%), 01/18/2024	875,000.00	871,299.22	815,937.50
71654QBE1	Bond LT Other	PETROLEOS MEXICANOS 0 5.5% (effective rate 6.239%), 06/27/2044	1,999,000.00	1,803,247.55	1,503,927.66
71654QAZ5	Bond LT Other	PETROLEOS MEXICANOS 0 6.5% (effective rate 6.555%), 06/02/2041	995,000.00	988,200.21	860,177.50
718546AH7	Bond LT Other	PHILLIPS 66 0 5.88% (effective rate 5.738%), 05/01/2042	1,425,000.00	1,450,799.88	1,428,357.30
723787AM9	Bond LT Other	PIONEER NATURAL RESOURCES 0 4.45% (effective rate 4.463%), 01/15/2026	465,000.00	464,473.16	418,692.51
822582BF8	Bond LT Other	SHELL INTERNATIONAL FIN 0 4.38% (effective rate 4.387%), 05/11/2045	1,300,000.00	1,297,378.38	1,227,287.10
822582AY8	Bond LT Other	SHELL INTERNATIONAL FIN 0 4.55% (effective rate 4.375%), 08/12/2043	1,660,000.00	1,705,976.59	1,613,561.50
822582AD4	Bond LT Other	SHELL INTERNATIONAL FIN 0 6.38% (effective rate 5.72%), 12/15/2038	1,446,000.00	1,565,936.33	1,709,462.64
91913YAL4	Bond LT Other	VALERO ENERGY CORP 0 6.62% (effective rate 5.444%), 06/15/2037	878,000.00	1,005,686.22	882,757.89
406216BJ9	Bond LT Other	HALLIBURTON CO 0 4.85% (effective rate 4.852%), 11/15/2035	575,000.00	574,818.46	564,857.57
406216BK6	Bond LT Other	HALLIBURTON CO 0 5% (effective rate 5.002%), 11/15/2045	685,000.00	684,746.76	677,151.96
00287YAM1	Bond LT Other	ABBVIE INC 0 4.4% (effective rate 4.67%), 11/06/2042	2,175,000.00	2,085,152.11	2,031,282.53
00287YAR0	Bond LT Other	ABBVIE INC 0 4.5% (effective rate 4.553%), 05/14/2035	1,115,000.00	1,107,392.86	1,092,250.66
00287YAS8	Bond LT Other	ABBVIE INC 0 4.7% (effective rate 4.65%), 05/15/2045	1,525,000.00	1,536,833.83	1,490,635.65
00507UAT8	Bond LT Other	ACTAVIS FUNDING SCS 0 4.55% (effective rate 4.583%), 03/15/2035	1,085,000.00	1,080,388.39	1,054,464.85
00507UAU5	Bond LT Other	ACTAVIS FUNDING SCS 0 4.75% (effective rate 5.08%), 03/15/2045	1,492,000.00	1,417,081.91	1,454,767.14
00507UAH4	Bond LT Other	ACTAVIS FUNDING SCS 0 4.85% (effective rate 4.868%), 06/15/2044	2,750,000.00	2,741,664.03	2,720,905.00
046353AM0	Bond LT Other	ASTRAZENECA PLC 0 4.38% (effective rate 4.46%), 11/16/2045	495,000.00	488,071.44	496,003.37
110122AX6	Bond LT Other	BRISTOL MYERS SQUIBB 0 4.5% (effective rate 4.556%), 03/01/2044	725,000.00	718,554.91	783,740.95
110122AC2	Bond LT Other	BRISTOL MYERS SQUIBB 0 6.88% (effective rate 6.4%), 08/01/2097	75,000.00	80,528.03	104,445.30
377372AE7	Bond LT Other	GLAXOSMITHKLINE CAP INC 0 6.38% (effective rate 6.047%), 05/15/2038	1,250,000.00	1,299,812.76	1,596,261.25
478160AJ3	Bond LT Other	JOHNSON & JOHNSON 0 6.95% (effective rate 4.706%), 09/01/2029	425,000.00	520,297.48	602,961.95
532457BJ6	Bond LT Other	LILLY ELI 0 3.7% (effective rate 3.727%), 03/01/2045	335,000.00	333,386.03	313,365.03

<u>SecurityID</u>	<u>Security Type</u>	<u>Security</u>	<u>Par/Shares</u>	<u>Cost</u>	<u>Current Market Value</u>
58933YAT2	Bond LT Other	MERCK & CO INC 0 3.7% (effective rate 3.76%), 02/10/2045	905,000.00	895,409.92	835,722.25
717081CY7	Bond LT Other	PFIZER INC 0 7.2% (effective rate 5.221%), 03/15/2039	400,000.00	505,723.46	550,863.20
88163VAD1	Bond LT Other	TEVA PHARMACEUTICAL FINANCE LL 0 6.15% (effective rate 6.192%), 02/01/2036	11,000.00	10,946.60	12,026.21
983024AN0	Bond LT Other	WYETH 0 5.95% (effective rate 4.899%), 04/01/2037	1,225,000.00	1,392,030.81	1,456,564.20
983024AG5	Bond LT Other	WYETH 0 6.5% (effective rate 5.246%), 02/01/2034	900,000.00	1,030,741.03	1,122,168.60
118230AM3	Bond LT Other	BUCKEYE PARTNERS 0 5.85% (effective rate 5.952%), 11/15/2043	700,000.00	690,286.44	540,695.40
283695BP8	Bond LT Other	EL PASO NAT GAS 0 5.95% (effective rate 5.769%), 04/15/2017	1,520,000.00	1,523,213.69	1,537,346.24
283695BK9	Bond LT Other	EL PASO NAT GAS 0 8.38% (effective rate 6.034%), 06/15/2032	450,000.00	558,913.56	433,856.26
28370TAF6	Bond LT Other	EL PASO PIPELINE PART OP 0 4.7% (effective rate 4.728%), 11/01/2042	650,000.00	647,211.49	457,374.45
28370TAD1	Bond LT Other	EL PASO PIPELINE PART OP 0 7.5% (effective rate 5.661%), 11/15/2040	725,000.00	901,697.43	661,339.20
29273RBF5	Bond LT Other	ENERGY TRANSFER PARTNERS 0 5.15% (effective rate 5.165%), 03/15/2045	515,000.00	513,801.17	364,011.79
29273RAT6	Bond LT Other	ENERGY TRANSFER PARTNERS 0 5.15% (effective rate 5.517%), 02/01/2043	975,000.00	924,948.67	697,018.73
29273RAZ2	Bond LT Other	ENERGY TRANSFER PARTNERS 0 5.95% (effective rate 5.965%), 10/01/2043	625,000.00	623,665.75	501,406.25
29273RAP4	Bond LT Other	ENERGY TRANSFER PARTNERS 0 6.05% (effective rate 6.068%), 06/01/2041	1,300,000.00	1,296,901.04	1,014,395.20
29379VAW3	Bond LT Other	ENTERPRISE PRODUCTS OPER 0 4.85% (effective rate 4.879%), 08/15/2042	850,000.00	846,299.86	679,563.95
29379VBA0	Bond LT Other	ENTERPRISE PRODUCTS OPER 0 4.85% (effective rate 5.063%), 03/15/2044	1,375,000.00	1,330,874.54	1,113,241.25
29379VB1	Bond LT Other	ENTERPRISE PRODUCTS OPER 0 4.9% (effective rate 4.923%), 05/15/2046	520,000.00	518,096.88	424,937.76
29379VBF9	Bond LT Other	ENTERPRISE PRODUCTS OPER 0 4.95% (effective rate 5.046%), 10/15/2054	230,000.00	226,239.08	179,925.55
29379VAM5	Bond LT Other	ENTERPRISE PRODUCTS OPER 0 7.55% (effective rate 7.18%), 04/15/2038	1,455,000.00	1,509,871.78	1,556,032.29
293791AV1	Bond LT Other	ENTERPRISE PRODUCTS OPER 0 8.38% (effective rate 0.495%), 08/01/2066	750,000.00	741,846.77	671,250.00
494550BN5	Bond LT Other	KINDER MORGAN ENERGY 0 5% (effective rate 5.045%), 08/15/2042	650,000.00	645,705.39	479,581.05
494550BU9	Bond LT Other	KINDER MORGAN ENERGY 0 5.5% (effective rate 5.554%), 03/01/2044	225,000.00	223,261.11	175,510.80
494550BH8	Bond LT Other	KINDER MORGAN ENERGY 0 6.38% (effective rate 6.387%), 03/01/2041	875,000.00	873,592.80	730,282.88
72650RBC5	Bond LT Other	PLAINS ALL AMER PIPELINE 0 4.3% (effective rate 4.304%), 01/31/2043	750,000.00	749,502.07	493,753.50
72650RBJ0	Bond LT Other	PLAINS ALL AMER PIPELINE 0 4.65% (effective rate 4.668%), 10/15/2025	635,000.00	634,010.90	554,323.89
72650RBE1	Bond LT Other	PLAINS ALL AMER PIPELINE 0 4.7% (effective rate 4.777%), 06/15/2044	1,275,000.00	1,259,512.74	887,443.35
86765BAM1	Bond LT Other	SUNOCO LOGISTICS PARTNER 0 4.95% (effective rate 4.995%), 01/15/2043	810,000.00	804,605.89	579,270.69
86765BAQ2	Bond LT Other	SUNOCO LOGISTICS PARTNER 0 5.35% (effective rate 5.395%), 05/15/2045	650,000.00	645,670.89	482,682.20
880451AS8	Bond LT Other	TENNESSEE GAS PIPELINE 0 7% (effective rate 4.712%), 03/15/2027	265,000.00	317,294.15	259,292.43
880451AV1	Bond LT Other	TENNESSEE GAS PIPELINE 0 7% (effective rate 4.898%), 10/15/2028	760,000.00	910,425.06	731,785.00
880451AT6	Bond LT Other	TENNESSEE GAS PIPELINE 0 7.5% (effective rate 5.459%), 04/01/2017	450,000.00	460,896.70	462,171.60
89352HAL3	Bond LT Other	TRANS CANADA PIPELINES 0 5% (effective rate 5.052%), 10/16/2043	2,330,000.00	2,311,799.51	2,142,842.76
96950FAK0	Bond LT Other	WILLIAMS PARTNERS LP 0 5.8% (effective rate 5.847%), 11/15/2043	1,500,000.00	1,490,245.14	1,048,575.00
96950FAF1	Bond LT Other	WILLIAMS PARTNERS LP 0 6.3% (effective rate 5.649%), 04/15/2040	700,000.00	759,759.11	537,146.40
667469AA8	Bond LT Other	NORTHWEST FLORIDA TIMBER 0 4.75% (effective rate 4.894%), 03/04/2029	780,000.00	769,050.24	685,403.47
03027XAG5	Bond LT Other	AMERICAN TOWER CORP 0 4% (effective rate 4.094%), 06/01/2025	1,350,000.00	1,340,130.74	1,326,979.80
03027XAA8	Bond LT Other	AMERICAN TOWER CORP 0 4.7% (effective rate 4.724%), 03/15/2022	1,390,000.00	1,388,132.32	1,460,926.14
03027XAD2	Bond LT Other	AMERICAN TOWER CORP 0 5% (effective rate 4.691%), 02/15/2024	508,000.00	518,472.24	537,727.14
029912BC5	Bond LT Other	AMERICAN TOWER CORP-CL A 0 5.05% (effective rate 5.183%), 09/01/2020	1,300,000.00	1,292,820.25	1,403,437.10
126650CD0	Bond LT Other	CVS CAREMARK CORP 0 5.3% (effective rate 4.726%), 12/05/2043	750,000.00	815,764.40	805,562.25
126650CN8	Bond LT Other	CVS HEALTH CORP 0 5.12% (effective rate 5.149%), 07/20/2045	1,410,000.00	1,404,842.91	1,485,337.71

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437076BA9	Bond LT Other	HOME DEPOT INC 0 4.2% (effective rate 4.225%), 04/01/2043	800,000.00	796,740.13	801,394.40
437076BF8	Bond LT Other	HOME DEPOT INC 0 4.4% (effective rate 4.494%), 03/15/2045	310,000.00	305,266.75	320,402.36
437076BD3	Bond LT Other	HOME DEPOT INC 0 4.88% (effective rate 4.797%), 02/15/2044	710,000.00	718,391.80	781,911.64
437076AS1	Bond LT Other	HOME DEPOT INC 0 5.88% (effective rate 5.762%), 12/16/2036	480,000.00	486,535.99	585,042.72
548661DJ3	Bond LT Other	LOWE'S COS INC 0 4.38% (effective rate 4.52%), 09/15/2045	150,000.00	146,455.60	154,167.30
548661CX3	Bond LT Other	LOWE'S COS INC 0 4.65% (effective rate 4.458%), 04/15/2042	553,000.00	569,114.86	584,937.41
548661CR6	Bond LT Other	LOWE'S COS INC 0 5.8% (effective rate 4.817%), 04/15/2040	1,100,000.00	1,252,022.35	1,318,117.90
58013MEZ3	Bond LT Other	MCDONALDS CORP 0 4.7% (effective rate 4.725%), 12/09/2035	320,000.00	318,965.31	318,815.68
58013MFA7	Bond LT Other	MCDONALDS CORP 0 4.88% (effective rate 4.875%), 12/09/2045	755,000.00	755,000.00	759,598.71
747262AH6	Bond LT Other	QVC INC 0 5.12% (effective rate 5.125%), 07/02/2022	875,000.00	875,000.00	872,211.38
747262AM5	Bond LT Other	QVC INC 0 5.95% (effective rate 6.103%), 03/15/2043	1,275,000.00	1,248,772.09	1,081,597.80
87612EAK2	Bond LT Other	TARGET CORP 0 6.35% (effective rate 4.321%), 11/01/2032	1,350,000.00	1,675,140.04	1,688,881.05
931427AC2	Bond LT Other	WALGREENS BOOT ALLIANCE 0 4.8% (effective rate 5.416%), 11/18/2044	775,000.00	705,663.84	701,053.38
931142DQ3	Bond LT Other	WAL-MART STORES 0 4.3% (effective rate 3.757%), 04/22/2044	325,000.00	355,272.85	331,325.80
931142CB7	Bond LT Other	WAL-MART STORES 0 5.25% (effective rate 4.72%), 09/01/2035	1,050,000.00	1,120,724.44	1,196,030.85
931142CM3	Bond LT Other	WAL-MART STORES 0 6.2% (effective rate 5.468%), 04/15/2038	2,218,000.00	2,425,355.69	2,781,183.48
931142CK7	Bond LT Other	WAL-MART STORES 0 6.5% (effective rate 5.344%), 08/15/2037	2,017,000.00	2,313,643.26	2,605,249.98
747525AK9	Bond LT Other	QUALCOMM INC 0 4.8% (effective rate 5.56%), 05/20/2045	165,000.00	146,938.21	146,603.99
31620MAR7	Bond LT Other	FIDELITY NATIONAL INFORM 0 5% (effective rate 5.035%), 10/15/2025	1,330,000.00	1,326,352.57	1,366,561.70
594918BC7	Bond LT Other	MICROSOFT CORP 0 3.5% (effective rate 3.581%), 02/12/2035	465,000.00	459,805.06	429,773.93
594918BD5	Bond LT Other	MICROSOFT CORP 0 3.75% (effective rate 3.781%), 02/12/2045	580,000.00	576,826.79	534,420.70
594918BE3	Bond LT Other	MICROSOFT CORP 0 4% (effective rate 3.969%), 02/12/2055	875,000.00	880,304.54	785,988.00
594918BL7	Bond LT Other	MICROSOFT CORP 0 4.45% (effective rate 4.471%), 11/03/2045	770,000.00	767,309.05	794,041.71
68389XBF1	Bond LT Other	ORACLE CORP 0 4.12% (effective rate 4.189%), 05/15/2045	2,815,000.00	2,784,700.19	2,669,140.78
68389XAV7	Bond LT Other	ORACLE CORP 0 4.3% (effective rate 4.303%), 07/08/2034	875,000.00	874,659.45	870,457.88
68389XAM7	Bond LT Other	ORACLE CORP 0 5.38% (effective rate 5.311%), 07/15/2040	933,000.00	941,022.99	1,037,914.92
195325BR5	Bond LT Other	COLOMBIA REPUBLIC OF 0 5.62% (effective rate 4.757%), 02/26/2044	1,701,000.00	1,926,613.13	1,552,162.50
195325BM6	Bond LT Other	COLOMBIA REPUBLIC OF 0 6.12% (effective rate 4.581%), 01/18/2041	1,101,000.00	1,352,654.53	1,062,465.00
715638BM3	Bond LT Other	PERU REPUBLIC OF 0 5.62% (effective rate 6.21%), 11/18/2050	1,645,000.00	1,507,936.62	1,677,900.00
718286BZ9	Bond LT Other	PHILIPPINES REPUBLIC OF 0 3.95% (effective rate 3.95%), 01/20/2040	320,000.00	320,000.00	323,723.52
455780BU9	Bond LT Other	REPUBLIC OF INDONESIA 0 5.12% (effective rate 5.136%), 01/15/2045	1,000,000.00	998,329.58	904,347.00
455780BW5	Bond LT Other	REPUBLIC OF INDONESIA 0 5.95% (effective rate 6%), 01/08/2046	975,000.00	968,123.16	959,962.58
760942BA9	Bond LT Other	REPUBLICA ORIENT URUGUAY 0 5.1% (effective rate 5.015%), 06/18/2050	1,450,000.00	1,470,091.66	1,250,625.00
900123CB4	Bond LT Other	TURKEY REPUBLIC OF 0 4.88% (effective rate 5.719%), 04/16/2043	1,150,000.00	1,015,290.31	1,012,000.00
900123CG3	Bond LT Other	TURKEY REPUBLIC OF 0 6.62% (effective rate 6.474%), 02/17/2045	1,425,000.00	1,452,683.08	1,596,855.00
91086QBB3	Bond LT Other	UNITED MEXICAN STATES 0 4.75% (effective rate 5.391%), 03/08/2044	4,450,000.00	4,037,554.86	4,053,950.00
91086QAZ1	Bond LT Other	UNITED MEXICAN STATES 0 5.75% (effective rate 4.992%), 10/12/2110	4,170,000.00	4,794,133.48	3,888,525.00
02364WBE4	Bond LT Other	AMERICA MOVIL SAB DE CV 0 4.38% (effective rate 4.957%), 07/16/2042	1,525,000.00	1,390,315.51	1,346,962.35
02364WAP0	Bond LT Other	AMERICA MOVIL SAB DE CV 0 6.12% (effective rate 6.47%), 11/15/2037	900,000.00	863,554.62	974,169.00
00206RCP5	Bond LT Other	AT&T INC 0 4.5% (effective rate 4.522%), 05/15/2035	775,000.00	772,781.55	716,767.28
00206RCQ3	Bond LT Other	AT&T INC 0 4.75% (effective rate 4.876%), 05/15/2046	2,106,000.00	2,064,097.27	1,928,245.18
00206RCG5	Bond LT Other	AT&T INC 0 4.8% (effective rate 4.725%), 06/15/2044	1,550,000.00	1,567,896.34	1,420,010.80
04650NAB0	Bond LT Other	AT&T INC 0 5.35% (effective rate 4.748%), 09/01/2040	476,000.00	517,349.58	470,153.29
00206RBA9	Bond LT Other	AT&T INC 0 5.55% (effective rate 5.118%), 08/15/2041	425,000.00	451,017.18	427,070.18
00206RAG7	Bond LT Other	AT&T INC 0 6.3% (effective rate 6.332%), 01/15/2038	705,000.00	702,311.38	771,492.78
00206RAD4	Bond LT Other	AT&T INC 0 6.5% (effective rate 5.909%), 09/01/2037	1,243,000.00	1,331,989.81	1,389,077.36
00206RAS1	Bond LT Other	AT&T INC 0 6.55% (effective rate 6.405%), 02/15/2039	1,180,000.00	1,198,300.56	1,326,498.19
17275RAF9	Bond LT Other	CISCO SYSTEMS INC 0 5.5% (effective rate 5.679%), 01/15/2040	700,000.00	683,661.64	820,917.30
22822RBD1	Bond LT Other	CROWN CASTLE TOWERS LLC 0 3.66% (effective rate 3.663%), 05/15/2025	1,895,000.00	1,895,000.00	1,839,027.39
22822RAR1	Bond LT Other	CROWN CASTLE TOWERS LLC 0 6.11% (effective rate 5.808%), 01/15/2020	1,925,000.00	1,947,365.72	2,099,510.68
25156PAC7	Bond LT Other	DEUTSCHE TELEKOM INT FIN 0 8.75% (effective rate 7.263%), 06/15/2030	1,210,000.00	1,369,285.34	1,677,592.40
35177PAX5	Bond LT Other	FRANCE TELECOM 0 5.38% (effective rate 5.243%), 01/13/2042	250,000.00	254,668.70	258,356.50
35177PAL1	Bond LT Other	FRANCE TELECOM 0 9% (effective rate 5.839%), 03/01/2031	895,000.00	1,177,006.36	1,263,230.75
362320BA0	Bond LT Other	GTE CORPORATION 0 6.94% (effective rate 6.039%), 04/15/2028	75,000.00	80,793.94	88,750.13
775109AL5	Bond LT Other	ROGERS COMMUNICATIONS 0 7.5% (effective rate 7.003%), 08/15/2038	905,000.00	955,585.00	1,171,506.21

SecurityID	Security Type	Security	Par/Shares	Cost	Current Market Value
78413HAB5	Bond LT Other	SES 0 5.3% (effective rate 5.353%), 04/04/2043	725,000.00	719,460.18	696,908.43
92343VBG8	Bond LT Other	VERIZON COMMUNICATIONS 0 3.85% (effective rate 4.58%), 11/01/2042	2,485,000.00	2,198,589.20	2,031,201.73
92343VCV4	Bond LT Other	VERIZON COMMUNICATIONS 0 4.27% (effective rate 5.033%), 01/15/2036	775,000.00	701,082.70	699,668.45
92343VCX0	Bond LT Other	VERIZON COMMUNICATIONS 0 4.52% (effective rate 4.923%), 09/15/2048	4,321,000.00	4,038,006.86	3,864,257.34
92343VCZ5	Bond LT Other	VERIZON COMMUNICATIONS 0 4.67% (effective rate 4.843%), 03/15/2055	2,216,000.00	2,149,376.15	1,923,933.42
92343VCK8	Bond LT Other	VERIZON COMMUNICATIONS 0 4.86% (effective rate 4.708%), 08/21/2046	2,998,000.00	3,072,200.86	2,838,284.55
92343VCM4	Bond LT Other	VERIZON COMMUNICATIONS 0 5.01% (effective rate 4.935%), 08/21/2054	3,348,000.00	3,391,892.34	3,065,398.67
92343VBZ6	Bond LT Other	VERIZON COMMUNICATIONS 0 5.05% (effective rate 4.463%), 03/15/2034	1,275,000.00	1,366,736.89	1,270,305.45
92344GAX4	Bond LT Other	VERIZON COMMUNICATIONS 0 5.85% (effective rate 5.437%), 09/15/2035	825,000.00	865,816.12	882,277.28
92343VBS2	Bond LT Other	VERIZON COMMUNICATIONS 0 6.4% (effective rate 5.359%), 09/15/2033	110,000.00	122,979.10	125,320.58
92857WBD1	Bond LT Other	VODAFONE GROUP PLC 0 4.38% (effective rate 5.664%), 02/19/2043	633,000.00	520,490.16	521,790.12
92857WAQ3	Bond LT Other	VODAFONE GROUP PLC 0 6.15% (effective rate 6.182%), 02/27/2037	751,000.00	748,108.05	741,089.80
12189LAW1	Bond LT Other	BURLINGTN NORTH SANTA FE 0 4.15% (effective rate 4.169%), 04/01/2045	445,000.00	443,553.84	403,315.52
12189LAN1	Bond LT Other	BURLINGTN NORTH SANTA FE 0 4.45% (effective rate 4.451%), 03/15/2043	1,800,000.00	1,799,608.83	1,711,481.40
12189QAB6	Bond LT Other	BURLINGTON NORTHERN SANTA FE 0 6.53% (effective rate 6.521%), 07/15/2037	1,405,000.00	1,406,394.76	1,647,184.07
126408GY3	Bond LT Other	C S X CORP 0 4.1% (effective rate 5.017%), 03/15/2044	825,000.00	711,433.28	747,415.35
126408GH0	Bond LT Other	C S X CORP 0 6% (effective rate 5.779%), 10/01/2036	550,000.00	564,526.14	622,952.55
13645RAU8	Bond LT Other	CANADIAN PACIFIC R R CO 0 4.8% (effective rate 4.824%), 08/01/2045	240,000.00	239,088.41	233,584.32
13645RAQ7	Bond LT Other	CANADIAN PACIFIC R R CO 0 5.75% (effective rate 5.922%), 01/15/2042	1,125,000.00	1,099,441.24	1,220,456.25
31428XAT3	Bond LT Other	FEDEX CORP 0 3.88% (effective rate 4.583%), 08/01/2042	885,000.00	789,240.52	766,000.25
655844BD9	Bond LT Other	NORFOLK SOUTHERN CORP 0 6% (effective rate 6%), 05/23/2111	1,097,000.00	1,097,000.00	1,147,898.61
907818DT2	Bond LT Other	UNION PACIFIC CORP 0 4.82% (effective rate 3.657%), 02/01/2044	800,000.00	962,528.93	869,834.40
160070DH8	Bond LT Tax-Exempt	CHARLESTON CNTY SC ARPT DIST A 0 5% (effective rate 5.214%), 07/01/2043	350,000.00	339,292.71	386,736.00
235036F88	Bond LT Tax-Exempt	DALLAS FORT WORTH TX INTERNATI 0 5% (effective rate 5.412%), 11/01/2043	225,000.00	212,154.23	241,593.75
235036XM7	Bond LT Tax-Exempt	DALLAS FORT WORTH TX INTERNATI 0 5% (effective rate 5.767%), 11/01/2042	425,000.00	381,800.41	459,442.00
592643CC2	Bond LT Tax-Exempt	MET WASHINGTON DC ARPTS AUTH D 0 5% (effective rate 4.775%), 10/01/2053	275,000.00	285,642.59	293,469.00
6459182D4	Bond LT Tax-Exempt	NEW JERSEY ST ECON DEV AUTH RE 0 5.38% (effective rate 5.435%), 01/01/2043	300,000.00	297,663.24	331,413.00
646136J69	Bond LT Tax-Exempt	NEW JERSEY ST TRANSN TR FD 0 5% (effective rate 4.566%), 06/15/2033	475,000.00	486,397.62	502,835.00
64972F3C8	Bond LT Tax-Exempt	NEW YORK NY CITY MUN WTR FIN 0 5% (effective rate 5%), 06/15/2043	350,000.00	350,000.00	396,732.00
837151JG5	Bond LT Tax-Exempt	SOUTH CAROLINA ST PUB SVC 0 5% (effective rate 5.05%), 12/01/2048	300,000.00	297,642.51	329,739.00
BRSTBQPU4	INTEREST RATE SWAPS	Interest Rate Swap-CLR 0 0.36% (effective rate 0%), 05/14/2025	2,900,000.00	-	-
BRSTJ3604	INTEREST RATE SWAPS	Interest Rate Swap-CLR 0 0.4% (effective rate 0%), 05/26/2025	600,000.00	-	-
BR SXAM347	INTEREST RATE SWAPS	Interest Rate Swap-CLR 0 0.41% (effective rate 0%), 05/31/2020	17,360,000.00	-	-
BR SX8RQG7	INTEREST RATE SWAPS	Interest Rate Swap-CLR 0 0.41% (effective rate 0%), 05/31/2020	8,700,000.00	-	-
BRSTNN2P4	INTEREST RATE SWAPS	Interest Rate Swap-CLR 0 0.41% (effective rate 0%), 11/30/2019	17,200,000.00	-	-
BR SX8RQG7	INTEREST RATE SWAPS	Interest Rate Swap-CLR 0 1.65% (effective rate 0%), 05/31/2020	(8,700,000.00)	-	-
BRSTNN2P4	INTEREST RATE SWAPS	Interest Rate Swap-CLR 0 1.65% (effective rate 0%), 11/30/2019	(17,200,000.00)	-	-
BR SXAM347	INTEREST RATE SWAPS	Interest Rate Swap-CLR 0 1.66% (effective rate 0%), 05/31/2020	(17,360,000.00)	-	-
BRSTJ3604	INTEREST RATE SWAPS	Interest Rate Swap-CLR 0 2.27% (effective rate 0%), 05/26/2025	(600,000.00)	-	-
BRSTBQPU4	INTEREST RATE SWAPS	Interest Rate Swap-CLR 0 2.38% (effective rate 0%), 05/14/2025	(2,900,000.00)	-	-

<u>SecurityID</u>	<u>Security Type</u>	<u>Security</u>	<u>Par/Shares</u>	<u>Cost</u>	<u>Current Market Value</u>
BRSTYMPK0	Options - Owned	SWAPTION 0 0% (effective rate 0%), 06/09/2016	6,930,000.00	289,674.00	36,445.56
949746556	Preferred Stock - N/R	WELLS FARGO COMPANY 0 0% (effective rate 0%),	98,875.00	2,451,872.00	2,582,615.00
29364W504	Preferred Stock - N/R	ENTERGY LOUISIANA LLC 0 0% (effective rate 0%),	20,000.00	440,000.00	512,000.00
857477608	Preferred Stock-Redem	STATE STREET CORP 0 0% (effective rate 0%),	55,685.00	1,404,985.00	1,541,360.80
784924847	Short Term - Mutual Fund	SSGA US Treasury Fund 0	16,759,398.36	16,759,398.36	16,759,398.36
48123KAA4	Step-Up Perpetual Bonds	JPM CHASE CAPITAL XXI 0	825,000.00	710,384.64	649,687.50
59156RAP3	Step-Up Perpetual Bonds	METLIFE INC 0	910,000.00	925,678.65	994,175.00
98876YAA8	Step-Up Perpetual Bonds	ZFS FINANCE USA TRUST II 0	440,000.00	440,775.35	444,620.00
46625HHA1	Step-Up Perpetual Bonds	JP MORGAN CHASE 0	1,900,000.00	1,991,406.25	1,934,200.00
749770AQ6	Step-Up Perpetual Bonds	RABOBANK NEDERLAND 0	650,000.00	650,000.00	802,425.00
85748DAA7	Step-Up Perpetual Bonds	STATE STREET CAP 0	1,325,000.00	883,810.80	1,083,187.50
59156RAE8	Step-Up Perpetual Bonds	METLIFE INC 0	1,073,000.00	1,132,891.57	1,317,540.99
Total General Investments				504,762,064.94	509,384,255.24

SecurityID	Security Type	Security	Par/Shares	Cost	Current Market Value
3135G0ZY2	Bond LT Gov't	FNMA 0 1.75% (effective rate 1.825%), 11/26/2019	681,000	679,070	684,496
36179RF95	Bond LT Gov't	GNMA 0 3.5% (effective rate 3.011%), 06/20/2045	4,095,305	4,256,077	4,275,464
36179RLQ0	Bond LT Gov't	GNMA 0 4% (effective rate 3.219%), 08/20/2045	256,561	273,102	272,616
21H032621	Bond LT Gov't	GNMA 2 0 3.5% (effective rate 3.186%), 02/15/2042	8,341,000	8,651,181	8,674,640
21H030617	Bond LT Gov't	GNMA 2 SINGLE FAMILY 0 3% (effective rate 2.905%), 01/15/2044	3,152,000	3,190,908	3,194,725
912828M72	Bond LT Gov't	US TREASURY NOTE/BOND 0 0.88% (effective rate 0.938%), 11/30/2017	13,263,300	13,247,390	13,224,956
912828N22	Bond LT Gov't	US TREASURY NOTE/BOND 0 1.25% (effective rate 1.25%), 12/15/2018	1,978,000	1,977,995	1,973,828
912828N48	Bond LT Gov't	US TREASURY NOTE/BOND 0 1.75% (effective rate 1.803%), 12/31/2020	1,728,000	1,723,682	1,726,110
912828M80	Bond LT Gov't	US TREASURY NOTE/BOND 0 2% (effective rate 2.005%), 11/30/2022	37,988,000	37,975,122	37,780,244
912828M56	Bond LT Gov't	US TREASURY NOTE/BOND 0 2.25% (effective rate 2.309%), 11/15/2025	10,913,000	10,856,210	10,888,697
912810RN0	Bond LT Gov't	US TREASURY NOTE/BOND 0 2.88% (effective rate 3.056%), 08/15/2045	11,395,500	10,994,781	11,067,435
38377VPY6	Bond LT Gov't	GNMA 0 4% (effective rate 2.796%), 11/16/2040	1,240,000	1,396,886	1,352,607
38378CCP0	Bond LT Gov't	GNMA 0 7% (effective rate 3.722%), 05/16/2032	46,106	52,857	53,171
38374UNM9	Bond LT Gov't	GNMA 0 4.75% (effective rate 3.589%), 05/20/2039	502,000	524,129	549,059
38376GVM9	Bond LT Gov't	GNMA 0 1.83% (effective rate 12.812%), 10/16/2052	18,781	2,388	1,280
38376GK90	Bond LT Gov't	GNMA 0 3.94% (effective rate 2.946%), 01/16/2051	1,490,000	1,578,366	1,568,578
3620ADSF0	Bond LT Gov't	GNMA 0 4.5% (effective rate 2.479%), 11/15/2039	97,994	104,021	107,060
3620A9TT8	Bond LT Gov't	GNMA 0 4.5% (effective rate 2.948%), 10/15/2039	112,522	119,364	123,022
3620AVLS9	Bond LT Gov't	GNMA 0 5% (effective rate 2.619%), 08/20/2040	178,123	191,511	192,914
3620AVLR1	Bond LT Gov't	GNMA 0 5% (effective rate 3.331%), 08/20/2040	124,394	133,426	136,262
36230K4V0	Bond LT Gov't	GNMA 0 5.14% (effective rate 4.411%), 10/20/2060	466,550	515,484	492,932
3620AXAN8	Bond LT Gov't	GNMA 0 5.29% (effective rate 4.642%), 10/20/2060	246,640	272,077	262,741
36202FMA1	Bond LT Gov't	GNMA II 0 4% (effective rate 3.288%), 11/20/2040	488,717	500,563	523,509
36202FV94	Bond LT Gov't	GNMA II 0 4.5% (effective rate 2.143%), 08/20/2041	504,633	543,924	549,704
36202FXC5	Bond LT Gov't	GNMA II 0 4.5% (effective rate 2.21%), 09/20/2041	73,790	79,419	80,381
36202FVH6	Bond LT Gov't	GNMA II 0 5% (effective rate 1.647%), 07/20/2041	51,842	57,497	57,280
912828XM7	Bond LT Gov't	US TREASURY NOTE/BOND 0 1.62% (effective rate 1.479%), 07/30/2020	17,495,000	17,608,446	17,411,619
00287YAT6	Bond LT Other	ABBVIE INC 0 2.5% (effective rate 2.555%), 05/14/2020	590,000	588,657	584,068
00080QAF2	Bond LT Other	ABN AMRO BANK NV 0 4.75% (effective rate 4.784%), 07/28/2025	300,000	299,212	299,010
00507UAR2	Bond LT Other	ACTAVIS FUNDING SCS 0 3.45% (effective rate 3.473%), 03/15/2022	462,000	461,396	462,504
00507UAF8	Bond LT Other	ACTAVIS FUNDING SCS 0 3.85% (effective rate 3.896%), 06/15/2024	255,000	254,159	255,454
02209SAT0	Bond LT Other	ALTRIA GROUP INC 0 2.62% (effective rate 2.145%), 01/14/2020	557,000	567,016	558,034
02377BAB2	Bond LT Other	AMER AIRLINES 15-2 A PASS T 0 3.6% (effective rate 3.6%), 03/22/2029	400,000	400,000	404,000
02377BAA4	Bond LT Other	AMER AIRLINES 15-2 A PASS T 0 4% (effective rate 4%), 03/22/2029	495,000	495,000	493,763
0258M0DZ9	Bond LT Other	AMERICAN EXPRESS CREDIT 0 1.88% (effective rate 1.878%), 11/05/2018	400,000	399,962	398,943
03027XAC4	Bond LT Other	AMERICAN TOWER CORP 0 3.4% (effective rate 2.777%), 02/15/2019	406,000	413,505	416,470
031162BK5	Bond LT Other	AMGEN INC 0 5.15% (effective rate 5.205%), 11/15/2041	111,000	110,130	112,691
037833AY6	Bond LT Other	APPLE INC 0 2.15% (effective rate 2.153%), 02/09/2022	480,000	479,915	465,900
046353AH1	Bond LT Other	ASTRAZENECA PLC 0 1.75% (effective rate 1.75%), 11/16/2018	690,000	690,000	688,059
046353AK4	Bond LT Other	ASTRAZENECA PLC 0 2.38% (effective rate 2.464%), 11/16/2020	430,000	428,247	426,930
05523UAM2	Bond LT Other	BAE SYSTEMS HOLDINGS INC 0 2.85% (effective rate 2.926%), 12/15/2020	100,000	99,651	99,745
05947U4L9	Bond LT Other	BANC OF AMERICA COMMERCIAL MTG 0 5.58% (effective rate 3.832%), 09/10/2047	1,190,000	1,188,931	1,188,196
06051GFH7	Bond LT Other	BANK OF AMERICA NA 0 4.2% (effective rate 4.209%), 08/26/2024	737,000	736,488	731,235
06739GAE9	Bond LT Other	BARCLAYS BK PLC 0 6.05% (effective rate 3.663%), 12/04/2017	467,000	487,523	498,133
075887BE8	Bond LT Other	BECTON DICKINSON 0 2.68% (effective rate 2.177%), 12/15/2019	323,000	329,064	324,758
075887BM0	Bond LT Other	BECTON DICKINSON 0 4.88% (effective rate 4.328%), 05/15/2044	368,000	400,361	371,747
097023BM6	Bond LT Other	BOEING CO 0 1.65% (effective rate 1.905%), 10/30/2020	330,000	326,132	322,943
05578BAB2	Bond LT Other	BPCE SA 0 2.5% (effective rate 2.534%), 12/10/2018	628,000	627,392	633,322
105756BQ2	Bond LT Other	BRAZIL REPUBLIC OF 0 5.88% (effective rate 2.447%), 01/15/2019	275,000	302,444	280,500
14040HBE4	Bond LT Other	CAP ONE FINANCIAL CORP 0 2.45% (effective rate 2.466%), 04/24/2019	550,000	549,711	551,005

Retirement for Employees of Aetna Inc.
Separate Account 151 Invested Assets
December 31, 2015
EIN 23-2229683/Plan #003

Attachment 3

SecurityID	Security Type	Security	Par/Shares	Cost	Current Market Value
14313RAD5	Bond LT Other	CARMAX AUTO OWNER TRUST 0 1.61% (effective rate 1.62%), 10/15/2019	500,000	499,951	497,186
124857AH6	Bond LT Other	CBS CORP 0 1.95% (effective rate 2.191%), 07/01/2017	535,000	533,108	535,168
124857AM5	Bond LT Other	CBS CORP 0 3.7% (effective rate 3.729%), 08/15/2024	565,000	563,782	549,466
151020AS3	Bond LT Other	CELGENE CORP 0 3.88% (effective rate 3.992%), 08/15/2025	305,000	302,158	303,765
166764AE0	Bond LT Other	CHEVRON CORP 0 1.72% (effective rate 1.718%), 06/24/2018	580,000	580,000	577,037
166764AR1	Bond LT Other	CHEVRON CORP 0 1.96% (effective rate 1.961%), 03/03/2020	620,000	620,000	610,972
17275RAW2	Bond LT Other	CISCO SYSTEMS INC 0 3.5% (effective rate 3.532%), 06/15/2025	320,000	319,180	329,206
12513EAM6	Bond LT Other	CITIGROUP DEUTSCHE BANK 0 5.48% (effective rate 2.929%), 07/15/2044	31,065	31,034	31,054
172967JH5	Bond LT Other	CITIGROUP INC 0 1.8% (effective rate 1.826%), 02/05/2018	490,000	489,735	488,124
172967KB6	Bond LT Other	CITIGROUP INC 0 2.65% (effective rate 2.674%), 10/26/2020	389,000	388,571	385,856
172967GT2	Bond LT Other	CITIGROUP INC 0 3.5% (effective rate 3.565%), 05/15/2023	319,000	317,657	313,646
172967HV6	Bond LT Other	CITIGROUP INC 0 4% (effective rate 4.026%), 08/05/2024	437,000	436,169	432,799
17317HAJ3	Bond LT Other	CITIGROUP MORTGAGE LOAN TRUST 0 2.85% (effective rate 3.315%), 04/25/2035	112,035	111,497	112,240
191216BR0	Bond LT Other	COCA-COLA CO/THE 0 0.88% (effective rate 0.897%), 10/27/2017	670,000	669,730	667,504
191216BT6	Bond LT Other	COCA-COLA CO/THE 0 1.88% (effective rate 1.912%), 10/27/2020	840,000	838,563	831,397
191216BS8	Bond LT Other	COCA-COLA CO/THE 0 2.88% (effective rate 2.893%), 10/27/2025	710,000	708,900	699,956
200340AP2	Bond LT Other	COMERICA INC 0 2.12% (effective rate 2.189%), 05/23/2019	565,000	563,820	561,046
224044CF2	Bond LT Other	COX COMMUNICATIONS INC 0 4.8% (effective rate 4.802%), 02/01/2035	556,000	555,841	459,957
225433AB7	Bond LT Other	CREDIT SUISSE GP FUN LTD 0 2.75% (effective rate 2.761%), 03/26/2020	380,000	379,825	376,398
225433AJ0	Bond LT Other	CREDIT SUISSE GP FUN LTD 0 3.12% (effective rate 3.166%), 12/10/2020	720,000	718,652	716,730
225433AG6	Bond LT Other	CREDIT SUISSE GP FUN LTD 0 3.8% (effective rate 3.828%), 09/15/2022	426,000	425,280	425,664
22546DAA4	Bond LT Other	CREDIT SUISSE GROUP AG 0 6.5% (effective rate 6.5%), 08/08/2023	640,000	640,000	689,600
22546QAT4	Bond LT Other	CREDIT SUISSE NEW YORK 0 1.75% (effective rate 1.669%), 01/29/2018	280,000	280,459	279,213
126650CK4	Bond LT Other	CVS HEALTH CORP 0 3.5% (effective rate 3.507%), 07/20/2022	285,000	284,880	290,003
235851AP7	Bond LT Other	DANAHER CORP 0 2.4% (effective rate 2.452%), 09/15/2020	230,000	229,468	229,993
235851AQ5	Bond LT Other	DANAHER CORP 0 3.35% (effective rate 3.367%), 09/15/2025	170,000	169,757	172,583
245069AR0	Bond LT Other	DEL CORONADO TRUST 0 2.28% (effective rate 2.291%), 03/15/2026	238,000	238,000	237,829
25152RYD9	Bond LT Other	DEUTSCHE BANK AG 0 1.88% (effective rate 1.916%), 02/13/2018	961,000	960,179	952,829
25271CAN2	Bond LT Other	DIAMOND OFFSHORE DRILLING 0 4.88% (effective rate 4.945%), 11/01/2043	1,436,000	1,420,795	871,778
25459HBG9	Bond LT Other	DIRECTV HOLDINGS/FINANCE 0 5.15% (effective rate 5.163%), 03/15/2042	214,000	213,585	199,520
26138EAS8	Bond LT Other	DR PEPPER SNAPPLE GROUP 0 3.4% (effective rate 3.471%), 11/15/2025	522,000	518,906	512,729
277432AR1	Bond LT Other	EASTMAN CHEMICAL 0 3.8% (effective rate 3.859%), 03/15/2025	249,000	247,860	241,140
278642AK9	Bond LT Other	EBAY INC 0 2.88% (effective rate 2.91%), 08/01/2021	780,000	778,589	767,529
279158AC3	Bond LT Other	ECOPETROL SA 0 5.88% (effective rate 4.201%), 09/18/2023	350,000	388,240	322,000
291011BF0	Bond LT Other	EMERSON ELECTRIC 0 2.62% (effective rate 2.635%), 12/01/2021	142,000	141,921	141,026
29379VBH5	Bond LT Other	ENTERPRISE PRODUCTS OPER 0 3.7% (effective rate 3.742%), 02/15/2026	310,000	308,902	278,071
30161MAH6	Bond LT Other	EXELON GENERATION CO LLC 0 4% (effective rate 4.341%), 10/01/2020	1,220,000	1,202,135	1,257,341
02R022423	Bond LT Other	FHLMC GOLD 0 2.5% (effective rate 2.441%), 02/15/2031	402,000	403,665	404,782
02R030418	Bond LT Other	FHLMC GOLD 0 3% (effective rate 2.387%), 01/15/2027	1,035,000	1,068,638	1,066,540
3128MJW48	Bond LT Other	FHLMC GOLD 0 3% (effective rate 2.969%), 09/01/2045	3,123,509	3,136,021	3,120,897
02R032612	Bond LT Other	FHLMC GOLD 0 3.5% (effective rate 3.254%), 01/15/2043	14,084,000	14,511,736	14,497,854
3132QL2W2	Bond LT Other	FHLMC GOLD 0 4% (effective rate 2.784%), 01/01/2045	177,880	189,362	188,114
3128MJW71	Bond LT Other	FHLMC GOLD 0 4% (effective rate 3.288%), 09/01/2045	283,189	301,112	299,395
3128G2R89	Bond LT Other	FHLMC GOLD 0 6.5% (effective rate 6.652%), 05/01/2028	538	535	613
3128FDJM4	Bond LT Other	FHLMC GOLD 0 7% (effective rate 7.842%), 06/01/2026	274	268	279
31620MAM8	Bond LT Other	FIDELITY NATIONAL INFORM 0 3.88% (effective rate 3.921%), 06/05/2024	299,000	298,014	288,596
01F0224C6	Bond LT Other	FNMA 0 2.5% (effective rate 2.11%), 12/15/2027	3,723,000	3,804,550	3,756,736
01F022410	Bond LT Other	FNMA 0 2.5% (effective rate 2.296%), 01/15/2028	3,723,000	3,763,648	3,752,431
01F030611	Bond LT Other	FNMA 0 3% (effective rate 3.016%), 01/15/2043	110,000	109,811	110,001
3138WTUN4	Bond LT Other	FNMA 0 3% (effective rate 3.473%), 05/01/2043	1,730,987	1,682,785	1,734,735
01F032617	Bond LT Other	FNMA 0 3.5% (effective rate 3.087%), 01/01/2032	2,892,000	2,980,003	2,983,743

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3138YS4D5	Bond LT Other	FNMA 0 4% (effective rate 2.616%), 06/01/2045	503,235	533,450	533,619
01F040610	Bond LT Other	FNMA 0 4% (effective rate 3.476%), 01/13/2040	5,607,000	5,922,497	5,933,170
01F042616	Bond LT Other	FNMA 0 4.5% (effective rate 3.622%), 01/01/2036	3,280,000	3,538,813	3,541,990
31412P6A4	Bond LT Other	FNMA 0 5% (effective rate 2.099%), 07/01/2039	1,580,303	1,753,597	1,753,717
31385HSN3	Bond LT Other	FNMA 0 6% (effective rate 5.51%), 08/01/2016	2,464	2,459	2,482
31387NXZ5	Bond LT Other	FNMA 0 6% (effective rate 6.17%), 07/01/2016	1,097	1,093	1,104
31380ELH5	Bond LT Other	FNMA 0 6.5% (effective rate 6.593%), 08/01/2028	4,320	4,300	4,937
31382HVR3	Bond LT Other	FNMA 0 6.5% (effective rate 7.149%), 04/01/2029	1,952	1,891	2,231
30290FAE2	Bond LT Other	FREMF MORTGAGE TRUST 0 4.02% (effective rate 3.55%), 01/25/2047	920,000	930,437	937,861
30263HAL5	Bond LT Other	FREMF MORTGAGE TRUST 0 5.12% (effective rate 4.177%), 08/25/2044	970,000	1,013,606	1,042,383
369604BM4	Bond LT Other	GENERAL ELECTRIC CAP CORP 0 4% (effective rate 4.185%),	617,250	589,945	617,250
370334BV5	Bond LT Other	GENERAL MILLS INC 0 2.2% (effective rate 2.007%), 10/21/2019	487,000	490,427	487,108
38141GVM3	Bond LT Other	GOLDMAN SACHS GROUP INC 0 4% (effective rate 4.037%), 03/03/2024	359,000	358,067	368,470
362341TM1	Bond LT Other	GSR MTG LOAN TRUST 0 0.77% (effective rate 1.891%), 01/25/2045	191,063	188,481	186,297
406216BF7	Bond LT Other	HALLIBURTON CO 0 2.7% (effective rate 2.744%), 11/15/2020	310,000	309,375	306,419
423074BA0	Bond LT Other	HJ HEINZ CO 0 3.5% (effective rate 3.538%), 07/15/2022	610,000	608,650	614,206
42824CAA7	Bond LT Other	HP ENTERPRISE CO 0 2.45% (effective rate 2.479%), 10/05/2017	388,000	387,800	387,671
42824CAC3	Bond LT Other	HP ENTERPRISE CO 0 2.85% (effective rate 2.888%), 10/15/2018	291,000	290,648	290,838
42824CAE9	Bond LT Other	HP ENTERPRISE CO 0 3.6% (effective rate 3.606%), 10/15/2020	150,000	149,954	150,344
459200JC6	Bond LT Other	IBM CORP 0 2.88% (effective rate 2.941%), 11/09/2022	520,000	517,871	516,041
456873AB4	Bond LT Other	INGERSOLL RAND LUX FINAN 0 3.55% (effective rate 3.619%), 11/01/2024	475,000	472,525	464,803
458140AQ3	Bond LT Other	INTEL CORP 0 2.45% (effective rate 1.958%), 07/29/2020	368,000	375,888	372,209
458140AS9	Bond LT Other	INTEL CORP 0 3.7% (effective rate 3.718%), 07/29/2025	480,000	479,299	496,490
4581X0CA4	Bond LT Other	INTER-AMERICAN DEVEL BK 0 1.38% (effective rate 1.692%), 07/15/2020	698,000	688,364	685,608
45866FAC8	Bond LT Other	INTERCONTINENTALEXCHANGE INC 0 2.75% (effective rate 2.774%), 12/01/2020	430,000	429,521	429,893
47233AAS6	Bond LT Other	JEFFERIES & CO 0 2.85% (effective rate 5.247%), 07/26/2037	18,564	18,479	18,505
478373AD5	Bond LT Other	JOHNSON CONTROLS INC 0 4.62% (effective rate 4.661%), 07/02/2044	532,000	528,995	450,865
46625HJY7	Bond LT Other	JP MORGAN CHASE & CO 0 3.88% (effective rate 3.939%), 09/10/2024	452,000	449,867	449,624
46627QBA5	Bond LT Other	JP MORGAN CHASE COMMERCIAL MOR 0 5.81% (effective rate 1.305%), 06/12/2043	1,645,671	1,660,500	1,647,710
49327M2K9	Bond LT Other	KEY BANK NA 0 3.3% (effective rate 3.328%), 06/01/2025	385,000	384,126	380,794
49446RAK5	Bond LT Other	KIMCO REALTY CORP 0 3.12% (effective rate 3.211%), 06/01/2023	418,000	415,636	404,699
500255AT1	Bond LT Other	KOHL'S CORP 0 4.75% (effective rate 4.418%), 12/15/2023	89,000	90,914	90,873
501044CS8	Bond LT Other	KROGER CO 0 3.85% (effective rate 3.855%), 08/01/2023	411,000	410,855	423,741
50179MBM2	Bond LT Other	LB-UBS COMMERCIAL MORTGAGE TRU 0 6.1% (effective rate 3.035%), 09/15/2039	940,000	954,822	957,085
524901AS4	Bond LT Other	LEGG MASON INC 0 2.7% (effective rate 2.747%), 07/15/2019	534,000	533,157	532,506
565849AL0	Bond LT Other	MARATHON OIL CORP 0 3.85% (effective rate 3.878%), 06/01/2025	280,000	279,379	225,357
565849AM8	Bond LT Other	MARATHON OIL CORP 0 5.2% (effective rate 5.204%), 06/01/2045	150,000	149,903	106,764
58013MEX8	Bond LT Other	MCDONALDS CORP 0 2.75% (effective rate 2.79%), 12/09/2020	571,000	569,950	570,607
58013MEU4	Bond LT Other	MCDONALDS CORP 0 3.38% (effective rate 3.393%), 05/26/2025	640,000	639,062	626,922
585055AY2	Bond LT Other	MEDTRONIC INC 0 4% (effective rate 4.12%), 04/01/2043	194,000	190,199	180,027
594918BF0	Bond LT Other	MICROSOFT CORP 0 1.3% (effective rate 1.334%), 11/03/2018	490,000	489,534	489,125
594918BG8	Bond LT Other	MICROSOFT CORP 0 2% (effective rate 2.017%), 11/03/2020	1,050,000	1,049,174	1,050,295
60688XAU4	Bond LT Other	MIZUHO BANK LTD 0 3.2% (effective rate 3.224%), 03/26/2025	200,000	199,612	195,562
6174467U7	Bond LT Other	MORGAN STANLEY 0 2.12% (effective rate 2.14%), 04/25/2018	337,000	336,882	337,450
61761JB32	Bond LT Other	MORGAN STANLEY 0 2.8% (effective rate 2.826%), 06/16/2020	640,000	639,305	642,035
61747YDU6	Bond LT Other	MORGAN STANLEY 0 4.1% (effective rate 4.525%), 05/22/2023	374,000	364,092	377,815
61745M3M3	Bond LT Other	MORGAN STANLEY CAPITAL I 0 5.38% (effective rate 3.687%), 01/14/2042	536,456	535,755	534,835
64110DAC8	Bond LT Other	NETAPP INC 0 2% (effective rate 2.107%), 12/15/2017	153,000	152,687	151,974
64110DAE4	Bond LT Other	NETAPP INC 0 3.38% (effective rate 3.426%), 06/15/2021	439,000	437,889	428,664
64952WCB7	Bond LT Other	NEW YORK LIFE GLOBAL FDG 0 1.55% (effective rate 1.599%), 11/02/2018	450,000	449,387	446,335
65477MAD0	Bond LT Other	NISSAN AUTO RECEIVABLES OWNER 0 1.3% (effective rate 1.296%), 06/15/2020	360,000	360,037	358,929
66706EAA5	Bond LT Other	NORTHSTAR 0 2.29% (effective rate 2.298%), 07/25/2029	150,548	150,548	150,503

Retirement for Employees of Aetna Inc.
Separate Account 151 Invested Assets
December 31, 2015
EIN 23-2229683/Plan #003

Attachment 3

SecurityID	Security Type	Security	Par/Shares	Cost	Current Market Value
66989HAJ7	Bond LT Other	NOVARTIS CAPITAL CORP 0 3% (effective rate 3.116%), 11/20/2025	40,000	39,607	39,442
68389XAQ8	Bond LT Other	ORACLE CORP 0 2.38% (effective rate 2.443%), 01/15/2019	368,000	367,269	373,682
68389XBC8	Bond LT Other	ORACLE CORP 0 2.95% (effective rate 3.003%), 05/15/2025	383,000	381,343	373,115
68389XAK1	Bond LT Other	ORACLE CORP 0 3.88% (effective rate 1.962%), 07/15/2020	365,000	395,177	390,063
713448DC9	Bond LT Other	PEPSICO INC 0 2.15% (effective rate 2.173%), 10/14/2020	499,000	498,476	496,763
718172BQ1	Bond LT Other	PHILLIP MORRIS INTERNATIONAL 0 3.38% (effective rate 3.491%), 08/11/2025	370,000	366,512	374,424
74251VAK8	Bond LT Other	PRINCIPAL FINANCIAL GROUP 0 3.4% (effective rate 3.437%), 05/15/2025	380,000	378,872	372,509
747525AF0	Bond LT Other	QUALCOMM INC 0 3.45% (effective rate 3.493%), 05/20/2025	380,000	378,693	364,480
75524RAA7	Bond LT Other	RBS CITIZENS FIN GRP 0 4.15% (effective rate 4.197%), 09/28/2022	257,000	256,283	257,737
05477LAA4	Bond LT Other	REPUBLIC OF AZERBAIJAN 0 4.75% (effective rate 4.149%), 03/18/2024	450,000	468,640	419,751
779382AR1	Bond LT Other	ROWAN COMPANIES INC 0 4.75% (effective rate 4.763%), 01/15/2024	288,000	287,748	204,802
80281LAC9	Bond LT Other	SANTANDER UK GROUP HLDGS 0 2.88% (effective rate 2.909%), 10/16/2020	341,000	340,477	338,685
806213AC8	Bond LT Other	SCENTRE GROUP TRUST 1 2 0 2.38% (effective rate 2.437%), 04/28/2021	751,000	748,677	720,640
811065AB7	Bond LT Other	SCRIPPS NETWORKS INTERAC 0 2.75% (effective rate 2.827%), 11/15/2019	160,000	159,548	157,380
82620KAC7	Bond LT Other	SIEMENS FINANCIERINGSMAT 0 2.15% (effective rate 2.178%), 05/27/2020	566,000	565,332	560,612
82620KAE3	Bond LT Other	SIEMENS FINANCIERINGSMAT 0 3.25% (effective rate 3.28%), 05/27/2025	320,000	319,222	319,605
83051GAE8	Bond LT Other	SKANDINAVISKA ENSKILDA 0 2.62% (effective rate 2.734%), 11/17/2020	336,000	334,333	334,939
83367TBJ7	Bond LT Other	SOCIETE GENERALE 0 4.25% (effective rate 4.445%), 04/14/2025	349,000	343,847	329,356
845437BH4	Bond LT Other	SOUTHWESTERN ELEC POWER 0 5.55% (effective rate 6.857%), 01/15/2017	491,000	484,652	507,483
790849AJ2	Bond LT Other	ST JUDE MEDICAL INC 0 3.25% (effective rate 3.306%), 04/15/2023	365,000	363,674	358,376
87165BAE3	Bond LT Other	SYNCHRONY FINANCIAL 0 2.7% (effective rate 2.7%), 02/03/2020	944,000	943,983	925,899
87246AAE8	Bond LT Other	TIAA SEASONED COMMERCIAL MTGE 0 5.51% (effective rate 5.538%), 08/15/2039	908,471	910,735	911,341
90016BAA6	Bond LT Other	TURKEY IS BANKASI A S O 5% (effective rate 4.833%), 04/30/2020	550,000	553,522	544,819
902494AX1	Bond LT Other	TYSON FOODS INC 0 3.95% (effective rate 3.865%), 08/15/2024	283,000	284,708	290,559
92343VBT0	Bond LT Other	VERIZON COMMUNICATIONS 0 6.55% (effective rate 5.488%), 09/15/2043	117,000	134,576	138,904
92826CAC6	Bond LT Other	VISA INC 0 2.8% (effective rate 2.822%), 12/14/2022	1,135,000	1,133,422	1,139,691
929043AH0	Bond LT Other	VORNADO REALTY LP 0 2.5% (effective rate 2.521%), 06/30/2019	347,000	346,752	341,739
92978QAHO	Bond LT Other	WACHOVIA BANK COMMERCIAL MRTG 0 5.38% (effective rate 2.47%), 12/15/2043	1,000,000	1,030,253	1,033,305
92976VAF5	Bond LT Other	WACHOVIA BANK COMMERCIAL MTG 0 5.95% (effective rate 1.565%), 05/15/2043	1,670,000	1,687,310	1,678,690
92976VAJ7	Bond LT Other	WACHOVIA BANK COMMERCIAL MTG 0 5.95% (effective rate 5.932%), 05/15/2043	1,870,000	1,870,000	1,878,552
9297667K3	Bond LT Other	WACHOVIA BANK COMMERCIAL MTGE 0 5.48% (effective rate 5.39%), 10/15/2044	244,113	247,397	243,844
94974BFY1	Bond LT Other	WELLS FARGO CO 0 4.1% (effective rate 4.111%), 06/03/2026	670,000	669,364	676,294
92936TAF9	Bond LT Other	WF-RBS COMMERCIAL MORTGAGE TRU 0 1.68% (effective rate -7.26%), 06/15/2045	3,193,433	210,701	230,234
539830BF5	Bond LT Other	LOCKHEED MARTIN CORP 0 2.5% (effective rate 2.577%), 11/23/2020	410,000	408,552	407,568
539830BD0	Bond LT Other	LOCKHEED MARTIN CORP 0 3.8% (effective rate 3.861%), 03/01/2045	394,000	389,800	349,230
539830BK4	Bond LT Other	LOCKHEED MARTIN CORP 0 4.5% (effective rate 4.643%), 05/15/2036	310,000	304,189	313,843
913017CA5	Bond LT Other	UNITED TECHNOLOGIES CORP 0 4.15% (effective rate 4.158%), 05/15/2045	430,000	429,402	410,853
31396C3Y4	Bond LT Other	FHLMC 0 5.5% (effective rate 2.07%), 10/15/2035	1,701,669	1,894,243	1,905,969
31395GJR4	Bond LT Other	FHLMC 0 5.5% (effective rate 2.821%), 09/15/2034	120,516	129,671	133,486
31393FCL8	Bond LT Other	FHLMC 0 5.5% (effective rate 3.344%), 11/15/2032	81,577	86,297	88,515
31397JR97	Bond LT Other	FHLMC 0 5.5% (effective rate 3.489%), 07/15/2037	331,041	349,311	367,382
31398VSY3	Bond LT Other	FHLMC 0 5.5% (effective rate 5.06%), 08/15/2036	604,701	612,068	677,040
31397PEZ9	Bond LT Other	FHLMC 0 6% (effective rate -0.432%), 11/15/2037	594,594	647,658	649,195

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31397CCB3	Bond LT Other	FHLMC 0 6% (effective rate 3.642%), 11/15/2036	59,316	60,715	64,407
31392PWS0	Bond LT Other	FHLMC 0 6% (effective rate 4.385%), 07/15/2032	105,012	111,642	118,922
31393Y5T8	Bond LT Other	FNMA 0 0.87% (effective rate 0.873%), 10/25/2033	25,202	25,202	25,482
3136ALMK4	Bond LT Other	FNMA 0 3% (effective rate 2.995%), 02/25/2035	360,000	360,092	357,844
3136AFXN9	Bond LT Other	FNMA 0 3% (effective rate 3.315%), 08/25/2033	886,877	854,098	869,746
31359SPN4	Bond LT Other	FNMA 0 6% (effective rate 5.333%), 04/25/2031	86,619	88,307	98,405
31359WKH3	Bond LT Other	FNMA 0 6% (effective rate 5.375%), 07/25/2029	124,578	126,929	139,531
3137BCF94	Bond LT Other	FREDDIE MAC 0 3% (effective rate 2.936%), 10/15/2034	410,000	412,444	402,410
3137BAWJ7	Bond LT Other	FREDDIE MAC 0 3% (effective rate 2.981%), 07/15/2037	400,000	400,931	385,767
3137A0SX4	Bond LT Other	FREDDIE MAC 0 4.5% (effective rate 2.977%), 07/15/2030	400,000	458,758	451,382
3137A1Z30	Bond LT Other	FREDDIE MAC 0 5.5% (effective rate 3.184%), 06/15/2037	320,942	340,329	356,471
31393GYQ1	Bond LT Other	FHLMC 0 5.5% (effective rate 4.664%), 12/15/2032	78,780	81,068	87,280
31393F4B9	Bond LT Other	FHLMC 0 5.5% (effective rate 5.514%), 11/15/2022	129,838	129,690	137,404
3136A2V59	Bond LT Other	FNMA 0 3% (effective rate 2.233%), 02/25/2041	1,409,365	1,437,286	1,444,960
31394ALU8	Bond LT Other	FNMA 0 5.5% (effective rate 3.846%), 08/25/2034	499,407	528,567	520,130
31397SMB7	Bond LT Other	FNMA 0 5% (effective rate 1.579%), 04/25/2041	1,475,728	1,652,318	1,608,530
718172AM1	Bond LT Other	PHILLIP MORRIS INTERNATIONAL 0 4.38% (effective rate 4.5%), 11/15/2041	632,000	619,965	628,406
761713BG0	Bond LT Other	REYNOLDS AMERICAN INC 0 4.45% (effective rate 4.488%), 06/12/2025	125,000	124,635	130,729
761713BA3	Bond LT Other	REYNOLDS AMERICAN INC 0 5.7% (effective rate 5.738%), 08/15/2035	118,000	117,467	129,307
345370CQ1	Bond LT Other	FORD MOTOR COMPANY 0 4.75% (effective rate 5.275%), 01/15/2043	322,000	297,704	303,527
345397WY5	Bond LT Other	FORD MOTOR CREDIT CO LLC 0 2.6% (effective rate 2.597%), 11/04/2019	363,000	363,000	356,407
37045XBB1	Bond LT Other	GENERAL MOTORS FINL CO 0 3.1% (effective rate 3.116%), 01/15/2019	236,000	235,892	235,657
37045XAZ9	Bond LT Other	GENERAL MOTORS FINL CO 0 4.3% (effective rate 4.317%), 07/13/2025	275,000	274,634	266,665
03065JAG9	Bond LT Other	AMERICAN AUTOMOBILE RECEIVABLE 0 3.07% (effective rate 3.202%), 11/09/2020	975,000	972,354	970,412
03065LAE9	Bond LT Other	AMERICREDIT AUTOMOBIE RECEIVAB 0 1.82% (effective rate 1.826%), 07/08/2020	600,000	599,994	595,348
03064VAE8	Bond LT Other	AMERICREDIT AUTOMOBILE RECEIVA 0 2.18% (effective rate 2.195%), 06/08/2020	500,000	499,948	498,595
03064XAF1	Bond LT Other	AMERICREDIT AUTOMOBILE RECEIVA 0 2.35% (effective rate 1.812%), 12/10/2018	180,000	181,376	180,835
03065EAG0	Bond LT Other	AMERICREDIT AUTOMOBILE RECEIVA 0 2.86% (effective rate 2.205%), 12/08/2019	410,000	415,884	412,429
03062AAG1	Bond LT Other	AMERICREDIT AUTOMOBILE RECEIVA 0 3.13% (effective rate 3.095%), 10/08/2020	1,120,000	1,121,389	1,119,028
05581QAE8	Bond LT Other	BMW VEHICLE LEASE TRUST 0 1.55% (effective rate 1.557%), 02/20/2019	270,000	269,983	267,999
13975GAD0	Bond LT Other	CAPITAL AUTO RECEIVABLES ASSET 0 1.69% (effective rate 1.706%), 10/22/2018	1,060,000	1,059,881	1,060,713
13975KAD1	Bond LT Other	CAPITAL AUTO RECEIVABLES ASSET 0 1.86% (effective rate 1.871%), 10/21/2019	1,220,000	1,219,854	1,211,598
13975FAG5	Bond LT Other	CAPITAL AUTO RECEIVABLES ASSET 0 3.22% (effective rate 2.241%), 05/20/2019	1,120,000	1,138,780	1,137,529
14313PAF4	Bond LT Other	CARMAX AUTO OWNER TRUST 0 1.95% (effective rate 2.319%), 09/16/2019	1,360,000	1,351,022	1,351,038
14313WAE2	Bond LT Other	CARMAX AUTO OWNER TRUST 0 2.17% (effective rate 2.179%), 10/15/2020	750,000	749,992	745,749
14313TAF6	Bond LT Other	CARMAX AUTO OWNER TRUST 0 2.29% (effective rate 2.307%), 06/15/2020	910,000	909,821	910,271
34529WAE0	Bond LT Other	FORD CREDIT AUTO OWNER TRUST 0 1.67% (effective rate 1.677%), 11/15/2017	278,000	277,998	278,324
34530MAA7	Bond LT Other	FORD CREDIT AUTO OWNER TRUST F 0 2.26% (effective rate 2.108%), 11/25/2025	1,100,000	1,105,750	1,108,873
36250QAE3	Bond LT Other	GM FINANCIAL AUTOMOBILE LEASIN 0 1.81% (effective rate 1.817%), 11/20/2019	570,000	569,997	564,674
41284AAE8	Bond LT Other	HARLEY DAVIDSON MOTORCYCLE TRU 0 1.55% (effective rate 1.563%), 10/15/2021	160,000	159,975	159,501
41284BAE6	Bond LT Other	HARLEY DAVIDSON MOTORCYCLE TRU 0 1.67% (effective rate 1.68%), 08/15/2022	1,300,000	1,299,813	1,292,085

SecurityID	Security Type	Security	Par/Shares	Cost	Current Market Value
44890JAE9	Bond LT Other	HYUNDAI AUTO RECEIVABLES TRUST 0 1.13% (effective rate 1.399%), 09/17/2018	920,000	917,389	915,731
44890QAE3	Bond LT Other	HYUNDAI AUTO RECEIVABLES TRUST 0 2.1% (effective rate 2.116%), 03/15/2019	500,000	499,946	503,344
68784LAE2	Bond LT Other	OSCAR US FUNDING TRUST 0 2.44% (effective rate 2.364%), 06/15/2022	490,000	491,589	489,216
80284AAF3	Bond LT Other	SANTANDER DRIVE AUTO 0 2.46% (effective rate 2.304%), 06/15/2020	1,360,000	1,364,974	1,363,826
80284AAG1	Bond LT Other	SANTANDER DRIVE AUTO 0 3.21% (effective rate 3.065%), 01/15/2021	1,680,000	1,686,775	1,683,254
80283XAG2	Bond LT Other	SANTANDER DRIVE AUTO RECEIVABL 0 2.65% (effective rate 2.766%), 08/17/2020	1,320,000	1,317,435	1,313,448
80283JAF5	Bond LT Other	SANTANDER DRIVE AUTO RECEIVABL 0 3.78% (effective rate 2.244%), 10/15/2019	740,000	758,846	752,912
78447NAF3	Bond LT Other	SMART TRUST 0 1.05% (effective rate 1.062%), 10/14/2018	467,062	467,025	466,011
78447UAF7	Bond LT Other	SMART TRUST 0 1.18% (effective rate 1.184%), 02/14/2019	150,000	149,998	148,031
98160YAE5	Bond LT Other	WORLD OMNI AUTO RECEIVABLES TR 0 1.84% (effective rate 1.849%), 01/17/2022	340,000	339,976	336,165
00084DAJ9	Bond LT Other	ABN AMRO BANK NV 0 2.45% (effective rate 2.483%), 06/04/2020	200,000	199,722	198,282
05954TAF8	Bond LT Other	BANCO DE CREDITO DEL PER 0 5.38% (effective rate 3.523%), 09/16/2020	325,000	350,883	343,688
05968LAG7	Bond LT Other	BANCOLOMBIA SA 0 5.95% (effective rate 3.91%), 06/03/2021	325,000	357,103	335,156
06051GFT1	Bond LT Other	BANK OF AMERICA NA 0 2.62% (effective rate 2.632%), 10/19/2020	233,000	232,921	230,069
06051GFS3	Bond LT Other	BANK OF AMERICA NA 0 3.88% (effective rate 3.897%), 08/01/2025	549,000	548,027	557,305
06051GFP9	Bond LT Other	BANK OF AMERICA NA 0 3.95% (effective rate 3.986%), 04/21/2025	250,000	249,293	243,442
06051GFF1	Bond LT Other	BANK OF AMERICA NA 0 4% (effective rate 4.046%), 04/01/2024	387,000	385,743	395,791
06051GFL8	Bond LT Other	BANK OF AMERICA NA 0 4.25% (effective rate 4.302%), 10/22/2026	490,000	487,792	485,019
06406HDF3	Bond LT Other	BANK OF NEW YORK MELLON 0 2.45% (effective rate 2.464%), 11/27/2020	590,000	589,617	587,401
05581KAA9	Bond LT Other	BNP PARIBAS 0 4.38% (effective rate 4.494%), 09/28/2025	495,000	490,364	484,764
14042EAL1	Bond LT Other	CAPITAL ONE NA 0 1.65% (effective rate 1.657%), 02/05/2018	500,000	499,927	495,053
172967KA8	Bond LT Other	CITIGROUP INC 0 4.45% (effective rate 4.417%), 09/29/2027	450,000	451,319	447,021
172967HS3	Bond LT Other	CITIGROUP INC 0 5.3% (effective rate 5.318%), 05/06/2044	362,000	361,026	376,543
17401QAC5	Bond LT Other	CITIZENS BANK NA RI 0 2.3% (effective rate 2.345%), 12/03/2018	288,000	287,632	287,660
17401QAB7	Bond LT Other	CITIZENS BANK NA RI 0 2.45% (effective rate 2.47%), 12/04/2019	950,000	613,833	934,573
21684AAC0	Bond LT Other	COOPERATIEVE CENTRALE RAIFFEIS 0 4.38% (effective rate 4.338%), 08/04/2025	510,000	511,436	518,697
316773AD2	Bond LT Other	FIFTH THIRD CORPORATION 0 4.5% (effective rate 1.91%), 06/01/2018	611,000	648,190	643,360
38147MAA3	Bond LT Other	GOLDMAN SACHS GROUP INC 0 2.9% (effective rate 2.918%), 07/19/2018	483,000	482,784	492,441
38141GVP6	Bond LT Other	GOLDMAN SACHS GROUP INC 0 2.75% (effective rate 2.632%), 09/15/2020	450,000	452,233	449,704
38141GVR2	Bond LT Other	GOLDMAN SACHS GROUP INC 0 4.25% (effective rate 4.337%), 10/21/2025	660,000	655,417	654,956
38148LAF3	Bond LT Other	GOLDMAN SACHS GROUP INC 0 5.15% (effective rate 5.193%), 05/22/2045	217,000	215,590	210,791
38141GFD1	Bond LT Other	GOLDMAN SACHS GROUP INC 0 6.75% (effective rate 5.812%), 10/01/2037	635,000	707,899	742,274
446150AH7	Bond LT Other	HUNTINGTON BANCSHARES INC/OH 0 2.6% (effective rate 2.643%), 08/02/2018	368,000	367,603	368,425
446438RR6	Bond LT Other	HUNTINGTON NATIONAL BANK 0 2.2% (effective rate 2.157%), 11/06/2018	793,000	793,822	790,808
46625HJZ4	Bond LT Other	JP MORGAN CHASE & CO 0 4.12% (effective rate 4.152%), 12/15/2026	659,000	657,436	657,183
46625HKK5	Bond LT Other	JP MORGAN CHASE & CO 0 5.3% (effective rate 5.3%),	660,000	660,000	657,525
48126HAA8	Bond LT Other	JPMORGAN CHASE & CO 0 6% (effective rate 6%),	430,000	430,000	429,400
55279HAJ9	Bond LT Other	MANUFACTURERS & TRADERS 0 2.1% (effective rate 2.112%), 02/06/2020	442,000	441,788	434,097
6174468C6	Bond LT Other	MORGAN STANLEY 0 4% (effective rate 4.01%), 07/23/2025	490,000	489,602	504,589
61747WAL3	Bond LT Other	MORGAN STANLEY 0 5.5% (effective rate 5.697%), 07/28/2021	244,000	241,719	273,371
553794AA6	Bond LT Other	MUFG AMERICAS HLDGS CORP 0 1.62% (effective rate 1.648%), 02/09/2018	620,000	619,703	614,581

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65557CAM5	Bond LT Other	NORDEA BANK AB 0 5.5% (effective rate 5.5%),	652,000	652,000	649,555
69353RDD7	Bond LT Other	PNC BANK NA 0 2.25% (effective rate 1.822%), 07/02/2019	277,000	281,009	278,230
69353REU8	Bond LT Other	PNC BANK NA 0 2.45% (effective rate 2.464%), 11/05/2020	360,000	359,764	358,383
80280JDB4	Bond LT Other	SANTANDER BANK NA 0 2% (effective rate 1.906%), 01/12/2018	512,000	512,916	508,235
80283LAN3	Bond LT Other	SANTANDER UK 0 2.38% (effective rate 2.267%), 03/16/2020	452,000	453,943	451,258
865622BR4	Bond LT Other	SUMITOMO MITSUI BANKING 0 2.45% (effective rate 2.25%), 01/16/2020	389,000	391,989	386,791
90261AAB8	Bond LT Other	UBS AG STAMFORD CT 0 7.62% (effective rate 7.625%), 08/17/2022	346,000	346,000	394,440
90351DAB3	Bond LT Other	UBS GROUP FUNDING 0 4.12% (effective rate 4.148%), 09/24/2025	496,000	495,067	495,486
94974BGR5	Bond LT Other	WELLS FARGO CO 0 2.55% (effective rate 2.573%), 12/07/2020	801,000	800,146	797,062
94974BGL8	Bond LT Other	WELLS FARGO CO 0 4.3% (effective rate 4.341%), 07/22/2027	337,000	335,748	344,257
94974BGE4	Bond LT Other	WELLS FARGO CO 0 4.65% (effective rate 4.693%), 11/04/2044	533,000	529,369	518,544
031162BM1	Bond LT Other	AMGEN INC 0 3.88% (effective rate 3.909%), 11/15/2021	285,000	284,486	296,934
09062XAF0	Bond LT Other	BIOGEN INC 0 4.05% (effective rate 4.079%), 09/15/2025	389,000	388,085	390,765
375558AZ6	Bond LT Other	GILEAD SCIENCES INC 0 3.5% (effective rate 3.51%), 02/01/2025	420,000	419,666	423,503
375558BF9	Bond LT Other	GILEAD SCIENCES INC 0 3.65% (effective rate 3.697%), 03/01/2026	820,000	816,732	826,953
012725AB3	Bond LT Other	ALBEMARLE CORP 0 3% (effective rate 3.027%), 12/01/2019	100,000	99,900	98,086
277432AQ3	Bond LT Other	EASTMAN CHEMICAL 0 2.7% (effective rate 2.743%), 01/15/2020	390,000	389,360	386,148
07383FY51	Bond LT Other	BEAR STEARNS COMM MORTG SEC 0 5.85% (effective rate 3.261%), 11/11/2041	370,000	400,092	397,353
07387BAN3	Bond LT Other	BEAR STEARNS COMMERCIAL MTGE 0 5.06% (effective rate 3.211%), 09/11/2042	890,000	889,329	888,483
07387BCQ4	Bond LT Other	BEAR STEARNS COMMERCIAL MTGE 0 5.32% (effective rate 4.089%), 10/12/2042	790,000	792,370	789,098
12514AAK7	Bond LT Other	CD COMMERCIAL MORTGAGE TRUST 0 6.32% (effective rate 3.319%), 11/15/2044	620,000	652,474	644,177
12624XAE8	Bond LT Other	COMMERCIAL MORTGAGE TRUST 0 1.64% (effective rate 0.86%), 03/10/2046	6,904,200	389,124	362,387
12624KAE6	Bond LT Other	COMMERCIAL MORTGAGE PASS-THROU 0 1.99% (effective rate - 5.012%), 08/15/2045	1,266,202	93,823	108,971
12624QAS2	Bond LT Other	COMMERCIAL MORTGAGE TRUST 0 2.09% (effective rate -7.388%), 10/15/2045	5,332,786	461,944	462,804
12649CAL9	Bond LT Other	CREDIT SUISSE MORTGAGE TRUST 0 2.58% (effective rate 2.594%), 09/15/2038	860,000	860,000	847,494
22541SHX9	Bond LT Other	CS FIRST BOSTON MTGE SEC CORP 0 5.74% (effective rate 2.815%), 05/15/2036	770,000	802,020	812,065
23306NAL6	Bond LT Other	DBWF 2015-LCM MORTGAGE TRUST 0 3.54% (effective rate 4.851%), 06/17/2045	840,000	751,996	764,820
3137AH6R4	Bond LT Other	FREDDIE MAC 0 2.12% (effective rate -40.958%), 08/25/2018	13,540,819	530,937	582,605
30263SAA5	Bond LT Other	FREMF MORTGAGE TRUST 0 0.1% (effective rate -12.92%), 12/25/2044	49,224,491	206,450	233,275
396789FY0	Bond LT Other	GREENWICH CAPITAL COM FUNDING 0 6.25% (effective rate 5.413%), 06/10/2036	810,000	808,985	820,986
36192KAW7	Bond LT Other	GS MORTGAGE SECURITIES TRUST 0 2.7% (effective rate -2.186%), 05/10/2045	2,497,973	233,990	223,571
36248GAF7	Bond LT Other	GS MTG SECS 0 1.69% (effective rate 1.136%), 11/10/2046	5,244,114	352,588	340,631
46639EAH4	Bond LT Other	JP MORGAN CHASE COMMERCIAL MOR 0 0.44% (effective rate 44.183%), 12/15/2047	2,900,000	216,314	64,752
46642JAJ4	Bond LT Other	JP MORGAN CHASE COMMERCIAL MOR 0 2.58% (effective rate 2.594%), 04/15/2027	610,000	610,000	608,881
46645FAL4	Bond LT Other	JP MORGAN CHASE COMMERCIAL MOR 0 3.74% (effective rate 3.601%), 09/05/2032	720,000	724,877	714,956
46637WAE3	Bond LT Other	JP MORGAN CHASE COMMERCIAL MTG 0 1.92% (effective rate - 4.276%), 06/15/2045	9,241,832	649,393	583,027
46625YDG5	Bond LT Other	JP MORGAN CHASE COMMERCIAL MTG 0 5.02% (effective rate 3.597%), 01/12/2037	1,321,000	1,319,725	1,316,303
46636DAU0	Bond LT Other	JP MORGAN CHASE COMMERCIAL MTG 0 5.47% (effective rate 3.449%), 07/15/2046	470,000	516,081	496,386
46644FAF8	Bond LT Other	JPMBB COMMERCIAL MORTGAGE 0 1.35% (effective rate -3.503%), 10/15/2048	5,879,358	417,461	407,988
46644UBC1	Bond LT Other	JPMBB COMMERCIAL MORTGAGE SECU 0 0.87% (effective rate 0.897%), 07/15/2048	9,532,549	404,153	400,099
46640LAF9	Bond LT Other	JPMBB COMMERCIAL MORTGAGE SECU 0 1.12% (effective rate 2.881%), 08/15/2046	8,933,287	355,332	320,400
61763QAN1	Bond LT Other	MORGAN STANLEY 0 3.56% (effective rate 3.738%), 07/13/2021	1,020,000	1,011,092	997,065

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61761AAG3	Bond LT Other	MORGAN STANLEY BAML TRUST 0 4.84% (effective rate 4.567%), 08/15/2045	300,000	304,848	288,477
61760RAN2	Bond LT Other	MORGAN STANLEY CAPITAL I TRUST 0 5.35% (effective rate 4.268%), 07/15/2049	790,000	833,109	803,371
617458AQ7	Bond LT Other	MORGAN STANLEY CAPITAL I TRUST 0 5.61% (effective rate 3.347%), 09/15/2047	550,000	606,907	597,141
617458AS3	Bond LT Other	MORGAN STANLEY CAPITAL I TRUST 0 5.61% (effective rate 3.914%), 09/15/2047	530,000	571,231	557,375
61760UAD7	Bond LT Other	MORGAN STANLEY REREMIC TRUST 0 0.25% (effective rate 3.635%), 07/27/2049	1,680,000	1,541,318	1,525,272
053015AE3	Bond LT Other	AUTOMATIC DATA PROCESSING INC 0 3.38% (effective rate 3.388%), 09/15/2025	390,000	389,572	397,575
037833AX8	Bond LT Other	APPLE INC 0 1.55% (effective rate 1.601%), 02/07/2020	1,325,000	1,322,310	1,302,869
037833AL4	Bond LT Other	APPLE INC 0 3.85% (effective rate 4.416%), 05/04/2043	544,000	494,220	501,194
42824CAL3	Bond LT Other	HP ENTERPRISE CO 0 4.4% (effective rate 4.433%), 10/15/2022	190,000	189,623	189,272
42824CAP4	Bond LT Other	HP ENTERPRISE CO 0 4.9% (effective rate 4.935%), 10/15/2025	94,000	93,739	92,178
06742LAH6	Bond LT Other	BARCLAYS DRYROCK ISSUANCE TR 0 2.2% (effective rate 2.218%), 12/15/2022	590,000	589,761	587,705
126802DH7	Bond LT Other	CABELAS MASTER CREDIT CARD TRU 0 2.25% (effective rate 2.269%), 07/17/2023	640,000	639,769	637,666
126802DC8	Bond LT Other	CABELAS MASTER CREDIT CARD TRU 0 2.26% (effective rate 2.275%), 03/15/2023	1,700,000	1,699,623	1,687,218
161571BS2	Bond LT Other	CHASE ISSUANCE TRUST 0 0.79% (effective rate 1.084%), 04/15/2019	640,000	637,888	637,325
161571FK5	Bond LT Other	CHASE ISSUANCE TRUST 0 1.58% (effective rate 2.07%), 08/16/2021	480,000	471,944	472,732
17305EFS9	Bond LT Other	CITIBANK CREDIT CARD ISSUANCE 0 2.15% (effective rate 1.833%), 07/15/2021	570,000	576,154	572,727
17305EFR1	Bond LT Other	CITIBANK CREDIT CARD ISSUANCE 0 2.68% (effective rate 2.687%), 06/07/2023	1,600,000	1,599,422	1,623,996
254683BG9	Bond LT Other	DISCOVER CARD MASTER TRUST 0 0.76% (effective rate 0.762%), 07/15/2021	1,070,000	1,070,000	1,068,717
254683AY1	Bond LT Other	DISCOVER CARD MASTER TRUST 0 1.67% (effective rate 2.245%), 01/18/2022	550,000	539,447	542,495
254683BK0	Bond LT Other	DISCOVER CARD MASTER TRUST 0 2.12% (effective rate 1.816%), 12/15/2021	630,000	636,501	632,154
380881CP5	Bond LT Other	GOLDEN CREDIT CARD TRUST 0 2.02% (effective rate 2.032%), 04/15/2022	1,360,000	1,359,807	1,338,264
87165LAF8	Bond LT Other	SYNCHRONY CREDIT CARD MASTER 0 2.37% (effective rate 2.385%), 03/15/2023	450,000	449,919	448,049
344593AB4	Bond LT Other	FOUND0 MIVIVIENDA SA 0 3.38% (effective rate 3.1%), 04/02/2019	350,000	352,941	349,125
73933BAA2	Bond LT Other	POWER SECTOR ASSET & LI 0 7.25% (effective rate 2.621%), 05/27/2019	450,000	517,433	520,335
92826CAD4	Bond LT Other	VISA INC 0 3.15% (effective rate 3.193%), 12/14/2025	648,000	645,631	648,801
92826CAE2	Bond LT Other	VISA INC 0 4.15% (effective rate 4.16%), 12/14/2035	500,000	499,317	504,789
023608AF9	Bond LT Other	AMEREN CORP 0 2.7% (effective rate 2.586%), 11/15/2020	573,000	575,961	570,818
200447AB6	Bond LT Other	COMISON FED DE ELECTRIC 0 4.88% (effective rate 3.542%), 05/26/2021	550,000	585,735	556,875
29365TAA2	Bond LT Other	ENTERGY TEXAS 0 7.12% (effective rate 7.168%), 02/01/2019	290,000	289,638	328,353
373334KD2	Bond LT Other	GEORGIA POWER COMPANY 0 1.95% (effective rate 1.98%), 12/01/2018	380,000	379,675	379,037
476556DC6	Bond LT Other	JERSEY CENTRAL PWR AND LT 0 4.3% (effective rate 4.339%), 01/15/2026	444,000	442,600	446,716
591894BX7	Bond LT Other	METROPOLITAN EDISON 0 7.7% (effective rate 7.7%), 01/15/2019	217,000	217,000	247,096
59562VAY3	Bond LT Other	MIDAMERICAN ENERGY HOLDINGS 0 3.75% (effective rate 3.815%), 11/15/2023	383,000	381,298	393,027
641423BY3	Bond LT Other	NEVADA POWER CO 0 7.12% (effective rate 7.136%), 03/15/2019	654,000	653,697	747,983
65339KAK6	Bond LT Other	NEXTERA ENERGY CAPITAL 0 2.7% (effective rate 2.078%), 09/15/2019	550,000	561,874	547,561
68233JAD6	Bond LT Other	ONCOR ELECTRIC DELIVERY 0 6.8% (effective rate 5.815%), 09/01/2018	405,000	414,529	450,136
69352PAH6	Bond LT Other	PPL CAPITAL FUNDING INC 0 4.7% (effective rate 4.722%), 06/01/2043	351,000	349,807	349,408
797440BR4	Bond LT Other	SAN DIEGO G&E 0 3.6% (effective rate 3.602%), 09/01/2023	227,000	226,962	236,322
842587CJ4	Bond LT Other	SOUTHERN CO 0 2.45% (effective rate 2.493%), 09/01/2018	365,000	364,590	367,840

Retirement for Employees of Aetna Inc.
Separate Account 151 Invested Assets
December 31, 2015
EIN 23-2229683/Plan #003

Attachment 3

SecurityID	Security Type	Security	Par/Shares	Cost	Current Market Value
976843BK7	Bond LT Other	WISCONSIN PUBLIC SERVICE 0 1.65% (effective rate 1.682%), 12/04/2018	390,000	389,644	387,516
3128PX7M2	Bond LT Other	FHLMC GOLD 0 3% (effective rate 1.664%), 02/01/2027	506,131	531,232	522,535
3128PX5W2	Bond LT Other	FHLMC GOLD 0 3% (effective rate 1.817%), 02/01/2027	349,118	365,899	360,440
3132QPDN1	Bond LT Other	FHLMC GOLD 0 3% (effective rate 2.696%), 04/01/2045	430,979	441,482	430,869
3132QPD27	Bond LT Other	FHLMC GOLD 0 3% (effective rate 2.782%), 04/01/2045	437,961	447,967	437,713
3132GK2F2	Bond LT Other	FHLMC GOLD 0 4% (effective rate 2.992%), 12/01/2041	90,727	94,738	96,081
3132QTSC1	Bond LT Other	FHLMC GOLD 0 4% (effective rate 3.23%), 10/01/2045	1,000,004	1,066,923	1,057,232
3128MJWR7	Bond LT Other	FHLMC GOLD 0 4% (effective rate 3.244%), 07/01/2045	504,473	534,798	533,380
3132QSZN1	Bond LT Other	FHLMC GOLD 0 4% (effective rate 3.312%), 09/01/2045	812,915	864,809	859,435
3132QS2P2	Bond LT Other	FHLMC GOLD 0 4% (effective rate 3.338%), 09/01/2045	387,230	412,249	409,689
3132QQJ78	Bond LT Other	FHLMC GOLD 0 4% (effective rate 3.479%), 06/01/2045	2,775,805	2,961,811	2,957,341
3132QSYA0	Bond LT Other	FHLMC GOLD 0 4% (effective rate 3.506%), 09/01/2045	202,741	215,707	214,375
3132QS6V5	Bond LT Other	FHLMC GOLD 0 4% (effective rate 3.509%), 09/01/2045	250,927	266,935	265,345
3132QSY8	Bond LT Other	FHLMC GOLD 0 4% (effective rate 3.516%), 09/01/2045	156,211	166,140	165,271
3128MJXF2	Bond LT Other	FHLMC GOLD 0 4% (effective rate 3.541%), 11/01/2045	418,840	443,263	442,809
3132GF6E2	Bond LT Other	FHLMC GOLD 0 5% (effective rate 1.532%), 08/01/2041	279,722	301,170	307,174
3128LXCV0	Bond LT Other	FHLMC GOLD 0 5% (effective rate 2.447%), 09/01/2035	92,420	98,746	101,556
312945D47	Bond LT Other	FHLMC GOLD 0 5% (effective rate 3.251%), 01/01/2041	407,531	428,068	446,825
3128M7YM2	Bond LT Other	FHLMC GOLD 0 5.5% (effective rate 2.54%), 11/01/2038	696,124	757,530	779,654
31293R6H9	Bond LT Other	FHLMC GOLD 0 6% (effective rate 10.285%), 06/01/2029	993	955	1,115
3132FCAG0	Bond LT Other	FHLMC GOLD 0 6% (effective rate 3.423%), 03/01/2037	219,037	240,046	249,326
31292HMF8	Bond LT Other	FHLMC GOLD 0 6% (effective rate 5.962%), 11/01/2031	2,935	2,936	3,348
31293JM63	Bond LT Other	FHLMC GOLD 0 6% (effective rate 6.162%), 01/01/2029	3,752	3,726	4,215
31293EJ92	Bond LT Other	FHLMC GOLD 0 6% (effective rate 6.163%), 11/01/2028	2,431	2,414	2,731
31293DBD3	Bond LT Other	FHLMC GOLD 0 6% (effective rate 6.164%), 11/01/2028	4,990	4,955	5,608
31293HE90	Bond LT Other	FHLMC GOLD 0 6% (effective rate 6.176%), 01/01/2029	962	955	1,081
31287PM83	Bond LT Other	FHLMC GOLD 0 6% (effective rate 6.21%), 02/01/2032	3,674	3,633	4,127
31293JDK2	Bond LT Other	FHLMC GOLD 0 6% (effective rate 6.279%), 01/01/2029	1,244	1,233	1,421
31292GW28	Bond LT Other	FHLMC GOLD 0 6% (effective rate 6.281%), 10/01/2028	919	910	1,049
31292WAA9	Bond LT Other	FHLMC GOLD 0 6% (effective rate 6.297%), 06/01/2028	13,889	13,694	15,602
31293PF59	Bond LT Other	FHLMC GOLD 0 6% (effective rate 6.347%), 04/01/2029	2,493	2,450	2,800
31293NPA2	Bond LT Other	FHLMC GOLD 0 6% (effective rate 6.364%), 04/01/2029	1,100	1,080	1,236
31293NPB0	Bond LT Other	FHLMC GOLD 0 6% (effective rate 6.405%), 04/01/2029	895	878	1,005
31293KSC1	Bond LT Other	FHLMC GOLD 0 6% (effective rate 6.524%), 02/01/2029	1,043	1,032	1,171
31293QE25	Bond LT Other	FHLMC GOLD 0 6% (effective rate 6.618%), 05/01/2029	6,461	6,253	7,257
31293PDK8	Bond LT Other	FHLMC GOLD 0 6% (effective rate 6.632%), 04/01/2029	5,798	5,609	6,514
31292GXH4	Bond LT Other	FHLMC GOLD 0 6% (effective rate 6.842%), 11/01/2028	3,319	3,238	3,789
31292GU38	Bond LT Other	FHLMC GOLD 0 6% (effective rate 6.979%), 02/01/2028	705	688	801
31293MMU3	Bond LT Other	FHLMC GOLD 0 6% (effective rate 7.154%), 03/01/2029	1,186	1,155	1,332
31293KPX8	Bond LT Other	FHLMC GOLD 0 6% (effective rate 7.316%), 02/01/2029	4,514	4,467	5,071
31293JRP6	Bond LT Other	FHLMC GOLD 0 6% (effective rate 7.85%), 02/01/2029	214	208	240
31293DGF3	Bond LT Other	FHLMC GOLD 0 6.5% (effective rate 6.479%), 11/01/2028	11,503	11,540	13,101
31293DB84	Bond LT Other	FHLMC GOLD 0 6.5% (effective rate 6.483%), 11/01/2028	4,834	4,849	5,505
31293BC20	Bond LT Other	FHLMC GOLD 0 6.5% (effective rate 6.487%), 10/01/2028	6,965	6,985	7,932
31292YUF2	Bond LT Other	FHLMC GOLD 0 6.5% (effective rate 6.588%), 08/01/2028	2,602	2,596	2,963
3128FYRS6	Bond LT Other	FHLMC GOLD 0 6.5% (effective rate 6.627%), 04/01/2028	5,838	5,813	6,649
31293RUY5	Bond LT Other	FHLMC GOLD 0 6.5% (effective rate 6.721%), 06/01/2029	4,062	4,021	4,626
31292UGX7	Bond LT Other	FHLMC GOLD 0 6.5% (effective rate 6.795%), 05/01/2028	1,506	1,494	1,715
31293M7D8	Bond LT Other	FHLMC GOLD 0 6.5% (effective rate 6.82%), 04/01/2029	2,440	2,425	2,779
31293MTK8	Bond LT Other	FHLMC GOLD 0 6.5% (effective rate 6.886%), 04/01/2029	1,293	1,269	1,473
31293LEW0	Bond LT Other	FHLMC GOLD 0 6.5% (effective rate 6.887%), 03/01/2029	1,205	1,182	1,372
31293RH79	Bond LT Other	FHLMC GOLD 0 6.5% (effective rate 6.887%), 06/01/2029	135	133	154
31293N2K5	Bond LT Other	FHLMC GOLD 0 6.5% (effective rate 6.904%), 04/01/2029	2,774	2,720	3,159
31293RN72	Bond LT Other	FHLMC GOLD 0 6.5% (effective rate 6.912%), 06/01/2029	3,409	3,386	3,882
31293PH99	Bond LT Other	FHLMC GOLD 0 6.5% (effective rate 6.932%), 04/01/2029	657	644	748
31292ULD5	Bond LT Other	FHLMC GOLD 0 6.5% (effective rate 6.955%), 05/01/2028	1,072	1,064	1,221
31356ELE2	Bond LT Other	FHLMC GOLD 0 6.5% (effective rate 6.96%), 04/01/2024	90	89	102
31293SR27	Bond LT Other	FHLMC GOLD 0 6.5% (effective rate 7.114%), 07/01/2029	4,446	4,360	5,063
3128F9CW8	Bond LT Other	FHLMC GOLD 0 6.5% (effective rate 7.222%), 03/01/2026	664	645	757
31293QXU2	Bond LT Other	FHLMC GOLD 0 6.5% (effective rate 7.227%), 05/01/2029	368	359	419
31293QTE3	Bond LT Other	FHLMC GOLD 0 6.5% (effective rate 7.252%), 05/01/2029	181	177	206
3128FBRT4	Bond LT Other	FHLMC GOLD 0 6.5% (effective rate 7.315%), 04/01/2026	300	290	341
31293QXX6	Bond LT Other	FHLMC GOLD 0 6.5% (effective rate 7.325%), 05/01/2029	865	843	985
31293QU35	Bond LT Other	FHLMC GOLD 0 6.5% (effective rate 7.369%), 05/01/2029	1,045	1,023	1,190
31293QF8	Bond LT Other	FHLMC GOLD 0 6.5% (effective rate 7.689%), 05/01/2029	562	546	640
3128FCERO	Bond LT Other	FHLMC GOLD 0 6.5% (effective rate 7.745%), 05/01/2026	1,714	1,647	1,952

SecurityID	Security Type	Security	Par/Shares	Cost	Current Market Value
31335GNX9	Bond LT Other	FHLMC GOLD 0 6.5% (effective rate 7.928%), 06/01/2026	2,327	2,258	2,650
31292GT71	Bond LT Other	FHLMC GOLD 0 7% (effective rate 6.528%), 01/01/2028	4,779	4,834	5,313
31283GX93	Bond LT Other	FHLMC GOLD 0 7% (effective rate 6.581%), 12/01/2026	4,265	4,322	4,924
31292GVA1	Bond LT Other	FHLMC GOLD 0 7% (effective rate 6.636%), 05/01/2028	2,133	2,157	2,477
31283GZ26	Bond LT Other	FHLMC GOLD 0 7% (effective rate 6.663%), 09/01/2027	682	688	785
31292GP34	Bond LT Other	FHLMC GOLD 0 7% (effective rate 6.711%), 01/01/2026	134	135	153
31292VM26	Bond LT Other	FHLMC GOLD 0 7% (effective rate 6.89%), 05/01/2028	52,503	52,906	58,304
3128FXTX5	Bond LT Other	FHLMC GOLD 0 7% (effective rate 6.93%), 03/01/2028	186	187	194
31335GQN8	Bond LT Other	FHLMC GOLD 0 7% (effective rate 7.218%), 12/01/2026	1,225	1,217	1,410
31292GRP3	Bond LT Other	FHLMC GOLD 0 7% (effective rate 7.237%), 12/01/2026	744	739	822
31293XK23	Bond LT Other	FHLMC GOLD 0 7% (effective rate 7.257%), 10/01/2029	729	720	767
3128FF6N1	Bond LT Other	FHLMC GOLD 0 7% (effective rate 7.411%), 09/01/2026	226	223	227
31292GS72	Bond LT Other	FHLMC GOLD 0 7.5% (effective rate 6.728%), 08/01/2027	505	514	590
3128FRJN1	Bond LT Other	FHLMC GOLD 0 7.5% (effective rate 7.296%), 09/01/2027	1,999	2,022	2,174
3128FSM39	Bond LT Other	FHLMC GOLD 0 7.5% (effective rate 7.356%), 10/01/2027	2,338	2,362	2,408
31335GQE8	Bond LT Other	FHLMC GOLD 0 7.5% (effective rate 7.359%), 12/01/2026	961	967	1,137
3128FNAQ2	Bond LT Other	FHLMC GOLD 0 7.5% (effective rate 7.378%), 05/01/2027	64	65	66
3128FPV35	Bond LT Other	FHLMC GOLD 0 7.5% (effective rate 7.6%), 06/01/2027	379	378	383
31292GQ90	Bond LT Other	FHLMC GOLD 0 7.5% (effective rate 7.729%), 10/01/2026	1,199	1,191	1,353
3128FGYY4	Bond LT Other	FHLMC GOLD 0 7.5% (effective rate 7.744%), 10/01/2026	274	272	285
31335GNS0	Bond LT Other	FHLMC GOLD 0 7.5% (effective rate 7.841%), 05/01/2026	725	719	833
31292GQM1	Bond LT Other	FHLMC GOLD 0 7.5% (effective rate 7.841%), 05/01/2026	164	163	194
31292HAW4	Bond LT Other	FHLMC GOLD 0 7.5% (effective rate 8.069%), 02/01/2030	8,195	8,040	9,962
3128QLP96	Bond LT Other	FHLMC GOLD 0 2.44% (effective rate 1.839%), 11/01/2035	75,461	77,336	79,910
31407CDB0	Bond LT Other	FNMA 0 2.24% (effective rate 2.019%), 07/01/2035	238,871	240,365	253,506
3138WE4G1	Bond LT Other	FNMA 0 2.5% (effective rate 2.221%), 07/01/2030	460,024	466,684	464,192
3138WEUR8	Bond LT Other	FNMA 0 2.5% (effective rate 2.246%), 06/01/2030	751,119	761,977	757,925
3138WEWE5	Bond LT Other	FNMA 0 2.5% (effective rate 2.248%), 06/01/2030	1,142,274	1,158,784	1,152,624
3138WFNK8	Bond LT Other	FNMA 0 3% (effective rate 2.26%), 09/01/2030	696,890	724,558	719,672
3138EQB84	Bond LT Other	FNMA 0 3% (effective rate 2.478%), 08/01/2030	1,121,659	1,161,761	1,157,670
3138X0NJ3	Bond LT Other	FNMA 0 3% (effective rate 3.294%), 07/01/2043	1,397,962	1,367,803	1,400,876
3138E2VD4	Bond LT Other	FNMA 0 4% (effective rate 2.357%), 03/01/2042	1,034,094	1,100,612	1,097,050
3138ANSU8	Bond LT Other	FNMA 0 4% (effective rate 2.553%), 07/01/2042	222,195	236,875	235,720
3138EJQ76	Bond LT Other	FNMA 0 4% (effective rate 2.561%), 07/01/2042	1,647,065	1,771,166	1,748,131
3138WEUG2	Bond LT Other	FNMA 0 4% (effective rate 3.127%), 06/01/2045	1,619,140	1,731,216	1,718,391
3138XSMH7	Bond LT Other	FNMA 0 4% (effective rate 3.397%), 04/01/2044	1,722,794	1,803,097	1,839,810
3138YS4Q6	Bond LT Other	FNMA 0 4% (effective rate 3.506%), 06/01/2045	2,476,660	2,630,794	2,632,300
3138YV4E6	Bond LT Other	FNMA 0 4% (effective rate 3.506%), 07/01/2045	683,199	723,616	726,131
31419EZG7	Bond LT Other	FNMA 0 4.5% (effective rate 1.408%), 10/01/2040	334,053	362,081	361,525
3138EHDC3	Bond LT Other	FNMA 0 4.5% (effective rate 2.535%), 10/01/2041	326,034	346,198	352,796
31419EC56	Bond LT Other	FNMA 0 4.5% (effective rate 3.223%), 11/01/2040	304,640	315,195	330,611
31419EC98	Bond LT Other	FNMA 0 4.5% (effective rate 3.301%), 11/01/2040	354,168	369,093	383,310
3138A6JS0	Bond LT Other	FNMA 0 4.5% (effective rate 3.796%), 01/01/2041	247,967	255,905	268,345
3138A2HT9	Bond LT Other	FNMA 0 4.5% (effective rate 3.903%), 12/01/2040	190,157	194,274	206,032
3138A2JF7	Bond LT Other	FNMA 0 4.5% (effective rate 3.926%), 01/01/2041	239,111	244,283	258,579
3138A1T92	Bond LT Other	FNMA 0 4.5% (effective rate 4.071%), 12/01/2040	129,723	132,485	140,782
31415TJW1	Bond LT Other	FNMA 0 5% (effective rate 1.605%), 09/01/2023	54,462	56,834	56,392
31402RJL4	Bond LT Other	FNMA 0 5% (effective rate 2.821%), 07/01/2035	163,765	175,407	181,115
31416BKP2	Bond LT Other	FNMA 0 5% (effective rate 3.08%), 07/01/2037	333,710	357,537	369,106
31419KE92	Bond LT Other	FNMA 0 5% (effective rate 3.209%), 11/01/2040	254,724	272,622	282,054
31417WKH3	Bond LT Other	FNMA 0 5% (effective rate 3.506%), 05/01/2041	285,936	303,540	315,765
31391P6H4	Bond LT Other	FNMA 0 5% (effective rate 3.799%), 02/01/2018	9,288	9,355	9,617
31400HVC4	Bond LT Other	FNMA 0 5% (effective rate 4.368%), 03/01/2018	9,820	9,852	10,168
31418M5H1	Bond LT Other	FNMA 0 5.5% (effective rate 2.497%), 06/01/2039	133,070	145,456	149,623
31389RBW5	Bond LT Other	FNMA 0 5.5% (effective rate 4.337%), 03/01/2017	626	627	634
31410GZC0	Bond LT Other	FNMA 0 5.5% (effective rate 4.635%), 03/01/2037	127,997	130,879	143,421
31414KHR4	Bond LT Other	FNMA 0 5.7% (effective rate 5.279%), 09/01/2047	690,524	727,047	777,580
31419AXT9	Bond LT Other	FNMA 0 6% (effective rate 2.921%), 12/01/2040	46,531	51,251	52,647
31418MY63	Bond LT Other	FNMA 0 6% (effective rate 3.015%), 01/01/2040	740,667	822,210	850,206
31389RQT6	Bond LT Other	FNMA 0 6% (effective rate 3.703%), 04/01/2017	3,856	3,894	3,900
31409VGf4	Bond LT Other	FNMA 0 6% (effective rate 5.741%), 03/01/2021	18,194	18,231	19,255
31389CHK8	Bond LT Other	FNMA 0 6% (effective rate 6.27%), 01/01/2032	23,307	22,938	26,312
31374TYD5	Bond LT Other	FNMA 0 6% (effective rate 8.683%), 09/01/2029	4,634	4,250	5,287
31383KDZ7	Bond LT Other	FNMA 0 6.5% (effective rate 10.29%), 07/01/2029	1,757	1,679	2,008
31371KR37	Bond LT Other	FNMA 0 6.5% (effective rate 5.925%), 08/01/2032	7,828	7,950	8,946
31411SRA6	Bond LT Other	FNMA 0 6.5% (effective rate 6.336%), 03/01/2037	29,340	29,817	33,531
31371G2S8	Bond LT Other	FNMA 0 6.5% (effective rate 6.364%), 10/01/2028	1,787	1,790	2,042

Retirement for Employees of Aetna Inc.
Separate Account 151 Invested Assets
December 31, 2015
EIN 23-2229683/Plan #003

Attachment 3

SecurityID	Security Type	Security	Par/Shares	Cost	Current Market Value
31380MDY9	Bond LT Other	FNMA 0 6.5% (effective rate 6.381%), 10/01/2028	327	328	374
313615TW6	Bond LT Other	FNMA 0 6.5% (effective rate 6.417%), 01/01/2024	499	499	571
31381BVZ9	Bond LT Other	FNMA 0 6.5% (effective rate 6.476%), 12/01/2028	847	848	968
31379YUP6	Bond LT Other	FNMA 0 6.5% (effective rate 6.512%), 09/01/2028	268	268	306
31379YUQ4	Bond LT Other	FNMA 0 6.5% (effective rate 6.513%), 09/01/2028	1,736	1,735	1,983
31375Q6H2	Bond LT Other	FNMA 0 6.5% (effective rate 7.047%), 03/01/2026	1,260	1,234	1,440
31383HWQ3	Bond LT Other	FNMA 0 6.5% (effective rate 7.074%), 06/01/2029	2,857	2,771	3,265
31375JYY0	Bond LT Other	FNMA 0 6.5% (effective rate 8.402%), 03/01/2026	199	194	228
31378CHR6	Bond LT Other	FNMA 0 6.5% (effective rate 8.772%), 07/01/2027	867	837	991
31388UGL8	Bond LT Other	FNMA 0 7% (effective rate 3.501%), 01/01/2032	5,114	5,239	5,184
31411JCE4	Bond LT Other	FNMA 0 7% (effective rate 3.63%), 03/01/2038	110,524	118,827	121,953
31411JCP9	Bond LT Other	FNMA 0 7% (effective rate 5.818%), 04/01/2038	150,484	161,063	183,270
31383DMC4	Bond LT Other	FNMA 0 7% (effective rate 7.218%), 07/01/2029	2,073	2,050	2,120
31372VCR5	Bond LT Other	FNMA 0 7% (effective rate 7.266%), 05/01/2024	1,168	1,156	1,214
31372NHM9	Bond LT Other	FNMA 0 7% (effective rate 7.276%), 05/01/2024	2,138	2,115	2,308
31371YEX5	Bond LT Other	FNMA 0 7% (effective rate 7.279%), 03/01/2024	949	939	1,023
31372LUC0	Bond LT Other	FNMA 0 7% (effective rate 7.322%), 05/01/2024	471	466	505
31384JKU2	Bond LT Other	FNMA 0 7% (effective rate 7.439%), 12/01/2029	1,884	1,842	1,903
31372VLE4	Bond LT Other	FNMA 0 7% (effective rate 7.581%), 05/01/2024	607	598	642
31379FVW1	Bond LT Other	FNMA 0 7.5% (effective rate 7.291%), 03/01/2028	1,117	1,130	1,121
31379BFO	Bond LT Other	FNMA 0 7.5% (effective rate 7.293%), 01/01/2028	4,975	5,031	5,039
31368HXH1	Bond LT Other	FNMA 0 7.5% (effective rate 7.409%), 03/01/2024	1,182	1,182	1,320
31371EVL6	Bond LT Other	FNMA 0 7.5% (effective rate 7.481%), 04/01/2024	725	724	843
31374UUH7	Bond LT Other	FNMA 0 7.5% (effective rate 7.483%), 06/01/2025	664	664	666
31382DW26	Bond LT Other	FNMA 0 7.5% (effective rate 7.513%), 10/01/2029	796	796	835
423074AX1	Bond LT Other	HJ HEINZ CO 0 3.95% (effective rate 3.966%), 07/15/2025	584,000	583,254	589,437
50076QAE6	Bond LT Other	KRAFT FOODS GROUP INC 0 5% (effective rate 5.046%), 06/04/2042	403,000	400,295	405,777
501044CW9	Bond LT Other	KROGER CO 0 2.3% (effective rate 1.875%), 01/15/2019	562,000	568,775	563,471
871829AX5	Bond LT Other	SYSCO CORP 0 2.6% (effective rate 2.641%), 10/01/2020	330,000	329,393	330,522
151191AW3	Bond LT Other	CELULOZA ARAUCO CELARA 0 4.75% (effective rate 4.065%), 01/11/2022	275,000	284,614	279,890
816851AX7	Bond LT Other	SEMPRA ENERGY 0 2.85% (effective rate 2.873%), 11/15/2020	1,030,000	1,028,914	1,029,353
585055BR6	Bond LT Other	MEDTRONIC INC 0 3.15% (effective rate 3.183%), 03/15/2022	468,000	467,124	473,109
585055BS4	Bond LT Other	MEDTRONIC INC 0 3.5% (effective rate 3.613%), 03/15/2025	490,000	485,678	494,003
585055BT2	Bond LT Other	MEDTRONIC INC 0 4.38% (effective rate 4.442%), 03/15/2035	356,000	352,920	359,860
790849AM5	Bond LT Other	ST JUDE MEDICAL INC 0 2.8% (effective rate 2.509%), 09/15/2020	274,000	277,421	274,104
790849AK9	Bond LT Other	ST JUDE MEDICAL INC 0 4.75% (effective rate 4.79%), 04/15/2043	335,000	332,947	327,442
98956PAL6	Bond LT Other	ZIMMER HOLDINGS INC 0 3.15% (effective rate 3.19%), 04/01/2022	590,000	588,654	580,017
50540RAK8	Bond LT Other	LABORATORY CORP OF AMERICA 0 2.2% (effective rate 1.69%), 08/23/2017	323,000	325,657	324,137
50540RAR3	Bond LT Other	LABORATORY CORP OF AMERICA 0 2.62% (effective rate 2.472%), 02/01/2020	565,000	568,332	557,798
50540RAP7	Bond LT Other	LABORATORY CORP OF AMERICA 0 3.2% (effective rate 3.213%), 02/01/2022	310,000	309,773	304,242
161542CY9	Bond LT Other	CHASE FUNDING LOAN ACQUISITION 0 4.75% (effective rate 3.55%), 12/25/2019	258,223	263,715	260,934
651229AP1	Bond LT Other	NEWELL BRANDS INC 0 2.88% (effective rate 2.899%), 12/01/2019	600,000	599,464	578,806
00440EAT4	Bond LT Other	ACE INA HOLDINGS INC 0 2.3% (effective rate 2.312%), 11/03/2020	480,000	479,732	476,548
026874DF1	Bond LT Other	AMERICAN INTL GROUP 0 4.8% (effective rate 4.847%), 07/10/2045	655,000	650,185	633,289
00185AAJ3	Bond LT Other	AON PLC 0 2.8% (effective rate 2.839%), 03/15/2021	437,000	436,181	435,349
416515AV6	Bond LT Other	HARTFORD FINL SERV GROUP 0 6% (effective rate 6.334%), 01/15/2019	395,000	391,392	434,410
74256LAS8	Bond LT Other	PRINCIPAL LFE CLB FND II 0 2.62% (effective rate 2.651%), 11/19/2020	270,000	269,676	269,366
98420EAC9	Bond LT Other	XLIT LTD 0 4.45% (effective rate 4.496%), 03/31/2025	490,000	488,239	479,834
01609WAQ5	Bond LT Other	ALIBABA GROUP HOLDING 0 3.6% (effective rate 3.622%), 11/28/2024	742,000	740,750	708,790
670346AM7	Bond LT Other	NUCOR CORP 0 4% (effective rate 4.009%), 08/01/2023	397,000	396,757	384,927
773903AF6	Bond LT Other	ROCKWELL AUTOMATION INC 0 2.05% (effective rate 2.094%), 03/01/2020	590,000	588,961	584,899
776743AA4	Bond LT Other	ROPER TECHNOLOGIES INC 0 3% (effective rate 3.008%), 12/15/2020	789,000	788,694	785,725
20030NBEO	Bond LT Other	COMCAST CORP 0 4.65% (effective rate 4.655%), 07/15/2042	412,000	411,682	419,251

Retirement for Employees of Aetna Inc.
Separate Account 151 Invested Assets
December 31, 2015
EIN 23-2229683/Plan #003

Attachment 3

SecurityID	Security Type	Security	Par/Shares	Cost	Current Market Value
63946BAJ9	Bond LT Other	NBC UNIVERSAL MEDIA LLC 0 4.45% (effective rate 4.45%), 01/15/2043	557,000	556,992	545,724
88732JAY4	Bond LT Other	TIME WARNER CABLE INC 0 5.88% (effective rate 5.493%), 11/15/2040	273,000	286,898	258,713
887317AR6	Bond LT Other	TIME WARNER INC 0 4.05% (effective rate 4.087%), 12/15/2023	483,000	481,789	492,813
887317AS4	Bond LT Other	TIME WARNER INC 0 5.35% (effective rate 5.354%), 12/15/2043	348,000	347,790	347,497
887317AD7	Bond LT Other	TIME WARNER INC 0 6.5% (effective rate 5.117%), 11/15/2036	283,000	332,822	319,607
378272AG3	Bond LT Other	GLENCORE FUNDING LLC 0 3.12% (effective rate 3.196%), 04/29/2019	556,000	554,746	464,260
380956AF9	Bond LT Other	GOLDCORP INC 0 3.62% (effective rate 3.646%), 06/09/2021	405,000	404,576	380,309
278062AE4	Bond LT Other	EATON CORP 0 4.15% (effective rate 4.173%), 11/02/2042	395,000	393,524	364,239
36962G6P4	Bond LT Other	GENERAL ELECTRIC CAP CORP 0 2.1% (effective rate 2.112%), 12/11/2019	527,000	526,758	526,945
369604BF9	Bond LT Other	GENERAL ELECTRIC CAP CORP 0 4.12% (effective rate 4.158%), 10/09/2042	402,000	399,848	392,668
902118BS6	Bond LT Other	TYCO INTL GROUP 0 3.9% (effective rate 3.985%), 02/14/2026	330,000	327,677	330,736
037411AW5	Bond LT Other	APACHE CORP 0 5.1% (effective rate 4.26%), 09/01/2040	582,000	655,292	497,502
05565QCX4	Bond LT Other	BP CAPITAL MARKETS PLC 0 2.32% (effective rate 2.315%), 02/13/2020	390,000	390,000	384,251
166764AY6	Bond LT Other	CHEVRON CORP 0 2.42% (effective rate 2.419%), 11/17/2020	449,000	449,000	446,474
29245JAE2	Bond LT Other	EMP NACIONAL DEL PETROLEO 0 5.25% (effective rate 3.673%), 08/10/2020	325,000	346,531	335,855
42809HAF4	Bond LT Other	HESS CORP 0 3.5% (effective rate 3.58%), 07/15/2024	361,000	358,886	316,244
48667QAE5	Bond LT Other	KAZMUNAYGAS NATIONAL CO 0 7% (effective rate 4.321%), 05/05/2020	475,000	524,876	502,928
56585AAH5	Bond LT Other	MARATHON PETROLEUM CORP 0 4.75% (effective rate 4.822%), 09/15/2044	629,000	621,955	514,142
56585AAJ1	Bond LT Other	MARATHON PETROLEUM CORP 0 5% (effective rate 5.072%), 09/15/2054	177,000	174,836	141,767
674599CF0	Bond LT Other	OCCIDENTAL PETROLEUM 0 4.62% (effective rate 4.692%), 06/15/2045	328,000	324,505	318,156
71654QAW2	Bond LT Other	PETROLEOS MEXICANOS 0 6% (effective rate 3.182%), 03/05/2020	500,000	554,683	519,500
723787AL1	Bond LT Other	PIONEER NATURAL RESOURCES 0 3.45% (effective rate 3.503%), 01/15/2021	982,000	979,557	906,733
822582BM3	Bond LT Other	SHELL INTERNATIONAL FIN 0 1.62% (effective rate 1.738%), 11/10/2018	520,000	518,364	517,132
822582BD3	Bond LT Other	SHELL INTERNATIONAL FIN 0 3.25% (effective rate 3.286%), 05/11/2025	540,000	538,429	527,027
822582BF8	Bond LT Other	SHELL INTERNATIONAL FIN 0 4.38% (effective rate 4.387%), 05/11/2045	130,000	129,738	122,729
85771PAG7	Bond LT Other	STATOIL ASA 0 2.45% (effective rate 3.174%), 01/17/2023	490,000	467,758	464,495
161546GR1	Bond LT Other	CHASE FUNDING MORTGAGE LOAN AS 0 1.02% (effective rate 1.016%), 07/25/2033	18,057	18,065	16,427
12592WAD0	Bond LT Other	CNH EQUIPMENT TRUST 0 1.85% (effective rate 1.859%), 04/15/2021	1,480,000	1,479,869	1,471,471
74332MAC9	Bond LT Other	PROGRESS RESIDENTIAL TRUST 0 3.14% (effective rate 3.138%), 06/12/2032	1,500,000	1,499,819	1,448,651
85172LAA4	Bond LT Other	SPRINGLEAF FUNDING TRUST 0 3.16% (effective rate 3.186%), 11/15/2024	540,000	539,912	536,147
00287YAP4	Bond LT Other	ABBVIE INC 0 3.2% (effective rate 3.23%), 11/06/2022	210,000	209,611	206,710
581557BD6	Bond LT Other	MCKESSON CORP 0 2.28% (effective rate 1.922%), 03/15/2019	372,000	376,162	370,524
582839AJ5	Bond LT Other	MEAD JOHNSON NUTRITION C 0 3% (effective rate 3.021%), 11/15/2020	220,000	219,785	219,934
58933YAQ8	Bond LT Other	MERCK & CO INC 0 2.35% (effective rate 2.371%), 02/10/2022	385,000	384,537	378,015
628530BF3	Bond LT Other	MYLAN INC 0 2.55% (effective rate 2.597%), 03/28/2019	531,000	530,221	524,052
66989HAK4	Bond LT Other	NOVARTIS CAPITAL CORP 0 4% (effective rate 4.115%), 11/20/2045	530,000	519,555	519,120
714295AB8	Bond LT Other	PERRIGO FINANCE PLC 0 3.5% (effective rate 3.51%), 12/15/2021	550,000	549,700	534,594
28370TAG4	Bond LT Other	EL PASO PIPELINE PART OP 0 4.3% (effective rate 4.304%), 05/01/2024	314,000	313,897	269,981
29273RAK5	Bond LT Other	ENERGY TRANSFER PARTNERS 0 9.7% (effective rate 9.643%), 03/15/2019	433,000	433,551	476,875
29379VBJ1	Bond LT Other	ENTERPRISE PRODUCTS OPER 0 4.9% (effective rate 4.923%), 05/15/2046	290,000	288,939	236,985
494550BU9	Bond LT Other	KINDER MORGAN ENERGY 0 5.5% (effective rate 5.554%), 03/01/2044	1,151,000	1,142,105	897,835

SecurityID	Security Type	Security	Par/Shares	Cost	Current Market Value
718549AA6	Bond LT Other	PHILLIPS 66 PARTNERS LP 0 2.65% (effective rate 2.645%), 02/15/2020	510,000	510,000	481,348
86765BAL3	Bond LT Other	SUNOCO LOGISTICS PARTNER 0 3.45% (effective rate 3.453%), 01/15/2023	409,000	408,918	345,212
86765BAN9	Bond LT Other	SUNOCO LOGISTICS PARTNER 0 4.25% (effective rate 4.016%), 04/01/2024	125,000	126,982	108,110
86765BAP4	Bond LT Other	SUNOCO LOGISTICS PARTNER 0 5.3% (effective rate 5.311%), 04/01/2044	792,000	790,662	589,429
86765BAQ2	Bond LT Other	SUNOCO LOGISTICS PARTNER 0 5.35% (effective rate 5.395%), 05/15/2045	143,000	142,048	106,190
893526DK6	Bond LT Other	TRANS CANADA PIPELINES 0 3.8% (effective rate 3.721%), 10/01/2020	841,000	843,791	857,812
96950FAN4	Bond LT Other	WILLIAMS PARTNERS LP 0 5.4% (effective rate 5.422%), 03/04/2044	375,000	373,785	251,335
024836AC2	Bond LT Other	AMERICAN CAMPUS CMNTYS 0 3.35% (effective rate 3.391%), 10/01/2020	1,002,000	1,000,166	1,000,540
22003BAJ5	Bond LT Other	CORPORATE OFFICE PROP LP 0 3.7% (effective rate 3.742%), 06/15/2021	555,000	553,853	537,488
294752AH3	Bond LT Other	EQUITY ONE INC 0 3.75% (effective rate 3.82%), 11/15/2022	484,000	481,945	467,400
29717PAN7	Bond LT Other	ESSEX PORTFOLIO LP 0 3.88% (effective rate 3.948%), 05/01/2024	775,000	770,958	774,313
40414LAM1	Bond LT Other	HCP INC 0 3.4% (effective rate 3.497%), 02/01/2025	472,000	468,455	439,660
40414LAN9	Bond LT Other	HCP INC 0 4% (effective rate 4.107%), 06/01/2025	380,000	376,839	371,037
756109AN4	Bond LT Other	REALTY INCOME CORP 0 3.25% (effective rate 3.323%), 10/15/2022	374,000	372,340	360,928
81721MAJ8	Bond LT Other	SENIOR HOUSING PROPERTIE 0 3.25% (effective rate 3.266%), 05/01/2019	604,000	603,678	601,846
939653AM3	Bond LT Other	WASHINGTON REIT 0 3.95% (effective rate 3.724%), 10/15/2022	20,000	20,260	19,640
948741AJ2	Bond LT Other	WEINGARTEN REALTY INVEST 0 3.5% (effective rate 3.556%), 04/15/2023	781,000	778,187	759,264
126650CH1	Bond LT Other	CVS HEALTH CORP 0 1.9% (effective rate 1.924%), 07/20/2018	521,000	520,686	520,689
126650CN8	Bond LT Other	CVS HEALTH CORP 0 5.12% (effective rate 5.149%), 07/20/2045	423,000	421,453	445,601
500255AV6	Bond LT Other	KOHL'S CORP 0 5.55% (effective rate 5.572%), 07/17/2045	301,000	300,036	280,140
55616XAH0	Bond LT Other	MACYS RETAIL HLDGS INC 0 2.88% (effective rate 2.891%), 02/15/2023	318,000	317,669	288,188
55616XAJ6	Bond LT Other	MACYS RETAIL HLDGS INC 0 4.3% (effective rate 4.323%), 02/15/2043	258,000	257,048	198,062
038222AH8	Bond LT Other	APPLIED MATERIALS INC 0 2.62% (effective rate 2.34%), 10/01/2020	393,000	397,918	392,548
482480AD2	Bond LT Other	KLA-TENCOR CORP 0 4.12% (effective rate 4.128%), 11/01/2021	239,000	238,953	239,347
747525AK9	Bond LT Other	QUALCOMM INC 0 4.8% (effective rate 4.834%), 05/20/2045	470,000	467,481	417,599
31620MAP1	Bond LT Other	FIDELITY NATIONAL INFORM 0 3.62% (effective rate 3.654%), 10/15/2020	418,000	417,456	423,445
594918BC7	Bond LT Other	MICROSOFT CORP 0 3.5% (effective rate 3.581%), 02/12/2035	240,000	237,319	221,819
68389XB1	Bond LT Other	ORACLE CORP 0 4.12% (effective rate 4.149%), 05/15/2045	425,000	423,261	402,979
455780BD7	Bond LT Other	REPUBLIC OF INDONESIA 0 5.88% (effective rate 3.31%), 03/13/2020	400,000	439,897	433,577
698299AX2	Bond LT Other	REPUBLIC OF PANAMA 0 5.2% (effective rate 2.836%), 01/30/2020	275,000	299,874	298,375
836205AM6	Bond LT Other	SOUTH AFRICA REPUBLIC OF 0 6.88% (effective rate 3.177%), 05/27/2019	225,000	251,645	240,426
900123BD1	Bond LT Other	TURKEY REPUBLIC OF 0 7% (effective rate 3.252%), 03/11/2019	450,000	500,748	492,192
00206RCL4	Bond LT Other	AT&T INC 0 2.45% (effective rate 2.46%), 06/30/2020	370,000	369,844	364,385
00206RBH4	Bond LT Other	AT&T INC 0 4.3% (effective rate 3.157%), 12/15/2042	2,000	2,413	1,709
00206RCG5	Bond LT Other	AT&T INC 0 4.8% (effective rate 4.823%), 06/15/2044	373,000	371,669	341,719
00206RAD4	Bond LT Other	AT&T INC 0 6.5% (effective rate 4.981%), 09/01/2037	173,000	207,574	193,331
17275RAV4	Bond LT Other	CISCO SYSTEMS INC 0 3% (effective rate 3.086%), 06/15/2022	160,000	159,199	162,727
74913GAT2	Bond LT Other	QWEST CORPORATION 0 6.5% (effective rate 5.472%), 06/01/2017	268,000	271,691	280,454
87936UAA7	Bond LT Other	TELEFONIC CHILE SA 0 3.88% (effective rate 3.844%), 10/12/2022	400,000	400,705	394,124
92343VCR3	Bond LT Other	VERIZON COMMUNICATIONS 0 3.5% (effective rate 3.579%), 11/01/2024	451,000	448,305	445,453
92343VBY9	Bond LT Other	VERIZON COMMUNICATIONS 0 4.15% (effective rate 4.17%), 03/15/2024	370,000	369,471	380,235
92343VCM4	Bond LT Other	VERIZON COMMUNICATIONS 0 5.01% (effective rate 4.935%), 08/21/2054	428,000	433,611	391,873
92343VBZ6	Bond LT Other	VERIZON COMMUNICATIONS 0 5.05% (effective rate 5.056%), 03/15/2034	317,000	316,750	315,833

Retirement for Employees of Aetna Inc.
Separate Account 151 Invested Assets
December 31, 2015
EIN 23-2229683/Plan #003

Attachment 3

SecurityID	Security Type	Security	Par/Shares	Cost	Current Market Value
92343VBR4	Bond LT Other	VERIZON COMMUNICATIONS 0 5.15% (effective rate 5.192%), 09/15/2023	632,000	630,280	694,774
361448AV5	Bond LT Other	GATX CORP 0 2.6% (effective rate 2.423%), 03/30/2020	623,000	627,329	606,101
17315QAW6	Bond LT Other	CITIGROUP MORTGAGE LOAN TRUST 0 5% (effective rate 3.021%), 10/25/2035	288,377	292,208	297,867
36242D7K3	Bond LT Other	GSR MORTGAGE LOAN TRUST 0 0.92% (effective rate 0.923%), 06/25/2035	16,569	16,569	15,750
466247LP6	Bond LT Other	JP MORGAN MORTGAGE TRUST 0 2.75% (effective rate 2.333%), 02/25/2035	118,119	120,145	119,946
3137G0CG2	Bond LT Other	STRUCTURED AGENCY CREDIT RISK 0 2.62% (effective rate 2.7%), 09/25/2024	1,930,000	1,924,947	1,909,402
3137G0EF2	Bond LT Other	STRUCTURED AGENCY CREDIT RISK 0 2.65% (effective rate 2.665%), 03/25/2025	750,000	750,000	747,838
92922FRJ9	Bond LT Other	WASHINGTON MUTUAL 0 6% (effective rate 5.276%), 06/25/2034	230,377	235,497	247,563
94982HAC1	Bond LT Other	WELLS FARGO MORTGAGE BACKED 0 2.74% (effective rate 4.886%), 10/25/2033	342,289	314,160	344,714
94978JAC3	Bond LT Other	WELLS FARGO MTG BACKED SECUR 0 2.73% (effective rate 1.737%), 06/25/2034	69,055	70,813	69,208
BIN0RA5R9	INTEREST RATE SWAPS	Interest Rate Swap-CLR 0 0.33% (effective rate 0%), 07/31/2020	17,495,000	-	127,436
BIN0RLJG4	INTEREST RATE SWAPS	Interest Rate Swap-CLR 0 0.33% (effective rate 0%), 11/04/2020	15,054,000	-	99,140
BIN0RA5R9	INTEREST RATE SWAPS	Interest Rate Swap-CLR 0 1.49% (effective rate 0%), 07/31/2020	(17,495,000)	-	-
BIN0RLJG4	INTEREST RATE SWAPS	Interest Rate Swap-CLR 0 1.56% (effective rate 0%), 11/04/2020	(15,054,000)	-	-
949746556	Preferred Stock - N/R	WELLS FARGO COMPANY 0 0% (effective rate 0%),	14,200	355,000	370,904
784924847	Short Term - Mutual Fund	SSGA US Treasury Fund 0	9,144,630	9,144,630	9,144,630
ED5397291	Step-Up Perpetual Bonds	AEGON NV 0	500,500	449,629	395,803
Total General Investments				424,102,580	421,483,323

Retirement Plan for Employees of Aetna Inc.
 Separate Account 21 Invested Assets
 December 31, 2015
 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>
G0177J108	Common Stock-Unaffil	ALLERGAN PLC 0	7,618.00	2,103,998	2,380,625
23135106	Common Stock-Unaffil	AMAZON.COM INC 0	11,012.00	3,994,189	7,442,901
00164V103	Common Stock-Unaffil	AMC NETWORKS INC A 0	14,833.00	1,092,704	1,107,728
31100100	Common Stock-Unaffil	AMETEK INC 0	36,398.00	1,505,370	1,950,569
31162100	Common Stock-Unaffil	AMGEN INC 0	20,982.00	3,458,187	3,406,008
37833100	Common Stock-Unaffil	APPLE INC 0	101,491.00	5,002,517	10,682,943
Y0486S104	Common Stock-Unaffil	AVAGO TECHNOLOGIES LTD 0	19,520.00	2,356,412	2,833,328
151020104	Common Stock-Unaffil	CELGENE CORP 0	20,784.00	1,658,259	2,489,092
169656105	Common Stock-Unaffil	CHIPOTLE MEXICAN GRILL INC 0	2,477.00	1,405,388	1,188,588
19122T109	Common Stock-Unaffil	COCA COLA ENTERPRISES 0	50,315.00	2,486,051	2,477,511
192446102	Common Stock-Unaffil	COGNIZANT TECH SOLUTIONS 0	43,862.00	2,059,069	2,632,597
126650100	Common Stock-Unaffil	CVS CAREMARK CORP 0	36,449.00	2,536,302	3,563,619
235851102	Common Stock-Unaffil	DANAHER CORP 0	35,175.00	2,439,558	3,267,054
2.82E+112	Common Stock-Unaffil	EDWARDS LIFESCIENCES CORP 0	30,604.00	2,231,525	2,417,104
285512109	Common Stock-Unaffil	ELECTRONIC ARTS INC 0	28,181.00	1,298,631	1,936,598
N6596X109	Common Stock-Unaffil	FREESCALE SEMICONDUCTOR LTD 0	18,590.82	1,567,031	1,566,277
406216101	Common Stock-Unaffil	HALLIBURTON CO 0	48,800.00	2,094,888	1,661,152
G47791101	Common Stock-Unaffil	INGERSOLL-RAND CO LTD 0	40,664.00	2,210,986	2,248,313
471109108	Common Stock-Unaffil	JARDEN CORP 0	31,926.00	1,758,983	1,823,613
58155Q103	Common Stock-Unaffil	MCKESSON CORP 0	13,609.00	2,062,917	2,684,103
615369105	Common Stock-Unaffil	MOODY'S CORP 0	21,032.00	2,088,982	2,110,351
654106103	Common Stock-Unaffil	NIKE INC 0	68,442.00	2,891,373	4,277,625
695156109	Common Stock-Unaffil	PACKAGING CORP OF AMERICA 0	24,505.00	1,641,882	1,545,040
776696106	Common Stock-Unaffil	ROPER INDUSTRIES INC 0	11,919.00	1,127,723	2,262,107
778296103	Common Stock-Unaffil	ROSS STORES INC 0	38,820.00	1,956,162	2,088,904
855244109	Common Stock-Unaffil	STARBUCKS CORP 0	28,325.00	1,639,880	1,700,350
883203101	Common Stock-Unaffil	TEXTRON INC 0	38,008.00	1,588,138	1,596,716
666807102	Common Stock-Unaffil	NORTHROP GRUMMAN CORP 0	10,771.00	1,860,356	2,033,673
713448108	Common Stock-Unaffil	PEPSICO INC 0	48,590.00	4,316,177	4,855,113
277432100	Common Stock-Unaffil	EASTMAN CHEMICAL 0	31,633.00	2,480,142	2,135,544
09247X101	Common Stock-Unaffil	BLACKROCK INC 0	6,927.00	1,768,114	2,358,782
45866F104	Common Stock-Unaffil	INTERCONTINENTALEXCHANGE INC 0	10,718.00	2,244,684	2,746,595
87236Y108	Common Stock-Unaffil	TD AMERITRADE HOLDING CORP 0	61,612.00	2,057,523	2,138,553
92826C839	Common Stock-Unaffil	VISA INC 0	71,828.00	4,435,413	5,570,261
854502101	Common Stock-Unaffil	STANLEY WORKS/THE 0	16,322.00	1,582,843	1,742,047
171340102	Common Stock-Unaffil	CHURCH & DWIGHT CO INC 0	23,101.00	1,940,322	1,960,813
30303M102	Common Stock-Unaffil	FACEBOOK INC-A 0	30,066.00	2,824,978	3,146,708
20030N101	Common Stock-Unaffil	COMCAST CORP 0	69,205.00	2,072,035	3,905,238
25470M109	Common Stock-Unaffil	DISH NETWORK CORP-A 0	36,918.00	2,681,281	2,110,971
02079K305	Common Stock-Unaffil	ALPHABET INC CAP STK CL A 0	11,225.00	6,643,177	8,733,162
09062X103	Common Stock-Unaffil	BIOGEN INC 0	8,051.00	3,191,528	2,466,424
110122108	Common Stock-Unaffil	BRISTOL MYERS SQUIBB 0	52,854.00	3,258,524	3,635,827
228368106	Common Stock-Unaffil	CROWN HOLDING INC 0	39,490.00	2,023,967	2,002,143
247361702	Common Stock-Unaffil	DELTA AIR LINES INC 0	63,764.00	2,542,815	3,232,197
375558103	Common Stock-Unaffil	GILEAD SCIENCES INC 0	22,161.00	1,527,770	2,242,472
437076102	Common Stock-Unaffil	HOME DEPOT INC 0	49,175.00	3,097,697	6,503,394
580135101	Common Stock-Unaffil	MCDONALD'S CORP 0	38,847.00	4,397,265	4,589,385
58933Y105	Common Stock-Unaffil	MERCK & CO INC 0	44,215.00	2,572,694	2,335,436
594918104	Common Stock-Unaffil	MICROSOFT CORP 0	86,979.00	3,932,256	4,825,595
61174X109	Common Stock-Unaffil	MONSTER BEVERAGE CORP 0	13,783.00	1,417,277	2,053,116
91324P102	Common Stock-Unaffil	UNITED HEALTH GROUP 0	27,801.00	3,409,495	3,270,510
82481R106	Common Stock-Unaffil	SHIRE PLC-ADR 0	9,944.00	2,494,869	2,038,520
22160K105	Common Stock-Unaffil	COSTCO WHOLESALE CORP 0	16,750.00	1,765,608	2,705,125
256677105	Common Stock-Unaffil	DOLLAR GENERAL CORP 0	37,349.00	2,788,905	2,684,273
00724F101	Common Stock-Unaffil	ADOBE SYSTEMS INC 0	38,324.00	3,230,230	3,600,157
756577102	Common Stock-Unaffil	RED HAT INC 0	23,840.00	1,646,967	1,974,190
79466L302	Common Stock-Unaffil	SALESFORCE.COM INC 0	11,270.00	885,617	883,568
784924847	Short Term - Mutual Fund	SSGA US Treasury Fund 0	2,382,388.88	2,382,389	2,382,389
Total General Investments				141,730,023	172,202,993