# 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 6057(b) and 6058(a) of the Internal Revenue Code (the Code).

▶ **Complete all entries in accordance with the instructions to the Form 5500.**

OMB Nos. 1210-0110
1210-0089

**2016**

**This Form is Open to Public Inspection**

## Part I Annual Report Identification Information

For calendar plan year 2016 or fiscal plan year beginning 01/01/2016 and ending 12/31/2016

**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.)
- [X] 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. . . . . ▶ [X]

**D** Check box if filing under:
- [X] Form 5558
- [ ] automatic extension
- [ ] the DFVC program
- [ ] special extension (enter description)

## Part II Basic Plan Information—enter all requested information

**1a** Name of plan
ROCKWELL COLLINS PENSION PLAN

**1b** Three-digit plan number (PN) ▶ 001

**1c** Effective date of plan 12/06/1996

**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)
ROCKWELL COLLINS, INC.

400 COLLINS ROAD, MAIL CODE 124-318
CEDAR RAPIDS, IA 52498

**2b** Employer Identification Number (EIN) 52-2314475

**2c** Plan Sponsor's telephone number 714-929-3432

**2d** Business code (see instructions) 335900

**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. | 09/08/2017 | ROSA BARONE |
| | **Signature of plan administrator** | Date | Enter name of individual signing as plan administrator |
| **SIGN HERE** | | | |
| | **Signature of employer/plan sponsor** | Date | Enter name of individual signing as employer or plan sponsor |
| **SIGN HERE** | | | |
| | **Signature of DFE** | Date | Enter name of individual signing as DFE |

Preparer's name (including firm name, if applicable) and address (include room or suite number)

Preparer's telephone number

| | | |
|---|---|---|
| **3a** Plan administrator's name and address [X] Same as Plan Sponsor | **3b** Administrator's EIN | |
| | **3c** Administrator's telephone number | |
| **4** If the name and/or EIN of the plan sponsor has changed since the last return/report filed for this plan, enter the name, EIN and the plan number from the last return/report: | **4b** EIN | |
| **a** Sponsor's name | **4c** PN | |

| | | |
|---|---|---|
| **5** Total number of participants at the beginning of the plan year | **5** | 30471 |
| **6** Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines **6a(1), 6a(2), 6b, 6c,** and **6d**). | | |
| **a(1)** Total number of active participants at the beginning of the plan year | **6a(1)** | 8791 |
| **a(2)** Total number of active participants at the end of the plan year | **6a(2)** | 8540 |
| **b** Retired or separated participants receiving benefits | **6b** | 15210 |
| **c** Other retired or separated participants entitled to future benefits | **6c** | 6462 |
| **d** Subtotal. Add lines **6a(2)**, **6b**, and **6c**. | **6d** | 30212 |
| **e** Deceased participants whose beneficiaries are receiving or are entitled to receive benefits. | **6e** | 1446 |
| **f** Total. Add lines **6d** and **6e**. | **6f** | 31658 |
| **g** Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item) | **6g** | |
| **h** Number of participants that terminated employment during the plan year with accrued benefits that were less than 100% vested | **6h** | 4 |
| **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:

1A 1C 1I 3F 3H

**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)** [X] Insurance
- **(2)** [ ] Code section 412(e)(3) insurance contracts
- **(3)** [X] Trust
- **(4)** [ ] General assets of the sponsor

**9b** Plan benefit arrangement (check all that apply)

- **(1)** [X] Insurance
- **(2)** [ ] Code section 412(e)(3) insurance contracts
- **(3)** [X] 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)** [X] **R** (Retirement Plan Information)
- **(2)** [ ] **MB** (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary
- **(3)** [X] **SB** (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary

**b General Schedules**

- **(1)** [X] **H** (Financial Information)
- **(2)** [ ] **I** (Financial Information – Small Plan)
- **(3)** [X] 2 **A** (Insurance Information)
- **(4)** [X] **C** (Service Provider Information)
- **(5)** [X] **D** (DFE/Participating Plan Information)
- **(6)** [X] **G** (Financial Transaction Schedules)

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

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

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

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

**11c** Enter the Receipt Confirmation Code for the 2016 Form M-1 annual report. If the plan was not required to file the 2016 Form M-1 annual report, enter the Receipt Confirmation Code for the most recent Form M-1 that was required to be filed under the Form M-1 filing requirements. (Failure to enter a valid Receipt Confirmation Code will subject the Form 5500 filing to rejection as incomplete.)

Receipt Confirmation Code_____

# SCHEDULE A (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

## Insurance Information

This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).

▶ **File as an attachment to Form 5500.**

▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).

OMB No. 1210-0110

**2016**

**This Form is Open to Public Inspection**

For calendar plan year 2016 or fiscal plan year beginning 01/01/2016 and ending 12/31/2016

**A** Name of plan
ROCKWELL COLLINS PENSION PLAN

**B** Three-digit plan number (PN) ▶ 001

**C** Plan sponsor's name as shown on line 2a of Form 5500
ROCKWELL COLLINS, INC.

**D** Employer Identification Number (EIN)
52-2314475

**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.

**1** Coverage Information:

**(a)** Name of insurance carrier
PRUDENTIAL RETIREMENT INSURANCE AND ANNUITY 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 |
| 06-1050034 | 93629 | 016729A | 13 | 01/01/2016 | 12/31/2016 |

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

| **(a)** Total amount of commissions paid | **(b)** Total amount of fees paid |
|---|---|
| | |

**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 | |
| | | | |

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

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

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

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

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

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

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

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

## Part II Investment and Annuity Contract Information

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

| | | | |
|---|---|---|---|
| 4 | Current value of plan's interest under this contract in the general account at year end | 4 | 951112 |
| 5 | Current value of plan's interest under this contract in separate accounts at year end | 5 | 0 |

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. | 6d | |

Specify nature of costs ▶

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 ▶ GUARANTEED GENERAL ACCOUNT CONTRACT

| | | | | | |
|---|---|---|---|---|---|
| b | Balance at the end of the previous year | | | 7b | 957688 |
| c | Additions: (1) Contributions deposited during the year | 7c(1) | | | |
| | (2) Dividends and credits | 7c(2) | | | |
| | (3) Interest credited during the year | 7c(3) | 39777 | | |
| | (4) Transferred from separate account | 7c(4) | | | |
| | (5) Other (specify below) ▶ | 7c(5) | | | |
| | (6) Total additions | | | 7c(6) | 39777 |
| d | Total of balance and additions (add lines **7b** and **7c(6)**) | | | 7d | 997465 |
| e | Deductions: | | | | |
| | (1) Disbursed from fund to pay benefits or purchase annuities during year | 7e(1) | 40017 | | |
| | (2) Administration charge made by carrier | 7e(2) | | | |
| | (3) Transferred to separate account | 7e(3) | | | |
| | (4) Other (specify below) ▶ CONTRACT EXPENSE AND ELECTIVE SERVICE CHARGES | 7e(4) | 6336 | | |
| | (5) Total deductions | | | 7e(5) | 46353 |
| f | Balance at the end of the current year (subtract line **7e(5)** from line **7d**) | | | 7f | 951112 |

## 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)** | 0 |
| **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)** | 0 |
| (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)** | 0 |
| (2) Dividends or retroactive rate refunds. (These amounts were ☐ paid in cash, or ☐ credited.) | | | **9c(2)** | |
| **d** Status of policyholder reserves at end of year: (1) Amount held to provide benefits after retirement | | | **9d(1)** | |
| (2) Claim reserves | | | **9d(2)** | |
| (3) Other reserves | | | **9d(3)** | |
| **e** Dividends or retroactive rate refunds due. (Do not include amount entered in line **9c(2)**.) | | | **9e** | |
| **10** Nonexperience-rated contracts: | | | | |
| **a** Total premiums or subscription charges paid to carrier | | | **10a** | |
| **b** If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, other than reported in Part I, line 2 above, report amount. | | | **10b** | |

Specify nature of costs.

## Part IV Provision of Information

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

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

# SCHEDULE A (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

# Insurance Information

This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).

▶ **File as an attachment to Form 5500.**

▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).

OMB No. 1210-0110

**2016**

**This Form is Open to Public Inspection**

For calendar plan year 2016 or fiscal plan year beginning 01/01/2016 and ending 12/31/2016

**A** Name of plan
ROCKWELL COLLINS PENSION PLAN

**B** Three-digit plan number (PN) ▶ 001

**C** Plan sponsor's name as shown on line 2a of Form 5500
ROCKWELL COLLINS, INC.

**D** Employer Identification Number (EIN)
52-2314475

**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.

**1** Coverage Information:

**(a)** Name of insurance carrier
PRUDENTIAL RETIREMENT INSURANCE AND ANNUITY 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 |
| 06-1050034 | 93629 | 016729B | 28 | 01/01/2016 | 12/31/2016 |

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

| **(a)** Total amount of commissions paid | **(b)** Total amount of fees paid |
|---|---|
| | |

**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 | |
| | | | |

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

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

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

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

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

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

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

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

## Part II Investment and Annuity Contract Information

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

| | | | |
|---|---|---|---|
| 4 | Current value of plan's interest under this contract in the general account at year end | 4 | 1733209 |
| 5 | Current value of plan's interest under this contract in separate accounts at year end | 5 | 0 |

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. | 6d | |

Specify nature of costs ▶

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 ▶ GUARANTEED GENERAL ACCOUNT CONTRACT

| | | | | | |
|---|---|---|---|---|---|
| b | Balance at the end of the previous year | | | 7b | 1886994 |
| c | Additions: (1) Contributions deposited during the year | 7c(1) | | | |
| | (2) Dividends and credits | 7c(2) | | | |
| | (3) Interest credited during the year | 7c(3) | 77005 | | |
| | (4) Transferred from separate account | 7c(4) | | | |
| | (5) Other (specify below) | 7c(5) | | | |
| | ▶ | | | | |
| | (6) Total additions | | | 7c(6) | 77005 |
| d | Total of balance and additions (add lines **7b** and **7c(6)**) | | | 7d | 1963999 |
| e | Deductions: | | | | |
| | (1) Disbursed from fund to pay benefits or purchase annuities during year | 7e(1) | 219436 | | |
| | (2) Administration charge made by carrier | 7e(2) | | | |
| | (3) Transferred to separate account | 7e(3) | | | |
| | (4) Other (specify below) | 7e(4) | 11354 | | |
| | ▶ EXPENSE AND ELECTIVE SERVICE CHARGE | | | | |
| | (5) Total deductions | | | 7e(5) | 230790 |
| f | Balance at the end of the current year (subtract line **7e(5)** from line **7d**) | | | 7f | 1733209 |

## 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)** | 0 |
| **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)** | 0 |
| (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)** | 0 |
| (2) Dividends or retroactive rate refunds. (These amounts were ☐ paid in cash, or ☐ credited.) | | | **9c(2)** | |
| **d** Status of policyholder reserves at end of year: (1) Amount held to provide benefits after retirement | | | **9d(1)** | |
| (2) Claim reserves | | | **9d(2)** | |
| (3) Other reserves | | | **9d(3)** | |
| **e** Dividends or retroactive rate refunds due. (Do not include amount entered in line **9c(2)**.) | | | **9e** | |
| **10** Nonexperience-rated contracts: | | | | |
| **a** Total premiums or subscription charges paid to carrier | | | **10a** | |
| **b** If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, other than reported in Part I, line 2 above, report amount. | | | **10b** | |

Specify nature of costs.

## Part IV Provision of Information

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

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

# SCHEDULE SB (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

# Single-Employer Defined Benefit Plan Actuarial Information

This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code).

▶ **File as an attachment to Form 5500 or 5500-SF.**

OMB No. 1210-0110

**2016**

**This Form is Open to Public Inspection**

For calendar plan year 2016 or fiscal plan year beginning 01/01/2016 and ending 12/31/2016

▶ **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
ROCKWELL COLLINS PENSION PLAN

**B** Three-digit plan number (PN) ▶ 001

**C** Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF
ROCKWELL COLLINS, INC.

**D** Employer Identification Number (EIN)
52-2314475

**E** Type of plan: [X] Single [ ] Multiple-A [ ] Multiple-B

**F** Prior year plan size: [ ] 100 or fewer [ ] 101-500 [X] More than 500

## Part I Basic Information

**1** Enter the valuation date: Month 01 Day 01 Year 2016

**2** Assets:

| | | |
|---|---|---|
| **a** Market value | **2a** | 2886447288 |
| **b** Actuarial value | **2b** | 2886447288 |

**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 | 15732 | 2095166456 | 2095166456 |
| **b** For terminated vested participants | 6918 | 290381785 | 290381785 |
| **c** For active participants | 9119 | 569140696 | 599825624 |
| **d** Total | 31769 | 2954688937 | 2985373865 |

**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** | 6.04 % |
| **6** Target normal cost | **6** | 23768550 |

**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**

Signature of actuary

07/28/2017
Date

STEVE VERGULDI
Type or print name of actuary

17-07161
Most recent enrollment number

TOWERS WATSON DELAWARE INC.
Firm name

703-258-8036
Telephone number (including area code)

800 N GLEBE ROAD
ARLINGTON, VA 22203-8215
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) | 3166493 | 135258816 |
| 8 | Portion elected for use to offset prior year's funding requirement (line 35 from prior year) | 0 | 20300000 |
| 9 | Amount remaining (line 7 minus line 8) | 3166493 | 114958816 |
| 10 | Interest on line 9 using prior year's actual return of -1.40% | -44331 | -1609423 |
| 11 | Prior year's excess contributions to be added to prefunding balance: | | |
| | **a** Present value of excess contributions (line 38a from prior year) | | 52523608 |
| | **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 6.24 % | | 2024821 |
| | **b(2)** Interest on line 38b from prior year Schedule SB, using prior year's actual return | | -281044 |
| | **c** Total available at beginning of current plan year to add to prefunding balance | | 54267385 |
| | **d** Portion of (c) to be added to prefunding balance | | 54265378 |
| 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) | 3122162 | 167614771 |

## Part III Funding Percentages

| | | | |
|---|---|---|---|
| 14 | Funding target attainment percentage | 14 | 90.96% |
| 15 | Adjusted funding target attainment percentage | 15 | 90.96% |
| 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 | 99.81% |
| 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 |
|---|---|---|---|---|---|
| 10/24/2016 | 55000000 | 0 | | | |
| | | | | | |
| | | | | | |
| | | | | | |
| | | | | | |
| | | | | | |
| | | | Totals ► 18(b) | 55000000 | 18(c) 0 |

| | | | |
|---|---|---|---|
| 19 | Discounted employer contributions – see instructions for small plan with a valuation date after the beginning of the year: | | |
| | **a** Contributions allocated toward unpaid minimum required contributions from prior years. | 19a | 0 |
| | **b** Contributions made to avoid restrictions adjusted to valuation date | 19b | 0 |
| | **c** Contributions allocated toward minimum required contribution for current year adjusted to valuation date | 19c | 52436436 |

20 Quarterly contributions and liquidity shortfalls:

**a** Did the plan have a "funding shortfall" for the prior year? [X] Yes [ ] No

**b** If line 20a is "Yes," were required quarterly installments for the current year made in a timely manner? [X] Yes [ ] No

**c** If line 20a is "Yes," see instructions and complete the following table as applicable:

Liquidity shortfall as of end of quarter of this plan year

| (1) 1st | (2) 2nd | (3) 3rd | (4) 4th |
|---|---|---|---|
| 0 | 0 | 0 | 0 |

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

**21** Discount rate:

**a** Segment rates:

| 1st segment: | 2nd segment: | 3rd segment: | |
|---|---|---|---|
| 4.43% | 5.91% | 6.65% | ☐ N/A, full yield curve used |

**b** Applicable month (enter code) ..... **21b** 0

**22** Weighted average retirement age ..... **22** 63

**23** Mortality table(s) (see instructions) ☐ Prescribed - combined ☒ Prescribed - separate ☐ Substitute

## Part VI Miscellaneous Items

**24** Has a change been made in the non-prescribed actuarial assumptions for the current plan year? If "Yes," see instructions regarding required attachment. ☐ Yes ☒ No

**25** Has a method change been made for the current plan year? If "Yes," see instructions regarding required attachment. ☐ Yes ☒ No

**26** Is the plan required to provide a Schedule of Active Participants? If "Yes," see instructions regarding required attachment. ☒ Yes ☐ No

| | | |
|---|---|---|
| **27** If the plan is subject to alternative funding rules, enter applicable code and see instructions regarding attachment | **27** | |

## Part VII Reconciliation of Unpaid Minimum Required Contributions For Prior Years

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

## Part VIII Minimum Required Contribution For Current Year

**31** Target normal cost and excess assets (see instructions):

| | | |
|---|---|---|
| **a** Target normal cost (line 6) | **31a** | 23768550 |
| **b** Excess assets, if applicable, but not greater than line 31a | **31b** | 0 |

**32** Amortization installments:

| | Outstanding Balance | Installment |
|---|---|---|
| **a** Net shortfall amortization installment | 269663510 | 20621001 |
| **b** Waiver amortization installment | | 0 |

| | | |
|---|---|---|
| **33** If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount | **33** | |
| **34** Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33) | **34** | 44389551 |

| | Carryover balance | Prefunding balance | Total balance |
|---|---|---|---|
| **35** Balances elected for use to offset funding requirement | 3122162 | 11877838 | 15000000 |

| | | |
|---|---|---|
| **36** Additional cash requirement (line 34 minus line 35) | **36** | 29389551 |
| **37** Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c) | **37** | 52436436 |

**38** Present value of excess contributions for current year (see instructions)

| | | |
|---|---|---|
| **a** Total (excess, if any, of line 37 over line 36) | **38a** | 23046885 |
| **b** Portion included in line 38a attributable to use of prefunding and funding standard carryover balances | **38b** | 15000000 |
| **39** Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37) | **39** | 0 |
| **40** Unpaid minimum required contributions for all years | **40** | 0 |

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

**41** If an election was made to use PRA 2010 funding relief for this plan:

**a** Schedule elected ☐ 2 plus 7 years ☒ 15 years

**b** Eligible plan year(s) for which the election in line 41a was made ☐ 2008 ☒ 2009 ☒ 2010 ☐ 2011

| | | |
|---|---|---|
| **42** Amount of acceleration adjustment | **42** | 0 |
| **43** Excess installment acceleration amount to be carried over to future plan years | **43** | 0 |

| SCHEDULE C (Form 5500) | Service Provider Information | OMB No. 1210-0110 |
|---|---|---|
| Department of the Treasury<br>Internal Revenue Service<br>Department of Labor<br>Employee Benefits Security Administration<br>Pension Benefit Guaranty Corporation | This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).<br>▶ **File as an attachment to Form 5500.** | **2016**<br>**This Form is Open to Public Inspection.** |

For calendar plan year 2016 or fiscal plan year beginning 01/01/2016 and ending 12/31/2016

| | |
|---|---|
| **A** Name of plan<br>ROCKWELL COLLINS PENSION PLAN | **B** Three-digit plan number (PN) ▶ 001 |
| **C** Plan sponsor's name as shown on line 2a of Form 5500<br>ROCKWELL COLLINS, INC. | **D** Employer Identification Number (EIN)<br>52-2314475 |

## Part I Service Provider Information (see instructions)

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

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

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

VICTORY CAPITAL MANAGEMNT

13-2700161

| (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 99 | NONE | 1094932 | Yes [X] No [ ] | Yes [X] No [ ] | 0 | Yes [ ] No [X] |

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

WELLS CAPTIAL MANAGEMENT

95-3692822

| (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 | 781020 | Yes [X] No [ ] | Yes [X] No [ ] | 0 | Yes [ ] No [X] |

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

STANDISH MELLON ASSET MGT LLC

25-1890416

| (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 | 768311 | Yes [ ] No [X] | 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)

PRIMECAP MANAGEMENT COMPANY

95-3868081

| (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 | 668837 | Yes [ ] No [X] | Yes [ ] No [ ] | | Yes [ ] No [ ] |

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

EPOCH INVESTMENT PARTNERS

20-1003862

| (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 | 628200 | Yes [X] No [ ] | Yes [X] No [ ] | 0 | Yes [ ] No [X] |

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

AEGON USA INVESTMENT MANAGEMENT

52-1549874

| (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 | 610867 | Yes [ ] No [X] | 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)

WILLIS TOWERS WATSON

53-0181291

| (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 50 49 | NONE | 546422 | Yes [ ] No [X] | Yes [ ] No [ ] | | Yes [ ] No [ ] |

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

JP MORGAN 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? |
|---|---|---|---|---|---|---|
| 28 51 | NONE | 514023 | Yes [ ] No [X] | Yes [ ] No [ ] | | Yes [ ] No [ ] |

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

WCM INVESTMENT MANAGEMENT

95-3046237

| (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 61 | NONE | 422261 | Yes [ ] No [X] | 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)

HOTCHKIS & WILEY CAPTIAL MANAGEMENT

95-4871957

| (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 | 405195 | Yes [X] No [ ] | Yes [X] No [ ] | 0 | Yes [ ] No [X] |

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

STATE STREET GLOBAL ADVISORS

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 28 51 | NONE | 258318 | Yes [ ] No [X] | Yes [ ] No [ ] | | Yes [ ] No [ ] |

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

CAUSEWAY CAPITAL MANAGEMENT

95-4861680

| (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 56 68 | NONE | 246738 | Yes [X] No [ ] | Yes [X] No [ ] | 0 | Yes [X] 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)

FAYEZ SAROFIM & CO

74-1312679

| (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 56 68 | NONE | 210784 | Yes [ ] No [X] | Yes [ ] No [ ] | | Yes [ ] No [ ] |

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

SEYFARTH SHAW

36-2152202

| (b) Service Code(s) | (c) Relationship to employer, employee organization, or person known to be a party-in-interest | (d) Enter direct compensation paid by the plan. If none, enter -0-. | (e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h) Did the service provider give you a formula instead of an amount or estimated amount? |
|---|---|---|---|---|---|---|
| 29 50 | NONE | 145322 | Yes [ ] No [X] | Yes [ ] No [ ] | | Yes [ ] No [ ] |

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

NEPC

26-1429809

| (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? |
|---|---|---|---|---|---|---|
| 16 70 50 | NONE | 140000 | Yes [ ] No [X] | 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)

BNY MELLON ASSET SERVICING

13-5160382

| (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 62 99 | NONE | 128184 | Yes [X] No [ ] | Yes [X] No [ ] | 0 | Yes [X] No [ ] |

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

MELLON CAPITAL MANAGEMENT

25-6078093

| (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 19 71 21 | NONE | 116775 | Yes [ ] No [X] | Yes [ ] No [ ] | | Yes [ ] No [ ] |

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

CEDAR GRAPHICS

42-1280051

| (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? |
|---|---|---|---|---|---|---|
| 36 99 50 | NONE | 59564 | Yes [ ] No [X] | 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)

MERCER

13-2834414

| (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 50 | NONE | 58513 | Yes [ ] No [X] | Yes [ ] No [ ] | | Yes [ ] No [ ] |

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

GRANT THORNTON LLP

36-6055558

| (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 50 | NONE | 45676 | Yes [ ] No [X] | Yes [ ] No [ ] | | Yes [ ] No [ ] |

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

ROCKWELL COLLINS

52-2314475

| (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? |
|---|---|---|---|---|---|---|
| 49 50 15 | PLAN SPONSOR | 41007 | Yes [ ] No [X] | 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)

WELLS FARGO BANK

94-2984230

| (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? |
|---|---|---|---|---|---|---|
| 65 50 | NONE | 36920 | Yes [ ] No [X] | Yes [ ] No [ ] | | Yes [ ] No [ ] |

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

FIDELITY INSTITUTIONAL OPERATIONS

04-2647786

| (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? |
|---|---|---|---|---|---|---|
| 16 50 | NONE | 19926 | Yes [ ] No [X] | Yes [ ] No [ ] | | Yes [ ] No [ ] |

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

PENSION BENEFIT INFORMATION

94-2856521

| (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? |
|---|---|---|---|---|---|---|
| 99 50 | NONE | 14426 | Yes [ ] No [X] | 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)

DELOITTE & TOUCHE

13-3891517

| (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 50 | NONE | 6000 | 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. | |
| | | |

## Part II Service Providers Who Fail or Refuse to Provide Information

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

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

| **(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)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

## 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

**2016**

**This Form is Open to Public Inspection.**

For calendar plan year 2016 or fiscal plan year beginning 01/01/2016 and ending 12/31/2016

**A** Name of plan
ROCKWELL COLLINS PENSION PLAN

**B** Three-digit plan number (PN) ▶ 001

**C** Plan or DFE sponsor's name as shown on line 2a of Form 5500
ROCKWELL COLLINS, INC.

**D** Employer Identification Number (EIN)
52-2314475

## Part I Information on interests in MTIAs, CCTs, PSAs, and 103-12 IEs (to be completed by plans and DFEs)

(Complete as many entries as needed to report all interests in DFEs)

**a** Name of MTIA, CCT, PSA, or 103-12 IE: EB DV STOCK INDEX FUND

**b** Name of sponsor of entity listed in (a): THE BANK OF NEW YORK MELLON

| **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) |
|---|---|---|
| 25-6078093-010 | C | 130279009 |

**a** Name of MTIA, CCT, PSA, or 103-12 IE: 5-20 YR US HIGH QUALITY CORP BD NL

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

| **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) |
|---|---|---|
| 90-0337987-297 | C | 93245746 |

**a** Name of MTIA, CCT, PSA, or 103-12 IE: JPMCB EXTENDED DURATION FUND

**b** Name of sponsor of entity listed in (a): JP MORGAN CHASE BANK, N.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) |
|---|---|---|
| 26-0356040-001 | C | 36579034 |

**a** Name of MTIA, CCT, PSA, or 103-12 IE: EB DV LGE CAP GRWTH SIF

**b** Name of sponsor of entity listed in (a): THE BANK OF NEW YORK MELLON

| **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) |
|---|---|---|
| 25-6078093-003 | C | 216892174 |

**a** Name of MTIA, CCT, PSA, or 103-12 IE: LONG US TREASURY INDEX NL FD

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

| **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) |
|---|---|---|
| 04-0025081-479 | C | 38896400 |

**a** Name of MTIA, CCT, PSA, or 103-12 IE: 20 YR US HIGH QUALITY CORP BD NL FD

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

| **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) |
|---|---|---|
| 90-0337987-296 | C | 257046841 |

**a** Name of MTIA, CCT, PSA, or 103-12 IE:

**b** Name of sponsor of entity listed in (a):

| **c** EIN-PN | **d** Entity code | **e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) |
|---|---|---|
| | | |

**a** Name of MTIA, CCT, PSA, or 103-12 IE:

**b** Name of sponsor of entity listed in (a):

| **c** EIN-PN | **d** Entity code | **e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) |
|---|---|---|

**a** Name of MTIA, CCT, PSA, or 103-12 IE:

**b** Name of sponsor of entity listed in (a):

| **c** EIN-PN | **d** Entity code | **e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) |
|---|---|---|

**a** Name of MTIA, CCT, PSA, or 103-12 IE:

**b** Name of sponsor of entity listed in (a):

| **c** EIN-PN | **d** Entity code | **e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) |
|---|---|---|

**a** Name of MTIA, CCT, PSA, or 103-12 IE:

**b** Name of sponsor of entity listed in (a):

| **c** EIN-PN | **d** Entity code | **e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) |
|---|---|---|

**a** Name of MTIA, CCT, PSA, or 103-12 IE:

**b** Name of sponsor of entity listed in (a):

| **c** EIN-PN | **d** Entity code | **e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) |
|---|---|---|

**a** Name of MTIA, CCT, PSA, or 103-12 IE:

**b** Name of sponsor of entity listed in (a):

| **c** EIN-PN | **d** Entity code | **e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) |
|---|---|---|

**a** Name of MTIA, CCT, PSA, or 103-12 IE:

**b** Name of sponsor of entity listed in (a):

| **c** EIN-PN | **d** Entity code | **e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) |
|---|---|---|

**a** Name of MTIA, CCT, PSA, or 103-12 IE:

**b** Name of sponsor of entity listed in (a):

| **c** EIN-PN | **d** Entity code | **e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) |
|---|---|---|

**a** Name of MTIA, CCT, PSA, or 103-12 IE:

**b** Name of sponsor of entity listed in (a):

| **c** EIN-PN | **d** Entity code | **e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) |
|---|---|---|

**a** Name of MTIA, CCT, PSA, or 103-12 IE:

**b** Name of sponsor of entity listed in (a):

| **c** EIN-PN | **d** Entity code | **e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) |
|---|---|---|

**a** Name of MTIA, CCT, PSA, or 103-12 IE:

**b** Name of sponsor of entity listed in (a):

| **c** EIN-PN | **d** Entity code | **e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) |
|---|---|---|

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

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

**a** Plan name

| **b** Name of plan sponsor | **c** EIN-PN |
|---|---|

**a** Plan name

| **b** Name of plan sponsor | **c** EIN-PN |
|---|---|

**a** Plan name

| **b** Name of plan sponsor | **c** EIN-PN |
|---|---|

**a** Plan name

| **b** Name of plan sponsor | **c** EIN-PN |
|---|---|

**a** Plan name

| **b** Name of plan sponsor | **c** EIN-PN |
|---|---|

**a** Plan name

| **b** Name of plan sponsor | **c** EIN-PN |
|---|---|

**a** Plan name

| **b** Name of plan sponsor | **c** EIN-PN |
|---|---|

**a** Plan name

| **b** Name of plan sponsor | **c** EIN-PN |
|---|---|

**a** Plan name

| **b** Name of plan sponsor | **c** EIN-PN |
|---|---|

**a** Plan name

| **b** Name of plan sponsor | **c** EIN-PN |
|---|---|

**a** Plan name

| **b** Name of plan sponsor | **c** EIN-PN |
|---|---|

**a** Plan name

| **b** Name of plan sponsor | **c** EIN-PN |
|---|---|

**a** Plan name

| **b** Name of plan sponsor | **c** EIN-PN |
|---|---|

**a** Plan name

| **b** Name of plan sponsor | **c** EIN-PN |
|---|---|

| SCHEDULE G (Form 5500) | Financial Transaction Schedules | OMB No. 1210-0110 |
|---|---|---|
| Department of Treasury<br>Internal Revenue Service<br><br>Department of Labor<br>Employee Benefits Security Administration | 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).<br><br>▶ **File as an attachment to Form 5500.** | **2016**<br><br>**This Form is Open to Public Inspection.** |

For calendar plan year 2016 or fiscal plan year beginning 01/01/2016 and ending 12/31/2016

| **A** Name of plan | **B** Three-digit plan number (PN) ▶ |
|---|---|
| ROCKWELL COLLINS PENSION PLAN | 001 |

| **C** Plan sponsor's name as shown on line 2a of Form 5500 | **D** Employer Identification Number (EIN) |
|---|---|
| ROCKWELL COLLINS, INC. | 52-2314475 |

## Part I Schedule of Loans or Fixed Income Obligations in Default or Classified as Uncollectible

Complete as many entries as needed to report all loans or fixed income obligations in default or classified as uncollectible. Check box (a) if obligor is known to be a party in interest. Attach Overdue Loan Explanation for each loan listed. See Instructions.

| (a) | (b) Identity and address of obligor | (c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items |
|---|---|---|
| ☐ | | |

| | Amount received during reporting year | | | Amount overdue | |
|---|---|---|---|---|---|
| (d) Original amount of loan | (e) Principal | (f) Interest | (g) Unpaid balance at end of year | (h) Principal | (i) Interest |
| | | | | | |

| (a) | (b) Identity and address of obligor | (c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items |
|---|---|---|
| ☐ | | |

| | Amount received during reporting year | | | Amount overdue | |
|---|---|---|---|---|---|
| (d) Original amount of loan | (e) Principal | (f) Interest | (g) Unpaid balance at end of year | (h) Principal | (i) Interest |
| | | | | | |

| (a) | (b) Identity and address of obligor | (c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items |
|---|---|---|
| ☐ | | |

| | Amount received during reporting year | | | Amount overdue | |
|---|---|---|---|---|---|
| (d) Original amount of loan | (e) Principal | (f) Interest | (g) Unpaid balance at end of year | (h) Principal | (i) Interest |
| | | | | | |

| (a) | (b) Identity and address of obligor | (c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items |
|---|---|---|
| | | |

| | Amount received during reporting year | | | Amount overdue | |
|---|---|---|---|---|---|
| (d) Original amount of loan | (e) Principal | (f) Interest | (g) Unpaid balance at end of year | (h) Principal | (i) Interest |
| | | | | | |

| (a) | (b) Identity and address of obligor | (c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items |
|---|---|---|
| | | |

| | Amount received during reporting year | | | Amount overdue | |
|---|---|---|---|---|---|
| (d) Original amount of loan | (e) Principal | (f) Interest | (g) Unpaid balance at end of year | (h) Principal | (i) Interest |
| | | | | | |

| (a) | (b) Identity and address of obligor | (c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items |
|---|---|---|
| | | |

| | Amount received during reporting year | | | Amount overdue | |
|---|---|---|---|---|---|
| (d) Original amount of loan | (e) Principal | (f) Interest | (g) Unpaid balance at end of year | (h) Principal | (i) Interest |
| | | | | | |

| (a) | (b) Identity and address of obligor | (c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items |
|---|---|---|
| | | |

| | Amount received during reporting year | | | Amount overdue | |
|---|---|---|---|---|---|
| (d) Original amount of loan | (e) Principal | (f) Interest | (g) Unpaid balance at end of year | (h) Principal | (i) Interest |
| | | | | | |

| (a) | (b) Identity and address of obligor | (c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items |
|---|---|---|
| | | |

| | Amount received during reporting year | | | Amount overdue | |
|---|---|---|---|---|---|
| (d) Original amount of loan | (e) Principal | (f) Interest | (g) Unpaid balance at end of year | (h) Principal | (i) Interest |
| | | | | | |

| (a) | (b) Identity and address of obligor | (c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items |
|---|---|---|
| | | |

| | Amount received during reporting year | | | Amount overdue | |
|---|---|---|---|---|---|
| (d) Original amount of loan | (e) Principal | (f) Interest | (g) Unpaid balance at end of year | (h) Principal | (i) Interest |
| | | | | | |

## Part II Schedule of Leases in Default or Classified as Uncollectible

Complete as many entries as needed to report all leases in default or classified as uncollectible. Check box (a) if lessor or lessee is known to be a party in interest. Attach Overdue Lease Explanation for each lease listed. (See instructions)

| (a) | (b) Identity of lessor/lessee | (c) Relationship to plan, employer, employee organization, or other party-in-interest | (d) Terms and description (type of property, location and date it was purchased, terms regarding rent, taxes, insurance, repairs, expenses, renewal options, date property was leased) |
|---|---|---|---|
| ☐ | | | |

| (e) Original cost | (f) Current value at time of lease | (g) Gross rental receipts during the plan year | (h) Expenses paid during the plan year | (i) Net receipts | (j) Amount in arrears |
|---|---|---|---|---|---|
| | | | | | |

| (a) | (b) Identity of lessor/lessee | (c) Relationship to plan, employer, employee organization, or other party-in-interest | (d) Terms and description (type of property, location and date it was purchased, terms regarding rent, taxes, insurance, repairs, expenses, renewal options, date property was leased) |
|---|---|---|---|
| ☐ | | | |

| (e) Original cost | (f) Current value at time of lease | (g) Gross rental receipts during the plan year | (h) Expenses paid during the plan year | (i) Net receipts | (j) Amount in arrears |
|---|---|---|---|---|---|
| | | | | | |

| (a) | (b) Identity of lessor/lessee | (c) Relationship to plan, employer, employee organization, or other party-in-interest | (d) Terms and description (type of property, location and date it was purchased, terms regarding rent, taxes, insurance, repairs, expenses, renewal options, date property was leased) |
|---|---|---|---|
| ☐ | | | |

| (e) Original cost | (f) Current value at time of lease | (g) Gross rental receipts during the plan year | (h) Expenses paid during the plan year | (i) Net receipts | (j) Amount in arrears |
|---|---|---|---|---|---|
| | | | | | |

| (a) | (b) Identity of lessor/lessee | (c) Relationship to plan, employer, employee organization, or other party-in-interest | (d) Terms and description (type of property, location and date it was purchased, terms regarding rent, taxes, insurance, repairs, expenses, renewal options, date property was leased) |
|---|---|---|---|
| ☐ | | | |

| (e) Original cost | (f) Current value at time of lease | (g) Gross rental receipts during the plan year | (h) Expenses paid during the plan year | (i) Net receipts | (j) Amount in arrears |
|---|---|---|---|---|---|
| | | | | | |

| (a) | (b) Identity of lessor/lessee | (c) Relationship to plan, employer, employee organization, or other party-in-interest | (d) Terms and description (type of property, location and date it was purchased, terms regarding rent, taxes, insurance, repairs, expenses, renewal options, date property was leased) |
|---|---|---|---|
| ☐ | | | |

| (e) Original cost | (f) Current value at time of lease | (g) Gross rental receipts during the plan year | (h) Expenses paid during the plan year | (i) Net receipts | (j) Amount in arrears |
|---|---|---|---|---|---|
| | | | | | |

| (a) | (b) Identity of lessor/lessee | (c) Relationship to plan, employer, employee organization, or other party-in-interest | (d) Terms and description (type of property, location and date it was purchased, terms regarding rent, taxes, insurance, repairs, expenses, renewal options, date property was leased) |
|---|---|---|---|
| ☐ | | | |

| (e) Original cost | (f) Current value at time of lease | (g) Gross rental receipts during the plan year | (h) Expenses paid during the plan year | (i) Net receipts | (j) Amount in arrears |
|---|---|---|---|---|---|
| | | | | | |

## Part III Nonexempt Transactions

Complete as many entries as needed to report all nonexempt transactions. **Caution:** If a nonexempt prohibited transaction occurred with respect to a disqualified person, file Form 5330 with the IRS to pay the excise tax on the transaction.

| (a) Identity of party involved | (b) Relationship to plan, employer, or other party-in-interest | (c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value | (d) Purchase price |
|---|---|---|---|
| ROCKWELL COLLINS, INC. | EMPLOYER | EXCESS COMP - OCT 2008, MATURITY DATE 1/27/2017, MATURITY VALUE $2,093 | |

| (e) Selling price | (f) Lease rental | (g) Transaction expenses | (h) Cost of asset | (i) Current value of asset | (j) Net gain (or loss) on each transaction |
|---|---|---|---|---|---|
| | | | 1103 | 2093 | 990 |

| (a) Identity of party involved | (b) Relationship to plan, employer, or other party-in-interest | (c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value | (d) Purchase price |
|---|---|---|---|
| ROCKWELL COLLINS, INC. | EMPLOYER | EXCESS COMP - NOV 2008, MATURITY DATE 1/27/2017, MATURITY VALUE $2,406 | |

| (e) Selling price | (f) Lease rental | (g) Transaction expenses | (h) Cost of asset | (i) Current value of asset | (j) Net gain (or loss) on each transaction |
|---|---|---|---|---|---|
| | | | 1103 | 2406 | 1303 |

| (a) Identity of party involved | (b) Relationship to plan, employer, or other party-in-interest | (c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value | (d) Purchase price |
|---|---|---|---|
| ROCKWELL COLLINS, INC. | EMPLOYER | EXCESS COMP - DEC 2008, MATURITY DATE 1/27/2017, MATURITY VALUE $2,509 | |

| (e) Selling price | (f) Lease rental | (g) Transaction expenses | (h) Cost of asset | (i) Current value of asset | (j) Net gain (or loss) on each transaction |
|---|---|---|---|---|---|
| | | | 1103 | 2509 | 1406 |

| (a) Identity of party involved | (b) Relationship to plan, employer, or other party-in-interest | (c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value | (d) Purchase price |
|---|---|---|---|
| ROCKWELL COLLINS, INC. | EMPLOYER | EXCESS COMP - JAN 2009, MATURITY DATE 1/27/2017, MATURITY VALUE $2,393 | |

| (e) Selling price | (f) Lease rental | (g) Transaction expenses | (h) Cost of asset | (i) Current value of asset | (j) Net gain (or loss) on each transaction |
|---|---|---|---|---|---|
| | | | 1103 | 2393 | 1290 |

| (a) Identity of party involved | (b) Relationship to plan, employer, or other party-in-interest | (c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value | (d) Purchase price |
|---|---|---|---|
| ROCKWELL COLLINS, INC. | EMPLOYER | EXCESS COMP - FEB 2009, MATURITY DATE 1/27/2017, MATURITY VALUE $2,561 | |

| (e) Selling price | (f) Lease rental | (g) Transaction expenses | (h) Cost of asset | (i) Current value of asset | (j) Net gain (or loss) on each transaction |
|---|---|---|---|---|---|
| | | | 1103 | 2561 | 1458 |

| (a) Identity of party involved | (b) Relationship to plan, employer, or other party-in-interest | (c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value | (d) Purchase price |
|---|---|---|---|
| ROCKWELL COLLINS, INC. | EMPLOYER | EXCESS COMP - MAR 2009, MATURITY DATE 1/27/2017, MATURITY VALUE $2,730 | |

| (e) Selling price | (f) Lease rental | (g) Transaction expenses | (h) Cost of asset | (i) Current value of asset | (j) Net gain (or loss) on each transaction |
|---|---|---|---|---|---|
| | | | 1103 | 2730 | 1627 |

## Part III Nonexempt Transactions

Complete as many entries as needed to report all nonexempt transactions. **Caution:** If a nonexempt prohibited transaction occurred with respect to a disqualified person, file Form 5330 with the IRS to pay the excise tax on the transaction.

| (a) Identity of party involved | (b) Relationship to plan, employer, or other party-in-interest | (c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value | (d) Purchase price |
|---|---|---|---|
| ROCKWELL COLLINS, INC. | EMPLOYER | EXCESS COMP - APR 2009, MATURITY DATE 1/27/2017, MATURITY VALUE $2,594 | |

| (e) Selling price | (f) Lease rental | (g) Transaction expenses | (h) Cost of asset | (i) Current value of asset | (j) Net gain (or loss) on each transaction |
|---|---|---|---|---|---|
| | | | 1103 | 2594 | 1491 |

| (a) Identity of party involved | (b) Relationship to plan, employer, or other party-in-interest | (c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value | (d) Purchase price |
|---|---|---|---|
| ROCKWELL COLLINS, INC. | EMPLOYER | EXCESS COMP - MAY 2009, MATURITY DATE 1/27/2017, MATURITY VALUE $2,438 | |

| (e) Selling price | (f) Lease rental | (g) Transaction expenses | (h) Cost of asset | (i) Current value of asset | (j) Net gain (or loss) on each transaction |
|---|---|---|---|---|---|
| | | | 1103 | 2438 | 1335 |

| (a) Identity of party involved | (b) Relationship to plan, employer, or other party-in-interest | (c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value | (d) Purchase price |
|---|---|---|---|
| ROCKWELL COLLINS, INC. | EMPLOYER | EXCESS COMP - JUN 2009, MATURITY DATE 1/27/2017, MATURITY VALUE $2,332 | |

| (e) Selling price | (f) Lease rental | (g) Transaction expenses | (h) Cost of asset | (i) Current value of asset | (j) Net gain (or loss) on each transaction |
|---|---|---|---|---|---|
| | | | 1103 | 2332 | 1229 |

| (a) Identity of party involved | (b) Relationship to plan, employer, or other party-in-interest | (c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value | (d) Purchase price |
|---|---|---|---|
| ROCKWELL COLLINS, INC. | EMPLOYER | EXCESS COMP - JUL 2009, MATURITY DATE 1/27/2017, MATURITY VALUE $2,327 | |

| (e) Selling price | (f) Lease rental | (g) Transaction expenses | (h) Cost of asset | (i) Current value of asset | (j) Net gain (or loss) on each transaction |
|---|---|---|---|---|---|
| | | | 1103 | 2327 | 1224 |

| (a) Identity of party involved | (b) Relationship to plan, employer, or other party-in-interest | (c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value | (d) Purchase price |
|---|---|---|---|
| ROCKWELL COLLINS, INC. | EMPLOYER | EXCESS COMP - AUG 2009, MATURITY DATE 1/27/2017, MATURITY VALUE $2,186 | |

| (e) Selling price | (f) Lease rental | (g) Transaction expenses | (h) Cost of asset | (i) Current value of asset | (j) Net gain (or loss) on each transaction |
|---|---|---|---|---|---|
| | | | 1103 | 2186 | 1083 |

| (a) Identity of party involved | (b) Relationship to plan, employer, or other party-in-interest | (c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value | (d) Purchase price |
|---|---|---|---|
| ROCKWELL COLLINS, INC. | EMPLOYER | EXCESS COMP - SEP 2009, MATURITY DATE 1/27/2017, MATURITY VALUE $2,124 | |

| (e) Selling price | (f) Lease rental | (g) Transaction expenses | (h) Cost of asset | (i) Current value of asset | (j) Net gain (or loss) on each transaction |
|---|---|---|---|---|---|
| | | | 1103 | 2124 | 1021 |

## Part III Nonexempt Transactions

Complete as many entries as needed to report all nonexempt transactions. **Caution:** If a nonexempt prohibited transaction occurred with respect to a disqualified person, file Form 5330 with the IRS to pay the excise tax on the transaction.

| (a) Identity of party involved | (b) Relationship to plan, employer, or other party-in-interest | (c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value | (d) Purchase price |
|---|---|---|---|
| ROCKWELL COLLINS, INC. | EMPLOYER | EXCESS COMP - OCT 2009, MATURITY DATE 1/27/2017, MATURITY VALUE $2,052 | |

| (e) Selling price | (f) Lease rental | (g) Transaction expenses | (h) Cost of asset | (i) Current value of asset | (j) Net gain (or loss) on each transaction |
|---|---|---|---|---|---|
| | | | 1103 | 2052 | 949 |

| (a) Identity of party involved | (b) Relationship to plan, employer, or other party-in-interest | (c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value | (d) Purchase price |
|---|---|---|---|
| ROCKWELL COLLINS, INC. | EMPLOYER | EXCESS COMP - NOV 2009, MATURITY DATE 1/27/2017, MATURITY VALUE $2,092 | |

| (e) Selling price | (f) Lease rental | (g) Transaction expenses | (h) Cost of asset | (i) Current value of asset | (j) Net gain (or loss) on each transaction |
|---|---|---|---|---|---|
| | | | 1103 | 2092 | 989 |

| (a) Identity of party involved | (b) Relationship to plan, employer, or other party-in-interest | (c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value | (d) Purchase price |
|---|---|---|---|
| ROCKWELL COLLINS, INC. | EMPLOYER | EXCESS COMP - DEC 2009, MATURITY DATE 1/27/2017, MATURITY VALUE $2,024 | |

| (e) Selling price | (f) Lease rental | (g) Transaction expenses | (h) Cost of asset | (i) Current value of asset | (j) Net gain (or loss) on each transaction |
|---|---|---|---|---|---|
| | | | 1103 | 2024 | 921 |

| (a) Identity of party involved | (b) Relationship to plan, employer, or other party-in-interest | (c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value | (d) Purchase price |
|---|---|---|---|
| ROCKWELL COLLINS, INC. | EMPLOYER | EXCESS COMP - JAN 2010, MATURITY DATE 1/27/2017, MATURITY VALUE $1,996 | |

| (e) Selling price | (f) Lease rental | (g) Transaction expenses | (h) Cost of asset | (i) Current value of asset | (j) Net gain (or loss) on each transaction |
|---|---|---|---|---|---|
| | | | 1103 | 1996 | 893 |

| (a) Identity of party involved | (b) Relationship to plan, employer, or other party-in-interest | (c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value | (d) Purchase price |
|---|---|---|---|
| ROCKWELL COLLINS, INC. | EMPLOYER | EXCESS COMP - FEB 2010, MATURITY DATE 1/27/2017, MATURITY VALUE $2,034 | |

| (e) Selling price | (f) Lease rental | (g) Transaction expenses | (h) Cost of asset | (i) Current value of asset | (j) Net gain (or loss) on each transaction |
|---|---|---|---|---|---|
| | | | 1103 | 2034 | 931 |

| (a) Identity of party involved | (b) Relationship to plan, employer, or other party-in-interest | (c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value | (d) Purchase price |
|---|---|---|---|
| ROCKWELL COLLINS, INC. | EMPLOYER | EXCESS COMP - MAR 2010, MATURITY DATE 1/27/2017, MATURITY VALUE $1,995 | |

| (e) Selling price | (f) Lease rental | (g) Transaction expenses | (h) Cost of asset | (i) Current value of asset | (j) Net gain (or loss) on each transaction |
|---|---|---|---|---|---|
| | | | 1103 | 1995 | 892 |

## Part III Nonexempt Transactions

Complete as many entries as needed to report all nonexempt transactions. **Caution:** If a nonexempt prohibited transaction occurred with respect to a disqualified person, file Form 5330 with the IRS to pay the excise tax on the transaction.

| (a) Identity of party involved | (b) Relationship to plan, employer, or other party-in-interest | (c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value | (d) Purchase price |
|---|---|---|---|
| ROCKWELL COLLINS, INC. | EMPLOYER | EXCESS COMP - APR 2010, MATURITY DATE 1/27/2017, MATURITY VALUE $1,912 | |

| (e) Selling price | (f) Lease rental | (g) Transaction expenses | (h) Cost of asset | (i) Current value of asset | (j) Net gain (or loss) on each transaction |
|---|---|---|---|---|---|
| | | | 1103 | 1912 | 809 |

| (a) Identity of party involved | (b) Relationship to plan, employer, or other party-in-interest | (c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value | (d) Purchase price |
|---|---|---|---|
| ROCKWELL COLLINS, INC. | EMPLOYER | EXCESS COMP - MAY 2010, MATURITY DATE 1/27/2017, MATURITY VALUE $1,877 | |

| (e) Selling price | (f) Lease rental | (g) Transaction expenses | (h) Cost of asset | (i) Current value of asset | (j) Net gain (or loss) on each transaction |
|---|---|---|---|---|---|
| | | | 1103 | 1877 | 774 |

| (a) Identity of party involved | (b) Relationship to plan, employer, or other party-in-interest | (c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value | (d) Purchase price |
|---|---|---|---|
| ROCKWELL COLLINS, INC. | EMPLOYER | EXCESS COMP - JUN 2010, MATURITY DATE 1/27/2017, MATURITY VALUE $1,988 | |

| (e) Selling price | (f) Lease rental | (g) Transaction expenses | (h) Cost of asset | (i) Current value of asset | (j) Net gain (or loss) on each transaction |
|---|---|---|---|---|---|
| | | | 1103 | 1988 | 885 |

| (a) Identity of party involved | (b) Relationship to plan, employer, or other party-in-interest | (c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value | (d) Purchase price |
|---|---|---|---|
| ROCKWELL COLLINS, INC. | EMPLOYER | EXCESS COMP - JUL 2010, MATURITY DATE 1/27/2017, MATURITY VALUE $2,024 | |

| (e) Selling price | (f) Lease rental | (g) Transaction expenses | (h) Cost of asset | (i) Current value of asset | (j) Net gain (or loss) on each transaction |
|---|---|---|---|---|---|
| | | | 1103 | 2024 | 921 |

| (a) Identity of party involved | (b) Relationship to plan, employer, or other party-in-interest | (c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value | (d) Purchase price |
|---|---|---|---|
| ROCKWELL COLLINS, INC. | EMPLOYER | EXCESS COMP - AUG 2010, MATURITY DATE 1/27/2017, MATURITY VALUE $1,922 | |

| (e) Selling price | (f) Lease rental | (g) Transaction expenses | (h) Cost of asset | (i) Current value of asset | (j) Net gain (or loss) on each transaction |
|---|---|---|---|---|---|
| | | | 1103 | 1922 | 819 |

| (a) Identity of party involved | (b) Relationship to plan, employer, or other party-in-interest | (c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value | (d) Purchase price |
|---|---|---|---|
| ROCKWELL COLLINS, INC. | EMPLOYER | EXCESS COMP - SEP 2010, MATURITY DATE 1/27/2017, MATURITY VALUE $1,946 | |

| (e) Selling price | (f) Lease rental | (g) Transaction expenses | (h) Cost of asset | (i) Current value of asset | (j) Net gain (or loss) on each transaction |
|---|---|---|---|---|---|
| | | | 1103 | 1946 | 843 |

## Part III Nonexempt Transactions

Complete as many entries as needed to report all nonexempt transactions. **Caution:** If a nonexempt prohibited transaction occurred with respect to a disqualified person, file Form 5330 with the IRS to pay the excise tax on the transaction.

| (a) Identity of party involved | (b) Relationship to plan, employer, or other party-in-interest | (c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value | (d) Purchase price |
|---|---|---|---|
| ROCKWELL COLLINS, INC. | EMPLOYER | EXCESS COMP - OCT 2010, MATURITY DATE 1/27/2017, MATURITY VALUE $1,826 | |

| (e) Selling price | (f) Lease rental | (g) Transaction expenses | (h) Cost of asset | (i) Current value of asset | (j) Net gain (or loss) on each transaction |
|---|---|---|---|---|---|
| | | | 1103 | 1826 | 723 |

| (a) Identity of party involved | (b) Relationship to plan, employer, or other party-in-interest | (c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value | (d) Purchase price |
|---|---|---|---|
| ROCKWELL COLLINS, INC. | EMPLOYER | EXCESS COMP - NOV 2010, MATURITY DATE 1/27/2017, MATURITY VALUE $1,788 | |

| (e) Selling price | (f) Lease rental | (g) Transaction expenses | (h) Cost of asset | (i) Current value of asset | (j) Net gain (or loss) on each transaction |
|---|---|---|---|---|---|
| | | | 1103 | 1788 | 685 |

| (a) Identity of party involved | (b) Relationship to plan, employer, or other party-in-interest | (c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value | (d) Purchase price |
|---|---|---|---|
| ROCKWELL COLLINS, INC. | EMPLOYER | EXCESS COMP - DEC 2010, MATURITY DATE 1/27/2017, MATURITY VALUE $1,916 | |

| (e) Selling price | (f) Lease rental | (g) Transaction expenses | (h) Cost of asset | (i) Current value of asset | (j) Net gain (or loss) on each transaction |
|---|---|---|---|---|---|
| | | | 1174 | 1916 | 742 |

| (a) Identity of party involved | (b) Relationship to plan, employer, or other party-in-interest | (c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value | (d) Purchase price |
|---|---|---|---|
| ROCKWELL COLLINS, INC. | EMPLOYER | EXCESS COMP - JAN 2011, MATURITY DATE 1/27/2017, MATURITY VALUE $1,841 | |

| (e) Selling price | (f) Lease rental | (g) Transaction expenses | (h) Cost of asset | (i) Current value of asset | (j) Net gain (or loss) on each transaction |
|---|---|---|---|---|---|
| | | | 1174 | 1841 | 667 |

| (a) Identity of party involved | (b) Relationship to plan, employer, or other party-in-interest | (c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value | (d) Purchase price |
|---|---|---|---|
| ROCKWELL COLLINS, INC. | EMPLOYER | EXCESS COMP - FEB 2011, MATURITY DATE 1/27/2017, MATURITY VALUE $1,825 | |

| (e) Selling price | (f) Lease rental | (g) Transaction expenses | (h) Cost of asset | (i) Current value of asset | (j) Net gain (or loss) on each transaction |
|---|---|---|---|---|---|
| | | | 1174 | 1825 | 651 |

| (a) Identity of party involved | (b) Relationship to plan, employer, or other party-in-interest | (c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value | (d) Purchase price |
|---|---|---|---|
| ROCKWELL COLLINS, INC. | EMPLOYER | EXCESS COMP - MAR 2011, MATURITY DATE 1/27/2017, MATURITY VALUE $1,778 | |

| (e) Selling price | (f) Lease rental | (g) Transaction expenses | (h) Cost of asset | (i) Current value of asset | (j) Net gain (or loss) on each transaction |
|---|---|---|---|---|---|
| | | | 1174 | 1778 | 604 |

## Part III Nonexempt Transactions

Complete as many entries as needed to report all nonexempt transactions. **Caution:** If a nonexempt prohibited transaction occurred with respect to a disqualified person, file Form 5330 with the IRS to pay the excise tax on the transaction.

| (a) Identity of party involved | (b) Relationship to plan, employer, or other party-in-interest | (c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value | (d) Purchase price |
|---|---|---|---|
| ROCKWELL COLLINS, INC. | EMPLOYER | EXCESS COMP - APR 2011, MATURITY DATE 1/27/2017, MATURITY VALUE $1,774 | |

| (e) Selling price | (f) Lease rental | (g) Transaction expenses | (h) Cost of asset | (i) Current value of asset | (j) Net gain (or loss) on each transaction |
|---|---|---|---|---|---|
| | | | 1174 | 1774 | 600 |

| (a) Identity of party involved | (b) Relationship to plan, employer, or other party-in-interest | (c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value | (d) Purchase price |
|---|---|---|---|
| ROCKWELL COLLINS, INC. | EMPLOYER | EXCESS COMP - MAY 2011, MATURITY DATE 1/27/2017, MATURITY VALUE $1,718 | |

| (e) Selling price | (f) Lease rental | (g) Transaction expenses | (h) Cost of asset | (i) Current value of asset | (j) Net gain (or loss) on each transaction |
|---|---|---|---|---|---|
| | | | 1174 | 1718 | 544 |

| (a) Identity of party involved | (b) Relationship to plan, employer, or other party-in-interest | (c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value | (d) Purchase price |
|---|---|---|---|
| ROCKWELL COLLINS, INC. | EMPLOYER | EXCESS COMP - JUN 2011, MATURITY DATE 1/27/2017, MATURITY VALUE $1,728 | |

| (e) Selling price | (f) Lease rental | (g) Transaction expenses | (h) Cost of asset | (i) Current value of asset | (j) Net gain (or loss) on each transaction |
|---|---|---|---|---|---|
| | | | 1174 | 1728 | 554 |

| (a) Identity of party involved | (b) Relationship to plan, employer, or other party-in-interest | (c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value | (d) Purchase price |
|---|---|---|---|
| ROCKWELL COLLINS, INC. | EMPLOYER | EXCESS COMP - JUL 2011, MATURITY DATE 1/27/2017, MATURITY VALUE $1,761 | |

| (e) Selling price | (f) Lease rental | (g) Transaction expenses | (h) Cost of asset | (i) Current value of asset | (j) Net gain (or loss) on each transaction |
|---|---|---|---|---|---|
| | | | 1174 | 1761 | 587 |

| (a) Identity of party involved | (b) Relationship to plan, employer, or other party-in-interest | (c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value | (d) Purchase price |
|---|---|---|---|
| ROCKWELL COLLINS, INC. | EMPLOYER | EXCESS COMP - AUG 2011, MATURITY DATE 1/27/2017, MATURITY VALUE $1,768 | |

| (e) Selling price | (f) Lease rental | (g) Transaction expenses | (h) Cost of asset | (i) Current value of asset | (j) Net gain (or loss) on each transaction |
|---|---|---|---|---|---|
| | | | 1174 | 1768 | 594 |

| (a) Identity of party involved | (b) Relationship to plan, employer, or other party-in-interest | (c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value | (d) Purchase price |
|---|---|---|---|
| ROCKWELL COLLINS, INC. | EMPLOYER | EXCESS COMP - SEP 2011, MATURITY DATE 1/27/2017, MATURITY VALUE $1,843 | |

| (e) Selling price | (f) Lease rental | (g) Transaction expenses | (h) Cost of asset | (i) Current value of asset | (j) Net gain (or loss) on each transaction |
|---|---|---|---|---|---|
| | | | 1174 | 1843 | 669 |

## Part III Nonexempt Transactions

Complete as many entries as needed to report all nonexempt transactions. **Caution:** If a nonexempt prohibited transaction occurred with respect to a disqualified person, file Form 5330 with the IRS to pay the excise tax on the transaction.

| (a) Identity of party involved | (b) Relationship to plan, employer, or other party-in-interest | (c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value | (d) Purchase price |
|---|---|---|---|
| ROCKWELL COLLINS, INC. | EMPLOYER | EXCESS COMP - OCT 2011, MATURITY DATE 1/27/2017, MATURITY VALUE $1,943 | |

| (e) Selling price | (f) Lease rental | (g) Transaction expenses | (h) Cost of asset | (i) Current value of asset | (j) Net gain (or loss) on each transaction |
|---|---|---|---|---|---|
| | | | 1174 | 1943 | 769 |

| (a) Identity of party involved | (b) Relationship to plan, employer, or other party-in-interest | (c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value | (d) Purchase price |
|---|---|---|---|
| ROCKWELL COLLINS, INC. | EMPLOYER | EXCESS COMP - NOV 2011, MATURITY DATE 1/27/2017, MATURITY VALUE $1,800 | |

| (e) Selling price | (f) Lease rental | (g) Transaction expenses | (h) Cost of asset | (i) Current value of asset | (j) Net gain (or loss) on each transaction |
|---|---|---|---|---|---|
| | | | 1174 | 1800 | 626 |

| (a) Identity of party involved | (b) Relationship to plan, employer, or other party-in-interest | (c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value | (d) Purchase price |
|---|---|---|---|
| ROCKWELL COLLINS, INC. | EMPLOYER | EXCESS COMP - DEC 2011, MATURITY DATE 1/27/2017, MATURITY VALUE $1,828 | |

| (e) Selling price | (f) Lease rental | (g) Transaction expenses | (h) Cost of asset | (i) Current value of asset | (j) Net gain (or loss) on each transaction |
|---|---|---|---|---|---|
| | | | 1174 | 1828 | 654 |

| (a) Identity of party involved | (b) Relationship to plan, employer, or other party-in-interest | (c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value | (d) Purchase price |
|---|---|---|---|
| ROCKWELL COLLINS, INC. | EMPLOYER | EXCESS COMP - JAN 2012, MATURITY DATE 1/27/2017, MATURITY VALUE $1,807 | |

| (e) Selling price | (f) Lease rental | (g) Transaction expenses | (h) Cost of asset | (i) Current value of asset | (j) Net gain (or loss) on each transaction |
|---|---|---|---|---|---|
| | | | 1174 | 1807 | 633 |

| (a) Identity of party involved | (b) Relationship to plan, employer, or other party-in-interest | (c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value | (d) Purchase price |
|---|---|---|---|
| ROCKWELL COLLINS, INC. | EMPLOYER | EXCESS COMP - FEB 2012, MATURITY DATE 1/27/2017, MATURITY VALUE $1,731 | |

| (e) Selling price | (f) Lease rental | (g) Transaction expenses | (h) Cost of asset | (i) Current value of asset | (j) Net gain (or loss) on each transaction |
|---|---|---|---|---|---|
| | | | 1174 | 1731 | 557 |

| (a) Identity of party involved | (b) Relationship to plan, employer, or other party-in-interest | (c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value | (d) Purchase price |
|---|---|---|---|
| ROCKWELL COLLINS, INC. | EMPLOYER | EXCESS COMP - MAR 2012, MATURITY DATE 1/27/2017, MATURITY VALUE $1,680 | |

| (e) Selling price | (f) Lease rental | (g) Transaction expenses | (h) Cost of asset | (i) Current value of asset | (j) Net gain (or loss) on each transaction |
|---|---|---|---|---|---|
| | | | 1174 | 1680 | 506 |

## Part III Nonexempt Transactions

Complete as many entries as needed to report all nonexempt transactions. **Caution:** If a nonexempt prohibited transaction occurred with respect to a disqualified person, file Form 5330 with the IRS to pay the excise tax on the transaction.

| (a) Identity of party involved | (b) Relationship to plan, employer, or other party-in-interest | (c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value | (d) Purchase price |
|---|---|---|---|
| ROCKWELL COLLINS, INC. | EMPLOYER | EXCESS COMP - APR 2012, MATURITY DATE 1/27/2017, MATURITY VALUE $8,479 | |

| (e) Selling price | (f) Lease rental | (g) Transaction expenses | (h) Cost of asset | (i) Current value of asset | (j) Net gain (or loss) on each transaction |
|---|---|---|---|---|---|
| | | | 5939 | 8479 | 2540 |

| (a) Identity of party involved | (b) Relationship to plan, employer, or other party-in-interest | (c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value | (d) Purchase price |
|---|---|---|---|
| ROCKWELL COLLINS, INC. | EMPLOYER | EXCESS COMP - MAY 2012, MATURITY DATE 1/27/2017, MATURITY VALUE $8,457 | |

| (e) Selling price | (f) Lease rental | (g) Transaction expenses | (h) Cost of asset | (i) Current value of asset | (j) Net gain (or loss) on each transaction |
|---|---|---|---|---|---|
| | | | 5939 | 8457 | 2518 |

| (a) Identity of party involved | (b) Relationship to plan, employer, or other party-in-interest | (c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value | (d) Purchase price |
|---|---|---|---|
| ROCKWELL COLLINS, INC. | EMPLOYER | EXCESS COMP - JUN 2012, MATURITY DATE 1/27/2017, MATURITY VALUE $8,826 | |

| (e) Selling price | (f) Lease rental | (g) Transaction expenses | (h) Cost of asset | (i) Current value of asset | (j) Net gain (or loss) on each transaction |
|---|---|---|---|---|---|
| | | | 5939 | 8826 | 2887 |

| (a) Identity of party involved | (b) Relationship to plan, employer, or other party-in-interest | (c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value | (d) Purchase price |
|---|---|---|---|
| ROCKWELL COLLINS, INC. | EMPLOYER | EXCESS COMP - JUL 2012, MATURITY DATE 1/27/2017, MATURITY VALUE $8,602 | |

| (e) Selling price | (f) Lease rental | (g) Transaction expenses | (h) Cost of asset | (i) Current value of asset | (j) Net gain (or loss) on each transaction |
|---|---|---|---|---|---|
| | | | 5939 | 8602 | 2663 |

| (a) Identity of party involved | (b) Relationship to plan, employer, or other party-in-interest | (c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value | (d) Purchase price |
|---|---|---|---|
| ROCKWELL COLLINS, INC. | EMPLOYER | EXCESS COMP - AUG 2012, MATURITY DATE 1/27/2017, MATURITY VALUE $8,411 | |

| (e) Selling price | (f) Lease rental | (g) Transaction expenses | (h) Cost of asset | (i) Current value of asset | (j) Net gain (or loss) on each transaction |
|---|---|---|---|---|---|
| | | | 5939 | 8411 | 2472 |

| (a) Identity of party involved | (b) Relationship to plan, employer, or other party-in-interest | (c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value | (d) Purchase price |
|---|---|---|---|
| ROCKWELL COLLINS, INC. | EMPLOYER | EXCESS COMP - SEP 2012, MATURITY DATE 1/27/2017, MATURITY VALUE $8,283 | |

| (e) Selling price | (f) Lease rental | (g) Transaction expenses | (h) Cost of asset | (i) Current value of asset | (j) Net gain (or loss) on each transaction |
|---|---|---|---|---|---|
| | | | 5939 | 8283 | 2344 |

## Part III Nonexempt Transactions

Complete as many entries as needed to report all nonexempt transactions. **Caution:** If a nonexempt prohibited transaction occurred with respect to a disqualified person, file Form 5330 with the IRS to pay the excise tax on the transaction.

| (a) Identity of party involved | (b) Relationship to plan, employer, or other party-in-interest | (c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value | (d) Purchase price |
|---|---|---|---|
| ROCKWELL COLLINS, INC. | EMPLOYER | EXCESS COMP - OCT 2012, MATURITY DATE 1/27/2017, MATURITY VALUE $8,148 | |

| (e) Selling price | (f) Lease rental | (g) Transaction expenses | (h) Cost of asset | (i) Current value of asset | (j) Net gain (or loss) on each transaction |
|---|---|---|---|---|---|
| | | | 5939 | 8148 | 2209 |

| (a) Identity of party involved | (b) Relationship to plan, employer, or other party-in-interest | (c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value | (d) Purchase price |
|---|---|---|---|
| ROCKWELL COLLINS, INC. | EMPLOYER | EXCESS COMP - NOV 2012, MATURITY DATE 1/27/2017, MATURITY VALUE $8,155 | |

| (e) Selling price | (f) Lease rental | (g) Transaction expenses | (h) Cost of asset | (i) Current value of asset | (j) Net gain (or loss) on each transaction |
|---|---|---|---|---|---|
| | | | 5939 | 8155 | 2216 |

| (a) Identity of party involved | (b) Relationship to plan, employer, or other party-in-interest | (c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value | (d) Purchase price |
|---|---|---|---|
| ROCKWELL COLLINS, INC. | EMPLOYER | EXCESS COMP - DEC 2012, MATURITY DATE 1/27/2017, MATURITY VALUE $8,102 | |

| (e) Selling price | (f) Lease rental | (g) Transaction expenses | (h) Cost of asset | (i) Current value of asset | (j) Net gain (or loss) on each transaction |
|---|---|---|---|---|---|
| | | | 5939 | 8102 | 2163 |

| (a) Identity of party involved | (b) Relationship to plan, employer, or other party-in-interest | (c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value | (d) Purchase price |
|---|---|---|---|
| ROCKWELL COLLINS, INC. | EMPLOYER | EXCESS COMP - JAN 2013, MATURITY DATE 1/27/2017, MATURITY VALUE $8,437 | |

| (e) Selling price | (f) Lease rental | (g) Transaction expenses | (h) Cost of asset | (i) Current value of asset | (j) Net gain (or loss) on each transaction |
|---|---|---|---|---|---|
| | | | 6259 | 8437 | 2178 |

| (a) Identity of party involved | (b) Relationship to plan, employer, or other party-in-interest | (c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value | (d) Purchase price |
|---|---|---|---|
| ROCKWELL COLLINS, INC. | EMPLOYER | EXCESS COMP - FEB 2013, MATURITY DATE 1/27/2017, MATURITY VALUE $8,226 | |

| (e) Selling price | (f) Lease rental | (g) Transaction expenses | (h) Cost of asset | (i) Current value of asset | (j) Net gain (or loss) on each transaction |
|---|---|---|---|---|---|
| | | | 6259 | 8226 | 1967 |

| (a) Identity of party involved | (b) Relationship to plan, employer, or other party-in-interest | (c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value | (d) Purchase price |
|---|---|---|---|
| ROCKWELL COLLINS, INC. | EMPLOYER | EXCESS COMP - MAR 2013, MATURITY DATE 1/27/2017, MATURITY VALUE $8,166 | |

| (e) Selling price | (f) Lease rental | (g) Transaction expenses | (h) Cost of asset | (i) Current value of asset | (j) Net gain (or loss) on each transaction |
|---|---|---|---|---|---|
| | | | 6259 | 8166 | 1907 |

## Part III Nonexempt Transactions

Complete as many entries as needed to report all nonexempt transactions. **Caution:** If a nonexempt prohibited transaction occurred with respect to a disqualified person, file Form 5330 with the IRS to pay the excise tax on the transaction.

| (a) Identity of party involved | (b) Relationship to plan, employer, or other party-in-interest | (c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value | (d) Purchase price |
|---|---|---|---|
| ROCKWELL COLLINS, INC. | EMPLOYER | EXCESS COMP - APR 2013, MATURITY DATE 1/27/2017, MATURITY VALUE $8,005 | |

| (e) Selling price | (f) Lease rental | (g) Transaction expenses | (h) Cost of asset | (i) Current value of asset | (j) Net gain (or loss) on each transaction |
|---|---|---|---|---|---|
| | | | 6259 | 8005 | 1746 |

| (a) Identity of party involved | (b) Relationship to plan, employer, or other party-in-interest | (c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value | (d) Purchase price |
|---|---|---|---|
| ROCKWELL COLLINS, INC. | EMPLOYER | EXCESS COMP - MAY 2013, MATURITY DATE 1/27/2017, MATURITY VALUE $7,807 | |

| (e) Selling price | (f) Lease rental | (g) Transaction expenses | (h) Cost of asset | (i) Current value of asset | (j) Net gain (or loss) on each transaction |
|---|---|---|---|---|---|
| | | | 6259 | 7807 | 1548 |

| (a) Identity of party involved | (b) Relationship to plan, employer, or other party-in-interest | (c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value | (d) Purchase price |
|---|---|---|---|
| ROCKWELL COLLINS, INC. | EMPLOYER | EXCESS COMP - JUN 2013, MATURITY DATE 1/27/2017, MATURITY VALUE $7,867 | |

| (e) Selling price | (f) Lease rental | (g) Transaction expenses | (h) Cost of asset | (i) Current value of asset | (j) Net gain (or loss) on each transaction |
|---|---|---|---|---|---|
| | | | 6259 | 7867 | 1608 |

| (a) Identity of party involved | (b) Relationship to plan, employer, or other party-in-interest | (c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value | (d) Purchase price |
|---|---|---|---|
| ROCKWELL COLLINS, INC. | EMPLOYER | EXCESS COMP - JUL 2013, MATURITY DATE 1/27/2017, MATURITY VALUE $8,079 | |

| (e) Selling price | (f) Lease rental | (g) Transaction expenses | (h) Cost of asset | (i) Current value of asset | (j) Net gain (or loss) on each transaction |
|---|---|---|---|---|---|
| | | | 6259 | 8079 | 1820 |

| (a) Identity of party involved | (b) Relationship to plan, employer, or other party-in-interest | (c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value | (d) Purchase price |
|---|---|---|---|
| ROCKWELL COLLINS, INC. | EMPLOYER | EXCESS COMP - AUG 2013, MATURITY DATE 1/27/2017, MATURITY VALUE $7,769 | |

| (e) Selling price | (f) Lease rental | (g) Transaction expenses | (h) Cost of asset | (i) Current value of asset | (j) Net gain (or loss) on each transaction |
|---|---|---|---|---|---|
| | | | 6259 | 7769 | 1510 |

| (a) Identity of party involved | (b) Relationship to plan, employer, or other party-in-interest | (c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value | (d) Purchase price |
|---|---|---|---|
| ROCKWELL COLLINS, INC. | EMPLOYER | EXCESS COMP - SEP 2013, MATURITY DATE 1/27/2017, MATURITY VALUE $7,907 | |

| (e) Selling price | (f) Lease rental | (g) Transaction expenses | (h) Cost of asset | (i) Current value of asset | (j) Net gain (or loss) on each transaction |
|---|---|---|---|---|---|
| | | | 6259 | 7907 | 1648 |

## Part III Nonexempt Transactions

Complete as many entries as needed to report all nonexempt transactions. **Caution:** If a nonexempt prohibited transaction occurred with respect to a disqualified person, file Form 5330 with the IRS to pay the excise tax on the transaction.

| (a) Identity of party involved | (b) Relationship to plan, employer, or other party-in-interest | (c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value | (d) Purchase price |
|---|---|---|---|
| ROCKWELL COLLINS, INC. | EMPLOYER | EXCESS COMP - OCT 2013, MATURITY DATE 1/27/2017, MATURITY VALUE $7,632 | |

| (e) Selling price | (f) Lease rental | (g) Transaction expenses | (h) Cost of asset | (i) Current value of asset | (j) Net gain (or loss) on each transaction |
|---|---|---|---|---|---|
| | | | 6259 | 7632 | 1373 |

| (a) Identity of party involved | (b) Relationship to plan, employer, or other party-in-interest | (c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value | (d) Purchase price |
|---|---|---|---|
| ROCKWELL COLLINS, INC. | EMPLOYER | EXCESS COMP - NOV 2013, MATURITY DATE 1/27/2017, MATURITY VALUE $7,409 | |

| (e) Selling price | (f) Lease rental | (g) Transaction expenses | (h) Cost of asset | (i) Current value of asset | (j) Net gain (or loss) on each transaction |
|---|---|---|---|---|---|
| | | | 6259 | 7409 | 1150 |

| (a) Identity of party involved | (b) Relationship to plan, employer, or other party-in-interest | (c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value | (d) Purchase price |
|---|---|---|---|
| ROCKWELL COLLINS, INC. | EMPLOYER | EXCESS COMP - DEC 2013, MATURITY DATE 1/27/2017, MATURITY VALUE $7,319 | |

| (e) Selling price | (f) Lease rental | (g) Transaction expenses | (h) Cost of asset | (i) Current value of asset | (j) Net gain (or loss) on each transaction |
|---|---|---|---|---|---|
| | | | 6259 | 7319 | 1060 |

| (a) Identity of party involved | (b) Relationship to plan, employer, or other party-in-interest | (c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value | (d) Purchase price |
|---|---|---|---|
| ROCKWELL COLLINS, INC. | EMPLOYER | EXCESS COMP - JAN 2014, MATURITY DATE 1/27/2017, MATURITY VALUE $7,231 | |

| (e) Selling price | (f) Lease rental | (g) Transaction expenses | (h) Cost of asset | (i) Current value of asset | (j) Net gain (or loss) on each transaction |
|---|---|---|---|---|---|
| | | | 6259 | 7231 | 972 |

| (a) Identity of party involved | (b) Relationship to plan, employer, or other party-in-interest | (c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value | (d) Purchase price |
|---|---|---|---|
| ROCKWELL COLLINS, INC. | EMPLOYER | EXCESS COMP - FEB 2014, MATURITY DATE 1/27/2017, MATURITY VALUE $7,318 | |

| (e) Selling price | (f) Lease rental | (g) Transaction expenses | (h) Cost of asset | (i) Current value of asset | (j) Net gain (or loss) on each transaction |
|---|---|---|---|---|---|
| | | | 6259 | 7318 | 1059 |

| (a) Identity of party involved | (b) Relationship to plan, employer, or other party-in-interest | (c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value | (d) Purchase price |
|---|---|---|---|
| ROCKWELL COLLINS, INC. | EMPLOYER | EXCESS COMP - MAR 2014, MATURITY DATE 1/27/2017, MATURITY VALUE $7,048 | |

| (e) Selling price | (f) Lease rental | (g) Transaction expenses | (h) Cost of asset | (i) Current value of asset | (j) Net gain (or loss) on each transaction |
|---|---|---|---|---|---|
| | | | 6259 | 7048 | 789 |

## Part III Nonexempt Transactions

Complete as many entries as needed to report all nonexempt transactions. **Caution:** If a nonexempt prohibited transaction occurred with respect to a disqualified person, file Form 5330 with the IRS to pay the excise tax on the transaction.

| (a) Identity of party involved | (b) Relationship to plan, employer, or other party-in-interest | (c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value | (d) Purchase price |
|---|---|---|---|
| ROCKWELL COLLINS, INC. | EMPLOYER | EXCESS COMP - APR 2014, MATURITY DATE 1/27/2017, MATURITY VALUE $7,040 | |

| (e) Selling price | (f) Lease rental | (g) Transaction expenses | (h) Cost of asset | (i) Current value of asset | (j) Net gain (or loss) on each transaction |
|---|---|---|---|---|---|
| | | | 6259 | 7040 | 781 |

| (a) Identity of party involved | (b) Relationship to plan, employer, or other party-in-interest | (c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value | (d) Purchase price |
|---|---|---|---|
| ROCKWELL COLLINS, INC. | EMPLOYER | EXCESS COMP - MAY 2014, MATURITY DATE 1/27/2017, MATURITY VALUE $7,013 | |

| (e) Selling price | (f) Lease rental | (g) Transaction expenses | (h) Cost of asset | (i) Current value of asset | (j) Net gain (or loss) on each transaction |
|---|---|---|---|---|---|
| | | | 6259 | 7013 | 754 |

| (a) Identity of party involved | (b) Relationship to plan, employer, or other party-in-interest | (c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value | (d) Purchase price |
|---|---|---|---|
| ROCKWELL COLLINS, INC. | EMPLOYER | EXCESS COMP - JUN 2014, MATURITY DATE 1/27/2017, MATURITY VALUE $6,878 | |

| (e) Selling price | (f) Lease rental | (g) Transaction expenses | (h) Cost of asset | (i) Current value of asset | (j) Net gain (or loss) on each transaction |
|---|---|---|---|---|---|
| | | | 6259 | 6878 | 619 |

| (a) Identity of party involved | (b) Relationship to plan, employer, or other party-in-interest | (c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value | (d) Purchase price |
|---|---|---|---|
| ROCKWELL COLLINS, INC. | EMPLOYER | EXCESS COMP - JUL 2014, MATURITY DATE 1/27/2017, MATURITY VALUE $6,787 | |

| (e) Selling price | (f) Lease rental | (g) Transaction expenses | (h) Cost of asset | (i) Current value of asset | (j) Net gain (or loss) on each transaction |
|---|---|---|---|---|---|
| | | | 6259 | 6787 | 528 |

| (a) Identity of party involved | (b) Relationship to plan, employer, or other party-in-interest | (c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value | (d) Purchase price |
|---|---|---|---|
| ROCKWELL COLLINS, INC. | EMPLOYER | EXCESS COMP - AUG 2014, MATURITY DATE 1/27/2017, MATURITY VALUE $6,897 | |

| (e) Selling price | (f) Lease rental | (g) Transaction expenses | (h) Cost of asset | (i) Current value of asset | (j) Net gain (or loss) on each transaction |
|---|---|---|---|---|---|
| | | | 6259 | 6897 | 638 |

| (a) Identity of party involved | (b) Relationship to plan, employer, or other party-in-interest | (c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value | (d) Purchase price |
|---|---|---|---|
| ROCKWELL COLLINS, INC. | EMPLOYER | EXCESS COMP - SEP 2014, MATURITY DATE 1/27/2017, MATURITY VALUE $6,700 | |

| (e) Selling price | (f) Lease rental | (g) Transaction expenses | (h) Cost of asset | (i) Current value of asset | (j) Net gain (or loss) on each transaction |
|---|---|---|---|---|---|
| | | | 6259 | 6700 | 441 |

## Part III Nonexempt Transactions

Complete as many entries as needed to report all nonexempt transactions. **Caution:** If a nonexempt prohibited transaction occurred with respect to a disqualified person, file Form 5330 with the IRS to pay the excise tax on the transaction.

| (a) Identity of party involved | (b) Relationship to plan, employer, or other party-in-interest | (c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value | (d) Purchase price |
|---|---|---|---|
| ROCKWELL COLLINS, INC. | EMPLOYER | EXCESS COMP - OCT 2014, MATURITY DATE 1/27/2017, MATURITY VALUE $6,890 | |

| (e) Selling price | (f) Lease rental | (g) Transaction expenses | (h) Cost of asset | (i) Current value of asset | (j) Net gain (or loss) on each transaction |
|---|---|---|---|---|---|
| | | | 6259 | 6890 | 631 |

| (a) Identity of party involved | (b) Relationship to plan, employer, or other party-in-interest | (c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value | (d) Purchase price |
|---|---|---|---|
| ROCKWELL COLLINS, INC. | EMPLOYER | EXCESS COMP - NOV 2014, MATURITY DATE 1/27/2017, MATURITY VALUE $6,778 | |

| (e) Selling price | (f) Lease rental | (g) Transaction expenses | (h) Cost of asset | (i) Current value of asset | (j) Net gain (or loss) on each transaction |
|---|---|---|---|---|---|
| | | | 6259 | 6778 | 519 |

| (a) Identity of party involved | (b) Relationship to plan, employer, or other party-in-interest | (c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value | (d) Purchase price |
|---|---|---|---|
| ROCKWELL COLLINS, INC. | EMPLOYER | EXCESS COMP - DEC 2014, MATURITY DATE 1/27/2017, MATURITY VALUE $6,683 | |

| (e) Selling price | (f) Lease rental | (g) Transaction expenses | (h) Cost of asset | (i) Current value of asset | (j) Net gain (or loss) on each transaction |
|---|---|---|---|---|---|
| | | | 6259 | 6683 | 424 |

| (a) Identity of party involved | (b) Relationship to plan, employer, or other party-in-interest | (c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value | (d) Purchase price |
|---|---|---|---|
| ROCKWELL COLLINS, INC. | EMPLOYER | EXCESS COMP - JAN 2015, MATURITY DATE 1/27/2017, MATURITY VALUE $6,697 | |

| (e) Selling price | (f) Lease rental | (g) Transaction expenses | (h) Cost of asset | (i) Current value of asset | (j) Net gain (or loss) on each transaction |
|---|---|---|---|---|---|
| | | | 6259 | 6697 | 438 |

| (a) Identity of party involved | (b) Relationship to plan, employer, or other party-in-interest | (c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value | (d) Purchase price |
|---|---|---|---|
| ROCKWELL COLLINS, INC. | EMPLOYER | EXCESS COMP - FEB 2015, MATURITY DATE 1/27/2017, MATURITY VALUE $6,637 | |

| (e) Selling price | (f) Lease rental | (g) Transaction expenses | (h) Cost of asset | (i) Current value of asset | (j) Net gain (or loss) on each transaction |
|---|---|---|---|---|---|
| | | | 6259 | 6637 | 378 |

| (a) Identity of party involved | (b) Relationship to plan, employer, or other party-in-interest | (c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value | (d) Purchase price |
|---|---|---|---|
| ROCKWELL COLLINS, INC. | EMPLOYER | EXCESS COMP - MAR 2015, MATURITY DATE 1/27/2017, MATURITY VALUE $6,478 | |

| (e) Selling price | (f) Lease rental | (g) Transaction expenses | (h) Cost of asset | (i) Current value of asset | (j) Net gain (or loss) on each transaction |
|---|---|---|---|---|---|
| | | | 6259 | 6478 | 219 |

## Part III Nonexempt Transactions

Complete as many entries as needed to report all nonexempt transactions. **Caution:** If a nonexempt prohibited transaction occurred with respect to a disqualified person, file Form 5330 with the IRS to pay the excise tax on the transaction.

| (a) Identity of party involved | (b) Relationship to plan, employer, or other party-in-interest | (c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value | (d) Purchase price |
|---|---|---|---|
| ROCKWELL COLLINS, INC. | EMPLOYER | EXCESS COMP - APR 2015, MATURITY DATE 1/27/2017, MATURITY VALUE $6,492 | |

| (e) Selling price | (f) Lease rental | (g) Transaction expenses | (h) Cost of asset | (i) Current value of asset | (j) Net gain (or loss) on each transaction |
|---|---|---|---|---|---|
| | | | 6259 | 6492 | 233 |

| (a) Identity of party involved | (b) Relationship to plan, employer, or other party-in-interest | (c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value | (d) Purchase price |
|---|---|---|---|
| ROCKWELL COLLINS, INC. | EMPLOYER | EXCESS COMP - MAY 2015, MATURITY DATE 1/27/2017, MATURITY VALUE $6,486 | |

| (e) Selling price | (f) Lease rental | (g) Transaction expenses | (h) Cost of asset | (i) Current value of asset | (j) Net gain (or loss) on each transaction |
|---|---|---|---|---|---|
| | | | 6259 | 6486 | 227 |

| (a) Identity of party involved | (b) Relationship to plan, employer, or other party-in-interest | (c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value | (d) Purchase price |
|---|---|---|---|
| ROCKWELL COLLINS, INC. | EMPLOYER | EXCESS COMP - JUN 2015, MATURITY DATE 1/27/2017, MATURITY VALUE $6,488 | |

| (e) Selling price | (f) Lease rental | (g) Transaction expenses | (h) Cost of asset | (i) Current value of asset | (j) Net gain (or loss) on each transaction |
|---|---|---|---|---|---|
| | | | 6259 | 6488 | 229 |

| (a) Identity of party involved | (b) Relationship to plan, employer, or other party-in-interest | (c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value | (d) Purchase price |
|---|---|---|---|
| ROCKWELL COLLINS, INC. | EMPLOYER | EXCESS COMP - JUL 2015, MATURITY DATE 1/27/2017, MATURITY VALUE $6,627 | |

| (e) Selling price | (f) Lease rental | (g) Transaction expenses | (h) Cost of asset | (i) Current value of asset | (j) Net gain (or loss) on each transaction |
|---|---|---|---|---|---|
| | | | 6259 | 6627 | 368 |

| (a) Identity of party involved | (b) Relationship to plan, employer, or other party-in-interest | (c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value | (d) Purchase price |
|---|---|---|---|
| ROCKWELL COLLINS, INC. | EMPLOYER | EXCESS COMP - AUG 2015, MATURITY DATE 1/27/2017, MATURITY VALUE $6,561 | |

| (e) Selling price | (f) Lease rental | (g) Transaction expenses | (h) Cost of asset | (i) Current value of asset | (j) Net gain (or loss) on each transaction |
|---|---|---|---|---|---|
| | | | 6259 | 6561 | 302 |

| (a) Identity of party involved | (b) Relationship to plan, employer, or other party-in-interest | (c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value | (d) Purchase price |
|---|---|---|---|
| ROCKWELL COLLINS, INC. | EMPLOYER | EXCESS COMP - SEP 2015, MATURITY DATE 1/27/2017, MATURITY VALUE $6,849 | |

| (e) Selling price | (f) Lease rental | (g) Transaction expenses | (h) Cost of asset | (i) Current value of asset | (j) Net gain (or loss) on each transaction |
|---|---|---|---|---|---|
| | | | 6259 | 6849 | 590 |

## Part III Nonexempt Transactions

Complete as many entries as needed to report all nonexempt transactions. **Caution:** If a nonexempt prohibited transaction occurred with respect to a disqualified person, file Form 5330 with the IRS to pay the excise tax on the transaction.

| (a) Identity of party involved | (b) Relationship to plan, employer, or other party-in-interest | (c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value | (d) Purchase price |
|---|---|---|---|
| ROCKWELL COLLINS, INC. | EMPLOYER | EXCESS COMP - OCT 2015, MATURITY DATE 1/27/2017, MATURITY VALUE $6,982 | |

| (e) Selling price | (f) Lease rental | (g) Transaction expenses | (h) Cost of asset | (i) Current value of asset | (j) Net gain (or loss) on each transaction |
|---|---|---|---|---|---|
| | | | 6259 | 6982 | 723 |

| (a) Identity of party involved | (b) Relationship to plan, employer, or other party-in-interest | (c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value | (d) Purchase price |
|---|---|---|---|
| ROCKWELL COLLINS, INC. | EMPLOYER | EXCESS COMP - NOV 2015, MATURITY DATE 1/27/2017, MATURITY VALUE $6,695 | |

| (e) Selling price | (f) Lease rental | (g) Transaction expenses | (h) Cost of asset | (i) Current value of asset | (j) Net gain (or loss) on each transaction |
|---|---|---|---|---|---|
| | | | 6259 | 6695 | 436 |

| (a) Identity of party involved | (b) Relationship to plan, employer, or other party-in-interest | (c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value | (d) Purchase price |
|---|---|---|---|
| ROCKWELL COLLINS, INC. | EMPLOYER | EXCESS COMP - DEC 2015, MATURITY DATE 1/27/2017, MATURITY VALUE $6,691 | |

| (e) Selling price | (f) Lease rental | (g) Transaction expenses | (h) Cost of asset | (i) Current value of asset | (j) Net gain (or loss) on each transaction |
|---|---|---|---|---|---|
| | | | 6259 | 6691 | 432 |

| (a) Identity of party involved | (b) Relationship to plan, employer, or other party-in-interest | (c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value | (d) Purchase price |
|---|---|---|---|
| ROCKWELL COLLINS, INC. | EMPLOYER | EXCESS COMP - JAN 2016, MATURITY DATE 1/27/2017, MATURITY VALUE $6,808 | |

| (e) Selling price | (f) Lease rental | (g) Transaction expenses | (h) Cost of asset | (i) Current value of asset | (j) Net gain (or loss) on each transaction |
|---|---|---|---|---|---|
| | | | 6259 | 6808 | 549 |

| (a) Identity of party involved | (b) Relationship to plan, employer, or other party-in-interest | (c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value | (d) Purchase price |
|---|---|---|---|
| ROCKWELL COLLINS, INC. | EMPLOYER | EXCESS COMP - FEB 2016, MATURITY DATE 1/27/2017, MATURITY VALUE $7,053 | |

| (e) Selling price | (f) Lease rental | (g) Transaction expenses | (h) Cost of asset | (i) Current value of asset | (j) Net gain (or loss) on each transaction |
|---|---|---|---|---|---|
| | | | 6259 | 7053 | 794 |

| (a) Identity of party involved | (b) Relationship to plan, employer, or other party-in-interest | (c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value | (d) Purchase price |
|---|---|---|---|
| ROCKWELL COLLINS, INC. | EMPLOYER | EXCESS COMP - MAR 2016, MATURITY DATE 1/27/2017, MATURITY VALUE $6,678 | |

| (e) Selling price | (f) Lease rental | (g) Transaction expenses | (h) Cost of asset | (i) Current value of asset | (j) Net gain (or loss) on each transaction |
|---|---|---|---|---|---|
| | | | 5939 | 6678 | 739 |

## Part III Nonexempt Transactions

Complete as many entries as needed to report all nonexempt transactions. **Caution:** If a nonexempt prohibited transaction occurred with respect to a disqualified person, file Form 5330 with the IRS to pay the excise tax on the transaction.

| (a) Identity of party involved | (b) Relationship to plan, employer, or other party-in-interest | (c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value | (d) Purchase price |
|---|---|---|---|
| ROCKWELL COLLINS, INC. | EMPLOYER | EXCESS COMP - APR 2016, MATURITY DATE 1/27/2017, MATURITY VALUE $6,337 | |

| (e) Selling price | (f) Lease rental | (g) Transaction expenses | (h) Cost of asset | (i) Current value of asset | (j) Net gain (or loss) on each transaction |
|---|---|---|---|---|---|
| | | | 5939 | 6337 | 398 |

| (a) Identity of party involved | (b) Relationship to plan, employer, or other party-in-interest | (c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value | (d) Purchase price |
|---|---|---|---|
| ROCKWELL COLLINS, INC. | EMPLOYER | EXCESS COMP - MAY 2016, MATURITY DATE 1/27/2017, MATURITY VALUE $6,241 | |

| (e) Selling price | (f) Lease rental | (g) Transaction expenses | (h) Cost of asset | (i) Current value of asset | (j) Net gain (or loss) on each transaction |
|---|---|---|---|---|---|
| | | | 5939 | 6241 | 302 |

| (a) Identity of party involved | (b) Relationship to plan, employer, or other party-in-interest | (c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value | (d) Purchase price |
|---|---|---|---|
| ROCKWELL COLLINS, INC. | EMPLOYER | EXCESS COMP - JUN 2016, MATURITY DATE 1/27/2017, MATURITY VALUE $6,200 | |

| (e) Selling price | (f) Lease rental | (g) Transaction expenses | (h) Cost of asset | (i) Current value of asset | (j) Net gain (or loss) on each transaction |
|---|---|---|---|---|---|
| | | | 5939 | 6200 | 261 |

| (a) Identity of party involved | (b) Relationship to plan, employer, or other party-in-interest | (c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value | (d) Purchase price |
|---|---|---|---|
| ROCKWELL COLLINS, INC. | EMPLOYER | EXCESS COMP - JUL 2016, MATURITY DATE 1/27/2017, MATURITY VALUE $6,169 | |

| (e) Selling price | (f) Lease rental | (g) Transaction expenses | (h) Cost of asset | (i) Current value of asset | (j) Net gain (or loss) on each transaction |
|---|---|---|---|---|---|
| | | | 5939 | 6169 | 230 |

| (a) Identity of party involved | (b) Relationship to plan, employer, or other party-in-interest | (c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value | (d) Purchase price |
|---|---|---|---|
| ROCKWELL COLLINS, INC. | EMPLOYER | EXCESS COMP - AUG 2016, MATURITY DATE 1/27/2017, MATURITY VALUE $5,921 | |

| (e) Selling price | (f) Lease rental | (g) Transaction expenses | (h) Cost of asset | (i) Current value of asset | (j) Net gain (or loss) on each transaction |
|---|---|---|---|---|---|
| | | | 5913 | 5921 | 8 |

| (a) Identity of party involved | (b) Relationship to plan, employer, or other party-in-interest | (c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value | (d) Purchase price |
|---|---|---|---|
| ROCKWELL COLLINS, INC. | EMPLOYER | EXCESS COMP - SEP 2016, MATURITY DATE 1/27/2017, MATURITY VALUE $5,879 | |

| (e) Selling price | (f) Lease rental | (g) Transaction expenses | (h) Cost of asset | (i) Current value of asset | (j) Net gain (or loss) on each transaction |
|---|---|---|---|---|---|
| | | | 5913 | 5879 | -34 |

## Part III Nonexempt Transactions

Complete as many entries as needed to report all nonexempt transactions. **Caution:** If a nonexempt prohibited transaction occurred with respect to a disqualified person, file Form 5330 with the IRS to pay the excise tax on the transaction.

| (a) Identity of party involved | (b) Relationship to plan, employer, or other party-in-interest | (c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value | (d) Purchase price |
|---|---|---|---|
| ROCKWELL COLLINS, INC. | EMPLOYER | EXCESS COMP - OCT 2016, MATURITY DATE 1/27/2017, MATURITY VALUE $5,869 | |

| (e) Selling price | (f) Lease rental | (g) Transaction expenses | (h) Cost of asset | (i) Current value of asset | (j) Net gain (or loss) on each transaction |
|---|---|---|---|---|---|
| | | | 5913 | 5869 | -44 |

| (a) Identity of party involved | (b) Relationship to plan, employer, or other party-in-interest | (c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value | (d) Purchase price |
|---|---|---|---|
| ROCKWELL COLLINS, INC. | EMPLOYER | EXCESS COMP - NOV 2016, MATURITY DATE 1/27/2017, MATURITY VALUE $6,004 | |

| (e) Selling price | (f) Lease rental | (g) Transaction expenses | (h) Cost of asset | (i) Current value of asset | (j) Net gain (or loss) on each transaction |
|---|---|---|---|---|---|
| | | | 5913 | 6004 | 91 |

| (a) Identity of party involved | (b) Relationship to plan, employer, or other party-in-interest | (c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value | (d) Purchase price |
|---|---|---|---|
| AEGON ASSET MANAGEMENT | INVESTMENT MANAGER | CROSS TRADE INVOLVING HERTZ CORP, LOAN MATURING 3/11/2018, 3.75%, REDEEMED AT PAR $1,125,000 IN JUNE 2016 | 1110938 |

| (e) Selling price | (f) Lease rental | (g) Transaction expenses | (h) Cost of asset | (i) Current value of asset | (j) Net gain (or loss) on each transaction |
|---|---|---|---|---|---|
| 1125000 | | | | 0 | |

| (a) Identity of party involved | (b) Relationship to plan, employer, or other party-in-interest | (c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value | (d) Purchase price |
|---|---|---|---|
| AEGON ASSET MANAGEMENT | INVESTMENT MANAGER | CROSS TRADE INVOLVING MAGIC NEWCO LLC, LOAN MATURING 12/12/2018, 5%, REFINANCED AT PAR APRIL 2017 | 996212 |

| (e) Selling price | (f) Lease rental | (g) Transaction expenses | (h) Cost of asset | (i) Current value of asset | (j) Net gain (or loss) on each transaction |
|---|---|---|---|---|---|
| 997459 | | | | 0 | |

| (a) Identity of party involved | (b) Relationship to plan, employer, or other party-in-interest | (c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value | (d) Purchase price |
|---|---|---|---|
| AEGON ASSET MANAGEMENT | INVESTMENT MANAGER | CROSS TRADE INVOLVING FLY LEASING LTD, LOAN MATURING 8/9/2019, 4.5%, REFINANCED AT PAR APRIL 2015 | 971923 |

| (e) Selling price | (f) Lease rental | (g) Transaction expenses | (h) Cost of asset | (i) Current value of asset | (j) Net gain (or loss) on each transaction |
|---|---|---|---|---|---|
| 974359 | | | | 0 | |

| (a) Identity of party involved | (b) Relationship to plan, employer, or other party-in-interest | (c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value | (d) Purchase price |
|---|---|---|---|
| AEGON ASSET MANAGEMENT | INVESTMENT MANAGER | CROSS TRADE INVOLVING PRINTPACK HOLDINGS INC, LOAN MATURING 5/30/2020, 6%, REFINANCED AT PAR JULY 2016 | 499375 |

| (e) Selling price | (f) Lease rental | (g) Transaction expenses | (h) Cost of asset | (i) Current value of asset | (j) Net gain (or loss) on each transaction |
|---|---|---|---|---|---|
| 500000 | | | | 0 | |

## Part III Nonexempt Transactions

Complete as many entries as needed to report all nonexempt transactions. **Caution:** If a nonexempt prohibited transaction occurred with respect to a disqualified person, file Form 5330 with the IRS to pay the excise tax on the transaction.

| (a) Identity of party involved | (b) Relationship to plan, employer, or other party-in-interest | (c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value | (d) Purchase price |
|---|---|---|---|
| AEGON ASSET MANAGEMENT | INVESTMENT MANAGER | CROSS TRADE INVOLVING LEARFIELD COMMUNICATIONS, LOAN MATURING 11/23/20, 4.5%, REFINANCED AT PAR NOV 2016 | 497503 |

| (e) Selling price | (f) Lease rental | (g) Transaction expenses | (h) Cost of asset | (i) Current value of asset | (j) Net gain (or loss) on each transaction |
|---|---|---|---|---|---|
| 498750 | | | | 0 | |

| (a) Identity of party involved | (b) Relationship to plan, employer, or other party-in-interest | (c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value | (d) Purchase price |
|---|---|---|---|
| AEGON ASSET MANAGEMENT | INVESTMENT MANAGER | CROSS TRADE INVOLVING LIBERTY CABLEVISION OF PUERTO RICO, MATURING 1/7/22, 4.5%, PAR $500,000 | 494375 |

| (e) Selling price | (f) Lease rental | (g) Transaction expenses | (h) Cost of asset | (i) Current value of asset | (j) Net gain (or loss) on each transaction |
|---|---|---|---|---|---|
| 400000 | | | | 0 | |

| (a) Identity of party involved | (b) Relationship to plan, employer, or other party-in-interest | (c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value | (d) Purchase price |
|---|---|---|---|
| | | | |

| (e) Selling price | (f) Lease rental | (g) Transaction expenses | (h) Cost of asset | (i) Current value of asset | (j) Net gain (or loss) on each transaction |
|---|---|---|---|---|---|
| | | | | | |

| (a) Identity of party involved | (b) Relationship to plan, employer, or other party-in-interest | (c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value | (d) Purchase price |
|---|---|---|---|
| | | | |

| (e) Selling price | (f) Lease rental | (g) Transaction expenses | (h) Cost of asset | (i) Current value of asset | (j) Net gain (or loss) on each transaction |
|---|---|---|---|---|---|
| | | | | | |

| (a) Identity of party involved | (b) Relationship to plan, employer, or other party-in-interest | (c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value | (d) Purchase price |
|---|---|---|---|
| | | | |

| (e) Selling price | (f) Lease rental | (g) Transaction expenses | (h) Cost of asset | (i) Current value of asset | (j) Net gain (or loss) on each transaction |
|---|---|---|---|---|---|
| | | | | | |

| (a) Identity of party involved | (b) Relationship to plan, employer, or other party-in-interest | (c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value | (d) Purchase price |
|---|---|---|---|
| | | | |

| (e) Selling price | (f) Lease rental | (g) Transaction expenses | (h) Cost of asset | (i) Current value of asset | (j) Net gain (or loss) on each transaction |
|---|---|---|---|---|---|
| | | | | | |

# SCHEDULE H (Form 5500)

Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

## 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

**2016**

**This Form is Open to Public Inspection**

For calendar plan year 2016 or fiscal plan year beginning 01/01/2016 and ending 12/31/2016

**A** Name of plan
ROCKWELL COLLINS PENSION PLAN

**B** Three-digit plan number (PN) ▶ 001

**C** Plan sponsor's name as shown on line 2a of Form 5500
ROCKWELL COLLINS, INC.

**D** Employer Identification Number (EIN)
52-2314475

## 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 | 164600 | 298232 |
| **b** Receivables (less allowance for doubtful accounts): | | | |
| **(1)** Employer contributions | 1b(1) | | |
| **(2)** Participant contributions | 1b(2) | | |
| **(3)** Other | 1b(3) | 12822703 | 19952534 |
| **c** General investments: | | | |
| **(1)** Interest-bearing cash (include money market accounts & certificates of deposit) | 1c(1) | 101976463 | 12686956 |
| **(2)** U.S. Government securities | 1c(2) | 189352496 | 171867015 |
| **(3)** Corporate debt instruments (other than employer securities): | | | |
| **(A)** Preferred | 1c(3)(A) | 433848001 | 105009663 |
| **(B)** All other | 1c(3)(B) | 251651145 | 701394443 |
| **(4)** Corporate stocks (other than employer securities): | | | |
| **(A)** Preferred | 1c(4)(A) | 11618859 | 17631385 |
| **(B)** Common | 1c(4)(B) | 884935622 | 865641039 |
| **(5)** Partnership/joint venture interests | 1c(5) | 54903 | 54302 |
| **(6)** Real estate (other than employer real property) | 1c(6) | | |
| **(7)** Loans (other than to participants) | 1c(7) | | |
| **(8)** Participant loans | 1c(8) | | |
| **(9)** Value of interest in common/collective trusts | 1c(9) | 671969426 | 772939204 |
| **(10)** Value of interest in pooled separate accounts | 1c(10) | | |
| **(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) | 263569050 | 281525015 |
| **(14)** Value of funds held in insurance company general account (unallocated contracts) | 1c(14) | 2844682 | 2684321 |
| **(15)** Other | 1c(15) | 403408400 | 297187290 |

| | | | (a) Beginning of Year | (b) End of Year |
|---|---|---|---|---|
| **1d** | Employer-related investments: | | | |
| | **(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** | 3228216350 | 3248871399 |
| | **Liabilities** | | | |
| **g** | Benefit claims payable | **1g** | | |
| **h** | Operating payables | **1h** | 2331363 | 1834161 |
| **i** | Acquisition indebtedness | **1i** | 16324061 | 27786953 |
| **j** | Other liabilities | **1j** | 323113638 | 278139741 |
| **k** | Total liabilities (add all amounts in lines 1g through1j) | **1k** | 341769062 | 307760855 |
| | **Net Assets** | | | |
| **l** | Net assets (subtract line 1k from line 1f) | **1l** | 2886447288 | 2941110544 |

## 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)** | 55000000 | |
| | **(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)** | | 55000000 |
| **b** | **Earnings on investments:** | | | |
| | **(1)** Interest: | | | |
| | **(A)** Interest-bearing cash (including money market accounts and certificates of deposit) | **2b(1)(A)** | 79199 | |
| | **(B)** U.S. Government securities | **2b(1)(B)** | 3519330 | |
| | **(C)** Corporate debt instruments | **2b(1)(C)** | 36803583 | |
| | **(D)** Loans (other than to participants) | **2b(1)(D)** | | |
| | **(E)** Participant loans | **2b(1)(E)** | | |
| | **(F)** Other | **2b(1)(F)** | 1405186 | |
| | **(G)** Total interest. Add lines **2b(1)(A)** through **(F)** | **2b(1)(G)** | | 41807298 |
| | **(2)** Dividends: **(A)** Preferred stock | **2b(2)(A)** | 159548 | |
| | **(B)** Common stock | **2b(2)(B)** | 19945093 | |
| | **(C)** Registered investment company shares (e.g. mutual funds) | **2b(2)(C)** | 4035907 | |
| | **(D)** Total dividends. Add lines **2b(2)(A)**, **(B)**, and **(C)** | **2b(2)(D)** | | 24140548 |
| | **(3)** Rents | **2b(3)** | | |
| | **(4)** Net gain (loss) on sale of assets: **(A)** Aggregate proceeds | **2b(4)(A)** | 1011306860 | |
| | **(B)** Aggregate carrying amount (see instructions) | **2b(4)(B)** | 989015915 | |
| | **(C)** Subtract line **2b(4)(B)** from line **2b(4)(A)** and enter result | **2b(4)(C)** | | 22290945 |
| | **(5)** Unrealized appreciation (depreciation) of assets: **(A)** Real estate | **2b(5)(A)** | | |
| | **(B)** Other | **2b(5)(B)** | 89871559 | |
| | **(C)** Total unrealized appreciation of assets. Add lines **2b(5)(A)** and **(B)** | **2b(5)(C)** | | 89871559 |

| | | (a) Amount | (b) Total |
|---|---|---|---|
| (6) Net investment gain (loss) from common/collective trusts | 2b(6) | | 51019376 |
| (7) Net investment gain (loss) from pooled separate accounts | 2b(7) | | |
| (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) | | 5319146 |
| c Other income | 2c | | 2618944 |
| d Total income. Add all **income** amounts in column (b) and enter total | 2d | | 292067816 |
| **Expenses** | | | |
| e Benefit payment and payments to provide benefits: | | | |
| (1) Directly to participants or beneficiaries, including direct rollovers | 2e(1) | 212205094 | |
| (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) | | 212205094 |
| 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) | 1090043 | |
| (2) Contract administrator fees | 2i(2) | | |
| (3) Investment advisory and management fees | 2i(3) | 6726261 | |
| (4) Other | 2i(4) | 17383162 | |
| (5) Total administrative expenses. Add lines **2i(1)** through **(4)** | 2i(5) | | 25199466 |
| j Total expenses. Add all **expense** amounts in column (b) and enter total | 2j | | 237404560 |
| **Net Income and Reconciliation** | | | |
| k Net income (loss). Subtract line **2j** from line **2d** | 2k | | 54663256 |
| 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: GRANT THORNTON LLP **(2)** EIN: 36-6055558

**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 | 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.) | 4a | | 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.) | 4b | | X | |

| | | | Yes | No | Amount |
|---|---|---|---|---|---|
| c | Were any leases to which the plan was a party in default or classified during the year as uncollectible? (Attach Schedule G (Form 5500) Part II if "Yes" is checked.) | 4c | | 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.) | 4d | X | | 487101 |
| e | Was this plan covered by a fidelity bond? | 4e | X | | 25000000 |
| f | Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty? | 4f | | 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? | 4g | | X | |
| 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? | 4h | | 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.) | 4i | 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.) | 4j | 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? | 4k | | X | |
| l | Has the plan failed to provide any benefit when due under the plan? | 4l | | X | |
| m | If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.) | 4m | | | |
| n | If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3 | 4n | | | |
| o | Defined Benefit Plan or Money Purchase Pension Plan Only: Were any distributions made during the plan year to an employee who attained age 62 and had not separated from service? | 4o | | | |

**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
If "Yes" is checked, enter the My PAA confirmation number from the PBGC premium filing for this plan year 3998813. (See instructions.)

## Part V Trust Information

**6a** Name of trust
ROCKWELL COLLINS MASTER TRUST

**6b** Trust's EIN
232871599

**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 sections 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

**2016**

**This Form is Open to Public Inspection.**

For calendar plan year 2016 or fiscal plan year beginning 01/01/2016 and ending 12/31/2016

**A** Name of plan
ROCKWELL COLLINS PENSION PLAN

**B** Three-digit plan number (PN) ▶ 001

**C** Plan sponsor's name as shown on line 2a of Form 5500
ROCKWELL COLLINS, INC.

**D** Employer Identification Number (EIN)
52-2314475

## Part I Distributions

**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** 0

**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): 23-2871599

**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** 170

## Part II Funding Information (If the plan is not subject to the minimum funding requirements of section of 412 of the Internal Revenue Code or ERISA section 302, skip this Part.)

**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

**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**

## 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.

**10** Were unallocated employer securities or proceeds from the sale of unallocated securities used to repay any exempt loan? ..... ☐ **Yes** ☐ **No**

**11** **a** Does the ESOP hold any preferred stock? ..... ☐ **Yes** ☐ **No**

**b** If the ESOP has an outstanding exempt loan with the employer as lender, is such loan part of a "back-to-back" loan? (See instructions for definition of "back-to-back" loan.) ..... ☐ **Yes** ☐ **No**

**12** Does the ESOP hold any stock that is not readily tradable on an established securities market? ..... ☐ **Yes** ☐ **No**

## Part V Additional Information for Multiemployer Defined Benefit Pension Plans

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

**a** Name of contributing employer

**b** EIN **c** Dollar amount contributed by employer

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

**e** Contribution rate information *(If more than one rate applies, check this box* ☐ *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify):

---

**a** Name of contributing employer

**b** EIN **c** Dollar amount contributed by employer

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

**e** Contribution rate information *(If more than one rate applies, check this box* ☐ *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

---

**a** Name of contributing employer

**b** EIN **c** Dollar amount contributed by employer

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

**e** Contribution rate information *(If more than one rate applies, check this box* ☐ *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

---

**a** Name of contributing employer

**b** EIN **c** Dollar amount contributed by employer

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

**e** Contribution rate information *(If more than one rate applies, check this box* ☐ *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

---

**a** Name of contributing employer

**b** EIN **c** Dollar amount contributed by employer

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

**e** Contribution rate information *(If more than one rate applies, check this box* ☐ *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

---

**a** Name of contributing employer

**b** EIN **c** Dollar amount contributed by employer

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

**e** Contribution rate information *(If more than one rate applies, check this box* ☐ *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

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

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

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

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

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

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

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

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

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

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

**a** Enter the percentage of plan assets held as:
Stock: 52.0 % Investment-Grade Debt: 40.0 % High-Yield Debt: 6.0 % Real Estate: 0.0 % Other: 2.0 %

**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

| | |
|---|---|
| **20a** Is the plan a 401(k) plan? If "No," skip b | ☐ Yes ☐ No |
| **20b** How did the plan satisfy the nondiscrimination requirements for employee deferrals under section 401(k)(3) for the plan year? Check all that apply: | ☐ Design-based safe harbor ☐ "Prior year" ADP test ☐ "Current year" ADP test ☐ N/A |
| **21a** What testing method was used to satisfy the coverage requirements under section 410(b) for the plan year? Check all that apply: | ☐ Ratio percentage test ☐ Average benefit test ☐ N/A |
| **21b** Did the plan satisfy the coverage and nondiscrimination requirements of sections 410(b) and 401(a)(4) for the plan year by combining this plan with any other plan under the permissive aggregation rules? | ☐ Yes ☐ No |

**22a** If the plan is a master and prototype plan (M&P) or volume submitter plan that received a favorable IRS opinion letter or advisory letter, enter the date of the letter ____/____/____ and the serial number _____.

**22b** If the plan is an individually-designed plan that received a favorable determination letter from the IRS, enter the date of the most recent determination letter ____/____/____.

# Rockwell Collins Pension Plan

EIN#: 52-2314475, Plan #: 001

Financial Statements as of and for the Years Ended December 31, 2016 and 2015
Supplemental Schedules as of and for the Year Ended December 31, 2016
and Report of Independent Certified Public Accountants

ROCKWELL COLLINS PENSION PLAN

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## REPORT OF INDEPENDENT CERTIFIED PUBLIC ACCOUNTANTS

Trustees
Rockwell Collins Pension Plan

### Report on the financial statements

We have audited the accompanying financial statements of Rockwell Collins Pension Plan (the "Plan"), which comprise the statements of net assets available for benefits as of December 31, 2016 and 2015, and the related statement of changes in net assets available for benefits for the years then ended, 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.

Auditor's 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 matters 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 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 certified information described in Note 9, except for comparing such information with the related information included in the financial statements. We have been informed by the Plan administrator that the certifying entity meets the requirements of 29 CFR 2520.103-8. The Plan administrator obtained a certification from this entity as of December 31, 2016 and 2015,

and for the years then ended, stating that the certified information provided to the Plan administrator is complete and accurate.

Disclaimer of opinion
Because of the significance of the matters 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.

Supplementary information
The supplemental schedule of assets (held at year end) as of December 31, 2016, the schedule of assets (acquired and disposed of within the year) for the year ended December 31, 2016, and the schedule of reportable transactions for the year ended December 31, 2016 are presented for purposes of additional analysis and are not a required part of the financial statements, but are supplementary information required by the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974. Because of the significance of the matters described in the Basis for Disclaimer of Opinion paragraph, we do not express an opinion on the supplemental schedules.

**Report on form and content in compliance with DOL and regulations**

The form and content of the information included in the financial statements and supplemental schedules, other than that derived from the certified information described in Note 9, 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 Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974.

Grant Thornton LLP

Minneapolis, MN
August 24, 2017

ROCKWELL COLLINS PENSION PLAN

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

| | 2016 | 2015 |
|---|---|---|
| ASSETS: | | |
| Non-interest bearing cash | $ 298,232 | $ 164,600 |
| Investments at fair value | 2,950,731,272 | 2,892,142,799 |
| Receivables: | | |
| Sales of securities | 7,885,686 | 2,335,620 |
| Accrued interest and dividends | 12,066,848 | 10,487,083 |
| Total receivables | 19,952,534 | 12,822,703 |
| Collateral held under securities lending agreement | 277,889,361 | 323,086,248 |
| Total assets | 3,248,871,399 | 3,228,216,350 |
| LIABILITIES: | | |
| Liability to return collateral held under securities lending agreement | 277,889,361 | 323,086,248 |
| Purchase of securities | 27,786,953 | 16,324,061 |
| Accrued administrative expenses | 1,834,161 | 2,331,363 |
| Other | 250,380 | 27,390 |
| Total liabilities | 307,760,855 | 341,769,062 |
| NET ASSETS AVAILABLE FOR BENEFITS | $ 2,941,110,544 | $ 2,886,447,288 |

See notes to the financial statements.

ROCKWELL COLLINS PENSION PLAN

STATEMENTS OF CHANGES IN NET ASSETS AVAILABLE FOR BENEFITS
FOR THE YEARS ENDED DECEMBER 31, 2016 AND 2015

| | 2016 | 2015 |
|---|---|---|
| Additions: | | |
| Investment income (loss): | | |
| Interest and dividends | $ 65,947,846 | $ 59,449,983 |
| Net appreciation (depreciation) in fair value of investments | 168,501,026 | (92,469,589) |
| Other income | 2,618,944 | 1,635,400 |
| Net investment income (loss) | 237,067,816 | (31,384,206) |
| | | |
| Employer contributions | 55,000,000 | 55,000,000 |
| | | |
| Total additions, net of investment income (loss) | 292,067,816 | 23,615,794 |
| | | |
| Deductions: | | |
| Benefits paid to participants or beneficiaries | 212,205,094 | 238,517,475 |
| Administrative and investment expenses | 25,199,466 | 22,645,349 |
| Total deductions | 237,404,560 | 261,162,824 |
| | | |
| Transfer from ARINC Retirement Income Plan | — | 244,607,291 |
| | | |
| NET INCREASE | 54,663,256 | 7,060,261 |
| | | |
| NET ASSETS AVAILABLE FOR BENEFITS, BEGINNING OF YEAR | 2,886,447,288 | 2,879,387,027 |
| | | |
| NET ASSETS AVAILABLE FOR BENEFITS, END OF YEAR | $ 2,941,110,544 | $ 2,886,447,288 |

See notes to the financial statements.

## 1. DESCRIPTION OF PLAN

This brief description of the Rockwell Collins Pension Plan (the Plan or RCPP) is provided for general information purposes only. Participants should refer to the Plan document for more complete information. The Plan's sponsor is Rockwell Collins, Inc. (the Company).

***General*** - The Plan is a defined benefit plan sponsored by the Company. The Rockwell Collins, Inc. Employee Benefit Plan Committee and the Plan Administrator manage the Plan. The Bank of New York Mellon (Trustee) serves as the trustee of the Plan. The Trustee, along with several investment managers, manages the Plan's investment assets. The Plan is subject to the provisions of the Employee Retirement Income Security Act of 1974, as amended (ERISA).

***Plan Merger*** **-** On December 31, 2015, all Plan assets and pension liabilities from the ARINC Inc. Retirement Income Plan (the ARINC RIP) were transferred to the Plan, and participants in the ARINC RIP became participants under one or both of the IMS Non-Union or the IMS Union sub-plans.

***Pension Benefits*** - The Plan consists of various sub-plans, which represent individual plans that have merged into the Plan over time. Generally, participants become fully vested after five years of service with no partial vesting. The Plan provides for normal retirement benefits upon reaching age 65, with certain sub-plans providing these benefits at age 62. The Plan also has provisions for early retirement, disability, and death benefits and provides benefits upon meeting certain other conditions. Joint and survivor or single life annuities provide the typical form of payment. Other optional forms of payment are also available.

The various sub-plans use various benefit formulas. The amount of a participant's benefit depends on the specific sub-plan provisions where he or she earned the benefit. Pension benefits are generally calculated using formulas that primarily consider the participant's years of credited service, annual earnings, final pay and other factors as stated in the Plan documents for each sub-plan.

The benefit formulas for the largest sub-plans are listed below. The majority of the other sub-plans have benefit formulas based upon years of credited service, as defined by the sub-plans, multiplied by a benefit unit.

The normal retirement benefit for the Certain Salaried Plan and the Electronics Salaried Plan as defined in the Plan documents is the greater of (1) the Career Earnings Formula, (2) the Alternate Benefit Formula or (3) the Minimum Benefit Formula. Under each benefit computation, the retirement benefit is a percentage of earnings or average annual earnings multiplied or adjusted by years of credited service.

The normal retirement benefit for the Collins Production Plan is based on a two-part formula. Benefits accrued through April 30, 1992 are based on a final pay formula using earnings and credited service through that date. Benefits accrued after April 30, 1992 are based on a benefit unit that varies by labor grade and union multiplied by credited service earned after that date.

The Company amended the Plan in June 2003 to discontinue benefit accruals for services rendered after September 30, 2006 for all new and existing salaried and hourly employees not covered by collective bargaining agreements.

The normal retirement benefits for the IMS Non-Union Plan is payable upon the later of reaching age 65 or attaining five or more years of vesting service. Provisions for early retirement are available for participants at age 55 provided they have five years of vesting service and have not yet attained normal retirement age. The accrued benefit amount under the traditional annuity component of the IMS Non-Union Plan is determined, in general, based upon the participant’s final average compensation integrated with Social Security covered compensation, multiplied by credited service up to 25 years, as defined by the Plan document. Benefits under the traditional annuity component of the IMS Non-Union Plan were only available to active employees who elected not to participate in the cash balance component of the plan on December 31, 1998.

The accrued benefit amount under the cash balance component of the IMS Non-Union Plan is determined based upon the participant’s earnings, contribution crediting rate as determined by the individual’s age and the interest crediting rate as defined

by the Plan document. The calculated benefit may be paid in the form of a life annuity, a lump sum payment, a joint and survivor annuity or another acceptable optional form as outlined in the Plan document. Effective April 1, 2006, benefits under the cash balance component of the IMS Non-Union Plan were frozen.

The normal retirement benefits for the IMS Union Plan is payable upon reaching age 65. However, if the participant was employed after December 31, 1993, retirement benefits became payable upon the later of reaching age 65 or attaining five or more years of vesting service. Provisions for early retirement are available for participants at age 55 provided they have five years of vesting service and have not yet attained normal retirement age. Effective January 1, 2003, the benefit formula was revised to be equal to a dollar amount multiplied by years of benefit service, capped at 30 years if first day of employment was after December 31, 1986. The calculated benefit may be paid in the form of a life annuity, a joint and survivor annuity, or another acceptable optional form as outlined in the Plan document.

**2. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES**

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

***Use of Estimates -*** The preparation of financial statements in conformity with accounting principles generally accepted in the United States of America requires the Plan's management to make estimates and assumptions that affect the reported amounts of assets, liabilities and changes therein, disclosure of contingent assets and liabilities and the actuarial present value of accumulated plan benefits and changes therein at the date of the financial statements. Actual results could differ from those estimates.

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

***Investment Valuation and Income Recognition -*** Investments of the Plan are presented at fair value. If available, investments are valued at quoted market prices on the measurement date. Common stock and registered investment companies are valued at the closing price reported on the active market on which the individual securities are traded. Preferred stock is valued by the Trustee’s third party vendor using a multi-dimensional relation model and exchange traded quotes. If prices of fixed income securities are not readily available or do not accurately reflect fair value, then fixed income securities are valued based on a matrix pricing model in which all significant inputs are observable or can be derived from or corroborated by observable market data such as interest rates, yield curves, volatilities, credit risk and prepayment speeds. In instances where quoted market prices are not available, securities are stated at fair value as determined by independent investment brokerage firms. Collective trust funds are stated at fair value as determined by the issuer of the collective trust funds based on the net asset value of the underlying investments, which are generally readily available. Interest-bearing cash is cash denominated in foreign currencies and measured in U.S. dollars. Other investments mainly consist of municipal and sovereign bonds and are priced using the same method as fixed income securities.

The fair values of collective trusts are based on net asset values (NAVs). The NAVs, as obtained from the audited financial statements of the collective trusts at year end, are used as a practical expedient to estimate fair value. Each NAV is based on underlying investments held by each collective trust. The strategy of the funds is to approximate as closely as possible, the performance of a custom benchmark index over the long term, before expenses, while providing participants the ability to purchase and redeem units on an "as of" basis. As of December 31, 2016 and 2015, the funds had a fair value of $772,939,204 and $671,969,426, respectively, and unfunded commitments of $0. Funds may be redeemed immediately and no other redemption restrictions exist for these funds.

Purchases and sales of securities are recorded on a trade date basis. Interest income is recorded as earned. Dividends are recorded on the ex-dividend date. Net appreciation includes the Plan's gains and losses on investments bought and sold, as well as held, during the year.

Repurchase agreements are recorded as collateralized financing transactions. The Plan receives collateral with a market value equal to or in excess of the principal amount loaned under the resale agreements. On a daily basis, the Plan manages its risk by calculating the market value of each position and comparing it to the contract amounts, with any difference to be settled by the counterparty. Repurchase agreements are presented as gross in the Plan's Statements of Net Assets Available for Benefits. As of December 31, 2016 and 2015, amounts related to the repurchase agreement were $13,746,963 and $74,713,593, respectively.

***New Accounting Pronouncements —*** In May 2015, the Financial Accounting Standards Board (FASB) issued *Accounting Standard Update ("ASU") No. 2015-07, Fair Value Measurement (Topic 820): Disclosures for Investments in Certain Entities That Calculate Net Asset Value per Share (or Its Equivalent*), which eliminates the requirement to categorize investments measured using the NAV practical expedient in the fair value hierarchy table. Entities are required to disclose the fair value of investments measured using the NAV practical expedient so that financial statement users can reconcile amounts reported in the fair value hierarchy table to amounts reported on the balance sheet. The new guidance was applied retrospectively. The Plan's adoption of this standard is reflected in *Note 8, Fair Value Measurement*.

In July 2015, the FASB issued *ASU 2015-12, Plan Accounting: Defined Benefit Pension Plans (Topic 960), Defined Contribution Pension Plans (Topic 962), 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*, which simplifies the required disclosures related to employee benefit plans. Part I eliminates the requirement for defined contribution plans to measure and disclose the fair value of fully benefit-responsive contracts, including common collective trust assets. Contract value is the only required measure for fully benefit-responsive investment contracts. Part I is not applicable to the Plan. Part II eliminates the requirement to disclose individual investments which comprise 5% or more of total net assets available for benefits, as well as the net appreciation or depreciation of fair values by type of investment. Part II also requires plans to continue to disaggregate investments that are measured using fair value by general type; however, plans are no longer required to also disaggregate investments by nature, characteristics and risks. Part II has been adopted by the Plan as of January 1, 2016 and is reflected in *Note 8, Fair Value Measurement*. Part III allows plans to measure investments using values from the end of the calendar month closest to the plan's fiscal year end. Part III is not applicable to the Plan.

***Administrative Expenses -*** Expenses incurred in the administration of the Plan are paid by the Plan, except to the extent that the Company elects to pay the expenses at its discretion.

***Payment of Benefits -*** Benefit payments to participants or beneficiaries are recorded upon distribution.

## 3. FUNDING POLICY

Contributions to provide benefits under the Plan are made solely by the Company. The Company's policy is to fund the Plan as required by governmental agencies and to consider discretionary contributions as conditions warrant. The Company met the Pension Protection Act of 2006 (PPA) and ERISA minimum funding requirements for both 2016 and 2015.

## 4. ACCUMULATED PLAN BENEFITS

Accumulated plan benefits are those future benefit payments attributable under the Plan's provisions to service that employees have rendered, and shall be paid (1) to retirees or terminated vested employees who retire, (2) to the beneficiaries of such retirees or terminated employees and (3) covered present employees or their beneficiaries. The actuarial present value of accumulated plan benefits have been determined by the Plan's independent actuary, and is that amount which 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 for death, disability, withdrawal, or retirement) between the benefit information date and the expected payment dates. The effect of Plan amendments on accumulated plan benefits is recognized during the year in which such amendments are adopted.

The actuarial present value of the Plan's accumulated plan benefits (rounded to the nearest thousand) as of January 1, 2016 (inclusive of the ARINC RIP which was merged into the Plan on December 31, 2015) and January 1, 2015 (separately reported for the Plan and ARINC RIP), is as follows:

| | January 1, 2016 | January 1, 2015 |
|---|---|---|
| Vested benefits: | | |
| Participants and/or beneficiaries currently receiving benefit payments | $ 2,021,383,000 | $ 1,750,234,000 |
| Other participants | 791,369,000 | 884,679,000 |
| Total vested benefits | 2,812,752,000 | 2,634,913,000 |
| | | |
| Nonvested benefits | 31,895,000 | 26,445,000 |
| | | |
| Total actuarial present value of accumulated plan benefits | $ 2,844,647,000 | $ 2,661,358,000 |

The change in the actuarial present value of the Plan's accumulated plan benefits (rounded to the nearest thousand) for the year ended January 1, 2016 is as follows:

| | |
|---|---|
| Actuarial present value of accumulated plan benefits at January 1, 2015 | $ 2,661,358,000 |
| | |
| Increase (decrease) during the year attributable to: | |
| Benefit payments | (238,517,000) |
| Benefits accumulated - net | 3,806,000 |
| Actuarial losses | 21,160,000 |
| Increase for interest due to decrease in the discount period | 178,213,000 |
| Accumulated plan benefits transfered from ARINC RIP | 218,627,000 |
| Net increase | 183,289,000 |
| | |
| Actuarial present value of accumulated plan benefits at January 1, 2016 | $ 2,844,647,000 |

The significant actuarial assumptions used in determining the Plan's accumulated plan benefits in the January 1, 2016 and 2015 valuations are as follows:

| | |
|---|---|
| Discount rate: | 7.0% compounded annually |
| Mortality: | RP-2014 table (sex distinct), adjusted for Plan experience, and the MP-2015 improvement scale adjusted to reflect convergence to an ultimate annual rate of mortality improvement of 0.75% by 2022 |
| Retirement: | Weighted average retirement age - 63 |

The actuarial present value of the ARINC RIP accumulated plan benefits (rounded to the nearest thousand) as of January 1, 2015, is as follows:

| | January 1, 2015 |
|---|---|
| Vested benefits: | |
| Participants and/or beneficiaries currently receiving benefit payments | $ 117,129,000 |
| Other participants | 104,933,000 |
| Total vested benefits | 222,062,000 |
| | |
| Nonvested benefits | 1,571,000 |
| | |
| Total actuarial present value of accumulated plan benefits | $ 223,633,000 |

The change in the actuarial present value of the ARINC RIP accumulated plan benefits (rounded to the nearest thousand) for the year ended January 1, 2016 is as follows:

| | |
|---|---|
| Actuarial present value of accumulated plan benefits at January 1, 2015 | $ 223,633,000 |
| Increase (decrease) during the year attributable to: | |
| Benefit payments | (18,921,000) |
| Benefits accumulated - net | 1,075,000 |
| Actuarial gain | (1,689,000) |
| Increase for interest due to decrease in the discount period | 14,529,000 |
| Accumulated plan benefits transfered to Plan | (218,627,000) |
| Net decrease | (223,633,000) |
| Actuarial present value of accumulated plan benefits at January 1, 2016 | $ — |

The significant actuarial assumptions used in determining the ARINC RIP accumulated plan benefits in the January 1, 2015 valuation is as follows:

| | |
|---|---|
| Discount rate: | 6.75% compounded annually |
| Mortality: | RP-2014 table-+ (sex distinct) and the MP-2014 projection scale adjusted to reflect convergence to an ultimate annual rate of mortality improvement of 0.75% by 2022 |
| Retirement: | Weighted average retirement age - 62 |

The foregoing actuarial assumptions are based on the presumption that the Plan will continue. If the Plan were to terminate, different actuarial assumptions and other factors might be applicable in determining the actuarial present value of accumulated Plan benefits. Due to uncertainties inherent in the estimations and assumptions process, it is at least reasonably possible that certain changes in these estimates and assumptions could be material to the financial statements.

**5. DERIVATIVE FINANCIAL INSTRUMENTS**

Derivative financial instruments are used by portfolio investment managers primarily to hedge the currency risk when transactions are settled in currencies where a liquidity issue may change the value of the settlement. Only the investment managers dedicated to the international investments are permitted to use foreign currency exchange contracts to hedge these exposures. Leveraging of the Plan's assets and speculation are prohibited. The Plan also uses futures contracts to manage market risk associated with the Plan's fixed income investments.

***U.S. Treasury Futures Contracts -*** The Plan utilizes U.S. Treasury futures contracts to extend the duration of certain fixed income investments in order to match the profile of the Plan's accumulated plan benefit liability. The terms of these contracts may extend for either 5, 10 or 30 years. The contracts are traded on the Chicago Board of Trade. The credit risk associated with these contracts is minimal as they are entered into with a highly rated counterparty.

Upon entering into a futures contract, the Plan is required to deposit either in cash or securities an amount equal to a certain percentage of the nominal value of the contract. Subsequent payments are then made or received by the Plan, depending on the daily fluctuation in the value of the underlying contracts. Securities on deposit as of December 31, 2016 and 2015 totaled $550,047 and $489,124 respectively. These investments were held by the Plan's brokers as performance security on futures contracts.

The futures contracts are classified in the Statements of Net Assets Available for Benefits as investments at fair value. Notional amounts of outstanding future contracts with a long position were $6,300,000 as of December 31, 2016. Notional amounts of outstanding future contracts with a long position were $10,600,000 and those with a short position were $1,500,000 as of December 31, 2015. The number of futures contracts was 63 and 121 as of December 31, 2016 and 2015, respectively.

***Fair Value of Derivative Instruments -*** Fair values of derivative instruments in the Statements of Net Assets Available for Benefits as of December 31, 2016 and 2015 are as follows:

| | | December 31, 2016 | | December 31, 2015 | |
|---|---|---|---|---|---|
| | **Classification** | **Asset Derivatives** | **Liability Derivatives** | **Asset Derivatives** | **Liability Derivatives** |
| U.S. Treasury futures contracts | Investments at fair value | $ 131,250 | — | $ 96,360 | — |
| Total | | $ 131,250 | $ — | $ 96,360 | $ — |

The effect of derivative instruments on the Statements of Changes in Net Assets Available for Benefits for the years ended December 31, 2016 and 2015 is as follows:

| | **Location of Gain (Loss)** | **December 31, 2016** | **December 31, 2015** |
|---|---|---|---|
| U.S. Treasury futures contracts | Net appreciation / (depreciation) in fair value of investments | $ 1,299,162 | $ (501,121) |
| Total | | $ 1,299,162 | $ (501,121) |

## 6. FEDERAL INCOME TAX STATUS

The IRS has determined and informed the Company by a letter dated November 19, 2014 that the Plan and related trust are designed in accordance with applicable sections of the Internal Revenue Code (IRC). The Company believes the Plan is currently designed and being operated in compliance with the applicable requirements of the IRC, except for noncompliance with certain requirements that were discovered by the Company. On May 13, 2016, the Company filed an application (the Application) for a compliance statement from the IRS under its VCP, with respect to this noncompliance. At the time of the Application, the Company had amended and restated the Plan and submitted the Plan to the IRS for a new determination letter. The Company believes that by taking these corrective actions, the Plan's trust will continue to be tax-exempt. As a result, no provision for income taxes has been included in the Plan's financial statements.

Accounting principles generally accepted in the United States of America require 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 Company has analyzed the tax positions taken by the Plan, and has concluded that as of December 31, 2016, 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, and currently, the Department of Labor is conducting an examination on the Plan. The years under examination are 2014 through 2016. The Plan is complying with all the Department of Labor requests and awaits the resolution of the examination.

## 7. INFORMATION CERTIFIED BY THE TRUSTEE

The Company has elected a limited scope audit as permitted by 29 CFR 2520.103-8 of the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA. Accordingly, the following is a summary of the unaudited information regarding the Plan as of and for the years ended December 31, 2016 and 2015, included in the Plan's financial statements and supplemental schedules, that was prepared by or derived from information prepared by the Trustee of the Plan and furnished to the Plan Administrator. The Plan Administrator has obtained certifications from the Trustee that such information is complete and accurate.

| | 2016 | 2015 |
|---|---|---|
| Statements of Net Assets Available for Benefits: | | |
| Investments: | | |
| Equity investments | $ 1,359,296,914 | $ 1,256,593,434 |
| Fixed income investments | 1,286,175,358 | 1,137,217,238 |
| Securities on loan under lending agreement | 270,589,794 | 313,188,830 |
| Interest bearing cash | 12,686,956 | 101,976,463 |
| Insurance company general account contracts | 2,684,321 | 2,844,682 |
| Other | 19,297,929 | 80,322,152 |
| Total investments at fair value | $ 2,950,731,272 | $ 2,892,142,799 |
| | | |
| Receivables: | | |
| Sale of securities | $ 7,885,686 | $ 2,335,620 |
| Accrued interest and dividends | 12,066,848 | 10,487,083 |
| Total receivables | $ 19,952,534 | $ 12,822,703 |
| | | |
| Collateral held under securities lending agreement | $ 277,889,361 | $ 323,086,248 |
| | | |
| Liabilities - Purchase of securities | $ 27,786,953 | $ 16,324,061 |

| | 2016 | 2015 |
|---|---|---|
| Statements of Changes in Net Assets Available for Benefits: | | |
| Investment income: | | |
| Interest and dividends | $ 65,947,846 | $ 59,449,983 |
| Net appreciation (depreciation) in fair value of investments | 168,501,026 | (92,469,589) |
| Other income | 2,618,944 | 1,635,400 |
| Net investment income (loss) | $ 237,067,816 | $ (31,384,206) |

Supplemental schedules: Investment balances and information included in the supplemental schedules are covered by the certifications.

Note 8: All investment balances and investment information, excluding the classification and level of investments in Note 8, Fair Value Measurement, are included in the certifications.

**8. FAIR VALUE MEASUREMENT**

Financial Accounting Standards Board (FASB), Accounting Standards Codification (ASC) 820, *Fair Value Measurement*, establishes a framework for measuring fair value. That framework provides a fair value hierarchy that prioritizes the inputs to valuation techniques used to measure fair value. The hierarchy gives the highest priority to unadjusted quoted prices in active markets for identical assets or liabilities (Level l measurements) and the lowest priority to unobservable inputs (Level 3 measurements). The three levels of the fair value hierarchy under ASC 820 are described below:

*Level 1* - Inputs to the valuation methodology are unadjusted quoted prices for identical instruments in active markets.

*Level 2* - Inputs to the valuation methodology include quoted prices for similar instruments in active markets: quoted prices for identical or similar instruments in inactive markets, and model- derived valuations whose significant inputs are observable.

*Level 3* - Inputs to the valuation methodology are unobservable and significant to the fair value measurement.

The instruments fair value measurement level within the fair value hierarchy is based upon the lowest level of any input that is significant to the fair value measurement. Valuation techniques used need to maximize the use of observable inputs and minimize the use of unobservable inputs.

There have been no changes in the methodologies used as of December 31, 2016 and 2015. A description of the valuation methodologies used for assets measured at fair value is included in Note 2 to the financial statements. The methods described may produce a fair value calculation that may not be indicative of net realizable value or reflective of future fair values. Furthermore, while the Plan believes its valuation methods are appropriate and consistent with other market participants, the use of different methodologies or assumptions to determine the fair value of certain instruments could result in a different fair value measurement at the reporting date.

The following tables set forth by level, within the fair value hierarchy, the Plan's investments at fair value as of December 31, 2016 and 2015:

| | Fair Value Measurements at December 31, 2016, using | | | | |
|---|---|---|---|---|---|
| | **Quoted prices in active markets (Level 1)** | **Significant other observable inputs (Level 2)** | **Significant unobservable inputs (Level 3)** | **NAV as a practical expedient** | **Total** |
| Interest bearing cash | $ — | $ 12,686,956 | $ — | $ — | $ 12,686,956 |
| U.S. government securities | 133,769,832 | 38,097,183 | — | — | 171,867,015 |
| Corporate debt | — | 806,373,943 | 30,163 | — | 806,404,106 |
| Preferred stock | 10,441,740 | 7,189,645 | — | — | 17,631,385 |
| Common stock | 865,641,039 | — | — | — | 865,641,039 |
| Partnership | — | — | 54,302 | — | 54,302 |
| Registered investment companies | 281,525,015 | — | — | — | 281,525,015 |
| Insurance company general account contracts | | | 2,684,321 | | 2,684,321 |
| Other | — | 19,297,929 | — | | 19,297,929 |
| Total assets in the fair value hierarchy | 1,291,377,626 | 883,645,656 | 2,768,786 | — | 2,177,792,068 |
| Investments measured at net asset value | | | | 772,939,204 | 772,939,204 |
| Total investments at fair value | $ 1,291,377,626 | $ 883,645,656 | $ 2,768,786 | $ 772,939,204 | $ 2,950,731,272 |

| | Fair Value Measurements at December 31, 2015, using | | | | |
|---|---|---|---|---|---|
| | Quoted prices in active markets (Level 1) | Significant other observable inputs (Level 2) | Significant unobservable inputs (Level 3) | NAV as a practical expedient | Total |
| Interest bearing cash | $ — | $ 101,976,463 | $ — | $ — | $ 101,976,463 |
| U.S. government securities | 109,780,655 | 79,571,841 | — | — | 189,352,496 |
| Corporate debt | — | 685,460,849 | 38,297 | — | 685,499,146 |
| Preferred stock | 5,841,827 | 5,777,032 | — | — | 11,618,859 |
| Common stock | 884,935,622 | — | — | — | 884,935,622 |
| Partnership | — | — | 54,903 | — | 54,903 |
| Registered investment companies | 263,569,050 | | | | 263,569,050 |
| Insurance company general account contracts | | | 2,844,682 | | 2,844,682 |
| Other | — | 80,322,152 | — | — | 80,322,152 |
| Total assets in the fair value hierarchy | 1,264,127,154 | 953,108,337 | 2,937,882 | — | 2,220,173,373 |
| Investments measured at net asset value | | | | 671,969,426 | 671,969,426 |
| Investments at fair value | $ 1,264,127,154 | $ 953,108,337 | $ 2,937,882 | $ 671,969,426 | $ 2,892,142,799 |

Changes in economic conditions or model-based valuation techniques may require the transfer of financial instruments from one fair value level to another. In such instances, the transfer is reported at the beginning of the reporting period. We evaluate the significance of transfers between levels based upon the nature of the financial instrument and size of the transfer relative to total net assets available for benefits. There were no investments held by the Plan that were transferred between levels during the years ended December 31, 2016 and 2015, respectively.

A summary of the Plan's investments with a reported NAV for the years ended December 31, 2016 and 2015, is as follows:

| | Fair Value Estimated Using Net Asset Value per Share | |
|---|---|---|
| | December 31, 2016 | December 31, 2015 |
| SSGA 20+YEAR US HIGH QUALITY BOND (a) | $ 257,046,841 | $ 221,911,626 |
| EB DV LGE CAP GRWTH SIF (b) | 216,892,174 | 202,466,708 |
| EB DV STOCK INDEX FUND (c) | 130,279,009 | 116,333,892 |
| SSGA 5-20YEAR US HIGH QUALITY (d) | 93,245,746 | 80,480,892 |
| SSGA LONG US TREASURY INDEX NL (e) | 38,896,400 | 33,581,179 |
| JPMCB EXTENDED DURATION FUND (f) | 36,579,034 | 17,195,129 |
| Total | $ 772,939,204 | $ 671,969,426 |

(a) The investment objective of the SSGA 20+ Year US High Quality Corp Bond is to provide a total investment return in excess of the performance of the Barclays Capital U.S. Corporate A or Better, 20+ Year, Bullets Only Index (the "Index") over the long term.

(b) The investment objective of the Employee Benefit ("EB") DV Large Cap Growth Stock Index Fund is to track the performance of the Russell 1000 Growth® Index. Manager may invest the assets of the Fund in securities and instruments, the EB DV Large Cap Growth Stock Index Fund, and a combination of other collective funds, including but not limited to the EB Temporary Investment Fund of The Bank of New York Mellon Employee Benefit Collective Investment Fund Plan in meeting the objective.

(c) The investment objective of the EB DV Stock Index Fund is to track the performance of the S&P 500® Index. Manager may invest the assets of the Fund in securities and instruments, the EB DV Stock Index Fund, and the EB Temporary

Investment Fund of The Bank of New York Mellon Employee Benefit Collective Investment Fund Plan in meeting the objective.

(d) The investment objective of the SSGA 5-20 Year US High Quality Corp Bond is to provide a total investment return in excess of the performance of the Barclays Capital U.S. Corporate A or Better, 5-20 Year, Bullets Only Index (the "Index") over the long term.

(e) The investment objective for this fund is to seek an investment return that approximates as closely as practicable, before expenses, the performance of its benchmark index, the Barclay's Capital US Long Treasury Index, over the long term.

(f) The objective of the Fund is to outperform (based on the Fund's total return, gross of fees) the Barclays Capital Long Government/Credit Index (the "Benchmark") while maintaining total return risk similar to that of the Benchmark over a market cycle.

**9. SECURITES HELD UNDER LENDING AGREEMENT**

The Plan participates in a securities lending program through its Trustee. Under this program, the Plan's investment securities may be loaned to investment brokers for a fee. Securities so loaned are fully collateralized by cash, letters of credit and securities issued or guaranteed by the U.S. government, its agencies and instrumentalities. At December 31, 2016 and 2015, $270,589,794 and $313,188,830, respectively, of the Plan's securities were on loan under the Trustee's securities lending program. The fair value of the collateral received as a percentage of the total current value of the securities on loan by the Plan was approximately 103 percent for both years ended December 31, 2016 and 2015, and income from the program was $1,633,451 and $1,044,692 for the years ended December 31, 2016 and 2015, respectively.

**10. RELATED-PARTY TRANSACTONS**

The following are the Plan investments managed by the Trustee. Transactions with these parties qualify as exempt party-in-interest transactions:

- BNY Mellon Asset Servicing
- Standish Mellon Asset Management LLC
- BNY Mellon Cash Investment Strategies

Fees paid by the Plan for investment management services provided by the Trustee, totaled $1,013,271 and $929,747 for the years ended December 31, 2016 and 2015, respectively.

During 2016, it was discovered that the Plan's trust had inadvertently paid expenses due from a Company non-qualified plan. This is a non-exempt party in interest transaction that is prohibited by ERISA and the Internal Revenue Code. As a result, in January 2017, the Company made an additional payment to the Plan's trust in order to correct for these expenses and make the trust whole. The Company filed a Form 5330 with the IRS to pay required excise taxes, penalties and interest related to the prohibited transactions.

**11. PLAN TERMINATION**

Although it has not expressed any intention to do so, the Company has the right under the Plan, in certain circumstances, to discontinue its contributions at any time and to terminate the Plan subject to the provisions set forth in ERISA. In the event that the Plan is terminated, the net assets of the Plan will be allocated for payment of Plan benefits to the participants in an order of priority determined in accordance with ERISA, applicable regulations thereunder and the Plan document.

Certain benefits under the Plan are insured by the Pension Benefit Guaranty Corporation ("PBGC") if the Plan terminates. 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, subject to a statutory ceiling based on an individual's monthly benefit.

Whether all participants receive their benefits should the Plan be terminated at some future time will depend on the sufficiency, at that time, of the Plan's net assets to provide those benefits, the priority of those benefits to be paid and the level and type of

benefits guaranteed by the PBGC at that time. Some benefits may be fully or partially provided for by the then existing assets and the PBGC guaranty while other benefits may not be provided for at all.

**12. SUBSEQUENT EVENTS**

On July 25, 2017, the Plan entered into an agreement with an insurance company to purchase a group annuity contract on behalf of approximately 3,800 individuals covered by the Plan. The agreement involves the transfer of the Projected Benefit Obligation (PBO) as well as the administrative responsibilities for these employees to an insurance company in exchange for approximately $103M of Plan assets. The date of the transfer of Plan assets was August 1, 2017 with the expected date of the transfer of benefit payment responsibility being October 1, 2017.

The IMS Non-Union Plan was amended on January 1, 2017 to freeze benefit service as of December 31, 2016 for the purposes of calculating the Retiree Medical Supplement. The Retiree Medical Supplement is made up of a Basic Pension Addition, a Pre-Medicare Supplement, and a Pre-Medicare Spousal Supplement.

Management has evaluated all other subsequent events and transactions through August 25, 2017, the date the financial statements were available to be issued. The Plan determined there were no other material events that require adjustment to, or disclosure in, these financial statements.

Supplemental Schedules

| Description of Investment Including Identity of Issue, Maturity Date, Rate of Interest | Number of Shares | Cost | Fair Value | Shares Restricted Under Lending Agreement |
|---|---|---|---|---|
| **EQUITY INVESTMENTS** | | | | |
| **PREFERRED STOCK** | | | | |
| ACE CAPITAL TRUST II | 344,000 | $ 450,956 | $ 503,877 | |
| BANCO ABC BRASIL SA | 57,883 | 317,542 | 247,737 | |
| BANK OF AMERICA CORP | 725,000 | 774,452 | 744,938 | 361,000 |
| BANK OF AMERICA CORP | 307,000 | 300,093 | 302,395 | 307,000 |
| CITIGROUP INC | 784,000 | 760,818 | 777,336 | 452,004 |
| GMAC CAPITAL TRUST I | 62,855 | 1,621,971 | 1,595,888 | |
| GOLDMAN SACHS CAPITAL II | 67,000 | 49,628 | 54,678 | |
| GOLDMAN SACHS GROUP INC/THE | 51,000 | 51,627 | 52,265 | 51,000 |
| ILFC E-CAPITAL TRUST I 144A | 1,017,000 | 976,235 | 892,418 | |
| ILFC E-CAPITAL TRUST II 144A | 243,000 | 239,050 | 213,840 | |
| JPMORGAN CHASE & CO | 271,000 | 297,761 | 280,621 | 271,000 |
| LINCOLN NATIONAL CORP | 1,325,000 | 1,217,250 | 1,073,250 | |
| LLOYDS BANKING GROUP PLC | 475,000 | 463,813 | 489,250 | 475,000 |
| MORGAN STANLEY | 211,000 | 207,835 | 208,890 | 200,381 |
| USINAS SIDERURGICAS DE MINAS G | 406,900 | 545,403 | 512,579 | |
| VOLKSWAGEN AG | 68,833 | 11,662,985 | 9,681,423 | 1,000 |
| **TOTAL PREFERRED STOCKS** | | $ 19,937,419 | $ 17,631,385 | |
| **COMMON STOCK** | | | | |
| 2U INC | 29,470 | $ 838,533 | $ 888,521 | 15,845 |
| AALBERTS INDUSTRIES NV | 30,950 | 847,578 | 1,006,104 | |
| ABB LTD | 328,129 | 6,925,522 | 6,934,827 | |
| ABBOTT LABORATORIES | 25,900 | 844,949 | 994,819 | |
| ABIOMED INC | 2,870 | 249,785 | 323,392 | |
| ACADIA HEALTHCARE CO INC | 45,390 | 1,636,776 | 1,502,409 | 43,930 |
| ACTIVISION BLIZZARD INC | 18,000 | 229,188 | 649,980 | |
| ADIENT PLC | 26,950 | 1,247,459 | 1,579,270 | |
| ADOBE SYSTEMS INC | 31,000 | 645,885 | 3,191,450 | |
| ADVANCED DISPOSAL SERVICES INC | 22,484 | 420,975 | 499,594 | |
| AECOM | 17,175 | 512,452 | 624,483 | |
| AEROJET ROCKETDYNE HOLDINGS IN | 60,254 | 1,136,171 | 1,081,559 | 60,254 |
| AGILENT TECHNOLOGIES INC | 16,900 | 690,443 | 769,964 | |
| AIR WATER INC | 27,400 | 344,030 | 495,683 | |

| Description of Investment Including Identity of, Issue, Maturity Date, Rate of Interest | Number of Shares | Cost | Fair Value | Shares Restricted Under Lending Agreement |
|---|---|---|---|---|
| **EQUITY INVESTMENTS** | | | | |
| **COMMON STOCK** | | | | |
| AIRBUS SE | 27,800 | 1,576,950 | 1,842,598 | |
| AK STEEL HOLDING CORP | 106,840 | 676,087 | 1,090,836 | 106,840 |
| AKZO NOBEL NV | 124,606 | 7,826,545 | 7,805,520 | |
| ALDER BIOPHARMACEUTICALS INC | 20,430 | 550,055 | 424,944 | 5,640 |
| ALFA LAVAL AB | 131,086 | 1,998,589 | 2,175,965 | 89,585 |
| ALGONQUIN POWER & UTIL CORP | 100,762 | 600,077 | 855,806 | |
| ALGONQUIN PWR & UTIL CO | 30,100 | 162,796 | 255,650 | |
| ALIBABA GROUP HOLDING LTD | 18,400 | 1,508,307 | 1,615,704 | 18,400 |
| ALK-ABELLO A/S | 4,890 | 572,676 | 638,168 | |
| ALKERMES PLC | 8,100 | 399,335 | 450,198 | 3,983 |
| ALLEGHENY TECHNOLOGIES INC | 61,403 | 978,881 | 978,150 | 61,403 |
| ALLETE INC | 18,405 | 890,063 | 1,181,417 | |
| ALLIANT ENERGY CORP | 34,417 | 1,111,597 | 1,304,060 | |
| ALLSTATE CORP/THE | 24,000 | 1,467,907 | 1,778,880 | |
| ALLY FINANCIAL INC | 108,761 | 1,910,360 | 2,068,634 | |
| ALPHABET INC-CL A | 3,611 | 828,838 | 2,861,537 | |
| ALPHABET INC-CL C | 2,318 | 529,413 | 1,789,079 | |
| ALTEN SA | 14,017 | 517,213 | 986,417 | |
| ALTRAN TECHNOLOGIES SA | 165,270 | 1,135,385 | 2,419,541 | |
| AMANO CORP | 35,100 | 552,017 | 617,827 | |
| AMERICAN AIRLINES GROUP INC | 65,550 | 2,507,858 | 3,060,530 | 17,069 |
| AMERICAN CAMPUS COMMUNITIES IN | 24,509 | 887,270 | 1,219,813 | 24,509 |
| AMERICAN FINANCIAL GROUP INC/O | 26,689 | 914,796 | 2,351,835 | |
| AMERICAN INTERNATIONAL GROUP I | 146,600 | 6,647,935 | 9,574,446 | |
| AMGEN INC | 30,650 | 1,693,645 | 4,481,337 | |
| ANALOG DEVICES INC | 6,100 | 298,610 | 442,982 | |
| ANTHEM INC | 36,900 | 4,317,556 | 5,305,113 | |
| APERAM SA | 25,647 | 991,501 | 1,175,779 | |
| APOGEE ENTERPRISES INC | 20,910 | 966,594 | 1,119,940 | 20,180 |
| APPLIED MATERIALS INC | 38,500 | 451,427 | 1,242,395 | |
| ARAMARK | 37,322 | 1,279,466 | 1,333,142 | |
| ARCELORMITTAL | 236,584 | 1,365,913 | 1,750,751 | |
| ARCH CAPITAL GROUP LTD | 32,538 | 839,147 | 2,807,704 | |
| ARISTOCRAT LEISURE LTD | 101,025 | 521,034 | 1,133,859 | |
| ARRIS INTERNATIONAL PLC | 37,494 | 975,077 | 1,129,694 | |
| ARROW ELECTRONICS INC | 18,361 | 820,556 | 1,309,139 | |
| ARTHUR J GALLAGHER & CO | 21,776 | 1,015,943 | 1,131,481 | |
| ARYZTA AG | 86,053 | 4,298,384 | 3,797,390 | |

| Description of Investment Including Identity of, Issue, Maturity Date, Rate of Interest | Number of Shares | Cost | Fair Value | Shares Restricted Under Lending Agreement |
|---|---|---|---|---|
| **EQUITY INVESTMENTS** | | | | |
| **COMMON STOCK** | | | | |
| ASAHI GROUP HOLDINGS LTD | 51,100 | 1,693,506 | 1,616,659 | |
| ASHTEAD GROUP PLC | 54,013 | 320,991 | 1,054,510 | |
| ASSURANT INC | 15,456 | 1,130,400 | 1,435,244 | |
| ASSURED GUARANTY LTD | 31,000 | 989,309 | 1,170,870 | |
| ASTRAZENECA PLC | 10,418 | 564,859 | 571,239 | |
| ASTRAZENECA PLC | 33,025 | 1,044,468 | 902,243 | 33,025 |
| ASTRO MALAYSIA HOLDINGS BHD | 729,800 | 546,193 | 422,978 | |
| AT&T INC | 14,264 | 142,656 | 606,648 | |
| ATLANTICA YIELD PLC | 58,777 | 1,663,718 | 1,137,335 | 584 |
| ATMOS ENERGY CORP | 11,361 | 659,272 | 842,418 | |
| AVIVA PLC | 1,024,197 | 7,159,167 | 6,155,630 | |
| AVNET INC | 31,985 | 1,374,246 | 1,522,806 | |
| AZIMUT HOLDING SPA | 90,606 | 1,954,743 | 1,515,688 | |
| B&G FOODS INC | 26,090 | 1,110,353 | 1,142,742 | 26,090 |
| BABCOCK INTERNATIONAL GROUP PL | 57,919 | 878,622 | 682,039 | |
| BALFOUR BEATTY PLC | 662,896 | 2,720,834 | 2,202,580 | |
| BANCA GENERALI SPA | 29,964 | 550,051 | 716,159 | 9,295 |
| BANCA MEDIOLANUM SPA | 79,185 | 473,305 | 570,444 | |
| BANCO POPOLARE SC | 159,244 | 1,056,803 | 384,970 | |
| BANK OF AMERICA CORP | 317,831 | 4,402,774 | 7,024,065 | |
| BANKUNITED INC | 56,279 | 1,838,811 | 2,121,156 | |
| BARCLAYS PLC | 1,671,637 | 5,446,438 | 4,615,490 | |
| BASF SE | 43,681 | 3,578,552 | 4,068,666 | |
| BEACON ROOFING SUPPLY INC | 28,010 | 1,278,662 | 1,290,421 | |
| BED BATH & BEYOND INC | 63,900 | 3,487,011 | 2,596,896 | 63,900 |
| BERTRANDT AG | 4,170 | 481,190 | 425,228 | |
| BILLERUDKORSNAS AB | 19,432 | 285,362 | 327,268 | |
| BIOGEN INC | 13,000 | 508,367 | 3,686,540 | |
| BIOMARIN PHARMACEUTICAL INC | 16,800 | 520,100 | 1,391,712 | |
| BLACKBERRY LTD | 165,600 | 2,993,784 | 1,140,984 | 165,600 |
| BLACKLINE INC | 3,962 | 90,179 | 109,470 | 3,832 |
| BMC STOCK HOLDINGS INC | 36,100 | 673,158 | 703,950 | 34,940 |
| BNP PARIBAS SA | 57,591 | 3,096,817 | 3,678,056 | |
| BOEING CO/THE | 18,400 | 2,089,238 | 2,864,512 | |
| BOLIDEN AB | 54,428 | 952,474 | 1,425,316 | |
| BOSTON SCIENTIFIC CORP | 25,400 | 301,003 | 549,402 | |
| BPER BANCA | 70,335 | 563,763 | 375,380 | |
| BRITISH AMERICAN TOBACCO PLC | 122,771 | 5,232,516 | 7,010,907 | |

| Description of Investment Including Identity of, Issue, Maturity Date, Rate of Interest | Number of Shares | Cost | Fair Value | Shares Restricted Under Lending Agreement |
|---|---|---|---|---|
| **EQUITY INVESTMENTS** | | | | |
| **COMMON STOCK** | | | | |
| BRUNSWICK CORP/DE | 23,658 | 864,971 | 1,290,307 | |
| BUZZI UNICEM SPA | 38,850 | 702,022 | 922,393 | |
| BWX TECHNOLOGIES INC | 26,733 | 693,050 | 1,061,300 | |
| CACI INTERNATIONAL INC | 9,267 | 907,397 | 1,151,888 | |
| CAIXABANK SA | 1,169,257 | 4,507,575 | 3,872,480 | |
| CALATLANTIC GROUP INC | 26,944 | 665,713 | 916,365 | 26,944 |
| CALERES INC | 31,687 | 791,407 | 1,039,967 | |
| CALLIDUS SOFTWARE INC | 54,236 | 800,962 | 911,165 | 52,486 |
| CALPINE CORP | 407,833 | 6,562,133 | 4,661,531 | 89,033 |
| CAMPING WORLD HOLDINGS INC | 12,220 | 275,028 | 398,250 | |
| CANADIAN WESTERN BANK | 26,482 | 602,430 | 599,130 | 26,481 |
| CAPITAL ONE FINANCIAL CORP | 54,000 | 3,283,984 | 4,710,960 | |
| CARDINAL ENERGY LTD | 168,856 | 1,231,933 | 1,333,422 | 86,300 |
| CARMAX INC | 50,800 | 1,498,997 | 3,271,012 | 50,800 |
| CARNIVAL CORP | 55,200 | 1,781,322 | 2,873,712 | 28,814 |
| CARNIVAL PLC | 93,475 | 3,859,500 | 4,764,473 | |
| CASEY'S GENERAL STORES INC | 9,266 | 738,380 | 1,101,542 | 8,870 |
| CATERPILLAR INC | 19,030 | 742,948 | 1,764,842 | 19,030 |
| CAVIUM INC | 20,640 | 1,040,665 | 1,288,762 | 944 |
| CBS CORP | 33,300 | 1,615,062 | 2,118,546 | 15,900 |
| CENTURY ALUMINUM CO | 69,008 | 552,231 | 590,708 | 69,008 |
| CERUS CORP | 126,560 | 707,494 | 550,536 | 114,655 |
| CHARLES RIVER LABORATORIES INT | 10,470 | 449,478 | 797,709 | |
| CHARLES SCHWAB CORP/THE | 87,587 | 1,289,056 | 3,457,059 | |
| CIE FINANCIERE RICHEMONT SA | 83,725 | 5,940,501 | 5,556,404 | |
| CIENA CORP | 60,338 | 1,140,926 | 1,472,851 | 43,433 |
| CISCO SYSTEMS INC | 54,200 | 1,212,316 | 1,637,924 | |
| CITIGROUP INC | 144,516 | 5,983,790 | 8,588,586 | |
| CITIZENS FINANCIAL GROUP INC | 74,400 | 1,598,159 | 2,650,872 | |
| CNA FINANCIAL CORP | 2,500 | 82,032 | 103,750 | 2,500 |
| CNH INDUSTRIAL NV | 300,800 | 2,207,454 | 2,613,952 | 19,684 |
| COBHAM PLC | 685,171 | 1,351,363 | 1,385,936 | |
| COLLIERS INTL GROUP INC | 16,174 | 623,323 | 596,884 | |
| COMCAST CORP | 38,000 | 2,321,179 | 2,623,900 | |
| COMERICA INC | 26,731 | 1,302,144 | 1,820,648 | |
| COMMSCOPE HOLDING CO INC | 35,444 | 1,061,240 | 1,318,517 | |
| COMMVAULT SYSTEMS INC | 15,790 | 707,262 | 811,606 | |
| COMPUTER MODELLING GROUP LTD | 95,639 | 702,733 | 649,693 | |

| Description of Investment Including Identity of, Issue, Maturity Date, Rate of Interest | Number of Shares | Cost | Fair Value | Shares Restricted Under Lending Agreement |
|---|---|---|---|---|
| **EQUITY INVESTMENTS** | | | | |
| **COMMON STOCK** | | | | |
| CONSORT MEDICAL PLC | 13,867 | 209,596 | 181,628 | |
| CONSTELLIUM NV | 18,800 | 283,828 | 110,920 | |
| COOPER COS INC/THE | 5,337 | 954,132 | 933,601 | |
| COOPER-STANDARD HOLDINGS INC | 5,300 | 525,482 | 547,914 | 5,130 |
| CORNING INC | 241,900 | 3,918,883 | 5,870,913 | 14,141 |
| COUPA SOFTWARE INC | 13,677 | 381,451 | 342,062 | 13,237 |
| CRAMO OYJ | 41,291 | 816,830 | 1,036,095 | |
| CREE INC | 24,600 | 661,313 | 649,194 | 24,600 |
| CSX CORP | 10,000 | 260,383 | 359,300 | |
| CUB ELECPARTS INC | 30,187 | 326,804 | 235,565 | |
| CUMMINS INC | 33,700 | 3,459,834 | 4,605,779 | |
| CUSTOMERS BANCORP INC | 18,569 | 636,621 | 665,142 | 12,508 |
| CVS HEALTH CORP | 4,800 | 325,197 | 378,768 | |
| CYBERARK SOFTWARE LTD | 32,130 | 1,530,356 | 1,461,915 | |
| CYNOSURE INC | 37,923 | 1,170,560 | 1,729,289 | 36,703 |
| CYPRESS SEMICONDUCTOR CORP | 133,186 | 1,412,492 | 1,523,648 | 133,186 |
| DAIFUKU CO LTD | 77,500 | 1,009,398 | 1,656,514 | |
| DANA INC | 22,883 | 428,735 | 434,319 | |
| DAWNRAYS PHARMACEUTICAL HOLDIN | 930,118 | 807,633 | 559,044 | |
| DDR CORP | 113,292 | 1,769,291 | 1,729,969 | |
| DEERE & CO | 7,000 | 541,287 | 721,280 | 7,000 |
| DELL TECHNOLOGIES INC CLASS V | 4,424 | 201,221 | 243,187 | |
| DELTA AIR LINES INC | 20,400 | 407,045 | 1,003,476 | |
| DELUXE CORP | 10,718 | 226,139 | 767,516 | 10,718 |
| DESCARTES SYSTEMS GROUP INC/TH | 4,900 | 25,245 | 104,860 | |
| DIAGEO PLC | 79,434 | 2,189,157 | 2,071,020 | |
| DIAMONDROCK HOSPITALITY CO | 69,776 | 624,356 | 804,517 | 69,776 |
| DISCOVERY COMMUNICATIONS INC | 134,300 | 3,644,891 | 3,681,163 | 134,300 |
| DISCOVERY COMMUNICATIONS INC | 38,000 | 983,515 | 1,017,640 | |
| DOMINO'S PIZZA GROUP PLC | 132,480 | 330,492 | 590,626 | |
| DOW CHEMICAL CO/THE | 6,300 | 194,393 | 360,486 | |
| DR HORTON INC | 39,202 | 670,247 | 1,071,391 | |
| DREW INDUSTRIES INC | 7,560 | 698,035 | 814,590 | 7,320 |
| DTS CORP | 13,400 | 211,938 | 286,072 | |
| DUKE REALTY CORP | 72,509 | 1,341,623 | 1,925,839 | |
| DYCOM INDUSTRIES INC | 10,040 | 779,849 | 806,112 | 9,720 |
| E*TRADE FINANCIAL CORP | 74,206 | 2,198,207 | 2,571,238 | |
| EAST JAPAN RAILWAY CO | 79,400 | 6,664,245 | 6,875,638 | |

| Description of Investment Including Identity of, Issue, Maturity Date, Rate of Interest | Number of Shares | Cost | Fair Value | Shares Restricted Under Lending Agreement |
|---|---|---|---|---|
| **EQUITY INVESTMENTS** | | | | |
| **COMMON STOCK** | | | | |
| EBAY INC | 13,100 | 281,183 | 388,939 | |
| EFG INTERNATIONAL AG | 93,323 | 648,781 | 565,622 | 49,406 |
| ELECTRONIC ARTS INC | 3,300 | 55,767 | 259,908 | |
| ELEMENT FLEET MANAGEMENT CORP | 47,470 | 481,269 | 441,055 | |
| ELI LILLY & CO | 95,200 | 4,666,443 | 7,001,960 | |
| ELIOR GROUP | 82,900 | 1,553,083 | 1,899,170 | |
| EMBRAER SA | 47,700 | 1,045,968 | 918,225 | |
| EMCOR GROUP INC | 24,552 | 817,587 | 1,737,300 | |
| ENCANA CORPORATION | 223,512 | 2,099,788 | 2,626,710 | |
| ENGIE SA | 462,933 | 8,049,289 | 5,917,936 | |
| EN-JAPAN INC | 13,500 | 288,618 | 242,487 | |
| ENTEGRIS INC | 17,888 | 103,610 | 320,195 | |
| ENTELLUS MEDICAL INC | 25,725 | 513,998 | 488,003 | 5,707 |
| ENVESTNET INC | 58,133 | 1,424,423 | 2,049,188 | 8,485 |
| EOG RESOURCES INC | 1,275 | 54,445 | 128,903 | |
| EUROFINS SCIENTIFIC SE | 2,150 | 189,543 | 918,424 | |
| EURONEXT NV | 7,500 | 309,347 | 310,136 | |
| EXPRESS INC | 38,367 | 462,331 | 412,829 | |
| EXTRACTION OIL & GAS INC | 8,080 | 177,100 | 161,923 | 7,820 |
| FEDEX CORP | 13,830 | 666,098 | 2,575,146 | |
| FINANCIAL ENGINES INC | 35,980 | 1,030,694 | 1,322,265 | 32,975 |
| FINISH LINE INC/THE | 16,174 | 320,496 | 304,233 | 22,351 |
| FIRST HAWAIIAN INC | 24,595 | 624,566 | 856,398 | 7,698 |
| FIRST REPUBLIC BANK/CA | 8,668 | 528,751 | 798,670 | |
| FIRST RESOURCES LTD | 367,400 | 544,476 | 483,187 | |
| FIVE BELOW INC | 15,250 | 603,764 | 609,390 | 14,760 |
| FIVE9 INC | 42,180 | 631,586 | 598,534 | |
| FLEX LTD | 248,707 | 2,120,581 | 3,573,920 | |
| FOREST CITY REALTY TRUST INC | 74,342 | 1,616,027 | 1,549,287 | |
| GENERAL CABLE CORP | 71,656 | 956,254 | 1,365,047 | 71,656 |
| GENERAL MOTORS CO | 75,200 | 2,445,650 | 2,619,968 | |
| GENESEE & WYOMING INC | 19,260 | 1,514,566 | 1,336,837 | |
| GERRESHEIMER AG | 13,069 | 782,653 | 973,463 | |
| GILDAN ACTIVEWEAR INC | 21,300 | 564,520 | 541,454 | |
| GLAUKOS CORP | 45,289 | 1,322,689 | 1,553,413 | 17,882 |
| GLAXOSMITHKLINE PLC | 176,259 | 3,778,321 | 3,401,949 | |
| GLAXOSMITHKLINE PLC | 79,400 | 3,696,135 | 3,057,694 | 31,050 |
| GMO INTERNET INC | 49,300 | 375,416 | 631,493 | 49,299 |

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|---|---|---|---|---|
| **EQUITY INVESTMENTS** | | | | |
| **COMMON STOCK** | | | | |
| GOLDMAN SACHS GROUP INC/THE | 11,200 | 1,818,491 | 2,681,840 | |
| GOODYEAR TIRE & RUBBER CO/THE | 34,203 | 951,703 | 1,055,847 | 4,223 |
| GRAND CANYON EDUCATION INC | 26,450 | 1,015,400 | 1,546,003 | |
| GRANITE CONSTRUCTION INC | 16,490 | 762,809 | 906,950 | |
| GREAT PLAINS ENERGY INC | 37,536 | 1,024,541 | 1,026,610 | |
| GRUPO AEROPORTUARIO DEL CENTRO | 98,900 | 332,768 | 429,080 | |
| GS HOME SHOPPING INC | 3,013 | 448,389 | 429,075 | |
| GUIDEWIRE SOFTWARE INC | 7,494 | 261,907 | 369,679 | 7,254 |
| GVC HOLDINGS PLC | 135,285 | 1,112,888 | 1,074,035 | |
| HABIT RESTAURANTS INC/THE | 62,864 | 1,585,303 | 1,084,404 | 46,534 |
| HANOVER INSURANCE GROUP INC/TH | 14,008 | 1,068,377 | 1,274,868 | |
| HARLEY-DAVIDSON INC | 15,200 | 786,966 | 886,768 | 11,697 |
| HARSCO CORP | 68,965 | 475,860 | 937,924 | |
| HAZAMA ANDO CORP | 91,900 | 548,092 | 607,493 | |
| HEALTHEQUITY INC | 44,630 | 1,112,741 | 1,808,408 | |
| HEICO CORP | 9,290 | 576,426 | 716,724 | 9,089 |
| HERA SPA | 460,810 | 1,183,776 | 1,065,398 | |
| HESKA CORP | 10,460 | 539,001 | 748,936 | |
| HESS CORP | 64,300 | 3,227,359 | 4,005,247 | 64,300 |
| HEWLETT PACKARD ENTERPRISE CO | 419,125 | 7,641,263 | 9,698,553 | |
| HILL-ROM HOLDINGS INC | 20,285 | 897,185 | 1,138,800 | |
| HIS CO LTD | 36,839 | 1,127,569 | 971,234 | 35,000 |
| HITACHI LTD | 1,166,000 | 6,776,492 | 6,318,104 | |
| HOMESERVE PLC | 115,910 | 793,003 | 887,990 | |
| HONDA MOTOR CO LTD | 41,500 | 1,277,153 | 1,211,385 | |
| HONEYWELL INTERNATIONAL INC | 4,500 | 195,622 | 521,325 | |
| HP INC | 99,200 | 1,321,740 | 1,472,128 | |
| HUBSPOT INC | 29,633 | 1,231,905 | 1,392,751 | 28,683 |
| HUNTINGTON BANCSHARES INC/OH | 157,658 | 1,343,173 | 2,084,239 | |
| HUNTINGTON INGALLS INDUSTRIES | 7,774 | 912,409 | 1,431,893 | |
| HUNTSMAN CORP | 40,522 | 587,419 | 773,160 | |
| ICON PLC | 11,890 | 585,391 | 894,128 | |
| IDEX CORP | 4,000 | 278,524 | 360,240 | |
| ILLUMINA INC | 1,600 | 253,682 | 204,864 | |
| IMAX CORP | 50,850 | 1,432,246 | 1,596,690 | 49,210 |
| IMPAX LABORATORIES INC | 38,832 | 1,265,276 | 514,524 | 20,703 |
| INC RESEARCH HOLDINGS INC | 32,591 | 1,254,664 | 1,714,287 | |
| INFRASTRUTTURE WIRELESS ITALIA | 216,795 | 991,837 | 1,006,581 | |

| Description of Investment Including Identity of, Issue, Maturity Date, Rate of Interest | Number of Shares | Cost | Fair Value | Shares Restricted Under Lending Agreement |
|---|---|---|---|---|
| **EQUITY INVESTMENTS** | | | | |
| **COMMON STOCK** | | | | |
| ING GROEP NV | 130,973 | 1,464,707 | 1,846,982 | |
| INNOCEAN WORLDWIDE INC | 12,622 | 746,958 | 596,718 | |
| INOGEN INC | 17,280 | 786,111 | 1,160,698 | |
| INTEGRA LIFESCIENCES HOLDINGS | 18,920 | 1,508,393 | 1,623,147 | 18,310 |
| INTEL CORP | 63,900 | 1,368,353 | 2,317,653 | |
| INTERMEDIATE CAPITAL GROUP PLC | 211,615 | 1,474,153 | 1,830,375 | |
| INTERNATIONAL PAPER CO | 61,500 | 2,520,775 | 3,263,190 | 32,400 |
| INTERXION HOLDING NV | 54,270 | 1,537,269 | 1,903,249 | |
| INTUIT INC | 9,900 | 256,899 | 1,134,639 | |
| INVESTMENT TECHNOLOGY GROUP IN | 39,159 | 434,184 | 772,999 | |
| IPSOS | 15,110 | 662,624 | 475,648 | |
| IRHYTHM TECHNOLOGIES INC | 21,897 | 495,721 | 656,910 | 3,514 |
| ITT INC | 26,347 | 1,036,010 | 1,016,204 | |
| JABIL CIRCUIT INC | 14,400 | 273,442 | 340,848 | 13,800 |
| JACOBS ENGINEERING GROUP INC | 21,400 | 1,082,785 | 1,219,800 | |
| JAPAN AIRLINES CO LTD | 166,200 | 5,688,427 | 4,866,232 | |
| JETBLUE AIRWAYS CORP | 95,270 | 1,388,045 | 2,135,953 | |
| JOHN BEAN TECHNOLOGIES CORP | 20,270 | 1,108,051 | 1,742,207 | |
| JOHNSON & JOHNSON | 3,900 | 254,066 | 449,319 | |
| JOHNSON CONTROLS INTERNATIONAL | 80,002 | 3,756,932 | 3,295,282 | |
| JPMORGAN CHASE & CO | 89,075 | 4,890,218 | 7,686,282 | |
| JSL SA | 117,100 | 454,385 | 323,089 | |
| JUST EAT PLC | 108,696 | 679,036 | 783,700 | |
| JUSUNG ENGINEERING CO LTD | 31,011 | 274,751 | 265,743 | |
| KAKEN PHARMACEUTICAL CO LTD | 14,600 | 828,889 | 776,096 | |
| KANSAI PAINT CO LTD | 41,000 | 475,174 | 756,831 | |
| KDDI CORP | 266,100 | 3,710,618 | 6,752,030 | |
| KEYSIGHT TECHNOLOGIES INC | 7,200 | 226,030 | 263,304 | |
| KINGSPAN GROUP PLC | 9,900 | 193,124 | 269,404 | |
| KINSALE CAPITAL GROUP INC | 19,102 | 417,148 | 649,659 | 1,338 |
| KION GROUP AG | 23,160 | 1,064,395 | 1,291,265 | |
| KIRBY CORP | 8,700 | 136,832 | 578,550 | 8,700 |
| KIWOOM SECURITIES CO LTD | 7,308 | 429,631 | 435,648 | |
| KLA-TENCOR CORP | 12,500 | 572,353 | 983,500 | |
| KOMATSU LTD | 157,000 | 2,930,551 | 3,563,746 | |
| KONINKLIJKE PHILIPS NV | 97,433 | 2,727,020 | 2,978,527 | |
| KUMAGAI GUMI CO LTD | 265,000 | 671,549 | 681,614 | |
| L BRANDS INC | 36,130 | 1,519,785 | 2,378,799 | 1,600 |

| Description of Investment Including Identity of, Issue, Maturity Date, Rate of Interest | Number of Shares | Cost | Fair Value | Shares Restricted Under Lending Agreement |
|---|---|---|---|---|
| **EQUITY INVESTMENTS** | | | | |
| **COMMON STOCK** | | | | |
| LADBROKES CORAL GROUP PLC | 695,500 | 1,250,931 | 996,898 | |
| LCI INDUSTRIES | 240 | 26,507 | 25,860 | |
| LEGRAND SA | 19,390 | 837,483 | 1,103,364 | |
| LENDINGTREE INC | 19,099 | 1,812,992 | 1,935,684 | 18,479 |
| LEOPALACE21 CORP | 160,100 | 856,818 | 886,737 | |
| LEXINGTON REALTY TRUST | 62,943 | 509,365 | 679,784 | |
| LIBERBANK SA | 488,635 | 1,435,275 | 507,657 | 455,851 |
| LIGAND PHARMACEUTICALS INC | 23,780 | 2,113,190 | 2,416,286 | 21,803 |
| LINDE AG | 19,802 | 3,089,706 | 3,260,330 | |
| LITHIA MOTORS INC | 15,710 | 1,595,650 | 1,521,199 | 2,200 |
| LITTELFUSE INC | 7,634 | 695,259 | 1,158,612 | |
| LIVE NATION ENTERTAINMENT INC | 52,139 | 1,240,325 | 1,386,897 | 36,909 |
| LLOYDS BANKING GROUP PLC | 5,180,798 | 4,997,124 | 4,001,673 | |
| LOGMEIN INC | 20,220 | 1,423,016 | 1,952,241 | 19,570 |
| LPL FINANCIAL HOLDINGS INC | 28,055 | 913,041 | 987,817 | |
| LUNDIN MINING CORP | 336,520 | 1,137,500 | 1,606,001 | |
| MACK-CALI REALTY CORP | 31,727 | 622,742 | 920,718 | |
| MAGNA INTERNATIONAL INC | 30,500 | 1,231,341 | 1,323,700 | |
| MAKINO MILLING MACHINE CO LTD | 65,000 | 470,255 | 509,924 | |
| MANITOWOC FOODSERVICE INC | 69,630 | 1,312,134 | 1,345,948 | 65,713 |
| MANPOWERGROUP INC | 23,372 | 1,725,929 | 2,077,070 | |
| MANULIFE FINANCIAL CORP | 53,400 | 730,283 | 952,085 | |
| MARATHON OIL CORP | 420,600 | 6,593,530 | 7,280,586 | |
| MARKETAXESS HOLDINGS INC | 18,740 | 967,582 | 2,753,281 | |
| MARSH & MCLENNAN COS INC | 15,000 | 361,402 | 1,013,850 | |
| MARVELL TECHNOLOGY GROUP LTD | 151,891 | 1,499,670 | 2,106,728 | |
| MATADOR RESOURCES CO | 22,728 | 580,171 | 585,473 | 21,998 |
| MAXLINEAR INC | 35,034 | 653,470 | 763,741 | 1,723 |
| MCBC HOLDINGS INC | 32,021 | 440,024 | 466,866 | |
| MEDCATH CORP | 51,000 | | | |
| MEDIASET ESPANA COMUNICACION S | 23,730 | 277,767 | 279,076 | |
| MEDICAL PROPERTIES TRUST INC | 59,047 | 655,617 | 726,278 | 59,047 |
| MEDTRONIC PLC | 29,700 | 2,226,949 | 2,115,531 | |
| MELIA HOTELS INTERNATIONAL SA | 109,223 | 1,175,169 | 1,276,449 | |
| MERCURY SYSTEMS INC | 11,200 | 339,499 | 338,464 | 7,330 |
| MERITOR INC | 100,309 | 1,198,112 | 1,245,838 | |
| MERLIN PROPERTIES SOCIMI SA | 125,260 | 1,459,120 | 1,364,779 | |
| MICRO FOCUS INTERNATIONAL PLC | 60,399 | 714,050 | 1,626,232 | |

| Description of Investment Including Identity of, Issue, Maturity Date, Rate of Interest | Number of Shares | Cost | Fair Value | Shares Restricted Under Lending Agreement |
|---|---|---|---|---|
| **EQUITY INVESTMENTS** | | | | |
| **COMMON STOCK** | | | | |
| MICRON TECHNOLOGY INC | 66,000 | 868,590 | 1,446,720 | |
| MICROSEMI CORP | 29,080 | 943,769 | 1,569,448 | 28,564 |
| MICROSOFT CORP | 179,815 | 6,612,503 | 11,173,704 | |
| MID-AMERICA APARTMENT COMMUNIT | 11,588 | 1,034,490 | 1,134,697 | |
| MILACRON HOLDINGS CORP | 53,521 | 1,000,649 | 997,096 | 51,801 |
| MISUMI GROUP INC | 67,700 | 632,786 | 1,116,773 | |
| MOLINA HEALTHCARE INC | 12,812 | 639,845 | 695,179 | 12,812 |
| MONADELPHOUS GROUP LTD | 37,675 | 323,088 | 306,360 | |
| MONOLITHIC POWER SYSTEMS INC | 20,800 | 1,234,289 | 1,704,144 | 20,130 |
| MONSANTO CO | 17,480 | 1,025,708 | 1,839,071 | |
| MORINAGA & CO LTD/JAPAN | 9,400 | 440,178 | 392,892 | |
| MORPHOSYS AG | 9,618 | 268,587 | 494,549 | 9,617 |
| MOTA-ENGIL SGPS SA | 335,520 | 1,388,166 | 569,762 | |
| MUELLER WATER PRODUCTS INC | 56,230 | 599,546 | 748,421 | |
| MULLEN GROUP LTD | 40,245 | 538,130 | 595,100 | |
| MULTI-COLOR CORP | 3,710 | 242,434 | 287,896 | 3,590 |
| MURPHY OIL CORP | 107,800 | 4,286,427 | 3,355,814 | 107,800 |
| NABORS INDUSTRIES LTD | 132,803 | 1,292,655 | 2,177,969 | 132,803 |
| NACHI-FUJIKOSHI CORP | 142,000 | 734,466 | 617,259 | 141,999 |
| NAGACORP LTD | 1,262,000 | 914,713 | 729,221 | |
| NATIONAL OILWELL VARCO INC | 2,600 | 51,721 | 97,344 | 2,600 |
| NATUS MEDICAL INC | 21,100 | 891,769 | 734,280 | |
| NAUTILUS INC | 47,940 | 968,168 | 886,890 | 46,400 |
| NETAPP INC | 65,600 | 2,336,000 | 2,313,712 | |
| NEUSTAR INC | 17,900 | 412,763 | 597,860 | 17,900 |
| NEVRO CORP | 20,470 | 1,127,636 | 1,487,350 | 19,810 |
| NEXITY SA | 30,200 | 1,354,655 | 1,416,204 | |
| NICHIAS CORP | 52,000 | 358,363 | 502,902 | |
| NIFCO INC/JAPAN | 22,500 | 675,159 | 1,190,252 | |
| NIKON CORP | 119,500 | 2,137,623 | 1,861,633 | |
| NIMBLE STORAGE INC | 400 | 8,400 | 3,168 | 400 |
| NINE ENTERTAINMENT CO HOLDINGS | 577,430 | 647,945 | 445,295 | 570,000 |
| NISHIO RENT ALL CO LTD | 17,300 | 618,081 | 532,490 | |
| NORTHSTAR REALTY EUROPE CORP | 107,500 | 1,212,054 | 1,351,275 | |
| NORWEGIAN CRUISE LINE HOLDINGS | 11,400 | 463,057 | 484,842 | 11,400 |
| NOS SGPS SA | 80,600 | 593,942 | 479,302 | |
| NOVARTIS AG | 88,712 | 6,124,115 | 6,467,811 | |
| NOVARTIS AG | 29,550 | 1,523,686 | 2,152,422 | 21,350 |

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|---|---|---|---|---|
| **EQUITY INVESTMENTS** | | | | |
| **COMMON STOCK** | | | | |
| NRG ENERGY INC | 145,000 | 2,008,911 | 1,777,700 | |
| NUANCE COMMUNICATIONS INC | 56,800 | 1,105,595 | 846,320 | |
| NVIDIA CORP | 29,000 | 376,717 | 3,095,460 | 29,000 |
| NXSTAGE MEDICAL INC | 78,384 | 1,229,034 | 2,054,445 | 8,222 |
| NYRSTAR NV | 64,252 | 569,652 | 528,266 | 64,251 |
| OASIS PETROLEUM INC | 122,595 | 1,066,482 | 1,856,088 | 67,641 |
| OBIC CO LTD | 26,700 | 952,391 | 1,169,778 | |
| OLD DOMINION FREIGHT LINE INC | 15,201 | 1,021,298 | 1,304,094 | 15,201 |
| OLLIE'S BARGAIN OUTLET HOLDING | 32,630 | 830,555 | 928,324 | 31,580 |
| ON ASSIGNMENT INC | 71,220 | 1,957,894 | 3,145,075 | |
| ON SEMICONDUCTOR CORP | 118,500 | 1,301,875 | 1,512,060 | 118,500 |
| ORACLE CORP | 179,200 | 6,183,705 | 6,890,240 | |
| OSI SYSTEMS INC | 400 | 30,504 | 30,448 | 300 |
| OWENS CORNING | 25,879 | 1,113,992 | 1,334,321 | 25,879 |
| PACCAR INC | 13,600 | 622,621 | 869,040 | 2,403 |
| PACT GROUP HOLDINGS LTD | 107,874 | 350,219 | 527,253 | |
| PACWEST BANCORP | 54,786 | 2,200,539 | 2,982,550 | |
| PAGEGROUP PLC | 139,114 | 1,022,325 | 671,255 | |
| PALTAC CORPORATION | 37,100 | 690,139 | 878,554 | |
| PARADISE CO LTD | 37,542 | 543,509 | 377,658 | |
| PAREX RESOURCES INC | 43,042 | 527,370 | 542,418 | |
| PARKER-HANNIFIN CORP | 18,800 | 2,157,992 | 2,632,000 | |
| PARSLEY ENERGY INC | 45,437 | 861,004 | 1,601,200 | |
| PARTNERS GROUP HOLDING AG | 1,040 | 181,305 | 488,355 | 1,039 |
| PASON SYSTEMS INC | 58,860 | 766,600 | 862,019 | |
| PAYCOM SOFTWARE INC | 31,680 | 966,811 | 1,441,123 | 29,943 |
| PAYLOCITY HOLDING CORP | 17,465 | 497,999 | 524,125 | 16,905 |
| PAYPAL HOLDINGS INC | 8,100 | 258,346 | 319,707 | 8,100 |
| PDC ENERGY INC | 34,744 | 2,011,430 | 2,521,720 | 32,912 |
| PERKINELMER INC | 5,700 | 205,093 | 297,255 | |
| PETROFAC LTD | 29,245 | 333,889 | 314,027 | |
| PINNACLE WEST CAPITAL CORP | 18,662 | 1,042,826 | 1,456,196 | |
| PLANET FITNESS INC | 43,050 | 786,256 | 865,305 | |
| PLAYTECH PLC | 164,700 | 919,965 | 1,681,005 | |
| PLEXUS CORP | 23,531 | 626,180 | 1,271,615 | |
| PLUS500 LTD | 67,979 | 628,085 | 322,973 | |
| PNM RESOURCES INC | 22,156 | 412,231 | 759,951 | |
| POSTNL NV | 241,335 | 3,675,538 | 1,041,611 | |

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|---|---|---|---|---|
| **EQUITY INVESTMENTS** | | | | |
| **COMMON STOCK** | | | | |
| PPL CORP | 20,900 | 638,215 | 711,645 | |
| PRAXAIR INC | 4,900 | 404,303 | 574,231 | |
| PREMIER OIL PLC | 1,041,188 | 1,840,389 | 952,043 | 746,099 |
| PRIMERICA INC | 14,774 | 775,647 | 1,021,622 | 14,774 |
| PROGRESSIVE CORP/THE | 8,000 | 207,657 | 284,000 | |
| PROOFPOINT INC | 37,220 | 1,313,307 | 2,629,593 | 36,020 |
| PROSIEBENSAT.1 MEDIA SE | 13,950 | 586,747 | 538,671 | |
| PRUDENTIAL PLC | 325,633 | 5,754,380 | 6,548,546 | |
| Q2 HOLDINGS INC | 92,884 | 1,913,935 | 2,679,703 | 15,687 |
| QIAGEN NV | 27,800 | 589,893 | 778,956 | |
| QUALCOMM INC | 18,300 | 986,884 | 1,193,160 | |
| QUANTENNA COMMUNICATIONS INC | 20,645 | 321,643 | 374,294 | 10,275 |
| RADIUS HEALTH INC | 13,406 | 645,558 | 509,830 | 12,976 |
| RAI WAY SPA | 79,700 | 306,409 | 300,948 | |
| RAMBUS INC | 3,400 | 65,252 | 46,818 | |
| RAYMOND JAMES FINANCIAL INC | 21,097 | 1,023,634 | 1,461,389 | |
| REGAL BELOIT CORP | 10,932 | 688,884 | 757,041 | |
| RELX NV | 82,227 | 832,873 | 1,386,796 | |
| REPLIGEN CORP | 38,310 | 1,000,058 | 1,180,714 | 37,080 |
| REXNORD CORP | 50,170 | 1,053,399 | 982,830 | 48,550 |
| RICE ENERGY INC | 40,737 | 628,367 | 869,735 | |
| RINGCENTRAL INC | 47,750 | 921,068 | 983,650 | |
| RITCHIE BROS AUCTIONEERS INC | 23,300 | 441,426 | 792,200 | 23,300 |
| ROCHE HOLDING AG | 30,340 | 5,905,193 | 6,943,557 | |
| ROSS STORES INC | 28,100 | 786,627 | 1,843,360 | |
| ROYAL CARIBBEAN CRUISES LTD | 5,700 | 362,309 | 467,628 | |
| ROYAL DUTCH SHELL PLC | 61,155 | 3,662,228 | 3,325,609 | 61,155 |
| ROYAL DUTCH SHELL PLC | 295,769 | 7,169,331 | 8,603,092 | |
| RSP PERMIAN INC | 71,297 | 2,201,235 | 3,181,272 | |
| RYMAN HOSPITALITY PROPERTIES I | 12,043 | 530,241 | 758,829 | 586 |
| SAGA PLC | 351,450 | 1,075,896 | 847,259 | |
| SANOFI | 55,597 | 4,315,632 | 4,509,488 | |
| SANOFI | 101,900 | 4,322,533 | 4,120,836 | |
| SAP SE | 47,880 | 3,024,207 | 4,182,023 | |
| SAVILLS PLC | 58,230 | 798,766 | 504,023 | |
| SCHLUMBERGER LTD | 8,196 | 440,524 | 688,054 | 8,196 |
| SCHNEIDER ELECTRIC SE | 99,992 | 7,505,882 | 6,972,394 | |
| SCSK CORP | 34,400 | 1,017,562 | 1,206,293 | |

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|---|---|---|---|---|
| **EQUITY INVESTMENTS** | | | | |
| **COMMON STOCK** | | | | |
| SEATTLE GENETICS INC | 7,175 | 242,838 | 378,625 | 7,175 |
| SEMBCORP INDUSTRIES LTD | 276,100 | 592,133 | 544,670 | |
| SHANDONG WEIGAO GROUP MEDICAL | 740,000 | 479,192 | 494,406 | |
| SHANGHAI JIN JIANG INTERNATION | 1,310,000 | 441,919 | 346,375 | |
| SKYCITY ENTERTAINMENT GROUP LT | 201,850 | 608,621 | 553,148 | |
| SKYLARK CO LTD | 84,900 | 1,144,507 | 1,123,896 | |
| SKYWEST INC | 28,790 | 665,594 | 1,049,396 | |
| SONY CORP | 69,600 | 1,689,150 | 1,950,888 | 23,389 |
| SOPRA STERIA GROUP | 14,717 | 1,266,665 | 1,674,129 | |
| SOUTHWEST AIRLINES CO | 91,500 | 931,492 | 4,560,360 | |
| SOUTHWESTERN ENERGY CO | 25,200 | 480,045 | 272,664 | 25,200 |
| SPAREBANK 1 SMN | 116,905 | 812,387 | 879,399 | |
| SPARK THERAPEUTICS INC | 13,030 | 728,246 | 650,197 | 10,545 |
| SPECTRANETICS CORP/THE | 93,170 | 1,900,181 | 2,282,665 | 67,863 |
| SPORTSMAN'S WAREHOUSE HOLDINGS | 81,690 | 980,847 | 767,069 | 79,050 |
| SPOTLESS GROUP HOLDINGS LTD | 545,850 | 828,067 | 391,297 | |
| SPRINT CORP | 20,000 | 70,425 | 168,400 | 20,000 |
| SPS COMMERCE INC | 38,549 | 1,933,768 | 2,694,190 | 6,400 |
| SSE PLC | 172,905 | 3,891,191 | 3,317,985 | |
| ST MARC HOLDINGS CO LTD | 20,224 | 506,502 | 616,422 | |
| STATE STREET CORP | 59,400 | 3,850,186 | 4,616,568 | |
| STEEL DYNAMICS INC | 34,760 | 871,416 | 1,236,761 | |
| STHREE PLC | 68,450 | 416,157 | 262,304 | |
| STIFEL FINANCIAL CORP | 23,359 | 852,348 | 1,166,782 | 15,654 |
| STROEER SE & CO KGAA | 14,000 | 823,343 | 615,837 | 13,999 |
| SUMITOMO MITSUI FINANCIAL GROU | 122,800 | 4,246,993 | 4,695,743 | |
| SUNDRUG CO LTD | 21,500 | 870,167 | 1,491,276 | |
| SUNSTONE HOTEL INVESTORS INC | 68,112 | 517,382 | 1,038,708 | 68,112 |
| SURGERY PARTNERS INC | 21,130 | 423,197 | 334,911 | |
| SWIFT TRANSPORTATION CO | 49,919 | 1,033,000 | 1,216,027 | 49,919 |
| SYNCHRONOSS TECHNOLOGIES INC | 28,752 | 906,740 | 1,101,202 | 27,822 |
| SYNERGY RESOURCES CORP | 136,687 | 1,039,252 | 1,217,881 | |
| SYNOVUS FINANCIAL CORP | 82,799 | 1,739,244 | 3,401,383 | |
| TALEND SA | 28,642 | 667,562 | 635,852 | 23,836 |
| TARGET CORP | 19,500 | 1,289,899 | 1,408,485 | |
| TE CONNECTIVITY LTD | 25,300 | 1,601,142 | 1,752,784 | |
| TECAN GROUP AG | 7,341 | 1,187,931 | 1,147,720 | |
| TECH DATA CORP | 11,788 | 794,626 | 998,208 | 11,788 |

| Description of Investment Including Identity of, Issue, Maturity Date, Rate of Interest | Number of Shares | Cost | Fair Value | Shares Restricted Under Lending Agreement |
|---|---|---|---|---|
| **EQUITY INVESTMENTS** | | | | |
| **COMMON STOCK** | | | | |
| TECHNOPRO HOLDINGS INC | 29,300 | 897,267 | 942,041 | |
| TEGNA INC | 66,233 | 1,126,880 | 1,416,724 | |
| TELADOC INC | 26,327 | 555,162 | 434,396 | 25,477 |
| TELEFONAKTIEBOLAGET LM ERICSSO | 938,000 | 7,634,665 | 5,468,540 | 642,297 |
| TEMENOS GROUP AG | 19,840 | 455,062 | 1,384,027 | |
| TEMP HOLDINGS CO LTD | 51,600 | 496,034 | 802,082 | |
| TENMA CORP | 20,500 | 343,434 | 353,633 | |
| TERADYNE INC | 74,143 | 1,432,118 | 1,883,232 | |
| TERRAVIA HOLDINGS INC | 40,075 | 359,698 | 46,086 | 16,078 |
| TESLA INC | 1,750 | 48,815 | 373,958 | 1,750 |
| TEXAS INSTRUMENTS INC | 54,783 | 1,221,270 | 3,997,516 | |
| TFS FINANCIAL CORP | 55,683 | 1,008,268 | 1,060,204 | |
| THAICOM PCL | 654,400 | 519,966 | 354,515 | |
| THERMO FISHER SCIENTIFIC INC | 8,850 | 1,051,456 | 1,248,735 | |
| TJX COS INC/THE | 4,000 | 43,356 | 300,520 | |
| TOKYO CENTURY CORP | 26,900 | 893,779 | 922,536 | |
| TOKYO OHKA KOGYO CO LTD | 32,300 | 881,859 | 1,091,113 | |
| TORC OIL & GAS LTD NEW | 175,787 | 777,033 | 1,084,045 | 52,885 |
| TOSHO CO LTD | 9,300 | 260,601 | 428,979 | |
| TOTAL SA | 153,619 | 7,630,777 | 7,894,084 | |
| TP ICAP PLC | 140,793 | 764,029 | 753,816 | |
| TRANSOCEAN LTD | 32,100 | 1,408,006 | 473,154 | 32,100 |
| TRAVELERS COS INC/THE | 18,400 | 2,089,391 | 2,252,528 | |
| TRIBUNE MEDIA CO | 20,000 | 1,189,524 | 699,600 | 13,901 |
| TRIMBLE INC | 38,900 | 374,489 | 1,172,835 | |
| TRINIDAD DRILLING LTD | 336,031 | 746,136 | 836,914 | |
| TRINSEO SA | 19,387 | 964,914 | 1,149,649 | |
| TRONC INC | 1,650 | 31,600 | 22,886 | 1,650 |
| TRONOX LTD | 88,308 | 592,708 | 910,455 | 88,308 |
| TULLOW OIL PLC | 204,835 | 699,365 | 791,457 | 204,834 |
| TWILIO INC | 11,220 | 338,159 | 323,697 | 10,860 |
| TYLER TECHNOLOGIES INC | 2,889 | 251,258 | 412,463 | 2,889 |
| UBS GROUP AG | 111,292 | 1,979,297 | 1,746,551 | |
| UDG HEALTHCARE PLC | 155,541 | 1,305,929 | 1,284,818 | |
| UGI CORP | 24,085 | 460,199 | 1,109,837 | |
| ULTRAGENYX PHARMACEUTICAL INC | 10,637 | 795,092 | 747,887 | 10,297 |
| ULVAC INC | 18,500 | 551,239 | 567,840 | |
| UNITED CONTINENTAL HOLDINGS IN | 31,200 | 950,089 | 2,273,856 | |

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|---|---|---|---|---|
| **EQUITY INVESTMENTS** | | | | |
| **COMMON STOCK** | | | | |
| UNITED PARCEL SERVICE INC | 6,709 | 439,893 | 769,120 | |
| UNITED STATES STEEL CORP | 34,076 | 602,342 | 1,124,849 | 30,611 |
| UNIVAR INC | 46,718 | 880,685 | 1,325,390 | |
| UNIVERSAL DISPLAY CORP | 7,000 | 198,518 | 394,100 | 7,000 |
| UNIVERSAL ELECTRONICS INC | 4,250 | 256,987 | 274,338 | |
| US BANCORP | 7,575 | 317,049 | 389,128 | |
| USG CORP | 40,738 | 1,086,248 | 1,176,513 | 40,738 |
| VESUVIUS PLC | 91,380 | 505,095 | 446,348 | |
| VISA INC | 7,900 | 168,099 | 616,358 | |
| VMWARE INC | 5,000 | 373,583 | 393,650 | 5,000 |
| VODAFONE GROUP PLC | 1,489,032 | 5,466,382 | 3,677,085 | |
| VODAFONE GROUP PLC | 177,572 | 6,009,558 | 4,338,084 | |
| VOYA FINANCIAL INC | 30,446 | 1,164,493 | 1,194,092 | |
| WAGEWORKS INC | 33,935 | 1,707,916 | 2,460,288 | 32,845 |
| WAL-MART STORES INC | 28,300 | 1,942,137 | 1,956,096 | |
| WALT DISNEY CO/THE | 6,700 | 258,586 | 698,274 | |
| WATERS CORP | 2,200 | 162,991 | 295,658 | |
| WELLS FARGO & CO | 78,481 | 3,488,881 | 4,325,088 | |
| WESTAMERICA BANCORPORATION | 24,812 | 1,158,736 | 1,561,419 | |
| WESTERN ALLIANCE BANCORP | 62,645 | 718,510 | 3,051,438 | |
| WESTERN DIGITAL CORP | 2,887 | 102,258 | 196,172 | |
| WESTFIELD CORP | 378,383 | 2,666,898 | 2,569,999 | |
| WESTLAKE CHEMICAL CORP | 18,236 | 985,846 | 1,021,034 | |
| WHITECAP RESOURCES INC | 136,748 | 1,064,906 | 1,239,965 | |
| WHITING PETROLEUM CORP | 60,681 | 562,478 | 729,386 | 60,681 |
| WINGSTOP INC | 35,332 | 973,950 | 1,045,474 | |
| WORLD ONLINE INTL EURO.4 | 9,438 | 202,338 | | |
| WYNDHAM WORLDWIDE CORP | 16,612 | 839,593 | 1,268,658 | 6,037 |
| XACTLY CORP | 47,429 | 404,470 | 521,719 | |
| XPO LOGISTICS INC | 31,556 | 832,616 | 1,361,957 | |
| YAHOO! INC | 1,900 | 84,404 | 73,473 | |
| ZELTIQ AESTHETICS INC | 42,880 | 1,279,649 | 1,866,138 | 28,600 |
| ZENKOKU HOSHO CO LTD | 34,000 | 1,074,423 | 1,094,611 | |
| ZIMMER BIOMET HOLDINGS INC | 17,700 | 1,503,226 | 1,826,640 | |
| ZIONS BANCORPORATION | 55,600 | 1,465,467 | 2,393,024 | 10,543 |
| ZURICH INSURANCE GROUP AG | 21,861 | 5,005,738 | 6,031,206 | |
| **TOTAL COMMON STOCKS** | | $ 724,817,021 | $ 865,641,039 | |

ROCKWELL COLLINS PENSION PLAN
EIN#: 52-2314475, PLAN #: 001

FORM 5500, SCHEDULE H, PART IV, LINE 4i SCHEDULE OF ASSETS (HELD AT END OF YEAR)
AS OF DECEMBER 31, 2016

| Description of Investment Including Identity of, Issue, Maturity Date, Rate of Interest | Number of Shares | Cost | Fair Value | Shares Restricted Under Lending Agreement |
|---|---|---|---|---|
| **EQUITY INVESTMENTS** | | | | |
| **PARTNERSHIP** | | | | |
| COMPASS TECHNOLOGY PARTNERS LP | 54,302 | $ 4,565 | $ 54,302 | |
| **TOTAL PARTNERSHIP** | | $ 4,565 | $ 54,302 | |
| **COLLECTIVE TRUSTS** | | | | |
| 20+YEAR US HIGH QUALITY BOND | 17,627,681 | $ 189,335,296 | $ 257,046,841 | |
| 5-20YEAR US HIGH QUALITY | 7,156,785 | 81,036,295 | 93,245,746 | |
| JPMCB EXTENDED DURATION FUND | 1,669,513 | 29,110,685 | 36,579,034 | |
| SIGMA ERISA LIQUIDATING POOL | 1,386,022 | 1,386,022 | — | |
| SSGA LONG US TREASURY INDEX NL | 1,742,592 | 31,117,385 | 38,896,400 | |
| EB DV LGE CAP GRWTH SIF | 316,035 | 98,907,847 | 216,892,174 | |
| EB DV STOCK INDEX FUND | 41,918 | 55,957,768 | 130,279,009 | |
| **TOTAL COLLECTIVE TRUSTS** | | $ 486,851,298 | $ 772,939,204 | |
| **REGISTERED INVESTMENT COMPANIES** | | | | |
| CAUSEWAY EMERGING MKTS-INST | 5,466,680 | $ 57,838,292 | $ 56,306,807 | |
| VANGUARD INTL GROWTH-ADM | 3,344,990 | 203,072,728 | 225,218,208 | |
| **TOTAL REGISTERED INVESTMENT COMPANIES** | 8,811,671 | $ 260,911,020 | $ 281,525,015 | |

| Description of Investment Including Identity of, Issue, Maturity Date, Rate of Interest | Par Value | Cost | Fair Value | Maturity Date | Interest Rate | Par Value Restricted Under Lending Agreement |
|---|---|---|---|---|---|---|
| **U.S. GOVERNMENT SECURITIES** | | | | | | |
| FEDERAL HOME LN BK CONS BD | 400,000 | $ 518,196 | $ 524,692 | 7/15/2036 | 5.50 % | |
| FEDERAL HOME LN BK CONS DISC | 5,000,000 | 4,999,417 | 4,999,417 | 1/10/2017 | MAT | |
| FEDERAL HOME LN BK CONS DISC | 3,500,000 | 3,498,571 | 3,498,571 | 2/3/2017 | MAT | |
| FEDERAL NATL MTG ASSN STRIP | 2,400,000 | 1,050,397 | 1,543,344 | 5/15/2030 | — % | |
| FHLMC POOL #C4-6008 | 3,158 | 3,144 | 3,566 | 12/1/2030 | 6.50 % | |
| FHLMC POOL #C9-0781 | 53,534 | 48,114 | 54,853 | 10/1/2023 | 3.50 % | |
| FHLMC MULTICLASS MTG 2176 OJ | 54,166 | 57,992 | 62,083 | 8/15/2029 | 7.00 % | |
| FHLMC MULTICLASS MTG 2259 ZM | 88,514 | 94,865 | 99,886 | 10/15/2030 | 7.00 % | |
| FHLMC MULTICLASS MTG 2412 SP | 20,775 | 23,891 | 26,635 | 2/15/2032 | VAR | |
| FHLMC MULTICLASS MTG 2953 LZ | 2,020,295 | 1,946,772 | 2,452,941 | 3/15/2035 | 6.00 % | |
| FHLMC MULTICLASS MTG 2979 BS | 300,000 | 291,750 | 448,248 | 5/15/2035 | VAR | |
| FHLMC MULTICLASS MTG 3117 EO | 89,149 | 67,307 | 78,416 | 2/15/2036 | — % | |
| FHLMC MULTICLASS MTG 3201 OG | 58,104 | 30,759 | 53,534 | 8/15/2036 | — % | |
| FHLMC MULTICLASS MTG 3211 SO | 87,086 | 62,838 | 77,114 | 9/15/2036 | — % | |
| FHLMC MULTICLASS MTG 3607 AO | 106,292 | 80,549 | 96,712 | 4/15/2036 | — % | |
| FHLMC MULTICLASS MTG 3607 BO | 42,517 | 24,235 | 38,685 | 4/15/2036 | — % | |
| FHLMC MULTICLASS MTG 3611 PO | 59,431 | 48,399 | 54,355 | 7/15/2034 | — % | |
| FHLMC MULTICLASS MTG 3632 BS | 500,000 | 515,000 | 652,205 | 2/15/2040 | VAR | |
| FHLMC MULTICLASS MTG 3841 JZ | 653,432 | 707,306 | 744,900 | 4/15/2041 | 5.00 % | |
| FHLMC MULTICLASS MTG 4048 CE | 1,000,000 | 1,046,523 | 1,033,660 | 5/15/2042 | 4.00 % | |
| FHLMC MULTICLASS MTG 4290 EB | 500,000 | 545,000 | 513,720 | 1/15/2044 | 4.00 % | |
| FNMA POOL #0490445 | 37,922 | 36,879 | 43,361 | 3/1/2029 | 6.00 % | |
| FNMA POOL #0888829 | 855,706 | 965,344 | 943,022 | 6/1/2037 | 5.83 % | |
| FNMA POOL #0AN1765 | 350,000 | 356,781 | 339,154 | 6/1/2031 | 2.95 % | |
| FNMA GTD REMIC P/T | 8,435 | 7,100 | 7,317 | 1/25/2033 | — % | |
| FNMA GTD REMIC P/T 01-44 PU | 53,431 | 57,656 | 60,471 | 9/25/2031 | 7.00 % | |
| FNMA GTD REMIC P/T 03-35 EA | 57,048 | 41,360 | 50,432 | 5/25/2033 | — % | |
| FNMA GTD REMIC P/T 03-35 SW | 27,144 | 30,944 | 36,751 | 5/25/2033 | VAR | |
| FNMA GTD REMIC P/T 03-69 NS | 53,356 | 55,090 | 63,872 | 7/25/2033 | VAR | |
| FNMA GTD REMIC P/T 03-W2 2A9 | 322,877 | 333,977 | 359,881 | 7/25/2042 | 5.90 % | |
| FNMA GTD REMIC P/T 04-W10 A6 | 1,000,000 | 1,101,250 | 1,129,090 | 8/25/2034 | 5.75 % | |
| FNMA GTD REMIC P/T 05-59 SU | 195,938 | 233,043 | 285,295 | 6/25/2035 | VAR | |
| FNMA GTD REMIC P/T 06-53 WE | 1,000,000 | 1,020,625 | 1,131,260 | 6/25/2036 | 6.00 % | |
| FNMA GTD REMIC P/T 06-79 PL | 1,000,000 | 1,060,000 | 1,195,800 | 8/25/2036 | 6.50 % | |
| FNMA GTD REMIC P/T 09-50 GX | 400,000 | 449,000 | 451,508 | 7/25/2039 | 5.00 % | |
| FNMA GTD REMIC P/T 09-84 WS | 59,523 | 4,753 | 7,534 | 10/25/2039 | VAR | |
| FNMA GTD REMIC P/T 09-99 SC | 45,061 | 3,879 | 6,686 | 12/25/2039 | VAR | |
| FNMA GTD REMIC P/T 10-2 LC | 350,000 | 388,500 | 392,728 | 2/25/2040 | 5.00 % | |
| FNMA GTD REMIC P/T 10-35 SJ | 405,081 | 491,667 | 563,285 | 4/25/2040 | VAR | |
| FNMA GTD REMIC P/T 10-60 WZ | 562,049 | 622,140 | 675,921 | 6/25/2040 | 5.50 % | |

FORM 5500, SCHEDULE H, PART IV, LINE 4i SCHEDULE OF ASSETS (HELD AT END OF YEAR)
AS OF DECEMBER 31, 2016

| Description of Investment Including Identity of, Issue, Maturity Date, Rate of Interest | Par Value | Cost | Fair Value | Maturity Date | Interest Rate | Par Value Restricted Under Lending Agreement |
|---|---|---|---|---|---|---|
| **U.S. GOVERNMENT SECURITIES** | | | | | | |
| FNMA GTD REMIC P/T 10-80 PZ | 1,798,026 | 2,026,598 | 2,076,989 | 7/25/2040 | 5.00 % | |
| FNMA GTD REMIC P/T 11-111 PZ | 378,360 | 397,934 | 432,008 | 11/25/2041 | 4.50 % | |
| FNMA GTD REMIC P/T 11-84 PZ | 661,161 | 737,292 | 784,619 | 9/25/2041 | 5.25 % | |
| FNMA GTD REMIC P/T 2013-22 PB | 480,000 | 433,200 | 413,429 | 3/25/2043 | 2.50 % | |
| GNMA GTD REMIC P/T 03-67 FO | 500,000 | 268,438 | 433,180 | 8/20/2033 | — % | |
| GNMA GTD REMIC P/T 05-45 ZA | 1,094,660 | 1,096,335 | 1,271,623 | 6/16/2035 | 6.00 % | |
| GNMA GTD REMIC P/T 07-28 BO | 28,888 | 19,951 | 24,747 | 5/20/2037 | — % | |
| GNMA GTD REMIC P/T 07-71 SB | 22,884 | 1,459 | 875 | 7/20/2036 | VAR | |
| GNMA GTD REMIC P/T 09-1 KS | 228,764 | 242,204 | 268,858 | 11/20/2034 | VAR | |
| GNMA GTD REMIC P/T 09-10 SL | 113,259 | 7,256 | 3,616 | 3/16/2034 | VAR | |
| GNMA GTD REMIC P/T 09-32 ZA | 219,291 | 216,689 | 240,854 | 5/20/2039 | 5.50 % | |
| GNMA GTD REMIC P/T 09-61 ZQ | 930,025 | 964,676 | 1,190,200 | 8/16/2039 | 6.00 % | |
| GNMA GTD REMIC P/T 10-14 CO | 234,551 | 139,851 | 210,945 | 8/20/2035 | — % | |
| GNMA GTD REMIC P/T 10-42 VZ | 692,819 | 726,093 | 787,098 | 10/20/2039 | 5.50 % | |
| GNMA GTD REMIC P/T 11-50 PZ | 530,707 | 582,398 | 636,153 | 4/20/2041 | 5.00 % | |
| GNMA GTD REMIC P/T 13-124 PL | 519,000 | 563,764 | 537,155 | 5/20/2041 | 4.00 % | |
| ISRAEL ST AID | 300,000 | 200,882 | 239,847 | 11/1/2024 | — % | |
| ISRAEL ST AID | 200,000 | 272,000 | 258,960 | 9/18/2033 | 5.50 % | |
| TENNESSEE VALLEY AUTH BD | 655,000 | 826,519 | 864,063 | 4/1/2036 | 5.88 % | |
| TENNESSEE VALLEY AUTH BD | 250,000 | 341,551 | 320,488 | 6/15/2038 | 5.50 % | |
| TENNESSEE VALLEY AUTH BD | 1,124,000 | 1,151,755 | 1,411,733 | 9/15/2039 | 5.25 % | |
| TENNESSEE VALLEY AUTH BD | 336,000 | 331,608 | 373,535 | 9/15/2060 | 4.63 % | |
| TENNESSEE VALLEY AUTH STRIP | 1,000,000 | 651,785 | 762,090 | 11/1/2025 | | |
| TENNESSEE VALLEY AUTH STRIP | 500,000 | 215,335 | 252,025 | 6/15/2035 | — % | |
| U S TREASURY BD CPN STRIP | 675,000 | 308,411 | 452,777 | 2/15/2031 | — % | |
| U S TREASURY BD CPN STRIP | 3,735,000 | 1,577,415 | 2,474,923 | 5/15/2031 | — % | |
| U S TREASURY BD CPN STRIP | 6,450,000 | 2,444,981 | 4,243,068 | 8/15/2031 | — % | |
| U S TREASURY BD CPN STRIP | 700,000 | 289,644 | 455,952 | 11/15/2031 | — % | |
| U S TREASURY BD CPN STRIP | 3,295,000 | 1,575,189 | 2,126,231 | 2/15/2032 | — % | |
| U S TREASURY BD CPN STRIP | 1,150,000 | 679,841 | 736,495 | 5/15/2032 | — % | |
| U S TREASURY BD CPN STRIP | 500,000 | 227,987 | 317,715 | 8/15/2032 | — % | |
| U S TREASURY BD CPN STRIP | 5,850,000 | 2,944,374 | 3,685,149 | 11/15/2032 | — % | |
| U S TREASURY BD CPN STRIP | 400,000 | 163,868 | 249,592 | 2/15/2033 | — % | |
| U S TREASURY BD CPN STRIP | 2,300,000 | 909,385 | 1,412,108 | 8/15/2033 | — % | |
| U S TREASURY BD CPN STRIP | 800,000 | 362,386 | 486,488 | 11/15/2033 | — % | |
| U S TREASURY BD CPN STRIP | 800,000 | 389,908 | 474,944 | 8/15/2034 | — % | |
| U S TREASURY BD CPN STRIP | 1,150,000 | 575,659 | 674,786 | 11/15/2034 | — % | |
| U S TREASURY BD CPN STRIP | 1,200,000 | 620,771 | 691,644 | 5/15/2035 | — % | |
| U S TREASURY BD CPN STRIP | 200,000 | 105,624 | 113,278 | 11/15/2035 | — % | 200,000 |
| U S TREASURY BD CPN STRIP | 1,000,000 | 297,870 | 557,060 | 5/15/2036 | — % | |

ROCKWELL COLLINS PENSION PLAN
EIN#: 52-2314475, PLAN #: 001

FORM 5500, SCHEDULE H, PART IV, LINE 4i SCHEDULE OF ASSETS (HELD AT END OF YEAR)
AS OF DECEMBER 31, 2016

| Description of Investment Including Identity of, Issue, Maturity Date, Rate of Interest | Par Value | Cost | Fair Value | Maturity Date | Interest Rate | Par Value Restricted Under Lending Agreement |
|---|---|---|---|---|---|---|
| **U.S. GOVERNMENT SECURITIES** | | | | | | |
| U S TREASURY BD CPN STRIP | 790,000 | 496,744 | 419,719 | 8/15/2037 | — % | |
| U S TREASURY BD CPN STRIP | 250,000 | 139,638 | 113,703 | 8/15/2041 | — % | 250,000 |
| U S TREASURY BILL | 580,000 | 578,624 | 578,624 | 4/27/2017 | — % | |
| U S TREASURY BOND | 6,105,000 | 8,718,930 | 7,945,780 | 2/15/2037 | 4.75 % | |
| U S TREASURY BOND | 2,470,000 | 3,496,850 | 3,316,469 | 5/15/2037 | 5.00 % | |
| U S TREASURY BOND | 2,200,000 | 2,478,008 | 2,778,710 | 5/15/2038 | 4.50 % | 50,000 |
| U S TREASURY BOND | 3,675,000 | 4,739,194 | 4,536,604 | 11/15/2039 | 4.38 % | |
| U S TREASURY BOND | 3,700,000 | 4,627,797 | 4,492,022 | 11/15/2040 | 4.25 % | |
| U S TREASURY BOND | 8,840,000 | 7,510,087 | 8,349,292 | 11/15/2042 | 2.75 % | |
| U S TREASURY BOND | 670,000 | 718,670 | 759,639 | 11/15/2043 | 3.75 % | |
| U S TREASURY BOND | 25,570,000 | 26,768,521 | 25,879,644 | 8/15/2044 | 3.13 % | |
| U S TREASURY BOND | 1,115,000 | 1,219,967 | 1,101,453 | 11/15/2044 | 3.00 % | |
| U S TREASURY BOND | 14,000,000 | 12,311,250 | 12,470,360 | 2/15/2045 | 2.50 % | |
| U S TREASURY BOND | 2,000,000 | 2,097,201 | 1,777,340 | 5/15/2046 | 2.50 % | 2,000,000 |
| U S TREASURY BOND | 1,830,000 | 1,548,238 | 1,538,701 | 8/15/2046 | 2.25 % | 505,000 |
| U S TREASURY NOTE | 16,205,000 | 16,253,317 | 16,230,280 | 9/15/2017 | 1.00 % | 16,205,000 |
| U S TREASURY NOTE | 20,900,000 | 20,917,074 | 20,890,177 | 1/15/2018 | 0.88 % | 2,245,000 |
| US TREAS-CPI INFLAT | 551,940 | 700,273 | 687,088 | 2/15/2041 | 2.13 % | 500,000 |
| US TREAS-CPI INFLAT | 267,455 | 266,799 | 253,205 | 2/15/2042 | 0.75 % | |
| **TOTAL U.S. GOVERNMENT SECURITIES** | | $ 164,397,081 | $ 171,867,015 | | | |
| **CORPORATE DEBT** | | | | | | |
| 21ST CENTURY FOX AMERICA INC | 65,000 | $ 82,297 | $ 84,570 | 4/26/2023 | 8.88 % | |
| 21ST CENTURY FOX AMERICA INC | 90,000 | 93,493 | 107,519 | 12/15/2035 | 6.40 % | |
| 21ST CENTURY FOX AMERICA INC | 580,000 | 581,990 | 678,751 | 3/1/2037 | 6.15 % | |
| 21ST CENTURY FOX AMERICA INC | 140,000 | 157,991 | 194,144 | 12/1/2045 | 7.75 % | |
| ABB FINANCE USA INC | 319,000 | 300,177 | 334,682 | 5/8/2042 | 4.38 % | |
| ABBOTT LABORATORIES | 590,000 | 586,224 | 599,806 | 11/30/2036 | 4.75 % | |
| ABBOTT LABORATORIES | 2,200,000 | 2,205,291 | 2,257,948 | 11/30/2046 | 4.90 % | |
| ABBVIE INC | 610,000 | 606,676 | 581,275 | 5/14/2036 | 4.30 % | |
| ABBVIE INC | 304,000 | 294,800 | 285,988 | 11/6/2042 | 4.40 % | |
| ABBVIE INC | 915,000 | 902,980 | 876,140 | 5/14/2046 | 4.45 % | |
| ABENGOA GREENFIELD SA 144A | 240,000 | 240,000 | 10,800 | 10/1/2019 | 6.50 % | |
| ABN AMRO FDG USA DISC | 1,050,000 | 1,046,568 | 1,046,568 | 4/3/2017 | | |
| ACLARA 8/16 TLB | 648,375 | 638,649 | 659,722 | | | |
| ACTAVIS FUNDING SCS | 45,000 | 45,159 | 44,541 | 3/15/2035 | 4.55 % | |
| ACTAVIS FUNDING SCS | 685,000 | 677,424 | 679,178 | 6/15/2044 | 4.85 % | |

| Description of Investment Including Identity of, Issue, Maturity Date, Rate of Interest | Par Value | Cost | Fair Value | Maturity Date | Interest Rate | Par Value Restricted Under Lending Agreement |
|---|---|---|---|---|---|---|
| **CORPORATE DEBT** | | | | | | |
| ACTAVIS INC | 125,000 | 117,189 | 121,044 | 10/1/2042 | 4.63% | |
| ADVANCED DISPOSAL 10/16 | 883,390 | 875,382 | 890,572 | | COV-LITE TLB | |
| AEP TEXAS INC | 45,000 | 48,591 | 55,575 | 2/15/2033 | 6.65% | |
| AETNA INC | 440,000 | 438,174 | 441,166 | 6/15/2036 | 4.25% | |
| AETNA INC | 110,000 | 142,901 | 142,957 | 12/15/2037 | 6.75% | |
| AETNA INC | 409,000 | 391,493 | 414,816 | 5/15/2042 | 4.50% | |
| AETNA INC | 420,000 | 419,580 | 421,743 | 6/15/2046 | 4.38% | |
| AFFINITY GAMING 6/16 TL | 398,000 | 396,010 | 400,488 | | | |
| AFFINITY GAMING 9/16 2ND LN TL | 500,000 | 485,000 | 490,000 | 9/27/2024 | —% | |
| AGRIUM INC | 895,000 | 887,035 | 820,617 | 3/15/2035 | 4.13% | |
| AGRIUM INC | 120,000 | 128,622 | 136,340 | 1/15/2041 | 6.13% | |
| AGRIUM INC | 148,000 | 147,247 | 154,124 | 1/15/2045 | 5.25% | |
| AIG SUNAMERICA GLOBAL FIN 144A | 919,000 | 1,092,699 | 1,172,433 | 3/15/2032 | 6.90% | |
| AIR CANADA 2013-1 CLASS A 144A | 37,704 | 37,704 | 38,786 | 11/15/2026 | 4.13% | |
| AIR CANADA 2015-1 CLASS A 144A | 336,085 | 349,109 | 334,825 | 9/15/2028 | 3.60% | |
| AKORN 11/13 COV-LITE TLB | 898,056 | 899,549 | 909,282 | 4/16/2021 | —% | |
| ALABAMA POWER CO | 1,203,000 | 1,199,596 | 1,256,678 | 12/1/2023 | 3.55% | |
| ALABAMA POWER CO | 356,000 | 402,749 | 445,253 | 5/15/2038 | 6.13% | |
| ALABAMA POWER CO | 900,000 | 1,055,826 | 1,117,044 | 3/1/2039 | 6.00% | |
| ALABAMA POWER CO | 815,000 | 906,362 | 958,896 | 3/15/2041 | 5.50% | |
| ALABAMA POWER CO | 300,000 | 315,060 | 339,369 | 6/1/2041 | 5.20% | |
| ALABAMA POWER CO | 45,000 | 44,865 | 43,016 | 12/1/2042 | 3.85% | |
| ALABAMA POWER CO | 595,000 | 590,264 | 597,957 | 8/15/2044 | 4.15% | |
| ALABAMA POWER CO | 264,000 | 263,913 | 249,443 | 3/1/2045 | 3.75% | |
| ALABAMA POWER CO | 1,405,000 | 1,395,643 | 1,453,810 | 1/2/2046 | 4.30% | |
| ALBERTA ENERGY CO LTD | 70,000 | 85,256 | 80,670 | 11/1/2031 | 7.38% | |
| ALBERTSON'S 5/16 B6 TLB | 732,682 | 731,290 | 741,533 | | | |
| ALBERTSONS COS LLC / SAFE 144A | 225,000 | 225,000 | 222,750 | 3/15/2025 | 5.75% | |
| ALLSTATE CORP/THE | 150,000 | 193,937 | 183,221 | 4/1/2036 | 5.95% | |
| ALLSTATE CORP/THE | 481,000 | 485,959 | 510,158 | 6/15/2043 | 4.50% | |
| ALLY AUTO RECEIVABLES TRU 1 A2 | 28,572 | 28,572 | 28,567 | 2/15/2018 | 0.92% | |
| ALLY FINANCIAL INC | 174,000 | 172,373 | 173,565 | | SUBORDINATED | 174,000 |
| ALLY FINANCIAL INC | 124,000 | 123,125 | 124,620 | 2/13/2018 | 3.25% | 124,000 |
| ALLY FINANCIAL INC | 244,000 | 278,770 | 276,330 | 3/15/2020 | 8.00% | 244,000 |
| ALLY FINANCIAL INC | 949,000 | 1,091,970 | 1,064,066 | 9/15/2020 | 7.50% | |
| ALTA MESA HOLDINGS LP / A 144A | 300,000 | 303,438 | 310,500 | 12/15/2024 | 7.88% | |
| ALTICE FINANCING SA 144A | 590,000 | 585,125 | 606,225 | 2/15/2023 | 6.63% | |
| ALTICE FINANCING SA 144A | 363,000 | 363,000 | 377,520 | 5/15/2026 | 7.50% | |
| ALTRIA GROUP INC | 320,000 | 312,496 | 314,918 | 8/9/2042 | 4.25% | |

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|---|---|---|---|---|---|---|
| **CORPORATE DEBT** | | | | | | |
| ALTRIA GROUP INC | 525,000 | 522,764 | 606,438 | 1/31/2044 | 5.38% | |
| AMEREN ILLINOIS CO | 335,000 | 344,223 | 343,378 | 3/15/2046 | 4.15% | |
| AMERICA MOVIL SAB DE CV | 293,000 | 341,618 | 334,386 | 3/30/2040 | 6.13% | |
| AMERICA MOVIL SAB DE CV | 900,000 | 836,542 | 833,328 | 7/16/2042 | 4.38% | 900,000 |
| AMERICAN AIRLINES 2013-2 144A | 532,297 | 542,154 | 552,258 | 1/15/2022 | 5.60% | |
| AMERICAN AIRLINES GROUP I 144A | 948,000 | 943,346 | 978,810 | 10/1/2019 | 5.50% | 948,000 |
| AMERICAN AIRLINES GROUP I 144A | 692,000 | 667,250 | 700,650 | 3/1/2020 | 4.63% | 550,000 |
| AMERICAN BATH 9/16 COV-LITE TL | 299,250 | 296,258 | 298,876 | | | |
| AMERICAN COMMERCIAL LINES | 539,000 | 512,050 | 503,065 | | COV-LITE TL | |
| AMERICAN HONDA FINANCE CORP | 190,000 | 190,000 | 190,452 | 9/20/2017 | VAR | |
| AMERICAN HONDA FINANCE CORP | 335,000 | 335,000 | 336,119 | 7/13/2018 | VAR | |
| AMERICAN HONDA FINANCE CORP | 450,000 | 450,000 | 450,324 | 11/19/2018 | VAR | 450,000 |
| AMERICAN WATER CAPITAL CORP | 230,000 | 186,956 | 306,841 | 10/15/2037 | 6.59% | |
| AMERICAN WATER CAPITAL CORP | 33,000 | 32,940 | 34,556 | 12/1/2042 | 4.30% | |
| AMERICREDIT AUTOMOBILE R 3 A2A | 190,000 | 189,988 | 190,103 | 11/8/2019 | 1.37% | |
| AMERIPRISE FINANCIAL INC | 800,000 | 804,722 | 839,000 | 10/15/2023 | 4.00% | |
| AMGEN INC | 365,000 | 393,806 | 349,871 | 5/1/2045 | 4.40% | |
| AMGEN INC 144A | 1,312,000 | 1,361,502 | 1,260,976 | 6/15/2051 | 4.66% | |
| ANADARKO FINANCE CO | 130,000 | 148,799 | 165,445 | 5/1/2031 | 7.50% | 130,000 |
| ANADARKO HOLDING CO | 376,000 | 380,065 | 455,648 | 5/15/2028 | 7.15% | |
| ANADARKO PETROLEUM CORP | 475,000 | 551,708 | 565,331 | 9/15/2036 | 6.45% | |
| ANADARKO PETROLEUM CORP | 730,000 | 795,846 | 836,062 | 3/15/2040 | 6.20% | |
| ANADARKO PETROLEUM CORP | 285,000 | 341,883 | 351,508 | 3/15/2046 | 6.60% | |
| ANCESTRY.COM 10/16 TL | 300,000 | 298,500 | 298,500 | | | |
| ANCHOR GLASS 11/16 COV-LITE TL | 1,250,000 | 1,243,750 | 1,261,463 | | | |
| ANHEUSER-BUSCH COS LLC | 325,000 | 378,786 | 440,053 | 10/1/2030 | 7.55% | |
| ANHEUSER-BUSCH COS LLC | 400,000 | 457,101 | 469,564 | 4/1/2036 | 5.75% | |
| ANHEUSER-BUSCH COS LLC | 264,000 | 341,802 | 336,431 | 9/1/2037 | 6.45% | |
| ANHEUSER-BUSCH INBEV FINANCE I | 1,800,000 | 1,893,960 | 1,831,914 | 2/1/2023 | 3.30% | |
| ANHEUSER-BUSCH INBEV FINANCE I | 360,000 | 359,910 | 372,136 | 2/1/2024 | 3.70% | 219,000 |
| ANHEUSER-BUSCH INBEV FINANCE I | 2,068,000 | 2,050,753 | 2,175,267 | 2/1/2036 | 4.70% | |
| ANHEUSER-BUSCH INBEV FINANCE I | 7,645,000 | 7,951,093 | 8,263,251 | 2/1/2046 | 4.90% | |
| ANHEUSER-BUSCH INBEV WORLDWIDE | 135,000 | 173,792 | 169,902 | 8/15/2033 | 6.63% | |
| ANHEUSER-BUSCH INBEV WORLDWIDE | 385,000 | 461,122 | 456,668 | 6/15/2035 | 5.88% | |
| ANHEUSER-BUSCH INBEV WORLDWIDE | 1,575,000 | 2,228,117 | 2,368,627 | 1/15/2039 | 8.20% | |
| ANHEUSER-BUSCH INBEV WORLDWIDE | 480,000 | 690,936 | 705,902 | 11/15/2039 | 8.00% | |
| ANHEUSER-BUSCH INBEV WORLDWIDE | 1,808,000 | 2,320,296 | 2,254,684 | 1/15/2040 | 6.38% | |
| ANR PIPELINE CO | 335,000 | 458,782 | 433,755 | 11/1/2021 | 9.63% | |
| ANTERO RESOURCES CORP | 123,000 | 114,259 | 125,768 | 11/1/2021 | 5.38% | |

| Description of Investment Including Identity of, Issue, Maturity Date, Rate of Interest | Par Value | Cost | Fair Value | Maturity Date | Interest Rate | Par Value Restricted Under Lending Agreement |
|---|---|---|---|---|---|---|
| **CORPORATE DEBT** | | | | | | |
| ANTHEM INC | 137,000 | 136,030 | 137,653 | 5/15/2042 | 4.63% | |
| ANTHEM INC | 168,000 | 167,027 | 168,655 | 1/15/2043 | 4.65% | |
| AON CORP | 62,000 | 61,432 | 74,925 | 9/30/2040 | 6.25% | |
| APACHE CORP | 250,000 | 290,773 | 287,538 | 1/15/2037 | 6.00% | |
| APACHE CORP | 157,000 | 157,693 | 164,250 | 9/1/2040 | 5.10% | |
| APACHE CORP | 530,000 | 550,312 | 545,916 | 4/15/2043 | 4.75% | |
| APACHE FINANCE CANADA CORP | 135,000 | 168,206 | 175,605 | 12/15/2029 | 7.75% | |
| APPALACHIAN POWER CO | 100,000 | 124,562 | 122,850 | 4/1/2036 | 6.38% | |
| APPALACHIAN POWER CO | 775,000 | 978,229 | 1,022,024 | 4/1/2038 | 7.00% | |
| APPLE INC | 495,000 | 495,000 | 495,158 | 5/5/2017 | VAR | |
| APPLE INC | 415,000 | 387,263 | 404,094 | 5/3/2023 | 2.40% | 247,000 |
| APPLE INC | 5,683,000 | 5,426,671 | 5,434,312 | 5/4/2043 | 3.85% | |
| APPLE INC | 1,300,000 | 1,424,707 | 1,346,124 | 5/6/2044 | 4.45% | |
| APPLE INC | 1,006,000 | 997,077 | 887,946 | 2/9/2045 | 3.45% | |
| APPLE INC | 2,565,000 | 2,555,638 | 2,635,076 | 5/13/2045 | 4.38% | 1,955,251 |
| APPLE INC | 1,490,000 | 1,592,095 | 1,608,977 | 2/23/2046 | 4.65% | |
| APPLE INC | 2,175,000 | 2,101,616 | 2,083,955 | 8/4/2046 | 3.85% | 492,997 |
| ARCELORMITTAL | 565,000 | 553,455 | 619,997 | 10/15/2039 | VAR | |
| ARCHER-DANIELS-MIDLAND CO | 424,000 | 434,960 | 447,142 | 3/26/2042 | 4.54% | |
| ARCHER-DANIELS-MIDLAND CO | 390,000 | 392,878 | 381,950 | 4/16/2043 | 4.02% | |
| ARD FINANCE SA 144A | 493,000 | 486,408 | 486,838 | 9/15/2023 | 7.13% | |
| ARDAGH PACKAGING FINANCE 144A | 630,000 | 614,325 | 639,450 | 12/15/2019 | VAR | |
| ARDAGH PACKAGING FINANCE 144A | 500,000 | 497,500 | 515,000 | 5/15/2021 | VAR | 302,000 |
| ARDENT LEGACY 8/15 TLB | 742,481 | 742,481 | 736,913 | | | |
| ARISTOCRAT LEISURE 8/16 | 409,836 | 410,861 | 413,848 | | COV-LITE TLB | |
| ARIZONA PUBLIC SERVICE CO | 56,000 | 55,623 | 63,156 | 9/1/2041 | 5.05% | |
| ARIZONA PUBLIC SERVICE CO | 24,000 | 23,773 | 25,205 | 4/1/2042 | 4.50% | |
| ARIZONA PUBLIC SERVICE CO | 770,000 | 766,920 | 824,501 | 1/15/2044 | 4.70% | |
| ARROW ELECTRONICS INC | 95,000 | 101,436 | 113,040 | 1/15/2027 | 7.50% | |
| ASCENSION HEALTH | 495,000 | 515,523 | 472,636 | 11/15/2046 | 3.95% | |
| ASHTON WOODS USA LLC / AS 144A | 760,000 | 733,250 | 731,500 | 2/15/2021 | 6.88% | |
| ASSOCIATED MATERIALS LLC 144A | 2,268,000 | 2,199,960 | 2,268,000 | 1/1/2024 | 9.00% | |
| ASTRAZENECA PLC | 725,000 | 860,285 | 937,925 | 9/15/2037 | 6.45% | |
| ASTRAZENECA PLC | 200,000 | 178,080 | 189,520 | 9/18/2042 | 4.00% | |
| AT&T INC | 825,000 | 822,616 | 797,090 | 5/15/2035 | 4.50% | |
| AT&T INC | 2,254,000 | 2,255,823 | 2,314,858 | 9/1/2040 | 5.35% | |
| ATKORE 4/14 COV-LITE TL | 736,771 | 712,281 | 737,692 | | | |
| ATLANTIC ASSET DISC | 1,085,000 | 1,081,159 | 1,081,159 | 4/3/2017 | | |
| ATMOS ENERGY CORP | 695,000 | 824,993 | 801,544 | 6/15/2041 | 5.50% | |

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|---|---|---|---|---|---|---|
| **CORPORATE DEBT** | | | | | | |
| ATMOS ENERGY CORP | 647,000 | 673,861 | 643,526 | 10/15/2044 | 4.13% | |
| AUDIO VISUAL SERVICES 1/14 | 731,203 | 730,289 | 731,203 | | COV-LITE TLB | |
| AUTOPARTS HOLDINGS 7/11 TLB | — | — | — | | | |
| AVIS BUDGET CAR RENTAL LL 144A | 203,000 | 185,745 | 189,298 | 3/15/2025 | 5.25% | 203,000 |
| AVIS BUDGET CAR RENTAL LLC / A | 386,000 | 364,808 | 379,245 | 4/1/2023 | 5.50% | 386,000 |
| BAE SYSTEMS PLC 144A | 102,000 | 101,469 | 116,317 | 10/11/2041 | 5.80% | |
| BALL CORP | 404,000 | 405,475 | 422,180 | 7/1/2025 | 5.25% | 404,000 |
| BALTIMORE GAS & ELECTRIC CO | 235,000 | 234,784 | 211,451 | 8/15/2046 | 3.50% | |
| BANK OF AMERICA CORP | 127,000 | 126,234 | 127,160 | 1/22/2025 | 4.00% | |
| BANK OF AMERICA CORP | 113,000 | 112,454 | 114,368 | 10/22/2026 | 4.25% | 113,000 |
| BANK OF AMERICA CORP | 1,080,000 | 1,217,211 | 1,486,944 | 5/14/2038 | 7.75% | 1,080,000 |
| BANK OF AMERICA CORP | 1,606,000 | 1,886,872 | 1,941,092 | 2/7/2042 | 5.88% | |
| BANK OF AMERICA CORP | 2,675,000 | 2,742,542 | 2,929,366 | 1/21/2044 | 5.00% | |
| BANK OF AMERICA NA | 370,000 | 370,000 | 370,403 | 6/5/2017 | VAR | 250,000 |
| BANK OF AMERICA NA | 675,000 | 834,631 | 814,367 | 10/15/2036 | 6.00% | |
| BANK OF MONTREAL | 225,000 | 225,000 | 225,268 | 12/12/2019 | VAR | |
| BANK OF NOVA SCOTIA/THE | 405,000 | 405,000 | 405,765 | 6/11/2018 | VAR | |
| BANK OF TOKYO-MITSUBISHI 144A | 390,000 | 390,000 | 390,101 | 3/10/2017 | VAR | |
| BANK TOKYO-MITSUB DISC | 975,000 | 968,888 | 968,888 | 4/25/2017 | | |
| BARCLAYS BANK PLC | 305,000 | 305,000 | 305,104 | 2/17/2017 | VAR | |
| BARCLAYS PLC | 810,000 | 757,688 | 758,460 | 6/29/2049 | VAR | |
| BARCLAYS PLC | 200,000 | 205,000 | 208,064 | 12/29/2049 | VAR | |
| BARTON CAP CORP DISC | 1,450,000 | 1,446,628 | 1,446,628 | 2/6/2017 | | |
| BARTON CAP CORP DISC | 1,300,000 | 1,296,845 | 1,296,845 | 3/9/2017 | | |
| BAXALTA INC | 71,000 | 70,533 | 75,787 | 6/23/2045 | 5.25% | |
| BAYER US FINANCE LLC 144A | 200,000 | 198,022 | 198,998 | 10/8/2024 | 3.38% | |
| BB-UBS TRUST 2012- SHOW A 144A | 250,000 | 251,824 | 252,998 | 11/5/2036 | 3.43% | |
| BEAZER HOMES USA INC | 179,000 | 167,965 | 185,265 | 6/15/2019 | 5.75% | |
| BEAZER HOMES USA INC | 503,000 | 482,220 | 515,575 | 9/15/2021 | 7.50% | |
| BEAZER HOMES USA INC 144A | 215,000 | 215,000 | 232,200 | 3/15/2022 | 8.75% | |
| BELDEN INC 144A | 357,000 | 365,908 | 367,710 | 9/1/2022 | 5.50% | |
| BERKSHIRE HATHAWAY ENERGY CO | 250,000 | 318,315 | 361,988 | 9/15/2028 | 8.48% | |
| BERKSHIRE HATHAWAY ENERGY CO | 700,000 | 916,664 | 857,514 | 5/15/2037 | 5.95% | |
| BERKSHIRE HATHAWAY ENERGY CO | 2,675,000 | 3,316,342 | 3,481,994 | 9/15/2037 | 6.50% | |
| BERKSHIRE HATHAWAY ENERGY CO | 83,000 | 82,509 | 93,191 | 11/15/2043 | 5.15% | |
| BERKSHIRE HATHAWAY ENERGY CO | 319,000 | 316,260 | 330,937 | 2/1/2045 | 4.50% | |
| BERKSHIRE HATHAWAY FINANCE COR | 200,000 | 200,000 | 201,090 | 3/7/2018 | VAR | |
| BERKSHIRE HATHAWAY FINANCE COR | 1,515,000 | 1,793,118 | 1,863,920 | 1/15/2040 | 5.75% | |
| BERKSHIRE HATHAWAY FINANCE COR | 81,000 | 84,987 | 85,273 | 5/15/2042 | 4.40% | |

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|---|---|---|---|---|---|---|
| **CORPORATE DEBT** | | | | | | |
| BERKSHIRE HATHAWAY FINANCE COR | 912,000 | 904,549 | 942,215 | 5/15/2043 | 4.30% | 693,191 |
| BERKSHIRE HATHAWAY INC | 750,000 | 760,035 | 782,783 | 1/31/2022 | 3.40% | |
| BERKSHIRE HATHAWAY INC | 3,290,000 | 3,286,907 | 3,268,648 | 3/15/2026 | 3.13% | 15,000 |
| BHP BILLITON FINANCE USA LTD | 624,000 | 596,469 | 613,791 | 2/24/2042 | 4.13% | |
| BHP BILLITON FINANCE USA LTD | 1,190,000 | 1,270,582 | 1,329,182 | 9/30/2043 | 5.00% | |
| BLACKSTONE HOLDINGS FINAN 144A | 73,000 | 72,497 | 66,701 | 7/15/2045 | 4.45% | |
| BMC SOFTWARE 8/13 (US | 248,011 | 223,520 | 247,391 | 9/10/2020 | —% | |
| BMW VEHICLE LEASE TRUST 1 A2A | 298,030 | 298,001 | 298,084 | 1/22/2018 | 1.17% | |
| BNP PARIBAS DISC | 391,000 | 390,978 | 390,978 | 1/3/2017 | | |
| BNP PARIBAS SA 144A | 366,000 | 366,000 | 360,968 | 12/29/2049 | VAR | |
| BOEING CO/THE | 18,000 | 26,491 | 27,300 | 11/15/2031 | 8.63% | |
| BOEING CO/THE | 425,000 | 601,715 | 600,440 | 3/15/2039 | 6.88% | |
| BOEING CO/THE | 905,000 | 1,115,960 | 1,147,920 | 2/15/2040 | 5.88% | |
| BOISE CASCADE CO 144A | 240,000 | 240,000 | 238,200 | 9/1/2024 | 5.63% | |
| BOMBARDIER INC 144A | 940,000 | 849,950 | 883,600 | 10/15/2022 | 6.00% | 940,000 |
| BOMBARDIER INC 144A | 334,000 | 309,840 | 318,436 | 1/15/2023 | 6.13% | |
| BOSTON GAS CO 144A | 45,000 | 45,000 | 46,014 | 2/15/2042 | 4.49% | |
| BOWLMOR AMF 9/16 TLB | 498,750 | 493,763 | 497,194 | | | |
| BOYD GAMING CORP | 353,000 | 357,000 | 379,475 | 5/15/2023 | 6.88% | 37,000 |
| BOYD GAMING CORP 144A | 75,000 | 75,000 | 80,775 | 4/1/2026 | 6.38% | |
| BPCE SA | 340,000 | 336,695 | 332,704 | 12/2/2026 | 3.38% | |
| BRISTOL-MYERS SQUIBB CO | 124,000 | 167,820 | 170,910 | 8/1/2097 | 6.88% | |
| BROOKFIELD RESIDENTIAL PR 144A | 73,000 | 70,810 | 73,365 | 7/1/2022 | 6.13% | |
| BROOKFIELD RESIDENTIAL PR 144A | 410,000 | 399,047 | 408,975 | 5/15/2025 | 6.38% | 160,000 |
| BROWN-FORMAN CORP | 290,000 | 320,141 | 303,154 | 7/15/2045 | 4.50% | |
| BUILDERS FIRSTSOURCE INC 144A | 423,000 | 422,648 | 485,393 | 8/15/2023 | 10.75% | |
| BUILDERS FIRSTSOURCE INC 144A | 655,000 | 658,291 | 658,275 | 9/1/2024 | 5.63% | |
| BURLINGTON NORTHERN SANTA FE L | 260,000 | 279,230 | 331,170 | 8/1/2028 | 6.70% | |
| BURLINGTON NORTHERN SANTA FE L | 250,000 | 280,415 | 319,118 | 3/15/2029 | 6.75% | |
| BURLINGTON NORTHERN SANTA FE L | 510,000 | 726,612 | 725,368 | 8/15/2030 | 7.95% | |
| BURLINGTON NORTHERN SANTA FE L | 380,000 | 486,084 | 518,852 | 6/1/2036 | 7.29% | |
| BURLINGTON NORTHERN SANTA FE L | 3,000,000 | 3,802,410 | 3,831,600 | 5/1/2037 | 6.15% | |
| BURLINGTON NORTHERN SANTA FE L | 100,000 | 101,291 | 122,041 | 5/1/2040 | 5.75% | |
| BURLINGTON NORTHERN SANTA FE L | 579,000 | 587,972 | 683,434 | 6/1/2041 | 5.40% | |
| BURLINGTON NORTHERN SANTA FE L | 73,000 | 71,990 | 75,863 | 9/1/2042 | 4.38% | |
| BURLINGTON NORTHERN SANTA FE L | 465,000 | 481,308 | 521,088 | 4/1/2044 | 4.90% | |
| BURLINGTON NORTHERN SANTA FE L | 905,000 | 902,041 | 917,770 | 4/1/2045 | 4.15% | 56,000 |
| BURLINGTON NORTHERN SANTA FE L | 79,000 | 78,546 | 86,466 | 9/1/2045 | 4.70% | 79,000 |
| BURLINGTON RESOURCES FINANCE C | 25,000 | 34,138 | 32,606 | 12/1/2031 | 7.40% | |

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|---|---|---|---|---|---|---|
| **CORPORATE DEBT** | | | | | | |
| CABLEVISION SYSTEMS CORP | 240,000 | 252,600 | 249,600 | 9/15/2017 | 8.63% | 240,000 |
| CABLEVISION SYSTEMS CORP | 449,000 | 499,731 | 473,695 | 4/15/2018 | 7.75% | |
| CABLEVISION SYSTEMS CORP | 705,000 | 749,308 | 773,738 | 4/15/2020 | 8.00% | 245,000 |
| CALLON PETROLEUM CO 144A | 190,000 | 191,544 | 195,700 | 10/1/2024 | 6.13% | |
| CALPINE 12/15 B-6 COV-LITE TLB | 495,000 | 490,050 | 497,752 | | | |
| CALPINE CORP | 210,000 | 205,800 | 205,275 | 1/15/2023 | 5.38% | 210,000 |
| CANADIAN NATIONAL RAILWAY CO | 485,000 | 485,000 | 485,403 | 11/14/2017 | VAR | |
| CANADIAN NATIONAL RAILWAY CO | 265,000 | 357,724 | 371,726 | 10/15/2031 | 7.38% | |
| CANADIAN NATIONAL RAILWAY CO | 135,000 | 165,711 | 174,693 | 6/1/2036 | 6.20% | 105,000 |
| CANADIAN NATIONAL RAILWAY CO | 955,000 | 1,173,138 | 1,257,219 | 11/15/2037 | 6.38% | |
| CANADIAN NATURAL RESOURCES LTD | 755,000 | 856,701 | 858,933 | 3/15/2038 | 6.25% | 755,000 |
| CANADIAN NATURAL RESOURCES LTD | 105,000 | 123,870 | 122,522 | 2/1/2039 | 6.75% | |
| CANADIAN PACIFIC RAILWAY CO | 86,000 | 114,223 | 116,545 | 10/15/2031 | 7.13% | |
| CANADIAN PACIFIC RAILWAY CO | 36,000 | 37,743 | 43,102 | 9/15/2115 | 6.13% | |
| CAPITAL AUTO RECEIV 3 A1A 144A | 119,875 | 119,623 | 119,920 | 2/20/2018 | 1.39% | |
| CAPITAL AUTO RECEIVABLES 1 A2 | 139,393 | 139,369 | 139,422 | 6/20/2018 | 1.42% | |
| CARDINAL HEALTH INC | 95,000 | 93,509 | 94,174 | 11/15/2044 | 4.50% | |
| CARDINAL HEALTH INC | 33,000 | 32,966 | 34,821 | 9/15/2045 | 4.90% | |
| CARESTREAM 6/13 COV-LITE TL | 379,720 | 380,670 | 366,905 | | | |
| CARGILL INC 144A | 170,000 | 196,778 | 226,226 | 11/1/2036 | 7.25% | |
| CARGILL INC 144A | 247,000 | 258,594 | 265,048 | 11/23/2045 | 4.76% | |
| CARRIZO OIL & GAS INC | 285,000 | 275,832 | 294,975 | 9/15/2020 | 7.50% | 285,000 |
| CATALENT PHARMA 5/14 (USD) TLB | 727,503 | 729,322 | 732,050 | | | |
| CATERPILLAR INC | 200,000 | 217,944 | 229,600 | 9/15/2035 | 5.30% | |
| CATERPILLAR INC | 1,660,000 | 1,418,081 | 1,594,961 | 8/15/2042 | 3.80% | 1,660,000 |
| CATERPILLAR INC | 660,000 | 740,398 | 703,745 | 5/15/2064 | 4.75% | |
| CATHOLIC HEALTH INITIATIVES | 1,400,000 | 1,241,114 | 1,243,550 | 11/1/2042 | 4.35% | |
| CBL & ASSOCIATES LP | 513,000 | 491,436 | 504,423 | 12/1/2023 | 5.25% | 96,000 |
| CBL & ASSOCIATES LP | 266,000 | 262,183 | 267,758 | 12/15/2026 | 5.95% | |
| CCO HOLDINGS LLC / CCO HO 144A | 46,000 | 46,000 | 47,610 | 2/15/2026 | 5.75% | |
| CCO HOLDINGS LLC / CCO HOLDING | 45,000 | 44,100 | 46,575 | 9/30/2022 | 5.25% | |
| CCO HOLDINGS LLC / CCO HOLDING | 200,000 | 200,000 | 209,000 | 9/1/2023 | 5.75% | |
| CELGENE CORP | 545,000 | 543,316 | 566,653 | 8/15/2045 | 5.00% | 19,000 |
| CENTERPOINT ENERGY HOUSTON ELE | 265,000 | 345,367 | 326,305 | 3/15/2021 | 9.15% | |
| CENTERPOINT ENERGY HOUSTON ELE | 110,000 | 142,585 | 146,477 | 3/15/2033 | 6.95% | |
| CENTURYLINK INC | 642,000 | 660,490 | 675,705 | 6/15/2021 | 6.45% | 642,000 |
| CENTURYLINK INC | 154,000 | 154,770 | 161,700 | 4/1/2024 | 7.50% | 154,000 |
| CENTURYLINK INC | 543,000 | 412,448 | 473,768 | 9/15/2039 | 7.60% | |
| CENTURYLINK INC | 1,939,000 | 1,830,808 | 1,696,625 | 3/15/2042 | 7.65% | 1,939,000 |

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|---|---|---|---|---|---|---|
| **CORPORATE DEBT** | | | | | | |
| CEQUEL/SUDDENLINK 10/16 TLB | 466,052 | 467,217 | 470,712 | | | |
| CERIDIAN HCM HOLDING INC 144A | 459,000 | 479,895 | 471,623 | 3/15/2021 | 11.00% | |
| CHARTER COMMUNICATIONS OPERATI | 1,190,000 | 1,393,511 | 1,375,735 | 10/23/2045 | 6.48% | |
| CHEF'S WAREHOUSE 6/16 | 904,467 | 899,595 | 907,298 | | COV-LITE TL | |
| CHENIERE CORPUS CHRISTI H 144A | 251,000 | 251,000 | 256,098 | 3/31/2025 | 5.88% | |
| CHESAPEAKE ENERGY CORP 144A | 350,000 | 286,300 | 377,563 | 12/15/2022 | 8.00% | 350,000 |
| CHESAPEAKE/MULTI PACKAGING | 245,309 | 244,083 | 244,696 | | INCREMENTAL TLD | |
| CHESAPEAKE/MULTI PACKAGING | 475,905 | 468,766 | 475,905 | | INCREMENTAL COV-LITE TLC | |
| CHEVRON CORP | 180,000 | 180,000 | 180,047 | 2/22/2017 | VAR | |
| CHEVRON CORP | 240,000 | 240,000 | 240,881 | 5/16/2018 | VAR | |
| CHEVRON CORP | 730,000 | 730,000 | 723,700 | 3/3/2022 | 2.41% | |
| CHEVRON CORP | 670,000 | 670,000 | 686,268 | 6/24/2023 | 3.19% | 378,831 |
| CHS/COMMUNITY HEALTH SYSTEMS I | 488,000 | 511,930 | 405,040 | 11/15/2019 | 8.00% | 488,000 |
| CHS/COMMUNITY HEALTH SYSTEMS I | 1,140,000 | 1,091,505 | 792,300 | 2/1/2022 | 6.88% | 1,140,000 |
| CHUBB INA HOLDINGS INC | 140,000 | 139,618 | 141,338 | 3/13/2043 | 4.15% | |
| CHUBB INA HOLDINGS INC | 2,532,000 | 2,590,518 | 2,674,552 | 11/3/2045 | 4.35% | |
| CIGNA CORP | 510,000 | 562,336 | 568,150 | 2/15/2042 | 5.38% | |
| CISCO SYSTEMS INC | 610,000 | 610,000 | 613,508 | 2/21/2018 | VAR | 291,000 |
| CISCO SYSTEMS INC | 48,000 | 49,778 | 47,533 | 2/28/2026 | 2.95% | |
| CISCO SYSTEMS INC | 670,000 | 676,779 | 850,887 | 2/15/2039 | 5.90% | |
| CISCO SYSTEMS INC | 2,395,000 | 2,732,729 | 2,917,589 | 1/15/2040 | 5.50% | 1,495,000 |
| CIT GROUP INC 144A | 730,000 | 763,400 | 770,150 | 2/15/2019 | 5.50% | 100,000 |
| CITGO 2/15 TLB | 424,595 | 421,941 | 430,433 | | | |
| CITGO HOLDING INC 144A | 560,000 | 542,094 | 600,600 | 2/15/2020 | 10.75% | |
| CITGO PETROLEUM CORP 144A | 349,000 | 359,739 | 362,960 | 8/15/2022 | 6.25% | |
| CITIBANK CREDIT CARD ISS A3 A3 | 115,000 | 114,718 | 151,301 | 6/15/2039 | 6.15% | |
| CITIGROUP INC | 280,000 | 309,394 | 339,665 | 6/15/2032 | 6.63% | |
| CITIGROUP INC | 650,000 | 705,565 | 754,228 | 8/25/2036 | 6.13% | |
| CITIGROUP INC | 1,775,000 | 2,488,546 | 2,637,526 | 7/15/2039 | 8.13% | |
| CITYCENTER HOLDINGS 10/13 | 803,332 | 803,332 | 811,871 | | COV-LITE TLB | |
| CLAIRE'S STORES INC 144A | 975,000 | 872,368 | 492,375 | 3/15/2019 | 9.00% | |
| CLEAR CHANNEL WORLDWIDE HOLDIN | 1,036,000 | 1,065,485 | 1,035,347 | 3/15/2020 | 7.63% | 1,036,000 |
| CLEAR CHANNEL WORLDWIDE HOLDIN | 278,000 | 286,165 | 278,000 | 11/15/2022 | 6.50% | |
| CLEAR CHANNEL WORLDWIDE HOLDIN | 1,050,000 | 1,065,200 | 1,073,625 | 11/15/2022 | 6.50% | |
| CLEVELAND CLINIC FOUNDATION/TH | 835,000 | 830,984 | 792,064 | 1/1/2050 | 4.86% | |
| CME GROUP INC | 96,000 | 95,827 | 112,464 | 9/15/2043 | 5.30% | |
| CNH EQUIPMENT TRUST 2016 A A2A | 343,744 | 343,720 | 343,747 | 7/15/2019 | 1.22% | |
| CNH INDUSTRIAL CAPITAL LLC | 125,000 | 124,553 | 127,031 | 7/16/2018 | 3.88% | |
| CNH INDUSTRIAL CAPITAL LLC | 250,000 | 248,603 | 245,938 | 10/15/2021 | 3.88% | 227,000 |

| Description of Investment Including Identity of, Issue, Maturity Date, Rate of Interest | Par Value | Cost | Fair Value | Maturity Date | Interest Rate | Par Value Restricted Under Lending Agreement |
|---|---|---|---|---|---|---|
| **CORPORATE DEBT** | | | | | | |
| CNOOC FINANCE 2015 USA LLC | 200,000 | 198,150 | 194,388 | 5/5/2025 | 3.50% | 200,000 |
| COLE-PARMER 8/14 COV-LITE 2ND | 497,455 | 487,606 | 489,994 | | LIEN TL | |
| COMCAST CABLE COMMUNICATIONS H | 435,000 | 583,359 | 588,773 | 11/15/2022 | 9.46% | |
| COMCAST CABLE HOLDINGS LLC | 235,000 | 318,120 | 306,501 | 4/15/2022 | 10.13% | |
| COMCAST CORP | 2,510,000 | 2,448,399 | 2,503,474 | 1/15/2023 | 2.85% | |
| COMCAST CORP | 2,570,000 | 2,451,986 | 2,674,522 | 1/15/2033 | 4.25% | 1,340,000 |
| COMCAST CORP | 1,393,000 | 1,390,847 | 1,422,908 | 8/15/2034 | 4.20% | |
| COMCAST CORP | 244,000 | 316,513 | 291,617 | 6/15/2035 | 5.65% | |
| COMCAST CORP | 880,000 | 926,562 | 1,126,910 | 11/15/2035 | 6.50% | |
| COMCAST CORP | 175,000 | 198,819 | 225,951 | 3/15/2037 | 6.45% | |
| COMCAST CORP | 135,000 | 148,804 | 184,128 | 8/15/2037 | 6.95% | |
| COMCAST CORP | 945,000 | 987,868 | 1,210,073 | 5/15/2038 | 6.40% | |
| COMCAST CORP | 3,180,000 | 4,037,716 | 4,139,056 | 3/1/2040 | 6.40% | |
| COMCAST CORP | 105,000 | 110,068 | 109,318 | 7/15/2042 | 4.65% | |
| COMCAST CORP | 2,430,000 | 2,503,690 | 2,606,248 | 3/1/2044 | 4.75% | |
| COMCAST CORP | 190,000 | 189,858 | 199,171 | 8/15/2045 | 4.60% | 190,000 |
| COMMONWEALTH BANK OF AUST 144A | 470,000 | 470,000 | 469,709 | 9/8/2017 | VAR | |
| COMMONWEALTH EDISON CO | 190,000 | 220,848 | 233,409 | 3/15/2036 | 5.90% | |
| COMMONWEALTH EDISON CO | 275,000 | 334,681 | 360,883 | 1/15/2038 | 6.45% | |
| COMMONWEALTH EDISON CO | 241,000 | 240,571 | 231,215 | 10/1/2042 | 3.80% | |
| COMMONWEALTH EDISON CO | 1,385,000 | 1,381,870 | 1,491,562 | 8/15/2043 | 4.60% | |
| COMMONWEALTH EDISON CO | 685,000 | 684,774 | 754,548 | 1/15/2044 | 4.70% | |
| COMMONWEALTH EDISON CO | 143,000 | 141,887 | 149,306 | 11/15/2045 | 4.35% | |
| COMMONWEALTH EDISON CO | 188,000 | 186,780 | 176,675 | 6/15/2046 | 3.65% | |
| COMMSCOPE 8/15 TRANCHE 5 TL | 493,750 | 492,516 | 497,947 | | | |
| COMMUNITY HEALTH 5/15 TLH | 1,442,918 | 1,419,470 | 1,394,825 | | | |
| COMWLTH BK AUST DISC | 500,000 | 496,233 | 496,233 | 4/3/2017 | | |
| COMWLTH BK AUST DISC | 1,600,000 | 1,593,932 | 1,593,932 | 4/18/2017 | | |
| CONCHO RESOURCES INC | 384,000 | 371,412 | 397,939 | 4/1/2023 | 5.50% | 250,000 |
| CONCORDIA 10/15 (USD) TL | 495,000 | 479,643 | 383,937 | | | |
| CONCORDIA INTERNATIONAL C 144A | 40,000 | 40,000 | 33,900 | 4/1/2022 | 9.00% | 40,000 |
| CONCORDIA INTERNATIONAL C 144A | 229,000 | 195,030 | 72,135 | 4/15/2023 | 7.00% | |
| CONNECTICUT LIGHT & POWER CO/T | 75,000 | 84,874 | 95,642 | 6/1/2036 | 6.35% | |
| CONOCO FUNDING CO | 180,000 | 233,046 | 231,091 | 10/15/2031 | 7.25% | |
| CONOCOPHILLIPS | 1,690,000 | 1,978,297 | 1,988,657 | 5/15/2038 | 5.90% | 36,000 |
| CONOCOPHILLIPS | 695,000 | 819,188 | 879,807 | 2/1/2039 | 6.50% | 235,000 |
| CONOCOPHILLIPS CANADA FUNDING | 835,000 | 973,752 | 978,152 | 10/15/2036 | 5.95% | |
| CONOCOPHILLIPS HOLDING CO | 690,000 | 804,361 | 867,716 | 4/15/2029 | 6.95% | |
| CONSOLIDATED CONTAINER 7/12 B | 496,105 | 487,424 | 498,586 | | | |

| Description of Investment Including Identity of, Issue, Maturity Date, Rate of Interest | Par Value | Cost | Fair Value | Maturity Date | Interest Rate | Par Value Restricted Under Lending Agreement |
|---|---|---|---|---|---|---|
| **CORPORATE DEBT** | | | | | | |
| CONSOLIDATED EDISON CO OF NEW | 1,750,000 | 1,923,754 | 2,010,085 | 3/1/2035 | 5.30% | 150,000 |
| CONSOLIDATED EDISON CO OF NEW | 255,000 | 260,840 | 307,777 | 3/15/2036 | 5.85% | 255,000 |
| CONSOLIDATED EDISON CO OF NEW | 1,225,000 | 1,431,655 | 1,578,866 | 8/15/2037 | 6.30% | |
| CONSOLIDATED EDISON CO OF NEW | 390,000 | 380,075 | 459,209 | 12/1/2039 | 5.50% | |
| CONSOLIDATED EDISON CO OF NEW | 350,000 | 347,564 | 338,751 | 3/1/2043 | 3.95% | |
| CONSTELLIUM NV 144A | 250,000 | 250,000 | 268,750 | 4/1/2021 | 7.88% | 250,000 |
| CONSTELLIUM NV 144A | 442,000 | 367,965 | 413,270 | 5/15/2024 | 5.75% | |
| CONSUMERS ENERGY CO | 1,200,000 | 1,199,388 | 1,237,572 | 8/15/2023 | 3.38% | 82,000 |
| CONSUMERS ENERGY CO | 232,000 | 229,998 | 232,343 | 8/31/2064 | 4.35% | |
| CONTINENTAL AIRLINES 1999-2 CL | 28,124 | 23,765 | 30,163 | 9/15/2021 | 7.26% | |
| CONTINENTAL RESOURCES INC/OK | 393,000 | 345,020 | 396,690 | 9/15/2022 | 5.00% | 393,000 |
| CONTINENTAL RESOURCES INC/OK | 87,000 | 78,083 | 85,260 | 4/15/2023 | 4.50% | 87,000 |
| COOPERATIEVE RABOBANK UA | 250,000 | 249,673 | 257,180 | 11/9/2022 | 3.95% | |
| COOPERATIEVE RABOBANK UA | 525,000 | 516,227 | 608,391 | 12/1/2043 | 5.75% | 480,000 |
| COOPERATIEVE RABOBANK UA | 350,000 | 348,429 | 380,268 | 8/4/2045 | 5.25% | |
| COOPERATIEVE RABOBANK UA 144A | 240,000 | 233,434 | 271,452 | 9/30/2039 | 5.80% | |
| COOPERATIEVE RABOBANK UA/NY | 1,850,000 | 1,839,418 | 1,859,898 | 1/14/2019 | 2.25% | |
| COOPERATIEVE RABOBANK UA/NY | 250,000 | 250,000 | 250,550 | 8/9/2019 | VAR | |
| COTT BEVERAGES INC | 200,000 | 200,000 | 207,250 | 1/1/2020 | 6.75% | |
| COTT BEVERAGES INC | 860,000 | 843,500 | 875,050 | 7/1/2022 | 5.38% | 175,000 |
| COUNTRYWIDE ASSET-BACKED 5 AF5 | 481,621 | 484,029 | 481,654 | 2/25/2034 | VAR | |
| COVERIS HOLDINGS SA 144A | 400,000 | 404,150 | 397,000 | 11/1/2019 | 7.88% | |
| CRC FDG LLC DISC | 1,900,000 | 1,894,999 | 1,894,999 | 3/1/2017 | | |
| CRC FDG LLC DISC | 1,100,000 | 1,096,861 | 1,096,861 | 3/27/2017 | | |
| CREDIT SUISSE GROUP AG 144A | 1,100,000 | 1,168,850 | 1,150,875 | 12/29/2049 | VAR | |
| CREDIT SUISSE GROUP FUNDING GU | 930,000 | 927,768 | 915,864 | 3/26/2025 | 3.75% | |
| CSC HOLDINGS LLC 144A | 205,000 | 205,000 | 236,775 | 1/15/2023 | 10.13% | |
| CSC HOLDINGS LLC 144A | 200,000 | 200,000 | 238,000 | 10/15/2025 | 10.88% | 37,000 |
| CSC HOLDINGS LLC 144A | 480,000 | 489,625 | 524,400 | 10/15/2025 | 6.63% | |
| CSI COMPRESSCO LP / CSI COMPRE | 427,000 | 351,190 | 403,515 | 8/15/2022 | 7.25% | |
| CSM BAKERY SUPPLIES 5/13 | 834,735 | 822,920 | 750,427 | | COV-LITE TL | |
| CSX CORP | 1,365,000 | 1,357,233 | 1,265,464 | 11/1/2046 | 3.80% | 1,045,000 |
| CSX CORP | 740,000 | 733,325 | 665,482 | 5/1/2050 | 3.95% | |
| CVS HEALTH CORP | 1,072,000 | 1,251,864 | 1,194,690 | 7/20/2045 | 5.13% | |
| CVS PASS-THROUGH TRUST 144A | 485,033 | 573,316 | 624,839 | 7/10/2031 | 8.35% | |
| CVS PASS-THROUGH TRUST 144A | 62,900 | 62,900 | 71,852 | 1/10/2034 | 5.93% | |
| DAIMLER FINANCE NORTH AME 144A | 470,000 | 470,000 | 470,183 | 3/10/2017 | VAR | |
| DAIMLER FINANCE NORTH AME 144A | 370,000 | 388,957 | 366,415 | 5/19/2025 | 3.30% | |
| DAIMLER FINANCE NORTH AMERICA | 865,000 | 1,214,227 | 1,302,820 | 1/18/2031 | 8.50% | |

| Description of Investment Including Identity of, Issue, Maturity Date, Rate of Interest | Par Value | Cost | Fair Value | Maturity Date | Interest Rate | Par Value Restricted Under Lending Agreement |
|---|---|---|---|---|---|---|
| **CORPORATE DEBT** | | | | | | |
| DANAHER CORP | 196,000 | 195,720 | 200,898 | 9/15/2025 | 3.35% | |
| DAVITA INC | 220,000 | 217,525 | 219,450 | 7/15/2024 | 5.13% | 57,001 |
| DBS BANK LTD DISC | 2,170,000 | 2,162,887 | 2,162,887 | 3/20/2017 | | |
| DEERE & CO | 145,000 | 181,371 | 198,112 | 3/3/2031 | 7.13% | |
| DEERE & CO | 542,000 | 499,073 | 542,726 | 6/9/2042 | 3.90% | 542,000 |
| DEL MONTE FOODS 11/13 COV-LITE | 885,632 | 868,914 | 810,354 | | TL | |
| DELL 9/16 TLA2 | 750,000 | 727,500 | 748,875 | | | |
| DELL EQUIPMENT FINAN 1 A2 144A | 5,254 | 5,254 | 5,253 | 7/24/2017 | 1.01% | |
| DELMARVA POWER & LIGHT CO | 350,000 | 351,551 | 358,659 | 5/15/2045 | 4.15% | |
| DEUTSCHE BANK AG | 200,000 | 200,130 | 182,906 | 12/29/2049 | VAR | |
| DEUTSCHE TELEKOM INTERNATIONAL | 345,000 | 477,675 | 507,191 | 6/15/2030 | VAR | |
| DEVON FINANCING CO LLC | 645,000 | 835,739 | 818,402 | 9/30/2031 | 7.88% | |
| DIAGEO CAPITAL PLC | 580,000 | 665,840 | 704,816 | 9/30/2036 | 5.88% | |
| DIAGEO INVESTMENT CORP | 325,000 | 399,861 | 454,045 | 4/15/2035 | 7.45% | |
| DIAMOND 1 FINANCE CORP / 144A | 100,000 | 100,000 | 106,393 | 6/15/2021 | 5.88% | |
| DIAMOND 1 FINANCE CORP / 144A | 960,000 | 959,587 | 1,018,310 | 6/15/2023 | 5.45% | 250,000 |
| DIAMOND 1 FINANCE CORP / 144A | 100,000 | 100,000 | 111,018 | 6/15/2024 | 7.13% | 100,000 |
| DIAMOND 1 FINANCE CORP / 144A | 1,055,000 | 1,054,494 | 1,142,882 | 6/15/2026 | 6.02% | |
| DIAMOND 1 FINANCE CORP / 144A | 638,000 | 744,725 | 785,563 | 7/15/2046 | 8.35% | 188,000 |
| DIAMONDBACK ENERGY INC 144A | 105,000 | 105,000 | 102,900 | 11/1/2024 | 4.75% | |
| DIEBOLD 4/16 (USD) TLB | 239,250 | 237,755 | 242,466 | | | |
| DIEBOLD NIXDORF INC | 362,000 | 361,348 | 386,435 | 4/15/2024 | 8.50% | 362,000 |
| DISH DBS CORP | 615,000 | 673,600 | 682,650 | 9/1/2019 | 7.88% | |
| DISH DBS CORP | 160,000 | 163,200 | 165,600 | 5/1/2020 | 5.13% | |
| DISH DBS CORP | 258,000 | 255,716 | 279,930 | 6/1/2021 | 6.75% | |
| DISH DBS CORP | 475,000 | 496,375 | 499,938 | 7/15/2022 | 5.88% | |
| DISH DBS CORP | 210,000 | 205,800 | 208,950 | 3/15/2023 | 5.00% | |
| DISH DBS CORP | 25,000 | 25,000 | 25,725 | 11/15/2024 | 5.88% | 25,000 |
| DISH DBS CORP | 346,000 | 362,934 | 390,115 | 7/1/2026 | 7.75% | |
| DJO FINCO INC / DJO FINAN 144A | 483,000 | 462,385 | 419,003 | 6/15/2021 | 8.13% | |
| DNB NOR BANK ASA IB NT | 600,000 | 600,000 | 600,000 | 4/25/2017 | VAR | |
| DNB NOR BANK DISC | 1,075,000 | 1,064,680 | 1,064,680 | 9/15/2017 | | |
| DOLE FOOD 11/13 COV-LITE TLB | 462,519 | 462,519 | 464,947 | | | |
| DOLLAR TREE INC | 148,000 | 148,853 | 156,705 | 3/1/2023 | 5.75% | |
| DOMINION RESOURCES INC/VA | 230,000 | 263,947 | 248,027 | 8/1/2033 | 5.25% | |
| DOMINION RESOURCES INC/VA | 144,000 | 141,798 | 151,171 | 8/1/2041 | 4.90% | |
| DOOSAN INFRACORE 5/14 COV-LITE | 364,423 | 365,790 | 369,208 | | TLB | |
| DOW CHEMICAL CO/THE | 885,000 | 1,086,881 | 1,162,890 | 11/1/2029 | 7.38% | |
| DRIVE AUTO RECEIVAB BA A2 144A | 133,790 | 133,785 | 133,829 | 8/15/2018 | 1.38% | |

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|---|---|---|---|---|---|---|
| **CORPORATE DEBT** | | | | | | |
| DTE ELECTRIC CO | 680,000 | 677,219 | 708,655 | 3/15/2024 | 3.65% | |
| DTE ELECTRIC CO | 225,000 | 304,693 | 296,588 | 6/1/2036 | 6.63% | |
| DTE ELECTRIC CO | 251,000 | 296,624 | 310,479 | 10/1/2037 | 5.70% | |
| DTE ELECTRIC CO | 120,000 | 119,478 | 119,220 | 6/15/2042 | 3.95% | |
| DTE ELECTRIC CO | 535,000 | 532,587 | 538,199 | 4/1/2043 | 4.00% | 535,000 |
| DTE ELECTRIC CO | 200,000 | 199,698 | 210,002 | 7/1/2044 | 4.30% | |
| DTE ELECTRIC CO | 915,000 | 912,859 | 874,841 | 3/15/2045 | 3.70% | |
| DTZ 8/15 TL | 494,975 | 484,457 | 497,326 | 11/4/2021 | —% | |
| DUFF & PHELPS 1/15 ADD-ON | 496,203 | 497,443 | 499,304 | | COV-LITE TL | |
| DUKE ENERGY CAROLINAS LLC | 25,000 | 27,847 | 31,001 | 12/1/2028 | 6.00% | |
| DUKE ENERGY CAROLINAS LLC | 240,000 | 262,810 | 303,271 | 10/15/2032 | 6.45% | |
| DUKE ENERGY CAROLINAS LLC | 50,000 | 52,772 | 61,526 | 6/1/2037 | 6.10% | 50,000 |
| DUKE ENERGY CAROLINAS LLC | 100,000 | 107,307 | 123,862 | 1/15/2038 | 6.00% | |
| DUKE ENERGY CAROLINAS LLC | 90,000 | 93,095 | 113,522 | 4/15/2038 | 6.05% | 90,000 |
| DUKE ENERGY CAROLINAS LLC | 430,000 | 504,370 | 510,049 | 2/15/2040 | 5.30% | |
| DUKE ENERGY CAROLINAS LLC | 1,435,000 | 1,415,428 | 1,467,991 | 12/15/2041 | 4.25% | |
| DUKE ENERGY FLORIDA LLC | 190,000 | 211,626 | 250,519 | 6/15/2038 | 6.40% | |
| DUKE ENERGY INDIANA LLC | 365,000 | 389,555 | 475,486 | 8/15/2038 | 6.35% | 8,000 |
| DUKE ENERGY INDIANA LLC | 420,000 | 418,097 | 465,389 | 7/15/2043 | 4.90% | |
| DUKE ENERGY OHIO INC | 2,312,000 | 2,340,323 | 2,426,745 | 9/1/2023 | 3.80% | |
| DUKE ENERGY PROGRESS LLC | 73,000 | 70,596 | 72,584 | 5/15/2042 | 4.10% | |
| DUKE ENERGY PROGRESS LLC | 905,000 | 971,628 | 904,891 | 3/15/2043 | 4.10% | |
| DUKE ENERGY PROGRESS LLC | 966,000 | 965,807 | 1,000,998 | 3/30/2044 | 4.38% | |
| DUKE ENERGY PROGRESS LLC | 722,000 | 719,531 | 717,314 | 12/1/2044 | 4.15% | |
| DUKE ENERGY PROGRESS LLC | 2,389,000 | 2,397,969 | 2,430,927 | 8/15/2045 | 4.20% | 555,000 |
| DUKE ENERGY PROGRESS LLC | 194,000 | 193,505 | 183,702 | 10/15/2046 | 3.70% | |
| DUNN PAPER 9/16 TL | 484,783 | 486,601 | 485,995 | | | |
| DYNEGY 6/16 INCREMENTAL | 500,000 | 495,000 | 506,040 | | TRANCHE | |
| DYNEGY INC | 164,000 | 169,330 | 166,870 | 11/1/2019 | 6.75% | 164,000 |
| DYNEGY INC | 385,000 | 370,563 | 355,163 | 11/1/2024 | 7.63% | 385,000 |
| DYNEGY INC 144A | 149,000 | 147,895 | 139,688 | 1/15/2025 | 8.00% | 49,000 |
| E.ON INTERNATIONAL FINANC 144A | 200,000 | 232,446 | 235,120 | 4/30/2038 | 6.65% | |
| EATON CORP | 79,000 | 78,754 | 77,881 | 11/2/2032 | 4.00% | |
| ECOLAB INC | 120,000 | 132,016 | 141,119 | 12/8/2041 | 5.50% | |
| EDISON INTERNATIONAL | 1,040,000 | 1,039,542 | 1,027,780 | 3/15/2023 | 2.95% | 250,000 |
| EI DU PONT DE NEMOURS & CO | 372,000 | 421,533 | 416,447 | 12/15/2036 | 5.60% | 114,000 |
| EI DU PONT DE NEMOURS & CO | 141,000 | 139,102 | 147,772 | 1/15/2041 | 4.90% | |
| EI DU PONT DE NEMOURS & CO | 69,000 | 68,918 | 64,992 | 2/15/2043 | 4.15% | |
| ELECTRICITE DE FRANCE SA 144A | 330,000 | 319,945 | 320,169 | 1/22/2039 | 6.00% | |

| Description of Investment Including Identity of, Issue, Maturity Date, Rate of Interest | Par Value | Cost | Fair Value | Maturity Date | Interest Rate | Par Value Restricted Under Lending Agreement |
|---|---|---|---|---|---|---|
| **CORPORATE DEBT** | | | | | | |
| ELM ROAD GENERATING STATI 144A | 145,000 | 154,019 | 162,571 | 2/11/2040 | 6.09% | |
| ELWOOD ENERGY LLC | 181,430 | 203,202 | 203,202 | 7/5/2026 | 8.16% | |
| EMERSON ELECTRIC CO | 165,000 | 192,621 | 198,276 | 8/15/2032 | 6.00% | |
| ENBRIDGE INC | 955,000 | 955,000 | 952,613 | 1/15/2077 | VAR | |
| ENCANA CORP | 425,000 | 472,562 | 457,785 | 8/15/2034 | 6.50% | |
| ENDO LTD / ENDO FINANCE L 144A | 475,000 | 474,313 | 416,219 | 7/15/2023 | 6.00% | |
| ENEL FINANCE INTERNATIONA 144A | 300,000 | 278,640 | 335,154 | 10/7/2039 | 6.00% | |
| ENERGY TRANSFER PARTNERS LP | 50,000 | 53,103 | 54,019 | 2/1/2042 | 6.50% | |
| ENERGY TRANSFER PARTNERS LP | 1,140,000 | 1,186,956 | 1,212,892 | 12/15/2045 | 6.13% | 1,140,000 |
| ENI SPA 144A | 245,000 | 237,915 | 242,699 | 10/1/2040 | 5.70% | |
| ENLINK MIDSTREAM PARTNERS LP | 174,000 | 141,375 | 168,895 | 6/1/2025 | 4.15% | |
| ENLINK MIDSTREAM PARTNERS LP | 391,000 | 239,052 | 354,461 | 4/1/2045 | 5.05% | |
| ENTERPRISE FLEET FIN 1 A2 144A | 10,010 | 10,009 | 10,002 | 9/20/2019 | 0.87% | |
| ENTERPRISE PRODUCTS OPERATING | 63,000 | 59,339 | 71,121 | 2/1/2041 | 5.95% | |
| ENTERPRISE PRODUCTS OPERATING | 950,000 | 948,214 | 959,120 | 3/15/2044 | 4.85% | |
| EP ENERGY LLC / EVEREST A 144A | 96,000 | 96,000 | 103,171 | 11/29/2024 | 8.00% | 96,000 |
| ERAC USA FINANCE LLC 144A | 307,000 | 327,129 | 372,320 | 6/1/2034 | 6.70% | |
| ERAC USA FINANCE LLC 144A | 1,100,000 | 1,296,939 | 1,393,766 | 10/15/2037 | 7.00% | |
| ERAC USA FINANCE LLC 144A | 67,000 | 67,383 | 73,853 | 3/15/2042 | 5.63% | |
| ERAC USA FINANCE LLC 144A | 140,000 | 138,387 | 133,501 | 2/15/2045 | 4.50% | |
| ERP OPERATING LP | 184,000 | 182,787 | 173,481 | 11/1/2026 | 2.85% | 184,000 |
| ERP OPERATING LP | 250,000 | 248,243 | 254,043 | 7/1/2044 | 4.50% | |
| EXELON GENERATION CO LLC | 223,000 | 222,104 | 209,299 | 10/1/2041 | 5.75% | |
| EXOPACK 11/13 (USD) COV-LT TL | 497,436 | 494,998 | 499,714 | | | |
| EXPERA SPECIALTY 10/16 TLB | 798,000 | 790,020 | 798,998 | | | |
| EXXON MOBIL CORP | 565,000 | 563,401 | 564,486 | 3/1/2018 | VAR | |
| EXXON MOBIL CORP | 1,385,000 | 1,385,000 | 1,348,256 | 3/6/2025 | 2.71% | |
| EXXON MOBIL CORP | 67,000 | 67,000 | 62,419 | 3/6/2045 | 3.57% | 67,000 |
| FAIRWAY FIN CORP DISC | 1,000,000 | 997,229 | 997,229 | 3/20/2017 | | |
| FAIRWAY FIN CORP IB NT | 400,000 | 400,000 | 400,000 | 1/20/2017 | VAR | |
| FEDEX CORP | 615,000 | 614,139 | 655,565 | 1/15/2034 | 4.90% | |
| FEDEX CORP | 205,000 | 203,659 | 189,404 | 2/1/2065 | 4.50% | |
| FELCOR LODGING LP | 300,000 | 298,500 | 306,000 | 3/1/2023 | 5.63% | 105,001 |
| FERRELLGAS LP / FERRELLGAS FIN | 444,000 | 433,706 | 436,230 | 6/15/2023 | VAR | 444,000 |
| FIAT CHRYSLER AUTOMOBILES NV | 275,000 | 277,406 | 280,033 | 4/15/2023 | 5.25% | |
| FIDELITY NATIONAL INFORMATION | 775,000 | 762,833 | 737,839 | 8/15/2046 | 4.50% | |
| FIFTH THIRD BANCORP | 160,000 | 213,317 | 222,406 | 3/1/2038 | 8.25% | |
| FIRST DATA 1/14 (USD) EXTENDED | 446,918 | 445,801 | 448,594 | | TL | |
| FIRST DATA 11/16 (USD) TL | 250,000 | 250,000 | 252,553 | | | |

| Description of Investment Including Identity of, Issue, Maturity Date, Rate of Interest | Par Value | Cost | Fair Value | Maturity Date | Interest Rate | Par Value Restricted Under Lending Agreement |
|---|---|---|---|---|---|---|
| **CORPORATE DEBT** | | | | | | |
| FIRST DATA CORP 144A | 151,000 | 151,000 | 160,815 | 12/1/2023 | 7.00% | 151,000 |
| FIRST DATA CORP 144A | 225,000 | 225,000 | 232,173 | 1/15/2024 | 5.75% | 225,000 |
| FLORIDA POWER & LIGHT CO | 277,000 | 281,230 | 335,669 | 2/1/2037 | 5.65% | |
| FLORIDA POWER & LIGHT CO | 720,000 | 855,565 | 922,824 | 2/1/2038 | 5.95% | |
| FLORIDA POWER & LIGHT CO | 110,000 | 137,972 | 142,063 | 4/1/2039 | 5.96% | |
| FLORIDA POWER & LIGHT CO | 1,685,000 | 1,918,398 | 1,970,035 | 6/1/2041 | 5.13% | |
| FMG RESOURCES AUGUST 2006 144A | 103,000 | 98,278 | 119,487 | 3/1/2022 | 9.75% | |
| FMR LLC 144A | 250,000 | 248,218 | 304,788 | 11/15/2039 | 6.45% | |
| FORD CREDIT AUTO OWNER T B A2A | 271,982 | 271,975 | 271,950 | 3/15/2019 | 1.08% | |
| FORD MOTOR CO | 135,000 | 155,250 | 153,990 | 2/1/2029 | 6.38% | |
| FORD MOTOR CO | 720,000 | 918,878 | 903,636 | 7/16/2031 | 7.45% | |
| FORTESCUE 11/13 COV-LITE TL | 102,370 | 95,716 | 102,575 | | | |
| FREEPORT-MCMORAN INC | 485,000 | 247,350 | 401,347 | 3/15/2043 | 5.45% | |
| FREEPORT-MCMORAN INC 144A | 139,000 | 101,123 | 142,823 | 11/15/2020 | 6.50% | 139,000 |
| FREEPORT-MCMORAN INC 144A | 222,000 | 232,823 | 228,105 | 2/1/2022 | 6.75% | |
| FREEPORT-MCMORAN INC 144A | 222,000 | 188,700 | 233,100 | 2/15/2023 | 6.88% | |
| FRONTIER COMMUNICATIONS CORP | 179,000 | 179,000 | 188,183 | 9/15/2022 | 10.50% | 179,000 |
| FRONTIER COMMUNICATIONS CORP | 640,000 | 676,762 | 572,800 | 4/15/2024 | 7.63% | |
| FRONTIER COMMUNICATIONS CORP | 43,000 | 43,000 | 36,443 | 1/15/2025 | 6.88% | 43,000 |
| FRONTIER COMMUNICATIONS CORP | 174,000 | 170,123 | 179,655 | 9/15/2025 | 11.00% | 174,000 |
| FRONTIER COMMUNICATIONS CORP | 573,000 | 458,690 | 488,483 | 8/15/2031 | 9.00% | |
| GARDA WORLD 11/16 INCREMENTAL | 400,000 | 392,000 | 393,000 | | TL | |
| GE CAPITAL INTERNATIONAL FUNDI | 14,172,000 | 12,139,172 | 14,850,914 | 11/15/2035 | 4.42% | |
| GENERAL DYNAMICS CORP | 131,000 | 130,450 | 124,172 | 11/15/2042 | 3.60% | 131,000 |
| GENERAL ELECTRIC CO | 320,000 | 320,000 | 320,253 | 5/15/2017 | VAR | |
| GENERAL ELECTRIC CO | 917,000 | 1,004,024 | 1,005,894 | 10/17/2021 | 4.65% | |
| GENERAL ELECTRIC CO | 1,757,000 | 2,087,139 | 2,338,795 | 3/15/2032 | 6.75% | |
| GENERAL ELECTRIC CO | 287,000 | 312,053 | 370,437 | 8/7/2037 | 6.15% | |
| GENERAL ELECTRIC CO | 1,090,000 | 1,128,429 | 1,371,798 | 1/14/2038 | 5.88% | |
| GENERAL ELECTRIC CO | 454,000 | 567,254 | 640,113 | 1/10/2039 | 6.88% | |
| GENERAL ELECTRIC CO | 2,215,000 | 2,223,736 | 2,234,603 | 10/9/2042 | 4.13% | |
| GENERAL MOTORS CO | 925,000 | 1,083,406 | 1,022,569 | 10/2/2043 | 6.25% | |
| GENESIS ENERGY LP / GENESIS EN | 484,000 | 466,550 | 502,876 | 8/1/2022 | 6.75% | 162,000 |
| GENWORTH HOLDINGS INC | 896,000 | 834,749 | 826,560 | 9/24/2021 | 7.63% | |
| GENWORTH HOLDINGS INC | 72,000 | 59,085 | 59,400 | 8/15/2023 | 4.90% | |
| GEORGIA POWER CO | 675,000 | 677,190 | 683,060 | 3/15/2042 | 4.30% | |
| GILEAD SCIENCES INC | 540,000 | 542,434 | 560,083 | 9/1/2035 | 4.60% | |
| GILEAD SCIENCES INC | 222,000 | 220,697 | 221,814 | 2/1/2045 | 4.50% | |
| GILEAD SCIENCES INC | 6,442,000 | 6,733,292 | 6,665,344 | 3/1/2046 | 4.75% | |

| Description of Investment Including Identity of, Issue, Maturity Date, Rate of Interest | Par Value | Cost | Fair Value | Maturity Date | Interest Rate | Par Value Restricted Under Lending Agreement |
|---|---|---|---|---|---|---|
| **CORPORATE DEBT** | | | | | | |
| GIVE & GO 7/16 TL | 498,750 | 493,763 | 498,750 | | TL | |
| GLAXOSMITHKLINE CAPITAL INC | 150,000 | 190,545 | 175,545 | 4/15/2034 | 5.38% | |
| GLAXOSMITHKLINE CAPITAL INC | 2,460,000 | 3,059,748 | 3,235,515 | 5/15/2038 | 6.38% | |
| GLAXOSMITHKLINE CAPITAL INC | 710,000 | 708,510 | 733,231 | 3/18/2043 | 4.20% | |
| GLAXOSMITHKLINE CAPITAL PLC | 325,000 | 327,958 | 325,481 | 5/8/2017 | 1.50% | |
| GLEN MEADOW PASS-THROUGH 144A | 1,254,000 | 1,082,655 | 968,715 | 2/12/2067 | VAR | |
| GM FINANCIAL AUTOMOBILE 2 A2A | 129,280 | 129,269 | 129,247 | 10/22/2018 | 1.28% | |
| GOLDMAN SACHS GROUP INC/THE | 730,000 | 713,356 | 745,629 | 1/22/2023 | 3.63% | |
| GOLDMAN SACHS GROUP INC/THE | 104,000 | 103,686 | 107,892 | 3/3/2024 | 4.00% | |
| GOLDMAN SACHS GROUP INC/THE | 408,000 | 409,392 | 402,574 | 1/23/2025 | 3.50% | |
| GOLDMAN SACHS GROUP INC/THE | 225,000 | 224,480 | 225,662 | 2/25/2026 | 3.75% | |
| GOLDMAN SACHS GROUP INC/THE | 4,380,000 | 5,232,304 | 5,293,799 | 2/15/2033 | 6.13% | |
| GOLDMAN SACHS GROUP INC/THE | 3,230,000 | 3,918,158 | 3,988,566 | 10/1/2037 | 6.75% | |
| GOLDMAN SACHS GROUP INC/THE | 2,080,000 | 2,485,110 | 2,578,306 | 2/1/2041 | 6.25% | |
| GOLDMAN SACHS GROUP INC/THE | 650,000 | 706,371 | 682,390 | 7/8/2044 | 4.80% | |
| GOLDMAN SACHS GROUP INC/THE | 250,000 | 262,675 | 263,910 | 10/21/2045 | 4.75% | 250,000 |
| GRIFFON CORP | 826,000 | 796,885 | 836,945 | 3/1/2022 | 5.25% | |
| GRUPO TELEVISA SAB | 200,000 | 216,640 | 209,576 | 1/15/2040 | 6.63% | |
| GUGGENHEIM PARTNERS 7/13 | 855,605 | 851,327 | 856,144 | | COV-LITE TL | |
| GULFPORT ENERGY CORP 144A | 100,000 | 100,000 | 101,750 | 10/15/2024 | 6.00% | |
| GULFPORT ENERGY CORP 144A | 280,000 | 280,000 | 283,556 | 5/15/2025 | 6.38% | 280,000 |
| HALLIBURTON CO | 566,000 | 606,940 | 610,403 | 11/15/2045 | 5.00% | |
| HALYARD HEALTH 10/14 COV-LITE | 1,000,000 | 995,000 | 1,002,920 | | TL | |
| HAMILTON SUNDSTRAND 2/13 TL | 200,000 | 181,750 | 188,786 | 12/13/2019 | —% | |
| HARSCO 10/16 TLB | 200,000 | 198,000 | 203,750 | | | |
| HARTFORD FINANCIAL SERVICES GR | 280,000 | 316,050 | 299,880 | 6/15/2068 | VAR | 110,000 |
| HAWAIIAN TELCOM (2/12) TLB | 494,883 | 492,409 | 498,906 | | | |
| HCA 2/16 B6 TLB | 496,250 | 495,009 | 502,041 | 3/17/2023 | —% | |
| HCA INC | 1,055,000 | 1,196,785 | 1,197,425 | 2/15/2022 | 7.50% | |
| HCA INC | 765,000 | 764,838 | 787,950 | 2/15/2026 | 5.88% | 765,000 |
| HCA INC | 245,000 | 245,000 | 253,269 | 6/15/2026 | 5.25% | |
| HCA INC | 700,000 | 700,000 | 687,750 | 2/15/2027 | 4.50% | |
| HCP INC | 177,000 | 175,133 | 205,998 | 2/1/2041 | 6.75% | |
| HEALTHSOUTH CORP | 320,000 | 317,820 | 324,000 | 11/1/2024 | 5.75% | |
| HEALTHSOUTH CORP | 370,000 | 359,825 | 368,150 | 9/15/2025 | 5.75% | |
| HEARTHSIDE FOOD 4/14 COV-LITE | 487,500 | 488,719 | 492,375 | | DELAYED TL | |
| HEINEKEN NV 144A | 63,000 | 61,898 | 58,474 | 10/1/2042 | 4.00% | |
| HERTZ CORP/THE 144A | 115,000 | 115,000 | 100,481 | 10/15/2024 | 5.50% | 50,000 |
| HESS CORP | 780,000 | 777,777 | 809,500 | 4/1/2047 | 5.80% | 540,000 |

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|---|---|---|---|---|---|---|
| **CORPORATE DEBT** | | | | | | |
| HEWLETT PACKARD ENTERPRISE CO | 675,000 | 673,144 | 694,447 | 10/15/2025 | VAR | 675,000 |
| HEWLETT PACKARD ENTERPRISE CO | 1,295,000 | 1,239,337 | 1,308,080 | 10/15/2045 | VAR | |
| HEXION INC | 125,000 | 125,000 | 124,375 | 4/15/2020 | 10.00% | |
| HEXION INC | 864,000 | 865,225 | 764,640 | 4/15/2020 | 6.63% | 864,000 |
| HILEX POLY 12/14 COV-LITE TL | — | — | — | | | |
| HILEX POLY 12/16 TL | 500,000 | 497,500 | 504,165 | | | |
| HOFFMASTER 10/16 TL | 500,000 | 495,000 | 505,625 | | | |
| HOLOGIC INC 144A | 350,000 | 355,411 | 368,375 | 7/15/2022 | 5.25% | |
| HOME DEPOT INC/THE | 875,000 | 675,640 | 1,105,440 | 12/16/2036 | 5.88% | |
| HOME DEPOT INC/THE | 2,960,000 | 2,844,370 | 3,049,836 | 4/1/2043 | 4.20% | |
| HOME DEPOT INC/THE | 2,682,000 | 2,907,805 | 3,013,442 | 2/15/2044 | 4.88% | |
| HOME DEPOT INC/THE | 294,000 | 289,434 | 313,316 | 3/15/2045 | 4.40% | |
| HOME DEPOT INC/THE | 366,000 | 365,081 | 384,249 | 4/1/2046 | 4.25% | |
| HOME DEPOT INC/THE | 910,000 | 892,683 | 796,569 | 9/15/2056 | 3.50% | |
| HOMER CITY GENERATION LP | 429,954 | 174,131 | 184,880 | 10/1/2019 | 8.14% | |
| HOMER CITY GENERATION LP | 274,440 | 280,272 | 118,009 | 10/1/2026 | 8.73% | |
| HONDA AUTO RECEIVABLES 20 4 A2 | 335,000 | 334,991 | 334,199 | 4/18/2019 | 1.04% | |
| HONEYWELL INTERNATIONAL INC | 200,000 | 198,768 | 205,670 | 12/1/2023 | 3.35% | 200,000 |
| HONEYWELL INTERNATIONAL INC | 120,000 | 139,606 | 147,838 | 3/15/2037 | 5.70% | |
| HONEYWELL INTERNATIONAL INC | 270,000 | 309,871 | 329,411 | 3/1/2041 | 5.38% | |
| HP ENTERPRISE SERVICES LLC | 205,000 | 257,851 | 243,958 | 10/15/2029 | 7.45% | |
| HSBC BANK PLC IB NT | 650,000 | 650,000 | 650,000 | 1/11/2017 | VAR | |
| HSBC HOLDINGS PLC | 2,555,000 | 2,647,669 | 2,642,764 | 3/30/2022 | 4.00% | |
| HSBC HOLDINGS PLC | 288,000 | 285,638 | 290,635 | 8/18/2025 | 4.25% | 288,000 |
| HSBC HOLDINGS PLC | 722,000 | 719,451 | 726,931 | 5/25/2026 | 3.90% | |
| HSBC HOLDINGS PLC | 2,085,000 | 2,084,261 | 2,100,471 | 11/23/2026 | 4.38% | |
| HSBC HOLDINGS PLC | 480,000 | 509,088 | 595,051 | 9/15/2037 | 6.50% | |
| HSBC HOLDINGS PLC | 2,785,000 | 3,353,488 | 3,526,840 | 6/1/2038 | 6.80% | |
| HSBC HOLDINGS PLC | 265,000 | 314,297 | 329,557 | 1/14/2042 | 6.10% | |
| HSBC HOLDINGS PLC | 745,000 | 736,894 | 797,798 | 3/14/2044 | 5.25% | |
| HSBC USA INC | 125,000 | 125,000 | 124,896 | 8/7/2018 | VAR | |
| HUGHES SATELLITE SYSTEMS CORP | 1,723,000 | 1,847,865 | 1,890,993 | 6/15/2021 | 7.63% | |
| IASIS 2/13 TLB | 487,310 | 489,137 | 482,744 | | | |
| IHEARTCOMMUNICATIONS INC | 110,000 | 97,350 | 81,400 | 3/1/2021 | 9.00% | 500 |
| IHEARTCOMMUNICATIONS INC | 154,000 | 154,000 | 116,270 | 3/15/2023 | 10.63% | |
| ILLINOIS TOOL WORKS INC | 393,000 | 406,720 | 442,534 | 9/15/2041 | 4.88% | |
| ILLINOIS TOOL WORKS INC | 773,000 | 713,452 | 772,474 | 9/1/2042 | 3.90% | |
| IMG WORLDWIDE 3/14 COV-LITE | 250,000 | 244,375 | 253,125 | 5/6/2022 | —% | |
| IMG WORLDWIDE 5/14 COV-LITE TL | 742,357 | 733,696 | 749,320 | | | |

| Description of Investment Including Identity of, Issue, Maturity Date, Rate of Interest | Par Value | Cost | Fair Value | Maturity Date | Interest Rate | Par Value Restricted Under Lending Agreement |
|---|---|---|---|---|---|---|
| **CORPORATE DEBT** | | | | | | |
| INFOR US INC | 506,000 | 473,043 | 527,505 | 5/15/2022 | 6.50% | 417,000 |
| INFOR US INC 144A | 229,000 | 229,110 | 239,878 | 8/15/2020 | 5.75% | |
| INGERSOLL-RAND GLOBAL HOLDING | 188,000 | 187,229 | 222,457 | 6/15/2043 | 5.75% | |
| INTEL CORP | 1,883,000 | 1,815,534 | 1,941,298 | 12/15/2032 | 4.00% | 779,000 |
| INTEL CORP | 307,000 | 304,722 | 337,955 | 10/1/2041 | 4.80% | |
| INTEL CORP | 250,000 | 260,580 | 252,380 | 12/15/2042 | 4.25% | 161,000 |
| INTEL CORP | 349,000 | 348,728 | 390,419 | 7/29/2045 | 4.90% | |
| INTELSAT JACKSON HOLDINGS 144A | 122,000 | 122,000 | 125,355 | 2/15/2024 | 8.00% | 122,000 |
| INTELSAT JACKSON HOLDINGS SA | 773,000 | 754,435 | 589,413 | 4/1/2021 | 7.50% | 27,000 |
| INTERNATIONAL BUSINESS MACHINE | 115,000 | 147,509 | 147,953 | 10/30/2025 | 7.00% | 115,000 |
| INTERNATIONAL BUSINESS MACHINE | 125,000 | 146,916 | 155,806 | 11/29/2032 | 5.88% | 125,000 |
| INTERNATIONAL BUSINESS MACHINE | 8,000 | 7,978 | 9,752 | 11/30/2039 | 5.60% | 8,000 |
| INTERNATIONAL BUSINESS MACHINE | 957,000 | 915,221 | 957,249 | 6/20/2042 | 4.00% | 957,000 |
| INTERNATIONAL GAME TECHNO 144A | 1,436,000 | 1,336,510 | 1,540,110 | 2/15/2025 | 6.50% | |
| INTERNATIONAL PAPER CO | 1,025,000 | 1,019,660 | 1,018,081 | 6/15/2044 | 4.80% | 250,000 |
| INVESCO FINANCE PLC | 150,000 | 147,447 | 164,211 | 11/30/2043 | 5.38% | |
| ISTAR FINANCIAL 6/16 TLB | 498,648 | 496,155 | 503,844 | | | |
| JACKSON NATIONAL LIFE GLO 144A | 830,000 | 826,522 | 795,140 | 4/29/2026 | 3.05% | |
| JBS USA LUX SA / JBS USA 144A | 285,000 | 306,731 | 294,978 | 6/1/2021 | 7.25% | |
| JBS USA LUX SA / JBS USA 144A | 578,000 | 563,813 | 585,225 | 6/15/2025 | 5.75% | 578,000 |
| JEFFERIES FINANCE LLC / J 144A | 250,000 | 246,250 | 250,000 | 4/1/2020 | 7.38% | |
| JEFFERIES FINANCE LLC / J 144A | 357,000 | 357,000 | 353,430 | 4/15/2021 | 7.50% | |
| JEFFERIES GROUP LLC | 140,000 | 117,394 | 153,541 | 6/8/2027 | 6.45% | |
| JEFFERIES GROUP LLC | 320,000 | 258,160 | 326,355 | 1/15/2036 | 6.25% | |
| JOHN DEERE CAPITAL CORP | 363,000 | 362,724 | 370,826 | 6/12/2024 | 3.35% | |
| JOHN SEVIER COMBINED CYCLE GEN | 171,639 | 179,287 | 180,427 | 1/15/2042 | 4.63% | |
| JOHNSON & JOHNSON | 320,000 | 320,000 | 321,174 | 3/1/2019 | VAR | |
| JOHNSON & JOHNSON | 1,446,000 | 1,437,801 | 1,589,819 | 12/5/2033 | 4.38% | |
| JOHNSON CONTROLS INTERNATIONAL | 265,000 | 295,332 | 305,738 | 1/15/2036 | 6.00% | |
| JOHNSON CONTROLS INTERNATIONAL | 35,000 | 39,069 | 39,678 | 3/1/2041 | 5.70% | |
| JPMORGAN CHASE & CO | 1,380,000 | 1,310,892 | 1,375,060 | 5/1/2023 | 3.38% | 1,380,000 |
| JPMORGAN CHASE & CO | 1,325,000 | 1,321,635 | 1,352,375 | 12/15/2026 | 4.13% | |
| JPMORGAN CHASE & CO | 2,950,000 | 3,638,444 | 3,822,551 | 5/15/2038 | 6.40% | |
| JPMORGAN CHASE & CO | 5,000 | 5,669 | 5,979 | 7/15/2041 | 5.60% | |
| JPMORGAN CHASE & CO | 845,000 | 843,538 | 940,282 | 2/1/2044 | 4.85% | 845,000 |
| JPMORGAN CHASE BANK NA | 430,000 | 430,000 | 430,460 | 6/14/2017 | VAR | |
| JPMORGAN CHASE BANK NA | 615,000 | 615,000 | 615,873 | 9/21/2018 | VAR | |
| K HOVNANIAN ENTERPRISES I 144A | 1,150,000 | 1,134,875 | 1,084,220 | 10/15/2020 | 7.25% | |
| KAISER FOUNDATION HOSPITALS | 150,000 | 178,494 | 165,248 | 4/1/2042 | 4.88% | 85,000 |

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|---|---|---|---|---|---|---|
| **CORPORATE DEBT** | | | | | | |
| KB HOME | 153,000 | 154,530 | 161,415 | 12/15/2021 | 7.00% | |
| KB HOME | 775,000 | 758,375 | 811,813 | 5/15/2023 | 7.63% | |
| KELLOGG CO | 171,000 | 216,237 | 221,173 | 4/1/2031 | 7.45% | |
| KENTUCKY UTILITIES CO | 256,000 | 254,157 | 281,981 | 11/15/2043 | 4.65% | |
| KENTUCKY UTILITIES CO | 171,000 | 170,858 | 178,160 | 10/1/2045 | 4.38% | |
| KERR-MCGEE CORP | 75,000 | 86,433 | 96,039 | 9/15/2031 | 7.88% | |
| KEURIG 2/16 (USD) TLB | 323,560 | 318,302 | 328,009 | | | |
| KIK CUSTOM PRODUCTS 8/15 | 493,750 | 481,406 | 497,453 | | COV-LITE TL | |
| KIMBERLY-CLARK CORP | 300,000 | 373,860 | 358,860 | 3/1/2041 | 5.30% | |
| KIMBERLY-CLARK CORP | 780,000 | 747,498 | 741,733 | 6/1/2043 | 3.70% | |
| KINDER MORGAN ENERGY PARTNERS | 515,000 | 553,993 | 565,444 | 9/1/2039 | 6.50% | |
| KINDER MORGAN ENERGY PARTNERS | 160,000 | 165,996 | 175,941 | 9/15/2040 | 6.55% | |
| KINDER MORGAN INC/DE | 253,000 | 241,504 | 310,039 | 1/15/2032 | 7.75% | |
| KRAFT HEINZ FOODS CO | 370,000 | 366,481 | 388,167 | 7/15/2035 | 5.00% | |
| KRAFT HEINZ FOODS CO | 1,085,000 | 1,189,782 | 1,363,140 | 1/26/2039 | 6.88% | |
| KRAFT HEINZ FOODS CO | 345,000 | 406,896 | 420,362 | 2/9/2040 | 6.50% | |
| KRAFT HEINZ FOODS CO | 90,000 | 89,364 | 92,155 | 6/4/2042 | 5.00% | |
| KROGER CO/THE | 145,000 | 169,516 | 192,443 | 6/1/2029 | 7.70% | |
| KROGER CO/THE | 10,000 | 13,026 | 13,465 | 4/1/2031 | 7.50% | |
| KROGER CO/THE | 85,000 | 106,045 | 108,685 | 4/15/2038 | 6.90% | |
| KROGER CO/THE | 37,000 | 36,674 | 41,070 | 7/15/2040 | 5.40% | |
| KRONOS 11/16 COV-LITE TL | 500,000 | 497,500 | 505,860 | | | |
| KRONOS ACQUISITION HOLDIN 144A | 521,000 | 503,941 | 519,698 | 8/15/2023 | 9.00% | |
| KUBOTA CREDIT OWNER 1A A2 144A | 22,738 | 22,738 | 22,734 | 12/15/2017 | 0.94% | |
| L BRANDS INC | 397,000 | 411,508 | 404,940 | 11/1/2035 | 6.88% | |
| L BRANDS INC | 387,000 | 390,919 | 391,838 | 7/1/2036 | 6.75% | |
| LABORATORY CORP OF AMERICA HOL | 137,000 | 135,953 | 135,320 | 2/1/2045 | 4.70% | |
| LEVI STRAUSS & CO | 858,000 | 922,999 | 898,755 | 5/1/2022 | 6.88% | |
| LIBERTY CABLEVISION 6/14 TL | 400,000 | 387,000 | 396,752 | | | |
| LIBERTY MUTUAL GROUP INC 144A | 144,000 | 152,685 | 170,731 | 5/1/2042 | 6.50% | |
| LIBERTY MUTUAL GROUP INC 144A | 835,000 | 834,332 | 823,469 | 8/1/2044 | 4.85% | 100,000 |
| LIBERTY ST FDG DISC | 1,100,000 | 1,097,113 | 1,097,113 | 3/29/2017 | | |
| LIFEPOINT HEALTH INC | 337,000 | 342,500 | 341,213 | 12/1/2023 | 5.88% | 337,000 |
| LIFEPOINT HEALTH INC 144A | 542,000 | 542,540 | 530,889 | 5/1/2024 | 5.38% | 542,000 |
| LIONS GATE ENTERTAINMENT 144A | 62,000 | 62,000 | 62,930 | 11/1/2024 | 5.88% | |
| LOCKHEED MARTIN CORP | 290,000 | 284,560 | 308,322 | 5/15/2036 | 4.50% | 200,000 |
| LOCKHEED MARTIN CORP | 1,174,000 | 1,070,629 | 1,158,797 | 12/15/2042 | 4.07% | |
| LOCKHEED MARTIN CORP | 1,145,000 | 1,128,043 | 1,245,451 | 5/15/2046 | 4.70% | |
| LOUISVILLE GAS & ELECTRIC CO | 2,091,000 | 2,173,145 | 2,292,426 | 11/15/2043 | 4.65% | |

| Description of Investment Including Identity of, Issue, Maturity Date, Rate of Interest | Par Value | Cost | Fair Value | Maturity Date | Interest Rate | Par Value Restricted Under Lending Agreement |
|---|---|---|---|---|---|---|
| **CORPORATE DEBT** | | | | | | |
| LOUISVILLE GAS & ELECTRIC CO | 171,000 | 170,858 | 179,709 | 10/1/2045 | 4.38% | |
| LOWE'S COS INC | 290,000 | 375,676 | 379,036 | 2/15/2028 | 6.88% | |
| LOWE'S COS INC | 380,000 | 459,112 | 512,137 | 5/15/2037 | 7.11% | |
| LOWE'S COS INC | 320,000 | 402,858 | 392,259 | 4/15/2040 | 5.80% | |
| LOWE'S COS INC | 771,000 | 816,050 | 874,013 | 11/15/2041 | 5.13% | |
| LOWE'S COS INC | 26,000 | 25,892 | 27,786 | 4/15/2042 | 4.65% | |
| LOWE'S COS INC | 202,000 | 197,217 | 208,098 | 9/15/2045 | 4.38% | |
| LYB INTERNATIONAL FINANCE BV | 470,000 | 464,506 | 486,727 | 3/15/2044 | 4.88% | |
| MACY'S RETAIL HOLDINGS INC | 1,135,000 | 1,250,537 | 1,199,162 | 3/15/2037 | 6.38% | |
| MACY'S RETAIL HOLDINGS INC | 49,000 | 48,925 | 45,273 | 1/15/2042 | 5.13% | |
| MACY'S RETAIL HOLDINGS INC | 93,000 | 92,647 | 76,646 | 2/15/2043 | 4.30% | |
| MAGELLAN MIDSTREAM PARTNERS LP | 67,000 | 66,705 | 69,636 | 10/15/2043 | 5.15% | |
| MALLINCKRODT INTERNATIONA 144A | 475,000 | 476,188 | 457,188 | 8/1/2022 | 5.75% | 475,000 |
| MALLINCKRODT INTERNATIONA 144A | 370,000 | 340,400 | 331,150 | 4/15/2025 | 5.50% | |
| MALLINCKRODT INTERNATIONAL FIN | 500,000 | 471,250 | 435,000 | 4/15/2023 | 4.75% | 350,000 |
| MANITOWOC 2/16 TLB | 211,538 | 207,308 | 214,447 | | | |
| MARATHON OIL CORP | 90,000 | 103,659 | 100,234 | 3/15/2032 | 6.80% | |
| MARATHON OIL CORP | 795,000 | 837,459 | 868,792 | 10/1/2037 | 6.60% | 795,000 |
| MARATHON OIL CORP | 80,000 | 79,953 | 75,404 | 6/1/2045 | 5.20% | 80,000 |
| MARATHON PETROLEUM CORP | 105,000 | 111,674 | 112,308 | 3/1/2041 | 6.50% | |
| MARATHON PETROLEUM CORP | 450,000 | 444,879 | 398,930 | 9/15/2044 | 4.75% | |
| MARSH & MCLENNAN COS INC | 825,000 | 824,076 | 838,423 | 3/14/2023 | 3.30% | |
| MARSH & MCLENNAN COS INC | 625,000 | 624,519 | 636,719 | 3/14/2026 | 3.75% | |
| MASSACHUSETTS ELECTRIC CO 144A | 271,000 | 270,095 | 327,178 | 11/15/2039 | 5.90% | |
| MASSACHUSETTS MUTUAL LIFE 144A | 345,000 | 532,934 | 517,900 | 6/1/2039 | 8.88% | |
| MASSACHUSETTS MUTUAL LIFE 144A | 145,000 | 144,517 | 159,897 | 12/1/2041 | 5.38% | |
| MASSMUTUAL GLOBAL FUNDING 144A | 1,560,000 | 1,493,420 | 1,531,873 | 10/17/2022 | 2.50% | 160,000 |
| MAYO CLINIC | 102,000 | 102,000 | 100,287 | 11/15/2052 | 4.13% | |
| MCDONALD'S CORP | 850,000 | 832,856 | 847,493 | 1/15/2022 | 2.63% | 214,000 |
| MCDONALD'S CORP | 210,000 | 265,398 | 263,840 | 10/15/2037 | 6.30% | 210,000 |
| MCDONALD'S CORP | 200,000 | 252,700 | 249,238 | 3/1/2038 | 6.30% | |
| MCKESSON CORP | 55,000 | 54,195 | 63,636 | 3/1/2041 | 6.00% | |
| MCKESSON CORP | 210,000 | 210,000 | 213,625 | 3/15/2044 | 4.88% | 95,000 |
| MEDIA GENERAL 7/13 TRANCHE B | 411,465 | 411,465 | 411,530 | | DELAYED TL | |
| MEDTRONIC INC | 468,000 | 463,868 | 495,111 | 3/15/2035 | 4.38% | |
| MEDTRONIC INC | 2,809,000 | 3,122,137 | 3,037,709 | 3/15/2045 | 4.63% | |
| MEMORIAL SLOAN-KETTERING CANCE | 300,000 | 385,116 | 337,020 | 7/1/2042 | 5.00% | |
| MEMORIAL SLOAN-KETTERING CANCE | 223,000 | 245,900 | 216,368 | 7/1/2055 | 4.20% | |
| MEN'S WEARHOUSE INC/THE | 415,000 | 348,840 | 406,700 | 7/1/2022 | 7.00% | |

| Description of Investment Including Identity of, Issue, Maturity Date, Rate of Interest | Par Value | Cost | Fair Value | Maturity Date | Interest Rate | Par Value Restricted Under Lending Agreement |
|---|---|---|---|---|---|---|
| **CORPORATE DEBT** | | | | | | |
| MERCEDES BENZ AUTO LEASE B A2A | 140,335 | 140,322 | 140,295 | 1/16/2018 | 1.00% | |
| MERCEDES-BENZ AUTO LEASE A A2A | 288,634 | 288,610 | 288,836 | 7/16/2018 | 1.34% | |
| MERCEDES-BENZ AUTO LEASE B A2 | 280,000 | 279,992 | 279,658 | 1/15/2019 | 1.15% | |
| MERCK & CO INC | 2,990,000 | 2,850,579 | 3,001,571 | 5/18/2023 | 2.80% | 190,000 |
| MERCK & CO INC | 1,176,000 | 1,181,158 | 1,207,964 | 5/18/2043 | 4.15% | |
| MERCK & CO INC | 421,000 | 418,579 | 401,440 | 2/10/2045 | 3.70% | |
| MERITAGE HOMES CORP | 880,000 | 884,400 | 893,200 | 3/1/2018 | 4.50% | |
| MERITOR INC | 155,000 | 151,403 | 158,488 | 6/15/2021 | 6.75% | |
| MERITOR INC | 455,000 | 426,893 | 445,900 | 2/15/2024 | 6.25% | 455,000 |
| METLIFE INC | 181,000 | 224,963 | 227,320 | 12/15/2032 | 6.50% | |
| METLIFE INC | 475,000 | 544,612 | 558,904 | 6/15/2035 | 5.70% | 341,000 |
| METLIFE INC | 56,000 | 55,647 | 55,114 | 8/13/2042 | 4.13% | |
| METLIFE INC | 203,000 | 201,987 | 194,667 | 3/1/2045 | 4.05% | |
| METLIFE INC | 1,160,000 | 1,211,619 | 1,252,800 | 12/15/2066 | 6.40% | 1,160,000 |
| METLIFE SHORT DISC | 900,000 | 895,324 | 895,324 | 6/5/2017 | | |
| METROPOLITAN LIFE GLOBAL 144A | 265,000 | 264,716 | 280,028 | 4/11/2022 | 3.88% | |
| METROPOLITAN LIFE GLOBAL 144A | 1,375,000 | 1,328,919 | 1,380,981 | 1/10/2023 | 3.00% | |
| MGM RESORTS INTERNATIONAL | 151,000 | 188,241 | 167,610 | 3/1/2018 | 11.38% | |
| MGM RESORTS INTERNATIONAL | 905,000 | 971,546 | 1,011,338 | 12/15/2021 | 6.63% | |
| MGM RESORTS INTERNATIONAL | 567,000 | 550,688 | 612,360 | 3/15/2023 | 6.00% | 106,000 |
| MICRON TECHNOLOGY INC 144A | 76,000 | 76,000 | 84,170 | 9/15/2023 | 7.50% | 76,000 |
| MICROSOFT CORP | 1,370,000 | 1,363,260 | 1,442,939 | 12/15/2023 | 3.63% | 1,370,000 |
| MICROSOFT CORP | 647,000 | 639,560 | 622,789 | 2/12/2035 | 3.50% | 647,000 |
| MICROSOFT CORP | 1,240,000 | 1,235,201 | 1,178,446 | 8/8/2036 | 3.45% | |
| MICROSOFT CORP | 25,000 | 26,052 | 29,312 | 6/1/2039 | 5.20% | 25,000 |
| MICROSOFT CORP | 77,000 | 76,161 | 81,819 | 10/1/2040 | 4.50% | 77,000 |
| MICROSOFT CORP | 109,000 | 108,078 | 129,601 | 2/8/2041 | 5.30% | |
| MICROSOFT CORP | 2,710,000 | 2,364,236 | 2,474,176 | 11/15/2042 | 3.50% | 1,848,000 |
| MICROSOFT CORP | 1,500,000 | 1,329,720 | 1,417,995 | 5/1/2043 | 3.75% | 1,500,000 |
| MICROSOFT CORP | 1,500,000 | 1,494,435 | 1,406,625 | 2/12/2045 | 3.75% | |
| MICROSOFT CORP | 1,920,000 | 1,985,496 | 2,045,606 | 11/3/2045 | 4.45% | |
| MICROSOFT CORP | 2,490,000 | 2,366,450 | 2,344,260 | 8/8/2046 | 3.70% | |
| MICROSOFT CORP | 1,799,000 | 1,754,563 | 1,701,458 | 2/12/2055 | 4.00% | |
| MICROSOFT CORP | 1,345,000 | 1,340,745 | 1,462,943 | 11/3/2055 | 4.75% | |
| MICROSOFT CORP | 1,500,000 | 1,527,540 | 1,416,720 | 8/8/2056 | 3.95% | |
| MIDAMERICAN ENERGY CO | 275,000 | 273,702 | 304,197 | 9/15/2043 | 4.80% | |
| MIDAMERICAN ENERGY CO | 2,950,000 | 3,089,488 | 3,038,294 | 5/1/2046 | 4.25% | |
| MISSION/NEXSTAR BROADCASTING | 229,137 | 227,705 | 230,684 | | TLB 2 | |
| MIZUHO BANK LTD 144A | 210,000 | 209,597 | 214,519 | 9/25/2024 | 3.60% | |

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|---|---|---|---|---|---|---|
| **CORPORATE DEBT** | | | | | | |
| MOHEGAN TRIBAL 9/16 TLA | 288,750 | 287,306 | 290,015 | | | |
| MONSANTO CO | 218,000 | 197,824 | 196,353 | 7/15/2064 | 4.70% | |
| MORGAN STANLEY | 170,000 | 173,373 | 172,025 | 10/23/2024 | 3.70% | |
| MORGAN STANLEY | 1,100,000 | 1,118,095 | 1,127,522 | 7/23/2025 | 4.00% | |
| MORGAN STANLEY | 183,000 | 182,167 | 195,497 | 11/24/2025 | 5.00% | |
| MORGAN STANLEY | 93,000 | 92,665 | 92,062 | 4/23/2027 | 3.95% | |
| MORGAN STANLEY | 390,000 | 494,287 | 528,419 | 4/1/2032 | 7.25% | |
| MORGAN STANLEY | 865,000 | 1,092,640 | 1,111,672 | 7/24/2042 | 6.38% | |
| MORGAN STANLEY | 4,660,000 | 4,890,469 | 4,644,016 | 1/27/2045 | 4.30% | |
| MORGAN STANLEY | 466,000 | 466,000 | 471,243 | 12/29/2049 | VAR | 466,000 |
| MOSAIC CO/THE | 164,000 | 169,241 | 162,657 | 11/15/2033 | 5.45% | 164,000 |
| MOSAIC CO/THE | 107,000 | 105,401 | 92,879 | 11/15/2041 | 4.88% | |
| MOSAIC CO/THE | 68,000 | 79,703 | 65,532 | 11/15/2043 | 5.63% | |
| MYLAN INC | 520,000 | 517,982 | 520,629 | 11/29/2023 | 4.20% | |
| MYLAN NV 144A | 1,400,000 | 1,399,776 | 1,291,206 | 6/15/2046 | 5.25% | 1,400,000 |
| NATIONAL AUST BK DISC | 1,000,000 | 990,100 | 990,100 | 9/15/2017 | | |
| NATIONAL AUSTRALIA BANK L 144A | 725,000 | 725,000 | 725,341 | 6/30/2017 | VAR | |
| NATIONAL AUSTRALIA BANK LTD/NE | 250,000 | 248,030 | 232,145 | 7/12/2026 | 2.50% | 250,000 |
| NATIONAL BK CANADA DISC | 1,850,000 | 1,848,655 | 1,848,655 | 1/24/2017 | | |
| NATIONAL RURAL UTILITIES COOPE | 200,000 | 219,274 | 203,584 | 11/1/2032 | 4.02% | |
| NATIONWIDE MUTUAL INSURAN 144A | 290,000 | 302,762 | 388,826 | 4/1/2033 | 7.88% | |
| NATIONWIDE MUTUAL INSURAN 144A | 220,000 | 272,441 | 332,292 | 8/15/2039 | 9.38% | |
| NAVIENT CORP | 185,000 | 191,475 | 191,938 | 1/15/2019 | 5.50% | 185,000 |
| NAVIENT CORP | 210,000 | 211,575 | 217,350 | 6/17/2019 | 4.88% | |
| NAVIENT CORP | 32,000 | 31,797 | 32,640 | 10/26/2020 | 5.00% | |
| NAVIENT CORP | 206,000 | 206,000 | 217,845 | 7/26/2021 | 6.63% | 206,000 |
| NAVIENT CORP | 302,000 | 291,091 | 286,900 | 10/25/2024 | 5.88% | 100,000 |
| NAVIENT PRIVATE EDU AA A1 144A | 92,084 | 92,084 | 92,423 | 12/15/2025 | VAR | |
| NBCUNIVERSAL MEDIA LLC | 212,000 | 265,426 | 274,141 | 4/30/2040 | 6.40% | |
| NBCUNIVERSAL MEDIA LLC | 105,000 | 104,707 | 129,369 | 4/1/2041 | 5.95% | |
| NBCUNIVERSAL MEDIA LLC | 2,575,000 | 2,429,400 | 2,631,315 | 1/15/2043 | 4.45% | |
| NCL CORP LTD 144A | 470,000 | 469,503 | 478,225 | 11/15/2020 | 4.63% | |
| NCL CORP LTD 144A | 287,000 | 287,000 | 286,822 | 12/15/2021 | 4.75% | |
| NEVADA POWER CO | 640,000 | 810,840 | 845,094 | 4/1/2036 | 6.65% | |
| NEVADA POWER CO | 35,000 | 38,394 | 45,984 | 7/1/2037 | 6.75% | |
| NEVADA POWER CO | 73,000 | 72,773 | 83,587 | 9/15/2040 | 5.38% | |
| NEVADA POWER CO | 63,000 | 62,981 | 73,791 | 5/15/2041 | 5.45% | |
| NEW YORK LIFE INSURANCE C 144A | 1,496,000 | 1,866,019 | 1,967,704 | 11/15/2039 | 6.75% | |
| NEXEN ENERGY ULC | 65,000 | 76,467 | 73,009 | 3/10/2035 | 5.88% | |

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|---|---|---|---|---|---|---|
| **CORPORATE DEBT** | | | | | | |
| NEXEN ENERGY ULC | 85,000 | 101,448 | 115,612 | 7/30/2039 | 7.50% | |
| NEXSTAR/MISSION BROADCASTING | 259,845 | 258,221 | 261,599 | 10/1/2020 | —% | |
| NIEUW AMSTERDAM DISC | 1,500,000 | 1,497,547 | 1,497,547 | 2/24/2017 | | |
| NISOURCE FINANCE CORP | 100,000 | 101,490 | 121,766 | 12/15/2040 | 6.25% | |
| NISOURCE FINANCE CORP | 90,000 | 89,878 | 99,579 | 2/15/2043 | 5.25% | 90,000 |
| NISOURCE FINANCE CORP | 102,000 | 101,567 | 107,385 | 2/15/2044 | 4.80% | |
| NISOURCE FINANCE CORP | 550,000 | 552,178 | 641,278 | 2/1/2045 | 5.65% | |
| NISSAN AUTO LEASE TRUST A A2A | 18,028 | 18,027 | 18,027 | 11/15/2017 | 0.99% | |
| NISSAN AUTO LEASE TRUST A A2A | 298,828 | 298,803 | 298,816 | 8/15/2018 | 1.22% | |
| NISSAN AUTO RECEIVABLES B A2A | 280,000 | 279,979 | 279,726 | 4/15/2019 | 1.05% | |
| NISSAN MASTER OWNER TRUST A A1 | 310,000 | 310,000 | 313,001 | 6/15/2021 | VAR | |
| NOBLE ENERGY INC | 24,000 | 23,927 | 24,183 | 11/15/2024 | 3.90% | |
| NOBLE ENERGY INC | 127,000 | 140,306 | 141,011 | 3/1/2041 | 6.00% | |
| NOBLE ENERGY INC | 59,000 | 58,566 | 59,174 | 11/15/2044 | 5.05% | |
| NOBLE HOLDING INTERNATIONAL LT | 344,000 | 201,720 | 237,360 | 3/1/2041 | 6.05% | |
| NOBLE HOLDING INTERNATIONAL LT | 291,000 | 200,295 | 242,258 | 4/1/2045 | VAR | |
| NORBORD INC 144A | 516,000 | 510,280 | 534,060 | 4/15/2023 | 6.25% | |
| NORDEA BANK AB 144A | 545,000 | 545,000 | 545,147 | 9/30/2019 | VAR | |
| NORFOLK SOUTHERN CORP | 125,000 | 123,896 | 146,159 | 3/15/2039 | 6.00% | |
| NORFOLK SOUTHERN CORP | 44,000 | 44,447 | 47,779 | 10/1/2041 | 4.84% | |
| NORFOLK SOUTHERN CORP | 46,000 | 45,999 | 43,696 | 10/1/2042 | 3.95% | |
| NORFOLK SOUTHERN CORP | 501,000 | 501,000 | 586,080 | 5/23/2111 | 6.00% | |
| NORTHERN STATES POWER CO/MN | 270,000 | 290,646 | 313,000 | 7/15/2035 | 5.25% | |
| NORTHERN STATES POWER CO/MN | 365,000 | 396,408 | 472,759 | 6/1/2036 | 6.25% | |
| NORTHERN STATES POWER CO/MN | 137,000 | 136,740 | 164,085 | 11/1/2039 | 5.35% | |
| NORTHERN STATES POWER CO/MN | 140,000 | 162,632 | 155,974 | 8/15/2040 | 4.85% | |
| NORTHERN STATES POWER CO/MN | 1,210,000 | 1,206,479 | 1,230,243 | 5/15/2044 | 4.13% | |
| NOVARTIS CAPITAL CORP | 102,000 | 101,273 | 105,111 | 5/6/2024 | 3.40% | 63,000 |
| NOVARTIS CAPITAL CORP | 890,000 | 957,657 | 959,812 | 5/6/2044 | 4.40% | 369,232 |
| NOVELIS 5/15 COV-LITE TLB | 394,000 | 394,000 | 396,092 | | | |
| NOVELIS CORP 144A | 75,000 | 75,000 | 79,500 | 8/15/2024 | 6.25% | 75,000 |
| NOVELIS CORP 144A | 206,000 | 206,000 | 208,060 | 9/30/2026 | 5.88% | |
| NRG ENERGY INC | 331,000 | 338,382 | 345,068 | 5/15/2021 | 7.88% | 111,000 |
| NRG ENERGY INC | 450,000 | 417,375 | 451,125 | 3/15/2023 | 6.63% | 450,000 |
| NRG ENERGY INC | 410,000 | 410,000 | 398,725 | 5/1/2024 | 6.25% | 400,000 |
| NRG ENERGY INC 144A | 254,000 | 258,125 | 252,730 | 5/15/2026 | 7.25% | 224,000 |
| NUCOR CORP | 385,000 | 420,021 | 480,861 | 12/1/2037 | 6.40% | |
| NUSTAR LOGISTICS LP | 250,000 | 283,750 | 266,875 | 4/15/2018 | VAR | |
| NUSTAR LOGISTICS LP | 715,000 | 591,663 | 716,788 | 9/1/2020 | 4.80% | 80,000 |

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|---|---|---|---|---|---|---|
| **CORPORATE DEBT** | | | | | | |
| OASIS PETROLEUM INC | 52,000 | 47,645 | 52,975 | 11/1/2021 | 6.50% | 20,000 |
| OCCIDENTAL PETROLEUM CORP | 410,000 | 409,065 | 413,091 | 4/15/2026 | 3.40% | 410,000 |
| OCCIDENTAL PETROLEUM CORP | 109,000 | 107,833 | 113,416 | 6/15/2045 | 4.63% | |
| OCCIDENTAL PETROLEUM CORP | 1,270,000 | 1,260,145 | 1,292,403 | 4/15/2046 | 4.40% | |
| OHIO POWER CO | 235,000 | 247,974 | 288,895 | 2/15/2033 | 6.60% | |
| OM GROUP 11/15 (USD) COV-LITE | 496,241 | 446,617 | 495,933 | | TL | |
| OMEGA HEALTHCARE INVESTORS INC | 610,000 | 608,274 | 626,696 | 1/15/2026 | 5.25% | |
| ONCOR ELECTRIC DELIVERY CO LLC | 75,000 | 90,863 | 101,578 | 5/1/2032 | 7.00% | |
| ONCOR ELECTRIC DELIVERY CO LLC | 360,000 | 425,930 | 498,902 | 1/15/2033 | 7.25% | |
| ONEMAIN FINANCIAL HOLDING 144A | 252,000 | 253,145 | 262,710 | 12/15/2019 | 6.75% | |
| ONEMAIN FINANCIAL HOLDING 144A | 882,000 | 887,018 | 919,485 | 12/15/2021 | 7.25% | |
| ONEOK INC | 299,000 | 287,488 | 343,850 | 9/1/2023 | 7.50% | 249,000 |
| ONEOK PARTNERS LP | 95,000 | 108,527 | 107,769 | 10/1/2036 | 6.65% | |
| ORACLE CORP | 540,000 | 542,381 | 540,130 | 10/15/2017 | 1.20% | |
| ORACLE CORP | 2,500,000 | 2,569,379 | 2,584,950 | 7/8/2034 | 4.30% | |
| ORACLE CORP | 100,000 | 110,453 | 130,659 | 4/15/2038 | 6.50% | |
| ORACLE CORP | 1,780,000 | 2,175,825 | 2,239,934 | 7/8/2039 | 6.13% | |
| ORACLE CORP | 2,888,000 | 3,172,884 | 3,356,174 | 7/15/2040 | 5.38% | |
| ORACLE CORP | 1,075,000 | 1,070,582 | 1,041,847 | 5/15/2045 | 4.13% | |
| ORACLE CORP | 1,940,000 | 1,819,235 | 1,855,610 | 7/15/2046 | 4.00% | |
| ORACLE CORP | 1,230,000 | 1,232,248 | 1,223,383 | 5/15/2055 | 4.38% | 1,020,000 |
| ORANGE SA | 205,000 | 272,367 | 308,222 | 3/1/2031 | VAR | |
| ORTHO-CLINICAL DIAGNOSTIC 144A | 467,000 | 418,641 | 414,463 | 5/15/2022 | 6.63% | |
| OWENS-BROCKWAY GLASS CONT 144A | 370,000 | 365,279 | 385,725 | 8/15/2023 | 5.88% | 96,125 |
| OWENS-BROCKWAY GLASS CONT 144A | 131,000 | 132,238 | 138,205 | 8/15/2025 | 6.38% | |
| PACIFIC GAS & ELECTRIC CO | 181,000 | 179,851 | 185,987 | 6/15/2025 | 3.50% | 31,000 |
| PACIFIC GAS & ELECTRIC CO | 2,200,000 | 2,642,033 | 2,753,234 | 3/1/2034 | 6.05% | |
| PACIFIC GAS & ELECTRIC CO | 1,012,000 | 1,076,030 | 1,234,610 | 3/1/2037 | 5.80% | |
| PACIFIC GAS & ELECTRIC CO | 399,000 | 393,330 | 467,341 | 1/15/2040 | 5.40% | |
| PACIFIC GAS & ELECTRIC CO | 59,000 | 58,947 | 55,365 | 8/15/2042 | 3.75% | |
| PACIFIC GAS & ELECTRIC CO | 3,796,000 | 3,815,644 | 4,004,059 | 6/15/2043 | 4.60% | |
| PACIFIC GAS & ELECTRIC CO | 284,000 | 278,689 | 288,609 | 3/15/2046 | 4.25% | |
| PACIFIC LIFE INSURANCE CO 144A | 1,039,000 | 1,445,464 | 1,534,728 | 6/15/2039 | 9.25% | |
| PACIFICORP | 1,000,000 | 997,000 | 1,005,400 | 6/1/2023 | 2.95% | |
| PACIFICORP | 655,000 | 832,386 | 949,206 | 11/15/2031 | 7.70% | |
| PACIFICORP | 625,000 | 777,708 | 765,669 | 4/1/2037 | 5.75% | |
| PACIFICORP | 275,000 | 301,554 | 356,221 | 10/15/2037 | 6.25% | 57,000 |
| PACKAGING COORDINATORS 6/16 | 497,500 | 492,525 | 497,500 | | COV-LITE TLB | |
| PARKER-HANNIFIN CORP | 93,000 | 92,877 | 98,238 | 11/21/2044 | 4.45% | |

| Description of Investment Including Identity of, Issue, Maturity Date, Rate of Interest | Par Value | Cost | Fair Value | Maturity Date | Interest Rate | Par Value Restricted Under Lending Agreement |
|---|---|---|---|---|---|---|
| **CORPORATE DEBT** | | | | | | |
| PARSLEY ENERGY LLC / PARS 144A | 150,000 | 150,000 | 150,510 | 1/15/2025 | 5.38% | |
| PDC ENERGY INC 144A | 406,000 | 411,650 | 415,135 | 9/15/2024 | 6.13% | |
| PECO ENERGY CO | 500,000 | 645,050 | 614,870 | 10/1/2036 | 5.95% | |
| PECO ENERGY CO | 1,150,000 | 1,159,131 | 1,284,240 | 10/15/2043 | 4.80% | |
| PECO ENERGY CO | 344,000 | 342,820 | 351,317 | 10/1/2044 | 4.15% | |
| PEPSICO INC | 190,000 | 226,453 | 228,135 | 1/15/2040 | 5.50% | |
| PEPSICO INC | 976,000 | 1,012,529 | 1,081,213 | 11/1/2040 | 4.88% | 667,000 |
| PEPSICO INC | 336,000 | 334,807 | 366,193 | 7/17/2045 | 4.60% | |
| PEPSICO INC | 389,000 | 387,969 | 414,316 | 4/14/2046 | 4.45% | |
| PEPSICO INC | 1,800,000 | 1,785,348 | 1,639,782 | 10/6/2046 | 3.45% | 1,800,000 |
| PETRO-CANADA | 640,000 | 730,182 | 753,114 | 5/15/2035 | 5.95% | |
| PETRO-CANADA | 1,380,000 | 1,627,634 | 1,789,543 | 5/15/2038 | 6.80% | |
| PETSMART 9/16 TLB | 246,250 | 246,250 | 246,605 | | | |
| PFIZER INC | 1,930,000 | 1,868,665 | 1,964,045 | 6/15/2023 | 3.00% | |
| PFIZER INC | 580,000 | 751,486 | 837,804 | 3/15/2039 | 7.20% | |
| PHARMACIA LLC | 100,000 | 111,637 | 127,564 | 12/1/2028 | VAR | |
| PHILIP MORRIS INTERNATIONAL IN | 2,455,000 | 3,027,044 | 3,147,899 | 5/16/2038 | 6.38% | |
| PHILLIPS 66 | 205,000 | 209,111 | 242,732 | 5/1/2042 | 5.88% | |
| PIKE 10/14 TL | 491,304 | 490,690 | 492,533 | | | |
| PILGRIM'S PRIDE CORP 144A | 143,000 | 143,000 | 142,643 | 3/15/2025 | 5.75% | |
| PLACER DOME INC | 80,000 | 94,299 | 84,090 | 10/15/2035 | 6.45% | |
| PLY GEM INDUSTRIES INC | 741,000 | 721,119 | 765,083 | 2/1/2022 | 6.50% | |
| PNC BANK NA | 440,000 | 440,000 | 440,642 | 6/1/2018 | VAR | |
| PNC BANK NA | 390,000 | 390,000 | 390,207 | 12/7/2018 | VAR | |
| POST HOLDINGS INC 144A | 387,000 | 408,713 | 433,440 | 7/15/2025 | 8.00% | |
| POTOMAC ELECTRIC POWER CO | 605,000 | 794,558 | 792,810 | 11/15/2037 | 6.50% | |
| POTOMAC ELECTRIC POWER CO | 250,000 | 325,558 | 369,005 | 12/15/2038 | 7.90% | |
| POTOMAC ELECTRIC POWER CO | 540,000 | 535,999 | 610,470 | 11/15/2043 | 4.95% | |
| PPG INDUSTRIES INC | 11,000 | 10,917 | 12,584 | 11/15/2040 | 5.50% | |
| PPL ELECTRIC UTILITIES CORP | 140,000 | 158,864 | 162,163 | 7/15/2041 | 5.20% | |
| PPL ELECTRIC UTILITIES CORP | 888,000 | 882,370 | 990,129 | 7/15/2043 | 4.75% | 5,000 |
| PPL ELECTRIC UTILITIES CORP | 377,000 | 380,560 | 382,078 | 6/15/2044 | 4.13% | |
| PRE PAID LEGAL 7/13 TLB | 847,477 | 849,123 | 848,274 | 7/1/2019 | —% | |
| PRECISION CASTPARTS CORP | 235,000 | 233,583 | 246,153 | 6/15/2035 | 4.20% | |
| PRECISION CASTPARTS CORP | 195,000 | 194,353 | 205,093 | 6/15/2045 | 4.38% | |
| PRINCIPAL LIFE GLOBAL FUN 144A | 264,000 | 263,298 | 256,624 | 4/18/2026 | 3.00% | |
| PRINTPACK 5/14 TL | 575,045 | 575,990 | 575,045 | | | |
| PROCTER & GAMBLE CO/THE | 104,000 | 123,312 | 134,527 | 3/5/2037 | 5.55% | 104,000 |
| PROGRESS ENERGY INC | 182,000 | 227,255 | 250,427 | 3/1/2031 | 7.75% | |

| Description of Investment Including Identity of, Issue, Maturity Date, Rate of Interest | Par Value | Cost | Fair Value | Maturity Date | Interest Rate | Par Value Restricted Under Lending Agreement |
|---|---|---|---|---|---|---|
| **CORPORATE DEBT** | | | | | | |
| PROGRESS ENERGY INC | 830,000 | 964,391 | 1,076,087 | 10/30/2031 | 7.00% | 735,000 |
| PROGRESS ENERGY INC | 895,000 | 1,040,552 | 1,075,468 | 12/1/2039 | 6.00% | 710,000 |
| PROGRESSIVE CORP/THE | 527,000 | 525,335 | 546,620 | 4/25/2044 | 4.35% | |
| PROTECTION ONE 12/16 COV-LITE | 750,000 | 750,000 | 760,875 | | TL | |
| PROVIDENCE ST JOSEPH HEALTH OB | 233,000 | 233,000 | 214,994 | 10/1/2047 | 3.74% | |
| PRUDENTIAL FINANCIAL INC | 130,000 | 134,801 | 136,338 | 9/15/2042 | VAR | |
| PRUDENTIAL FINANCIAL INC | 720,000 | 720,000 | 736,200 | 5/15/2045 | VAR | |
| PRUDENTIAL INSURANCE CO O 144A | 475,000 | 585,594 | 622,226 | 7/1/2025 | 8.30% | |
| PSEG POWER LLC | 55,000 | 70,738 | 67,143 | 4/15/2031 | 8.63% | 55,000 |
| PSP CAPITAL INC DISC | 1,900,000 | 1,895,356 | 1,895,356 | 3/20/2017 | | |
| PUBLIC SERVICE CO OF COLORADO | 70,000 | 79,477 | 92,426 | 8/1/2038 | 6.50% | |
| PUBLIC SERVICE CO OF COLORADO | 1,570,000 | 1,672,908 | 1,732,793 | 8/15/2041 | 4.75% | |
| PUBLIC SERVICE CO OF COLORADO | 42,000 | 41,716 | 41,913 | 3/15/2043 | 3.95% | |
| PUBLIC SERVICE CO OF COLORADO | 1,231,000 | 1,226,458 | 1,286,567 | 3/15/2044 | 4.30% | |
| PUBLIC SERVICE CO OF COLORADO | 825,000 | 816,420 | 762,119 | 6/15/2046 | 3.55% | |
| PUBLIC SERVICE CO OF NEW HAMPS | 75,000 | 74,726 | 76,452 | 11/1/2023 | 3.50% | |
| PUBLIC SERVICE ELECTRIC & GAS | 2,205,000 | 2,197,966 | 2,155,233 | 5/15/2023 | 2.38% | |
| PUBLIC SERVICE ELECTRIC & GAS | 125,000 | 142,295 | 154,011 | 12/1/2036 | 5.70% | |
| PUBLIC SERVICE ELECTRIC & GAS | 135,000 | 166,001 | 167,270 | 5/1/2037 | 5.80% | |
| PUBLIC SERVICE ELECTRIC & GAS | 195,000 | 194,374 | 229,293 | 11/1/2039 | 5.38% | |
| PUBLIC SERVICE ELECTRIC & GAS | 150,000 | 131,312 | 143,610 | 9/1/2042 | 3.65% | |
| PUBLIC SERVICE ELECTRIC & GAS | 100,000 | 89,932 | 98,071 | 1/1/2043 | 3.80% | |
| PUBLIC SERVICE ELECTRIC & GAS | 330,000 | 326,868 | 332,940 | 6/1/2044 | 4.00% | |
| PUBLIC SERVICE ELECTRIC & GAS | 770,000 | 766,165 | 771,024 | 5/1/2045 | 4.05% | |
| QUALITY HOME BRANDS 6/16 TL | 348,250 | 344,768 | 349,121 | | | |
| QUIKRETE 10/16 COV-LITE TLB | 400,000 | 398,000 | 403,500 | | | |
| QUINCY NEWSPAPERS 10/15 TLB | 469,164 | 463,295 | 471,219 | | | |
| QUORUM 4/16TLB | 995,000 | 989,092 | 973,438 | | | |
| RAYTHEON CO | 550,000 | 689,706 | 618,486 | 10/15/2040 | 4.88% | |
| RAYTHEON CO | 78,000 | 77,419 | 79,704 | 12/15/2044 | 4.20% | |
| REALOGY 7/16 TLB | 288,623 | 287,180 | 289,887 | | | |
| RED OAK POWER LLC | 560,000 | 586,600 | 581,700 | 11/30/2029 | 9.20% | |
| REGAL ENTERTAINMENT GROUP | 491,000 | 466,918 | 498,365 | 2/1/2025 | 5.75% | 226,000 |
| REGIONALCARE HOSPITAL PAR 144A | 720,000 | 720,000 | 718,200 | 5/1/2023 | 8.25% | 720,000 |
| REVLON 7/16 COV-LITE TLB | 498,750 | 499,373 | 503,428 | | | |
| REVLON CONSUMER PRODUCTS CORP | 849,000 | 844,778 | 853,245 | 2/15/2021 | VAR | |
| REYNOLDS GROUP 8/16 (USD) TL | 997,500 | 996,253 | 1,009,739 | | | |
| REYNOLDS GROUP ISSUER INC 144A | 120,000 | 120,000 | 122,550 | 7/15/2023 | 5.13% | 120,000 |
| REYNOLDS GROUP ISSUER INC 144A | 65,000 | 65,000 | 69,103 | 7/15/2024 | 7.00% | 65,000 |

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|---|---|---|---|---|---|---|
| **CORPORATE DEBT** | | | | | | |
| RGIS INVENTORY 5/12 COV LITE | 484,981 | 484,981 | 436,483 | | ADD ON TLC | |
| RIO TINTO ALCAN INC | 420,000 | 481,345 | 500,262 | 3/15/2031 | 7.25% | |
| RIO TINTO FINANCE USA PLC | 580,000 | 536,262 | 569,676 | 8/21/2042 | 4.13% | 580,000 |
| RITE AID 2/13 2ND LIEN TL | 1,196,000 | 1,211,820 | 1,202,973 | | | |
| RITE AID CORP 144A | 174,000 | 174,000 | 187,050 | 4/1/2023 | 6.13% | |
| RIVERBED TECHNOLOGY 5/16 TL | 500,000 | 500,000 | 503,125 | | | |
| RIVERBED TECHNOLOGY INC 144A | 275,000 | 278,125 | 290,125 | 3/1/2023 | 8.88% | |
| RIVERS PITTSBURGH BORROWE 144A | 237,000 | 240,703 | 242,333 | 8/15/2021 | 6.13% | |
| ROGERS COMMUNICATIONS INC | 1,115,000 | 1,106,426 | 1,192,716 | 3/15/2044 | 5.00% | 73,000 |
| ROSE ROCK MIDSTREAM LP / ROSE | 225,000 | 196,158 | 219,375 | 11/15/2023 | 5.63% | |
| ROWAN COS INC | 532,000 | 378,385 | 502,740 | 6/1/2022 | 4.88% | 432,000 |
| ROWAN COS INC | 39,000 | 39,000 | 39,780 | 6/15/2025 | 7.38% | |
| ROYAL BANK OF CANADA | 540,000 | 541,582 | 540,097 | 1/23/2017 | VAR | |
| ROYAL BANK OF CANADA | 420,000 | 420,000 | 421,772 | 4/15/2019 | VAR | 420,000 |
| ROYAL BANK OF SCOTLAND GROUP P | 200,000 | 200,000 | 204,000 | 12/29/2049 | VAR | |
| RUSSELL IVNESTMENT 5/16 | 746,250 | 701,475 | 757,444 | | COV-LITE TLB | |
| SABINE PASS LIQUEFACTION 144A | 180,000 | 180,000 | 193,950 | 6/30/2026 | 5.88% | 180,000 |
| SABINE PASS LIQUEFACTION LLC | 275,000 | 265,036 | 294,250 | 2/1/2021 | VAR | |
| SABINE PASS LIQUEFACTION LLC | 309,000 | 303,593 | 330,630 | 3/1/2025 | 5.63% | |
| SAN DIEGO GAS & ELECTRIC CO | 60,000 | 79,446 | 72,958 | 6/1/2026 | 6.00% | |
| SAN DIEGO GAS & ELECTRIC CO | 58,000 | 57,360 | 62,173 | 8/15/2040 | 4.50% | 58,000 |
| SAN DIEGO GAS & ELECTRIC CO | 665,000 | 619,674 | 662,234 | 11/15/2041 | 3.95% | |
| SANTANDER DRIVE AUTO REC 1 A2A | 220,393 | 220,381 | 220,545 | 7/15/2019 | 1.41% | |
| SANTANDER DRIVE AUTO REC 2 A2A | 139,682 | 139,672 | 139,740 | 7/15/2019 | 1.38% | |
| SCHLUMBERGER INVESTMENT SA | 192,000 | 191,347 | 201,116 | 12/1/2023 | 3.65% | |
| SCIENTIFIC GAMES INTERNAT 144A | 271,000 | 263,990 | 290,648 | 1/1/2022 | 7.00% | 271,000 |
| SCIENTIFIC GAMES INTERNATIONAL | 789,000 | 688,114 | 785,055 | 12/1/2022 | 10.00% | 9,000 |
| SEAGATE HDD CAYMAN | 584,000 | 535,095 | 578,890 | 6/1/2023 | 4.75% | |
| SEAGATE HDD CAYMAN | 482,000 | 375,537 | 434,398 | 6/1/2027 | 4.88% | |
| SFR GROUP SA 144A | 740,000 | 743,988 | 758,500 | 5/1/2026 | 7.38% | |
| SHELL INTERNATIONAL FINANCE BV | 2,300,000 | 2,170,811 | 2,258,830 | 8/21/2022 | 2.38% | |
| SHELL INTERNATIONAL FINANCE BV | 1,060,000 | 1,051,160 | 1,082,324 | 5/11/2035 | 4.13% | |
| SHELL INTERNATIONAL FINANCE BV | 1,455,000 | 1,795,346 | 1,876,339 | 12/15/2038 | 6.38% | |
| SHELL INTERNATIONAL FINANCE BV | 1,100,000 | 1,269,295 | 1,279,179 | 3/25/2040 | 5.50% | |
| SHELL INTERNATIONAL FINANCE BV | 2,631,000 | 2,657,936 | 2,743,686 | 8/12/2043 | 4.55% | |
| SHELL INTERNATIONAL FINANCE BV | 190,000 | 189,622 | 192,466 | 5/11/2045 | 4.38% | |
| SHELL INTERNATIONAL FINANCE BV | 2,910,000 | 2,857,562 | 2,782,717 | 5/10/2046 | 4.00% | 2,790,000 |
| SHELL INTERNATIONAL FINANCE BV | 160,000 | 159,258 | 147,224 | 9/12/2046 | 3.75% | |
| SIEMENS FINANCIERINGSMAAT 144A | 120,000 | 128,377 | 147,359 | 8/17/2026 | 6.13% | |

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|---|---|---|---|---|---|---|
| **CORPORATE DEBT** | | | | | | |
| SIEMENS FINANCIERINGSMAAT 144A | 250,000 | 248,145 | 263,403 | 5/27/2045 | 4.40% | |
| SIMON PROPERTY GROUP LP | 850,000 | 895,821 | 907,086 | 12/1/2021 | 4.13% | |
| SIMON PROPERTY GROUP LP | 960,000 | 954,250 | 955,258 | 1/15/2026 | 3.30% | 400,000 |
| SIMON PROPERTY GROUP LP | 152,000 | 149,604 | 149,165 | 11/30/2026 | 3.25% | |
| SIMON PROPERTY GROUP LP | 1,028,000 | 1,269,944 | 1,371,804 | 2/1/2040 | 6.75% | |
| SIMON PROPERTY GROUP LP | 866,000 | 972,596 | 919,337 | 3/15/2042 | 4.75% | |
| SLM PRIVATE EDUCATIO A A1 144A | 61,713 | 61,802 | 61,764 | 7/15/2022 | VAR | |
| SLM PRIVATE EDUCATIO B A1 144A | 111,230 | 111,374 | 111,277 | 7/15/2022 | VAR | |
| SM ENERGY CO | 416,000 | 416,213 | 424,320 | 11/15/2021 | 6.50% | 416,000 |
| SM ENERGY CO | 208,000 | 193,165 | 200,720 | 6/1/2025 | 5.63% | 208,000 |
| SM ENERGY CO | 79,000 | 79,000 | 81,370 | 9/15/2026 | 6.75% | 79,000 |
| SOLENIS 7/14 (USD) COV-LITE TL | 977,500 | 970,169 | 978,722 | | | |
| SOLERA 3/16 (USD) COV-LITE TL | 496,250 | 481,363 | 502,453 | | | |
| SOPHIA LP / SOPHIA FINANC 144A | 176,000 | 176,368 | 187,000 | 9/30/2023 | 9.00% | |
| SOUTH CAROLINA ELECTRIC & GAS | 560,000 | 689,927 | 648,637 | 2/1/2041 | 5.45% | |
| SOUTH CAROLINA ELECTRIC & GAS | 850,000 | 845,750 | 893,401 | 6/15/2043 | 4.60% | 355,000 |
| SOUTH CAROLINA ELECTRIC & GAS | 1,275,000 | 1,228,073 | 1,256,882 | 6/1/2064 | 4.50% | |
| SOUTHEAST POWERGEN (SEPG) | 237,374 | 214,823 | 235,297 | | TLB | |
| SOUTHERN CALIFORNIA EDISON CO | 335,000 | 390,419 | 404,422 | 1/15/2036 | 5.55% | |
| SOUTHERN CALIFORNIA EDISON CO | 575,000 | 603,985 | 736,725 | 3/15/2039 | 6.05% | |
| SOUTHERN CALIFORNIA EDISON CO | 390,000 | 382,461 | 469,069 | 3/15/2040 | 5.50% | |
| SOUTHERN CALIFORNIA EDISON CO | 1,110,000 | 1,062,611 | 1,118,825 | 3/15/2042 | 4.05% | 150,000 |
| SOUTHERN CALIFORNIA EDISON CO | 492,000 | 488,615 | 542,528 | 10/1/2043 | 4.65% | |
| SOUTHERN CALIFORNIA EDISON CO | 442,000 | 440,303 | 418,088 | 2/1/2045 | 3.60% | 442,000 |
| SOUTHERN CO GAS CAPITAL CORP | 270,000 | 269,549 | 314,499 | 3/15/2041 | 5.88% | |
| SOUTHERN CO GAS CAPITAL CORP | 610,000 | 608,920 | 564,445 | 10/1/2046 | 3.95% | |
| SOUTHERN POWER CO | 255,000 | 262,518 | 256,811 | 9/15/2041 | 5.15% | 160,000 |
| SPECTRA ENERGY CAPITAL LLC | 25,000 | 32,184 | 30,267 | 9/15/2038 | 7.50% | |
| SPIRIT REALTY LP 144A | 925,000 | 919,247 | 871,674 | 9/15/2026 | 4.45% | |
| SPRINGLEAF FINANCE CORP | 1,671,000 | 1,608,488 | 1,762,905 | 10/1/2021 | 7.75% | 1,671,000 |
| SPRINT CAPITAL CORP | 305,000 | 326,350 | 322,919 | 5/1/2019 | 6.90% | |
| SPRINT CAPITAL CORP | 615,000 | 599,625 | 607,313 | 11/15/2028 | 6.88% | 540,000 |
| SPRINT CAPITAL CORP | 180,000 | 199,800 | 198,000 | 3/15/2032 | 8.75% | |
| SPRINT COMMUNICATIONS INC | 205,000 | 217,300 | 217,323 | 8/15/2020 | 7.00% | |
| SPRINT COMMUNICATIONS INC 144A | 1,356,000 | 1,484,956 | 1,494,990 | 11/15/2018 | 9.00% | |
| SPRINT CORP | 1,193,000 | 1,052,218 | 1,273,528 | 9/15/2023 | 7.88% | |
| STANDARD CHARTERED PLC 144A | 200,000 | 199,824 | 206,722 | 1/26/2024 | 5.20% | |
| STARBUCKS CORP | 268,000 | 266,923 | 281,438 | 6/15/2045 | 4.30% | |
| STARWOOD PROPERTY TRUST I 144A | 100,000 | 100,000 | 101,340 | 12/15/2021 | 5.00% | |

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|---|---|---|---|---|---|---|
| **CORPORATE DEBT** | | | | | | |
| STATE STREET CORP | 330,000 | 313,127 | 329,353 | 5/15/2023 | 3.10% | |
| STATE STREET CORP | 215,000 | 214,707 | 220,108 | 8/18/2025 | 3.55% | |
| STATOIL ASA | 530,000 | 530,000 | 530,413 | 11/9/2017 | VAR | |
| STATOIL ASA | 390,000 | 387,102 | 387,602 | 5/15/2018 | 1.15% | |
| STATOIL ASA | 125,000 | 149,175 | 166,795 | 9/23/2027 | 7.25% | 125,000 |
| STATOIL ASA | 320,000 | 392,679 | 426,742 | 1/15/2029 | 7.15% | |
| STATOIL ASA | 138,000 | 137,558 | 153,778 | 8/17/2040 | 5.10% | |
| STATOIL ASA | 210,000 | 213,926 | 209,597 | 11/23/2041 | 4.25% | |
| STATOIL ASA | 110,000 | 109,846 | 104,922 | 5/15/2043 | 3.95% | |
| STATOIL ASA | 830,000 | 825,418 | 902,301 | 11/8/2043 | 4.80% | |
| STRYKER CORP | 965,000 | 977,571 | 983,991 | 3/15/2046 | 4.63% | |
| SUMITOMO MTSU BKG DISC | 1,275,000 | 1,267,988 | 1,267,988 | 5/17/2017 | | |
| SUNCOR ENERGY INC | 185,000 | 212,585 | 218,430 | 12/1/2034 | 5.95% | |
| SUNCOR ENERGY INC | 283,000 | 380,884 | 361,600 | 6/15/2038 | 6.50% | |
| SUNOCO LOGISTICS PARTNERS OPER | 210,000 | 197,180 | 202,789 | 5/15/2045 | 5.35% | |
| SUNOCO LP / SUNOCO FINANCE COR | 277,000 | 277,000 | 282,540 | 8/1/2020 | 5.50% | |
| SUNOCO LP / SUNOCO FINANCE COR | 276,000 | 277,580 | 281,175 | 4/15/2021 | 6.25% | 136,001 |
| SUNOCO LP / SUNOCO FINANCE COR | 390,000 | 381,075 | 394,875 | 4/1/2023 | 6.38% | |
| SUNTRUST AUTO RECEI 1A A2 144A | 18,911 | 18,910 | 18,910 | 6/15/2018 | 0.99% | |
| SUNTRUST BANKS INC | 150,000 | 162,843 | 169,244 | 2/15/2026 | 6.00% | |
| SUPERVALU 5/13 COV-LITE TLB | 193,255 | 193,496 | 194,550 | | | |
| SURGERY CENTER 7/14 COV-LITE | 744,956 | 735,019 | 749,612 | | TL | |
| SYSCO CORP | 111,000 | 110,912 | 117,739 | 10/1/2045 | 4.85% | |
| TARGA RESOURCES PARTNERS 144A | 190,000 | 190,344 | 188,575 | 2/1/2025 | 5.13% | |
| TARGA RESOURCES PARTNERS LP / | 290,000 | 275,338 | 311,025 | 3/15/2024 | 6.75% | |
| TARGET CORP | 340,000 | 338,490 | 353,172 | 7/1/2024 | 3.50% | 100,000 |
| TARGET CORP | 1,000,000 | 999,090 | 929,210 | 4/15/2046 | 3.63% | 1,000,000 |
| TCI COMMUNICATIONS INC | 238,000 | 286,705 | 314,765 | 2/15/2028 | 7.13% | |
| TEACHERS INSURANCE & ANNU 144A | 595,000 | 766,828 | 772,143 | 12/16/2039 | 6.85% | |
| TEACHERS INSURANCE & ANNU 144A | 100,000 | 99,907 | 108,176 | 9/15/2044 | 4.90% | |
| TECK RESOURCES LTD | 97,000 | 77,236 | 91,665 | 2/1/2023 | 3.75% | |
| TECK RESOURCES LTD | 383,000 | 314,913 | 363,850 | 8/15/2040 | 6.00% | |
| TECK RESOURCES LTD 144A | 75,000 | 75,000 | 82,500 | 6/1/2021 | 8.00% | 75,000 |
| TECK RESOURCES LTD 144A | 75,000 | 75,000 | 86,438 | 6/1/2024 | 8.50% | 75,000 |
| TEKNI-PLEX 4/15 (USD) COV-LITE | 492,500 | 490,038 | 494,347 | | TL | |
| TELEFONICA EMISIONES SAU | 375,000 | 379,301 | 435,266 | 6/20/2036 | 7.05% | |
| TELEFONICA EUROPE BV | 355,000 | 433,683 | 466,126 | 9/15/2030 | 8.25% | |
| TEMPUR SEALY INTERNATIONAL INC | 225,000 | 226,225 | 232,313 | 10/15/2023 | 5.63% | 225,000 |
| TEMPUR SEALY INTERNATIONAL INC | 125,000 | 125,105 | 125,625 | 6/15/2026 | 5.50% | 125,000 |

| Description of Investment Including Identity of, Issue, Maturity Date, Rate of Interest | Par Value | Cost | Fair Value | Maturity Date | Interest Rate | Par Value Restricted Under Lending Agreement |
|---|---|---|---|---|---|---|
| **CORPORATE DEBT** | | | | | | |
| TENET HEALTHCARE CORP | 375,000 | 393,281 | 392,813 | 10/1/2020 | 6.00% | |
| TENET HEALTHCARE CORP | 953,000 | 994,010 | 899,156 | 4/1/2022 | 8.13% | |
| TENET HEALTHCARE CORP | 143,000 | 143,330 | 126,198 | 6/15/2023 | 6.75% | 143,000 |
| TERRAFORM GLOBAL OPERATIN 144A | 325,000 | 320,206 | 346,938 | 8/15/2022 | VAR | |
| TESORO LOGISTICS LP / TESORO L | 170,000 | 171,500 | 181,900 | 5/1/2024 | 6.38% | |
| TEVA PHARMACEUTICAL FINANCE CO | 6,000 | 6,301 | 6,698 | 2/1/2036 | 6.15% | 6,000 |
| TEXAS EASTERN TRANSMISSION LP | 90,000 | 109,369 | 109,912 | 7/15/2032 | 7.00% | |
| TEXAS HEALTH RESOURCES | 140,000 | 140,000 | 139,972 | 11/15/2055 | 4.33% | |
| THERMASYS (4/12) TL | 467,949 | 469,119 | 397,171 | 5/3/2019 | —% | |
| TIME WARNER INC | 735,000 | 732,170 | 730,825 | 2/15/2027 | 3.80% | |
| TIME WARNER INC | 9,000 | 8,884 | 10,501 | 3/29/2041 | 6.25% | |
| TIME WARNER INC | 22,000 | 21,861 | 23,264 | 10/15/2041 | 5.38% | |
| TJX COS INC/THE | 1,115,000 | 1,114,008 | 1,092,176 | 5/15/2023 | 2.50% | 123,000 |
| T-MOBILE USA INC | 345,000 | 360,525 | 355,350 | 4/28/2020 | 6.54% | |
| T-MOBILE USA INC | 305,000 | 320,250 | 318,344 | 4/28/2021 | 6.63% | |
| T-MOBILE USA INC | 476,000 | 493,124 | 497,420 | 4/28/2022 | 6.73% | |
| TOLEDO EDISON CO/THE | 85,000 | 105,270 | 100,321 | 5/15/2037 | 6.15% | |
| TORONTO-DOMINION BANK/THE | 315,000 | 315,000 | 315,120 | 5/2/2017 | VAR | |
| TORONTO-DOMINION BANK/THE | 495,000 | 493,253 | 493,807 | 4/30/2018 | 1.40% | |
| TOSCO CORP | 100,000 | 120,886 | 127,867 | 1/1/2027 | 7.80% | |
| TOSCO CORP | 30,000 | 40,132 | 41,104 | 2/15/2030 | 8.13% | |
| TOTAL CAPITAL INTERNATIONAL SA | 87,000 | 86,778 | 90,839 | 1/15/2024 | 3.70% | |
| TOYOTA MOTOR CREDIT CORP | 330,000 | 330,000 | 330,053 | 5/16/2017 | VAR | |
| TRANSCANADA PIPELINES LTD | 310,000 | 335,070 | 369,520 | 3/15/2036 | 5.85% | |
| TRANSCANADA PIPELINES LTD | 1,510,000 | 2,044,636 | 2,161,792 | 1/15/2039 | 7.63% | |
| TRANSCANADA PIPELINES LTD | 2,245,000 | 2,627,019 | 2,790,602 | 6/1/2040 | 6.10% | |
| TRANSCANADA PIPELINES LTD | 530,000 | 526,242 | 588,724 | 10/16/2043 | 5.00% | |
| TRAVELERS COS INC/THE | 785,000 | 784,984 | 848,766 | 8/1/2043 | 4.60% | 785,000 |
| TRAVELERS COS INC/THE | 261,000 | 259,183 | 246,280 | 5/15/2046 | 3.75% | |
| TRAVELERS PROPERTY CASUALTY CO | 200,000 | 254,774 | 262,674 | 4/15/2026 | 7.75% | |
| TRINITY ACQUISITION PLC | 690,000 | 689,497 | 737,624 | 8/15/2043 | 6.13% | |
| TRIUMPH GROUP 11/13 TL | 489,130 | 476,902 | 476,902 | | | |
| TRIUMPH GROUP INC | 523,000 | 469,094 | 487,698 | 6/1/2022 | 5.25% | 523,000 |
| TROJAN BATTERY 7/13 TL | 498,726 | 498,102 | 494,985 | | | |
| TRONOX FINANCE LLC | 215,000 | 199,843 | 201,025 | 8/15/2020 | 6.38% | 88,000 |
| TRONOX FINANCE LLC 144A | 300,000 | 300,000 | 279,750 | 3/15/2022 | 7.50% | |
| TRUGREEN 4/16 TL | 497,500 | 494,391 | 503,719 | | | |
| TYSON FOODS INC | 43,000 | 42,994 | 43,819 | 8/15/2034 | 4.88% | |
| UNION ELECTRIC CO | 1,350,000 | 1,321,399 | 1,330,020 | 9/15/2042 | 3.90% | 1,350,000 |

| Description of Investment Including Identity of, Issue, Maturity Date, Rate of Interest | Par Value | Cost | Fair Value | Maturity Date | Interest Rate | Par Value Restricted Under Lending Agreement |
|---|---|---|---|---|---|---|
| **CORPORATE DEBT** | | | | | | |
| UNION PACIFIC CORP | 52,000 | 51,939 | 53,871 | 6/15/2042 | 4.30% | |
| UNION PACIFIC CORP | 695,000 | 788,554 | 715,801 | 4/15/2043 | 4.25% | |
| UNION PACIFIC CORP | 1,280,000 | 1,260,442 | 1,289,024 | 1/15/2045 | 4.15% | |
| UNION PACIFIC CORP | 745,000 | 735,181 | 747,131 | 3/1/2046 | 4.05% | 745,000 |
| UNION PACIFIC CORP | 1,435,000 | 1,363,033 | 1,339,529 | 10/1/2051 | 3.80% | |
| UNITED AIRLINES 2013-1 CLASS A | 193,964 | 193,964 | 199,783 | 2/15/2027 | 4.30% | |
| UNITED AIRLINES 2014-1 CLASS B | 184,224 | 187,217 | 184,224 | 10/11/2023 | 4.75% | |
| UNITED AIRLINES 2016-1 CLASS A | 164,000 | 164,000 | 158,260 | 1/7/2030 | 3.10% | |
| UNITED CONTINENTAL HOLDINGS IN | 825,000 | 868,350 | 862,125 | 6/1/2018 | 6.38% | |
| UNITED OVERSEAS DISC | 1,650,000 | 1,646,125 | 1,646,125 | 3/8/2017 | | |
| UNITED PARCEL SERVICE INC | 90,000 | 105,828 | 118,399 | 1/15/2038 | 6.20% | |
| UNITED PARCEL SERVICE OF AMERI | 250,000 | 353,941 | 353,648 | 4/1/2030 | STEP | |
| UNITED RENTALS NORTH AMERICA I | 1,588,000 | 1,706,981 | 1,671,370 | 4/15/2022 | 7.63% | 245,000 |
| UNITED RENTALS NORTH AMERICA I | 87,000 | 78,083 | 88,740 | 7/15/2025 | 5.50% | 87,000 |
| UNITED RENTALS NORTH AMERICA I | 182,000 | 182,000 | 180,635 | 5/15/2027 | 5.50% | 182,000 |
| UNITED SITE 8/16 COV-LITE | 64,103 | 63,782 | 64,263 | | DELAYED TL | |
| UNITED SITE 8/16 COV-LITE TL | 435,897 | 433,718 | 436,442 | | | |
| UNITED SITE 8/16 COV-LITE TL | 434,808 | 432,634 | 435,895 | | | |
| UNITED TECHNOLOGIES CORP | 4,200,000 | 4,178,997 | 4,316,928 | 6/1/2022 | 3.10% | |
| UNITED TECHNOLOGIES CORP | 120,000 | 146,504 | 166,926 | 9/15/2029 | 7.50% | |
| UNITED TECHNOLOGIES CORP | 1,850,000 | 2,107,705 | 2,164,870 | 5/1/2035 | 5.40% | |
| UNITED TECHNOLOGIES CORP | 425,000 | 452,825 | 540,638 | 7/15/2038 | 6.13% | |
| UNITED TECHNOLOGIES CORP | 595,000 | 617,451 | 727,322 | 4/15/2040 | 5.70% | 46,000 |
| UNITED TECHNOLOGIES CORP | 2,345,000 | 2,484,752 | 2,510,088 | 6/1/2042 | 4.50% | |
| UNITEDHEALTH GROUP INC | 280,000 | 279,966 | 305,211 | 7/15/2035 | 4.63% | |
| UNITEDHEALTH GROUP INC | 155,000 | 211,161 | 202,749 | 11/15/2037 | 6.63% | |
| UNITEDHEALTH GROUP INC | 875,000 | 1,103,619 | 1,190,700 | 2/15/2038 | 6.88% | |
| UNITEDHEALTH GROUP INC | 1,500,000 | 1,732,947 | 1,871,730 | 2/15/2041 | 5.95% | |
| UNITEDHEALTH GROUP INC | 117,000 | 115,540 | 123,570 | 11/15/2041 | 4.63% | |
| UNITEDHEALTH GROUP INC | 112,000 | 109,458 | 109,072 | 10/15/2042 | 3.95% | |
| UNITEDHEALTH GROUP INC | 1,770,000 | 1,711,396 | 1,806,320 | 3/15/2043 | 4.25% | |
| UNITEDHEALTH GROUP INC | 945,000 | 937,941 | 955,868 | 1/15/2047 | 4.20% | |
| UNITI GROUP INC / CSL CAP 144A | 208,000 | 208,690 | 210,080 | 12/15/2024 | 7.13% | |
| UNITI GROUP INC / CSL CAPITAL | 671,000 | 701,563 | 711,260 | 10/15/2023 | 8.25% | |
| UNITYMEDIA GMBH 144A | 225,000 | 225,000 | 231,188 | 1/15/2025 | 6.13% | 205,000 |
| UNIVERSAL HEALTH SERVICES 144A | 222,000 | 223,598 | 224,775 | 8/1/2022 | 4.75% | |
| UNIVERSAL SERVICES 7/15 | 793,985 | 779,346 | 796,716 | | COV-LITE TL | |
| UNIVISION COMMUNICATIONS 144A | 1,800,000 | 1,888,249 | 1,890,000 | 9/15/2022 | 6.75% | 1,552,520 |
| UPCB FINANCE IV LTD 144A | 600,000 | 571,500 | 604,500 | 1/15/2025 | 5.38% | |

| Description of Investment Including Identity of, Issue, Maturity Date, Rate of Interest | Par Value | Cost | Fair Value | Maturity Date | Interest Rate | Par Value Restricted Under Lending Agreement |
|---|---|---|---|---|---|---|
| **CORPORATE DEBT** | | | | | | |
| US AIRWAYS 2012-2 CLASS B PASS | 143,957 | 153,674 | 156,553 | 12/3/2022 | 6.75% | |
| US BANCORP | 220,000 | 219,303 | 221,305 | 7/15/2022 | 2.95% | |
| US BANCORP | 345,000 | 344,627 | 358,690 | 1/30/2024 | 3.70% | |
| US BANK NA/CINCINNATI OH | 465,000 | 465,000 | 466,139 | 4/26/2019 | VAR | |
| US LBM 8/15 COV-LITE TL | 498,737 | 497,491 | 493,999 | | | |
| US SECURITY 7/16 COV-LITE TL | 498,750 | 493,763 | 500,620 | | | |
| UTILITY SERVICES 11/15 TLB | 491,172 | 489,944 | 491,786 | | | |
| VALEANT 3/15 F1 TLB | 374,353 | 372,481 | 374,424 | | | |
| VALEANT PHARMACEUTICALS I 144A | 185,000 | 193,325 | 159,448 | 10/1/2020 | 7.00% | |
| VALEANT PHARMACEUTICALS I 144A | 296,000 | 303,678 | 254,282 | 10/15/2020 | 6.38% | 296,000 |
| VALEANT PHARMACEUTICALS I 144A | 92,000 | 99,512 | 77,970 | 7/15/2021 | 7.50% | |
| VALEANT PHARMACEUTICALS I 144A | 575,000 | 514,625 | 434,125 | 5/15/2023 | 5.88% | 575,000 |
| VALERO ENERGY CORP | 75,000 | 98,065 | 114,702 | 3/15/2039 | 10.50% | |
| VARSITY BRANDS 12/14 COV-LITE | 989,899 | 988,662 | 1,003,263 | | TLB | |
| VENTAS REALTY LP | 690,000 | 684,604 | 705,394 | 1/15/2026 | 4.13% | |
| VENTAS REALTY LP | 24,000 | 23,880 | 22,533 | 2/1/2045 | 4.38% | 24,000 |
| VEREIT OPERATING PARTNERSHIP L | 150,000 | 150,656 | 152,250 | 6/1/2021 | 4.13% | |
| VERIZON COMMUNICATIONS INC | 375,000 | 500,224 | 430,718 | 4/1/2041 | 6.00% | 165,000 |
| VERIZON COMMUNICATIONS INC | 640,000 | 622,601 | 648,506 | 8/21/2046 | 4.86% | |
| VERIZON COMMUNICATIONS INC | 797,000 | 647,251 | 764,251 | 9/15/2048 | 4.52% | |
| VERTIV 11/16 COV-LITE TL | 450,000 | 436,500 | 436,500 | | | |
| VIACOM INC | 20,000 | 19,613 | 16,580 | 2/27/2042 | 4.50% | |
| VIACOM INC | 518,000 | 390,800 | 412,618 | 3/15/2043 | 4.38% | |
| VIKING CRUISES LTD 144A | 1,005,000 | 977,050 | 1,042,688 | 10/15/2022 | 8.50% | |
| VIKING CRUISES LTD 144A | 199,000 | 199,000 | 185,070 | 5/15/2025 | 6.25% | |
| VIRGIN MEDIA FINANCE PLC 144A | 300,000 | 315,000 | 311,625 | 4/15/2023 | 6.38% | |
| VIRGIN MEDIA FINANCE PLC 144A | 500,000 | 466,250 | 501,250 | 1/15/2025 | 5.75% | 500,000 |
| VIRGIN MEDIA SECURED FINA 144A | 325,000 | 313,625 | 320,938 | 1/15/2026 | 5.25% | 250,000 |
| VIRGIN MEDIA SECURED FINA 144A | 200,000 | 200,000 | 199,500 | 8/15/2026 | 5.50% | |
| VIRGINIA ELECTRIC & POWER CO | 32,000 | 31,935 | 32,885 | 2/15/2024 | 3.45% | |
| VIRGINIA ELECTRIC & POWER CO | 950,000 | 949,915 | 943,170 | 1/15/2026 | 3.15% | |
| VIRGINIA ELECTRIC & POWER CO | 423,000 | 508,723 | 523,395 | 5/15/2037 | 6.00% | |
| VIRGINIA ELECTRIC & POWER CO | 150,000 | 203,039 | 193,197 | 11/30/2037 | 6.35% | |
| VIRGINIA ELECTRIC & POWER CO | 715,000 | 1,124,842 | 1,138,166 | 11/15/2038 | 8.88% | |
| VIRGINIA ELECTRIC & POWER CO | 1,525,000 | 1,524,268 | 1,655,510 | 8/15/2043 | 4.65% | |
| VIRGINIA ELECTRIC & POWER CO | 2,362,000 | 2,498,152 | 2,479,793 | 2/15/2044 | 4.45% | |
| VISA INC | 285,000 | 284,849 | 284,960 | 12/14/2017 | 1.20% | 285,000 |
| VISA INC | 2,595,000 | 2,620,486 | 2,739,048 | 12/14/2045 | 4.30% | |
| W/S PACKAGING 8/13 TLB | 199,461 | 183,504 | 181,510 | | | |

| Description of Investment Including Identity of, Issue, Maturity Date, Rate of Interest | Par Value | Cost | Fair Value | Maturity Date | Interest Rate | Par Value Restricted Under Lending Agreement |
|---|---|---|---|---|---|---|
| **CORPORATE DEBT** | | | | | | |
| WACHOVIA CORP | 335,000 | 374,440 | 416,428 | 8/1/2026 | STEP | |
| WALGREEN CO | 72,000 | 71,418 | 69,511 | 9/15/2042 | 4.40% | |
| WALGREENS BOOTS ALLIANCE INC | 110,000 | 109,269 | 110,688 | 11/18/2034 | 4.50% | |
| WALGREENS BOOTS ALLIANCE INC | 190,000 | 186,802 | 195,284 | 11/18/2044 | 4.80% | |
| WAL-MART STORES INC | 370,000 | 416,150 | 388,045 | 2/15/2018 | 5.80% | |
| WAL-MART STORES INC | 520,000 | 649,516 | 750,901 | 2/15/2030 | 7.55% | |
| WAL-MART STORES INC | 2,725,000 | 3,411,240 | 3,692,947 | 8/15/2037 | 6.50% | |
| WAL-MART STORES INC | 3,980,000 | 5,155,122 | 5,246,396 | 4/15/2038 | 6.20% | |
| WAL-MART STORES INC | 137,000 | 161,371 | 157,669 | 10/25/2040 | 5.00% | |
| WAL-MART STORES INC | 575,000 | 563,983 | 715,070 | 4/15/2041 | 5.63% | |
| WAL-MART STORES INC | 5,000,000 | 4,627,800 | 5,022,850 | 4/11/2043 | 4.00% | |
| WALT DISNEY CO/THE | 1,175,000 | 1,175,000 | 1,177,844 | 1/8/2019 | VAR | |
| WALT DISNEY CO/THE | 87,000 | 85,170 | 78,325 | 7/30/2026 | 1.85% | 87,000 |
| WALT DISNEY CO/THE | 330,000 | 366,808 | 350,199 | 8/16/2041 | 4.38% | |
| WALT DISNEY CO/THE | 67,000 | 66,519 | 64,402 | 12/1/2042 | 3.70% | |
| WALT DISNEY CO/THE | 1,048,000 | 1,046,208 | 1,083,475 | 6/1/2044 | 4.13% | 985,000 |
| WALT DISNEY CO/THE | 94,000 | 90,439 | 79,943 | 7/30/2046 | 3.00% | 94,000 |
| WARNER MUSIC 10/16 COV-LITE | 250,000 | 248,750 | 249,765 | 10/20/2023 | —% | |
| WASTE MANAGEMENT INC | 36,000 | 35,940 | 35,791 | 3/1/2035 | 3.90% | |
| WASTEQUIP 8/13 TL | 1,511,954 | 1,517,089 | 1,510,699 | | | |
| WEA FINANCE LLC / WESTFIE 144A | 810,000 | 807,432 | 800,661 | 9/17/2044 | 4.75% | |
| WEATHERFORD INTERNATIONAL LLC | 163,000 | 119,930 | 133,660 | 6/15/2037 | 6.80% | 163,000 |
| WEATHERFORD INTERNATIONAL LTD | 237,000 | 170,509 | 189,600 | 9/15/2040 | 6.75% | 137,000 |
| WELLS FARGO & CO | 1,900,000 | 1,918,411 | 1,954,815 | 3/8/2022 | 3.50% | |
| WELLS FARGO & CO | 2,885,000 | 2,871,990 | 2,985,167 | 8/15/2023 | 4.13% | |
| WELLS FARGO & CO | 340,000 | 339,082 | 336,515 | 9/9/2024 | 3.30% | 79,000 |
| WELLS FARGO & CO | 455,000 | 454,204 | 454,245 | 9/29/2025 | 3.55% | |
| WELLS FARGO & CO | 500,000 | 498,845 | 476,200 | 10/23/2026 | 3.00% | |
| WELLS FARGO & CO | 1,217,000 | 1,212,375 | 1,251,770 | 7/22/2027 | 4.30% | |
| WELLS FARGO & CO | 100,000 | 92,449 | 113,616 | 2/7/2035 | 5.38% | |
| WELLS FARGO & CO | 3,747,000 | 3,895,481 | 4,135,377 | 11/2/2043 | 5.38% | |
| WELLS FARGO & CO | 365,000 | 384,761 | 413,560 | 1/15/2044 | 5.61% | |
| WELLS FARGO & CO | 500,000 | 515,985 | 492,115 | 11/4/2044 | 4.65% | |
| WELLS FARGO & CO | 100,000 | 92,595 | 94,851 | 5/1/2045 | 3.90% | 100,000 |
| WELLS FARGO & CO | 849,000 | 842,531 | 872,025 | 11/17/2045 | 4.90% | |
| WELLS FARGO & CO | 1,620,000 | 1,619,458 | 1,550,421 | 6/14/2046 | 4.40% | |
| WELLS FARGO & CO | 915,000 | 913,262 | 928,597 | 12/7/2046 | 4.75% | 551,999 |
| WELLS FARGO BANK NA | 570,000 | 570,000 | 572,776 | 1/22/2018 | VAR | 570,000 |
| WELLS FARGO BANK NA | 845,000 | 845,000 | 845,161 | 11/28/2018 | VAR | |

FORM 5500, SCHEDULE H, PART IV, LINE 4i SCHEDULE OF ASSETS (HELD AT END OF YEAR)
AS OF DECEMBER 31, 2016

| Description of Investment Including Identity of, Issue, Maturity Date, Rate of Interest | Par Value | Cost | Fair Value | Maturity Date | Interest Rate | Par Value Restricted Under Lending Agreement |
|---|---|---|---|---|---|---|
| **CORPORATE DEBT** | | | | | | |
| WELLS FARGO BANK NA | 1,500,000 | 1,843,179 | 1,908,075 | 1/15/2038 | 6.60% | |
| WESTERN DIGITAL CORP 144A | 246,000 | 246,000 | 270,600 | 4/1/2023 | 7.38% | 246,000 |
| WESTERN DIGITAL CORP 144A | 417,000 | 417,000 | 493,103 | 4/1/2024 | 10.50% | 77,000 |
| WESTERN GAS PARTNERS LP | 800,000 | 824,041 | 823,968 | 4/1/2044 | 5.45% | |
| WESTERN GENERATION 11/16 TLB | 199,500 | 197,505 | 200,996 | | | |
| WESTPAC BANKING CORP | 650,000 | 650,000 | 650,670 | 12/1/2017 | VAR | 277,759 |
| WESTPAC BANKING CORP | 120,000 | 119,850 | 120,637 | 7/30/2018 | VAR | |
| WESTPAC BANKING DISC | 1,050,000 | 1,042,441 | 1,042,441 | 7/18/2017 | | |
| WHEELS SPV 2 LLC 1A A2 144A | 27,243 | 27,241 | 27,226 | 3/20/2023 | 0.84% | |
| WHITING PETROLEUM CORP | 402,000 | 350,928 | 400,328 | 3/15/2021 | 5.75% | 402,000 |
| WIND ACQUISITION FINANCE 144A | 362,000 | 363,810 | 364,715 | 7/15/2020 | 4.75% | |
| WIND ACQUISITION FINANCE 144A | 1,150,000 | 1,115,500 | 1,196,000 | 4/23/2021 | 7.38% | |
| WINDSTREAM SERVICES LLC | 318,000 | 305,374 | 326,904 | 10/1/2021 | 7.75% | 318,000 |
| WINDSTREAM SERVICES LLC | 165,000 | 159,019 | 158,813 | 4/1/2023 | 7.50% | |
| WINDSTREAM SERVICES LLC | 141,000 | 126,548 | 125,843 | 8/1/2023 | 6.38% | 141,000 |
| WISCONSIN POWER & LIGHT CO | 75,000 | 86,326 | 97,562 | 8/15/2037 | 6.38% | |
| WISCONSIN PUBLIC SERVICE CORP | 1,125,000 | 1,125,000 | 1,242,383 | 11/1/2044 | 4.75% | |
| WISE METALS GROUP LLC / W 144A | 311,000 | 291,025 | 323,440 | 12/15/2018 | 8.75% | |
| WPX ENERGY INC | 365,000 | 358,036 | 407,888 | 8/1/2023 | 8.25% | |
| WTG HOLDINGS 12/13 COV-LITE TL | 970,000 | 971,213 | 975,461 | | | |
| WW GRAINGER INC | 250,000 | 277,473 | 267,660 | 6/15/2045 | 4.60% | |
| WW GRAINGER INC | 500,000 | 497,320 | 468,270 | 5/15/2046 | 3.75% | 72,000 |
| WYETH LLC | 60,000 | 65,502 | 75,507 | 4/1/2037 | 5.95% | |
| XCEL ENERGY INC | 11,000 | 10,974 | 11,721 | 9/15/2041 | 4.80% | |
| XERIUM TECHNOLOGIES INC 144A | 259,000 | 255,219 | 258,353 | 8/15/2021 | 9.50% | |
| XTO ENERGY INC | 100,000 | 134,083 | 136,204 | 8/1/2037 | 6.75% | |
| ZIGGO SECURED FINANCE BV 144A | 1,004,000 | 998,375 | 978,699 | 1/15/2027 | 5.50% | |
| ZIMMER BIOMET HOLDINGS INC | 115,000 | 114,243 | 107,238 | 8/15/2035 | 4.25% | |
| **TOTAL CORPORATE DEBT** | | $ 783,084,414 | $ 806,404,106 | | | 16,205,000 |
| | | | | | | |
| **OTHER INVESTEMENTS** | | | | | | |
| ALAMEDA CNTY CA JT PWRS AUTH L | 135,000 | $ 198,400 | $ 185,174 | 12/1/2044 | 7.05% | |
| AMERICAN MUNI PWR-OHIO INC OHR | 240,000 | 245,143 | 332,940 | 2/15/2050 | 7.50% | |
| CALIFORNIA ST | 330,000 | 426,527 | 466,089 | 10/1/2039 | 7.30% | |
| CITIBANK NY ST TRI REPO | 818,394 | 818,394 | 818,394 | 1/3/2017 | 0.51% | |
| CITIGROUP GLOBAL TRI REPO | 720,825 | 720,825 | 720,825 | 1/3/2017 | 0.51% | |
| CREDIT AGRICOLE TRI REPO | 218,585 | 218,585 | 218,585 | 1/3/2017 | 0.51% | |
| DEUTSCHE BK FINL TRI REPO | 2,070,151 | 2,070,151 | 2,070,151 | 1/3/2017 | 0.45% | |
| DIST OF COLUMBIA WTR & SWR AUT | 91,000 | 91,000 | 91,345 | 10/1/2040 | 4.81% | |

| Description of Investment Including Identity of, Issue, Maturity Date, Rate of Interest | Par Value | Cost | Fair Value | Maturity Date | Interest Rate | Par Value Restricted Under Lending Agreement |
|---|---|---|---|---|---|---|
| **OTHER INVESTMENTS** | | | | | | |
| LOS ANGELES CA DEPT OF ARPTS | 105,000 | 116,538 | 134,475 | 5/15/2039 | 6.58% | |
| MERRILL LYNCH TRI REPO | 1,189,118 | 1,189,118 | 1,189,118 | 1/3/2017 | 0.50% | |
| MEXICO GOVERNMENT INTERNATIONA | 570,000 | 548,813 | 525,825 | 10/12/2039 | 5.75% | |
| MEXICO GOVERNMENT INTERNATIONA | 270,000 | 266,109 | 245,511 | 3/8/2044 | 4.75% | |
| MEXICO GOVERNMENT INTERNATIONA | 354,000 | 352,131 | 361,965 | 1/21/2045 | 5.55% | |
| NEW YORK ST DORM AUTH ST PERSO | 75,000 | 71,840 | 87,196 | 3/15/2033 | 5.29% | |
| NEW YORK ST DORM AUTH ST PERSO | 160,000 | 151,566 | 193,494 | 3/15/2040 | 5.39% | |
| OHIO ST UNIV | 618,000 | 621,775 | 595,511 | 6/1/2111 | 4.80% | |
| OHIO UNIV GEN RECPTS ATHENS | 300,000 | 300,000 | 310,158 | 12/1/2114 | 5.59% | |
| PORT AUTH OF NEW YORK & NEW JE | 95,000 | 99,483 | 119,001 | 12/1/2029 | 6.04% | |
| PORT AUTH OF NEW YORK & NEW JE | 355,000 | 351,713 | 427,818 | 11/1/2040 | 5.65% | |
| PORT AUTH OF NEW YORK & NEW JE | 25,000 | 30,522 | 30,168 | 11/1/2040 | 5.65% | |
| PORT AUTH OF NEW YORK & NEW JE | 635,000 | 635,000 | 708,800 | 8/1/2046 | 4.96% | |
| PORT AUTH OF NEW YORK & NEW JE | 110,000 | 110,000 | 110,823 | 10/1/2062 | 4.46% | |
| PROVINCE OF QUEBEC CANADA | 170,000 | 212,497 | 211,002 | 1/30/2026 | 6.35% | |
| RBS SECURITIES TRI REPO | 6,710,545 | 6,710,545 | 6,710,545 | 1/3/2017 | | |
| REPUBLIC OF POLAND GOVERNMENT | 108,000 | 107,130 | 110,458 | 1/22/2024 | 4.00% | |
| SOCIETE GENERALE TRI REPO | 2,019,345 | 2,019,345 | 2,019,345 | 1/3/2017 | 0.50% | |
| UNIV OF CALIFORNIA CA REVENUES | 85,000 | 90,980 | 81,377 | 5/15/2039 | 4.86% | |
| UNIV OF CALIFORNIA CA REVENUES | 95,000 | 95,992 | 90,586 | 5/15/2115 | 4.77% | |
| US 10 YR TREAS NTS FUTURE(CBT) | 14 | — | 2,625 | | EXP | |
| US ULTRA BOND (CBT) | 49 | — | 128,625 | | EXP | |
| **TOTAL OTHER INVESTMENTS** | | $ 18,870,122 | $ 19,297,929 | | | |
| **INTEREST-BEARING CASH** | | | | | | |
| AUD (AUSTRALIAN DOLLARS) | | $ — | $ — | | | |
| BANK OF TOKYO TD | 4,115,895 | 4,115,895 | 4,115,895 | 1/3/2017 | 0.55% | |
| BANK OF TOKYO TD | 1,645,905 | 1,645,905 | 1,645,905 | 1/3/2017 | 0.55% | |
| BRL (BRAZILIAN REAL) | 2,127 | 624 | 654 | | | |
| CAD (CANADIAN DOLLARS) | 14,498 | 10,811 | 10,811 | | | |
| CHF (SWISS FRANC) | 67 | 66 | 66 | | | |
| EUR (EURO) | 100,065 | 106,134 | 105,543 | | | |
| GBP (GREAT BRITISH POUNDS) | (13,070) | (16,597) | (16,150) | | | |
| HKD (HONG KONG DOLLARS) | 31,169 | 4,019 | 4,020 | | | |
| ICAP CAPITAL MKT TD | 3,975,061 | 3,975,061 | 3,975,061 | 1/3/2017 | 0.50% | |
| ICAP CAPITAL MKT TD | 1,899,177 | 1,899,177 | 1,899,177 | 1/3/2017 | 0.51% | |
| JPY (JAPANESE YEN) | (2,609) | (22) | (22) | | | |
| KRW (SOUTH KOREAN WON) | 11 | — | — | | | |

| Description of Investment Including Identity of, Issue, Maturity Date, Rate of Interest | Par Value | Cost | Fair Value | Maturity Date | Interest Rate | Par Value Restricted Under Lending Agreement |
|---|---|---|---|---|---|---|
| **INTEREST BEARING CASH** | | | | | | |
| LUMMIS (J M) TD | 477,905 | 477,905 | 477,905 | 1/3/2017 | 0.51% | |
| MXN (MEXICAN PESO) | 296,700 | 17,434 | 14,402 | | | |
| NORDEA BK FINLAND PLC C/D | 440,000 | 440,000 | 440,000 | 4/26/2017 | VAR | |
| NZD (NEW ZEALAND DOLLAR) | 11,104 | 7,910 | 7,743 | | | |
| SEK (SWEDISH KRONA) | — | — | — | | | |
| TWD (TAIWAN DOLLAR) | 191,649 | 6,100 | 5,946 | | | |
| **TOTAL INTEREST-BEARING CASH** | | $ 12,690,422 | $ 12,686,956 | | | |
| **INSURANCE COMPANY GENERAL** | | | | | | |
| PRUDENTIAL IPG GR2385 GENERAL ACCOUNT | | $ 951,112 | $ 951,112 | | | |
| PRUDENTIAL IPG GR1835 GENERAL ACCOUNT | | 1,733,209 | 1,733,209 | | | |
| **TOTAL INSURANCE COMPANY GENERAL** | | $ 2,684,321 | $ 2,684,321 | | | |
| **TOTAL INVESTMENTS AT FAIR VALUE** | | $ 2,474,247,683 | $ 2,950,731,272 | | | |

FORM 5500, SCHEDULE H, PART IV, LINE 4i SCHEDULE OF ASSETS
(ACQUIRED AND DISPOSED OF WITHIN THE YEAR) FOR THE YEAR ENDED DECEMBER 31, 2016

| IDENTITY OF ISSUE, BORROWER, LESSOR, OR SIMILAR PARTY | DESCRIPTION OF INVESTMENT, INCLUDING MATURITY DATE, RATE OF INTEREST, COLLATERAL, PAR OR MATURITY VALUE | COST OF ACQUISITIONS | PROCEEDS OF DISPOSITIONS |
|---|---|---|---|
| ADIENT GLOBAL HOLDINGS LT 144A | 4.875% 08/15/2026 DD 08/19/16 | (200,000) | 203,250 |
| ALBERTSONS COS LLC / SAFE 144A | 6.625% 06/15/2024 DD 05/31/16 | (331,900) | 327,868 |
| AMC ENTERTAINMENT HOLDING 144A | 5.875% 11/15/2026 DD 11/08/16 | (85,000) | 85,425 |
| AMGEN INC 144A | 4.563% 06/15/2048 DD 06/14/16 | (1,301,112) | 1,225,785 |
| AMN HEALTHCARE INC | 5.125% 10/01/2024 DD 10/03/16 | (21,000) | 21,184 |
| ARAMARK SERVICES INC | 5.750% 03/15/2020 DD 09/15/13 | (258,125) | 258,150 |
| AUTOBAHN FDG CO DISC | 03/07/2016 | (1,449,501) | 1,449,500 |
| AVAGO 8/16 COV-LITE TLB | | (667,972) | 677,249 |
| AVIS BUDGET CAR RENTAL LL 144A | 6.375% 04/01/2024 DD 03/29/16 | (92,000) | 92,230 |
| BANCO ABC BRASIL SA | | — | 528 |
| BANCO POPOLARE SC | | (268,473) | 165,494 |
| BANK NOVA SCOTIA DISC | 03/17/2017 | (595,320) | 595,320 |
| BARCLAYS BANK PLC TRI REPO | 0.250% 11/30/2016 DD 11/29/16 | (1,599,104) | 1,599,104 |
| BARCLAYS BANK PLC TRI REPO | 0.260% 12/08/2016 DD 12/07/16 | (235,966) | 235,966 |
| BARCLAYS BANK PLC TRI REPO | 0.260% 12/07/2016 DD 12/06/16 | (219,689) | 219,689 |
| BARCLAYS BANK PLC TRI REPO | 0.500% 12/21/2016 DD 12/20/16 | (60,434) | 60,434 |
| BARCLAYS BANK PLC TRI REPO | 0.290% 11/16/2016 DD 11/15/16 | (119,903) | 119,903 |
| BARCLAYS BANK PLC TRI REPO | 0.290% 11/15/2016 DD 11/14/16 | (375,496) | 375,496 |
| BARCLAYS BANK PLC TRI REPO | 0.280% 11/17/2016 DD 11/16/16 | (241,392) | 241,392 |
| BARCLAYS BANK PLC TRI REPO | 0.250% 11/22/2016 DD 11/21/16 | (105,755) | 105,755 |
| BARCLAYS BANK PLC TRI REPO | 0.260% 11/25/2016 DD 11/23/16 | (1,659,926) | 1,659,926 |
| BARCLAYS BANK PLC TRI REPO | 0.250% 11/23/2016 DD 11/22/16 | (552,841) | 552,841 |
| BARCLAYS BANK PLC TRI REPO | 0.260% 11/28/2016 DD 11/25/16 | (710,527) | 710,527 |
| BARCLAYS BANK PLC TRI REPO | 0.260% 11/29/2016 DD 11/28/16 | (1,480,863) | 1,480,863 |
| BARCLAYS BANK PLC TRI REPO | 0.500% 12/22/2016 DD 12/21/16 | (28,530) | 28,530 |
| BARCLAYS BANK PLC TRI REPO | 0.520% 12/28/2016 DD 12/27/16 | (126,412) | 126,412 |
| BARTON CAP CORP DISC | 07/06/2016 | (698,938) | 698,938 |
| BARTON CAP CORP DISC | 11/07/2016 | (413,909) | 414,149 |
| BASF AKTIENGESELL DISC | 10/12/2016 | (1,489,770) | 1,489,770 |
| BMW US CAPITAL LLC 144A | 2.000% 04/11/2021 DD 04/11/16 | (718,193) | 716,419 |
| BNP PARIBAS CAT 1 REPO | 0.250% 03/23/2016 DD 03/22/16 | (185,187) | 185,187 |
| BNP PARIBAS CAT 1 REPO | 0.300% 03/18/2016 DD 03/17/16 | (147,204) | 147,204 |
| BNP PARIBAS CAT 1 REPO | 0.280% 03/21/2016 DD 03/18/16 | (152,074) | 152,074 |
| BNP PARIBAS CAT 1 REPO | 0.300% 03/29/2016 DD 03/28/16 | (132,604) | 132,604 |
| BNP PARIBAS CAT 1 REPO | 0.270% 05/05/2016 DD 05/04/16 | (57,874) | 57,874 |
| BNP PARIBAS CAT 1 REPO | 0.280% 05/18/2016 DD 05/17/16 | (25,866) | 25,866 |
| BNP PARIBAS CAT 1 REPO | 0.320% 01/26/2016 DD 01/25/16 | (204,388) | 204,388 |
| BNP PARIBAS CAT 1 REPO | 0.300% 01/27/2016 DD 01/26/16 | (436,904) | 436,904 |
| BNP PARIBAS CAT 1 REPO | 0.360% 01/25/2016 DD 01/22/16 | (249,623) | 249,623 |
| BNP PARIBAS CAT 1 REPO | 0.290% 02/02/2016 DD 02/01/16 | (216,361) | 216,361 |
| BNP PARIBAS CAT 1 REPO | 0.300% 01/28/2016 DD 01/27/16 | (140,930) | 140,930 |
| BNP PARIBAS CAT 1 REPO | 0.310% 02/09/2016 DD 02/08/16 | (154,306) | 154,306 |
| BNP PARIBAS CAT 1 REPO | 0.310% 02/03/2016 DD 02/02/16 | (111,897) | 111,897 |

FORM 5500, SCHEDULE H, PART IV, LINE 4i SCHEDULE OF ASSETS
(ACQUIRED AND DISPOSED OF WITHIN THE YEAR) FOR THE YEAR ENDED DECEMBER 31, 2016

| IDENTITY OF ISSUE, BORROWER, LESSOR, OR SIMILAR PARTY | DESCRIPTION OF INVESTMENT, INCLUDING MATURITY DATE, RATE OF INTEREST, COLLATERAL, PAR OR MATURITY VALUE | COST OF ACQUISITIONS | PROCEEDS OF DISPOSITIONS |
|---|---|---|---|
| BNP PARIBAS CAT 1 REPO | 0.310% 02/08/2016 DD 02/05/16 | (160,915) | 160,915 |
| BNP PARIBAS CAT 1 REPO | 0.330% 02/25/2016 DD 02/24/16 | (127,710) | 127,710 |
| BNP PARIBAS CAT 1 REPO | 0.280% 02/29/2016 DD 02/26/16 | (105,840) | 105,840 |
| BNP PARIBAS CAT 1 REPO | 0.300% 03/01/2016 DD 02/29/16 | (112,622) | 112,622 |
| BNP PARIBAS CAT 1 REPO | 0.300% 03/17/2016 DD 03/16/16 | (112,579) | 112,579 |
| BNP PARIBAS CAT 1 REPO | 0.290% 03/15/2016 DD 03/14/16 | (153,735) | 153,735 |
| BNP PARIBAS CAT 1 REPO | 0.280% 06/07/2016 DD 06/06/16 | (56,872) | 56,872 |
| BNP PARIBAS CAT 1 REPO | 0.340% 07/05/2016 DD 07/01/16 | (332,880) | 332,880 |
| BNP PARIBAS CAT 1 REPO | 0.310% 07/06/2016 DD 07/05/16 | (120,423) | 120,423 |
| BNP PARIBAS CAT 1 REPO | 0.320% 07/07/2016 DD 07/06/16 | (110,479) | 110,479 |
| BNP PARIBAS CAT 1 REPO | 0.300% 07/13/2016 DD 07/12/16 | (31,689) | 31,689 |
| BNP PARIBAS CAT 1 REPO | 0.280% 07/21/2016 DD 07/20/16 | (4,550) | 4,550 |
| BNP PARIBAS CAT 1 REPO | 0.290% 07/22/2016 DD 07/21/16 | (121,694) | 121,694 |
| BNP PARIBAS CAT 1 REPO | 0.310% 10/11/2016 DD 10/07/16 | (57,211) | 57,211 |
| BNP PARIBAS CAT 1 REPO | 0.310% 10/17/2016 DD 10/14/16 | (141,085) | 141,085 |
| BNP PARIBAS CAT 1 REPO | 0.320% 10/18/2016 DD 10/17/16 | (142,252) | 142,252 |
| BNP PARIBAS CAT 1 REPO | 0.280% 10/19/2016 DD 10/18/16 | (311,133) | 311,133 |
| BNP PARIBAS CAT 1 REPO | 0.290% 10/31/2016 DD 10/28/16 | (230,993) | 230,993 |
| BNP PARIBAS CAT 1 REPO | 0.320% 11/01/2016 DD 10/31/16 | (426,255) | 426,255 |
| BNP PARIBAS CAT 1 REPO | 0.280% 11/03/2016 DD 11/02/16 | (159,432) | 159,432 |
| BNP PARIBAS CAT 1 REPO | 0.290% 11/02/2016 DD 11/01/16 | (329,047) | 329,047 |
| BNP PARIBAS CAT 1 REPO | 0.300% 11/07/2016 DD 11/04/16 | (106,051) | 106,051 |
| BNP PARIBAS DISC | 03/14/2017 | (1,589,840) | 1,589,839 |
| BNP PARIBAS TRI REPO | 0.280% 12/14/2016 DD 12/13/16 | (131,087) | 131,087 |
| BNP PARIBAS TRI REPO | 0.480% 12/21/2016 DD 12/20/16 | (106,050) | 106,050 |
| BNP PARIBAS TRI REPO | 0.280% 11/17/2016 DD 11/16/16 | (144,407) | 144,407 |
| BNP PARIBAS TRI REPO | 0.250% 11/25/2016 DD 11/23/16 | (106,656) | 106,656 |
| BNP PARIBAS TRI REPO | 0.240% 11/23/2016 DD 11/22/16 | (126,116) | 126,116 |
| BNP PARIBAS TRI REPO | 0.260% 11/28/2016 DD 11/25/16 | (224,948) | 224,948 |
| BNP PARIBAS TRI REPO | 0.250% 11/29/2016 DD 11/28/16 | (216,007) | 216,007 |
| BNP PARIBAS TRI REPO | 0.450% 12/22/2016 DD 12/21/16 | (120,524) | 120,524 |
| BOA CAT 1 REPO REPO | 0.270% 03/22/2016 DD 03/21/16 | (180,759) | 180,759 |
| BOA CAT 1 REPO REPO | 0.290% 01/06/2016 DD 01/05/16 | (4,090,949) | 4,090,949 |
| BOA CAT 1 REPO REPO | 0.290% 01/05/2016 DD 01/04/16 | (6,905,199) | 6,905,199 |
| BOA CAT 1 REPO REPO | 0.290% 01/12/2016 DD 01/11/16 | (2,990,984) | 2,990,984 |
| BOA CAT 1 REPO REPO | 0.290% 01/13/2016 DD 01/12/16 | (3,166,674) | 3,166,674 |
| BOA CAT 1 REPO REPO | 0.290% 01/07/2016 DD 01/06/16 | (9,531,318) | 9,531,318 |
| BOA CAT 1 REPO REPO | 0.280% 01/08/2016 DD 01/07/16 | (6,191,721) | 6,191,721 |
| BOA CAT 1 REPO REPO | 0.290% 01/11/2016 DD 01/08/16 | (4,157,182) | 4,157,182 |
| BOA CAT 1 REPO REPO | 0.290% 01/20/2016 DD 01/19/16 | (278,516) | 278,516 |
| BOA CAT 1 REPO REPO | 0.290% 01/14/2016 DD 01/13/16 | (2,570,095) | 2,570,095 |
| BOA CAT 1 REPO REPO | 0.290% 01/15/2016 DD 01/14/16 | (997,599) | 997,599 |
| BOA CAT 1 REPO REPO | 0.290% 01/19/2016 DD 01/15/16 | (524,069) | 524,069 |

FORM 5500, SCHEDULE H, PART IV, LINE 4i SCHEDULE OF ASSETS
(ACQUIRED AND DISPOSED OF WITHIN THE YEAR) FOR THE YEAR ENDED DECEMBER 31, 2016

| IDENTITY OF ISSUE, BORROWER, LESSOR, OR SIMILAR PARTY | DESCRIPTION OF INVESTMENT, INCLUDING MATURITY DATE, RATE OF INTEREST, COLLATERAL, PAR OR MATURITY VALUE | COST OF ACQUISITIONS | PROCEEDS OF DISPOSITIONS |
|---|---|---|---|
| BOA CAT 1 REPO REPO | 0.300% 01/26/2016 DD 01/25/16 | (131,148) | 131,148 |
| BOA CAT 1 REPO REPO | 0.320% 01/25/2016 DD 01/22/16 | (127,362) | 127,362 |
| BOA CAT 1 REPO REPO | 0.300% 02/02/2016 DD 02/01/16 | (229,034) | 229,034 |
| BOA CAT 1 REPO REPO | 0.290% 01/27/2016 DD 01/26/16 | (264,697) | 264,697 |
| BOA CAT 1 REPO REPO | 0.300% 02/03/2016 DD 02/02/16 | (121,407) | 121,407 |
| BOA CAT 1 REPO REPO | 0.310% 02/05/2016 DD 02/04/16 | (195,997) | 195,997 |
| BOA CAT 1 REPO REPO | 0.320% 02/12/2016 DD 02/11/16 | (121,158) | 121,158 |
| BOA CAT 1 REPO REPO | 0.300% 08/29/2016 DD 08/26/16 | (386,879) | 386,879 |
| BOA CAT 1 REPO REPO | 0.300% 09/09/2016 DD 09/08/16 | (725,781) | 725,781 |
| BOA CAT 1 REPO REPO | 0.320% 09/12/2016 DD 09/09/16 | (1,627,473) | 1,627,473 |
| BOA CAT 1 REPO REPO | 0.310% 09/13/2016 DD 09/12/16 | (940,292) | 940,292 |
| BOA CAT 1 REPO REPO | 0.310% 09/14/2016 DD 09/13/16 | (1,247,742) | 1,247,742 |
| BOA CAT 1 REPO REPO | 0.310% 09/15/2016 DD 09/14/16 | (1,231,717) | 1,231,717 |
| BOA CAT 1 REPO REPO | 0.320% 09/16/2016 DD 09/15/16 | (493,676) | 493,676 |
| BOA CAT 1 REPO REPO | 0.280% 09/22/2016 DD 09/21/16 | (734,575) | 734,575 |
| BOA CAT 1 REPO REPO | 0.280% 09/20/2016 DD 09/19/16 | (586,350) | 586,350 |
| BOA CAT 1 REPO REPO | 0.280% 09/21/2016 DD 09/20/16 | (228,560) | 228,560 |
| BOA CAT 1 REPO REPO | 0.290% 09/23/2016 DD 09/22/16 | (874,093) | 874,093 |
| BOA CAT 1 REPO REPO | 0.300% 09/26/2016 DD 09/23/16 | (918,689) | 918,689 |
| BOA CAT 1 REPO REPO | 0.300% 09/27/2016 DD 09/26/16 | (350,232) | 350,232 |
| BOA CAT 1 REPO REPO | 0.370% 09/28/2016 DD 09/27/16 | (488,719) | 488,719 |
| BOA CAT 1 REPO REPO | 0.380% 09/29/2016 DD 09/28/16 | (688,774) | 688,774 |
| BOA CAT 1 REPO REPO | 0.420% 09/30/2016 DD 09/29/16 | (567,291) | 567,291 |
| BOA CAT 1 REPO REPO | 0.280% 06/03/2016 DD 06/02/16 | (65,812) | 65,812 |
| BOA CAT 1 REPO REPO | 0.310% 06/14/2016 DD 06/13/16 | (25,906) | 25,906 |
| BOA CAT 1 REPO REPO | 0.320% 06/17/2016 DD 06/16/16 | (170,621) | 170,621 |
| BOA CAT 1 REPO REPO | 0.310% 06/21/2016 DD 06/20/16 | (256,817) | 256,817 |
| BOA CAT 1 REPO REPO | 0.340% 06/24/2016 DD 06/23/16 | (199,167) | 199,167 |
| BOA CAT 1 REPO REPO | 0.300% 06/22/2016 DD 06/21/16 | (185,370) | 185,370 |
| BOA CAT 1 REPO REPO | 0.320% 06/23/2016 DD 06/22/16 | (170,790) | 170,790 |
| BOA CAT 1 REPO REPO | 0.340% 07/05/2016 DD 07/01/16 | (732,187) | 732,187 |
| BOA CAT 1 REPO REPO | 0.310% 07/06/2016 DD 07/05/16 | (144,839) | 144,839 |
| BOA CAT 1 REPO REPO | 0.320% 07/07/2016 DD 07/06/16 | (104,169) | 104,169 |
| BOA CAT 1 REPO REPO | 0.300% 07/26/2016 DD 07/25/16 | (111,913) | 111,913 |
| BOA CAT 1 REPO REPO | 0.300% 07/28/2016 DD 07/27/16 | (156,027) | 156,027 |
| BOA CAT 1 REPO REPO | 0.290% 07/27/2016 DD 07/26/16 | (206,228) | 206,228 |
| BOA CAT 1 REPO REPO | 0.300% 07/29/2016 DD 07/28/16 | (137,051) | 137,051 |
| BOA CAT 1 REPO REPO | 0.330% 08/05/2016 DD 08/04/16 | (111,270) | 111,270 |
| BOA CAT 1 REPO REPO | 0.330% 08/08/2016 DD 08/05/16 | (105,130) | 105,130 |
| BOA CAT 1 REPO REPO | 0.320% 08/15/2016 DD 08/12/16 | (3,329,330) | 3,329,330 |
| BOA CAT 1 REPO REPO | 0.310% 08/11/2016 DD 08/10/16 | (102,052) | 102,052 |
| BOA CAT 1 REPO REPO | 0.330% 08/16/2016 DD 08/15/16 | (1,111,017) | 1,111,017 |
| BOA CAT 1 REPO REPO | 0.320% 08/17/2016 DD 08/16/16 | (1,699,285) | 1,699,285 |

FORM 5500, SCHEDULE H, PART IV, LINE 4i SCHEDULE OF ASSETS
(ACQUIRED AND DISPOSED OF WITHIN THE YEAR) FOR THE YEAR ENDED DECEMBER 31, 2016

| IDENTITY OF ISSUE, BORROWER, LESSOR, OR SIMILAR PARTY | DESCRIPTION OF INVESTMENT, INCLUDING MATURITY DATE, RATE OF INTEREST, COLLATERAL, PAR OR MATURITY VALUE | COST OF ACQUISITIONS | PROCEEDS OF DISPOSITIONS |
|---|---|---|---|
| BOA CAT 1 REPO REPO | 0.290% 08/23/2016 DD 08/22/16 | (148,381) | 148,381 |
| BOA CAT 1 REPO REPO | 0.310% 08/19/2016 DD 08/18/16 | (142,826) | 142,826 |
| BOA CAT 1 REPO REPO | 0.310% 08/22/2016 DD 08/19/16 | (263,277) | 263,277 |
| BOA CAT 1 REPO REPO | 0.270% 08/24/2016 DD 08/23/16 | (393,711) | 393,711 |
| BOA CAT 1 REPO REPO | 0.330% 10/04/2016 DD 10/03/16 | (111,922) | 111,922 |
| BOA CAT 1 REPO REPO | 0.370% 10/05/2016 DD 10/04/16 | (126,844) | 126,844 |
| BOA CAT 1 REPO REPO | 0.350% 10/06/2016 DD 10/05/16 | (331,897) | 331,897 |
| BOA CAT 1 REPO REPO | 0.340% 10/07/2016 DD 10/06/16 | (294,232) | 294,232 |
| BOA CAT 1 REPO REPO | 0.330% 10/13/2016 DD 10/12/16 | (381,905) | 381,905 |
| BOA CAT 1 REPO REPO | 0.300% 10/12/2016 DD 10/11/16 | (144,811) | 144,811 |
| BOA CAT 1 REPO REPO | 0.310% 10/17/2016 DD 10/14/16 | (1,262,646) | 1,262,646 |
| BOA CAT 1 REPO REPO | 0.320% 10/18/2016 DD 10/17/16 | (6,568,194) | 6,568,194 |
| BOA CAT 1 REPO REPO | 0.290% 10/19/2016 DD 10/18/16 | (4,663,284) | 4,663,284 |
| BOA CAT 1 REPO REPO | 0.270% 10/20/2016 DD 10/19/16 | (4,199,948) | 4,199,948 |
| BOA CAT 1 REPO REPO | 0.290% 10/21/2016 DD 10/20/16 | (1,001,678) | 1,001,678 |
| BOA CAT 1 REPO REPO | 0.270% 10/24/2016 DD 10/21/16 | (1,009,349) | 1,009,349 |
| BOA CAT 1 REPO REPO | 0.300% 10/25/2016 DD 10/24/16 | (779,512) | 779,512 |
| BOA CAT 1 REPO REPO | 0.300% 10/27/2016 DD 10/26/16 | (2,212,571) | 2,212,571 |
| BOA CAT 1 REPO REPO | 0.280% 10/26/2016 DD 10/25/16 | (529,476) | 529,476 |
| BOA CAT 1 REPO REPO | 0.310% 10/28/2016 DD 10/27/16 | (1,432,239) | 1,432,239 |
| BOA CAT 1 REPO REPO | 0.290% 10/31/2016 DD 10/28/16 | (200,848) | 200,848 |
| BOA CAT 1 REPO REPO | 0.310% 11/01/2016 DD 10/31/16 | (1,954,305) | 1,954,305 |
| BOA CAT 1 REPO REPO | 0.280% 11/03/2016 DD 11/02/16 | (1,387,918) | 1,387,918 |
| BOA CAT 1 REPO REPO | 0.280% 11/02/2016 DD 11/01/16 | (1,309,018) | 1,309,018 |
| BOA CAT 1 REPO REPO | 0.290% 11/04/2016 DD 11/03/16 | (1,308,679) | 1,308,679 |
| BOA CAT 1 REPO REPO | 0.290% 11/07/2016 DD 11/04/16 | (466,934) | 466,934 |
| BUILDERS FIRSTSOURCE 8/16 TLB | | (270,746) | 275,191 |
| BZW CAT 1 REPO REPO | 0.280% 04/06/2016 DD 04/05/16 | (231,165) | 231,165 |
| BZW CAT 1 REPO REPO | 0.320% 04/04/2016 DD 04/01/16 | (820,032) | 820,032 |
| BZW CAT 1 REPO REPO | 0.310% 04/05/2016 DD 04/04/16 | (138,561) | 138,561 |
| BZW CAT 1 REPO REPO | 0.280% 04/07/2016 DD 04/06/16 | (674,008) | 674,008 |
| BZW CAT 1 REPO REPO | 0.290% 04/08/2016 DD 04/07/16 | (145,973) | 145,973 |
| BZW CAT 1 REPO REPO | 0.300% 05/16/2016 DD 05/13/16 | (180,255) | 180,255 |
| BZW CAT 1 REPO REPO | 0.300% 01/05/2016 DD 01/04/16 | (1,060,744) | 1,060,744 |
| BZW CAT 1 REPO REPO | 0.300% 01/12/2016 DD 01/11/16 | (3,420,105) | 3,420,105 |
| BZW CAT 1 REPO REPO | 0.300% 01/19/2016 DD 01/15/16 | (624,033) | 624,033 |
| BZW CAT 1 REPO REPO | 0.290% 01/20/2016 DD 01/19/16 | (315,844) | 315,844 |
| BZW CAT 1 REPO REPO | 0.290% 01/13/2016 DD 01/12/16 | (4,158,334) | 4,158,334 |
| BZW CAT 1 REPO REPO | 0.290% 01/14/2016 DD 01/13/16 | (2,657,103) | 2,657,103 |
| BZW CAT 1 REPO REPO | 0.290% 01/15/2016 DD 01/14/16 | (1,311,837) | 1,311,837 |
| BZW CAT 1 REPO REPO | 0.340% 01/25/2016 DD 01/22/16 | (6,509) | 6,509 |
| BZW CAT 1 REPO REPO | 0.300% 02/02/2016 DD 02/01/16 | (1,467,559) | 1,467,559 |
| BZW CAT 1 REPO REPO | 0.300% 01/27/2016 DD 01/26/16 | (893,640) | 893,640 |

FORM 5500, SCHEDULE H, PART IV, LINE 4i SCHEDULE OF ASSETS
(ACQUIRED AND DISPOSED OF WITHIN THE YEAR) FOR THE YEAR ENDED DECEMBER 31, 2016

| IDENTITY OF ISSUE, BORROWER, LESSOR, OR SIMILAR PARTY | DESCRIPTION OF INVESTMENT, INCLUDING MATURITY DATE, RATE OF INTEREST, COLLATERAL, PAR OR MATURITY VALUE | COST OF ACQUISITIONS | PROCEEDS OF DISPOSITIONS |
|---|---|---|---|
| BZW CAT 1 REPO REPO | 0.300% 01/28/2016 DD 01/27/16 | (581,430) | 581,430 |
| BZW CAT 1 REPO REPO | 0.320% 01/29/2016 DD 01/28/16 | (195,531) | 195,531 |
| BZW CAT 1 REPO REPO | 0.340% 02/01/2016 DD 01/29/16 | (160,097) | 160,097 |
| BZW CAT 1 REPO REPO | 0.310% 02/03/2016 DD 02/02/16 | (590,398) | 590,398 |
| BZW CAT 1 REPO REPO | 0.320% 02/05/2016 DD 02/04/16 | (269,638) | 269,638 |
| BZW CAT 1 REPO REPO | 0.320% 02/17/2016 DD 02/16/16 | (127,341) | 127,341 |
| BZW CAT 1 REPO REPO | 0.310% 02/10/2016 DD 02/09/16 | (119,232) | 119,232 |
| BZW CAT 1 REPO REPO | 0.320% 02/12/2016 DD 02/11/16 | (113,150) | 113,150 |
| BZW CAT 1 REPO REPO | 0.280% 02/24/2016 DD 02/23/16 | (90,846) | 90,846 |
| BZW CAT 1 REPO REPO | 0.300% 02/23/2016 DD 02/22/16 | (126,412) | 126,412 |
| BZW CAT 1 REPO REPO | 0.280% 03/02/2016 DD 03/01/16 | (128,047) | 128,047 |
| BZW CAT 1 REPO REPO | 0.280% 03/03/2016 DD 03/02/16 | (123,986) | 123,986 |
| BZW CAT 1 REPO REPO | 0.300% 02/26/2016 DD 02/25/16 | (275,966) | 275,966 |
| BZW CAT 1 REPO REPO | 0.270% 02/29/2016 DD 02/26/16 | (233,116) | 233,116 |
| BZW CAT 1 REPO REPO | 0.290% 03/07/2016 DD 03/04/16 | (13,165) | 13,165 |
| BZW CAT 1 REPO REPO | 0.310% 03/16/2016 DD 03/15/16 | (112,144) | 112,144 |
| BZW CAT 1 REPO REPO | 0.300% 03/11/2016 DD 03/10/16 | (87,326) | 87,326 |
| BZW CAT 1 REPO REPO | 0.300% 03/15/2016 DD 03/14/16 | (59,831) | 59,831 |
| BZW CAT 1 REPO REPO | 0.310% 08/26/2016 DD 08/25/16 | (1,517,512) | 1,517,512 |
| BZW CAT 1 REPO REPO | 0.310% 08/29/2016 DD 08/26/16 | (599,699) | 599,699 |
| BZW CAT 1 REPO REPO | 0.320% 09/14/2016 DD 09/13/16 | (3,572,113) | 3,572,113 |
| BZW CAT 1 REPO REPO | 0.280% 06/02/2016 DD 06/01/16 | (54,539) | 54,539 |
| BZW CAT 1 REPO REPO | 0.290% 06/08/2016 DD 06/07/16 | (102,158) | 102,158 |
| BZW CAT 1 REPO REPO | 0.280% 06/07/2016 DD 06/06/16 | (105,497) | 105,497 |
| BZW CAT 1 REPO REPO | 0.320% 07/06/2016 DD 07/05/16 | (1,106,537) | 1,106,537 |
| BZW CAT 1 REPO REPO | 0.320% 07/07/2016 DD 07/06/16 | (961,299) | 961,299 |
| BZW CAT 1 REPO REPO | 0.310% 07/13/2016 DD 07/12/16 | (556,818) | 556,818 |
| BZW CAT 1 REPO REPO | 0.320% 07/11/2016 DD 07/08/16 | (232,321) | 232,321 |
| BZW CAT 1 REPO REPO | 0.300% 07/14/2016 DD 07/13/16 | (463,034) | 463,034 |
| BZW CAT 1 REPO REPO | 0.320% 07/15/2016 DD 07/14/16 | (177,682) | 177,682 |
| BZW CAT 1 REPO REPO | 0.280% 07/20/2016 DD 07/19/16 | (207,792) | 207,792 |
| BZW CAT 1 REPO REPO | 0.330% 07/18/2016 DD 07/15/16 | (594,412) | 594,412 |
| BZW CAT 1 REPO REPO | 0.300% 07/19/2016 DD 07/18/16 | (253,592) | 253,592 |
| BZW CAT 1 REPO REPO | 0.320% 07/25/2016 DD 07/22/16 | (414,435) | 414,435 |
| BZW CAT 1 REPO REPO | 0.280% 07/21/2016 DD 07/20/16 | (135,268) | 135,268 |
| BZW CAT 1 REPO REPO | 0.300% 07/28/2016 DD 07/27/16 | (295,693) | 295,693 |
| BZW CAT 1 REPO REPO | 0.300% 07/26/2016 DD 07/25/16 | (278,702) | 278,702 |
| BZW CAT 1 REPO REPO | 0.300% 07/27/2016 DD 07/26/16 | (454,775) | 454,775 |
| BZW CAT 1 REPO REPO | 0.320% 08/02/2016 DD 08/01/16 | (232,629) | 232,629 |
| BZW CAT 1 REPO REPO | 0.300% 07/29/2016 DD 07/28/16 | (322,232) | 322,232 |
| BZW CAT 1 REPO REPO | 0.330% 08/01/2016 DD 07/29/16 | (77,772) | 77,772 |
| BZW CAT 1 REPO REPO | 0.320% 08/03/2016 DD 08/02/16 | (189,350) | 189,350 |
| BZW CAT 1 REPO REPO | 0.320% 08/04/2016 DD 08/03/16 | (226,293) | 226,293 |

FORM 5500, SCHEDULE H, PART IV, LINE 4i SCHEDULE OF ASSETS
(ACQUIRED AND DISPOSED OF WITHIN THE YEAR) FOR THE YEAR ENDED DECEMBER 31, 2016

| IDENTITY OF ISSUE, BORROWER, LESSOR, OR SIMILAR PARTY | DESCRIPTION OF INVESTMENT, INCLUDING MATURITY DATE, RATE OF INTEREST, COLLATERAL, PAR OR MATURITY VALUE | COST OF ACQUISITIONS | PROCEEDS OF DISPOSITIONS |
|---|---|---|---|
| BZW CAT 1 REPO REPO | 0.310% 08/10/2016 DD 08/09/16 | (104,663) | 104,663 |
| BZW CAT 1 REPO REPO | 0.320% 08/09/2016 DD 08/08/16 | (104,893) | 104,893 |
| BZW CAT 1 REPO REPO | 0.320% 08/15/2016 DD 08/12/16 | (6,020,938) | 6,020,938 |
| BZW CAT 1 REPO REPO | 0.320% 08/12/2016 DD 08/11/16 | (116,365) | 116,365 |
| BZW CAT 1 REPO REPO | 0.330% 08/16/2016 DD 08/15/16 | (1,459,519) | 1,459,519 |
| BZW CAT 1 REPO REPO | 0.320% 08/22/2016 DD 08/19/16 | (341,468) | 341,468 |
| BZW CAT 1 REPO REPO | 0.320% 08/18/2016 DD 08/17/16 | (2,790,197) | 2,790,197 |
| BZW CAT 1 REPO REPO | 0.320% 08/19/2016 DD 08/18/16 | (175,127) | 175,127 |
| BZW CAT 1 REPO REPO | 0.310% 08/23/2016 DD 08/22/16 | (188,292) | 188,292 |
| BZW CAT 1 REPO REPO | 0.350% 10/07/2016 DD 10/06/16 | (134,643) | 134,643 |
| BZW CAT 1 REPO REPO | 0.370% 10/06/2016 DD 10/05/16 | (145,434) | 145,434 |
| BZW CAT 1 REPO REPO | 0.330% 10/13/2016 DD 10/12/16 | (105,369) | 105,369 |
| BZW CAT 1 REPO REPO | 0.340% 10/14/2016 DD 10/13/16 | (50,456) | 50,456 |
| BZW CAT 1 REPO REPO | 0.320% 10/18/2016 DD 10/17/16 | (153,817) | 153,817 |
| BZW CAT 1 REPO REPO | 0.270% 10/20/2016 DD 10/19/16 | (109,227) | 109,227 |
| BZW CAT 1 REPO REPO | 0.290% 10/19/2016 DD 10/18/16 | (252,679) | 252,679 |
| BZW CAT 1 REPO REPO | 0.280% 10/21/2016 DD 10/20/16 | (106,767) | 106,767 |
| BZW CAT 1 REPO REPO | 0.270% 10/24/2016 DD 10/21/16 | (135,430) | 135,430 |
| BZW CAT 1 REPO REPO | 0.320% 11/01/2016 DD 10/31/16 | (468,633) | 468,633 |
| BZW CAT 1 REPO REPO | 0.290% 10/31/2016 DD 10/28/16 | (215,792) | 215,792 |
| BZW CAT 1 REPO REPO | 0.280% 11/02/2016 DD 11/01/16 | (200,264) | 200,264 |
| BZW CAT 1 REPO REPO | 0.280% 11/03/2016 DD 11/02/16 | (95,137) | 95,137 |
| BZW CAT 1 REPO REPO | 0.300% 11/07/2016 DD 11/04/16 | (106,966) | 106,966 |
| CAIXABANK SA | | (39,703) | 41,602 |
| CAIXABANK SA | | (54,483) | 47,133 |
| CAMELOT FINANCE SA 144A | 7.875% 10/15/2024 DD 10/03/16 | (38,000) | 38,475 |
| CBS RADIO INC 144A | 7.250% 11/01/2024 DD 10/17/16 | (100,000) | 102,375 |
| CENTENE CORP 144A | 5.625% 02/15/2021 DD 02/11/16 | (113,000) | 119,215 |
| CENTENE CORP 144A | 6.125% 02/15/2024 DD 02/11/16 | (113,000) | 119,995 |
| CHARIOT FDG LLC DISC | 07/01/2016 | (995,797) | 999,107 |
| CHENIERE CORPUS CHRISTI H 144A | 7.000% 06/30/2024 DD 05/18/16 | (100,000) | 101,250 |
| CIESCO LLC DISC | 05/16/2016 | (1,398,005) | 1,398,005 |
| CITIBANK CAT 1 REPO | 0.260% 03/24/2016 DD 03/23/16 | (108,107) | 108,107 |
| CITIBANK CAT 1 REPO | 0.310% 04/01/2016 DD 03/31/16 | (97,245) | 97,245 |
| CITIBANK CAT 1 REPO | 0.280% 04/06/2016 DD 04/05/16 | (5,210) | 5,210 |
| CITIBANK CAT 1 REPO | 0.280% 04/08/2016 DD 04/07/16 | (144,465) | 144,465 |
| CITIBANK CAT 1 REPO | 0.280% 05/10/2016 DD 05/09/16 | (119,511) | 119,511 |
| CITIBANK CAT 1 REPO | 0.300% 05/17/2016 DD 05/16/16 | (131,055) | 131,055 |
| CITIBANK CAT 1 REPO | 0.290% 01/06/2016 DD 01/05/16 | (15,778,361) | 15,778,361 |
| CITIBANK CAT 1 REPO | 0.290% 01/05/2016 DD 01/04/16 | (11,800,082) | 11,800,082 |
| CITIBANK CAT 1 REPO | 0.290% 01/12/2016 DD 01/11/16 | (8,364,996) | 8,364,996 |
| CITIBANK CAT 1 REPO | 0.290% 01/13/2016 DD 01/12/16 | (7,160,067) | 7,160,067 |
| CITIBANK CAT 1 REPO | 0.290% 01/07/2016 DD 01/06/16 | (16,539,023) | 16,539,023 |

FORM 5500, SCHEDULE H, PART IV, LINE 4i SCHEDULE OF ASSETS
(ACQUIRED AND DISPOSED OF WITHIN THE YEAR) FOR THE YEAR ENDED DECEMBER 31, 2016

| IDENTITY OF ISSUE, BORROWER, LESSOR, OR SIMILAR PARTY | DESCRIPTION OF INVESTMENT, INCLUDING MATURITY DATE, RATE OF INTEREST, COLLATERAL, PAR OR MATURITY VALUE | COST OF ACQUISITIONS | PROCEEDS OF DISPOSITIONS |
|---|---|---|---|
| CITIBANK CAT 1 REPO | 0.280% 01/08/2016 DD 01/07/16 | (18,121,588) | 18,121,588 |
| CITIBANK CAT 1 REPO | 0.290% 01/11/2016 DD 01/08/16 | (10,575,943) | 10,575,943 |
| CITIBANK CAT 1 REPO | 0.290% 01/20/2016 DD 01/19/16 | (1,171,571) | 1,171,571 |
| CITIBANK CAT 1 REPO | 0.290% 01/14/2016 DD 01/13/16 | (4,110,026) | 4,110,026 |
| CITIBANK CAT 1 REPO | 0.280% 01/15/2016 DD 01/14/16 | (2,256,918) | 2,256,918 |
| CITIBANK CAT 1 REPO | 0.290% 01/19/2016 DD 01/15/16 | (1,586,406) | 1,586,406 |
| CITIBANK CAT 1 REPO | 0.310% 01/26/2016 DD 01/25/16 | (358,669) | 358,669 |
| CITIBANK CAT 1 REPO | 0.300% 01/27/2016 DD 01/26/16 | (825,780) | 825,780 |
| CITIBANK CAT 1 REPO | 0.300% 01/21/2016 DD 01/20/16 | (1,381,162) | 1,381,162 |
| CITIBANK CAT 1 REPO | 0.300% 01/22/2016 DD 01/21/16 | (408,115) | 408,115 |
| CITIBANK CAT 1 REPO | 0.340% 01/25/2016 DD 01/22/16 | (375,558) | 375,558 |
| CITIBANK CAT 1 REPO | 0.300% 02/02/2016 DD 02/01/16 | (710,977) | 710,977 |
| CITIBANK CAT 1 REPO | 0.310% 02/03/2016 DD 02/02/16 | (394,088) | 394,088 |
| CITIBANK CAT 1 REPO | 0.300% 01/28/2016 DD 01/27/16 | (753,437) | 753,437 |
| CITIBANK CAT 1 REPO | 0.310% 01/29/2016 DD 01/28/16 | (310,250) | 310,250 |
| CITIBANK CAT 1 REPO | 0.320% 02/01/2016 DD 01/29/16 | (325,300) | 325,300 |
| CITIBANK CAT 1 REPO | 0.300% 02/09/2016 DD 02/08/16 | (132,643) | 132,643 |
| CITIBANK CAT 1 REPO | 0.310% 02/10/2016 DD 02/09/16 | (207,430) | 207,430 |
| CITIBANK CAT 1 REPO | 0.310% 02/08/2016 DD 02/05/16 | (252,772) | 252,772 |
| CITIBANK CAT 1 REPO | 0.310% 02/17/2016 DD 02/16/16 | (211,891) | 211,891 |
| CITIBANK CAT 1 REPO | 0.320% 02/12/2016 DD 02/11/16 | (168,567) | 168,567 |
| CITIBANK CAT 1 REPO | 0.300% 02/19/2016 DD 02/18/16 | (170,842) | 170,842 |
| CITIBANK CAT 1 REPO | 0.300% 02/22/2016 DD 02/19/16 | (297,665) | 297,665 |
| CITIBANK CAT 1 REPO | 0.290% 02/23/2016 DD 02/22/16 | (185,820) | 185,820 |
| CITIBANK CAT 1 REPO | 0.280% 02/24/2016 DD 02/23/16 | (144,130) | 144,130 |
| CITIBANK CAT 1 REPO | 0.280% 03/03/2016 DD 03/02/16 | (120,530) | 120,530 |
| CITIBANK CAT 1 REPO | 0.300% 02/26/2016 DD 02/25/16 | (159,538) | 159,538 |
| CITIBANK CAT 1 REPO | 0.280% 03/02/2016 DD 03/01/16 | (121,735) | 121,735 |
| CITIBANK CAT 1 REPO | 0.280% 03/10/2016 DD 03/09/16 | (121,962) | 121,962 |
| CITIBANK CAT 1 REPO | 0.290% 03/04/2016 DD 03/03/16 | (151,695) | 151,695 |
| CITIBANK CAT 1 REPO | 0.280% 03/08/2016 DD 03/07/16 | (95,330) | 95,330 |
| CITIBANK CAT 1 REPO | 0.280% 03/09/2016 DD 03/08/16 | (131,742) | 131,742 |
| CITIBANK CAT 1 REPO | 0.290% 03/14/2016 DD 03/11/16 | (114,846) | 114,846 |
| CITIBANK CAT 1 REPO | 0.420% 09/29/2016 DD 09/28/16 | (16,965) | 16,965 |
| CITIBANK CAT 1 REPO | 0.320% 06/17/2016 DD 06/16/16 | (9,915) | 9,915 |
| CITIBANK CAT 1 REPO | 0.380% 10/05/2016 DD 10/04/16 | (93,236) | 93,236 |
| CITIBANK CAT 1 REPO | 0.270% 10/20/2016 DD 10/19/16 | (33,887) | 33,887 |
| CITIBANK CAT 1 REPO | 0.280% 10/21/2016 DD 10/20/16 | (36,431) | 36,431 |
| CITIBANK NY ST TRI REPO | 0.260% 12/01/2016 DD 11/30/16 | (174,124) | 174,124 |
| CITIBANK NY ST TRI REPO | 0.250% 12/05/2016 DD 12/02/16 | (166,780) | 166,780 |
| CITIBANK NY ST TRI REPO | 0.250% 12/07/2016 DD 12/06/16 | (162,928) | 162,928 |
| CITIBANK NY ST TRI REPO | 0.250% 12/08/2016 DD 12/07/16 | (169,982) | 169,982 |
| CITIBANK NY ST TRI REPO | 0.500% 12/21/2016 DD 12/20/16 | (121,945) | 121,945 |

FORM 5500, SCHEDULE H, PART IV, LINE 4i SCHEDULE OF ASSETS
(ACQUIRED AND DISPOSED OF WITHIN THE YEAR) FOR THE YEAR ENDED DECEMBER 31, 2016

| IDENTITY OF ISSUE, BORROWER, LESSOR, OR SIMILAR PARTY | DESCRIPTION OF INVESTMENT, INCLUDING MATURITY DATE, RATE OF INTEREST, COLLATERAL, PAR OR MATURITY VALUE | COST OF ACQUISITIONS | PROCEEDS OF DISPOSITIONS |
|---|---|---|---|
| CITIBANK NY ST TRI REPO | 0.270% 11/28/2016 DD 11/25/16 | (155,232) | 155,232 |
| CITIBANK NY ST TRI REPO | 0.500% 12/22/2016 DD 12/21/16 | (130,558) | 130,558 |
| CITIGROUP GLOBAL TRI REPO | 0.260% 12/01/2016 DD 11/30/16 | (187,805) | 187,805 |
| CITIGROUP GLOBAL TRI REPO | 0.250% 12/07/2016 DD 12/06/16 | (167,695) | 167,695 |
| CITIGROUP GLOBAL TRI REPO | 0.250% 12/08/2016 DD 12/07/16 | (184,971) | 184,971 |
| CITIGROUP GLOBAL TRI REPO | 0.270% 11/28/2016 DD 11/25/16 | (140,474) | 140,474 |
| CITIGROUP GLOBAL TRI REPO | 0.260% 11/29/2016 DD 11/28/16 | (109,187) | 109,187 |
| CITIGROUP GLOBAL TRI REPO | 0.500% 12/22/2016 DD 12/21/16 | (118,382) | 118,382 |
| COCA COLA CO DISC | 01/03/2017 | (905,726) | 912,313 |
| COLLATERALIZED CP DISC | 01/20/2017 | (1,891,822) | 1,891,821 |
| CONDUENT FINANCE INC / XE 144A | 10.500% 12/15/2024 DD 12/07/16 | (168,729) | 179,255 |
| COOPERAT CENT DISC | 02/17/2017 | (644,895) | 644,895 |
| CPPIB CAPITAL INC DISC | 08/16/2016 | (1,395,576) | 1,395,576 |
| CRC FDG LLC DISC | 08/04/2016 | (1,244,944) | 1,244,944 |
| CREDIT AGRICOLE 1 REPO | 0.260% 03/23/2016 DD 03/22/16 | (145,395) | 145,395 |
| CREDIT AGRICOLE 1 REPO | 0.300% 03/18/2016 DD 03/17/16 | (236,758) | 236,758 |
| CREDIT AGRICOLE 1 REPO | 0.280% 03/21/2016 DD 03/18/16 | (156,138) | 156,138 |
| CREDIT AGRICOLE 1 REPO | 0.260% 03/22/2016 DD 03/21/16 | (128,870) | 128,870 |
| CREDIT AGRICOLE 1 REPO | 0.290% 04/07/2016 DD 04/06/16 | (400,627) | 400,627 |
| CREDIT AGRICOLE 1 REPO | 0.290% 04/06/2016 DD 04/05/16 | (156,010) | 156,010 |
| CREDIT AGRICOLE 1 REPO | 0.290% 04/08/2016 DD 04/07/16 | (377,077) | 377,077 |
| CREDIT AGRICOLE 1 REPO | 0.290% 04/11/2016 DD 04/08/16 | (473,129) | 473,129 |
| CREDIT AGRICOLE 1 REPO | 0.290% 04/12/2016 DD 04/11/16 | (167,013) | 167,013 |
| CREDIT AGRICOLE 1 REPO | 0.270% 04/20/2016 DD 04/19/16 | (275,651) | 275,651 |
| CREDIT AGRICOLE 1 REPO | 0.280% 04/26/2016 DD 04/25/16 | (1,331,894) | 1,331,894 |
| CREDIT AGRICOLE 1 REPO | 0.270% 04/27/2016 DD 04/26/16 | (1,810,138) | 1,810,138 |
| CREDIT AGRICOLE 1 REPO | 0.270% 04/21/2016 DD 04/20/16 | (19,117) | 19,117 |
| CREDIT AGRICOLE 1 REPO | 0.260% 04/22/2016 DD 04/21/16 | (208,529) | 208,529 |
| CREDIT AGRICOLE 1 REPO | 0.290% 04/25/2016 DD 04/22/16 | (499,609) | 499,609 |
| CREDIT AGRICOLE 1 REPO | 0.280% 05/02/2016 DD 04/29/16 | (68,138) | 68,138 |
| CREDIT AGRICOLE 1 REPO | 0.270% 05/03/2016 DD 05/02/16 | (272,702) | 272,702 |
| CREDIT AGRICOLE 1 REPO | 0.270% 04/28/2016 DD 04/27/16 | (1,454,853) | 1,454,853 |
| CREDIT AGRICOLE 1 REPO | 0.260% 04/29/2016 DD 04/28/16 | (1,716,300) | 1,716,300 |
| CREDIT AGRICOLE 1 REPO | 0.280% 05/10/2016 DD 05/09/16 | (121,019) | 121,019 |
| CREDIT AGRICOLE 1 REPO | 0.280% 05/04/2016 DD 05/03/16 | (283,641) | 283,641 |
| CREDIT AGRICOLE 1 REPO | 0.290% 05/06/2016 DD 05/05/16 | (232,566) | 232,566 |
| CREDIT AGRICOLE 1 REPO | 0.280% 05/12/2016 DD 05/11/16 | (132,299) | 132,299 |
| CREDIT AGRICOLE 1 REPO | 0.270% 05/18/2016 DD 05/17/16 | (414,006) | 414,006 |
| CREDIT AGRICOLE 1 REPO | 0.290% 05/17/2016 DD 05/16/16 | (263,306) | 263,306 |
| CREDIT AGRICOLE 1 REPO | 0.310% 01/06/2016 DD 01/05/16 | (10,653,519) | 10,653,519 |
| CREDIT AGRICOLE 1 REPO | 0.300% 01/05/2016 DD 01/04/16 | (11,463,413) | 11,463,413 |
| CREDIT AGRICOLE 1 REPO | 0.300% 01/12/2016 DD 01/11/16 | (11,193,248) | 11,193,248 |
| CREDIT AGRICOLE 1 REPO | 0.290% 01/13/2016 DD 01/12/16 | (7,282,885) | 7,282,885 |

FORM 5500, SCHEDULE H, PART IV, LINE 4i SCHEDULE OF ASSETS
(ACQUIRED AND DISPOSED OF WITHIN THE YEAR) FOR THE YEAR ENDED DECEMBER 31, 2016

| IDENTITY OF ISSUE, BORROWER, LESSOR, OR SIMILAR PARTY | DESCRIPTION OF INVESTMENT, INCLUDING MATURITY DATE, RATE OF INTEREST, COLLATERAL, PAR OR MATURITY VALUE | COST OF ACQUISITIONS | PROCEEDS OF DISPOSITIONS |
|---|---|---|---|
| CREDIT AGRICOLE 1 REPO | 0.320% 01/07/2016 DD 01/06/16 | (12,646,712) | 12,646,712 |
| CREDIT AGRICOLE 1 REPO | 0.310% 01/08/2016 DD 01/07/16 | (13,336,695) | 13,336,695 |
| CREDIT AGRICOLE 1 REPO | 0.310% 01/11/2016 DD 01/08/16 | (8,152,619) | 8,152,619 |
| CREDIT AGRICOLE 1 REPO | 0.290% 01/20/2016 DD 01/19/16 | (1,447,474) | 1,447,474 |
| CREDIT AGRICOLE 1 REPO | 0.290% 01/14/2016 DD 01/13/16 | (4,302,027) | 4,302,027 |
| CREDIT AGRICOLE 1 REPO | 0.290% 01/15/2016 DD 01/14/16 | (2,024,873) | 2,024,873 |
| CREDIT AGRICOLE 1 REPO | 0.300% 01/19/2016 DD 01/15/16 | (1,470,769) | 1,470,769 |
| CREDIT AGRICOLE 1 REPO | 0.320% 01/25/2016 DD 01/22/16 | (1,824,416) | 1,824,416 |
| CREDIT AGRICOLE 1 REPO | 0.320% 01/26/2016 DD 01/25/16 | (1,417,384) | 1,417,384 |
| CREDIT AGRICOLE 1 REPO | 0.310% 01/27/2016 DD 01/26/16 | (4,489,314) | 4,489,314 |
| CREDIT AGRICOLE 1 REPO | 0.300% 01/21/2016 DD 01/20/16 | (2,572,182) | 2,572,182 |
| CREDIT AGRICOLE 1 REPO | 0.310% 01/22/2016 DD 01/21/16 | (596,630) | 596,630 |
| CREDIT AGRICOLE 1 REPO | 0.300% 02/02/2016 DD 02/01/16 | (2,923,680) | 2,923,680 |
| CREDIT AGRICOLE 1 REPO | 0.310% 02/03/2016 DD 02/02/16 | (606,477) | 606,477 |
| CREDIT AGRICOLE 1 REPO | 0.300% 01/28/2016 DD 01/27/16 | (4,376,530) | 4,376,530 |
| CREDIT AGRICOLE 1 REPO | 0.320% 01/29/2016 DD 01/28/16 | (2,490,235) | 2,490,235 |
| CREDIT AGRICOLE 1 REPO | 0.330% 02/01/2016 DD 01/29/16 | (1,503,781) | 1,503,781 |
| CREDIT AGRICOLE 1 REPO | 0.310% 02/09/2016 DD 02/08/16 | (221,081) | 221,081 |
| CREDIT AGRICOLE 1 REPO | 0.310% 02/10/2016 DD 02/09/16 | (533,088) | 533,088 |
| CREDIT AGRICOLE 1 REPO | 0.320% 02/05/2016 DD 02/04/16 | (584,365) | 584,365 |
| CREDIT AGRICOLE 1 REPO | 0.310% 02/08/2016 DD 02/05/16 | (545,130) | 545,130 |
| CREDIT AGRICOLE 1 REPO | 0.320% 02/17/2016 DD 02/16/16 | (1,148,933) | 1,148,933 |
| CREDIT AGRICOLE 1 REPO | 0.320% 02/12/2016 DD 02/11/16 | (503,801) | 503,801 |
| CREDIT AGRICOLE 1 REPO | 0.290% 02/25/2016 DD 02/24/16 | (161,226) | 161,226 |
| CREDIT AGRICOLE 1 REPO | 0.300% 02/19/2016 DD 02/18/16 | (604,952) | 604,952 |
| CREDIT AGRICOLE 1 REPO | 0.300% 02/22/2016 DD 02/19/16 | (627,676) | 627,676 |
| CREDIT AGRICOLE 1 REPO | 0.280% 02/23/2016 DD 02/22/16 | (821,941) | 821,941 |
| CREDIT AGRICOLE 1 REPO | 0.280% 02/24/2016 DD 02/23/16 | (579,042) | 579,042 |
| CREDIT AGRICOLE 1 REPO | 0.280% 03/03/2016 DD 03/02/16 | (386,952) | 386,952 |
| CREDIT AGRICOLE 1 REPO | 0.300% 02/26/2016 DD 02/25/16 | (1,263,408) | 1,263,408 |
| CREDIT AGRICOLE 1 REPO | 0.270% 02/29/2016 DD 02/26/16 | (1,104,621) | 1,104,621 |
| CREDIT AGRICOLE 1 REPO | 0.300% 03/01/2016 DD 02/29/16 | (279,553) | 279,553 |
| CREDIT AGRICOLE 1 REPO | 0.280% 03/02/2016 DD 03/01/16 | (476,621) | 476,621 |
| CREDIT AGRICOLE 1 REPO | 0.280% 03/10/2016 DD 03/09/16 | (313,013) | 313,013 |
| CREDIT AGRICOLE 1 REPO | 0.290% 03/04/2016 DD 03/03/16 | (518,816) | 518,816 |
| CREDIT AGRICOLE 1 REPO | 0.280% 03/07/2016 DD 03/04/16 | (437,268) | 437,268 |
| CREDIT AGRICOLE 1 REPO | 0.280% 03/08/2016 DD 03/07/16 | (450,389) | 450,389 |
| CREDIT AGRICOLE 1 REPO | 0.280% 03/09/2016 DD 03/08/16 | (371,362) | 371,362 |
| CREDIT AGRICOLE 1 REPO | 0.310% 03/16/2016 DD 03/15/16 | (421,274) | 421,274 |
| CREDIT AGRICOLE 1 REPO | 0.300% 03/17/2016 DD 03/16/16 | (170,456) | 170,456 |
| CREDIT AGRICOLE 1 REPO | 0.290% 03/11/2016 DD 03/10/16 | (355,197) | 355,197 |
| CREDIT AGRICOLE 1 REPO | 0.290% 03/14/2016 DD 03/11/16 | (274,998) | 274,998 |
| CREDIT AGRICOLE 1 REPO | 0.290% 03/15/2016 DD 03/14/16 | (201,464) | 201,464 |

FORM 5500, SCHEDULE H, PART IV, LINE 4i SCHEDULE OF ASSETS
(ACQUIRED AND DISPOSED OF WITHIN THE YEAR) FOR THE YEAR ENDED DECEMBER 31, 2016

| IDENTITY OF ISSUE, BORROWER, LESSOR, OR SIMILAR PARTY | DESCRIPTION OF INVESTMENT, INCLUDING MATURITY DATE, RATE OF INTEREST, COLLATERAL, PAR OR MATURITY VALUE | COST OF ACQUISITIONS | PROCEEDS OF DISPOSITIONS |
|---|---|---|---|
| CREDIT AGRICOLE 1 REPO | 0.300% 08/30/2016 DD 08/29/16 | (9,359,177) | 9,359,177 |
| CREDIT AGRICOLE 1 REPO | 0.290% 08/26/2016 DD 08/25/16 | (11,748,561) | 11,748,561 |
| CREDIT AGRICOLE 1 REPO | 0.300% 08/29/2016 DD 08/26/16 | (4,811,218) | 4,811,218 |
| CREDIT AGRICOLE 1 REPO | 0.290% 08/31/2016 DD 08/30/16 | (7,427,241) | 7,427,241 |
| CREDIT AGRICOLE 1 REPO | 0.310% 09/01/2016 DD 08/31/16 | (7,733,467) | 7,733,467 |
| CREDIT AGRICOLE 1 REPO | 0.300% 09/08/2016 DD 09/07/16 | (5,802,920) | 5,802,920 |
| CREDIT AGRICOLE 1 REPO | 0.310% 09/02/2016 DD 09/01/16 | (10,529,739) | 10,529,739 |
| CREDIT AGRICOLE 1 REPO | 0.310% 09/06/2016 DD 09/02/16 | (7,956,070) | 7,956,070 |
| CREDIT AGRICOLE 1 REPO | 0.300% 09/07/2016 DD 09/06/16 | (2,356,286) | 2,356,286 |
| CREDIT AGRICOLE 1 REPO | 0.330% 09/12/2016 DD 09/09/16 | (5,908,424) | 5,908,424 |
| CREDIT AGRICOLE 1 REPO | 0.310% 09/09/2016 DD 09/08/16 | (5,770,107) | 5,770,107 |
| CREDIT AGRICOLE 1 REPO | 0.320% 09/13/2016 DD 09/12/16 | (2,554,181) | 2,554,181 |
| CREDIT AGRICOLE 1 REPO | 0.320% 09/14/2016 DD 09/13/16 | (3,577,754) | 3,577,754 |
| CREDIT AGRICOLE 1 REPO | 0.320% 09/15/2016 DD 09/14/16 | (4,388,339) | 4,388,339 |
| CREDIT AGRICOLE 1 REPO | 0.330% 09/16/2016 DD 09/15/16 | (3,452,900) | 3,452,900 |
| CREDIT AGRICOLE 1 REPO | 0.280% 09/22/2016 DD 09/21/16 | (1,698,069) | 1,698,069 |
| CREDIT AGRICOLE 1 REPO | 0.280% 09/20/2016 DD 09/19/16 | (1,401,590) | 1,401,590 |
| CREDIT AGRICOLE 1 REPO | 0.280% 09/21/2016 DD 09/20/16 | (793,978) | 793,978 |
| CREDIT AGRICOLE 1 REPO | 0.310% 09/26/2016 DD 09/23/16 | (1,862,842) | 1,862,842 |
| CREDIT AGRICOLE 1 REPO | 0.290% 09/23/2016 DD 09/22/16 | (1,816,923) | 1,816,923 |
| CREDIT AGRICOLE 1 REPO | 0.380% 09/29/2016 DD 09/28/16 | (382,880) | 382,880 |
| CREDIT AGRICOLE 1 REPO | 0.310% 09/27/2016 DD 09/26/16 | (252,391) | 252,391 |
| CREDIT AGRICOLE 1 REPO | 0.370% 09/28/2016 DD 09/27/16 | (316,219) | 316,219 |
| CREDIT AGRICOLE 1 REPO | 0.420% 09/30/2016 DD 09/29/16 | (455,146) | 455,146 |
| CREDIT AGRICOLE 1 REPO | 0.260% 05/23/2016 DD 05/20/16 | (1,932,338) | 1,932,338 |
| CREDIT AGRICOLE 1 REPO | 0.270% 05/19/2016 DD 05/18/16 | (521,432) | 521,432 |
| CREDIT AGRICOLE 1 REPO | 0.260% 05/20/2016 DD 05/19/16 | (1,894,816) | 1,894,816 |
| CREDIT AGRICOLE 1 REPO | 0.280% 05/25/2016 DD 05/24/16 | (2,402,618) | 2,402,618 |
| CREDIT AGRICOLE 1 REPO | 0.260% 05/24/2016 DD 05/23/16 | (365,917) | 365,917 |
| CREDIT AGRICOLE 1 REPO | 0.260% 05/31/2016 DD 05/27/16 | (235,031) | 235,031 |
| CREDIT AGRICOLE 1 REPO | 0.260% 05/26/2016 DD 05/25/16 | (3,515,440) | 3,515,440 |
| CREDIT AGRICOLE 1 REPO | 0.260% 05/27/2016 DD 05/26/16 | (207,637) | 207,637 |
| CREDIT AGRICOLE 1 REPO | 0.280% 06/03/2016 DD 06/02/16 | (282,901) | 282,901 |
| CREDIT AGRICOLE 1 REPO | 0.280% 06/02/2016 DD 06/01/16 | (163,152) | 163,152 |
| CREDIT AGRICOLE 1 REPO | 0.300% 06/09/2016 DD 06/08/16 | (151,099) | 151,099 |
| CREDIT AGRICOLE 1 REPO | 0.280% 06/06/2016 DD 06/03/16 | (133,482) | 133,482 |
| CREDIT AGRICOLE 1 REPO | 0.290% 06/08/2016 DD 06/07/16 | (133,849) | 133,849 |
| CREDIT AGRICOLE 1 REPO | 0.330% 06/14/2016 DD 06/13/16 | (216,979) | 216,979 |
| CREDIT AGRICOLE 1 REPO | 0.310% 06/10/2016 DD 06/09/16 | (120,905) | 120,905 |
| CREDIT AGRICOLE 1 REPO | 0.330% 06/13/2016 DD 06/10/16 | (155,049) | 155,049 |
| CREDIT AGRICOLE 1 REPO | 0.320% 06/15/2016 DD 06/14/16 | (188,224) | 188,224 |
| CREDIT AGRICOLE 1 REPO | 0.330% 06/16/2016 DD 06/15/16 | (436,027) | 436,027 |
| CREDIT AGRICOLE 1 REPO | 0.330% 06/17/2016 DD 06/16/16 | (456,685) | 456,685 |

FORM 5500, SCHEDULE H, PART IV, LINE 4i SCHEDULE OF ASSETS
(ACQUIRED AND DISPOSED OF WITHIN THE YEAR) FOR THE YEAR ENDED DECEMBER 31, 2016

| IDENTITY OF ISSUE, BORROWER, LESSOR, OR SIMILAR PARTY | DESCRIPTION OF INVESTMENT, INCLUDING MATURITY DATE, RATE OF INTEREST, COLLATERAL, PAR OR MATURITY VALUE | COST OF ACQUISITIONS | PROCEEDS OF DISPOSITIONS |
|---|---|---|---|
| CREDIT AGRICOLE 1 REPO | 0.310% 06/20/2016 DD 06/17/16 | (677,296) | 677,296 |
| CREDIT AGRICOLE 1 REPO | 0.320% 06/21/2016 DD 06/20/16 | (782,492) | 782,492 |
| CREDIT AGRICOLE 1 REPO | 0.340% 06/24/2016 DD 06/23/16 | (602,440) | 602,440 |
| CREDIT AGRICOLE 1 REPO | 0.320% 06/22/2016 DD 06/21/16 | (507,438) | 507,438 |
| CREDIT AGRICOLE 1 REPO | 0.330% 06/23/2016 DD 06/22/16 | (586,424) | 586,424 |
| CREDIT AGRICOLE 1 REPO | 0.400% 06/27/2016 DD 06/24/16 | (596,014) | 596,014 |
| CREDIT AGRICOLE 1 REPO | 0.380% 07/05/2016 DD 07/01/16 | (673,097) | 673,097 |
| CREDIT AGRICOLE 1 REPO | 0.320% 07/08/2016 DD 07/07/16 | (291,300) | 291,300 |
| CREDIT AGRICOLE 1 REPO | 0.320% 07/06/2016 DD 07/05/16 | (148,636) | 148,636 |
| CREDIT AGRICOLE 1 REPO | 0.320% 07/07/2016 DD 07/06/16 | (569,602) | 569,602 |
| CREDIT AGRICOLE 1 REPO | 0.300% 07/13/2016 DD 07/12/16 | (546,348) | 546,348 |
| CREDIT AGRICOLE 1 REPO | 0.330% 07/11/2016 DD 07/08/16 | (704,162) | 704,162 |
| CREDIT AGRICOLE 1 REPO | 0.320% 07/12/2016 DD 07/11/16 | (370,553) | 370,553 |
| CREDIT AGRICOLE 1 REPO | 0.320% 07/18/2016 DD 07/15/16 | (1,166,133) | 1,166,133 |
| CREDIT AGRICOLE 1 REPO | 0.300% 07/14/2016 DD 07/13/16 | (686,386) | 686,386 |
| CREDIT AGRICOLE 1 REPO | 0.310% 07/15/2016 DD 07/14/16 | (360,141) | 360,141 |
| CREDIT AGRICOLE 1 REPO | 0.280% 07/21/2016 DD 07/20/16 | (519,519) | 519,519 |
| CREDIT AGRICOLE 1 REPO | 0.300% 07/19/2016 DD 07/18/16 | (648,403) | 648,403 |
| CREDIT AGRICOLE 1 REPO | 0.280% 07/20/2016 DD 07/19/16 | (544,683) | 544,683 |
| CREDIT AGRICOLE 1 REPO | 0.290% 07/26/2016 DD 07/25/16 | (1,598,316) | 1,598,316 |
| CREDIT AGRICOLE 1 REPO | 0.290% 07/22/2016 DD 07/21/16 | (487,229) | 487,229 |
| CREDIT AGRICOLE 1 REPO | 0.300% 07/25/2016 DD 07/22/16 | (1,746,101) | 1,746,101 |
| CREDIT AGRICOLE 1 REPO | 0.290% 07/28/2016 DD 07/27/16 | (1,580,881) | 1,580,881 |
| CREDIT AGRICOLE 1 REPO | 0.290% 07/27/2016 DD 07/26/16 | (2,206,150) | 2,206,150 |
| CREDIT AGRICOLE 1 REPO | 0.320% 08/03/2016 DD 08/02/16 | (720,606) | 720,606 |
| CREDIT AGRICOLE 1 REPO | 0.290% 07/29/2016 DD 07/28/16 | (1,941,656) | 1,941,656 |
| CREDIT AGRICOLE 1 REPO | 0.310% 08/01/2016 DD 07/29/16 | (189,245) | 189,245 |
| CREDIT AGRICOLE 1 REPO | 0.310% 08/02/2016 DD 08/01/16 | (560,571) | 560,571 |
| CREDIT AGRICOLE 1 REPO | 0.320% 08/04/2016 DD 08/03/16 | (698,027) | 698,027 |
| CREDIT AGRICOLE 1 REPO | 0.320% 08/05/2016 DD 08/04/16 | (141,323) | 141,323 |
| CREDIT AGRICOLE 1 REPO | 0.300% 08/10/2016 DD 08/09/16 | (255,675) | 255,675 |
| CREDIT AGRICOLE 1 REPO | 0.320% 08/08/2016 DD 08/05/16 | (308,746) | 308,746 |
| CREDIT AGRICOLE 1 REPO | 0.320% 08/09/2016 DD 08/08/16 | (189,511) | 189,511 |
| CREDIT AGRICOLE 1 REPO | 0.320% 08/15/2016 DD 08/12/16 | (16,341,195) | 16,341,195 |
| CREDIT AGRICOLE 1 REPO | 0.300% 08/11/2016 DD 08/10/16 | (337,288) | 337,288 |
| CREDIT AGRICOLE 1 REPO | 0.320% 08/12/2016 DD 08/11/16 | (295,067) | 295,067 |
| CREDIT AGRICOLE 1 REPO | 0.320% 08/18/2016 DD 08/17/16 | (6,444,894) | 6,444,894 |
| CREDIT AGRICOLE 1 REPO | 0.320% 08/16/2016 DD 08/15/16 | (8,979,905) | 8,979,905 |
| CREDIT AGRICOLE 1 REPO | 0.320% 08/17/2016 DD 08/16/16 | (10,025,237) | 10,025,237 |
| CREDIT AGRICOLE 1 REPO | 0.290% 08/23/2016 DD 08/22/16 | (468,477) | 468,477 |
| CREDIT AGRICOLE 1 REPO | 0.320% 08/19/2016 DD 08/18/16 | (478,091) | 478,091 |
| CREDIT AGRICOLE 1 REPO | 0.310% 08/22/2016 DD 08/19/16 | (835,371) | 835,371 |
| CREDIT AGRICOLE 1 REPO | 0.280% 08/24/2016 DD 08/23/16 | (1,865,421) | 1,865,421 |

FORM 5500, SCHEDULE H, PART IV, LINE 4i SCHEDULE OF ASSETS
(ACQUIRED AND DISPOSED OF WITHIN THE YEAR) FOR THE YEAR ENDED DECEMBER 31, 2016

| IDENTITY OF ISSUE, BORROWER, LESSOR, OR SIMILAR PARTY | DESCRIPTION OF INVESTMENT, INCLUDING MATURITY DATE, RATE OF INTEREST, COLLATERAL, PAR OR MATURITY VALUE | COST OF ACQUISITIONS | PROCEEDS OF DISPOSITIONS |
|---|---|---|---|
| CREDIT AGRICOLE 1 REPO | 0.360% 10/04/2016 DD 10/03/16 | (137,083) | 137,083 |
| CREDIT AGRICOLE 1 REPO | 0.370% 10/06/2016 DD 10/05/16 | (155,052) | 155,052 |
| CREDIT AGRICOLE 1 REPO | 0.360% 10/07/2016 DD 10/06/16 | (145,495) | 145,495 |
| CREDIT AGRICOLE 1 REPO | 0.320% 10/13/2016 DD 10/12/16 | (192,246) | 192,246 |
| CREDIT AGRICOLE 1 REPO | 0.330% 10/14/2016 DD 10/13/16 | (232,632) | 232,632 |
| CREDIT AGRICOLE 1 REPO | 0.310% 10/17/2016 DD 10/14/16 | (1,559,457) | 1,559,457 |
| CREDIT AGRICOLE 1 REPO | 0.280% 10/19/2016 DD 10/18/16 | (3,817,422) | 3,817,422 |
| CREDIT AGRICOLE 1 REPO | 0.320% 10/18/2016 DD 10/17/16 | (3,068,797) | 3,068,797 |
| CREDIT AGRICOLE 1 REPO | 0.280% 10/20/2016 DD 10/19/16 | (2,312,787) | 2,312,787 |
| CREDIT AGRICOLE 1 REPO | 0.290% 10/21/2016 DD 10/20/16 | (561,281) | 561,281 |
| CREDIT AGRICOLE 1 REPO | 0.280% 10/24/2016 DD 10/21/16 | (672,135) | 672,135 |
| CREDIT AGRICOLE 1 REPO | 0.300% 10/25/2016 DD 10/24/16 | (3,702,517) | 3,702,517 |
| CREDIT AGRICOLE 1 REPO | 0.310% 10/27/2016 DD 10/26/16 | (15,799,843) | 15,799,843 |
| CREDIT AGRICOLE 1 REPO | 0.290% 10/26/2016 DD 10/25/16 | (2,880,575) | 2,880,575 |
| CREDIT AGRICOLE 1 REPO | 0.300% 10/31/2016 DD 10/28/16 | (8,166,316) | 8,166,316 |
| CREDIT AGRICOLE 1 REPO | 0.320% 10/28/2016 DD 10/27/16 | (9,003,573) | 9,003,573 |
| CREDIT AGRICOLE 1 REPO | 0.320% 11/01/2016 DD 10/31/16 | (10,623,548) | 10,623,548 |
| CREDIT AGRICOLE 1 REPO | 0.280% 11/03/2016 DD 11/02/16 | (11,502,246) | 11,502,246 |
| CREDIT AGRICOLE 1 REPO | 0.290% 11/02/2016 DD 11/01/16 | (10,986,975) | 10,986,975 |
| CREDIT AGRICOLE 1 REPO | 0.310% 11/07/2016 DD 11/04/16 | (8,843,235) | 8,843,235 |
| CREDIT AGRICOLE 1 REPO | 0.310% 11/04/2016 DD 11/03/16 | (5,905,396) | 5,905,396 |
| CREDIT AGRICOLE TRI REPO | 0.260% 12/01/2016 DD 11/30/16 | (3,378,308) | 3,378,308 |
| CREDIT AGRICOLE TRI REPO | 0.260% 11/30/2016 DD 11/29/16 | (2,861,336) | 2,861,336 |
| CREDIT AGRICOLE TRI REPO | 0.260% 12/05/2016 DD 12/02/16 | (1,340,316) | 1,340,316 |
| CREDIT AGRICOLE TRI REPO | 0.260% 12/08/2016 DD 12/07/16 | (1,876,546) | 1,876,546 |
| CREDIT AGRICOLE TRI REPO | 0.260% 12/07/2016 DD 12/06/16 | (1,826,569) | 1,826,569 |
| CREDIT AGRICOLE TRI REPO | 0.270% 12/14/2016 DD 12/13/16 | (336,336) | 336,336 |
| CREDIT AGRICOLE TRI REPO | 0.490% 12/21/2016 DD 12/20/16 | (273,626) | 273,626 |
| CREDIT AGRICOLE TRI REPO | 0.300% 11/15/2016 DD 11/14/16 | (1,466,901) | 1,466,901 |
| CREDIT AGRICOLE TRI REPO | 0.280% 11/17/2016 DD 11/16/16 | (874,074) | 874,074 |
| CREDIT AGRICOLE TRI REPO | 0.260% 11/22/2016 DD 11/21/16 | (251,148) | 251,148 |
| CREDIT AGRICOLE TRI REPO | 0.260% 11/25/2016 DD 11/23/16 | (2,593,246) | 2,593,246 |
| CREDIT AGRICOLE TRI REPO | 0.260% 11/23/2016 DD 11/22/16 | (1,057,965) | 1,057,965 |
| CREDIT AGRICOLE TRI REPO | 0.260% 11/28/2016 DD 11/25/16 | (2,161,971) | 2,161,971 |
| CREDIT AGRICOLE TRI REPO | 0.260% 11/29/2016 DD 11/28/16 | (2,509,925) | 2,509,925 |
| CREDIT AGRICOLE TRI REPO | 0.480% 12/22/2016 DD 12/21/16 | (598,658) | 598,658 |
| CREDIT AGRICOLE TRI REPO | 0.520% 12/28/2016 DD 12/27/16 | (116,579) | 116,579 |
| CREDIT SUISSE FB TRI REPO | 0.270% 12/14/2016 DD 12/13/16 | (38,550) | 38,550 |
| CREDIT SUISSE FB TRI REPO | 0.250% 11/22/2016 DD 11/21/16 | (117,386) | 117,386 |
| CREDIT SUISSE FB TRI REPO | 0.250% 11/29/2016 DD 11/28/16 | (58,496) | 58,496 |
| CREDIT SUISSE FST DISC | 03/16/2017 | (1,192,157) | 1,192,157 |
| CS FOB CAT 1 REPO REPO | 0.300% 04/15/2016 DD 04/14/16 | (107,624) | 107,624 |
| CS FOB CAT 1 REPO REPO | 0.280% 05/04/2016 DD 05/03/16 | (69,942) | 69,942 |

FORM 5500, SCHEDULE H, PART IV, LINE 4i SCHEDULE OF ASSETS
(ACQUIRED AND DISPOSED OF WITHIN THE YEAR) FOR THE YEAR ENDED DECEMBER 31, 2016

| IDENTITY OF ISSUE, BORROWER, LESSOR, OR SIMILAR PARTY | DESCRIPTION OF INVESTMENT, INCLUDING MATURITY DATE, RATE OF INTEREST, COLLATERAL, PAR OR MATURITY VALUE | COST OF ACQUISITIONS | PROCEEDS OF DISPOSITIONS |
|---|---|---|---|
| CS FOB CAT 1 REPO REPO | 0.310% 01/07/2016 DD 01/06/16 | (1,553,839) | 1,553,839 |
| CS FOB CAT 1 REPO REPO | 0.300% 02/19/2016 DD 02/18/16 | (7,831) | 7,831 |
| CS FOB CAT 1 REPO REPO | 0.290% 03/04/2016 DD 03/03/16 | (46,158) | 46,158 |
| CS FOB CAT 1 REPO REPO | 0.300% 03/14/2016 DD 03/11/16 | (110,528) | 110,528 |
| CS FOB CAT 1 REPO REPO | 0.320% 07/13/2016 DD 07/12/16 | (136,070) | 136,070 |
| CS FOB CAT 1 REPO REPO | 0.300% 07/28/2016 DD 07/27/16 | (110,617) | 110,617 |
| CS FOB CAT 1 REPO REPO | 0.300% 07/27/2016 DD 07/26/16 | (125,702) | 125,702 |
| CS FOB CAT 1 REPO REPO | 0.330% 08/05/2016 DD 08/04/16 | (10,797) | 10,797 |
| CS FOB CAT 1 REPO REPO | 0.330% 08/08/2016 DD 08/05/16 | (27,791) | 27,791 |
| CS FOB CAT 1 REPO REPO | 0.330% 08/09/2016 DD 08/08/16 | (57,676) | 57,676 |
| CS FOB CAT 1 REPO REPO | 0.320% 08/15/2016 DD 08/12/16 | (1,161,808) | 1,161,808 |
| CS FOB CAT 1 REPO REPO | 0.320% 08/12/2016 DD 08/11/16 | (123,608) | 123,608 |
| CS FOB CAT 1 REPO REPO | 0.330% 08/16/2016 DD 08/15/16 | (407,633) | 407,633 |
| CS FOB CAT 1 REPO REPO | 0.300% 10/17/2016 DD 10/14/16 | (312,627) | 312,627 |
| CS FOB CAT 1 REPO REPO | 0.320% 10/13/2016 DD 10/12/16 | (123,601) | 123,601 |
| CS FOB CAT 1 REPO REPO | 0.330% 10/14/2016 DD 10/13/16 | (162,863) | 162,863 |
| CS FOB CAT 1 REPO REPO | 0.310% 10/18/2016 DD 10/17/16 | (1,986,521) | 1,986,521 |
| CS FOB CAT 1 REPO REPO | 0.270% 10/20/2016 DD 10/19/16 | (2,549,973) | 2,549,973 |
| CS FOB CAT 1 REPO REPO | 0.290% 10/19/2016 DD 10/18/16 | (2,611,920) | 2,611,920 |
| CS FOB CAT 1 REPO REPO | 0.280% 10/21/2016 DD 10/20/16 | (3,892,453) | 3,892,453 |
| CS FOB CAT 1 REPO REPO | 0.300% 10/25/2016 DD 10/24/16 | (644,274) | 644,274 |
| CS FOB CAT 1 REPO REPO | 0.270% 10/24/2016 DD 10/21/16 | (3,213,717) | 3,213,717 |
| CS FOB CAT 1 REPO REPO | 0.290% 10/26/2016 DD 10/25/16 | (385,774) | 385,774 |
| CS FOB CAT 1 REPO REPO | 0.310% 10/27/2016 DD 10/26/16 | (2,555,125) | 2,555,125 |
| CS FOB CAT 1 REPO REPO | 0.330% 10/28/2016 DD 10/27/16 | (1,469,381) | 1,469,381 |
| CS FOB CAT 1 REPO REPO | 0.310% 11/01/2016 DD 10/31/16 | (2,348,077) | 2,348,077 |
| CS FOB CAT 1 REPO REPO | 0.290% 10/31/2016 DD 10/28/16 | (1,109,712) | 1,109,712 |
| CS FOB CAT 1 REPO REPO | 0.290% 11/03/2016 DD 11/02/16 | (3,641,430) | 3,641,430 |
| CS FOB CAT 1 REPO REPO | 0.290% 11/02/2016 DD 11/01/16 | (2,927,398) | 2,927,398 |
| CS FOB CAT 1 REPO REPO | 0.300% 11/07/2016 DD 11/04/16 | (4,940,382) | 4,940,382 |
| CS FOB CAT 1 REPO REPO | 0.310% 11/04/2016 DD 11/03/16 | (5,056,947) | 5,056,947 |
| DBS BANK LTD DISC | 07/29/2016 | (1,633,284) | 1,633,284 |
| DBS BANK LTD DISC | 12/21/2016 | (3,173,637) | 3,174,292 |
| DELL 12/15 COV-LITE TLB | 0.000% 06/02/2023 DD 12/14/15 | (746,250) | 754,688 |
| DEUT CAT 1 REPO REPO | 0.290% 03/24/2016 DD 03/23/16 | (69,417) | 69,417 |
| DEUT CAT 1 REPO REPO | 0.300% 04/08/2016 DD 04/07/16 | (133,542) | 133,542 |
| DEUT CAT 1 REPO REPO | 0.300% 04/11/2016 DD 04/08/16 | (109,979) | 109,979 |
| DEUT CAT 1 REPO REPO | 0.310% 04/12/2016 DD 04/11/16 | (104,277) | 104,277 |
| DEUT CAT 1 REPO REPO | 0.280% 04/20/2016 DD 04/19/16 | (119,700) | 119,700 |
| DEUT CAT 1 REPO REPO | 0.310% 04/14/2016 DD 04/13/16 | (122,234) | 122,234 |
| DEUT CAT 1 REPO REPO | 0.310% 04/18/2016 DD 04/15/16 | (147,550) | 147,550 |
| DEUT CAT 1 REPO REPO | 0.280% 04/21/2016 DD 04/20/16 | (118,628) | 118,628 |
| DEUT CAT 1 REPO REPO | 0.320% 05/10/2016 DD 05/09/16 | (168,918) | 168,918 |

FORM 5500, SCHEDULE H, PART IV, LINE 4i SCHEDULE OF ASSETS
(ACQUIRED AND DISPOSED OF WITHIN THE YEAR) FOR THE YEAR ENDED DECEMBER 31, 2016

| IDENTITY OF ISSUE, BORROWER, LESSOR, OR SIMILAR PARTY | DESCRIPTION OF INVESTMENT, INCLUDING MATURITY DATE, RATE OF INTEREST, COLLATERAL, PAR OR MATURITY VALUE | COST OF ACQUISITIONS | PROCEEDS OF DISPOSITIONS |
|---|---|---|---|
| DEUT CAT 1 REPO REPO | 0.300% 01/06/2016 DD 01/05/16 | (4,372,984) | 4,372,984 |
| DEUT CAT 1 REPO REPO | 0.300% 01/12/2016 DD 01/11/16 | (6,244,969) | 6,244,969 |
| DEUT CAT 1 REPO REPO | 0.300% 01/07/2016 DD 01/06/16 | (10,442,868) | 10,442,868 |
| DEUT CAT 1 REPO REPO | 0.300% 01/08/2016 DD 01/07/16 | (6,950,832) | 6,950,832 |
| DEUT CAT 1 REPO REPO | 0.300% 01/11/2016 DD 01/08/16 | (10,164,294) | 10,164,294 |
| DEUT CAT 1 REPO REPO | 0.290% 01/19/2016 DD 01/15/16 | (1,168,138) | 1,168,138 |
| DEUT CAT 1 REPO REPO | 0.290% 01/20/2016 DD 01/19/16 | (799,716) | 799,716 |
| DEUT CAT 1 REPO REPO | 0.300% 01/13/2016 DD 01/12/16 | (6,269,229) | 6,269,229 |
| DEUT CAT 1 REPO REPO | 0.290% 01/14/2016 DD 01/13/16 | (4,627,401) | 4,627,401 |
| DEUT CAT 1 REPO REPO | 0.290% 01/15/2016 DD 01/14/16 | (1,986,329) | 1,986,329 |
| DEUT CAT 1 REPO REPO | 0.300% 01/26/2016 DD 01/25/16 | (222,590) | 222,590 |
| DEUT CAT 1 REPO REPO | 0.290% 01/21/2016 DD 01/20/16 | (577,970) | 577,970 |
| DEUT CAT 1 REPO REPO | 0.310% 01/22/2016 DD 01/21/16 | (213,883) | 213,883 |
| DEUT CAT 1 REPO REPO | 0.310% 01/25/2016 DD 01/22/16 | (251,349) | 251,349 |
| DEUT CAT 1 REPO REPO | 0.320% 02/02/2016 DD 02/01/16 | (771,441) | 771,441 |
| DEUT CAT 1 REPO REPO | 0.300% 01/27/2016 DD 01/26/16 | (600,833) | 600,833 |
| DEUT CAT 1 REPO REPO | 0.300% 01/28/2016 DD 01/27/16 | (362,741) | 362,741 |
| DEUT CAT 1 REPO REPO | 0.320% 01/29/2016 DD 01/28/16 | (131,696) | 131,696 |
| DEUT CAT 1 REPO REPO | 0.300% 02/01/2016 DD 01/29/16 | (1,450) | 1,450 |
| DEUT CAT 1 REPO REPO | 0.320% 02/03/2016 DD 02/02/16 | (355,719) | 355,719 |
| DEUT CAT 1 REPO REPO | 0.340% 02/05/2016 DD 02/04/16 | (170,061) | 170,061 |
| DEUT CAT 1 REPO REPO | 0.330% 02/08/2016 DD 02/05/16 | (124,905) | 124,905 |
| DEUT CAT 1 REPO REPO | 0.330% 02/10/2016 DD 02/09/16 | (128,106) | 128,106 |
| DEUT CAT 1 REPO REPO | 0.340% 02/12/2016 DD 02/11/16 | (148,606) | 148,606 |
| DEUT CAT 1 REPO REPO | 0.330% 02/23/2016 DD 02/22/16 | (120,336) | 120,336 |
| DEUT CAT 1 REPO REPO | 0.310% 03/02/2016 DD 03/01/16 | (126,232) | 126,232 |
| DEUT CAT 1 REPO REPO | 0.310% 03/03/2016 DD 03/02/16 | (103,520) | 103,520 |
| DEUT CAT 1 REPO REPO | 0.330% 02/26/2016 DD 02/25/16 | (166,010) | 166,010 |
| DEUT CAT 1 REPO REPO | 0.310% 02/29/2016 DD 02/26/16 | (137,846) | 137,846 |
| DEUT CAT 1 REPO REPO | 0.320% 05/25/2016 DD 05/24/16 | (153,387) | 153,387 |
| DEUT CAT 1 REPO REPO | 0.260% 05/24/2016 DD 05/23/16 | (484,428) | 484,428 |
| DEUT CAT 1 REPO REPO | 0.260% 05/31/2016 DD 05/27/16 | (456,097) | 456,097 |
| DEUT CAT 1 REPO REPO | 0.260% 05/27/2016 DD 05/26/16 | (584,861) | 584,861 |
| DEUT CAT 1 REPO REPO | 0.300% 06/03/2016 DD 06/02/16 | (184,171) | 184,171 |
| DEUT CAT 1 REPO REPO | 0.320% 06/08/2016 DD 06/07/16 | (243,337) | 243,337 |
| DEUT CAT 1 REPO REPO | 0.300% 06/06/2016 DD 06/03/16 | (218,634) | 218,634 |
| DEUT CAT 1 REPO REPO | 0.340% 06/13/2016 DD 06/10/16 | (192,342) | 192,342 |
| DEUT CAT 1 REPO REPO | 0.330% 06/09/2016 DD 06/08/16 | (149,070) | 149,070 |
| DEUT CAT 1 REPO REPO | 0.330% 06/10/2016 DD 06/09/16 | (152,237) | 152,237 |
| DEUT CAT 1 REPO REPO | 0.350% 06/16/2016 DD 06/15/16 | (230,095) | 230,095 |
| DEUT CAT 1 REPO REPO | 0.340% 06/14/2016 DD 06/13/16 | (253,571) | 253,571 |
| DEUT CAT 1 REPO REPO | 0.340% 06/21/2016 DD 06/20/16 | (256,693) | 256,693 |
| DEUT CAT 1 REPO REPO | 0.350% 06/17/2016 DD 06/16/16 | (392,154) | 392,154 |

FORM 5500, SCHEDULE H, PART IV, LINE 4i SCHEDULE OF ASSETS
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|---|---|---|---|
| DEUT CAT 1 REPO REPO | 0.340% 06/20/2016 DD 06/17/16 | (195,925) | 195,925 |
| DEUT CAT 1 REPO REPO | 0.390% 06/24/2016 DD 06/23/16 | (214,612) | 214,612 |
| DEUT CAT 1 REPO REPO | 0.340% 06/22/2016 DD 06/21/16 | (214,820) | 214,820 |
| DEUT CAT 1 REPO REPO | 0.350% 06/23/2016 DD 06/22/16 | (188,140) | 188,140 |
| DEUT CAT 1 REPO REPO | 0.450% 06/29/2016 DD 06/28/16 | (169,288) | 169,288 |
| DEUT CAT 1 REPO REPO | 0.450% 06/28/2016 DD 06/27/16 | (157,148) | 157,148 |
| DEUT CAT 1 REPO REPO | 0.370% 06/30/2016 DD 06/29/16 | (137,928) | 137,928 |
| DEUT CAT 1 REPO REPO | 0.350% 07/05/2016 DD 07/01/16 | (268,180) | 268,180 |
| DEUT CAT 1 REPO REPO | 0.330% 07/13/2016 DD 07/12/16 | (511,085) | 511,085 |
| DEUT CAT 1 REPO REPO | 0.340% 07/08/2016 DD 07/07/16 | (177,217) | 177,217 |
| DEUT CAT 1 REPO REPO | 0.340% 07/11/2016 DD 07/08/16 | (250,510) | 250,510 |
| DEUT CAT 1 REPO REPO | 0.330% 07/14/2016 DD 07/13/16 | (331,200) | 331,200 |
| DEUT CAT 1 REPO REPO | 0.330% 07/15/2016 DD 07/14/16 | (156,541) | 156,541 |
| DEUT CAT 1 REPO REPO | 0.300% 07/20/2016 DD 07/19/16 | (271,874) | 271,874 |
| DEUT CAT 1 REPO REPO | 0.330% 07/18/2016 DD 07/15/16 | (793,549) | 793,549 |
| DEUT CAT 1 REPO REPO | 0.330% 07/19/2016 DD 07/18/16 | (306,979) | 306,979 |
| DEUT CAT 1 REPO REPO | 0.330% 07/25/2016 DD 07/22/16 | (449,382) | 449,382 |
| DEUT CAT 1 REPO REPO | 0.300% 07/21/2016 DD 07/20/16 | (171,397) | 171,397 |
| DEUT CAT 1 REPO REPO | 0.330% 07/22/2016 DD 07/21/16 | (112,470) | 112,470 |
| DEUT CAT 1 REPO REPO | 0.340% 07/28/2016 DD 07/27/16 | (786,751) | 786,751 |
| DEUT CAT 1 REPO REPO | 0.330% 07/26/2016 DD 07/25/16 | (909,354) | 909,354 |
| DEUT CAT 1 REPO REPO | 0.340% 07/27/2016 DD 07/26/16 | (1,314,114) | 1,314,114 |
| DEUT CAT 1 REPO REPO | 0.330% 08/02/2016 DD 08/01/16 | (148,281) | 148,281 |
| DEUT CAT 1 REPO REPO | 0.340% 07/29/2016 DD 07/28/16 | (974,516) | 974,516 |
| DEUT CAT 1 REPO REPO | 0.330% 08/03/2016 DD 08/02/16 | (172,819) | 172,819 |
| DEUT CAT 1 REPO REPO | 0.330% 08/04/2016 DD 08/03/16 | (259,132) | 259,132 |
| DEUT CAT 1 REPO REPO | 0.320% 08/10/2016 DD 08/09/16 | (111,090) | 111,090 |
| DEUT CAT 1 REPO REPO | 0.330% 08/08/2016 DD 08/05/16 | (116,875) | 116,875 |
| DEUT CAT 1 REPO REPO | 0.410% 10/04/2016 DD 10/03/16 | (147,818) | 147,818 |
| DEUT CAT 1 REPO REPO | 0.430% 10/06/2016 DD 10/05/16 | (19,087) | 19,087 |
| DEUT CAT 1 REPO REPO | 0.320% 10/12/2016 DD 10/11/16 | (97,474) | 97,474 |
| DEUT CAT 1 REPO REPO | 0.340% 10/17/2016 DD 10/14/16 | (181,927) | 181,927 |
| DEUT CAT 1 REPO REPO | 0.350% 10/18/2016 DD 10/17/16 | (1,644,001) | 1,644,001 |
| DEUT CAT 1 REPO REPO | 0.300% 10/20/2016 DD 10/19/16 | (800,135) | 800,135 |
| DEUT CAT 1 REPO REPO | 0.300% 10/19/2016 DD 10/18/16 | (1,272,518) | 1,272,518 |
| DEUT CAT 1 REPO REPO | 0.300% 10/21/2016 DD 10/20/16 | (1,098,002) | 1,098,002 |
| DEUT CAT 1 REPO REPO | 0.320% 10/25/2016 DD 10/24/16 | (1,216,899) | 1,216,899 |
| DEUT CAT 1 REPO REPO | 0.290% 10/24/2016 DD 10/21/16 | (1,172,088) | 1,172,088 |
| DEUT CAT 1 REPO REPO | 0.300% 10/26/2016 DD 10/25/16 | (814,285) | 814,285 |
| DEUT CAT 1 REPO REPO | 0.370% 10/28/2016 DD 10/27/16 | (2,402,662) | 2,402,662 |
| DEUT CAT 1 REPO REPO | 0.340% 10/27/2016 DD 10/26/16 | (3,285,052) | 3,285,052 |
| DEUT CAT 1 REPO REPO | 0.360% 11/01/2016 DD 10/31/16 | (3,116,070) | 3,116,070 |
| DEUT CAT 1 REPO REPO | 0.350% 10/31/2016 DD 10/28/16 | (1,267,739) | 1,267,739 |

FORM 5500, SCHEDULE H, PART IV, LINE 4i SCHEDULE OF ASSETS
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|---|---|---|---|
| DEUT CAT 1 REPO REPO | 0.340% 11/02/2016 DD 11/01/16 | (2,949,599) | 2,949,599 |
| DEUT CAT 1 REPO REPO | 0.290% 11/03/2016 DD 11/02/16 | (3,780,573) | 3,780,573 |
| DEUT CAT 1 REPO REPO | 0.340% 11/04/2016 DD 11/03/16 | (5,545,825) | 5,545,825 |
| DEUT CAT 1 REPO REPO | 0.330% 11/07/2016 DD 11/04/16 | (4,566,000) | 4,566,000 |
| DEUTSCHE BK FINL TRI REPO | 0.260% 12/01/2016 DD 11/30/16 | (579,844) | 579,844 |
| DEUTSCHE BK FINL TRI REPO | 0.250% 11/30/2016 DD 11/29/16 | (3,359,803) | 3,359,803 |
| DEUTSCHE BK FINL TRI REPO | 0.260% 12/08/2016 DD 12/07/16 | (1,109,402) | 1,109,402 |
| DEUTSCHE BK FINL TRI REPO | 0.260% 12/07/2016 DD 12/06/16 | (974,841) | 974,841 |
| DEUTSCHE BK FINL TRI REPO | 0.290% 12/14/2016 DD 12/13/16 | (140,452) | 140,452 |
| DEUTSCHE BK FINL TRI REPO | 0.480% 12/21/2016 DD 12/20/16 | (329,474) | 329,474 |
| DEUTSCHE BK FINL TRI REPO | 0.340% 11/15/2016 DD 11/14/16 | (698,084) | 698,084 |
| DEUTSCHE BK FINL TRI REPO | 0.300% 11/17/2016 DD 11/16/16 | (455,470) | 455,470 |
| DEUTSCHE BK FINL TRI REPO | 0.240% 11/22/2016 DD 11/21/16 | (220,496) | 220,496 |
| DEUTSCHE BK FINL TRI REPO | 0.290% 11/25/2016 DD 11/23/16 | (2,902,718) | 2,902,718 |
| DEUTSCHE BK FINL TRI REPO | 0.250% 11/23/2016 DD 11/22/16 | (1,133,365) | 1,133,365 |
| DEUTSCHE BK FINL TRI REPO | 0.280% 11/28/2016 DD 11/25/16 | (1,740,156) | 1,740,156 |
| DEUTSCHE BK FINL TRI REPO | 0.250% 11/29/2016 DD 11/28/16 | (2,718,296) | 2,718,296 |
| DEUTSCHE BK FINL TRI REPO | 0.470% 12/22/2016 DD 12/21/16 | (773,387) | 773,387 |
| DIEBOLD INC 144A | 8.500% 04/15/2024 DD 04/19/16 | (25,000) | 25,250 |
| DNB NOR BANK DISC | 09/08/2016 | (995,578) | 995,578 |
| DNB NOR BANK DISC | 03/09/2017 | (1,192,963) | 1,192,963 |
| DOLLAR TREE INC | 5.250% 03/01/2020 DD 03/01/16 | (29,000) | 30,160 |
| ECN CAPITAL CORP | WHEN ISSUED | (149,501) | 105,886 |
| ENABLE MIDSTREAM PARTNERS LP | VAR RT 05/15/2044 DD 11/15/15 | (9,400) | 11,840 |
| FAIRWAY FIN CORP DISC | 05/10/2016 | (1,148,270) | 1,148,270 |
| FORT DEARBORN 9/16 COV-LITE TL | 0.000% 10/19/2023 DD 09/19/16 | (248,750) | 250,938 |
| GARDNER DENVER 7/13 (USD) TL | | (263,463) | 288,767 |
| GLP CAPITAL LP / GLP FINANCING | 4.375% 04/15/2021 DD 04/28/16 | (60,000) | 61,200 |
| GLP CAPITAL LP / GLP FINANCING | 5.375% 04/15/2026 DD 04/28/16 | (110,000) | 113,850 |
| GOODYEAR TIRE & RUBBER CO/THE | 6.500% 03/01/2021 DD 02/25/13 | (473,625) | 473,085 |
| GREENWICH CAPITAL REPO | 0.310% 08/15/2016 DD 08/12/16 | (2,693,258) | 2,693,258 |
| GREENWICH CAPITAL REPO | 0.320% 08/16/2016 DD 08/15/16 | (809,446) | 809,446 |
| HOLLY ENERGY PARTNERS LP 144A | 6.000% 08/01/2024 DD 07/19/16 | (83,000) | 84,245 |
| HUDBAY MINERALS INC 144A | 7.250% 01/15/2023 DD 12/12/16 | (41,000) | 41,923 |
| HUDBAY MINERALS INC 144A | 7.625% 01/15/2025 DD 12/12/16 | (55,000) | 56,375 |
| ING (US) FUNDING DISC | 08/17/2016 | (995,750) | 995,750 |
| ING (US) FUNDING DISC | 02/13/2017 | (1,988,100) | 1,988,100 |
| INTESA SANPAOLO SPA 144A | 5.710% 01/15/2026 DD 01/15/16 | (700,000) | 687,897 |
| JIANGNAN GROUP LTD | | (412,415) | 353,015 |
| KINETIC CONCEPTS 6/16 | (ACELITY) (USD) F TL | (488,139) | 488,750 |
| LMA SA & LMA AMER DISC | 03/11/2016 | (1,314,534) | 1,314,534 |
| LMA SA & LMA AMER DISC | 05/05/2016 | (1,148,735) | 1,148,735 |
| LMA SA & LMA AMER DISC | 09/14/2016 | (474,235) | 474,235 |

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|---|---|---|---|
| LMA SA & LMA AMER DISC | 03/13/2017 | (1,291,680) | 1,291,622 |
| MANHATTAN AST FDG DISC | 03/11/2016 | (2,997,530) | 2,997,530 |
| MANHATTAN AST FDG DISC | 05/16/2016 | (999,191) | 999,191 |
| MANHATTAN AST FDG DISC | 11/08/2016 | (662,155) | 663,333 |
| MARKS & SPENCER GROUP PLC | | (931,929) | 698,496 |
| MERRILL LYNCH TRI REPO | 0.260% 11/30/2016 DD 11/29/16 | (735,171) | 735,171 |
| MERRILL LYNCH TRI REPO | 0.260% 12/01/2016 DD 11/30/16 | (453,878) | 453,878 |
| MERRILL LYNCH TRI REPO | 0.260% 12/07/2016 DD 12/06/16 | (301,664) | 301,664 |
| MERRILL LYNCH TRI REPO | 0.260% 12/08/2016 DD 12/07/16 | (337,755) | 337,755 |
| MERRILL LYNCH TRI REPO | 0.290% 11/15/2016 DD 11/14/16 | (180,645) | 180,645 |
| MERRILL LYNCH TRI REPO | 0.280% 11/17/2016 DD 11/16/16 | (124,383) | 124,383 |
| MERRILL LYNCH TRI REPO | 0.250% 11/23/2016 DD 11/22/16 | (295,980) | 295,980 |
| MERRILL LYNCH TRI REPO | 0.270% 11/28/2016 DD 11/25/16 | (413,825) | 413,825 |
| MERRILL LYNCH TRI REPO | 0.260% 11/25/2016 DD 11/23/16 | (671,313) | 671,313 |
| MERRILL LYNCH TRI REPO | 0.260% 11/29/2016 DD 11/28/16 | (666,846) | 666,846 |
| MERRILL LYNCH TRI REPO | 0.470% 12/22/2016 DD 12/21/16 | (205,883) | 205,883 |
| MERRILL LYNCH TRI REPO | 0.520% 12/28/2016 DD 12/27/16 | (18,324) | 18,324 |
| METLIFE SHORT DISC | 03/06/2017 | (1,542,239) | 1,542,239 |
| MGM GROWTH PROPERTIES OPE 144A | 5.625% 05/01/2024 DD 04/20/16 | (63,000) | 68,198 |
| MPH ACQUISITION HOLDINGS 144A | 7.125% 06/01/2024 DD 06/07/16 | (73,000) | 75,008 |
| NATIONAL AUSTRALIA BANK LTD/NE | 3.375% 01/14/2026 DD 01/14/16 | (248,070) | 269,060 |
| NATIONAL BK CANADA DISC | 09/19/2016 | (995,600) | 995,600 |
| NATIONAL BK CANADA DISC | 10/28/2016 | (1,999,200) | 1,999,200 |
| NATIONWIDE BLDG DISC | 05/11/2016 | (1,996,850) | 1,999,700 |
| NATIONWIDE BLDG DISC | 11/22/2016 | (621,955) | 623,177 |
| NATIXIS NY BRH DISC | 02/23/2017 | (1,242,693) | 1,242,693 |
| NEDERLANSE WATER DISC | 04/28/2016 | (2,296,686) | 2,296,686 |
| NEW YORK LIFE GLOBAL FUND 144A | 2.350% 07/14/2026 DD 07/14/16 | (784,513) | 783,053 |
| NIEUW AMSTERDAM DISC | 04/20/2016 | (1,498,063) | 1,498,063 |
| NIEUW AMSTERDAM DISC | 05/11/2016 | (1,448,006) | 1,448,006 |
| NIEUW AMSTERDAM DISC | 08/16/2016 | (599,141) | 599,082 |
| NIEUW AMSTERDAM DISC | 12/06/2016 | (1,246,531) | 1,246,531 |
| NOBIA AB | | (259,928) | 227,253 |
| NRW BANK DISC | 07/11/2016 | (3,490,498) | 3,495,611 |
| OLD LINE FDG CORP DISC | 12/02/2016 | (596,216) | 598,275 |
| PERFORMANCE SPORTS GROUP LTD | | (42,862) | 42,862 |
| PINNACLE FOODS 1/16 | INCREMENTAL TLI | (495,013) | 499,366 |
| PINNACLE FOODS INC 144A | 5.875% 01/15/2024 DD 01/15/16 | (68,000) | 69,360 |
| PQ CORP 144A | 6.750% 11/15/2022 DD 05/04/16 | (75,000) | 78,000 |
| PRUDENTIAL PLC DISC | 06/15/2016 | (1,646,514) | 1,648,837 |
| PTC INC | 6.000% 05/15/2024 DD 05/12/16 | (83,000) | 84,453 |
| RADNET 7/16 TLB | | (966,524) | 979,357 |
| RBS PLC CAT 1 REPO | 0.290% 03/18/2016 DD 03/17/16 | (134,073) | 134,073 |

FORM 5500, SCHEDULE H, PART IV, LINE 4i SCHEDULE OF ASSETS
(ACQUIRED AND DISPOSED OF WITHIN THE YEAR) FOR THE YEAR ENDED DECEMBER 31, 2016

| IDENTITY OF ISSUE, BORROWER, LESSOR, OR SIMILAR PARTY | DESCRIPTION OF INVESTMENT, INCLUDING MATURITY DATE, RATE OF INTEREST, COLLATERAL, PAR OR MATURITY VALUE | COST OF ACQUISITIONS | PROCEEDS OF DISPOSITIONS |
|---|---|---|---|
| RBS PLC CAT 1 REPO | 0.280% 03/21/2016 DD 03/18/16 | (128,972) | 128,972 |
| RBS PLC CAT 1 REPO | 0.300% 03/30/2016 DD 03/29/16 | (257,857) | 257,857 |
| RBS PLC CAT 1 REPO | 0.280% 03/31/2016 DD 03/30/16 | (213,553) | 213,553 |
| RBS PLC CAT 1 REPO | 0.290% 03/28/2016 DD 03/24/16 | (241,046) | 241,046 |
| RBS PLC CAT 1 REPO | 0.300% 03/29/2016 DD 03/28/16 | (183,091) | 183,091 |
| RBS PLC CAT 1 REPO | 0.280% 04/06/2016 DD 04/05/16 | (641,821) | 641,821 |
| RBS PLC CAT 1 REPO | 0.300% 04/04/2016 DD 04/01/16 | (752,139) | 752,139 |
| RBS PLC CAT 1 REPO | 0.290% 04/05/2016 DD 04/04/16 | (146,079) | 146,079 |
| RBS PLC CAT 1 REPO | 0.290% 04/13/2016 DD 04/12/16 | (193,697) | 193,697 |
| RBS PLC CAT 1 REPO | 0.280% 04/07/2016 DD 04/06/16 | (367,408) | 367,408 |
| RBS PLC CAT 1 REPO | 0.280% 04/08/2016 DD 04/07/16 | (478,995) | 478,995 |
| RBS PLC CAT 1 REPO | 0.280% 04/11/2016 DD 04/08/16 | (518,110) | 518,110 |
| RBS PLC CAT 1 REPO | 0.290% 04/12/2016 DD 04/11/16 | (160,357) | 160,357 |
| RBS PLC CAT 1 REPO | 0.260% 05/03/2016 DD 05/02/16 | (213,562) | 213,562 |
| RBS PLC CAT 1 REPO | 0.270% 05/04/2016 DD 05/03/16 | (143,080) | 143,080 |
| RBS PLC CAT 1 REPO | 0.280% 05/10/2016 DD 05/09/16 | (283,481) | 283,481 |
| RBS PLC CAT 1 REPO | 0.290% 05/17/2016 DD 05/16/16 | (178,349) | 178,349 |
| RBS PLC CAT 1 REPO | 0.280% 01/06/2016 DD 01/05/16 | (4,974,677) | 4,974,677 |
| RBS PLC CAT 1 REPO | 0.280% 01/05/2016 DD 01/04/16 | (7,429,650) | 7,429,650 |
| RBS PLC CAT 1 REPO | 0.290% 01/12/2016 DD 01/11/16 | (1,062,165) | 1,062,165 |
| RBS PLC CAT 1 REPO | 0.290% 01/07/2016 DD 01/06/16 | (9,036,542) | 9,036,542 |
| RBS PLC CAT 1 REPO | 0.290% 01/08/2016 DD 01/07/16 | (4,761,424) | 4,761,424 |
| RBS PLC CAT 1 REPO | 0.290% 01/11/2016 DD 01/08/16 | (4,191,551) | 4,191,551 |
| RBS PLC CAT 1 REPO | 0.290% 01/19/2016 DD 01/15/16 | (245,518) | 245,518 |
| RBS PLC CAT 1 REPO | 0.290% 01/13/2016 DD 01/12/16 | (860,229) | 860,229 |
| RBS PLC CAT 1 REPO | 0.300% 01/21/2016 DD 01/20/16 | (109,991) | 109,991 |
| RBS PLC CAT 1 REPO | 0.310% 01/22/2016 DD 01/21/16 | (114,521) | 114,521 |
| RBS PLC CAT 1 REPO | 0.300% 02/02/2016 DD 02/01/16 | (265,390) | 265,390 |
| RBS PLC CAT 1 REPO | 0.300% 01/27/2016 DD 01/26/16 | (113,894) | 113,894 |
| RBS PLC CAT 1 REPO | 0.290% 01/28/2016 DD 01/27/16 | (120,922) | 120,922 |
| RBS PLC CAT 1 REPO | 0.300% 02/03/2016 DD 02/02/16 | (135,792) | 135,792 |
| RBS PLC CAT 1 REPO | 0.310% 02/05/2016 DD 02/04/16 | (108,799) | 108,799 |
| RBS PLC CAT 1 REPO | 0.290% 03/15/2016 DD 03/14/16 | (119,103) | 119,103 |
| RBS PLC CAT 1 REPO | 0.300% 03/16/2016 DD 03/15/16 | (165,892) | 165,892 |
| RBS PLC CAT 1 REPO | 0.290% 03/11/2016 DD 03/10/16 | (139,896) | 139,896 |
| RBS PLC CAT 1 REPO | 0.290% 03/14/2016 DD 03/11/16 | (173,378) | 173,378 |
| RBS PLC CAT 1 REPO | 0.300% 08/26/2016 DD 08/25/16 | (908,716) | 908,716 |
| RBS PLC CAT 1 REPO | 0.300% 08/29/2016 DD 08/26/16 | (6,887,502) | 6,887,502 |
| RBS PLC CAT 1 REPO | 0.290% 08/31/2016 DD 08/30/16 | (1,495,161) | 1,495,161 |
| RBS PLC CAT 1 REPO | 0.300% 09/01/2016 DD 08/31/16 | (1,927,875) | 1,927,875 |
| RBS PLC CAT 1 REPO | 0.290% 09/07/2016 DD 09/06/16 | (308,748) | 308,748 |
| RBS PLC CAT 1 REPO | 0.300% 09/02/2016 DD 09/01/16 | (1,163,933) | 1,163,933 |
| RBS PLC CAT 1 REPO | 0.300% 09/06/2016 DD 09/02/16 | (895,681) | 895,681 |

FORM 5500, SCHEDULE H, PART IV, LINE 4i SCHEDULE OF ASSETS
(ACQUIRED AND DISPOSED OF WITHIN THE YEAR) FOR THE YEAR ENDED DECEMBER 31, 2016

| IDENTITY OF ISSUE, BORROWER, LESSOR, OR SIMILAR PARTY | DESCRIPTION OF INVESTMENT, INCLUDING MATURITY DATE, RATE OF INTEREST, COLLATERAL, PAR OR MATURITY VALUE | COST OF ACQUISITIONS | PROCEEDS OF DISPOSITIONS |
|---|---|---|---|
| RBS PLC CAT 1 REPO | 0.300% 09/09/2016 DD 09/08/16 | (848,098) | 848,098 |
| RBS PLC CAT 1 REPO | 0.310% 09/14/2016 DD 09/13/16 | (2,039,181) | 2,039,181 |
| RBS PLC CAT 1 REPO | 0.310% 09/12/2016 DD 09/09/16 | (2,454,161) | 2,454,161 |
| RBS PLC CAT 1 REPO | 0.300% 09/13/2016 DD 09/12/16 | (1,482,960) | 1,482,960 |
| RBS PLC CAT 1 REPO | 0.300% 09/15/2016 DD 09/14/16 | (2,165,355) | 2,165,355 |
| RBS PLC CAT 1 REPO | 0.310% 09/16/2016 DD 09/15/16 | (1,536,671) | 1,536,671 |
| RBS PLC CAT 1 REPO | 0.280% 09/21/2016 DD 09/20/16 | (448,171) | 448,171 |
| RBS PLC CAT 1 REPO | 0.280% 09/20/2016 DD 09/19/16 | (1,243,599) | 1,243,599 |
| RBS PLC CAT 1 REPO | 0.280% 09/22/2016 DD 09/21/16 | (1,618,116) | 1,618,116 |
| RBS PLC CAT 1 REPO | 0.280% 09/23/2016 DD 09/22/16 | (1,836,695) | 1,836,695 |
| RBS PLC CAT 1 REPO | 0.300% 09/26/2016 DD 09/23/16 | (1,602,399) | 1,602,399 |
| RBS PLC CAT 1 REPO | 0.260% 05/20/2016 DD 05/19/16 | (1,904,238) | 1,904,238 |
| RBS PLC CAT 1 REPO | 0.270% 05/19/2016 DD 05/18/16 | (541,692) | 541,692 |
| RBS PLC CAT 1 REPO | 0.270% 05/25/2016 DD 05/24/16 | (143,389) | 143,389 |
| RBS PLC CAT 1 REPO | 0.260% 05/24/2016 DD 05/23/16 | (745,208) | 745,208 |
| RBS PLC CAT 1 REPO | 0.260% 05/31/2016 DD 05/27/16 | (455,118) | 455,118 |
| RBS PLC CAT 1 REPO | 0.260% 05/27/2016 DD 05/26/16 | (593,657) | 593,657 |
| RBS PLC CAT 1 REPO | 0.270% 06/03/2016 DD 06/02/16 | (490,351) | 490,351 |
| RBS PLC CAT 1 REPO | 0.270% 06/02/2016 DD 06/01/16 | (126,957) | 126,957 |
| RBS PLC CAT 1 REPO | 0.290% 06/08/2016 DD 06/07/16 | (443,804) | 443,804 |
| RBS PLC CAT 1 REPO | 0.280% 06/06/2016 DD 06/03/16 | (462,775) | 462,775 |
| RBS PLC CAT 1 REPO | 0.310% 06/13/2016 DD 06/10/16 | (262,100) | 262,100 |
| RBS PLC CAT 1 REPO | 0.290% 06/09/2016 DD 06/08/16 | (483,834) | 483,834 |
| RBS PLC CAT 1 REPO | 0.300% 06/10/2016 DD 06/09/16 | (241,738) | 241,738 |
| RBS PLC CAT 1 REPO | 0.390% 06/29/2016 DD 06/28/16 | (21,266) | 21,266 |
| RBS PLC CAT 1 REPO | 0.430% 06/28/2016 DD 06/27/16 | (99,296) | 99,296 |
| RBS PLC CAT 1 REPO | 0.320% 08/17/2016 DD 08/16/16 | (1,814,173) | 1,814,173 |
| RBS PLC CAT 1 REPO | 0.310% 08/22/2016 DD 08/19/16 | (367,180) | 367,180 |
| RBS PLC CAT 1 REPO | 0.310% 08/18/2016 DD 08/17/16 | (1,261,065) | 1,261,065 |
| RBS PLC CAT 1 REPO | 0.310% 08/19/2016 DD 08/18/16 | (199,360) | 199,360 |
| RBS PLC CAT 1 REPO | 0.300% 08/23/2016 DD 08/22/16 | (207,074) | 207,074 |
| RBS PLC CAT 1 REPO | 0.280% 08/24/2016 DD 08/23/16 | (761,585) | 761,585 |
| RBS SECURITIES TRI REPO | 0.250% 11/30/2016 DD 11/29/16 | (5,785,494) | 5,785,494 |
| RBS SECURITIES TRI REPO | 0.250% 12/05/2016 DD 12/02/16 | (1,431,481) | 1,431,481 |
| RBS SECURITIES TRI REPO | 0.260% 12/01/2016 DD 11/30/16 | (3,932,444) | 3,932,444 |
| RBS SECURITIES TRI REPO | 0.250% 12/07/2016 DD 12/06/16 | (2,309,957) | 2,309,957 |
| RBS SECURITIES TRI REPO | 0.250% 12/08/2016 DD 12/07/16 | (2,337,131) | 2,337,131 |
| RBS SECURITIES TRI REPO | 0.260% 12/14/2016 DD 12/13/16 | (403,474) | 403,474 |
| RBS SECURITIES TRI REPO | 0.500% 12/21/2016 DD 12/20/16 | (414,690) | 414,690 |
| RBS SECURITIES TRI REPO | 0.290% 11/15/2016 DD 11/14/16 | (1,987,552) | 1,987,552 |
| RBS SECURITIES TRI REPO | 0.280% 11/17/2016 DD 11/16/16 | (1,273,048) | 1,273,048 |
| RBS SECURITIES TRI REPO | 0.260% 11/22/2016 DD 11/21/16 | (460,482) | 460,482 |
| RBS SECURITIES TRI REPO | 0.260% 11/25/2016 DD 11/23/16 | (5,010,361) | 5,010,361 |

FORM 5500, SCHEDULE H, PART IV, LINE 4i SCHEDULE OF ASSETS
(ACQUIRED AND DISPOSED OF WITHIN THE YEAR) FOR THE YEAR ENDED DECEMBER 31, 2016

| IDENTITY OF ISSUE, BORROWER, LESSOR, OR SIMILAR PARTY | DESCRIPTION OF INVESTMENT, INCLUDING MATURITY DATE, RATE OF INTEREST, COLLATERAL, PAR OR MATURITY VALUE | COST OF ACQUISITIONS | PROCEEDS OF DISPOSITIONS |
|---|---|---|---|
| RBS SECURITIES TRI REPO | 0.250% 11/23/2016 DD 11/22/16 | (1,827,759) | 1,827,759 |
| RBS SECURITIES TRI REPO | 0.260% 11/28/2016 DD 11/25/16 | (3,836,035) | 3,836,035 |
| RBS SECURITIES TRI REPO | 0.260% 11/29/2016 DD 11/28/16 | (4,750,701) | 4,750,701 |
| RBS SECURITIES TRI REPO | 0.500% 12/22/2016 DD 12/21/16 | (953,871) | 953,871 |
| RBS SECURITIES TRI REPO | 0.490% 12/28/2016 DD 12/27/16 | (306,341) | 306,341 |
| REGENCY MRKTS #1 DISC | 04/15/2016 | (999,621) | 999,621 |
| RESORTTRUST INC | | (713,143) | 731,551 |
| REVLON ESCROW CORP 144A | 6.250% 08/01/2024 DD 08/04/16 | (26,000) | 26,390 |
| REYNOLDS GROUP ISSUER INC / RE | 7.875% 08/15/2019 DD 02/15/12 | (492,219) | 489,013 |
| RITCHIE BROS AUCTIONEERS 144A | 5.375% 01/15/2025 DD 12/21/16 | (39,000) | 39,731 |
| SKANDINAVISKA ENS DISC | 09/07/2016 | (896,240) | 896,240 |
| SKANDINAVISKA ENS DISC | 03/02/2017 | (1,193,253) | 1,193,253 |
| SKY PERFECT JSAT HOLDINGS INC | | (835,868) | 685,095 |
| SOCIETE GENERALE REPO | 0.250% 03/23/2016 DD 03/22/16 | (182,534) | 182,534 |
| SOCIETE GENERALE REPO | 0.300% 03/18/2016 DD 03/17/16 | (256,495) | 256,495 |
| SOCIETE GENERALE REPO | 0.290% 03/21/2016 DD 03/18/16 | (240,223) | 240,223 |
| SOCIETE GENERALE REPO | 0.290% 03/22/2016 DD 03/21/16 | (182,695) | 182,695 |
| SOCIETE GENERALE REPO | 0.300% 03/31/2016 DD 03/30/16 | (198,746) | 198,746 |
| SOCIETE GENERALE REPO | 0.330% 03/28/2016 DD 03/24/16 | (138,413) | 138,413 |
| SOCIETE GENERALE REPO | 0.340% 03/29/2016 DD 03/28/16 | (155,286) | 155,286 |
| SOCIETE GENERALE REPO | 0.330% 03/30/2016 DD 03/29/16 | (208,879) | 208,879 |
| SOCIETE GENERALE REPO | 0.300% 04/07/2016 DD 04/06/16 | (765,001) | 765,001 |
| SOCIETE GENERALE REPO | 0.330% 04/04/2016 DD 04/01/16 | (743,181) | 743,181 |
| SOCIETE GENERALE REPO | 0.300% 04/06/2016 DD 04/05/16 | (576,105) | 576,105 |
| SOCIETE GENERALE REPO | 0.300% 04/13/2016 DD 04/12/16 | (130,865) | 130,865 |
| SOCIETE GENERALE REPO | 0.300% 04/14/2016 DD 04/13/16 | (177,944) | 177,944 |
| SOCIETE GENERALE REPO | 0.300% 04/08/2016 DD 04/07/16 | (723,298) | 723,298 |
| SOCIETE GENERALE REPO | 0.300% 04/11/2016 DD 04/08/16 | (718,558) | 718,558 |
| SOCIETE GENERALE REPO | 0.300% 04/12/2016 DD 04/11/16 | (261,814) | 261,814 |
| SOCIETE GENERALE REPO | 0.280% 04/20/2016 DD 04/19/16 | (362,945) | 362,945 |
| SOCIETE GENERALE REPO | 0.300% 04/15/2016 DD 04/14/16 | (122,340) | 122,340 |
| SOCIETE GENERALE REPO | 0.260% 04/27/2016 DD 04/26/16 | (670,309) | 670,309 |
| SOCIETE GENERALE REPO | 0.300% 04/25/2016 DD 04/22/16 | (234,064) | 234,064 |
| SOCIETE GENERALE REPO | 0.280% 04/26/2016 DD 04/25/16 | (524,196) | 524,196 |
| SOCIETE GENERALE REPO | 0.260% 04/28/2016 DD 04/27/16 | (397,085) | 397,085 |
| SOCIETE GENERALE REPO | 0.260% 04/29/2016 DD 04/28/16 | (235,991) | 235,991 |
| SOCIETE GENERALE REPO | 0.290% 05/02/2016 DD 04/29/16 | (449,680) | 449,680 |
| SOCIETE GENERALE REPO | 0.280% 05/10/2016 DD 05/09/16 | (557,517) | 557,517 |
| SOCIETE GENERALE REPO | 0.270% 05/04/2016 DD 05/03/16 | (169,998) | 169,998 |
| SOCIETE GENERALE REPO | 0.290% 05/18/2016 DD 05/17/16 | (173,946) | 173,946 |
| SOCIETE GENERALE REPO | 0.290% 05/16/2016 DD 05/13/16 | (155,258) | 155,258 |
| SOCIETE GENERALE REPO | 0.300% 05/17/2016 DD 05/16/16 | (220,978) | 220,978 |
| SOCIETE GENERALE REPO | 0.320% 01/06/2016 DD 01/05/16 | (37,484,438) | 37,484,438 |

FORM 5500, SCHEDULE H, PART IV, LINE 4i SCHEDULE OF ASSETS
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| IDENTITY OF ISSUE, BORROWER, LESSOR, OR SIMILAR PARTY | DESCRIPTION OF INVESTMENT, INCLUDING MATURITY DATE, RATE OF INTEREST, COLLATERAL, PAR OR MATURITY VALUE | COST OF ACQUISITIONS | PROCEEDS OF DISPOSITIONS |
|---|---|---|---|
| SOCIETE GENERALE REPO | 0.320% 01/05/2016 DD 01/04/16 | (29,478,601) | 29,478,601 |
| SOCIETE GENERALE REPO | 0.300% 01/12/2016 DD 01/11/16 | (23,671,066) | 23,671,066 |
| SOCIETE GENERALE REPO | 0.300% 01/13/2016 DD 01/12/16 | (19,643,828) | 19,643,828 |
| SOCIETE GENERALE REPO | 0.320% 01/07/2016 DD 01/06/16 | (40,987,507) | 40,987,507 |
| SOCIETE GENERALE REPO | 0.310% 01/08/2016 DD 01/07/16 | (43,419,148) | 43,419,148 |
| SOCIETE GENERALE REPO | 0.300% 01/11/2016 DD 01/08/16 | (28,723,090) | 28,723,090 |
| SOCIETE GENERALE REPO | 0.290% 01/20/2016 DD 01/19/16 | (3,042,513) | 3,042,513 |
| SOCIETE GENERALE REPO | 0.300% 01/14/2016 DD 01/13/16 | (11,559,151) | 11,559,151 |
| SOCIETE GENERALE REPO | 0.300% 01/15/2016 DD 01/14/16 | (5,478,871) | 5,478,871 |
| SOCIETE GENERALE REPO | 0.300% 01/19/2016 DD 01/15/16 | (3,967,625) | 3,967,625 |
| SOCIETE GENERALE REPO | 0.340% 01/26/2016 DD 01/25/16 | (859,226) | 859,226 |
| SOCIETE GENERALE REPO | 0.330% 01/27/2016 DD 01/26/16 | (2,385,941) | 2,385,941 |
| SOCIETE GENERALE REPO | 0.300% 01/21/2016 DD 01/20/16 | (4,061,805) | 4,061,805 |
| SOCIETE GENERALE REPO | 0.300% 01/22/2016 DD 01/21/16 | (915,649) | 915,649 |
| SOCIETE GENERALE REPO | 0.340% 01/25/2016 DD 01/22/16 | (958,091) | 958,091 |
| SOCIETE GENERALE REPO | 0.340% 02/02/2016 DD 02/01/16 | (2,814,184) | 2,814,184 |
| SOCIETE GENERALE REPO | 0.340% 02/03/2016 DD 02/02/16 | (1,398,789) | 1,398,789 |
| SOCIETE GENERALE REPO | 0.330% 01/28/2016 DD 01/27/16 | (2,321,956) | 2,321,956 |
| SOCIETE GENERALE REPO | 0.340% 01/29/2016 DD 01/28/16 | (1,215,207) | 1,215,207 |
| SOCIETE GENERALE REPO | 0.360% 02/01/2016 DD 01/29/16 | (1,156,813) | 1,156,813 |
| SOCIETE GENERALE REPO | 0.320% 02/09/2016 DD 02/08/16 | (265,415) | 265,415 |
| SOCIETE GENERALE REPO | 0.320% 02/10/2016 DD 02/09/16 | (593,212) | 593,212 |
| SOCIETE GENERALE REPO | 0.320% 02/05/2016 DD 02/04/16 | (650,387) | 650,387 |
| SOCIETE GENERALE REPO | 0.320% 02/08/2016 DD 02/05/16 | (690,643) | 690,643 |
| SOCIETE GENERALE REPO | 0.330% 02/17/2016 DD 02/16/16 | (392,342) | 392,342 |
| SOCIETE GENERALE REPO | 0.320% 02/12/2016 DD 02/11/16 | (368,764) | 368,764 |
| SOCIETE GENERALE REPO | 0.330% 02/19/2016 DD 02/18/16 | (221,802) | 221,802 |
| SOCIETE GENERALE REPO | 0.330% 02/22/2016 DD 02/19/16 | (261,612) | 261,612 |
| SOCIETE GENERALE REPO | 0.300% 02/23/2016 DD 02/22/16 | (378,824) | 378,824 |
| SOCIETE GENERALE REPO | 0.290% 02/24/2016 DD 02/23/16 | (209,452) | 209,452 |
| SOCIETE GENERALE REPO | 0.300% 03/03/2016 DD 03/02/16 | (273,930) | 273,930 |
| SOCIETE GENERALE REPO | 0.330% 02/26/2016 DD 02/25/16 | (401,272) | 401,272 |
| SOCIETE GENERALE REPO | 0.290% 02/29/2016 DD 02/26/16 | (399,053) | 399,053 |
| SOCIETE GENERALE REPO | 0.320% 03/01/2016 DD 02/29/16 | (153,223) | 153,223 |
| SOCIETE GENERALE REPO | 0.310% 03/02/2016 DD 03/01/16 | (352,731) | 352,731 |
| SOCIETE GENERALE REPO | 0.280% 03/10/2016 DD 03/09/16 | (230,694) | 230,694 |
| SOCIETE GENERALE REPO | 0.310% 03/04/2016 DD 03/03/16 | (335,947) | 335,947 |
| SOCIETE GENERALE REPO | 0.310% 03/07/2016 DD 03/04/16 | (250,633) | 250,633 |
| SOCIETE GENERALE REPO | 0.280% 03/09/2016 DD 03/08/16 | (272,664) | 272,664 |
| SOCIETE GENERALE REPO | 0.310% 03/16/2016 DD 03/15/16 | (347,433) | 347,433 |
| SOCIETE GENERALE REPO | 0.300% 03/17/2016 DD 03/16/16 | (159,807) | 159,807 |
| SOCIETE GENERALE REPO | 0.290% 03/11/2016 DD 03/10/16 | (335,684) | 335,684 |
| SOCIETE GENERALE REPO | 0.300% 03/14/2016 DD 03/11/16 | (318,845) | 318,845 |

FORM 5500, SCHEDULE H, PART IV, LINE 4i SCHEDULE OF ASSETS
(ACQUIRED AND DISPOSED OF WITHIN THE YEAR) FOR THE YEAR ENDED DECEMBER 31, 2016

| IDENTITY OF ISSUE, BORROWER, LESSOR, OR SIMILAR PARTY | DESCRIPTION OF INVESTMENT, INCLUDING MATURITY DATE, RATE OF INTEREST, COLLATERAL, PAR OR MATURITY VALUE | COST OF ACQUISITIONS | PROCEEDS OF DISPOSITIONS |
|---|---|---|---|
| SOCIETE GENERALE REPO | 0.300% 03/15/2016 DD 03/14/16 | (238,826) | 238,826 |
| SOCIETE GENERALE REPO | 0.270% 05/19/2016 DD 05/18/16 | (385,380) | 385,380 |
| SOCIETE GENERALE REPO | 0.260% 05/20/2016 DD 05/19/16 | (1,046,554) | 1,046,554 |
| SOCIETE GENERALE REPO | 0.290% 05/25/2016 DD 05/24/16 | (302,263) | 302,263 |
| SOCIETE GENERALE REPO | 0.250% 05/31/2016 DD 05/27/16 | (723,785) | 723,785 |
| SOCIETE GENERALE REPO | 0.260% 05/27/2016 DD 05/26/16 | (935,532) | 935,532 |
| SOCIETE GENERALE REPO | 0.280% 06/03/2016 DD 06/02/16 | (417,386) | 417,386 |
| SOCIETE GENERALE REPO | 0.280% 06/02/2016 DD 06/01/16 | (143,307) | 143,307 |
| SOCIETE GENERALE REPO | 0.280% 06/06/2016 DD 06/03/16 | (499,908) | 499,908 |
| SOCIETE GENERALE REPO | 0.290% 06/08/2016 DD 06/07/16 | (421,487) | 421,487 |
| SOCIETE GENERALE REPO | 0.330% 06/14/2016 DD 06/13/16 | (222,261) | 222,261 |
| SOCIETE GENERALE REPO | 0.300% 06/09/2016 DD 06/08/16 | (459,342) | 459,342 |
| SOCIETE GENERALE REPO | 0.300% 06/10/2016 DD 06/09/16 | (264,456) | 264,456 |
| SOCIETE GENERALE REPO | 0.320% 06/13/2016 DD 06/10/16 | (288,370) | 288,370 |
| SOCIETE GENERALE REPO | 0.330% 06/17/2016 DD 06/16/16 | (535,509) | 535,509 |
| SOCIETE GENERALE REPO | 0.320% 06/20/2016 DD 06/17/16 | (523,150) | 523,150 |
| SOCIETE GENERALE REPO | 0.320% 06/21/2016 DD 06/20/16 | (721,049) | 721,049 |
| SOCIETE GENERALE REPO | 0.400% 06/24/2016 DD 06/23/16 | (654,362) | 654,362 |
| SOCIETE GENERALE REPO | 0.320% 06/22/2016 DD 06/21/16 | (595,194) | 595,194 |
| SOCIETE GENERALE REPO | 0.330% 06/23/2016 DD 06/22/16 | (682,172) | 682,172 |
| SOCIETE GENERALE REPO | 0.450% 06/29/2016 DD 06/28/16 | (231,145) | 231,145 |
| SOCIETE GENERALE REPO | 0.500% 06/27/2016 DD 06/24/16 | (835,489) | 835,489 |
| SOCIETE GENERALE REPO | 0.500% 06/28/2016 DD 06/27/16 | (374,069) | 374,069 |
| SOCIETE GENERALE REPO | 0.350% 07/05/2016 DD 07/01/16 | (1,725,217) | 1,725,217 |
| SOCIETE GENERALE REPO | 0.350% 07/08/2016 DD 07/07/16 | (206,686) | 206,686 |
| SOCIETE GENERALE REPO | 0.350% 07/06/2016 DD 07/05/16 | (337,849) | 337,849 |
| SOCIETE GENERALE REPO | 0.350% 07/07/2016 DD 07/06/16 | (202,859) | 202,859 |
| SOCIETE GENERALE REPO | 0.350% 07/11/2016 DD 07/08/16 | (176,120) | 176,120 |
| SOCIETE GENERALE REPO | 0.330% 07/14/2016 DD 07/13/16 | (816,178) | 816,178 |
| SOCIETE GENERALE REPO | 0.330% 07/15/2016 DD 07/14/16 | (275,079) | 275,079 |
| SOCIETE GENERALE REPO | 0.320% 07/26/2016 DD 07/25/16 | (116,774) | 116,774 |
| SOCIETE GENERALE REPO | 0.310% 07/25/2016 DD 07/22/16 | (139,973) | 139,973 |
| SOCIETE GENERALE REPO | 0.310% 07/29/2016 DD 07/28/16 | (62,089) | 62,089 |
| SOCIETE GENERALE TRI REPO | 0.240% 11/30/2016 DD 11/29/16 | (1,985,442) | 1,985,442 |
| SOCIETE GENERALE TRI REPO | 0.240% 12/05/2016 DD 12/02/16 | (445,109) | 445,109 |
| SOCIETE GENERALE TRI REPO | 0.250% 12/01/2016 DD 11/30/16 | (1,353,872) | 1,353,872 |
| SOCIETE GENERALE TRI REPO | 0.240% 12/07/2016 DD 12/06/16 | (1,057,043) | 1,057,043 |
| SOCIETE GENERALE TRI REPO | 0.240% 12/08/2016 DD 12/07/16 | (1,097,939) | 1,097,939 |
| SOCIETE GENERALE TRI REPO | 0.250% 12/14/2016 DD 12/13/16 | (183,685) | 183,685 |
| SOCIETE GENERALE TRI REPO | 0.470% 12/21/2016 DD 12/20/16 | (365,111) | 365,111 |
| SOCIETE GENERALE TRI REPO | 0.310% 11/15/2016 DD 11/14/16 | (845,531) | 845,531 |
| SOCIETE GENERALE TRI REPO | 0.290% 11/17/2016 DD 11/16/16 | (564,241) | 564,241 |
| SOCIETE GENERALE TRI REPO | 0.250% 11/22/2016 DD 11/21/16 | (171,624) | 171,624 |

FORM 5500, SCHEDULE H, PART IV, LINE 4i SCHEDULE OF ASSETS
(ACQUIRED AND DISPOSED OF WITHIN THE YEAR) FOR THE YEAR ENDED DECEMBER 31, 2016

| IDENTITY OF ISSUE, BORROWER, LESSOR, OR SIMILAR PARTY | DESCRIPTION OF INVESTMENT, INCLUDING MATURITY DATE, RATE OF INTEREST, COLLATERAL, PAR OR MATURITY VALUE | COST OF ACQUISITIONS | PROCEEDS OF DISPOSITIONS |
|---|---|---|---|
| SOCIETE GENERALE TRI REPO | 0.240% 11/23/2016 DD 11/22/16 | (749,776) | 749,776 |
| SOCIETE GENERALE TRI REPO | 0.250% 11/28/2016 DD 11/25/16 | (1,483,755) | 1,483,755 |
| SOCIETE GENERALE TRI REPO | 0.250% 11/25/2016 DD 11/23/16 | (1,848,691) | 1,848,691 |
| SOCIETE GENERALE TRI REPO | 0.250% 11/29/2016 DD 11/28/16 | (1,810,761) | 1,810,761 |
| SOCIETE GENERALE TRI REPO | 0.480% 12/22/2016 DD 12/21/16 | (835,821) | 835,821 |
| SOCIETE GENERALE TRI REPO | 0.500% 12/28/2016 DD 12/27/16 | (223,641) | 223,641 |
| SUMITOMO MTSU BKG DISC | 01/17/2017 | (547,041) | 547,041 |
| SUPER GROUP LTD/SINGAPORE | | (257,460) | 373,873 |
| SVENSKA HDLSBK AB DISC | 12/19/2016 | (681,190) | 682,513 |
| SVENSKA HDLSBK AB DISC | 02/27/2017 | (1,277,124) | 1,277,124 |
| SWEDBANK (FOR AB) DISC | 02/17/2017 | (804,030) | 804,030 |
| SWEDBANK (FOR AB) DISC | 03/20/2017 | (1,243,163) | 1,242,462 |
| TOYO TIRE & RUBBER CO LTD | | (468,117) | 509,332 |
| TOYOTA MTR CR CP DISC | 01/03/2017 | (1,148,079) | 1,148,079 |
| TOYOTA MTR CR CP DISC | 01/13/2017 | (695,136) | 695,136 |
| TRANS DIGM INC TLE | 0.000% 05/16/2022 DD 05/07/15 | (481,512) | 497,025 |
| TREEHOUSE FOODS INC 144A | 6.000% 02/15/2024 DD 01/29/16 | (46,000) | 46,978 |
| TRIBUNE 6/15 TL | | (495,003) | 499,991 |
| UBS FIN DEL INC DISC | 07/05/2016 | (2,489,125) | 2,497,441 |
| UNION PACIFIC CORP 144A | 3.799% 10/01/2051 DD 10/04/16 | (490) | 500 |
| UNITED OVERSEAS DISC | 09/07/2016 | (1,493,825) | 1,493,825 |
| UNITED OVERSEAS DISC | 12/07/2016 | (1,796,175) | 1,796,175 |
| UNITED OVERSEAS DISC | 01/20/2017 | (1,151,278) | 1,151,278 |
| US 10YR TREAS NTS FUTURE (CBT) | EXP SEP 16 | — | 1,340 |
| US 10YR TREAS NTS FUTURE (CBT) | EXP DEC 16 | — | 5,484 |
| US 5YR TREAS NTS FUTURE (CBT) | EXP JUN 16 | — | 9,509 |
| US 5YR TREAS NTS FUTURE (CBT) | EXP SEP 16 | — | (13,914) |
| US 5YR TREAS NTS FUTURE (CBT) | EXP DEC 16 | — | 375 |
| US ULTRA BOND (CBT) | EXP JUN 16 | — | (60,923) |
| US ULTRA BOND (CBT) | EXP DEC 16 | — | (616,819) |
| US ULTRA BOND FUTURE (CBT) | EXP SEP 16 | — | 573,516 |
| VALVOLINE FINCO TWO LLC 144A | 5.500% 07/15/2024 DD 07/20/16 | (62,000) | 63,860 |
| VIATRON TECHNOLOGIES INC | | (423,280) | 331,089 |
| VICTORY RECVBLS DISC | 10/21/2016 | (498,746) | 498,746 |
| WESTPAC BANKING DISC | 01/18/2017 | (793,911) | 793,911 |
| WOLVERINE WORLD WIDE 144A | 5.000% 09/01/2026 DD 08/30/16 | (83,000) | 83,208 |
| ZUFFA 7/16 COV-LITE TLB | | (447,750) | 451,125 |

ROCKWELL COLLINS PENSION PLAN
EIN#: 52-2314475, PLAN #: 001

FORM 5500, SCHEDULE H, PART IV, LINE 4j
SCHEDULE OF REPORTABLE TRANSACTIONS FOR THE YEAR ENDED DECEMBER 31, 2016

CATEGORY (iii) - SERIES OF TRANSACTIONS IN EXCESS OF 5% OF PLAN ASSETS

| Identity of Party Involved | Description of Asset | No. of Transactions | Purchase Price | Selling Price | Cost of Asset | Net Gain (Loss) |
|---|---|---|---|---|---|---|
| U S TREASURY | U S TREASURY NOTE | 12 | | $82,488,027 | $82,534,461 | $(46,435) |
| U S TREASURY | U S TREASURY NOTE | 14 | 98,787,779 | | | |
| THE BANK OF NEW YORK MELLON | BNY MELLON CASH RESERVE* | 277 | 91,416,598 | | | |
| THE BANK OF NEW YORK MELLON | BNY MELLON CASH RESERVE* | 278 | | 91,558,200 | 91,558,200 | — |

*Party-in-interest

There were no category (i), (ii), or (iv) reportable transactions during the year ended December 31, 2016

FORM 5500, SCHEDULE G, PART III
NONEXEMPT TRANSACTIONS FOR THE YEAR ENDED DECEMBER 31, 2016

| (a) Identity of Party Involved | (b) Relationship to plan, employer, or other party-in-interest | (c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value | (i) Current value of asset |
|---|---|---|---|
| Aegon Asset Management (AUIM) | Investment manager | Plan purchased Hertz Corp 3.75%, 3/11/2018 on 9/19/2014 from a Collateralized Loan Obligation (CLO) managed by AUIM where the equity owner of the CLO is an affiliate of AUIM. Purchase price was 98.75, face value of $1,125,000, redeemed at par in Jun-2016 | zero, sold in Jun-2016 |
| Aegon Asset Management (AUIM) | Investment manager | Plan sold Magic Newco LLC, 5.00%, 12/12/2018 on 10/3/2014 to a CLO managed by AUIM. Sell price was 99.875, face value of $997,459 | zero, sold in Oct-2014 |
| Aegon Asset Management (AUIM) | Investment manager | Plan sold Fly Leasing Ltd., 4.5%, 8/09/2019 on 10/15/2014 to a CLO managed by AUIM. Sell price was 99.75, face value of $974,359 | zero, sold in Oct-2014 |
| Aegon Asset Management (AUIM) | Investment manager | Plan sold PrintPack Holdings Inc. 6.0%, 5/30/2020 on 10/15/2014 to a CLO managed by AUIM. Sell price was 99.875, face value of $500,000 | zero, sold in Oct-2014 |
| Aegon Asset Management (AUIM) | Investment manager | Plan sold Learfield Communications, 4.5%, 11/23/2020 on 10/16/2014 to a CLO managed by AUIM. Sell price was 99.75, face value of $498,750 | zero, sold in Oct-2014 |
| Aegon Asset Management (AUIM) | Investment manager | Plan sold Liberty Cablevision of Puerto Rico, 4.5%, 1/07/2022 on 10/31/2014 to a CLO managed by AUIM. Sell price was 98.875, face value of $500,000 | zero, sold in Oct-2014 |

Columns (d) through (h) and (j) have been omitted as they are not applicable

FORM 5500, SCHEDULE G, PART III
NONEXEMPT TRANSACTIONS FOR THE YEAR ENDED DECEMBER 31, 2016

| (a) Identity of Party Involved | (b) Relationship to plan, employer, or other party in interest | (c) Description of Transaction | (c) Maturity Date | (c) Maturity Value | (h) Cost of Asset | (i) Current Value of Asset | (j) Net gain (or loss) on each transaction) |
|---|---|---|---|---|---|---|---|
| Rockwell Collins, Inc. | Employer | Excess Comp - Oct 2008 | 1/27/2017 | $ 2,093 | $ 1,103 | $ 2,093 | $ 990 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Nov 2008 | 1/27/2017 | 2,406 | 1,103 | 2,406 | 1,303 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Dec 2008 | 1/27/2017 | 2,509 | 1,103 | 2,509 | 1,406 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Jan 2009 | 1/27/2017 | 2,393 | 1,103 | 2,393 | 1,290 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Feb 2009 | 1/27/2017 | 2,561 | 1,103 | 2,561 | 1,458 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Mar 2009 | 1/27/2017 | 2,730 | 1,103 | 2,730 | 1,627 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Apr 2009 | 1/27/2017 | 2,594 | 1,103 | 2,594 | 1,491 |
| Rockwell Collins, Inc. | Employer | Excess Comp - May 2009 | 1/27/2017 | 2,438 | 1,103 | 2,438 | 1,335 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Jun 2009 | 1/27/2017 | 2,332 | 1,103 | 2,332 | 1,229 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Jul 2009 | 1/27/2017 | 2,327 | 1,103 | 2,327 | 1,224 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Aug 2009 | 1/27/2017 | 2,186 | 1,103 | 2,186 | 1,083 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Sep 2009 | 1/27/2017 | 2,124 | 1,103 | 2,124 | 1,021 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Oct 2009 | 1/27/2017 | 2,052 | 1,103 | 2,052 | 949 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Nov 2009 | 1/27/2017 | 2,092 | 1,103 | 2,092 | 989 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Dec 2009 | 1/27/2017 | 2,024 | 1,103 | 2,024 | 921 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Jan 2010 | 1/27/2017 | 1,996 | 1,103 | 1,996 | 893 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Feb 2010 | 1/27/2017 | 2,034 | 1,103 | 2,034 | 931 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Mar 2010 | 1/27/2017 | 1,995 | 1,103 | 1,995 | 892 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Apr 2010 | 1/27/2017 | 1,912 | 1,103 | 1,912 | 809 |
| Rockwell Collins, Inc. | Employer | Excess Comp - May 2010 | 1/27/2017 | 1,877 | 1,103 | 1,877 | 774 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Jun 2010 | 1/27/2017 | 1,988 | 1,103 | 1,988 | 885 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Jul 2010 | 1/27/2017 | 2,024 | 1,103 | 2,024 | 921 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Aug 2010 | 1/27/2017 | 1,922 | 1,103 | 1,922 | 819 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Sep 2010 | 1/27/2017 | 1,946 | 1,103 | 1,946 | 843 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Oct 2010 | 1/27/2017 | 1,826 | 1,103 | 1,826 | 723 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Nov 2010 | 1/27/2017 | 1,788 | 1,103 | 1,788 | 685 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Dec 2010 | 1/27/2017 | 1,916 | 1,174 | 1,916 | 742 |

ROCKWELL COLLINS PENSION PLAN
EIN#: 52-2314475, PLAN #: 001

FORM 5500, SCHEDULE G, PART III
NONEXEMPT TRANSACTIONS FOR THE YEAR ENDED DECEMBER 31, 2016

| (a) Identity of Party Involved | (b) Relationship to plan, employer, or other party in interest | (c) Description of Transaction | (c) Maturity Date | (c) Maturity Value | (h) Cost of Asset | (i) Current Value of Asset | (j) Net gain (or loss) on each transaction) |
|---|---|---|---|---|---|---|---|
| Rockwell Collins, Inc. | Employer | Excess Comp - Jan 2011 | 1/27/2017 | 1,841 | 1,174 | 1,841 | 667 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Feb 2011 | 1/27/2017 | 1,825 | 1,174 | 1,825 | 651 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Mar 2011 | 1/27/2017 | 1,778 | 1,174 | 1,778 | 604 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Apr 2011 | 1/27/2017 | 1,774 | 1,174 | 1,774 | 600 |
| Rockwell Collins, Inc. | Employer | Excess Comp - May 2011 | 1/27/2017 | 1,718 | 1,174 | 1,718 | 544 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Jun 2011 | 1/27/2017 | 1,728 | 1,174 | 1,728 | 554 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Jul 2011 | 1/27/2017 | 1,761 | 1,174 | 1,761 | 587 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Aug 2011 | 1/27/2017 | 1,768 | 1,174 | 1,768 | 594 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Sep 2011 | 1/27/2017 | 1,843 | 1,174 | 1,843 | 669 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Oct 2011 | 1/27/2017 | 1,943 | 1,174 | 1,943 | 769 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Nov 2011 | 1/27/2017 | 1,800 | 1,174 | 1,800 | 626 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Dec 2011 | 1/27/2017 | 1,828 | 1,174 | 1,828 | 654 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Jan 2012 | 1/27/2017 | 1,807 | 1,174 | 1,807 | 633 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Feb 2012 | 1/27/2017 | 1,731 | 1,174 | 1,731 | 557 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Mar 2012 | 1/27/2017 | 1,680 | 1,174 | 1,680 | 506 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Apr 2012 | 1/27/2017 | 8,479 | 5,939 | 8,479 | 2,540 |
| Rockwell Collins, Inc. | Employer | Excess Comp - May 2012 | 1/27/2017 | 8,457 | 5,939 | 8,457 | 2,518 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Jun 2012 | 1/27/2017 | 8,826 | 5,939 | 8,826 | 2,887 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Jul 2012 | 1/27/2017 | 8,602 | 5,939 | 8,602 | 2,663 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Aug 2012 | 1/27/2017 | 8,411 | 5,939 | 8,411 | 2,472 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Sep 2012 | 1/27/2017 | 8,283 | 5,939 | 8,283 | 2,344 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Oct 2012 | 1/27/2017 | 8,148 | 5,939 | 8,148 | 2,209 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Nov 2012 | 1/27/2017 | 8,155 | 5,939 | 8,155 | 2,216 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Dec 2012 | 1/27/2017 | 8,102 | 5,939 | 8,102 | 2,163 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Jan 2013 | 1/27/2017 | 8,437 | 6,259 | 8,437 | 2,178 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Feb 2013 | 1/27/2017 | 8,226 | 6,259 | 8,226 | 1,967 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Mar 2013 | 1/27/2017 | 8,166 | 6,259 | 8,166 | 1,907 |

FORM 5500, SCHEDULE G, PART III
NONEXEMPT TRANSACTIONS FOR THE YEAR ENDED DECEMBER 31, 2016

| (a) Identity of Party Involved | (b) Relationship to plan, employer, or other party in interest | (c) Description of Transaction | (c) Maturity Date | (c) Maturity Value | (h) Cost of Asset | (i) Current Value of Asset | (j) Net gain (or loss) on each transaction) |
|---|---|---|---|---|---|---|---|
| Rockwell Collins, Inc. | Employer | Excess Comp - Apr 2013 | 1/27/2017 | 8,005 | 6,259 | 8,005 | 1,746 |
| Rockwell Collins, Inc. | Employer | Excess Comp - May 2013 | 1/27/2017 | 7,807 | 6,259 | 7,807 | 1,548 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Jun 2013 | 1/27/2017 | 7,867 | 6,259 | 7,867 | 1,608 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Jul 2013 | 1/27/2017 | 8,079 | 6,259 | 8,079 | 1,820 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Aug 2013 | 1/27/2017 | 7,769 | 6,259 | 7,769 | 1,510 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Sep 2013 | 1/27/2017 | 7,907 | 6,259 | 7,907 | 1,648 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Oct 2013 | 1/27/2017 | 7,632 | 6,259 | 7,632 | 1,373 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Nov 2013 | 1/27/2017 | 7,409 | 6,259 | 7,409 | 1,150 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Dec 2013 | 1/27/2017 | 7,319 | 6,259 | 7,319 | 1,060 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Jan 2014 | 1/27/2017 | 7,231 | 6,259 | 7,231 | 972 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Feb 2014 | 1/27/2017 | 7,318 | 6,259 | 7,318 | 1,059 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Mar 2014 | 1/27/2017 | 7,048 | 6,259 | 7,048 | 789 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Apr 2014 | 1/27/2017 | 7,040 | 6,259 | 7,040 | 781 |
| Rockwell Collins, Inc. | Employer | Excess Comp - May 2014 | 1/27/2017 | 7,013 | 6,259 | 7,013 | 754 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Jun 2014 | 1/27/2017 | 6,878 | 6,259 | 6,878 | 619 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Jul 2014 | 1/27/2017 | 6,787 | 6,259 | 6,787 | 528 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Aug 2014 | 1/27/2017 | 6,897 | 6,259 | 6,897 | 638 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Sep 2014 | 1/27/2017 | 6,700 | 6,259 | 6,700 | 441 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Oct 2014 | 1/27/2017 | 6,890 | 6,259 | 6,890 | 631 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Nov 2014 | 1/27/2017 | 6,778 | 6,259 | 6,778 | 519 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Dec 2014 | 1/27/2017 | 6,683 | 6,259 | 6,683 | 424 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Jan 2015 | 1/27/2017 | 6,697 | 6,259 | 6,697 | 438 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Feb 2015 | 1/27/2017 | 6,637 | 6,259 | 6,637 | 378 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Mar 2015 | 1/27/2017 | 6,478 | 6,259 | 6,478 | 219 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Apr 2015 | 1/27/2017 | 6,492 | 6,259 | 6,492 | 233 |
| Rockwell Collins, Inc. | Employer | Excess Comp - May 2015 | 1/27/2017 | 6,486 | 6,259 | 6,486 | 227 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Jun 2015 | 1/27/2017 | 6,488 | 6,259 | 6,488 | 229 |

FORM 5500, SCHEDULE G, PART III
NONEXEMPT TRANSACTIONS FOR THE YEAR ENDED DECEMBER 31, 2016

| (a) Identity of Party Involved | (b) Relationship to plan, employer, or other party in interest | (c) Description of Transaction | (c) Maturity Date | (c) Maturity Value | (h) Cost of Asset | (i) Current Value of Asset | (j) Net gain (or loss) on each transaction) |
|---|---|---|---|---|---|---|---|
| Rockwell Collins, Inc. | Employer | Excess Comp - Jul 2015 | 1/27/2017 | 6,627 | 6,259 | 6,627 | 368 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Aug 2015 | 1/27/2017 | 6,561 | 6,259 | 6,561 | 302 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Sep 2015 | 1/27/2017 | 6,849 | 6,259 | 6,849 | 590 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Oct 2015 | 1/27/2017 | 6,982 | 6,259 | 6,982 | 723 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Nov 2015 | 1/27/2017 | 6,695 | 6,259 | 6,695 | 436 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Dec 2015 | 1/27/2017 | 6,691 | 6,259 | 6,691 | 432 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Jan 2016 | 1/27/2017 | 6,808 | 6,259 | 6,808 | 549 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Feb 2016 | 1/27/2017 | 7,053 | 6,259 | 7,053 | 794 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Mar 2016 | 1/27/2017 | 6,678 | 5,939 | 6,678 | 739 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Apr 2016 | 1/27/2017 | 6,337 | 5,939 | 6,337 | 398 |
| Rockwell Collins, Inc. | Employer | Excess Comp - May 2016 | 1/27/2017 | 6,241 | 5,939 | 6,241 | 302 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Jun 2016 | 1/27/2017 | 6,200 | 5,939 | 6,200 | 261 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Jul 2016 | 1/27/2017 | 6,169 | 5,939 | 6,169 | 230 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Aug 2016 | 1/27/2017 | 5,921 | 5,913 | 5,921 | 8 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Sep 2016 | 1/27/2017 | 5,879 | 5,913 | 5,879 | (34) |
| Rockwell Collins, Inc. | Employer | Excess Comp - Oct 2016 | 1/27/2017 | 5,869 | 5,913 | 5,869 | (44) |
| Rockwell Collins, Inc. | Employer | Excess Comp - Nov 2016 | 1/27/2017 | 6,004 | 5,913 | 6,004 | 91 |

Attachment to 2016 Schedule SB, line 26 - Schedule of Active Participant Data
Summary of Active Employee Data at Collins Sub-Plans as of January 1, 2016[1]

EIN: 52-2314475
PN: 001

**ROCKWELL COLLINS, INC.**
**Rockwell Collins Pension Plan**

| | Attained Years of Credited Service | | | | | | | | | | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | Under 1 | | 1-4 | | 5-9 | | 10-14 | | 15-19 | | 20-24 | | 25-29 | | 30-34 | | 35-39 | | 40 & Over | | | |
| Attained Age | No. | Avg. Accrued Benefit | No. | Avg. Accrued Benefit | No. | Avg. Accrued Benefit | No. | Avg. Accrued Benefit | No. | Avg. Accrued Benefit | No. | Avg. Accrued Benefit | No. | Avg. Accrued Benefit | No. | Avg. Accrued Benefit | No. | Avg. Accrued Benefit | No. | Avg. Accrued Benefit | Total | Avg. Accrued Benefit |
| Under 25 | 18 | | 13 | | | | | | | | | | | | | | | | | | 31 | 567 |
| 25-29 | 31 | 307 | 49 | 1,665 | 30 | 4,459 | 2 | | | | | | | | | | | | | | 112 | 2,108 |
| 30-34 | 124 | 278 | 262 | 1,285 | 84 | 4,327 | 42 | 5,127 | 1 | | | | | | | | | | | | 513 | 1,852 |
| 35-39 | 96 | 364 | 263 | 1,664 | 357 | 4,653 | 52 | 5,705 | 60 | 9,515 | 1 | | | | | | | | | | 829 | 3,629 |
| 40-44 | 84 | 376 | 162 | 2,029 | 389 | 5,395 | 180 | 7,693 | 109 | 8,596 | 8 | | 1 | | | | | | | | 933 | 5,189 |
| 45-49 | 72 | 387 | 165 | 2,156 | 325 | 6,031 | 189 | 7,982 | 263 | 9,465 | 49 | 11,367 | 30 | 12,574 | 2 | | | | | | 1,095 | 6,665 |
| 50-54 | 77 | 478 | 166 | 2,443 | 409 | 6,626 | 226 | 9,226 | 414 | 12,054 | 345 | 15,794 | 139 | 13,020 | 15 | | 1 | | | | 1,792 | 9,845 |
| 55-59 | 55 | 498 | 133 | 2,820 | 365 | 6,936 | 181 | 8,865 | 273 | 12,488 | 256 | 17,971 | 401 | 18,654 | 47 | 13,950 | 31 | 19,259 | 4 | | 1,746 | 12,225 |
| 60-64 | 23 | 530 | 62 | 2,823 | 174 | 6,878 | 77 | 9,257 | 121 | 11,144 | 82 | 17,373 | 120 | 18,435 | 45 | 21,006 | 27 | 20,818 | 93 | 21,363 | 824 | 12,835 |
| 65-69 | 10 | | 15 | | 42 | 7,017 | 23 | 6,453 | 31 | 12,151 | 19 | | 18 | | 10 | | 6 | | 27 | 20,824 | 201 | 12,930 |
| 70 & Over | 1 | | 3 | | 5 | | 3 | | 12 | | 1 | | 6 | | 1 | | 1 | | 2 | | 35 | 10,597 |
| Total | 591 | 363 | 1,293 | 1,930 | 2,180 | 5,940 | 975 | 8,160 | 1,284 | 10,998 | 761 | 15,810 | 715 | 16,615 | 120 | 13,341 | 66 | 17,562 | 126 | 20,230 | 8,111 | 8,493 |

[1] Counts include participants who are active as of the valuation date and do not include participants on leave/layoff or transferred employees.
Note: Plan is primarily pay-related. All pay related benefits are frozen. Accrued benefits for all active participants are shown in lieu of pay.

**Attachment to 2016 Schedule SB, Part V**
**Statement of Actuarial Assumptions**

**ROCKWELL COLLINS, INC.**
**ROCKWELL COLLINS PENSION PLAN**

| | |
|---|---|
| **Plan Sponsor** | Rockwell Collins |
| **EIN/PN** | 52-2314475/001 |

## Economic Assumptions

**Interest rate basis**:

| | |
|---|---|
| ▪ Applicable month | January |
| ▪ Interest rate basis | 3-Segment Rates |

**Interest rates:**

| | Reflecting Corridors | Not Reflecting Corridors |
|---|---|---|
| ▪ First segment rate: | 4.43% | 1.41% |
| ▪ Second segment rate: | 5.91% | 3.96% |
| ▪ Third segment rate: | 6.65% | 4.97% |
| ▪ Effective interest rate | 6.04% | |
| ▪ ASC960 Interest Rate | 7.00% | |

**Annual rates of increase**

| | |
|---|---|
| ▪ Compensation: | N/A |
| ▪ Future Social Security wage bases | N/A |
| ▪ Statutory limits on compensation | N/A |

| | |
|---|---|
| **Administrative expenses** | Assumed administrative expenses are equal to $2,500,000, plus the actual PBGC variable rate premium for 2016. |

## Demographic Assumptions

| | |
|---|---|
| **New or rehired employees** | It was assumed there will be no new or rehired employees. |

**Mortality (ERISA)**

| | |
|---|---|
| ▪ Healthy | Separate rates for non-annuitants (based on RP-2000 "Employees" table without collar or amount adjustments, projected to 2031 using Scale AA) and annuitants (based on RP-2000 "Healthy Annuitants" table without collar or amount adjustments, projected to 2023 using Scale AA). |
| ▪ Disabled | Separate rates for non-annuitants (based on RP-2000 "Employees" table without collar or amount adjustments, projected to 2031 using Scale AA) and annuitants (based on RP-2000 "Healthy Annuitants" table without collar or amount adjustments, projected to 2023 using Scale AA). |

**Mortality (ASC 960)**

| | |
|---|---|
| ▪ Healthy (ARINC Sub Plans) | Separate rates for non-annuitants (based on the Society of Actuaries' RP-2014 "Employees" table without collar or amount adjustments) and annuitants (based on the Society's RP-2014 "Healthy Annuitants" table). Mortality rates are assumed to improve generationally based on the Society's sex-distinct Scale MP-2014 tables, adjusted to reflect convergence to an ultimate rate of mortality improvement of 0.75% by 2022. |
| ▪ Healthy (All Other Sub Plan) | Separate rates for non-annuitants (based on the Society of Actuaries' RP-2014 "Employees" table without collar or amount adjustments) and annuitants (based on the Society's RP-2014 "Healthy Annuitants" table increased 0.4% for former salaried participants and by 9.9% for former hourly participants). Mortality rates are assumed to improve generationally based on the Society's sex-distinct Scale MP-2014 tables, adjusted to reflect convergence to an ultimate rate of mortality improvement of 0.75% by 2022. |
| ▪ Disabled | 50% of 1957-63 Social Security Disability Mortality Table or, when higher, RP-2000 Male and Female Mortality Tables set forward 2 years for former salaried participants and set forward 4 years for former hourly participants. |

**Termination**

Rates varying by age, service and sub-plan.

**Representative Termination Rates**

| Percentage leaving during the year | | | | |
|---|---|---|---|---|
| | Salaried Sub-Plans | Collins Radio Production | Coralville | Electronics Offsite |
| Vesting Service | | Select Rates | | |
| 0 to 1 | N/A | 0.050 | 0.300 | N/A |
| 1 to 2 | N/A | 0.050 | 0.300 | N/A |
| 2 to 3 | N/A | 0.050 | 0.100 | N/A |
| 3 to 4 | N/A | N/A | 0.075 | N/A |
| 4 to 5 | N/A | N/A | 0.050 | N/A |

**Representative Termination Rates**

| Percentage leaving during the year | | | | |
|---|---|---|---|---|
| | Salaried Sub-Plans | Collins Radio Production | Coralville | Electronics Offsite |
| Attained Age | | Ultimate Rates | | |
| 20 | 0.150 | 0.050 | 0.050 | 0.050 |
| 25 | 0.150 | 0.050 | 0.040 | 0.040 |
| 30 | 0.075 | 0.020 | 0.030 | 0.030 |
| 35 | 0.050 | 0.020 | 0.030 | 0.030 |
| 40 | 0.040 | 0.020 | 0.020 | 0.020 |
| 45 | 0.040 | 0.020 | 0.020 | 0.020 |
| 50 | 0.040 | 0.020 | 0.020 | 0.020 |
| 55 | - | - | - | - |

**Representative Termination Rates**

| Percentage leaving during the year | | |
|---|---|---|
| | ARINC Sub-Plans | |
| | Males | Females |
| Attained Age | | |
| 20 | 0.190 | 0.246 |
| 25 | 0.104 | 0.141 |
| 30 | 0.064 | 0.090 |
| 35 | 0.050 | 0.074 |
| 40 | 0.039 | 0.059 |
| 45 | 0.028 | 0.043 |
| 50 | 0.017 | 0.025 |
| 55 | 0.003 | 0.004 |

**Disability**

The rates at which participants become disabled varies by age and sub-plan. We assume no disability for ARINC sub-plans. See sample rates below for all other sub-plans:

| Percentage becoming disabled during the year | |
|---|---|
| Collins Radio Production Employees Sub-Plan | |
| Age | Rate |
| 20 | 0.00043 |
| 30 | 0.00097 |
| 40 | 0.00219 |
| 50 | 0.00608 |
| 60 | - |

| Percentage becoming disabled during the year | |
|---|---|
| Certain Salaried Employees Sub-Plan<br>Coralville Hourly Employees Sub-Plan<br>Electronics Offsite Hourly Employees Sub-Plan<br>Electronics salaried Employees Sub-Plan<br>Kaiser Aerospace Employees Sub-Plan | |
| Age | Rates |
| 20 | 0.00043 |
| 30 | 0.00097 |
| 40 | 0.00219 |
| 50 | 0.00608 |
| 60 | 0.01596 |

**Retirement**

Rates varying by age, service and sub-plan.

For purposes of determining the Funding Target and Target Normal Cost (both disregarding at-risk assumptions), the rates at which participants retire by age, service and sub-plan are shown below.

| Percentage retiring during the year | | | |
|---|---|---|---|
| Aerospace Salaried Employees Sub-Plan | | | |
| Age | 10 Years of Service | 20 Years of Service | 30 Years of Service |
| 55 | 0.074 | 0.060 | 0.078 |
| 60 | 0.094 | 0.164 | 0.167 |
| 62 | 0.108 | 0.093 | 0.096 |
| 65 | 0.223 | 0.209 | 0.212 |
| 70 | 1.000 | 1.000 | 1.000 |

**Percentage retiring during the year**

Certain Salaried Employees Sub-Plan
Electronics Salaried Employees Sub-Plan
Kaiser Aerospace Employees Sub-Plan

| | Age plus Years of Service | |
|---|---|---|
| Age | <85 | 85+ |
| 55 | 0.020 | 0.075 |
| 60 | 0.050 | 0.150 |
| 62 | 0.125 | 0.200 |
| 65 | 0.150 | N/A |
| 66-69 | 0.120 | N/A |
| 70 | 1.000 | 1.000 |

**Percentage retiring during the year**

Collins Radio Production Employees Sub-Plan

| | Years of Service | |
|---|---|---|
| Age | <30 | 30+ |
| 55 | 0.040 | 0.070 |
| 60 | 0.040 | 0.100 |
| 62 | 0.100 | 0.250 |
| 65 | 0.200 | 0.400 |
| 66-67 | 0.200 | 0.400 |
| 68-69 | 0.200 | 0.500 |
| 70 | 1.000 | 1.000 |

**Percentage retiring during the year**

Electronics Offsite and Coralville Hourly Employees Sub-Plan

| Age | |
|---|---|
| 55 | 0.020 |
| 60 | 0.020 |
| 62 | 0.120 |
| 65-69 | 0.200 |
| 70 | 1.000 |

**Percentage retiring during the year**

ARINC Employees Sub-Plan

| Age | |
|---|---|
| 55 | 0.120 |
| 60 | 0.050 |
| 62 | 0.300 |
| 65 | 0.250 |
| 66-69 | 0.150 |
| 70 | 1.000 |

**Benefit commencement date:**

- Preretirement death benefit: The later of the death of the active participant or the date the participant would have attained age 55

- Deferred vested benefit: For participants in the Certain Salaried, Electronics Salaried, Kaiser Salaried, Coralville, and Electronics Offsite sub-plans, 10% are assumed to retire at the earliest retirement eligibility and 90% are assumed to retire at age 62. In the Collins Production sub-plan, 60% of participants with 10 or more years of vested service are assumed to retire at the earliest eligibility, the remaining 40% are assumed to retire at age 62. Those participants with less than 10 years of vesting service are assumed to retire at age 65.

  For future terminated vested in the ARINC sub plans:
  - Annuity payments: age 62
  - Lump sum payments: age 65

  For current terminated vested in the ARINC sub plans:
  - Annuity payments: age 62
  - Lump sum payments: immediate payment in year following termination, otherwise follow active retirement decrements

- Disability benefit: Upon disablement

- Retirement benefit: Upon termination of employment

**Percent married**

For the ARINC sub-plan we assume 85% of males and 75% of females are married:

For the remaining sub-plans, It is assumed that 85% of employees are married. For the Certain Salaried Employees Sub-Plan, Electronics salaried Employees Sub-Plan, and Kaiser Aerospace Employees Sub-Plan we assume 65% of employees elect survivor benefits. In the case of terminated vested employees, those in the Aerospace Hourly Sub-Plan, Aerospace Salaried Sub-Plan, Kaiser UAW Sub-Plan, and the Salaried Sub-Plans we assume 65% of employees elect survivor benefits. For the Ashtabula Sub-Plan, Centralia Sub-Plan, and Kenton Hourly Sub-Plan we assume 85% of employees elect survivor benefits. For all other sub-plans we assume no survivor benefits are elected.

**Form of Payment (excluding ARINC)**

Active employees upon retirement:

Certain Salaried Employees Sub-Plan, Electronics salaried Employees Sub-Plan, and Kaiser Aerospace Employees Sub-Plan: 65% of employees are assumed to elect survivor benefits at retirement.

Other sub-plans: no survivor benefits are assumed to be elected

Terminated vested employees upon commencement of benefits:

Aerospace Hourly Sub-Plan, Aerospace Salaried Sub-Plan, Kaiser UAW Sub-Plan, and the Salaried Sub-Plans: 65% are assumed to elect survivor benefits upon commencement.

Ashtabula Sub-Plan, Centralia Sub-Plan, and Kenton Hourly Sub-Plan: 85% are assumed to elect survivor benefits upon commencement.

Other sub-plans: no survivor benefits are assumed to be elected

**Form of Payment: (ARINC)**

Active employees upon retirement:

90% of Salaried participants are assumed to elect a lump sum and 10% are assumed to elect an annuity (life annuity if single and 100% J&S if married).

100% of Union participants are assumed to elect an annuity (life annuity if single and 100% J&S if married).

Future vested deferred:

90% of Salaried participants are assumed to elect a lump sum and 10% are assumed to elect an annuity (life annuity if single and 100% J&S if married).

100% of Union participants are assumed to elect an annuity (life annuity if single and 100% J&S if married).

Future deaths:

100% of Salaried participants are assumed to elect a lump sum.

100% of Union participants are assumed to elect an annuity (life annuity if single and 100% J&S if married).

Current vested deferred:

100% of Salaried participants eligible for a lump sum are assumed to elect a lump sum. 100% of other Salaried participants and Union participants elect a single life annuity.

**Spouse age**

Wife three years younger than husband.

| | |
|---|---|
| **At-risk assumptions** | For at-risk calculations, all participants eligible to elect benefits during the current and subsequent ten plan years are assumed to commence benefits at the earliest possible date under the plan, but not before the end of the current plan year, except in accordance with the regular valuation assumptions. In addition, all participants (not just those eligible to begin benefits within the next 11 years) are assumed to elect the most valuable form of benefit under the plan, which is usually, depending on the sub-plan, the 50% or 60% joint and survivor form of payment. |
| **Timing of benefit payments** | Annuity payments are payable monthly at the beginning of the month. |

## Methods

| | |
|---|---|
| **Valuation date** | First day of plan year. |
| **Funding target** | Present value of accrued benefits as required by regulations under IRC §430. |
| **Target normal cost** | Present value of benefits expected to accrue during the plan year plus plan-related expenses expected to be paid from plan assets during the plan year as required by regulations under IRC §430. |
| **Actuarial value of assets [for determining minimum required contributions]** | The actuarial value of assets is equal to the market value of assets as of the valuation date plus the discounted present value of contributions made after the valuation date for the 2015 plan year, discounted using the effective interest rate for the 2015 plan year. |
| **Benefits not valued** | All benefits described in the Plan Provisions section of this report were valued. Willis Towers Watson has reviewed the plan provisions with Rockwell Collins and, based on that review, is not aware of any significant benefits required to be valued that were not. |

## Assumptions Rationale - Significant Economic Assumptions

| | |
|---|---|
| **Discount rate** | The basis chosen was selected by the plan sponsor from among choices prescribed by law, all of which are based on observed market data over certain periods of time. |
| **Administrative Expenses** | Expected Administrative expenses for the plan are based on the expected VRP plus historical actual administrative expenses and input from Rockwell Collins on expected future expenses. |

## Assumptions Rationale - Significant Demographic Assumptions

| | |
|---|---|
| **Healthy Mortality (ERISA)** | Assumptions used for funding purposes are as prescribed by IRC §430(h). |
| **Disabled Mortality (ERISA)** | Assumptions used for funding purposes are as prescribed by IRC §430(h). |
| **ASC 960 Mortality** | Baseline mortality rates reflect the results of the experience study performed during 2014; the mortality improvement assumption reflects Rockwell Collins' expectation of future mortality experience. |

| | |
|---|---|
| **Termination** | Termination rates were based on an experience study conducted in 2014, with annual consideration of whether any conditions have changed that would be expected to produce different results in the future. |
| **Disability** | Disability rates are based on past experience, with annual consideration of whether any conditions have changed that would be expected to produce different results in the future. |
| **Retirement for Active and Terminated Vested Participants** | Retirement rates were based on an experience study conducted in 2014, with annual consideration of whether any conditions have changed that would be expected to produce different results in the future. |
| **Benefit commencement date for deferred preretirement death benefit** | Surviving spouses are assumed to begin benefits at the earliest permitted commencement date because ERISA requires benefits to start then unless the spouse elects to defer. If the spouse elects to defer, actuarial increases from the earliest commencement date must be given, so that a later commencement date is expected to be of approximately equal value, and experience indicates that most spouses do take the benefit as soon as it is available. |
| **Form of payment** | The percentage of retiring participants assumed to take joint and survivor annuities, and the assumed survivor percentages, are based on past experience, with annual consideration of whether any conditions have changed that would be expected to produce different results. |
| **Percent married** | The assumed percentage married is based on past experience, with annual consideration of whether any conditions have changed that would be expected to produce different results. |
| **Spouse age** | The assumed age difference for spouses is based on past experience, with annual consideration of whether any conditions have changed that would be expected to produce different results. |

| Source of Prescribed Methods | |
|---|---|
| **Funding methods** | The methods used for funding purposes as described in Appendix A, including the method of determining plan assets, are “prescribed methods set by law”, as defined in the actuarial standards of practice (ASOPs). These methods are required by IRC §430, or were selected by the plan sponsor from a range of methods permitted by IRC §430. |

| Source of Participant Data | |
|---|---|
| **Participant Data** | Participant data was supplied by Rockwell Collins as of the census date. Rockwell Collins provided additional census data for retired and terminated vested participants who are impacted or will potentially be impacted by a correction to the benefit amounts payable. These corrections have been reflected in this valuation based on a correction date of August 1, 2016. The correction does not impact benefits prior to that date. |

| Changes in Assumptions and Methods | |
|---|---|
| **Change in assumptions since prior valuation** | The segment interest rates used to calculate the funding target and target normal cost were updated to the current valuation date as required by IRC 430.<br><br>The mortality table used to calculate the funding target and target normal cost was updated to include one additional year of projected mortality improvement, as required by IRC 430. |
| **Change in methods since prior valuation** | No changes. |

ROCKWELL COLLINS PENSION PLAN
EIN#: 52-2314475, PLAN #: 001

FORM 5500, SCHEDULE H, PART IV, LINE 4j
SCHEDULE OF REPORTABLE TRANSACTIONS FOR THE YEAR ENDED DECEMBER 31, 2016

CATEGORY (iii) - SERIES OF TRANSACTIONS IN EXCESS OF 5% OF PLAN ASSETS

| Identity of Party Involved | Description of Asset | No. of Transactions | Purchase Price | Selling Price | Cost of Asset | Net Gain (Loss) |
|---|---|---|---|---|---|---|
| U S TREASURY | U S TREASURY NOTE | 12 | | $82,488,027 | $82,534,461 | $(46,435) |
| U S TREASURY | U S TREASURY NOTE | 14 | 98,787,779 | | | |
| THE BANK OF NEW YORK MELLON | BNY MELLON CASH RESERVE* | 277 | 91,416,598 | | | |
| THE BANK OF NEW YORK MELLON | BNY MELLON CASH RESERVE* | 278 | | 91,558,200 | 91,558,200 | — |

*Party-in-interest

There were no category (i), (ii), or (iv) reportable transactions during the year ended December 31, 2016

# SCHEDULE SB (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

## Single-Employer Defined Benefit Plan Actuarial Information

This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code).

▶ **File as an attachment to Form 5500 or 5500-SF.**

OMB No. 1210-0110

**2016**

**This Form is Open to Public Inspection**

For calendar plan year 2016 or fiscal plan year beginning 01/01/2016 and ending 12/31/2016

▶ **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
ROCKWELL COLLINS PENSION PLAN

**B** Three-digit plan number (PN) ▶ 001

**C** Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF
ROCKWELL COLLINS, INC.

**D** Employer Identification Number (EIN)
52-2314475

**E** Type of plan: [X] Single [ ] Multiple-A [ ] Multiple-B

**F** Prior year plan size: [ ] 100 or fewer [ ] 101-500 [X] More than 500

## Part I Basic Information

**1** Enter the valuation date: Month 01 Day 01 Year 2016

**2** Assets:

| | | |
|---|---|---|
| **a** Market value | **2a** | 2,886,447,288 |
| **b** Actuarial value | **2b** | 2,886,447,288 |

**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 | 15,732 | 2,095,166,456 | 2,095,166,456 |
| **b** For terminated vested participants | 6,918 | 290,381,785 | 290,381,785 |
| **c** For active participants | 9,119 | 569,140,696 | 599,825,624 |
| **d** Total | 31,769 | 2,954,688,937 | 2,985,373,865 |

**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** | 6.04% |
| **6** Target normal cost | **6** | 23,768,550 |

**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**

STEVE VERGULDI SV

Signature of actuary

07/28/2017

Date

STEVE VERGULDI

Type or print name of actuary

1707161

Most recent enrollment number

TOWERS WATSON DELAWARE INC.

Firm name

703-258-8036

Telephone number (including area code)

800 N GLEBE ROAD

ARLINGTON VA 22203-8215

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) | 3,166,493 | 135,258,816 |
| 8 | Portion elected for use to offset prior year's funding requirement (line 35 from prior year) | 0 | 20,300,000 |
| 9 | Amount remaining (line 7 minus line 8) | 3,166,493 | 114,958,816 |
| 10 | Interest on line 9 using prior year's actual return of -1.40% | -44,331 | -1,609,423 |
| 11 | Prior year's excess contributions to be added to prefunding balance: | | |
| | **a** Present value of excess contributions (line 38a from prior year) | | 52,523,608 |
| | **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 6.24% | | 2,024,821 |
| | **b(2)** Interest on line 38b from prior year Schedule SB, using prior year's actual return | | -281,044 |
| | **c** Total available at beginning of current plan year to add to prefunding balance | | 54,267,385 |
| | **d** Portion of (c) to be added to prefunding balance | | 54,265,378 |
| 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) | 3,122,162 | 167,614,771 |

## Part III Funding Percentages

| | | | |
|---|---|---|---|
| 14 | Funding target attainment percentage | 14 | 90.96% |
| 15 | Adjusted funding target attainment percentage | 15 | 90.96% |
| 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 | 99.81% |
| 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 |
|---|---|---|---|---|---|
| 10/24/2016 | 55,000,000 | 0 | | | |
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| | | | | | |
| | | Totals ► 18(b) | 55,000,000 | 18(c) | 0 |

| | | | |
|---|---|---|---|
| 19 | Discounted employer contributions – see instructions for small plan with a valuation date after the beginning of the year: | | |
| | **a** Contributions allocated toward unpaid minimum required contributions from prior years | 19a | 0 |
| | **b** Contributions made to avoid restrictions adjusted to valuation date | 19b | 0 |
| | **c** Contributions allocated toward minimum required contribution for current year adjusted to valuation date | 19c | 52,436,436 |

20 Quarterly contributions and liquidity shortfalls:

**a** Did the plan have a "funding shortfall" for the prior year? ☒ Yes ☐ No

**b** If line 20a is "Yes," were required quarterly installments for the current year made in a timely manner? ☒ Yes ☐ No

**c** If line 20a is "Yes," see instructions and complete the following table as applicable:

Liquidity shortfall as of end of quarter of this plan year

| (1) 1st | (2) 2nd | (3) 3rd | (4) 4th |
|---|---|---|---|
| 0 | 0 | 0 | 0 |

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

**21** Discount rate:

| | 1st segment: | 2nd segment: | 3rd segment: | |
|---|---|---|---|---|
| **a** Segment rates: | 4.43 % | 5.91 % | 6.65% | ☐ N/A, full yield curve used |

| | | |
|---|---|---|
| **b** Applicable month (enter code) | **21b** | 0 |
| **22** Weighted average retirement age | **22** | 63 |

**23** Mortality table(s) (see instructions) ☐ Prescribed - combined ☒ Prescribed - separate ☐ Substitute

## Part VI Miscellaneous Items

| | | |
|---|---|---|
| **24** Has a change been made in the non-prescribed actuarial assumptions for the current plan year? If "Yes," see instructions regarding required attachment | ☐ Yes | ☒ No |
| **25** Has a method change been made for the current plan year? If "Yes," see instructions regarding required attachment | ☐ Yes | ☒ No |
| **26** Is the plan required to provide a Schedule of Active Participants? If "Yes," see instructions regarding required attachment | ☒ Yes | ☐ No |

| | | |
|---|---|---|
| **27** If the plan is subject to alternative funding rules, enter applicable code and see instructions regarding attachment | **27** | |

## Part VII Reconciliation of Unpaid Minimum Required Contributions For Prior Years

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

## Part VIII Minimum Required Contribution For Current Year

| | | |
|---|---|---|
| **31** Target normal cost and excess assets (see instructions): | | |
| **a** Target normal cost (line 6) | **31a** | 23,768,550 |
| **b** Excess assets, if applicable, but not greater than line 31a | **31b** | 0 |

| **32** Amortization installments: | Outstanding Balance | Installment |
|---|---|---|
| **a** Net shortfall amortization installment | 269,663,510 | 20,621,001 |
| **b** Waiver amortization installment | | 0 |

| | | |
|---|---|---|
| **33** If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount | **33** | |
| **34** Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33) | **34** | 44,389,551 |

| | Carryover balance | Prefunding balance | Total balance |
|---|---|---|---|
| **35** Balances elected for use to offset funding requirement | 3,122,162 | 11,877,838 | 15,000,000 |

| | | |
|---|---|---|
| **36** Additional cash requirement (line 34 minus line 35) | **36** | 29,389,551 |
| **37** Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c) | **37** | 52,436,436 |
| **38** Present value of excess contributions for current year (see instructions) | | |
| **a** Total (excess, if any, of line 37 over line 36) | **38a** | 23,046,885 |
| **b** Portion included in line 38a attributable to use of prefunding and funding standard carryover balances | **38b** | 15,000,000 |
| **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 |

EIN: 52-2314475
PN: 001

**Attachment to 2016 Schedule SB, Line 7**
**Explanation of Discrepancy in Prior Year Funding Standard Carryover Balance or Prefunding Balance**

**ROCKWELL COLLINS, INC.**
**ROCKWELL COLLINS PENSION PLAN**

The $3,166,493 on line 7(a) is the Funding Standard Carryover Balance of the ARINC Incorporated Retirement Income Plan as of 1/1/2015. This plan was merged into the Rockwell Collins Pension Plan effective 12/31/2015, therefore the 2016 Schedule SB is reporting the balance. The ARINC Incorporated Retirement plan did not have a Prefunding Balance at the time of the merger.

EIN: 52-2314475
PN: 001

**Attachment to 2016 Schedule SB, Line 11**
**Explanation of Added Prefunding Balance**

**ROCKWELL COLLINS, INC.**
**ROCKWELL COLLINS PENSION PLAN**

The 2015 Rockwell Collins Pension Plan showed the $52,523,608 as both the total excess contribution on line 38(a) and the portion attributable to credit balances on line 38(b). However, the portion attributable to credit balances was $20,074,549.

For the 2016 Schedule SB, the portion of the excess attributable to contributions was $32,449,059. This amount needs to be credited with a year of interest at the prior year EIR, which was 6.24%. The $2,204,821 shown on line 11(b)(1) is this interest credit. Similarly, the portion of the excess attributable to credit balances was $20,074,549. This amount needs to be credited with a year of interest at the prior year rate of return, which was -1.40%. The -$281,044 shown on line 11(b)(2) is this interest credit.

EIN: 52-2314475
PN: 001

**Attachment to 2016 Schedule SB, Line 19**
**Discounted Employer Contributions as of January 1, 2016**

**ROCKWELL COLLINS, INC.**
**ROCKWELL COLLINS PENSION PLAN**

| Date | Applicable Plan Year | Contribution | Applicable Effective Rate | Interest Adjusted Contribution |
|---|---|---|---|---|
| 10/24/2016 | 2016 | $55,000,000 | 6.04% | $52,436,436 |

EIN: 52-2314475
PN: 001

**Attachment to 2016 Schedule SB, Line 22**
**Description of Weighted Average Retirement Age**

**ROCKWELL COLLINS, INC.**
**ROCKWELL COLLINS PENSION PLAN**

| Sub-Plan Name | Active Participant Counts at 1/1/2016 | Weighted Average Retirement Age |
|---|---|---|
| Certain Salaried | 53 | 62.947 |
| Electronics Salaried | 5,195 | 62.910 |
| Collins Production | 1,114 | 63.286 |
| Coralville | 505 | 64.880 |
| Kaiser Ret Plan | 180 | 63.951 |
| Offsite Electronics | 479 | 64.589 |
| TOTAL | 7,526 | 63.230 |

Weighted Average Retirement Age is determined using the actual active population (excluding participants in leave, layoff or transfer status as of January 1, 2016) and the Plan's retirement decrement assumptions.

**Attachment to 2016 Schedule SB**
**Statement by Enrolled Actuary**

**ROCKWELL COLLINS, INC.**
**ROCKWELL COLLINS PENSION PLAN**

| | |
|---|---|
| **Plan Sponsor** | Rockwell Collins |
| **EIN/PN** | 52-2314475/001 |
| **Plan Name** | Rockwell Collins Pension Plan |
| **Valuation Date** | January 1, 2016 |
| **Enrolled Actuary** | Steve Verguldi |
| **Enrollment Number** | 17-07161 |

The actuarial assumptions that are not mandated by IRC § 430 and regulations, represent the enrolled actuary's best estimate of anticipated experience under the plan, subject to the following conditions:

The actuarial valuation, on which the information in this Schedule SB is based, has been prepared in reliance upon the employee and financial data furnished by the plan administrator and the trustee. The enrolled actuary has not made a rigorous check of the accuracy of this information but has accepted it after reviewing it and concluding it is reasonable in relation to similar information furnished in previous years. The amounts of contributions and dates paid shown in Item 18 of Schedule SB were listed in reliance on information provided by the plan administrator and/or trustee.

FORM 5500, SCHEDULE G, PART III
NONEXEMPT TRANSACTIONS FOR THE YEAR ENDED DECEMBER 31, 2016

| (a) Identity of Party Involved | (b) Relationship to plan, employer, or other party-in-interest | (c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value | (i) Current value of asset |
|---|---|---|---|
| Aegon Asset Management (AUIM) | Investment manager | Plan purchased Hertz Corp 3.75%, 3/11/2018 on 9/19/2014 from a Collateralized Loan Obligation (CLO) managed by AUIM where the equity owner of the CLO is an affiliate of AUIM. Purchase price was 98.75, face value of $1,125,000, redeemed at par in Jun-2016 | zero, sold in Jun-2016 |
| Aegon Asset Management (AUIM) | Investment manager | Plan sold Magic Newco LLC, 5.00%, 12/12/2018 on 10/3/2014 to a CLO managed by AUIM. Sell price was 99.875, face value of $997,459 | zero, sold in Oct-2014 |
| Aegon Asset Management (AUIM) | Investment manager | Plan sold Fly Leasing Ltd., 4.5%, 8/09/2019 on 10/15/2014 to a CLO managed by AUIM. Sell price was 99.75, face value of $974,359 | zero, sold in Oct-2014 |
| Aegon Asset Management (AUIM) | Investment manager | Plan sold PrintPack Holdings Inc. 6.0%, 5/30/2020 on 10/15/2014 to a CLO managed by AUIM. Sell price was 99.875, face value of $500,000 | zero, sold in Oct-2014 |
| Aegon Asset Management (AUIM) | Investment manager | Plan sold Learfield Communications, 4.5%, 11/23/2020 on 10/16/2014 to a CLO managed by AUIM. Sell price was 99.75, face value of $498,750 | zero, sold in Oct-2014 |
| Aegon Asset Management (AUIM) | Investment manager | Plan sold Liberty Cablevision of Puerto Rico, 4.5%, 1/07/2022 on 10/31/2014 to a CLO managed by AUIM. Sell price was 98.875, face value of $500,000 | zero, sold in Oct-2014 |

Columns (d) through (h) and (j) have been omitted as they are not applicable

FORM 5500, SCHEDULE G, PART III
NONEXEMPT TRANSACTIONS FOR THE YEAR ENDED DECEMBER 31, 2016

| (a) Identity of Party Involved | (b) Relationship to plan, employer, or other party in interest | (c) Description of Transaction | (c) Maturity Date | (c) Maturity Value | (h) Cost of Asset | (i) Current Value of Asset | (j) Net gain (or loss) on each transaction) |
|---|---|---|---|---|---|---|---|
| Rockwell Collins, Inc. | Employer | Excess Comp - Oct 2008 | 1/27/2017 | $ 2,093 | $ 1,103 | $ 2,093 | $ 990 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Nov 2008 | 1/27/2017 | 2,406 | 1,103 | 2,406 | 1,303 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Dec 2008 | 1/27/2017 | 2,509 | 1,103 | 2,509 | 1,406 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Jan 2009 | 1/27/2017 | 2,393 | 1,103 | 2,393 | 1,290 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Feb 2009 | 1/27/2017 | 2,561 | 1,103 | 2,561 | 1,458 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Mar 2009 | 1/27/2017 | 2,730 | 1,103 | 2,730 | 1,627 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Apr 2009 | 1/27/2017 | 2,594 | 1,103 | 2,594 | 1,491 |
| Rockwell Collins, Inc. | Employer | Excess Comp - May 2009 | 1/27/2017 | 2,438 | 1,103 | 2,438 | 1,335 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Jun 2009 | 1/27/2017 | 2,332 | 1,103 | 2,332 | 1,229 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Jul 2009 | 1/27/2017 | 2,327 | 1,103 | 2,327 | 1,224 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Aug 2009 | 1/27/2017 | 2,186 | 1,103 | 2,186 | 1,083 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Sep 2009 | 1/27/2017 | 2,124 | 1,103 | 2,124 | 1,021 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Oct 2009 | 1/27/2017 | 2,052 | 1,103 | 2,052 | 949 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Nov 2009 | 1/27/2017 | 2,092 | 1,103 | 2,092 | 989 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Dec 2009 | 1/27/2017 | 2,024 | 1,103 | 2,024 | 921 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Jan 2010 | 1/27/2017 | 1,996 | 1,103 | 1,996 | 893 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Feb 2010 | 1/27/2017 | 2,034 | 1,103 | 2,034 | 931 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Mar 2010 | 1/27/2017 | 1,995 | 1,103 | 1,995 | 892 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Apr 2010 | 1/27/2017 | 1,912 | 1,103 | 1,912 | 809 |
| Rockwell Collins, Inc. | Employer | Excess Comp - May 2010 | 1/27/2017 | 1,877 | 1,103 | 1,877 | 774 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Jun 2010 | 1/27/2017 | 1,988 | 1,103 | 1,988 | 885 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Jul 2010 | 1/27/2017 | 2,024 | 1,103 | 2,024 | 921 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Aug 2010 | 1/27/2017 | 1,922 | 1,103 | 1,922 | 819 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Sep 2010 | 1/27/2017 | 1,946 | 1,103 | 1,946 | 843 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Oct 2010 | 1/27/2017 | 1,826 | 1,103 | 1,826 | 723 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Nov 2010 | 1/27/2017 | 1,788 | 1,103 | 1,788 | 685 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Dec 2010 | 1/27/2017 | 1,916 | 1,174 | 1,916 | 742 |

ROCKWELL COLLINS PENSION PLAN
EIN#: 52-2314475, PLAN #: 001

FORM 5500, SCHEDULE G, PART III
NONEXEMPT TRANSACTIONS FOR THE YEAR ENDED DECEMBER 31, 2016

| (a) Identity of Party Involved | (b) Relationship to plan, employer, or other party in interest | (c) Description of Transaction | (c) Maturity Date | (c) Maturity Value | (h) Cost of Asset | (i) Current Value of Asset | (j) Net gain (or loss) on each transaction) |
|---|---|---|---|---|---|---|---|
| Rockwell Collins, Inc. | Employer | Excess Comp - Jan 2011 | 1/27/2017 | 1,841 | 1,174 | 1,841 | 667 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Feb 2011 | 1/27/2017 | 1,825 | 1,174 | 1,825 | 651 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Mar 2011 | 1/27/2017 | 1,778 | 1,174 | 1,778 | 604 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Apr 2011 | 1/27/2017 | 1,774 | 1,174 | 1,774 | 600 |
| Rockwell Collins, Inc. | Employer | Excess Comp - May 2011 | 1/27/2017 | 1,718 | 1,174 | 1,718 | 544 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Jun 2011 | 1/27/2017 | 1,728 | 1,174 | 1,728 | 554 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Jul 2011 | 1/27/2017 | 1,761 | 1,174 | 1,761 | 587 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Aug 2011 | 1/27/2017 | 1,768 | 1,174 | 1,768 | 594 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Sep 2011 | 1/27/2017 | 1,843 | 1,174 | 1,843 | 669 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Oct 2011 | 1/27/2017 | 1,943 | 1,174 | 1,943 | 769 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Nov 2011 | 1/27/2017 | 1,800 | 1,174 | 1,800 | 626 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Dec 2011 | 1/27/2017 | 1,828 | 1,174 | 1,828 | 654 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Jan 2012 | 1/27/2017 | 1,807 | 1,174 | 1,807 | 633 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Feb 2012 | 1/27/2017 | 1,731 | 1,174 | 1,731 | 557 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Mar 2012 | 1/27/2017 | 1,680 | 1,174 | 1,680 | 506 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Apr 2012 | 1/27/2017 | 8,479 | 5,939 | 8,479 | 2,540 |
| Rockwell Collins, Inc. | Employer | Excess Comp - May 2012 | 1/27/2017 | 8,457 | 5,939 | 8,457 | 2,518 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Jun 2012 | 1/27/2017 | 8,826 | 5,939 | 8,826 | 2,887 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Jul 2012 | 1/27/2017 | 8,602 | 5,939 | 8,602 | 2,663 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Aug 2012 | 1/27/2017 | 8,411 | 5,939 | 8,411 | 2,472 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Sep 2012 | 1/27/2017 | 8,283 | 5,939 | 8,283 | 2,344 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Oct 2012 | 1/27/2017 | 8,148 | 5,939 | 8,148 | 2,209 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Nov 2012 | 1/27/2017 | 8,155 | 5,939 | 8,155 | 2,216 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Dec 2012 | 1/27/2017 | 8,102 | 5,939 | 8,102 | 2,163 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Jan 2013 | 1/27/2017 | 8,437 | 6,259 | 8,437 | 2,178 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Feb 2013 | 1/27/2017 | 8,226 | 6,259 | 8,226 | 1,967 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Mar 2013 | 1/27/2017 | 8,166 | 6,259 | 8,166 | 1,907 |

FORM 5500, SCHEDULE G, PART III
NONEXEMPT TRANSACTIONS FOR THE YEAR ENDED DECEMBER 31, 2016

| (a) Identity of Party Involved | (b) Relationship to plan, employer, or other party in interest | (c) Description of Transaction | (c) Maturity Date | (c) Maturity Value | (h) Cost of Asset | (i) Current Value of Asset | (j) Net gain (or loss) on each transaction) |
|---|---|---|---|---|---|---|---|
| Rockwell Collins, Inc. | Employer | Excess Comp - Apr 2013 | 1/27/2017 | 8,005 | 6,259 | 8,005 | 1,746 |
| Rockwell Collins, Inc. | Employer | Excess Comp - May 2013 | 1/27/2017 | 7,807 | 6,259 | 7,807 | 1,548 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Jun 2013 | 1/27/2017 | 7,867 | 6,259 | 7,867 | 1,608 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Jul 2013 | 1/27/2017 | 8,079 | 6,259 | 8,079 | 1,820 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Aug 2013 | 1/27/2017 | 7,769 | 6,259 | 7,769 | 1,510 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Sep 2013 | 1/27/2017 | 7,907 | 6,259 | 7,907 | 1,648 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Oct 2013 | 1/27/2017 | 7,632 | 6,259 | 7,632 | 1,373 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Nov 2013 | 1/27/2017 | 7,409 | 6,259 | 7,409 | 1,150 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Dec 2013 | 1/27/2017 | 7,319 | 6,259 | 7,319 | 1,060 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Jan 2014 | 1/27/2017 | 7,231 | 6,259 | 7,231 | 972 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Feb 2014 | 1/27/2017 | 7,318 | 6,259 | 7,318 | 1,059 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Mar 2014 | 1/27/2017 | 7,048 | 6,259 | 7,048 | 789 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Apr 2014 | 1/27/2017 | 7,040 | 6,259 | 7,040 | 781 |
| Rockwell Collins, Inc. | Employer | Excess Comp - May 2014 | 1/27/2017 | 7,013 | 6,259 | 7,013 | 754 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Jun 2014 | 1/27/2017 | 6,878 | 6,259 | 6,878 | 619 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Jul 2014 | 1/27/2017 | 6,787 | 6,259 | 6,787 | 528 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Aug 2014 | 1/27/2017 | 6,897 | 6,259 | 6,897 | 638 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Sep 2014 | 1/27/2017 | 6,700 | 6,259 | 6,700 | 441 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Oct 2014 | 1/27/2017 | 6,890 | 6,259 | 6,890 | 631 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Nov 2014 | 1/27/2017 | 6,778 | 6,259 | 6,778 | 519 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Dec 2014 | 1/27/2017 | 6,683 | 6,259 | 6,683 | 424 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Jan 2015 | 1/27/2017 | 6,697 | 6,259 | 6,697 | 438 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Feb 2015 | 1/27/2017 | 6,637 | 6,259 | 6,637 | 378 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Mar 2015 | 1/27/2017 | 6,478 | 6,259 | 6,478 | 219 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Apr 2015 | 1/27/2017 | 6,492 | 6,259 | 6,492 | 233 |
| Rockwell Collins, Inc. | Employer | Excess Comp - May 2015 | 1/27/2017 | 6,486 | 6,259 | 6,486 | 227 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Jun 2015 | 1/27/2017 | 6,488 | 6,259 | 6,488 | 229 |

FORM 5500, SCHEDULE G, PART III
NONEXEMPT TRANSACTIONS FOR THE YEAR ENDED DECEMBER 31, 2016

| (a) Identity of Party Involved | (b) Relationship to plan, employer, or other party in interest | (c) Description of Transaction | (c) Maturity Date | (c) Maturity Value | (h) Cost of Asset | (i) Current Value of Asset | (j) Net gain (or loss) on each transaction) |
|---|---|---|---|---|---|---|---|
| Rockwell Collins, Inc. | Employer | Excess Comp - Jul 2015 | 1/27/2017 | 6,627 | 6,259 | 6,627 | 368 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Aug 2015 | 1/27/2017 | 6,561 | 6,259 | 6,561 | 302 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Sep 2015 | 1/27/2017 | 6,849 | 6,259 | 6,849 | 590 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Oct 2015 | 1/27/2017 | 6,982 | 6,259 | 6,982 | 723 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Nov 2015 | 1/27/2017 | 6,695 | 6,259 | 6,695 | 436 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Dec 2015 | 1/27/2017 | 6,691 | 6,259 | 6,691 | 432 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Jan 2016 | 1/27/2017 | 6,808 | 6,259 | 6,808 | 549 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Feb 2016 | 1/27/2017 | 7,053 | 6,259 | 7,053 | 794 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Mar 2016 | 1/27/2017 | 6,678 | 5,939 | 6,678 | 739 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Apr 2016 | 1/27/2017 | 6,337 | 5,939 | 6,337 | 398 |
| Rockwell Collins, Inc. | Employer | Excess Comp - May 2016 | 1/27/2017 | 6,241 | 5,939 | 6,241 | 302 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Jun 2016 | 1/27/2017 | 6,200 | 5,939 | 6,200 | 261 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Jul 2016 | 1/27/2017 | 6,169 | 5,939 | 6,169 | 230 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Aug 2016 | 1/27/2017 | 5,921 | 5,913 | 5,921 | 8 |
| Rockwell Collins, Inc. | Employer | Excess Comp - Sep 2016 | 1/27/2017 | 5,879 | 5,913 | 5,879 | (34) |
| Rockwell Collins, Inc. | Employer | Excess Comp - Oct 2016 | 1/27/2017 | 5,869 | 5,913 | 5,869 | (44) |
| Rockwell Collins, Inc. | Employer | Excess Comp - Nov 2016 | 1/27/2017 | 6,004 | 5,913 | 6,004 | 91 |

**Attachment to 2016 Schedule SB, Part V**
**Summary of Plan Provisions**

**ROCKWELL COLLINS, INC.**
**ROCKWELL COLLINS PENSION PLAN**

| | |
|---|---|
| **Plan Benefits Valued** | The valuation is based on benefit provisions in effect on the valuation date, including future increases under existing bargaining agreements and for ARINC non-union employees. |
| 1. Active Employees: | |
| a. Salaried Employees - (excluding ARINC) | Entitled to vested, accrued benefit as of September 30, 2006. Accrue eligibility service toward early retirement benefits. Employees rehired after September 30, 2006 who terminated non-vested prior to the freeze can continue to earn eligibility service. |
| b. Salaried Employees - (ARINC) | Entitled to cash balance with pay contributions frozen as of April 1, 2006. Interest credit continue to accrue through date of distribution. Employees continue to accrue Basic Pension Addition (BPA) benefit and pre-Medicare supplements. |
| c. Hourly Employees - | Accrue benefits under one of the sub-plans, descriptions of which are attached. |
| 2. Inactive Participants: | Entitled to vested, accrued benefit determined as of the date of separation. |
| **Changes from Prior Valuation** | The plan was amended during 2015 to allow for a one-time election for immediate lump sum payment of benefits for certain terminated vested participants. The payment of lump sums was reflected in the census data as of January 1, 2016 and in the January 1, 2016 market value of assets.<br><br>The ARINC Retirement Income Plan was merged into the Rockwell Collins Pension Plan effective December 31, 2015. January 1, 2016 valuation results reflect the merger. |

ARINC Employees Sub-Plan

Outline of Benefit Provisions – Salaried

| | |
|---|---|
| Effective Date of plan Merger | December 31, 2015. |
| Covered employees | All employees excluding any individual covered by a collective bargaining agreement of ARINC Incorporated. The plan is closed to new entrants effective April 1, 2006. |
| Participation date | The earlier of the first anniversary of date of hire following the completion of 1,000 Hours of Service or the first day of the Plan Year after completion of 1,000 Hours of Service in a consecutive 12-month period. |
| Employee contributions | Rockwell Collins pays the entire cost of the Plan. Some employees may have residual employee contribution balances from when the plan was contributory prior to July 1, 1977. |
| Vesting service | A participant earns 1 year of vesting service for each plan year he works at least 1,000 hours. |
| Credited service | Years and months with the employer. |
| Pensionable earnings | Base pay, bonuses, overtime, and lump sums in lieu of base salary. |
| Average rate of earnings | The participant's highest average Rate of Earnings on January 1st of any of three consecutive years during the last ten years before the participant's termination of employment. Rate of Earnings for this purpose is the rate of annual basic compensation with the Employer on the January 1 preceding the determination date, excluding overtime payments, commissions, bonuses, and any other additional compensation. Only applicable for three individuals valued under Appendix A of the plan document. |
| Primary Social Security benefit | Not applicable. |
| Covered Compensation | An average of the Social Security wage bases for the 35 years through the year the participant attains Social Security retirement age. |
| Accrued benefit | A participant's accrued benefit based on the cash balance benefit plus the basic pension additions. For participants valued under Appendix A of the plan document, the accrued benefit is the benefit determined in the same manner as the normal retirement benefit and based on the participant's years of credited service and final average earnings at the date the accrued benefit is being calculated. |

ARINC Employees Sub-Plan (Salaried)

Cash Balance Benefits

A participant's account balance at any time shall be the sum of (a), (b), (c) and (d) below:

(a) Initial Balance - the actuarial equivalent of the participant's accrued benefit under the prior plan formula, expressed as a lump sum on January 1, 1999 or as determined under the rehire or transfer (from Union) provision.

(b) Interest Accruals - for each plan year starting January 1, 1999, each participant's Account Balance shall increase at the average yield on five-year United States Treasury notes for the month of November immediately preceding the plan year, with a minimum of 4%.

(c) Principal Accruals - each year, Principal Accruals will be added to the participant's Account Balance. The Principal Accrual will be a percentage of the participant's Annual Earnings determined by the following table:

| Age of Beginning of Plan Year | Accrual |
|---|---|
| Before Age 25 | 3.0% |
| 25-29 | 3.6% |
| 30-34 | 4.6% |
| 35-40 | 5.9% |
| 40-44 | 7.4% |
| 45-49 | 9.2% |
| 50-54 | 11.5% |
| 55-59 | 14.0% |
| 60+ | 19.0% |

Effective April 1, 2006, Principal Accruals will no longer be added to the participant's Account Balance.

(d) Transition Benefits: Employees who were active as of January 1, 1999 may have been eligible to receive Transition Benefits. These Transition Benefits will be credited over a maximum of three years depending upon the employee's age at January 1, 1999. The last Transition Benefit was credited on January 1, 2001.

Normal retirement

- Eligibility: Age 65
- Benefit: The benefit is the actuarial equivalent of the account balance payable in the normal form. There are three active participants under Appendix A who receive a benefit based on final average earnings.

ARINC Employees Sub-Plan (Salaried)

Early retirement

- Eligibility: Age 55 and termination of employment after completion of five or more years of Vesting Service.
- Benefit: In lieu of a Deferred Vested Benefit, a participant may choose to receive their cash balance or to receive an actuarially equivalent immediate annuity.

Postponed retirement

- Eligibility: Over age 65
- Benefit: The benefit is the Accrued Benefit determined as of the postponed retirement date.

Deferred vested

- Eligibility: Termination of employment before attaining age 65 but after completing three years of Vesting Service (or involuntary termination within six months of full vesting).
- Benefit: A lump sum payable immediately or a deferred lump sum payable at Normal Retirement with Interest Accruals continuing until benefit commencement, but Principal Accruals ceasing at termination. An actuarially equivalent immediate or deferred annuity is also available.

Disability

- Eligibility: Five years of Vesting Service and terminates employment due to Disability. Disability is total and permanent disability as defined in the ARINC Long Term Disability Plan.
- Benefit: The disability retirement benefit is computed as if a participant had remained active, continued to accrue the basic pension addition, and, if disabled prior to April 1, 2006, continued to receive Principal Accruals and Interest Accruals under the current cash balance plan, assuming compensation is equal to the greater of (1) the participant's full annual rate of base pay (excluding bonus) as of the date immediately preceding the date of the Disability, or (2) the participant's

  Compensation during the last Plan Year ending immediately prior to the date of Disability. The benefit will be a Normal or Early Retirement Benefit (whichever applies) based on the person's Age at the date benefits are to commence.

Pre-retirement death

- Eligibility: Three years of Vesting Service.

ARINC Employees Sub-Plan (Salaried)

| | |
|---|---|
| • Benefit | Upon the death of a Vested participant, the participant's account balance shall be paid to his beneficiary. |
| Form of benefits | |
| • Automatic form for unmarried participants | Single life annuity. |
| • Automatic form for married participants | 100% joint and survivor annuity. |
| • Optional forms | A married participant must have the consent of their spouse to elect any form other than (d) with the spouse as contingent annuitant.<br><br>(a) Reduced benefit payable for life with 50% continuation paid to a contingent annuitant after the participant's death; may include a guaranteed payout option.<br><br>(b) Reduced benefit payable for life with 66 2/3% continuation paid to a contingent annuitant after the participant's death; may include a guaranteed payout option.<br><br>(c) Reduced benefit payable for life with 75% continuation paid to a contingent annuitant after the participant's death; may include a guaranteed payout option.<br><br>(d) Reduced benefit payable for life with 100% continuation paid to a contingent annuitant after the participant's death; may include a guaranteed payout option.<br><br>(e) Reduced benefit payable for life, with the provision that if death occurs before 120 monthly payments have been made, the remainder of the 120 monthly payments shall be paid to a contingent annuitant.<br><br>(f) Life annuity<br><br>(g) Account Balance in one lump sum. |
| • Optional form conversion factors | For annuities: based on 1983 GAM 70% male / 30% female and an interest rate of 7.00%.<br><br>For lump sums: based on 417(e)(3) interest and mortality. |

| | |
|---|---|
| • Cost of Living Adjustments | Salaried employees hired prior to March 31, 1986 and eligible prior to December 31, 1998 who retire receive a COLA each year: COLA is equal to January increase in CPI-U. Annual limit for each participant is lesser of (a) 5%, and (b) [service prior to 111/1988 (up to 25 years) * 5%] plus [service after 1/1/1988 (up to 25 years total service) * 3%] divided by total service (up to 25 years). Lifetime limit for each participant is 200% of original benefit. |

## Basic Pension Addition Benefits[1]

Normal retirement

| | |
|---|---|
| • Eligibility | Age 65 and five years of Vesting Service. |
| • Benefit | Annual benefit equal to the maximum of:<br>(a) $2,587.05 multiplied by Credited Service at Retirement or Termination, divided by the greater of 25 or your projected years of Credited Service at age 65.<br>(b) The amount of the accrued benefit under the basic pension addition benefit program as of December 31, 1998 payable at age 65. |

Early retirement

| | |
|---|---|
| • Eligibility | Age 55 and five years of Vesting Service or age 55 and involuntary termination of employment within six months of completion of 5 years of Vesting Service. |
| • Benefit | Accrued pension addition benefit (based on Credited Service at retirement) reduced 7% per year for each year commencement precedes age 62, when applicable. |
| Pre-Medicare supplements | If the sum of the early retiree's age and Credited Service is 70 or more, a Pre-Medicare supplement equal to the Basic Pension Addition is payable, in addition to the Basic Pension Addition, until the earlier of the retiree's attainment of age 65 or death. If the early retiree and his spouse are both below age 65, an additional Pre-Medicare supplement equal to the Basic Pension Addition is payable until the earliest of (1) the retiree's age 65, (2)<br>(2) the retiree's death, (3) the spouse's age 65, or (4) the spouse's death. |

Deferred vested

| | |
|---|---|
| • Eligibility | Three years of Vesting Service. |
| • Benefit | Accrued normal retirement pension addition benefit (based on Credited Service to the date of termination) payable at |

[1] This section describes all basic pension addition benefits. Total retirement income will consist of the sum of the applicable regular pension benefit and basis pension addition benefits.

| | |
|---|---|
| | age 65. Benefit is payable as early as age 55 but is reduced 7% per year for each year commencement precedes age 62, when applicable. |
| Pre-retirement death<br>• Eligibility | Three years of Vesting Service |
| • Benefit | Accrued normal retirement pension addition benefit payable immediately, reduced by 7% per year for each year commencement precedes age 62, when applicable. |

| Other Plan Provisions | |
|---|---|
| Late retirement increases | • Active participants: The plan provides benefit suspension notices to participants who work beyond normal retirement; therefore, late retirement actuarial increases only apply to participants who defer retirement beyond age 70 ½. This valuation does not include increases for current active participants over age 70 ½ as the effect on the valuation would be insignificant.<br>• Deferred vested participants: Current deferred vested participants over normal retirement age are valued including the late retirement actuarial increase. |
| Maximum compensation | Compensation for any 12-month period used to determine accrued benefits may not exceed the limits in IRC Section 401(a)(17) for the calendar year in which the 12-month period begins. This limit is indexed annually. For 2015, the limit is $265,000. |
| Maximum benefits | Annual benefits may not exceed the limits in IRC Section 415. This limit is indexed annually. For 2016, the limit is $210,000. |

ARINC Employees Sub-Plan

Outline of Benefit Provisions – Union

| | |
|---|---|
| Most recent plan amendments included | Effective from January 1, 2013 |
| Status of the plan | The plan has ongoing benefit accruals and new employees are eligible to participate in the plan once they satisfy the participation requirements. |
| Covered employees | Any employee who is a member of a collective bargaining unit represented by the International Brotherhood of Teamsters, Chauffeurs, Warehousemen, and Helpers of America, which has negotiated with the Employer for coverage of an employee under the Plan. |
| Participation | The earlier of the first anniversary of date of hire following the completion of 1,000 Hours of Service or the first day of the Plan Year after completion of 1,000 Hours of Service in a consecutive 12-month period. |
| Employee contributions | Rockwell Collins pays the entire cost of the Plan. Some employees may have residual employee contribution balances from when the plan was contributory prior to March 18, 1980. |
| Vesting service | A participant earns vesting service on an elapsed time basis. |
| Credited service | Years and months with the employer. |
| Pensionable earnings | Basic hourly rate of earnings on January 1 multiplied by 2,080 hours. |
| Final average earnings | The participant's average annual compensation received during the five (5) highest consecutive years out of the ten (10) years prior to termination of employment which produce the highest average. If the participant has less than five (5) years of service, the average annual compensation during all years of employment. |
| Primary Social Security benefit | Not applicable |
| Covered Compensation | Not applicable |
| Accrued benefit | A participant's accrued benefit is the benefit determined in the same manner as the normal retirement benefit and based on the participant's years of credited service and final average earnings at the date the accrued benefit is being calculated. Total retirement income will consist of the sum of |

the applicable regular pension benefit and basis pension addition benefits.

Normal retirement

- Eligibility: Age 65 and five years of Vesting Service.
- Benefit: Maximum of:

  (a) $1,185 multiplied by Credited Service, and (for certain electing members)

  (b) $282 multiplied by Credited Service plus $348 for each

  $1,000 of Final Average Earnings in excess of $12,000. There is a 30-year cap on service if hired after January 1, 1987.

Early retirement

- Eligibility: Age 55 and five years of Vesting Service.
- Benefit: Accrued normal retirement benefit (based on Credited Service and compensation to the date of retirement) reduced according to the Early Retirement factor table provided, if commencement precedes age 62.

| Age | Factor |
|---|---|
| 62 | 1.00 |
| 61 | 0.97 |
| 60 | 0.93 |
| 59 | 0.89 |
| 58 | 0.85 |
| 57 | 0.81 |
| 56 | 0.77 |
| 55 | 0.73 |

Postponed retirement

- Eligibility: Over age 65.
- Benefit: The benefit is calculated in the same manner as the normal retirement benefit but with pay and service through the participant's actual retirement date.

Deferred vested

- Eligibility: Five years of Vesting Service.

| | |
|---|---|
| • Benefit | Accrued normal retirement benefit (based on Credited Service and compensation to the date of termination) payable at age 65. Benefit is payable as early as age 55 but is reduced according to the Early Retirement factor table provided above, if commencement precedes age 62. |
| Pre-retirement death | |
| • Eligibility | Five years of Vesting Service. |
| • Benefit | 100% of the reduced benefit the participant would have received had he separated from employment the date of his death, survived to age 65 and commenced benefits in a 100% joint and survivor form. Benefits may commence to the spouse as early as the date the participant would have attained age 55, but reduced for early retirement. |
| Form of benefits | |
| • Automatic form for unmarried participants | Single life annuity. |
| • Automatic form for married participants | 100% joint and survivor annuity. |
| Optional forms | A married participant must have the consent of their spouse to elect any form other than (d) with the spouse as contingent annuitant.<br>(a) Reduced benefit payable for life with 50% continuation paid to a contingent annuitant after the participant's death, may include a guaranteed payout option.<br>(b) Reduced benefit payable for life with 75% continuation paid to a contingent annuitant after the participant's death, may include a guaranteed payout option.<br>(c) Reduced benefit payable for life with 100% continuation paid to a contingent annuitant after the participant’s death, may include a guaranteed payout option.<br>(d) Reduced benefit payable for life, with the provision that if death occurs before 120 monthly payments have been made, the remainder of the 120 monthly payments shall be paid to a contingent annuitant.<br>(e) Social Security Level Income Option.<br>(f) Lump sum payments for values under $10,000. |
| Optional form conversion factors | For annuities: based on 1983 GAM 70% male / 30% female and an interest rate of 7.00%.<br>For lump sums: based on 417(e)(3) interest and mortality |

## Basic Pension Addition Benefits[1]

Normal retirement

| | |
|---|---|
| • Eligibility | Age 65 and five years of Vesting Service. |
| • Benefit | Annual benefit equal to:<br>$44.99 per year of Credited Service up to 15 years, plus<br>$191.22 per year of Credited Service over 15 years up to 25 years. |

Early retirement

| | |
|---|---|
| • Eligibility | Age 55 and five years of Vesting Service |
| • Benefit | Accrued pension addition benefit (based on Credited Service at retirement) reduced 5% per year for each year commencement precedes age 65. |

| | |
|---|---|
| Pre-Medicare supplements | If the sum of the early retiree's age and Credited Service is 70 or more, a Pre-Medicare supplement equal to the Basic Pension Addition is payable, in addition to the Basic Pension Addition, until the earlier of the retiree's attainment of age 65 or death. If the early retiree and his spouse are both below age 65, an additional Pre-Medicare supplement equal to the Basic Pension Addition is payable until the earliest of (1) the retiree's age 65, (2) the retiree's death, (3) the spouse's age 65, or (4) the spouse's death. |

Deferred vested

| | |
|---|---|
| • Eligibility | Five years of Vesting Service. |
| • Benefit | Accrued normal retirement pension addition benefit (based on Credited Service to the date of termination) payable at age 65. Benefit is payable as early as age 55 but is reduced 5% per year for each year commencement precedes age 65. |

Pre-retirement death

| | |
|---|---|
| • Eligibility | Five years of Vesting Service |
| • Benefit | Accrued normal retirement pension addition benefit payable under the same terms as the preretirement death benefit for the regular pension. Reduced by 5% per year for each year commencement precedes age 65, when applicable. |

## Other Plan Provisions

[1] This section describes all basic pension addition benefits. Total retirement income will consist of the sum of the applicable regular pension benefit and basis pension addition benefits.

| | |
|---|---|
| Late retirement increases | Active participants: The plan provides benefit suspension notices to participants who work beyond normal retirement; therefore, late retirement actuarial increases only apply to participants who defer retirement beyond age 70½. This valuation does not include increases for current active participants over age 70½ as the effect on the valuation would be insignificant. |
| Maximum compensation | Compensation for any 12-month period used to determine accrued benefits may not exceed the limits in IRC Section 401(a)(17) for the calendar year in which the 12-month period begins. This limit is indexed annually. For 2015, the limit is $265,000. |
| Maximum benefits | Annual benefits may not exceed the limits in IRC Section 415. This limit is indexed annually. For 2016, the limit is $210,000. |

Certain Salaried Employees Sub-Plan

Outline of Benefit Provisions

1. Effective Date:

a. Sub-Plan - December 31, 1940.

b. Latest Amendment - October 31, 2005.
Benefits frozen as of September 30, 2006.

2. Definitions:

a. Eligible Employee - Employees on certain salaried payrolls are covered by the sub-plan.

b. Earnings - Total salary or wages for the year (not in excess of $220,000 for 2006, indexed thereafter) including overtime, accrued bonuses, commissions and elective deferrals of bonus, but excluding expense reimbursement, foreign service premium, performance awards, relocation payments, tuition payments and similar items. Earnings after September 30, 2006 are not used in determining the benefit.

c. Average Annual Earnings - Highest amount that can be determined by averaging the Earnings for any 5 consecutive calendar years within the 10 calendar years immediately preceding the date of determination.

d. Social Security Earnings Limit - The lesser of Average Annual Earnings, or the average of the Social Security wage bases during the 35 calendar years ending with the calendar year before the year in which employee reaches Social Security retirement age, assuming no change in the wage base after the calendar year of determination.

e. Offset Percentage -

| Year of Birth | With Pre-1993 Service | No Pre-1993 Service |
|---|---|---|
| 1937 & earlier | .455% | .480% |
| 1938 thru 1954 | .425% | .455% |
| 1955 & later | .400% | .430% |

Certain Salaried Employees Sub-Plan

3. Retirement Dates:

a. Normal - First day of the month coincident with or next following the date employee reaches age 65.

b. Regular Early - First day of any month after employee reaches age 55, but before age 65.

c. 55/Rule of 85 - First day of any month after employee with pre-1993 service reaches age 55 (but before age 62) with 85 "points" (i.e., the sum of age and service equals 85 or more). An employee with no pre-1993 service is not eligible.

d. Late - First day of any month after employee reaches normal retirement date.

e. Disability - On total and permanent disability and entitlement to disability benefits under the LTD plan.

4. Retirement Benefits:

a. Normal - Annual benefit equal to the greatest of:

Career-Average ("Tack-On") Benefit: Benefit accrued December 31, 1993 plus, for each year of service thereafter through September 30, 2006, 1-1/2% of Earnings.

Alternate Benefit: For an employee with pre-1993 service, the annual benefit equals i. minus ii.:

i. 2-2/3% of Average Annual Earnings per year of credited service earned prior to September 30,2006 (maximum 15 years) plus 1/2% of such earnings per year in excess of 15 (maximum 20 years). If date of determination is prior to age 62, benefit is determined as if the employee remained in covered employment until age 62 at the average annual earnings on the date of determination, and is multiplied by the ratio of actual service to service projected to age 62.

Certain Salaried Employees Sub-Plan

4. Retirement Benefits: (Cont'd)

a. Normal (Cont'd) -

ii. The Offset Percentage of the Social Security Earnings Limit per year of credited service earned prior to September 30, 2006 (maximum 15 years) plus .25% of such limit per year in excess of 15 (maximum 20 years). If date of determination is prior to age 62, the offset is determined as if employee remained in covered employment until the earlier of age 62 or 85 "points", and is multiplied by the ratio of actual service to service projected to earlier of age 62 or 85 "points".

For an employee with no pre-1993 service, the annual benefit equals 1-1/2% of Average Annual Earnings minus Offset Percentage of the Social Security Earnings Limit, per year of credited service earned prior to September 30, 2006 (maximum 35 years).

Minimum Benefit - 1-1/2% of Average Annual Earnings up to a maximum of $28,000 per year of credited service earned prior to September 30, 2006 (no maximum).

b. Regular Early -

Benefit determined as for normal retirement, based on service and earnings to earlier of early retirement date and September 30, 2006; payable immediately with reduction of 1/2% for each month that benefit commencement precedes the following un-reduced retirement ages:

| Benefit Attributable To | With Pre-1993 Service | No Pre-1993 Service |
|---|---|---|
| Pre-2003 Service | 60 | 62 |
| Post-2002 Service | 62 | 62 |

Certain Salaried Employees Sub-Plan

4. Retirement Benefits: (Cont'd)

b. Regular Early (Cont'd) -

Supplemental Benefit: If employee is at least age 60 and has 15 years of service or an employee is at least age 55 and has 30 years of service, a supplement of $325 per month is payable until the earliest of age 62, eligibility for Social Security benefits, or death. If employee attained eligibility for supplemental benefit after September 30, 2006, the monthly supplement is multiplied by the ratio of service at September 30, 2006 to service at the date that eligibility for the supplemental benefit was attained.

c. 55/Rule of 85 -

**PRE-2003 RETIREMENTS**

Lifetime Benefit: Greater of:

i. Regular early retirement benefit.

ii. 2-2/3% of Average Annual Earnings per year of credited service earned prior to September 30, 2006 (maximum 15 years) plus 1/2% of such earnings per year in excess of 15 (maximum 20 years),

minus

The Offset Percentage of the Social Security Earnings Limit per year of credited service earned prior to September 30, 2006 (maximum 15 years) plus .25% of such limit per year in excess of 15 (maximum 20 years).

Benefit Prior to Age 62: Greater of:

iii. Regular early retirement benefit including any supplement.

iv. 2-2/3% of Average Annual Earnings per year of credited service earned prior to September 30, 2006 (maximum 15 years) plus 1/2% of such earnings per year in excess of 15 (maximum 20 years).

Certain Salaried Employees Sub-Plan

4. Retirement Benefits: (Cont'd)
c. 55/Rule of 55 (Cont'd) -

**POST-2002 RETIREMENTS**

Lifetime Benefit: Greater of:

i. Regular early retirement benefit.

ii. Sum of (A) plus (B):

(A) 2-2/3% of Average Annual Earnings per year of credited service earned prior to September 30, 2006 (maximum 15 years) plus 1/2% of such earnings per year in excess of 15 (maximum 20 years),

minus

the Offset Percentage of the Social Security Earnings Limit per year of credited service earned prior to September 30, 2006 (maximum 15 years) plus .25% of such limit per year in excess of 15 (maximum 20 years), based on credited service projected to the later of 12/31/2002 and attainment of 85 "points", with the net result multiplied by the ratio of credited service at 12/31/2002 to such projected service.

(B) 2-2/3% of Average Annual Earnings per year of credited service earned prior to September 30, 2006 (maximum 15 years) plus 1/2% of such earnings per year in excess of 15 (maximum 20 years),

Certain Salaried Employees Sub-Plan

4. Retirement Benefits: (Cont'd)

c. 55/Rule of 55 (Cont'd) -

minus

the Offset Percentage of the Social Security Earnings Limit per year of credited service earned prior to September 30, 2006 (maximum 15 years) plus .25% of such limit per year in excess of 15 (maximum 20 years),

minus

the amount determined in (A) above, with the net result reduced by 1/2% for each month that benefit commencement precedes age 62.

Benefit Prior to Age 62: Greater of:

iii. Regular early retirement benefit including any supplement.

iv. Sum of (A) plus (B):

(A) 2-2/3% of Average Annual Earnings per year of service earned prior to September 30, 2006 (maximum 15 years) plus 1/2% of such earnings per year in excess of 15 (maximum 20 years), based on credited service projected to the later of 12/31/2002 and the attainment of 85 points, the result multiplied by the ratio of credited service at 12/31/2002 to such projected service.

(B) Amount determined in ii.(B) above.

d. Late - Benefit determined as for normal retirement, based on service and earnings to earlier of actual retirement date and September 30, 2006.

Certain Salaried Employees Sub-Plan

4. Retirement Benefits: (Cont'd)

e. Disability - Benefit determined as for normal retirement, based on service and earnings to earlier of date of disability and September 30, 2006; payable at normal retirement date. If employee recovers before normal retirement date and returns to work, period of disability is counted in determining vesting service and credited service.

5. Termination Benefits: On termination of employment after 5 years of service, an employee is entitled to a deferred vested benefit determined as for normal retirement, based on credited service and earnings to earlier of date of determination and September 30, 2006. The benefit is payable without reduction beginning at age 62, or with reduction beginning as early as age 55. If employee dies before benefits commence, the surviving spouse will receive a benefit (commencing when the employee would have attained age 55 or at death, whichever is later) as if the employee had survived to age 55, retired with the joint and survivor annuity in 7.c. below, and then died.

6. Death Benefits Before Retirement:

a. Lump Sum - On death of employee, a lump-sum death benefit equal to one year's base salary at earlier of date of death and September 30, 2006, or death benefit accrued as of December 31, 1971 if greater, is payable to the employee's designated beneficiary.

b. Survivor Benefit - In lieu of the lump-sum benefit in 6.a. above, the surviving spouse is entitled to the following annual benefit:

i. On death after age 55, the greater of 25% of the Average Annual Earnings at earlier of date of death and September 30, 2006 (reduced 1-1/2% for each year that the spouse is more than 5 years younger than the employee) or the survivor benefit the spouse would have received if the employee had retired and elected the joint and survivor annuity in 7.c. below.

Certain Salaried Employees Sub-Plan

6. Death Benefits Before Retirement: (Cont'd)

b. Survivor Benefit - (Cont'd)

ii On death after 10 years of service and prior to age 55, 25% of the Average Annual Earnings at earlier of date of death and September 30, 2006 (reduced by 1-1/2% for each year that the spouse is more than 5 years younger than the employee).

iii. On death after 5 years but less than 10 years of service and prior to age 55, the survivor benefit the spouse would have received if the employee had survived to age 55, retired with the joint and survivor annuity in 7.c. below, and then died, with payments commencing when employee would have attained age 55.

7. Death Benefits After Retirement:

a. Lump Sum - None.

b. Normal Form for Single Participants - Single life annuity.

c. Normal Form for Married Participants - Joint and survivor annuity providing an income of 95% of the benefit otherwise payable during the employee's lifetime and, after his death, 60% of the reduced benefit during the remaining lifetime of the surviving spouse.

d. Optional Forms - Surviving spouse option for 90%/75% or 85%/100%; joint annuitant option for 50%, 75% or 100% with approximate actuarial reduction.

8. Employee Contributions: None.

Collins Radio Production Employees Sub-Plan

Outline of Benefit Provisions

| | | | |
|---|---|---|---|
| 1. | Effective Date: | | |
| | a. | Sub-Plan - | January 1, 1947. |
| | b. | Latest Amendment - | May 1, 2008. |
| 2. | Eligibility: | | Bargaining unit employees of Collins Radio. |
| 3. | Retirement Dates: | | |
| | a. | Normal - | First day of the month following the employee's 65th birthday. |
| | b. | Early - | First day of any month after the employee reaches age 55 and completes 10 years of vesting service, but before age 65. |
| | c. | Late - | First day of any month after normal retirement date. |
| | d. | Disability - | On total and permanent disability at any age after 10 years of vesting service. |
| 4. | Retirement Benefits: | | |
| | a. | Normal - | Monthly benefit equals the post-4/30/92 benefit unit times post-4/30/92 service (maximum 30 years), plus the pre-5/1/92 benefit unit times total service (maximum 30 years) in excess of post-4/30/92 service, plus a lifetime supplement of $50. 12/31/92 is used instead of 4/30/92 for any employee eligible to retire before 1/1/93. |

Collins Radio Production Employees Sub-Plan

4. Retirement Benefits: (Cont'd)

a. Normal (Cont'd) -

Post-4/30/92 benefit unit:

| Labor Grade | Cedar Rapids IBEW 1362 | Cedar Rapids IBT 238 | Cedar Rapids IBEW 1429 | Dallas IUE 787 |
|---|---|---|---|---|
| 1 | $44.00 | | | $44.00 |
| 2 | 48.00 | | | 45.75 |
| 3 | 49.50 | | | 47.25 |
| 4 | 51.75 | | | 49.75 |
| 5 | 54.75 | | $52.00 | 52.75 |
| 6 | 57.75 | $48.00 | | 56.50 |
| 7 | 60.75 | 49.50 | 47.00 | 60.00 |
| 8 | 64.00 | 51.75 | | 63.75 |
| 9 | 66.50 | 53.25 | | 67.25 |
| 10 | 69.00 | 54.75 | | 69.00 |
| 11 | | 57.75 | | |
| 12 | | 60.75 | | |

Pre-5/1/92 benefit unit: 102% of the greater of $18 or 1/12 the sum of $44.20 plus 1.9% of the highest average W-2 pay for 3 consecutive calendar years out of the 10 calendar years preceding the earlier of the date of termination or 5/1/92. Pre-5/1/92 benefit unit further increased by 6% for retirements between 5/1/2003 and 3/31/2010 and 3% for retirements on 4/1/2010 and thereafter.

b. Early -

Benefit determined as for normal retirement, based on credited service and labor grade at early retirement date, payable immediately with subsidized reduction from age 62. Lifetime supplement payable without reduction.

c. Late -

Greater of:
i) Benefit determined as for normal retirement, based on credited service and labor grade at actual retirement date and
ii) Benefit determined based on credited service and labor grade at normal retirement date, actuarially increased to account for payment at actual retirement date

d. Disability -

Benefit determined as for normal retirement, based on credited service and labor grade at date of disability, payable immediately with subsidized reduction from age 62. Lifetime supplement payable without reduction.

Collins Radio Production Employees Sub-Plan

| | | |
|---|---|---|
| 5. | Termination Benefits: | On termination of employment after 5 years of vesting service, an employee is entitled to a deferred vested benefit determined as for normal retirement, based on credited service and labor grade at date of termination. The deferred vested benefit is payable without reduction beginning at age 65 or with subsidized reduction from age 62 at any time after age 55 if the employee had at least 10 years of vesting service at termination. Lifetime supplement payable without reduction. |
| 6. | Death Benefits Before Retirement: | Upon death after 1 year of marriage and 5 years of vesting service, the surviving spouse will receive 50% of the benefit which would have been payable to the employee if the employee had retired on the first day of the month in which the employee died and had taken the joint and survivor annuity. If death occurs prior to the employee's earliest retirement date, the benefit will commence when the employee would have been eligible to retire and will be determined as if the employee had survived to that date and then died. |
| 7. | Death Benefits After Retirement: | |
| | a. Normal Form for Single Participants - | Single life annuity. |
| | b. Normal Form for Married Participants - | A married employee who does not elect a straight life annuity will automatically receive a benefit payable during the employee's lifetime consisting of the lifetime supplement plus 88% of the balance of the otherwise determined retirement benefit. On the employee's death, 50% of the reduced income will continue to the surviving spouse for the spouse's remaining lifetime. The employee's percentage is reduced 1/2% for each year that the employee's age exceeds the spouse's age, or increased 1/2% for each year that the spouse's age exceeds the employee's age (maximum increase is 10%). |
| | c. Optional Forms - | Actuarially equivalent joint and survivor annuity for 50%, 75% or 100% or Social Security leveling option. |
| 8. | Employee Contributions: | None. |

Coralville Hourly Employees Sub-Plan

Outline of Benefit Provisions

| | |
|---|---|
| 1. Effective Date: | |
| a. Sub-Plan - | April 1, 1986. |
| b. Latest Amendment - | May 1, 2008. |
| 2. Eligibility: | Hourly payroll employees of the Coralville, Iowa Plant are covered by the sub-plan. |
| 3. Retirement Dates: | |
| a. Normal - | First day of the month following the employee's 65th birthday. |
| b. Early - | First day of any month after the employee reaches age 55 and completes 5 years of vesting service, but before normal retirement age. |
| c. Late - | First day of any month after employee reaches normal retirement date. |
| d. Disability - | None. |
| 4. Retirement Benefits: | |
| a. Normal - | Monthly benefit equals $32.00 per year of credited service (maximum 30 years). |
| b. Early - | Monthly benefit determined as for normal retirement, based on service credited to early retirement date, payable immediately with reduction of 1/2% for each month by which actual retirement precedes normal retirement date. |
| c. Late - | Benefit determined as for normal retirement, based on employee's credited service to actual retirement date. |
| d. Disability - | Benefit determined as for normal retirement, based on credited service and labor grade at date of disability, payable immediately with subsidized reduction from age 62. Lifetime supplement payable without reduction. |

Coralville Hourly Employees Sub-Plan

| | |
|---|---|
| 5. Termination Benefits: | On termination of employment after 5 years of vesting service, an employee is entitled to a deferred vested benefit determined as for normal retirement, based on his service credited to his date of termination. The deferred vested benefit is payable without reduction at or after age 65, or beginning at any time after age 55 with reduction of 1/2% for each month by which benefit commencement precedes age 65. If the employee dies after one year of marriage and before benefits commence, his surviving spouse will receive a benefit (commencing at age 55 or at death, whichever is later) as if the employee had survived to age 55, retired with an actuarially reduced joint and 50% survivor annuity, and then died. |
| 6. Death Benefits Before Retirement: | Upon death after one year of marriage and 5 years of vesting service, the surviving spouse will receive 50% of the benefit which would have been payable to the employee if he had retired on the first day of the month in which he died and had taken the joint and survivor annuity. If death occurs prior to age 55 and after 5 years of vesting service, the benefit will commence at age 55 and will be determined as if the employee had survived to age 55 and then died. If death occurs prior to age 65 with less than 5 years of vesting service, the benefit will commence at age 65 and will be determined as if the employee had survived to age 65 and then died. |
| 7. Death Benefits After Retirement: | |
| a. Normal Form for Single Participants - | Single life annuity. |
| b. Normal Form for Married Participants - | Reduced joint and survivor annuity providing 50% of the employee's reduced benefit to the spouse after his death. Reduction is 10%, plus 1/24% for each month employee's age exceeds spouse's age by more than 60 months, or minus 1/24% for each month spouse's age exceeds employee's age by more than 60 months. Not effective during first year of marriage. |
| 8. Employee Contributions: | None. |

Electronics Salaried Employees Sub-Plan

Outline of Benefit Provisions

1. Effective Date:

a. Sub-Plan - January 1, 1947.

b. Latest Amendment - October 31, 2005. Benefits frozen as of September 30, 2006.

2. Definitions:

a. Eligible Employee - Salaried employees at certain locations of Electronics Operations are covered by the sub-plan.

b. Earnings - Total salary or wages for the year (not in excess of $220,000 for 2006, indexed thereafter) including overtime, accrued bonuses, commissions and elective deferrals of bonus, but excluding expense reimbursement, foreign service premium, performance awards, relocation payments, tuition payments and similar items. Earnings after September 30, 2006 are not used in determining the benefit.

c. Average Annual Earnings - Highest amount that can be determined by averaging the Earnings for any 5 consecutive calendar years within the 10 calendar years immediately preceding the date of determination.

d. Social Security Earnings Limit - The lesser of Average Annual Earnings, or the average of the Social Security wage bases during the 35 calendar years ending with the calendar year before the year in which employee reaches Social Security retirement age, assuming no change in the wage base after the calendar year of determination.

e. Offset Percentage -

| Year of Birth | With Pre-1993 Service | No Pre-1993 Service |
|---|---|---|
| 1937 & earlier | .455% | .480% |
| 1938 thru 1954 | .425% | .455% |
| 1955 & later | .400% | .430% |

Electronics Salaried Employees Sub-Plan

3. Retirement Dates:

a. Normal - First day of the month coincident with or next following the date employee reaches age 65.

b. Regular Early - First day of any month after employee reaches age 55, but before age 65.

c. 55/Rule of 85 - First day of any month after employee with pre-1993 service reaches age 55 (but before age 62) with 85 "points" (i.e., the sum of age and service equals 85 or more). An employee with no pre-1993 service is not eligible.

d. Late - First day of any month after employee reaches normal retirement date.

e. Disability - On total and permanent disability and entitlement to disability benefits under the LTD plan.

4. Retirement Benefits:

a. Normal - Annual benefit equal to the greatest of:

Career-Average ("Tack-On") Benefit: Benefit accrued December 31, 1993 plus, for each year of service thereafter through September 30, 2006, 1-1/2% of Earnings.

Alternate Benefit: For an employee with pre-1993 service, the annual benefit equals i. minus ii.:

i. 2-2/3% of Average Annual Earnings per year of credited service earned prior to September 30, 2006 (maximum 15 years) plus 1/2% of such earnings per year in excess of 15 (maximum 20 years). If date of determination is prior to age 62, benefit is determined as if the employee remained in covered employment until age 62 at the average annual earnings on the date of determination, and is multiplied by the ratio of actual service to service projected to age 62.

Electronics Salaried Employees Sub-Plan

4. Retirement Benefits: (Cont'd)

a. Normal (Cont'd) -

ii The Offset Percentage of the Social Security Earnings Limit per year of credited service earned prior to September 30, 2006 (maximum 15 years) plus .25% of such limit per year in excess of 15 (maximum 20 years). If date of determination is prior to age 62, the offset is determined as if employee remained in covered employment until the earlier of age 62 or 85 "points", and is multiplied by the ratio of actual service to service projected to earlier of age 62 or 85 "points".

For an employee with no pre-1993 service, the annual benefit equals 1-1/2% of Average Annual Earnings minus Offset Percentage of the Social Security Earnings Limit, per year of credited service earned prior to September 30, 2006 (maximum 35 years).

Minimum Benefit - 1-1/2% of Average Annual Earnings up to a maximum of $28,000 per year of credited service earned prior to September 30, 2006 (no maximum).

b. Regular Early -

Benefit determined as for normal retirement, based on service and earnings to earlier of early retirement date and September 30, 2006; payable immediately with reduction of 1/2% for each month that benefit commencement precedes the following unreduced retirement ages:

| Benefit Attributable To | With Pre-1993 Service | No Pre-1993 Service |
|---|---|---|
| Pre-2003 Service | 60 | 62 |
| Post-2002 Service | 62 | 62 |

Supplemental Benefit: If employee is at least age 60 and has 15 years of service or an employee is at least age 55 and has 30 years of service, a supplement of $325 per month is payable until the earliest of age 62, eligibility for Social Security benefits, or death. If employee attained eligibility for supplemental benefit after September 30, 2006, the monthly supplement is multiplied by the ratio of service at September 30, 2006 to service at the date that eligibility for the supplemental benefit was attained.

Electronics Salaried Employees Sub-Plan

4. Retirement Benefits: (Cont'd)
c. 55/Rule of 85 -

**PRE-2003 RETIREMENTS**

Lifetime Benefit: Greater of:

i. Regular early retirement benefit.

ii. 2-2/3% of Average Annual Earnings per year of credited service earned prior to September 30, 2006 (maximum 15 years) plus 1/2% of such earnings per year in excess of 15 (maximum 20 years),

minus

The Offset Percentage of the Social Security Earnings Limit per year of credited service earned prior to September 30, 2006 (maximum 15 years) plus .25% of such limit per year in excess of 15 (maximum 20 years).

Benefit Prior to Age 62: Greater of:

iii. Regular early retirement benefit including any supplement.

iv. 2-2/3% of Average Annual Earnings per year of credited service earned prior to September 30, 2006 (maximum 15 years) plus 1/2% of such earnings per year in excess of 15 (maximum 20 years).

**POST-2002 RETIREMENTS**

Lifetime Benefit: Greater of:

i. Regular early retirement benefit.

ii. Sum of (A) plus (B):

(A) 2-2/3% of Average Annual Earnings per year of credited service earned prior to September 30, 2006 (maximum 15 years) plus 1/2% of such earnings per year in excess of 15 (maximum 20 years),

Electronics Salaried Employees Sub-Plan

4. Retirement Benefits: (Cont'd)
c. 55/Rule of 85 -

minus

the Offset Percentage of the Social Security Earnings Limit per year of credited service earned prior to September 30, 2006 (maximum 15 years) plus .25% of such limit per year in excess of 15 (maximum 20 years), based on credited service projected to the later of 12/31/2002 and attainment of 85 "points", with the net result multiplied by the ratio of credited service at 12/31/2002 to such projected service.

(B) 2-2/3% of Average Annual Earnings per year of credited service earned prior to September 30, 2006 (maximum 15 years) plus 1/2% of such earnings per year in excess of 15 (maximum 20 years),

minus

the Offset Percentage of the Social Security Earnings Limit per year of credited service earned prior to September 30, 2006 (maximum 15 years) plus .25% of such limit per year in excess of 15 (maximum 20 years),

minus

the amount determined in (A) above, with the net result reduced by 1/2% for each month that benefit commencement precedes age 62.

Electronics Salaried Employees Sub-Plan

4. Retirement Benefits: (Cont'd)

c. 55/Rule of 85 (Cont'd) -

Benefit Prior to Age 62: Greater of:

iii. Regular early retirement benefit including any supplement.

iv. Sum of (A) plus (B):

(A) 2-2/3% of Average Annual Earnings per year of service earned prior to September 30, 2006 (maximum 15 years) plus 1/2% of such earnings per year in excess of 15 (maximum 20 years), based on credited service projected to the later of 12/31/2002 and the attainment of 85 points, the result multiplied by the ratio of credited service at 12/31/2002 to such projected service.

(B) Amount determined in ii.(B) above.

d. Late - Benefit determined as for normal retirement, based on service and earnings to earlier of actual retirement date and September 30, 2006.

e. Disability - Benefit determined as for normal retirement, based on service and earnings to earlier of date of disability and September 30, 2006; payable at normal retirement date. If employee recovers before normal retirement date and returns to work, period of disability is counted in determining vesting service and credited service.

5. Termination Benefits: On termination of employment after 5 years of service, an employee is entitled to a deferred vested benefit determined as for normal retirement, based on credited service and earnings to earlier of date of termination and September 30, 2006. The benefit is payable without reduction beginning at age 62, or with reduction beginning as early as age 55. If employee dies before benefits commence, the surviving spouse will receive a benefit (commencing when the employee would have attained age 55 or at death, whichever is later) as if the employee had survived to age 55, retired with the joint and survivor annuity in 7.c. below, and then died.

Electronics Salaried Employees Sub-Plan

6. Death Benefits Before Retirement:

a. Lump Sum - On death of employee, a lump-sum death benefit equal to one year's base salary at earlier of date of death and September 30, 2006 is payable to the employee's designated beneficiary.

b. Survivor Benefit - In lieu of the lump-sum benefit in 6.a. above, the surviving spouse is entitled to the following annual benefit:

i. On death after age 55, 25% of Average Annual Earnings at earlier of date of death and September 30, 2006 (reduced 1-1/2% for each year that the spouse is more than 5 years younger than the employee).

ii. On death after 5 years but less than 10 years of service and prior to age 55, the survivor benefit the spouse would have received if the employee had survived to age 55, retired with the joint and survivor annuity in 7.c. below, and then died, with payments commencing when employee would have attained age 55.

7. Death Benefits After Retirement:

a. Lump Sum - None.

b. Normal Form for Single Participants - Single life annuity.

c. Normal Form for Married Participants - Joint and survivor annuity providing an income of 95% of the benefit otherwise payable during the employee's lifetime and, after his death, 60% of the reduced benefit during the remaining lifetime of the surviving spouse.

d. Optional Forms - Surviving spouse option for 90%/75% or 85%/100%; joint annuitant option for 50%, 75% or 100% with approximate actuarial reduction.

8. Employee Contributions: None.

Kaiser Aerospace Retirement Plan

Outline of Benefit Provisions

1. Effective Date:
   a. Plan - January 1, 1976.

   b. Latest Amendment - October 31, 2004. Benefits frozen as of September 30, 2006.

2. Definitions:
   a. Eligible Employee - Salaried employees of the Kaiser Aerospace operations acquired by Rockwell Collins are covered by the plan.

   b. Earnings - Total salary or wages for the year (not in excess of $220,000 for 2006, indexed thereafter) including overtime, accrued bonuses, commissions and elective deferrals of bonus, but excluding expense reimbursement, foreign service premium, performance awards, relocation payments, tuition payments and similar items. Earnings after September 30, 2006 are not used in determining the benefit.

   c. Average Annual Earnings - Highest amount that can be determined by averaging the Earnings for any 5 consecutive calendar years within the 10 calendar years immediately preceding the date of determination.

   d. Social Security Earnings Limit - The lesser of Average Annual Earnings, or the average of the Social Security wage bases during the 35 calendar years ending with the calendar year before the year in which employee reaches Social Security retirement age, assuming no change in the wage base after the calendar year of determination.

   e. Offset Percentage -

| Year of Birth | |
|---|---|
| 1937 & earlier | .480% |
| 1938 thru 1954 | .455% |
| 1955 & later | .430% |

3. Retirement Dates:
   a. Normal - First day of the month coincident with or next following the date employee reaches age 65.

Kaiser Aerospace Retirement Plan

3. Retirement Dates: (Cont'd)

| | |
|---|---|
| b. Early - | First day of any month after employee reaches age 55, but before age 65. |
| c. Late - | First day of any month after employee reaches normal retirement date. |
| d. Disability - | None. |

4. Retirement Benefits:

| | |
|---|---|
| a. Normal - | Annual benefit equal to the greatest of:<br><br>Career-Average ("Tack-On") Benefit: Benefit accrued under the prior formula as of 12/31/2000 plus, for each year of service thereafter through September 30, 2006, 1-1/2% of Earnings.<br><br>1-1/2% of Average Annual Earnings minus Offset Percentage of the Social Security Earnings Limit, per year of credited service earned prior to September 30, 2006 (maximum 35 years).<br><br>Minimum Benefit - 1-1/2% of Average Annual Earnings up to a maximum of $28,000 per year of credited service, earned prior to September 30, 2006 (no maximum). |
| b. Early - | Benefit determined as for normal retirement, based on service and earnings to earlier of early retirement date and September 30, 2006; payable immediately with reduction of 1/2% for each month that benefit commencement precedes age 62.<br><br>Supplemental Benefit: If employee is at least age 60 and has 15 years of service or an employee is at least age 55 and has 30 years of service, a supplement of $325 per month is payable until the earliest of age 62, eligibility for Social Security benefits, or death. If employee attained eligibility for supplemental benefit after September 30, 2006, the monthly supplement is multiplied by the ratio of service at September 30, 2006 to service at the date that eligibility for the supplemental benefit was attained. |
| c. Late - | Benefit determined as for normal retirement, based on service and earnings to earlier of actual retirement date and September 30, 2006. |
| d. Disability - | None. |

Kaiser Aerospace Retirement Plan

5. Termination Benefits:

On termination of employment after 5 years of service, an employee is entitled to a deferred vested benefit determined as for normal retirement, based on credited service and earnings to earlier of date of termination and September 30, 2006. The benefit is payable without reduction beginning at age 62, or with reduction beginning as early as age 55. If employee dies before benefits commence, the surviving spouse will receive a benefit (commencing when the employee would have attained age 55 or at death, whichever is later) as if the employee had survived to age 55, retired with the joint and survivor annuity in 7.c. below, and then died.

6. Death Benefits Before Retirement:

a. Lump Sum -

On death of employee, a lump-sum death benefit equal to one year's base salary at earlier of date of death and September 30, 2006 is payable to the employee's designated beneficiary.

b. Survivor Benefit -

In lieu of the lump-sum benefit in 6.a. above, the surviving spouse is entitled to the following annual benefit:

i. On death after age 55, 25% of Average Annual Earnings at earlier of date of death and September 30, 2006 (reduced 1-1/2% for each year that the spouse is more than 5 years younger than the employee).

ii. On death after 5 years but less than 10 years of service and prior to age 55, the survivor benefit the spouse would have received if the employee had survived to age 55, retired with the joint and survivor annuity in 7.c. below, and then died, with payments commencing when employee would have attained age 55.

7. Death Benefits After Retirement:

a. Lump Sum -

None.

b. Normal Form for Single Participants -

Single life annuity.

c. Normal Form for Married Participants -

Joint and survivor annuity providing an income of 95% of the benefit otherwise payable during the employee's lifetime and, after his death, 60% of the reduced benefit during the remaining lifetime of the surviving spouse.

| | | |
|---|---|---|
| | d. Optional Forms - | Surviving spouse option for 90%/75% or 85%/100%; joint annuitant option for 50%, 75% or 100% with approximate actuarial reduction. |
| 8. | Employee Contributions: | None. |

Off-Site Electronics Sub-Plan

Outline of Benefit Provisions

1. Effective Date:
   a. Plan Merger - December 31, 1993.

   b. Latest Amendment - October 31, 2005. Benefits frozen as of September 30, 2006.

2. Eligibility: Employees entitled to benefits under the following former retirement plans:

   Bellevue, Iowa Hourly Payroll
   Decorah, Iowa Hourly Payroll
   Manchester, Iowa Hourly Payroll
   Mason City, Iowa Hourly Payroll
   Sumner, Iowa Hourly Payroll
   Maine Electronics Inc. Hourly Payroll
   Maine Electronics Inc. Salary Payroll

3. Retirement Dates:
   a. Normal - First day of the month following the employee's 65th birthday.

   b. Early - First day of any month after the employee reaches age 55 and completes 10 years of vesting service, but before normal retirement age.

   c. Late - First day of any month following normal retirement date.

   d. Disability - On total and permanent disability after 10 years of vesting service.

Off-Site Electronics Sub-Plan

4. Retirement Benefits:

a. Normal - Monthly benefit equals the following benefit unit for each year of credited service earned prior to September 30, 2006 (maximum 30 years):

| Labor Grade | Bellevue Decorah Manchester | Mason City Sumner |
|---|---|---|
| A | $18.00 | $12.00 |
| B | 19.00 | 13.00 |
| C | 20.00 | 14.00 |

For employees of the former Maine Hourly and Maine Salaried plans, the benefit unit is $10.00 and the maximum service is 35 years.

b. Early - Monthly benefit determined as for normal retirement, based on service credited to earlier of early retirement date and September 30, 2006, payable immediately with reduction of 1/2% for each month by which actual retirement precedes normal retirement date.

c. Late - Benefit determined as for normal retirement, based on employee's credited service to earlier of his actual retirement date and September 30, 2006.

d. Disability - Monthly benefit determined as for normal retirement, based on service credited to earlier of date of disability and September 30, 2006, payable without reduction after 6 months of disability.

5. Termination Benefits: On termination of employment after 5 years of vesting service, an employee is entitled to a deferred vested benefit determined as for normal retirement, based on his service credited to earlier of his date of termination and September 30, 2006. The deferred vested benefit is payable without reduction at or after age 65, or beginning at any time after age 55 with reduction of 1/2% for each month by which benefit commencement precedes age 65. If the employee dies after one year of marriage and before benefits commence, his surviving spouse will receive a benefit (commencing at age 55 or at death, whichever is later) as if the employee had survived to age 55, retired with an actuarially reduced joint and 50% survivor annuity, and then died.

Off-Site Electronics Sub-Plan

| | |
|---|---|
| 6. Death Benefits Before Retirement: | Upon death after one year of marriage and 5 years of vesting service, the surviving spouse will receive 50% of the benefit which would have been payable to the employee if he had retired on the first day of the month in which he died and had taken the joint and survivor annuity. If death occurs prior to age 55 and after 10 years of vesting service, the benefit will commence at age 55 and will be determined as if the employee had survived to age 55 and then died. If death occurs prior to age 65 with less than 10 years of vesting service, the benefit will commence at age 65 and will be determined as if the employee had survived to age 65 and then died. |
| 7. Death Benefits After Retirement: | |
| a. Lump Sum - | $1,000 payable to the beneficiary of an early retiree and, if the retiree is not covered by group insurance, to the beneficiary of a disabled, late or normal retiree. The beneficiary of a terminated vested retiree will not receive the lump sum. If the former plan is Maine Salaried, the amount payable is $1,000 to $5,000 depending on pay. This benefit will be eliminated for active employees as of October 1, 2006 and retirees as of January 1, 2007. |
| b. Normal Form for Single Participants - | Single life annuity. |
| c. Normal Form for Married Participants - | Reduced joint and survivor annuity providing 50% (55% if former plan is Maine) of the employee's reduced benefit to the spouse after his death. Reduction is 10%, plus 1/24% for each month employee's age exceeds spouse's age by more than 60 months, or minus 1/24% for each month spouse's age exceeds employee's age by more than 60 months. Not effective during first year of marriage. |
| 8. Employee Contributions: | None. |

| Description of Investment Including Identity of Issue, Maturity Date, Rate of Interest | Number of Shares | Cost | Fair Value | Shares Restricted Under Lending Agreement |
|---|---|---|---|---|
| **EQUITY INVESTMENTS** | | | | |
| **PREFERRED STOCK** | | | | |
| ACE CAPITAL TRUST II | 344,000 | $ 450,956 | $ 503,877 | |
| BANCO ABC BRASIL SA | 57,883 | 317,542 | 247,737 | |
| BANK OF AMERICA CORP | 725,000 | 774,452 | 744,938 | 361,000 |
| BANK OF AMERICA CORP | 307,000 | 300,093 | 302,395 | 307,000 |
| CITIGROUP INC | 784,000 | 760,818 | 777,336 | 452,004 |
| GMAC CAPITAL TRUST I | 62,855 | 1,621,971 | 1,595,888 | |
| GOLDMAN SACHS CAPITAL II | 67,000 | 49,628 | 54,678 | |
| GOLDMAN SACHS GROUP INC/THE | 51,000 | 51,627 | 52,265 | 51,000 |
| ILFC E-CAPITAL TRUST I 144A | 1,017,000 | 976,235 | 892,418 | |
| ILFC E-CAPITAL TRUST II 144A | 243,000 | 239,050 | 213,840 | |
| JPMORGAN CHASE & CO | 271,000 | 297,761 | 280,621 | 271,000 |
| LINCOLN NATIONAL CORP | 1,325,000 | 1,217,250 | 1,073,250 | |
| LLOYDS BANKING GROUP PLC | 475,000 | 463,813 | 489,250 | 475,000 |
| MORGAN STANLEY | 211,000 | 207,835 | 208,890 | 200,381 |
| USINAS SIDERURGICAS DE MINAS G | 406,900 | 545,403 | 512,579 | |
| VOLKSWAGEN AG | 68,833 | 11,662,985 | 9,681,423 | 1,000 |
| **TOTAL PREFERRED STOCKS** | | $ 19,937,419 | $ 17,631,385 | |
| **COMMON STOCK** | | | | |
| 2U INC | 29,470 | $ 838,533 | $ 888,521 | 15,845 |
| AALBERTS INDUSTRIES NV | 30,950 | 847,578 | 1,006,104 | |
| ABB LTD | 328,129 | 6,925,522 | 6,934,827 | |
| ABBOTT LABORATORIES | 25,900 | 844,949 | 994,819 | |
| ABIOMED INC | 2,870 | 249,785 | 323,392 | |
| ACADIA HEALTHCARE CO INC | 45,390 | 1,636,776 | 1,502,409 | 43,930 |
| ACTIVISION BLIZZARD INC | 18,000 | 229,188 | 649,980 | |
| ADIENT PLC | 26,950 | 1,247,459 | 1,579,270 | |
| ADOBE SYSTEMS INC | 31,000 | 645,885 | 3,191,450 | |
| ADVANCED DISPOSAL SERVICES INC | 22,484 | 420,975 | 499,594 | |
| AECOM | 17,175 | 512,452 | 624,483 | |
| AEROJET ROCKETDYNE HOLDINGS IN | 60,254 | 1,136,171 | 1,081,559 | 60,254 |
| AGILENT TECHNOLOGIES INC | 16,900 | 690,443 | 769,964 | |
| AIR WATER INC | 27,400 | 344,030 | 495,683 | |

| Description of Investment Including Identity of, Issue, Maturity Date, Rate of Interest | Number of Shares | Cost | Fair Value | Shares Restricted Under Lending Agreement |
|---|---|---|---|---|
| **EQUITY INVESTMENTS** | | | | |
| **COMMON STOCK** | | | | |
| AIRBUS SE | 27,800 | 1,576,950 | 1,842,598 | |
| AK STEEL HOLDING CORP | 106,840 | 676,087 | 1,090,836 | 106,840 |
| AKZO NOBEL NV | 124,606 | 7,826,545 | 7,805,520 | |
| ALDER BIOPHARMACEUTICALS INC | 20,430 | 550,055 | 424,944 | 5,640 |
| ALFA LAVAL AB | 131,086 | 1,998,589 | 2,175,965 | 89,585 |
| ALGONQUIN POWER & UTIL CORP | 100,762 | 600,077 | 855,806 | |
| ALGONQUIN PWR & UTIL CO | 30,100 | 162,796 | 255,650 | |
| ALIBABA GROUP HOLDING LTD | 18,400 | 1,508,307 | 1,615,704 | 18,400 |
| ALK-ABELLO A/S | 4,890 | 572,676 | 638,168 | |
| ALKERMES PLC | 8,100 | 399,335 | 450,198 | 3,983 |
| ALLEGHENY TECHNOLOGIES INC | 61,403 | 978,881 | 978,150 | 61,403 |
| ALLETE INC | 18,405 | 890,063 | 1,181,417 | |
| ALLIANT ENERGY CORP | 34,417 | 1,111,597 | 1,304,060 | |
| ALLSTATE CORP/THE | 24,000 | 1,467,907 | 1,778,880 | |
| ALLY FINANCIAL INC | 108,761 | 1,910,360 | 2,068,634 | |
| ALPHABET INC-CL A | 3,611 | 828,838 | 2,861,537 | |
| ALPHABET INC-CL C | 2,318 | 529,413 | 1,789,079 | |
| ALTEN SA | 14,017 | 517,213 | 986,417 | |
| ALTRAN TECHNOLOGIES SA | 165,270 | 1,135,385 | 2,419,541 | |
| AMANO CORP | 35,100 | 552,017 | 617,827 | |
| AMERICAN AIRLINES GROUP INC | 65,550 | 2,507,858 | 3,060,530 | 17,069 |
| AMERICAN CAMPUS COMMUNITIES IN | 24,509 | 887,270 | 1,219,813 | 24,509 |
| AMERICAN FINANCIAL GROUP INC/O | 26,689 | 914,796 | 2,351,835 | |
| AMERICAN INTERNATIONAL GROUP I | 146,600 | 6,647,935 | 9,574,446 | |
| AMGEN INC | 30,650 | 1,693,645 | 4,481,337 | |
| ANALOG DEVICES INC | 6,100 | 298,610 | 442,982 | |
| ANTHEM INC | 36,900 | 4,317,556 | 5,305,113 | |
| APERAM SA | 25,647 | 991,501 | 1,175,779 | |
| APOGEE ENTERPRISES INC | 20,910 | 966,594 | 1,119,940 | 20,180 |
| APPLIED MATERIALS INC | 38,500 | 451,427 | 1,242,395 | |
| ARAMARK | 37,322 | 1,279,466 | 1,333,142 | |
| ARCELORMITTAL | 236,584 | 1,365,913 | 1,750,751 | |
| ARCH CAPITAL GROUP LTD | 32,538 | 839,147 | 2,807,704 | |
| ARISTOCRAT LEISURE LTD | 101,025 | 521,034 | 1,133,859 | |
| ARRIS INTERNATIONAL PLC | 37,494 | 975,077 | 1,129,694 | |
| ARROW ELECTRONICS INC | 18,361 | 820,556 | 1,309,139 | |
| ARTHUR J GALLAGHER & CO | 21,776 | 1,015,943 | 1,131,481 | |
| ARYZTA AG | 86,053 | 4,298,384 | 3,797,390 | |

| Description of Investment Including Identity of, Issue, Maturity Date, Rate of Interest | Number of Shares | Cost | Fair Value | Shares Restricted Under Lending Agreement |
|---|---|---|---|---|
| **EQUITY INVESTMENTS** | | | | |
| **COMMON STOCK** | | | | |
| ASAHI GROUP HOLDINGS LTD | 51,100 | 1,693,506 | 1,616,659 | |
| ASHTEAD GROUP PLC | 54,013 | 320,991 | 1,054,510 | |
| ASSURANT INC | 15,456 | 1,130,400 | 1,435,244 | |
| ASSURED GUARANTY LTD | 31,000 | 989,309 | 1,170,870 | |
| ASTRAZENECA PLC | 10,418 | 564,859 | 571,239 | |
| ASTRAZENECA PLC | 33,025 | 1,044,468 | 902,243 | 33,025 |
| ASTRO MALAYSIA HOLDINGS BHD | 729,800 | 546,193 | 422,978 | |
| AT&T INC | 14,264 | 142,656 | 606,648 | |
| ATLANTICA YIELD PLC | 58,777 | 1,663,718 | 1,137,335 | 584 |
| ATMOS ENERGY CORP | 11,361 | 659,272 | 842,418 | |
| AVIVA PLC | 1,024,197 | 7,159,167 | 6,155,630 | |
| AVNET INC | 31,985 | 1,374,246 | 1,522,806 | |
| AZIMUT HOLDING SPA | 90,606 | 1,954,743 | 1,515,688 | |
| B&G FOODS INC | 26,090 | 1,110,353 | 1,142,742 | 26,090 |
| BABCOCK INTERNATIONAL GROUP PL | 57,919 | 878,622 | 682,039 | |
| BALFOUR BEATTY PLC | 662,896 | 2,720,834 | 2,202,580 | |
| BANCA GENERALI SPA | 29,964 | 550,051 | 716,159 | 9,295 |
| BANCA MEDIOLANUM SPA | 79,185 | 473,305 | 570,444 | |
| BANCO POPOLARE SC | 159,244 | 1,056,803 | 384,970 | |
| BANK OF AMERICA CORP | 317,831 | 4,402,774 | 7,024,065 | |
| BANKUNITED INC | 56,279 | 1,838,811 | 2,121,156 | |
| BARCLAYS PLC | 1,671,637 | 5,446,438 | 4,615,490 | |
| BASF SE | 43,681 | 3,578,552 | 4,068,666 | |
| BEACON ROOFING SUPPLY INC | 28,010 | 1,278,662 | 1,290,421 | |
| BED BATH & BEYOND INC | 63,900 | 3,487,011 | 2,596,896 | 63,900 |
| BERTRANDT AG | 4,170 | 481,190 | 425,228 | |
| BILLERUDKORSNAS AB | 19,432 | 285,362 | 327,268 | |
| BIOGEN INC | 13,000 | 508,367 | 3,686,540 | |
| BIOMARIN PHARMACEUTICAL INC | 16,800 | 520,100 | 1,391,712 | |
| BLACKBERRY LTD | 165,600 | 2,993,784 | 1,140,984 | 165,600 |
| BLACKLINE INC | 3,962 | 90,179 | 109,470 | 3,832 |
| BMC STOCK HOLDINGS INC | 36,100 | 673,158 | 703,950 | 34,940 |
| BNP PARIBAS SA | 57,591 | 3,096,817 | 3,678,056 | |
| BOEING CO/THE | 18,400 | 2,089,238 | 2,864,512 | |
| BOLIDEN AB | 54,428 | 952,474 | 1,425,316 | |
| BOSTON SCIENTIFIC CORP | 25,400 | 301,003 | 549,402 | |
| BPER BANCA | 70,335 | 563,763 | 375,380 | |
| BRITISH AMERICAN TOBACCO PLC | 122,771 | 5,232,516 | 7,010,907 | |

| Description of Investment Including Identity of, Issue, Maturity Date, Rate of Interest | Number of Shares | Cost | Fair Value | Shares Restricted Under Lending Agreement |
|---|---|---|---|---|
| **EQUITY INVESTMENTS** | | | | |
| **COMMON STOCK** | | | | |
| BRUNSWICK CORP/DE | 23,658 | 864,971 | 1,290,307 | |
| BUZZI UNICEM SPA | 38,850 | 702,022 | 922,393 | |
| BWX TECHNOLOGIES INC | 26,733 | 693,050 | 1,061,300 | |
| CACI INTERNATIONAL INC | 9,267 | 907,397 | 1,151,888 | |
| CAIXABANK SA | 1,169,257 | 4,507,575 | 3,872,480 | |
| CALATLANTIC GROUP INC | 26,944 | 665,713 | 916,365 | 26,944 |
| CALERES INC | 31,687 | 791,407 | 1,039,967 | |
| CALLIDUS SOFTWARE INC | 54,236 | 800,962 | 911,165 | 52,486 |
| CALPINE CORP | 407,833 | 6,562,133 | 4,661,531 | 89,033 |
| CAMPING WORLD HOLDINGS INC | 12,220 | 275,028 | 398,250 | |
| CANADIAN WESTERN BANK | 26,482 | 602,430 | 599,130 | 26,481 |
| CAPITAL ONE FINANCIAL CORP | 54,000 | 3,283,984 | 4,710,960 | |
| CARDINAL ENERGY LTD | 168,856 | 1,231,933 | 1,333,422 | 86,300 |
| CARMAX INC | 50,800 | 1,498,997 | 3,271,012 | 50,800 |
| CARNIVAL CORP | 55,200 | 1,781,322 | 2,873,712 | 28,814 |
| CARNIVAL PLC | 93,475 | 3,859,500 | 4,764,473 | |
| CASEY'S GENERAL STORES INC | 9,266 | 738,380 | 1,101,542 | 8,870 |
| CATERPILLAR INC | 19,030 | 742,948 | 1,764,842 | 19,030 |
| CAVIUM INC | 20,640 | 1,040,665 | 1,288,762 | 944 |
| CBS CORP | 33,300 | 1,615,062 | 2,118,546 | 15,900 |
| CENTURY ALUMINUM CO | 69,008 | 552,231 | 590,708 | 69,008 |
| CERUS CORP | 126,560 | 707,494 | 550,536 | 114,655 |
| CHARLES RIVER LABORATORIES INT | 10,470 | 449,478 | 797,709 | |
| CHARLES SCHWAB CORP/THE | 87,587 | 1,289,056 | 3,457,059 | |
| CIE FINANCIERE RICHEMONT SA | 83,725 | 5,940,501 | 5,556,404 | |
| CIENA CORP | 60,338 | 1,140,926 | 1,472,851 | 43,433 |
| CISCO SYSTEMS INC | 54,200 | 1,212,316 | 1,637,924 | |
| CITIGROUP INC | 144,516 | 5,983,790 | 8,588,586 | |
| CITIZENS FINANCIAL GROUP INC | 74,400 | 1,598,159 | 2,650,872 | |
| CNA FINANCIAL CORP | 2,500 | 82,032 | 103,750 | 2,500 |
| CNH INDUSTRIAL NV | 300,800 | 2,207,454 | 2,613,952 | 19,684 |
| COBHAM PLC | 685,171 | 1,351,363 | 1,385,936 | |
| COLLIERS INTL GROUP INC | 16,174 | 623,323 | 596,884 | |
| COMCAST CORP | 38,000 | 2,321,179 | 2,623,900 | |
| COMERICA INC | 26,731 | 1,302,144 | 1,820,648 | |
| COMMSCOPE HOLDING CO INC | 35,444 | 1,061,240 | 1,318,517 | |
| COMMVAULT SYSTEMS INC | 15,790 | 707,262 | 811,606 | |
| COMPUTER MODELLING GROUP LTD | 95,639 | 702,733 | 649,693 | |

| Description of Investment Including Identity of, Issue, Maturity Date, Rate of Interest | Number of Shares | Cost | Fair Value | Shares Restricted Under Lending Agreement |
|---|---|---|---|---|
| **EQUITY INVESTMENTS** | | | | |
| **COMMON STOCK** | | | | |
| CONSORT MEDICAL PLC | 13,867 | 209,596 | 181,628 | |
| CONSTELLIUM NV | 18,800 | 283,828 | 110,920 | |
| COOPER COS INC/THE | 5,337 | 954,132 | 933,601 | |
| COOPER-STANDARD HOLDINGS INC | 5,300 | 525,482 | 547,914 | 5,130 |
| CORNING INC | 241,900 | 3,918,883 | 5,870,913 | 14,141 |
| COUPA SOFTWARE INC | 13,677 | 381,451 | 342,062 | 13,237 |
| CRAMO OYJ | 41,291 | 816,830 | 1,036,095 | |
| CREE INC | 24,600 | 661,313 | 649,194 | 24,600 |
| CSX CORP | 10,000 | 260,383 | 359,300 | |
| CUB ELECPARTS INC | 30,187 | 326,804 | 235,565 | |
| CUMMINS INC | 33,700 | 3,459,834 | 4,605,779 | |
| CUSTOMERS BANCORP INC | 18,569 | 636,621 | 665,142 | 12,508 |
| CVS HEALTH CORP | 4,800 | 325,197 | 378,768 | |
| CYBERARK SOFTWARE LTD | 32,130 | 1,530,356 | 1,461,915 | |
| CYNOSURE INC | 37,923 | 1,170,560 | 1,729,289 | 36,703 |
| CYPRESS SEMICONDUCTOR CORP | 133,186 | 1,412,492 | 1,523,648 | 133,186 |
| DAIFUKU CO LTD | 77,500 | 1,009,398 | 1,656,514 | |
| DANA INC | 22,883 | 428,735 | 434,319 | |
| DAWNRAYS PHARMACEUTICAL HOLDIN | 930,118 | 807,633 | 559,044 | |
| DDR CORP | 113,292 | 1,769,291 | 1,729,969 | |
| DEERE & CO | 7,000 | 541,287 | 721,280 | 7,000 |
| DELL TECHNOLOGIES INC CLASS V | 4,424 | 201,221 | 243,187 | |
| DELTA AIR LINES INC | 20,400 | 407,045 | 1,003,476 | |
| DELUXE CORP | 10,718 | 226,139 | 767,516 | 10,718 |
| DESCARTES SYSTEMS GROUP INC/TH | 4,900 | 25,245 | 104,860 | |
| DIAGEO PLC | 79,434 | 2,189,157 | 2,071,020 | |
| DIAMONDROCK HOSPITALITY CO | 69,776 | 624,356 | 804,517 | 69,776 |
| DISCOVERY COMMUNICATIONS INC | 134,300 | 3,644,891 | 3,681,163 | 134,300 |
| DISCOVERY COMMUNICATIONS INC | 38,000 | 983,515 | 1,017,640 | |
| DOMINO'S PIZZA GROUP PLC | 132,480 | 330,492 | 590,626 | |
| DOW CHEMICAL CO/THE | 6,300 | 194,393 | 360,486 | |
| DR HORTON INC | 39,202 | 670,247 | 1,071,391 | |
| DREW INDUSTRIES INC | 7,560 | 698,035 | 814,590 | 7,320 |
| DTS CORP | 13,400 | 211,938 | 286,072 | |
| DUKE REALTY CORP | 72,509 | 1,341,623 | 1,925,839 | |
| DYCOM INDUSTRIES INC | 10,040 | 779,849 | 806,112 | 9,720 |
| E*TRADE FINANCIAL CORP | 74,206 | 2,198,207 | 2,571,238 | |
| EAST JAPAN RAILWAY CO | 79,400 | 6,664,245 | 6,875,638 | |

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|---|---|---|---|---|
| **EQUITY INVESTMENTS** | | | | |
| **COMMON STOCK** | | | | |
| EBAY INC | 13,100 | 281,183 | 388,939 | |
| EFG INTERNATIONAL AG | 93,323 | 648,781 | 565,622 | 49,406 |
| ELECTRONIC ARTS INC | 3,300 | 55,767 | 259,908 | |
| ELEMENT FLEET MANAGEMENT CORP | 47,470 | 481,269 | 441,055 | |
| ELI LILLY & CO | 95,200 | 4,666,443 | 7,001,960 | |
| ELIOR GROUP | 82,900 | 1,553,083 | 1,899,170 | |
| EMBRAER SA | 47,700 | 1,045,968 | 918,225 | |
| EMCOR GROUP INC | 24,552 | 817,587 | 1,737,300 | |
| ENCANA CORPORATION | 223,512 | 2,099,788 | 2,626,710 | |
| ENGIE SA | 462,933 | 8,049,289 | 5,917,936 | |
| EN-JAPAN INC | 13,500 | 288,618 | 242,487 | |
| ENTEGRIS INC | 17,888 | 103,610 | 320,195 | |
| ENTELLUS MEDICAL INC | 25,725 | 513,998 | 488,003 | 5,707 |
| ENVESTNET INC | 58,133 | 1,424,423 | 2,049,188 | 8,485 |
| EOG RESOURCES INC | 1,275 | 54,445 | 128,903 | |
| EUROFINS SCIENTIFIC SE | 2,150 | 189,543 | 918,424 | |
| EURONEXT NV | 7,500 | 309,347 | 310,136 | |
| EXPRESS INC | 38,367 | 462,331 | 412,829 | |
| EXTRACTION OIL & GAS INC | 8,080 | 177,100 | 161,923 | 7,820 |
| FEDEX CORP | 13,830 | 666,098 | 2,575,146 | |
| FINANCIAL ENGINES INC | 35,980 | 1,030,694 | 1,322,265 | 32,975 |
| FINISH LINE INC/THE | 16,174 | 320,496 | 304,233 | 22,351 |
| FIRST HAWAIIAN INC | 24,595 | 624,566 | 856,398 | 7,698 |
| FIRST REPUBLIC BANK/CA | 8,668 | 528,751 | 798,670 | |
| FIRST RESOURCES LTD | 367,400 | 544,476 | 483,187 | |
| FIVE BELOW INC | 15,250 | 603,764 | 609,390 | 14,760 |
| FIVE9 INC | 42,180 | 631,586 | 598,534 | |
| FLEX LTD | 248,707 | 2,120,581 | 3,573,920 | |
| FOREST CITY REALTY TRUST INC | 74,342 | 1,616,027 | 1,549,287 | |
| GENERAL CABLE CORP | 71,656 | 956,254 | 1,365,047 | 71,656 |
| GENERAL MOTORS CO | 75,200 | 2,445,650 | 2,619,968 | |
| GENESEE & WYOMING INC | 19,260 | 1,514,566 | 1,336,837 | |
| GERRESHEIMER AG | 13,069 | 782,653 | 973,463 | |
| GILDAN ACTIVEWEAR INC | 21,300 | 564,520 | 541,454 | |
| GLAUKOS CORP | 45,289 | 1,322,689 | 1,553,413 | 17,882 |
| GLAXOSMITHKLINE PLC | 176,259 | 3,778,321 | 3,401,949 | |
| GLAXOSMITHKLINE PLC | 79,400 | 3,696,135 | 3,057,694 | 31,050 |
| GMO INTERNET INC | 49,300 | 375,416 | 631,493 | 49,299 |

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|---|---|---|---|---|
| **EQUITY INVESTMENTS** | | | | |
| **COMMON STOCK** | | | | |
| GOLDMAN SACHS GROUP INC/THE | 11,200 | 1,818,491 | 2,681,840 | |
| GOODYEAR TIRE & RUBBER CO/THE | 34,203 | 951,703 | 1,055,847 | 4,223 |
| GRAND CANYON EDUCATION INC | 26,450 | 1,015,400 | 1,546,003 | |
| GRANITE CONSTRUCTION INC | 16,490 | 762,809 | 906,950 | |
| GREAT PLAINS ENERGY INC | 37,536 | 1,024,541 | 1,026,610 | |
| GRUPO AEROPORTUARIO DEL CENTRO | 98,900 | 332,768 | 429,080 | |
| GS HOME SHOPPING INC | 3,013 | 448,389 | 429,075 | |
| GUIDEWIRE SOFTWARE INC | 7,494 | 261,907 | 369,679 | 7,254 |
| GVC HOLDINGS PLC | 135,285 | 1,112,888 | 1,074,035 | |
| HABIT RESTAURANTS INC/THE | 62,864 | 1,585,303 | 1,084,404 | 46,534 |
| HANOVER INSURANCE GROUP INC/TH | 14,008 | 1,068,377 | 1,274,868 | |
| HARLEY-DAVIDSON INC | 15,200 | 786,966 | 886,768 | 11,697 |
| HARSCO CORP | 68,965 | 475,860 | 937,924 | |
| HAZAMA ANDO CORP | 91,900 | 548,092 | 607,493 | |
| HEALTHEQUITY INC | 44,630 | 1,112,741 | 1,808,408 | |
| HEICO CORP | 9,290 | 576,426 | 716,724 | 9,089 |
| HERA SPA | 460,810 | 1,183,776 | 1,065,398 | |
| HESKA CORP | 10,460 | 539,001 | 748,936 | |
| HESS CORP | 64,300 | 3,227,359 | 4,005,247 | 64,300 |
| HEWLETT PACKARD ENTERPRISE CO | 419,125 | 7,641,263 | 9,698,553 | |
| HILL-ROM HOLDINGS INC | 20,285 | 897,185 | 1,138,800 | |
| HIS CO LTD | 36,839 | 1,127,569 | 971,234 | 35,000 |
| HITACHI LTD | 1,166,000 | 6,776,492 | 6,318,104 | |
| HOMESERVE PLC | 115,910 | 793,003 | 887,990 | |
| HONDA MOTOR CO LTD | 41,500 | 1,277,153 | 1,211,385 | |
| HONEYWELL INTERNATIONAL INC | 4,500 | 195,622 | 521,325 | |
| HP INC | 99,200 | 1,321,740 | 1,472,128 | |
| HUBSPOT INC | 29,633 | 1,231,905 | 1,392,751 | 28,683 |
| HUNTINGTON BANCSHARES INC/OH | 157,658 | 1,343,173 | 2,084,239 | |
| HUNTINGTON INGALLS INDUSTRIES | 7,774 | 912,409 | 1,431,893 | |
| HUNTSMAN CORP | 40,522 | 587,419 | 773,160 | |
| ICON PLC | 11,890 | 585,391 | 894,128 | |
| IDEX CORP | 4,000 | 278,524 | 360,240 | |
| ILLUMINA INC | 1,600 | 253,682 | 204,864 | |
| IMAX CORP | 50,850 | 1,432,246 | 1,596,690 | 49,210 |
| IMPAX LABORATORIES INC | 38,832 | 1,265,276 | 514,524 | 20,703 |
| INC RESEARCH HOLDINGS INC | 32,591 | 1,254,664 | 1,714,287 | |
| INFRASTRUTTURE WIRELESS ITALIA | 216,795 | 991,837 | 1,006,581 | |

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|---|---|---|---|---|
| **EQUITY INVESTMENTS** | | | | |
| **COMMON STOCK** | | | | |
| ING GROEP NV | 130,973 | 1,464,707 | 1,846,982 | |
| INNOCEAN WORLDWIDE INC | 12,622 | 746,958 | 596,718 | |
| INOGEN INC | 17,280 | 786,111 | 1,160,698 | |
| INTEGRA LIFESCIENCES HOLDINGS | 18,920 | 1,508,393 | 1,623,147 | 18,310 |
| INTEL CORP | 63,900 | 1,368,353 | 2,317,653 | |
| INTERMEDIATE CAPITAL GROUP PLC | 211,615 | 1,474,153 | 1,830,375 | |
| INTERNATIONAL PAPER CO | 61,500 | 2,520,775 | 3,263,190 | 32,400 |
| INTERXION HOLDING NV | 54,270 | 1,537,269 | 1,903,249 | |
| INTUIT INC | 9,900 | 256,899 | 1,134,639 | |
| INVESTMENT TECHNOLOGY GROUP IN | 39,159 | 434,184 | 772,999 | |
| IPSOS | 15,110 | 662,624 | 475,648 | |
| IRHYTHM TECHNOLOGIES INC | 21,897 | 495,721 | 656,910 | 3,514 |
| ITT INC | 26,347 | 1,036,010 | 1,016,204 | |
| JABIL CIRCUIT INC | 14,400 | 273,442 | 340,848 | 13,800 |
| JACOBS ENGINEERING GROUP INC | 21,400 | 1,082,785 | 1,219,800 | |
| JAPAN AIRLINES CO LTD | 166,200 | 5,688,427 | 4,866,232 | |
| JETBLUE AIRWAYS CORP | 95,270 | 1,388,045 | 2,135,953 | |
| JOHN BEAN TECHNOLOGIES CORP | 20,270 | 1,108,051 | 1,742,207 | |
| JOHNSON & JOHNSON | 3,900 | 254,066 | 449,319 | |
| JOHNSON CONTROLS INTERNATIONAL | 80,002 | 3,756,932 | 3,295,282 | |
| JPMORGAN CHASE & CO | 89,075 | 4,890,218 | 7,686,282 | |
| JSL SA | 117,100 | 454,385 | 323,089 | |
| JUST EAT PLC | 108,696 | 679,036 | 783,700 | |
| JUSUNG ENGINEERING CO LTD | 31,011 | 274,751 | 265,743 | |
| KAKEN PHARMACEUTICAL CO LTD | 14,600 | 828,889 | 776,096 | |
| KANSAI PAINT CO LTD | 41,000 | 475,174 | 756,831 | |
| KDDI CORP | 266,100 | 3,710,618 | 6,752,030 | |
| KEYSIGHT TECHNOLOGIES INC | 7,200 | 226,030 | 263,304 | |
| KINGSPAN GROUP PLC | 9,900 | 193,124 | 269,404 | |
| KINSALE CAPITAL GROUP INC | 19,102 | 417,148 | 649,659 | 1,338 |
| KION GROUP AG | 23,160 | 1,064,395 | 1,291,265 | |
| KIRBY CORP | 8,700 | 136,832 | 578,550 | 8,700 |
| KIWOOM SECURITIES CO LTD | 7,308 | 429,631 | 435,648 | |
| KLA-TENCOR CORP | 12,500 | 572,353 | 983,500 | |
| KOMATSU LTD | 157,000 | 2,930,551 | 3,563,746 | |
| KONINKLIJKE PHILIPS NV | 97,433 | 2,727,020 | 2,978,527 | |
| KUMAGAI GUMI CO LTD | 265,000 | 671,549 | 681,614 | |
| L BRANDS INC | 36,130 | 1,519,785 | 2,378,799 | 1,600 |

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|---|---|---|---|---|
| **EQUITY INVESTMENTS** | | | | |
| **COMMON STOCK** | | | | |
| LADBROKES CORAL GROUP PLC | 695,500 | 1,250,931 | 996,898 | |
| LCI INDUSTRIES | 240 | 26,507 | 25,860 | |
| LEGRAND SA | 19,390 | 837,483 | 1,103,364 | |
| LENDINGTREE INC | 19,099 | 1,812,992 | 1,935,684 | 18,479 |
| LEOPALACE21 CORP | 160,100 | 856,818 | 886,737 | |
| LEXINGTON REALTY TRUST | 62,943 | 509,365 | 679,784 | |
| LIBERBANK SA | 488,635 | 1,435,275 | 507,657 | 455,851 |
| LIGAND PHARMACEUTICALS INC | 23,780 | 2,113,190 | 2,416,286 | 21,803 |
| LINDE AG | 19,802 | 3,089,706 | 3,260,330 | |
| LITHIA MOTORS INC | 15,710 | 1,595,650 | 1,521,199 | 2,200 |
| LITTELFUSE INC | 7,634 | 695,259 | 1,158,612 | |
| LIVE NATION ENTERTAINMENT INC | 52,139 | 1,240,325 | 1,386,897 | 36,909 |
| LLOYDS BANKING GROUP PLC | 5,180,798 | 4,997,124 | 4,001,673 | |
| LOGMEIN INC | 20,220 | 1,423,016 | 1,952,241 | 19,570 |
| LPL FINANCIAL HOLDINGS INC | 28,055 | 913,041 | 987,817 | |
| LUNDIN MINING CORP | 336,520 | 1,137,500 | 1,606,001 | |
| MACK-CALI REALTY CORP | 31,727 | 622,742 | 920,718 | |
| MAGNA INTERNATIONAL INC | 30,500 | 1,231,341 | 1,323,700 | |
| MAKINO MILLING MACHINE CO LTD | 65,000 | 470,255 | 509,924 | |
| MANITOWOC FOODSERVICE INC | 69,630 | 1,312,134 | 1,345,948 | 65,713 |
| MANPOWERGROUP INC | 23,372 | 1,725,929 | 2,077,070 | |
| MANULIFE FINANCIAL CORP | 53,400 | 730,283 | 952,085 | |
| MARATHON OIL CORP | 420,600 | 6,593,530 | 7,280,586 | |
| MARKETAXESS HOLDINGS INC | 18,740 | 967,582 | 2,753,281 | |
| MARSH & MCLENNAN COS INC | 15,000 | 361,402 | 1,013,850 | |
| MARVELL TECHNOLOGY GROUP LTD | 151,891 | 1,499,670 | 2,106,728 | |
| MATADOR RESOURCES CO | 22,728 | 580,171 | 585,473 | 21,998 |
| MAXLINEAR INC | 35,034 | 653,470 | 763,741 | 1,723 |
| MCBC HOLDINGS INC | 32,021 | 440,024 | 466,866 | |
| MEDCATH CORP | 51,000 | | | |
| MEDIASET ESPANA COMUNICACION S | 23,730 | 277,767 | 279,076 | |
| MEDICAL PROPERTIES TRUST INC | 59,047 | 655,617 | 726,278 | 59,047 |
| MEDTRONIC PLC | 29,700 | 2,226,949 | 2,115,531 | |
| MELIA HOTELS INTERNATIONAL SA | 109,223 | 1,175,169 | 1,276,449 | |
| MERCURY SYSTEMS INC | 11,200 | 339,499 | 338,464 | 7,330 |
| MERITOR INC | 100,309 | 1,198,112 | 1,245,838 | |
| MERLIN PROPERTIES SOCIMI SA | 125,260 | 1,459,120 | 1,364,779 | |
| MICRO FOCUS INTERNATIONAL PLC | 60,399 | 714,050 | 1,626,232 | |

| Description of Investment Including Identity of, Issue, Maturity Date, Rate of Interest | Number of Shares | Cost | Fair Value | Shares Restricted Under Lending Agreement |
|---|---|---|---|---|
| **EQUITY INVESTMENTS** | | | | |
| **COMMON STOCK** | | | | |
| MICRON TECHNOLOGY INC | 66,000 | 868,590 | 1,446,720 | |
| MICROSEMI CORP | 29,080 | 943,769 | 1,569,448 | 28,564 |
| MICROSOFT CORP | 179,815 | 6,612,503 | 11,173,704 | |
| MID-AMERICA APARTMENT COMMUNIT | 11,588 | 1,034,490 | 1,134,697 | |
| MILACRON HOLDINGS CORP | 53,521 | 1,000,649 | 997,096 | 51,801 |
| MISUMI GROUP INC | 67,700 | 632,786 | 1,116,773 | |
| MOLINA HEALTHCARE INC | 12,812 | 639,845 | 695,179 | 12,812 |
| MONADELPHOUS GROUP LTD | 37,675 | 323,088 | 306,360 | |
| MONOLITHIC POWER SYSTEMS INC | 20,800 | 1,234,289 | 1,704,144 | 20,130 |
| MONSANTO CO | 17,480 | 1,025,708 | 1,839,071 | |
| MORINAGA & CO LTD/JAPAN | 9,400 | 440,178 | 392,892 | |
| MORPHOSYS AG | 9,618 | 268,587 | 494,549 | 9,617 |
| MOTA-ENGIL SGPS SA | 335,520 | 1,388,166 | 569,762 | |
| MUELLER WATER PRODUCTS INC | 56,230 | 599,546 | 748,421 | |
| MULLEN GROUP LTD | 40,245 | 538,130 | 595,100 | |
| MULTI-COLOR CORP | 3,710 | 242,434 | 287,896 | 3,590 |
| MURPHY OIL CORP | 107,800 | 4,286,427 | 3,355,814 | 107,800 |
| NABORS INDUSTRIES LTD | 132,803 | 1,292,655 | 2,177,969 | 132,803 |
| NACHI-FUJIKOSHI CORP | 142,000 | 734,466 | 617,259 | 141,999 |
| NAGACORP LTD | 1,262,000 | 914,713 | 729,221 | |
| NATIONAL OILWELL VARCO INC | 2,600 | 51,721 | 97,344 | 2,600 |
| NATUS MEDICAL INC | 21,100 | 891,769 | 734,280 | |
| NAUTILUS INC | 47,940 | 968,168 | 886,890 | 46,400 |
| NETAPP INC | 65,600 | 2,336,000 | 2,313,712 | |
| NEUSTAR INC | 17,900 | 412,763 | 597,860 | 17,900 |
| NEVRO CORP | 20,470 | 1,127,636 | 1,487,350 | 19,810 |
| NEXITY SA | 30,200 | 1,354,655 | 1,416,204 | |
| NICHIAS CORP | 52,000 | 358,363 | 502,902 | |
| NIFCO INC/JAPAN | 22,500 | 675,159 | 1,190,252 | |
| NIKON CORP | 119,500 | 2,137,623 | 1,861,633 | |
| NIMBLE STORAGE INC | 400 | 8,400 | 3,168 | 400 |
| NINE ENTERTAINMENT CO HOLDINGS | 577,430 | 647,945 | 445,295 | 570,000 |
| NISHIO RENT ALL CO LTD | 17,300 | 618,081 | 532,490 | |
| NORTHSTAR REALTY EUROPE CORP | 107,500 | 1,212,054 | 1,351,275 | |
| NORWEGIAN CRUISE LINE HOLDINGS | 11,400 | 463,057 | 484,842 | 11,400 |
| NOS SGPS SA | 80,600 | 593,942 | 479,302 | |
| NOVARTIS AG | 88,712 | 6,124,115 | 6,467,811 | |
| NOVARTIS AG | 29,550 | 1,523,686 | 2,152,422 | 21,350 |

| Description of Investment Including Identity of, Issue, Maturity Date, Rate of Interest | Number of Shares | Cost | Fair Value | Shares Restricted Under Lending Agreement |
|---|---|---|---|---|
| **EQUITY INVESTMENTS** | | | | |
| **COMMON STOCK** | | | | |
| NRG ENERGY INC | 145,000 | 2,008,911 | 1,777,700 | |
| NUANCE COMMUNICATIONS INC | 56,800 | 1,105,595 | 846,320 | |
| NVIDIA CORP | 29,000 | 376,717 | 3,095,460 | 29,000 |
| NXSTAGE MEDICAL INC | 78,384 | 1,229,034 | 2,054,445 | 8,222 |
| NYRSTAR NV | 64,252 | 569,652 | 528,266 | 64,251 |
| OASIS PETROLEUM INC | 122,595 | 1,066,482 | 1,856,088 | 67,641 |
| OBIC CO LTD | 26,700 | 952,391 | 1,169,778 | |
| OLD DOMINION FREIGHT LINE INC | 15,201 | 1,021,298 | 1,304,094 | 15,201 |
| OLLIE'S BARGAIN OUTLET HOLDING | 32,630 | 830,555 | 928,324 | 31,580 |
| ON ASSIGNMENT INC | 71,220 | 1,957,894 | 3,145,075 | |
| ON SEMICONDUCTOR CORP | 118,500 | 1,301,875 | 1,512,060 | 118,500 |
| ORACLE CORP | 179,200 | 6,183,705 | 6,890,240 | |
| OSI SYSTEMS INC | 400 | 30,504 | 30,448 | 300 |
| OWENS CORNING | 25,879 | 1,113,992 | 1,334,321 | 25,879 |
| PACCAR INC | 13,600 | 622,621 | 869,040 | 2,403 |
| PACT GROUP HOLDINGS LTD | 107,874 | 350,219 | 527,253 | |
| PACWEST BANCORP | 54,786 | 2,200,539 | 2,982,550 | |
| PAGEGROUP PLC | 139,114 | 1,022,325 | 671,255 | |
| PALTAC CORPORATION | 37,100 | 690,139 | 878,554 | |
| PARADISE CO LTD | 37,542 | 543,509 | 377,658 | |
| PAREX RESOURCES INC | 43,042 | 527,370 | 542,418 | |
| PARKER-HANNIFIN CORP | 18,800 | 2,157,992 | 2,632,000 | |
| PARSLEY ENERGY INC | 45,437 | 861,004 | 1,601,200 | |
| PARTNERS GROUP HOLDING AG | 1,040 | 181,305 | 488,355 | 1,039 |
| PASON SYSTEMS INC | 58,860 | 766,600 | 862,019 | |
| PAYCOM SOFTWARE INC | 31,680 | 966,811 | 1,441,123 | 29,943 |
| PAYLOCITY HOLDING CORP | 17,465 | 497,999 | 524,125 | 16,905 |
| PAYPAL HOLDINGS INC | 8,100 | 258,346 | 319,707 | 8,100 |
| PDC ENERGY INC | 34,744 | 2,011,430 | 2,521,720 | 32,912 |
| PERKINELMER INC | 5,700 | 205,093 | 297,255 | |
| PETROFAC LTD | 29,245 | 333,889 | 314,027 | |
| PINNACLE WEST CAPITAL CORP | 18,662 | 1,042,826 | 1,456,196 | |
| PLANET FITNESS INC | 43,050 | 786,256 | 865,305 | |
| PLAYTECH PLC | 164,700 | 919,965 | 1,681,005 | |
| PLEXUS CORP | 23,531 | 626,180 | 1,271,615 | |
| PLUS500 LTD | 67,979 | 628,085 | 322,973 | |
| PNM RESOURCES INC | 22,156 | 412,231 | 759,951 | |
| POSTNL NV | 241,335 | 3,675,538 | 1,041,611 | |

| Description of Investment Including Identity of, Issue, Maturity Date, Rate of Interest | Number of Shares | Cost | Fair Value | Shares Restricted Under Lending Agreement |
|---|---|---|---|---|
| **EQUITY INVESTMENTS** | | | | |
| **COMMON STOCK** | | | | |
| PPL CORP | 20,900 | 638,215 | 711,645 | |
| PRAXAIR INC | 4,900 | 404,303 | 574,231 | |
| PREMIER OIL PLC | 1,041,188 | 1,840,389 | 952,043 | 746,099 |
| PRIMERICA INC | 14,774 | 775,647 | 1,021,622 | 14,774 |
| PROGRESSIVE CORP/THE | 8,000 | 207,657 | 284,000 | |
| PROOFPOINT INC | 37,220 | 1,313,307 | 2,629,593 | 36,020 |
| PROSIEBENSAT.1 MEDIA SE | 13,950 | 586,747 | 538,671 | |
| PRUDENTIAL PLC | 325,633 | 5,754,380 | 6,548,546 | |
| Q2 HOLDINGS INC | 92,884 | 1,913,935 | 2,679,703 | 15,687 |
| QIAGEN NV | 27,800 | 589,893 | 778,956 | |
| QUALCOMM INC | 18,300 | 986,884 | 1,193,160 | |
| QUANTENNA COMMUNICATIONS INC | 20,645 | 321,643 | 374,294 | 10,275 |
| RADIUS HEALTH INC | 13,406 | 645,558 | 509,830 | 12,976 |
| RAI WAY SPA | 79,700 | 306,409 | 300,948 | |
| RAMBUS INC | 3,400 | 65,252 | 46,818 | |
| RAYMOND JAMES FINANCIAL INC | 21,097 | 1,023,634 | 1,461,389 | |
| REGAL BELOIT CORP | 10,932 | 688,884 | 757,041 | |
| RELX NV | 82,227 | 832,873 | 1,386,796 | |
| REPLIGEN CORP | 38,310 | 1,000,058 | 1,180,714 | 37,080 |
| REXNORD CORP | 50,170 | 1,053,399 | 982,830 | 48,550 |
| RICE ENERGY INC | 40,737 | 628,367 | 869,735 | |
| RINGCENTRAL INC | 47,750 | 921,068 | 983,650 | |
| RITCHIE BROS AUCTIONEERS INC | 23,300 | 441,426 | 792,200 | 23,300 |
| ROCHE HOLDING AG | 30,340 | 5,905,193 | 6,943,557 | |
| ROSS STORES INC | 28,100 | 786,627 | 1,843,360 | |
| ROYAL CARIBBEAN CRUISES LTD | 5,700 | 362,309 | 467,628 | |
| ROYAL DUTCH SHELL PLC | 61,155 | 3,662,228 | 3,325,609 | 61,155 |
| ROYAL DUTCH SHELL PLC | 295,769 | 7,169,331 | 8,603,092 | |
| RSP PERMIAN INC | 71,297 | 2,201,235 | 3,181,272 | |
| RYMAN HOSPITALITY PROPERTIES I | 12,043 | 530,241 | 758,829 | 586 |
| SAGA PLC | 351,450 | 1,075,896 | 847,259 | |
| SANOFI | 55,597 | 4,315,632 | 4,509,488 | |
| SANOFI | 101,900 | 4,322,533 | 4,120,836 | |
| SAP SE | 47,880 | 3,024,207 | 4,182,023 | |
| SAVILLS PLC | 58,230 | 798,766 | 504,023 | |
| SCHLUMBERGER LTD | 8,196 | 440,524 | 688,054 | 8,196 |
| SCHNEIDER ELECTRIC SE | 99,992 | 7,505,882 | 6,972,394 | |
| SCSK CORP | 34,400 | 1,017,562 | 1,206,293 | |

| Description of Investment Including Identity of, Issue, Maturity Date, Rate of Interest | Number of Shares | Cost | Fair Value | Shares Restricted Under Lending Agreement |
|---|---|---|---|---|
| **EQUITY INVESTMENTS** | | | | |
| **COMMON STOCK** | | | | |
| SEATTLE GENETICS INC | 7,175 | 242,838 | 378,625 | 7,175 |
| SEMBCORP INDUSTRIES LTD | 276,100 | 592,133 | 544,670 | |
| SHANDONG WEIGAO GROUP MEDICAL | 740,000 | 479,192 | 494,406 | |
| SHANGHAI JIN JIANG INTERNATION | 1,310,000 | 441,919 | 346,375 | |
| SKYCITY ENTERTAINMENT GROUP LT | 201,850 | 608,621 | 553,148 | |
| SKYLARK CO LTD | 84,900 | 1,144,507 | 1,123,896 | |
| SKYWEST INC | 28,790 | 665,594 | 1,049,396 | |
| SONY CORP | 69,600 | 1,689,150 | 1,950,888 | 23,389 |
| SOPRA STERIA GROUP | 14,717 | 1,266,665 | 1,674,129 | |
| SOUTHWEST AIRLINES CO | 91,500 | 931,492 | 4,560,360 | |
| SOUTHWESTERN ENERGY CO | 25,200 | 480,045 | 272,664 | 25,200 |
| SPAREBANK 1 SMN | 116,905 | 812,387 | 879,399 | |
| SPARK THERAPEUTICS INC | 13,030 | 728,246 | 650,197 | 10,545 |
| SPECTRANETICS CORP/THE | 93,170 | 1,900,181 | 2,282,665 | 67,863 |
| SPORTSMAN'S WAREHOUSE HOLDINGS | 81,690 | 980,847 | 767,069 | 79,050 |
| SPOTLESS GROUP HOLDINGS LTD | 545,850 | 828,067 | 391,297 | |
| SPRINT CORP | 20,000 | 70,425 | 168,400 | 20,000 |
| SPS COMMERCE INC | 38,549 | 1,933,768 | 2,694,190 | 6,400 |
| SSE PLC | 172,905 | 3,891,191 | 3,317,985 | |
| ST MARC HOLDINGS CO LTD | 20,224 | 506,502 | 616,422 | |
| STATE STREET CORP | 59,400 | 3,850,186 | 4,616,568 | |
| STEEL DYNAMICS INC | 34,760 | 871,416 | 1,236,761 | |
| STHREE PLC | 68,450 | 416,157 | 262,304 | |
| STIFEL FINANCIAL CORP | 23,359 | 852,348 | 1,166,782 | 15,654 |
| STROEER SE & CO KGAA | 14,000 | 823,343 | 615,837 | 13,999 |
| SUMITOMO MITSUI FINANCIAL GROU | 122,800 | 4,246,993 | 4,695,743 | |
| SUNDRUG CO LTD | 21,500 | 870,167 | 1,491,276 | |
| SUNSTONE HOTEL INVESTORS INC | 68,112 | 517,382 | 1,038,708 | 68,112 |
| SURGERY PARTNERS INC | 21,130 | 423,197 | 334,911 | |
| SWIFT TRANSPORTATION CO | 49,919 | 1,033,000 | 1,216,027 | 49,919 |
| SYNCHRONOSS TECHNOLOGIES INC | 28,752 | 906,740 | 1,101,202 | 27,822 |
| SYNERGY RESOURCES CORP | 136,687 | 1,039,252 | 1,217,881 | |
| SYNOVUS FINANCIAL CORP | 82,799 | 1,739,244 | 3,401,383 | |
| TALEND SA | 28,642 | 667,562 | 635,852 | 23,836 |
| TARGET CORP | 19,500 | 1,289,899 | 1,408,485 | |
| TE CONNECTIVITY LTD | 25,300 | 1,601,142 | 1,752,784 | |
| TECAN GROUP AG | 7,341 | 1,187,931 | 1,147,720 | |
| TECH DATA CORP | 11,788 | 794,626 | 998,208 | 11,788 |

| Description of Investment Including Identity of, Issue, Maturity Date, Rate of Interest | Number of Shares | Cost | Fair Value | Shares Restricted Under Lending Agreement |
|---|---|---|---|---|
| **EQUITY INVESTMENTS** | | | | |
| **COMMON STOCK** | | | | |
| TECHNOPRO HOLDINGS INC | 29,300 | 897,267 | 942,041 | |
| TEGNA INC | 66,233 | 1,126,880 | 1,416,724 | |
| TELADOC INC | 26,327 | 555,162 | 434,396 | 25,477 |
| TELEFONAKTIEBOLAGET LM ERICSSO | 938,000 | 7,634,665 | 5,468,540 | 642,297 |
| TEMENOS GROUP AG | 19,840 | 455,062 | 1,384,027 | |
| TEMP HOLDINGS CO LTD | 51,600 | 496,034 | 802,082 | |
| TENMA CORP | 20,500 | 343,434 | 353,633 | |
| TERADYNE INC | 74,143 | 1,432,118 | 1,883,232 | |
| TERRAVIA HOLDINGS INC | 40,075 | 359,698 | 46,086 | 16,078 |
| TESLA INC | 1,750 | 48,815 | 373,958 | 1,750 |
| TEXAS INSTRUMENTS INC | 54,783 | 1,221,270 | 3,997,516 | |
| TFS FINANCIAL CORP | 55,683 | 1,008,268 | 1,060,204 | |
| THAICOM PCL | 654,400 | 519,966 | 354,515 | |
| THERMO FISHER SCIENTIFIC INC | 8,850 | 1,051,456 | 1,248,735 | |
| TJX COS INC/THE | 4,000 | 43,356 | 300,520 | |
| TOKYO CENTURY CORP | 26,900 | 893,779 | 922,536 | |
| TOKYO OHKA KOGYO CO LTD | 32,300 | 881,859 | 1,091,113 | |
| TORC OIL & GAS LTD NEW | 175,787 | 777,033 | 1,084,045 | 52,885 |
| TOSHO CO LTD | 9,300 | 260,601 | 428,979 | |
| TOTAL SA | 153,619 | 7,630,777 | 7,894,084 | |
| TP ICAP PLC | 140,793 | 764,029 | 753,816 | |
| TRANSOCEAN LTD | 32,100 | 1,408,006 | 473,154 | 32,100 |
| TRAVELERS COS INC/THE | 18,400 | 2,089,391 | 2,252,528 | |
| TRIBUNE MEDIA CO | 20,000 | 1,189,524 | 699,600 | 13,901 |
| TRIMBLE INC | 38,900 | 374,489 | 1,172,835 | |
| TRINIDAD DRILLING LTD | 336,031 | 746,136 | 836,914 | |
| TRINSEO SA | 19,387 | 964,914 | 1,149,649 | |
| TRONC INC | 1,650 | 31,600 | 22,886 | 1,650 |
| TRONOX LTD | 88,308 | 592,708 | 910,455 | 88,308 |
| TULLOW OIL PLC | 204,835 | 699,365 | 791,457 | 204,834 |
| TWILIO INC | 11,220 | 338,159 | 323,697 | 10,860 |
| TYLER TECHNOLOGIES INC | 2,889 | 251,258 | 412,463 | 2,889 |
| UBS GROUP AG | 111,292 | 1,979,297 | 1,746,551 | |
| UDG HEALTHCARE PLC | 155,541 | 1,305,929 | 1,284,818 | |
| UGI CORP | 24,085 | 460,199 | 1,109,837 | |
| ULTRAGENYX PHARMACEUTICAL INC | 10,637 | 795,092 | 747,887 | 10,297 |
| ULVAC INC | 18,500 | 551,239 | 567,840 | |
| UNITED CONTINENTAL HOLDINGS IN | 31,200 | 950,089 | 2,273,856 | |

| Description of Investment Including Identity of, Issue, Maturity Date, Rate of Interest | Number of Shares | Cost | Fair Value | Shares Restricted Under Lending Agreement |
|---|---|---|---|---|
| **EQUITY INVESTMENTS** | | | | |
| **COMMON STOCK** | | | | |
| UNITED PARCEL SERVICE INC | 6,709 | 439,893 | 769,120 | |
| UNITED STATES STEEL CORP | 34,076 | 602,342 | 1,124,849 | 30,611 |
| UNIVAR INC | 46,718 | 880,685 | 1,325,390 | |
| UNIVERSAL DISPLAY CORP | 7,000 | 198,518 | 394,100 | 7,000 |
| UNIVERSAL ELECTRONICS INC | 4,250 | 256,987 | 274,338 | |
| US BANCORP | 7,575 | 317,049 | 389,128 | |
| USG CORP | 40,738 | 1,086,248 | 1,176,513 | 40,738 |
| VESUVIUS PLC | 91,380 | 505,095 | 446,348 | |
| VISA INC | 7,900 | 168,099 | 616,358 | |
| VMWARE INC | 5,000 | 373,583 | 393,650 | 5,000 |
| VODAFONE GROUP PLC | 1,489,032 | 5,466,382 | 3,677,085 | |
| VODAFONE GROUP PLC | 177,572 | 6,009,558 | 4,338,084 | |
| VOYA FINANCIAL INC | 30,446 | 1,164,493 | 1,194,092 | |
| WAGEWORKS INC | 33,935 | 1,707,916 | 2,460,288 | 32,845 |
| WAL-MART STORES INC | 28,300 | 1,942,137 | 1,956,096 | |
| WALT DISNEY CO/THE | 6,700 | 258,586 | 698,274 | |
| WATERS CORP | 2,200 | 162,991 | 295,658 | |
| WELLS FARGO & CO | 78,481 | 3,488,881 | 4,325,088 | |
| WESTAMERICA BANCORPORATION | 24,812 | 1,158,736 | 1,561,419 | |
| WESTERN ALLIANCE BANCORP | 62,645 | 718,510 | 3,051,438 | |
| WESTERN DIGITAL CORP | 2,887 | 102,258 | 196,172 | |
| WESTFIELD CORP | 378,383 | 2,666,898 | 2,569,999 | |
| WESTLAKE CHEMICAL CORP | 18,236 | 985,846 | 1,021,034 | |
| WHITECAP RESOURCES INC | 136,748 | 1,064,906 | 1,239,965 | |
| WHITING PETROLEUM CORP | 60,681 | 562,478 | 729,386 | 60,681 |
| WINGSTOP INC | 35,332 | 973,950 | 1,045,474 | |
| WORLD ONLINE INTL EURO.4 | 9,438 | 202,338 | | |
| WYNDHAM WORLDWIDE CORP | 16,612 | 839,593 | 1,268,658 | 6,037 |
| XACTLY CORP | 47,429 | 404,470 | 521,719 | |
| XPO LOGISTICS INC | 31,556 | 832,616 | 1,361,957 | |
| YAHOO! INC | 1,900 | 84,404 | 73,473 | |
| ZELTIQ AESTHETICS INC | 42,880 | 1,279,649 | 1,866,138 | 28,600 |
| ZENKOKU HOSHO CO LTD | 34,000 | 1,074,423 | 1,094,611 | |
| ZIMMER BIOMET HOLDINGS INC | 17,700 | 1,503,226 | 1,826,640 | |
| ZIONS BANCORPORATION | 55,600 | 1,465,467 | 2,393,024 | 10,543 |
| ZURICH INSURANCE GROUP AG | 21,861 | 5,005,738 | 6,031,206 | |
| **TOTAL COMMON STOCKS** | | $ 724,817,021 | $ 865,641,039 | |

ROCKWELL COLLINS PENSION PLAN
EIN#: 52-2314475, PLAN #: 001

FORM 5500, SCHEDULE H, PART IV, LINE 4i SCHEDULE OF ASSETS (HELD AT END OF YEAR)
AS OF DECEMBER 31, 2016

| Description of Investment Including Identity of, Issue, Maturity Date, Rate of Interest | Number of Shares | Cost | Fair Value | Shares Restricted Under Lending Agreement |
|---|---|---|---|---|
| **EQUITY INVESTMENTS** | | | | |
| **PARTNERSHIP** | | | | |
| COMPASS TECHNOLOGY PARTNERS LP | 54,302 | $ 4,565 | $ 54,302 | |
| **TOTAL PARTNERSHIP** | | $ 4,565 | $ 54,302 | |
| **COLLECTIVE TRUSTS** | | | | |
| 20+YEAR US HIGH QUALITY BOND | 17,627,681 | $ 189,335,296 | $ 257,046,841 | |
| 5-20YEAR US HIGH QUALITY | 7,156,785 | 81,036,295 | 93,245,746 | |
| JPMCB EXTENDED DURATION FUND | 1,669,513 | 29,110,685 | 36,579,034 | |
| SIGMA ERISA LIQUIDATING POOL | 1,386,022 | 1,386,022 | — | |
| SSGA LONG US TREASURY INDEX NL | 1,742,592 | 31,117,385 | 38,896,400 | |
| EB DV LGE CAP GRWTH SIF | 316,035 | 98,907,847 | 216,892,174 | |
| EB DV STOCK INDEX FUND | 41,918 | 55,957,768 | 130,279,009 | |
| **TOTAL COLLECTIVE TRUSTS** | | $ 486,851,298 | $ 772,939,204 | |
| **REGISTERED INVESTMENT COMPANIES** | | | | |
| CAUSEWAY EMERGING MKTS-INST | 5,466,680 | $ 57,838,292 | $ 56,306,807 | |
| VANGUARD INTL GROWTH-ADM | 3,344,990 | 203,072,728 | 225,218,208 | |
| **TOTAL REGISTERED INVESTMENT COMPANIES** | 8,811,671 | $ 260,911,020 | $ 281,525,015 | |

| Description of Investment Including Identity of, Issue, Maturity Date, Rate of Interest | Par Value | Cost | Fair Value | Maturity Date | Interest Rate | Par Value Restricted Under Lending Agreement |
|---|---|---|---|---|---|---|
| **U.S. GOVERNMENT SECURITIES** | | | | | | |
| FEDERAL HOME LN BK CONS BD | 400,000 | $ 518,196 | $ 524,692 | 7/15/2036 | 5.50 % | |
| FEDERAL HOME LN BK CONS DISC | 5,000,000 | 4,999,417 | 4,999,417 | 1/10/2017 | MAT | |
| FEDERAL HOME LN BK CONS DISC | 3,500,000 | 3,498,571 | 3,498,571 | 2/3/2017 | MAT | |
| FEDERAL NATL MTG ASSN STRIP | 2,400,000 | 1,050,397 | 1,543,344 | 5/15/2030 | — % | |
| FHLMC POOL #C4-6008 | 3,158 | 3,144 | 3,566 | 12/1/2030 | 6.50 % | |
| FHLMC POOL #C9-0781 | 53,534 | 48,114 | 54,853 | 10/1/2023 | 3.50 % | |
| FHLMC MULTICLASS MTG 2176 OJ | 54,166 | 57,992 | 62,083 | 8/15/2029 | 7.00 % | |
| FHLMC MULTICLASS MTG 2259 ZM | 88,514 | 94,865 | 99,886 | 10/15/2030 | 7.00 % | |
| FHLMC MULTICLASS MTG 2412 SP | 20,775 | 23,891 | 26,635 | 2/15/2032 | VAR | |
| FHLMC MULTICLASS MTG 2953 LZ | 2,020,295 | 1,946,772 | 2,452,941 | 3/15/2035 | 6.00 % | |
| FHLMC MULTICLASS MTG 2979 BS | 300,000 | 291,750 | 448,248 | 5/15/2035 | VAR | |
| FHLMC MULTICLASS MTG 3117 EO | 89,149 | 67,307 | 78,416 | 2/15/2036 | — % | |
| FHLMC MULTICLASS MTG 3201 OG | 58,104 | 30,759 | 53,534 | 8/15/2036 | — % | |
| FHLMC MULTICLASS MTG 3211 SO | 87,086 | 62,838 | 77,114 | 9/15/2036 | — % | |
| FHLMC MULTICLASS MTG 3607 AO | 106,292 | 80,549 | 96,712 | 4/15/2036 | — % | |
| FHLMC MULTICLASS MTG 3607 BO | 42,517 | 24,235 | 38,685 | 4/15/2036 | — % | |
| FHLMC MULTICLASS MTG 3611 PO | 59,431 | 48,399 | 54,355 | 7/15/2034 | — % | |
| FHLMC MULTICLASS MTG 3632 BS | 500,000 | 515,000 | 652,205 | 2/15/2040 | VAR | |
| FHLMC MULTICLASS MTG 3841 JZ | 653,432 | 707,306 | 744,900 | 4/15/2041 | 5.00 % | |
| FHLMC MULTICLASS MTG 4048 CE | 1,000,000 | 1,046,523 | 1,033,660 | 5/15/2042 | 4.00 % | |
| FHLMC MULTICLASS MTG 4290 EB | 500,000 | 545,000 | 513,720 | 1/15/2044 | 4.00 % | |
| FNMA POOL #0490445 | 37,922 | 36,879 | 43,361 | 3/1/2029 | 6.00 % | |
| FNMA POOL #0888829 | 855,706 | 965,344 | 943,022 | 6/1/2037 | 5.83 % | |
| FNMA POOL #0AN1765 | 350,000 | 356,781 | 339,154 | 6/1/2031 | 2.95 % | |
| FNMA GTD REMIC P/T | 8,435 | 7,100 | 7,317 | 1/25/2033 | — % | |
| FNMA GTD REMIC P/T 01-44 PU | 53,431 | 57,656 | 60,471 | 9/25/2031 | 7.00 % | |
| FNMA GTD REMIC P/T 03-35 EA | 57,048 | 41,360 | 50,432 | 5/25/2033 | — % | |
| FNMA GTD REMIC P/T 03-35 SW | 27,144 | 30,944 | 36,751 | 5/25/2033 | VAR | |
| FNMA GTD REMIC P/T 03-69 NS | 53,356 | 55,090 | 63,872 | 7/25/2033 | VAR | |
| FNMA GTD REMIC P/T 03-W2 2A9 | 322,877 | 333,977 | 359,881 | 7/25/2042 | 5.90 % | |
| FNMA GTD REMIC P/T 04-W10 A6 | 1,000,000 | 1,101,250 | 1,129,090 | 8/25/2034 | 5.75 % | |
| FNMA GTD REMIC P/T 05-59 SU | 195,938 | 233,043 | 285,295 | 6/25/2035 | VAR | |
| FNMA GTD REMIC P/T 06-53 WE | 1,000,000 | 1,020,625 | 1,131,260 | 6/25/2036 | 6.00 % | |
| FNMA GTD REMIC P/T 06-79 PL | 1,000,000 | 1,060,000 | 1,195,800 | 8/25/2036 | 6.50 % | |
| FNMA GTD REMIC P/T 09-50 GX | 400,000 | 449,000 | 451,508 | 7/25/2039 | 5.00 % | |
| FNMA GTD REMIC P/T 09-84 WS | 59,523 | 4,753 | 7,534 | 10/25/2039 | VAR | |
| FNMA GTD REMIC P/T 09-99 SC | 45,061 | 3,879 | 6,686 | 12/25/2039 | VAR | |
| FNMA GTD REMIC P/T 10-2 LC | 350,000 | 388,500 | 392,728 | 2/25/2040 | 5.00 % | |
| FNMA GTD REMIC P/T 10-35 SJ | 405,081 | 491,667 | 563,285 | 4/25/2040 | VAR | |
| FNMA GTD REMIC P/T 10-60 WZ | 562,049 | 622,140 | 675,921 | 6/25/2040 | 5.50 % | |

FORM 5500, SCHEDULE H, PART IV, LINE 4i SCHEDULE OF ASSETS (HELD AT END OF YEAR)
AS OF DECEMBER 31, 2016

| Description of Investment Including Identity of, Issue, Maturity Date, Rate of Interest | Par Value | Cost | Fair Value | Maturity Date | Interest Rate | Par Value Restricted Under Lending Agreement |
|---|---|---|---|---|---|---|
| **U.S. GOVERNMENT SECURITIES** | | | | | | |
| FNMA GTD REMIC P/T 10-80 PZ | 1,798,026 | 2,026,598 | 2,076,989 | 7/25/2040 | 5.00 % | |
| FNMA GTD REMIC P/T 11-111 PZ | 378,360 | 397,934 | 432,008 | 11/25/2041 | 4.50 % | |
| FNMA GTD REMIC P/T 11-84 PZ | 661,161 | 737,292 | 784,619 | 9/25/2041 | 5.25 % | |
| FNMA GTD REMIC P/T 2013-22 PB | 480,000 | 433,200 | 413,429 | 3/25/2043 | 2.50 % | |
| GNMA GTD REMIC P/T 03-67 FO | 500,000 | 268,438 | 433,180 | 8/20/2033 | — % | |
| GNMA GTD REMIC P/T 05-45 ZA | 1,094,660 | 1,096,335 | 1,271,623 | 6/16/2035 | 6.00 % | |
| GNMA GTD REMIC P/T 07-28 BO | 28,888 | 19,951 | 24,747 | 5/20/2037 | — % | |
| GNMA GTD REMIC P/T 07-71 SB | 22,884 | 1,459 | 875 | 7/20/2036 | VAR | |
| GNMA GTD REMIC P/T 09-1 KS | 228,764 | 242,204 | 268,858 | 11/20/2034 | VAR | |
| GNMA GTD REMIC P/T 09-10 SL | 113,259 | 7,256 | 3,616 | 3/16/2034 | VAR | |
| GNMA GTD REMIC P/T 09-32 ZA | 219,291 | 216,689 | 240,854 | 5/20/2039 | 5.50 % | |
| GNMA GTD REMIC P/T 09-61 ZQ | 930,025 | 964,676 | 1,190,200 | 8/16/2039 | 6.00 % | |
| GNMA GTD REMIC P/T 10-14 CO | 234,551 | 139,851 | 210,945 | 8/20/2035 | — % | |
| GNMA GTD REMIC P/T 10-42 VZ | 692,819 | 726,093 | 787,098 | 10/20/2039 | 5.50 % | |
| GNMA GTD REMIC P/T 11-50 PZ | 530,707 | 582,398 | 636,153 | 4/20/2041 | 5.00 % | |
| GNMA GTD REMIC P/T 13-124 PL | 519,000 | 563,764 | 537,155 | 5/20/2041 | 4.00 % | |
| ISRAEL ST AID | 300,000 | 200,882 | 239,847 | 11/1/2024 | — % | |
| ISRAEL ST AID | 200,000 | 272,000 | 258,960 | 9/18/2033 | 5.50 % | |
| TENNESSEE VALLEY AUTH BD | 655,000 | 826,519 | 864,063 | 4/1/2036 | 5.88 % | |
| TENNESSEE VALLEY AUTH BD | 250,000 | 341,551 | 320,488 | 6/15/2038 | 5.50 % | |
| TENNESSEE VALLEY AUTH BD | 1,124,000 | 1,151,755 | 1,411,733 | 9/15/2039 | 5.25 % | |
| TENNESSEE VALLEY AUTH BD | 336,000 | 331,608 | 373,535 | 9/15/2060 | 4.63 % | |
| TENNESSEE VALLEY AUTH STRIP | 1,000,000 | 651,785 | 762,090 | 11/1/2025 | | |
| TENNESSEE VALLEY AUTH STRIP | 500,000 | 215,335 | 252,025 | 6/15/2035 | — % | |
| U S TREASURY BD CPN STRIP | 675,000 | 308,411 | 452,777 | 2/15/2031 | — % | |
| U S TREASURY BD CPN STRIP | 3,735,000 | 1,577,415 | 2,474,923 | 5/15/2031 | — % | |
| U S TREASURY BD CPN STRIP | 6,450,000 | 2,444,981 | 4,243,068 | 8/15/2031 | — % | |
| U S TREASURY BD CPN STRIP | 700,000 | 289,644 | 455,952 | 11/15/2031 | — % | |
| U S TREASURY BD CPN STRIP | 3,295,000 | 1,575,189 | 2,126,231 | 2/15/2032 | — % | |
| U S TREASURY BD CPN STRIP | 1,150,000 | 679,841 | 736,495 | 5/15/2032 | — % | |
| U S TREASURY BD CPN STRIP | 500,000 | 227,987 | 317,715 | 8/15/2032 | — % | |
| U S TREASURY BD CPN STRIP | 5,850,000 | 2,944,374 | 3,685,149 | 11/15/2032 | — % | |
| U S TREASURY BD CPN STRIP | 400,000 | 163,868 | 249,592 | 2/15/2033 | — % | |
| U S TREASURY BD CPN STRIP | 2,300,000 | 909,385 | 1,412,108 | 8/15/2033 | — % | |
| U S TREASURY BD CPN STRIP | 800,000 | 362,386 | 486,488 | 11/15/2033 | — % | |
| U S TREASURY BD CPN STRIP | 800,000 | 389,908 | 474,944 | 8/15/2034 | — % | |
| U S TREASURY BD CPN STRIP | 1,150,000 | 575,659 | 674,786 | 11/15/2034 | — % | |
| U S TREASURY BD CPN STRIP | 1,200,000 | 620,771 | 691,644 | 5/15/2035 | — % | |
| U S TREASURY BD CPN STRIP | 200,000 | 105,624 | 113,278 | 11/15/2035 | — % | 200,000 |
| U S TREASURY BD CPN STRIP | 1,000,000 | 297,870 | 557,060 | 5/15/2036 | — % | |

ROCKWELL COLLINS PENSION PLAN
EIN#: 52-2314475, PLAN #: 001

FORM 5500, SCHEDULE H, PART IV, LINE 4i SCHEDULE OF ASSETS (HELD AT END OF YEAR)
AS OF DECEMBER 31, 2016

| Description of Investment Including Identity of, Issue, Maturity Date, Rate of Interest | Par Value | Cost | Fair Value | Maturity Date | Interest Rate | Par Value Restricted Under Lending Agreement |
|---|---|---|---|---|---|---|
| **U.S. GOVERNMENT SECURITIES** | | | | | | |
| U S TREASURY BD CPN STRIP | 790,000 | 496,744 | 419,719 | 8/15/2037 | — % | |
| U S TREASURY BD CPN STRIP | 250,000 | 139,638 | 113,703 | 8/15/2041 | — % | 250,000 |
| U S TREASURY BILL | 580,000 | 578,624 | 578,624 | 4/27/2017 | — % | |
| U S TREASURY BOND | 6,105,000 | 8,718,930 | 7,945,780 | 2/15/2037 | 4.75 % | |
| U S TREASURY BOND | 2,470,000 | 3,496,850 | 3,316,469 | 5/15/2037 | 5.00 % | |
| U S TREASURY BOND | 2,200,000 | 2,478,008 | 2,778,710 | 5/15/2038 | 4.50 % | 50,000 |
| U S TREASURY BOND | 3,675,000 | 4,739,194 | 4,536,604 | 11/15/2039 | 4.38 % | |
| U S TREASURY BOND | 3,700,000 | 4,627,797 | 4,492,022 | 11/15/2040 | 4.25 % | |
| U S TREASURY BOND | 8,840,000 | 7,510,087 | 8,349,292 | 11/15/2042 | 2.75 % | |
| U S TREASURY BOND | 670,000 | 718,670 | 759,639 | 11/15/2043 | 3.75 % | |
| U S TREASURY BOND | 25,570,000 | 26,768,521 | 25,879,644 | 8/15/2044 | 3.13 % | |
| U S TREASURY BOND | 1,115,000 | 1,219,967 | 1,101,453 | 11/15/2044 | 3.00 % | |
| U S TREASURY BOND | 14,000,000 | 12,311,250 | 12,470,360 | 2/15/2045 | 2.50 % | |
| U S TREASURY BOND | 2,000,000 | 2,097,201 | 1,777,340 | 5/15/2046 | 2.50 % | 2,000,000 |
| U S TREASURY BOND | 1,830,000 | 1,548,238 | 1,538,701 | 8/15/2046 | 2.25 % | 505,000 |
| U S TREASURY NOTE | 16,205,000 | 16,253,317 | 16,230,280 | 9/15/2017 | 1.00 % | 16,205,000 |
| U S TREASURY NOTE | 20,900,000 | 20,917,074 | 20,890,177 | 1/15/2018 | 0.88 % | 2,245,000 |
| US TREAS-CPI INFLAT | 551,940 | 700,273 | 687,088 | 2/15/2041 | 2.13 % | 500,000 |
| US TREAS-CPI INFLAT | 267,455 | 266,799 | 253,205 | 2/15/2042 | 0.75 % | |
| **TOTAL U.S. GOVERNMENT SECURITIES** | | $ 164,397,081 | $ 171,867,015 | | | |
| **CORPORATE DEBT** | | | | | | |
| 21ST CENTURY FOX AMERICA INC | 65,000 | $ 82,297 | $ 84,570 | 4/26/2023 | 8.88 % | |
| 21ST CENTURY FOX AMERICA INC | 90,000 | 93,493 | 107,519 | 12/15/2035 | 6.40 % | |
| 21ST CENTURY FOX AMERICA INC | 580,000 | 581,990 | 678,751 | 3/1/2037 | 6.15 % | |
| 21ST CENTURY FOX AMERICA INC | 140,000 | 157,991 | 194,144 | 12/1/2045 | 7.75 % | |
| ABB FINANCE USA INC | 319,000 | 300,177 | 334,682 | 5/8/2042 | 4.38 % | |
| ABBOTT LABORATORIES | 590,000 | 586,224 | 599,806 | 11/30/2036 | 4.75 % | |
| ABBOTT LABORATORIES | 2,200,000 | 2,205,291 | 2,257,948 | 11/30/2046 | 4.90 % | |
| ABBVIE INC | 610,000 | 606,676 | 581,275 | 5/14/2036 | 4.30 % | |
| ABBVIE INC | 304,000 | 294,800 | 285,988 | 11/6/2042 | 4.40 % | |
| ABBVIE INC | 915,000 | 902,980 | 876,140 | 5/14/2046 | 4.45 % | |
| ABENGOA GREENFIELD SA 144A | 240,000 | 240,000 | 10,800 | 10/1/2019 | 6.50 % | |
| ABN AMRO FDG USA DISC | 1,050,000 | 1,046,568 | 1,046,568 | 4/3/2017 | | |
| ACLARA 8/16 TLB | 648,375 | 638,649 | 659,722 | | | |
| ACTAVIS FUNDING SCS | 45,000 | 45,159 | 44,541 | 3/15/2035 | 4.55 % | |
| ACTAVIS FUNDING SCS | 685,000 | 677,424 | 679,178 | 6/15/2044 | 4.85 % | |

| Description of Investment Including Identity of, Issue, Maturity Date, Rate of Interest | Par Value | Cost | Fair Value | Maturity Date | Interest Rate | Par Value Restricted Under Lending Agreement |
|---|---|---|---|---|---|---|
| **CORPORATE DEBT** | | | | | | |
| ACTAVIS INC | 125,000 | 117,189 | 121,044 | 10/1/2042 | 4.63% | |
| ADVANCED DISPOSAL 10/16 | 883,390 | 875,382 | 890,572 | | COV-LITE TLB | |
| AEP TEXAS INC | 45,000 | 48,591 | 55,575 | 2/15/2033 | 6.65% | |
| AETNA INC | 440,000 | 438,174 | 441,166 | 6/15/2036 | 4.25% | |
| AETNA INC | 110,000 | 142,901 | 142,957 | 12/15/2037 | 6.75% | |
| AETNA INC | 409,000 | 391,493 | 414,816 | 5/15/2042 | 4.50% | |
| AETNA INC | 420,000 | 419,580 | 421,743 | 6/15/2046 | 4.38% | |
| AFFINITY GAMING 6/16 TL | 398,000 | 396,010 | 400,488 | | | |
| AFFINITY GAMING 9/16 2ND LN TL | 500,000 | 485,000 | 490,000 | 9/27/2024 | —% | |
| AGRIUM INC | 895,000 | 887,035 | 820,617 | 3/15/2035 | 4.13% | |
| AGRIUM INC | 120,000 | 128,622 | 136,340 | 1/15/2041 | 6.13% | |
| AGRIUM INC | 148,000 | 147,247 | 154,124 | 1/15/2045 | 5.25% | |
| AIG SUNAMERICA GLOBAL FIN 144A | 919,000 | 1,092,699 | 1,172,433 | 3/15/2032 | 6.90% | |
| AIR CANADA 2013-1 CLASS A 144A | 37,704 | 37,704 | 38,786 | 11/15/2026 | 4.13% | |
| AIR CANADA 2015-1 CLASS A 144A | 336,085 | 349,109 | 334,825 | 9/15/2028 | 3.60% | |
| AKORN 11/13 COV-LITE TLB | 898,056 | 899,549 | 909,282 | 4/16/2021 | —% | |
| ALABAMA POWER CO | 1,203,000 | 1,199,596 | 1,256,678 | 12/1/2023 | 3.55% | |
| ALABAMA POWER CO | 356,000 | 402,749 | 445,253 | 5/15/2038 | 6.13% | |
| ALABAMA POWER CO | 900,000 | 1,055,826 | 1,117,044 | 3/1/2039 | 6.00% | |
| ALABAMA POWER CO | 815,000 | 906,362 | 958,896 | 3/15/2041 | 5.50% | |
| ALABAMA POWER CO | 300,000 | 315,060 | 339,369 | 6/1/2041 | 5.20% | |
| ALABAMA POWER CO | 45,000 | 44,865 | 43,016 | 12/1/2042 | 3.85% | |
| ALABAMA POWER CO | 595,000 | 590,264 | 597,957 | 8/15/2044 | 4.15% | |
| ALABAMA POWER CO | 264,000 | 263,913 | 249,443 | 3/1/2045 | 3.75% | |
| ALABAMA POWER CO | 1,405,000 | 1,395,643 | 1,453,810 | 1/2/2046 | 4.30% | |
| ALBERTA ENERGY CO LTD | 70,000 | 85,256 | 80,670 | 11/1/2031 | 7.38% | |
| ALBERTSON'S 5/16 B6 TLB | 732,682 | 731,290 | 741,533 | | | |
| ALBERTSONS COS LLC / SAFE 144A | 225,000 | 225,000 | 222,750 | 3/15/2025 | 5.75% | |
| ALLSTATE CORP/THE | 150,000 | 193,937 | 183,221 | 4/1/2036 | 5.95% | |
| ALLSTATE CORP/THE | 481,000 | 485,959 | 510,158 | 6/15/2043 | 4.50% | |
| ALLY AUTO RECEIVABLES TRU 1 A2 | 28,572 | 28,572 | 28,567 | 2/15/2018 | 0.92% | |
| ALLY FINANCIAL INC | 174,000 | 172,373 | 173,565 | | SUBORDINATED | 174,000 |
| ALLY FINANCIAL INC | 124,000 | 123,125 | 124,620 | 2/13/2018 | 3.25% | 124,000 |
| ALLY FINANCIAL INC | 244,000 | 278,770 | 276,330 | 3/15/2020 | 8.00% | 244,000 |
| ALLY FINANCIAL INC | 949,000 | 1,091,970 | 1,064,066 | 9/15/2020 | 7.50% | |
| ALTA MESA HOLDINGS LP / A 144A | 300,000 | 303,438 | 310,500 | 12/15/2024 | 7.88% | |
| ALTICE FINANCING SA 144A | 590,000 | 585,125 | 606,225 | 2/15/2023 | 6.63% | |
| ALTICE FINANCING SA 144A | 363,000 | 363,000 | 377,520 | 5/15/2026 | 7.50% | |
| ALTRIA GROUP INC | 320,000 | 312,496 | 314,918 | 8/9/2042 | 4.25% | |

| Description of Investment Including Identity of, Issue, Maturity Date, Rate of Interest | Par Value | Cost | Fair Value | Maturity Date | Interest Rate | Par Value Restricted Under Lending Agreement |
|---|---|---|---|---|---|---|
| **CORPORATE DEBT** | | | | | | |
| ALTRIA GROUP INC | 525,000 | 522,764 | 606,438 | 1/31/2044 | 5.38% | |
| AMEREN ILLINOIS CO | 335,000 | 344,223 | 343,378 | 3/15/2046 | 4.15% | |
| AMERICA MOVIL SAB DE CV | 293,000 | 341,618 | 334,386 | 3/30/2040 | 6.13% | |
| AMERICA MOVIL SAB DE CV | 900,000 | 836,542 | 833,328 | 7/16/2042 | 4.38% | 900,000 |
| AMERICAN AIRLINES 2013-2 144A | 532,297 | 542,154 | 552,258 | 1/15/2022 | 5.60% | |
| AMERICAN AIRLINES GROUP I 144A | 948,000 | 943,346 | 978,810 | 10/1/2019 | 5.50% | 948,000 |
| AMERICAN AIRLINES GROUP I 144A | 692,000 | 667,250 | 700,650 | 3/1/2020 | 4.63% | 550,000 |
| AMERICAN BATH 9/16 COV-LITE TL | 299,250 | 296,258 | 298,876 | | | |
| AMERICAN COMMERCIAL LINES | 539,000 | 512,050 | 503,065 | | COV-LITE TL | |
| AMERICAN HONDA FINANCE CORP | 190,000 | 190,000 | 190,452 | 9/20/2017 | VAR | |
| AMERICAN HONDA FINANCE CORP | 335,000 | 335,000 | 336,119 | 7/13/2018 | VAR | |
| AMERICAN HONDA FINANCE CORP | 450,000 | 450,000 | 450,324 | 11/19/2018 | VAR | 450,000 |
| AMERICAN WATER CAPITAL CORP | 230,000 | 186,956 | 306,841 | 10/15/2037 | 6.59% | |
| AMERICAN WATER CAPITAL CORP | 33,000 | 32,940 | 34,556 | 12/1/2042 | 4.30% | |
| AMERICREDIT AUTOMOBILE R 3 A2A | 190,000 | 189,988 | 190,103 | 11/8/2019 | 1.37% | |
| AMERIPRISE FINANCIAL INC | 800,000 | 804,722 | 839,000 | 10/15/2023 | 4.00% | |
| AMGEN INC | 365,000 | 393,806 | 349,871 | 5/1/2045 | 4.40% | |
| AMGEN INC 144A | 1,312,000 | 1,361,502 | 1,260,976 | 6/15/2051 | 4.66% | |
| ANADARKO FINANCE CO | 130,000 | 148,799 | 165,445 | 5/1/2031 | 7.50% | 130,000 |
| ANADARKO HOLDING CO | 376,000 | 380,065 | 455,648 | 5/15/2028 | 7.15% | |
| ANADARKO PETROLEUM CORP | 475,000 | 551,708 | 565,331 | 9/15/2036 | 6.45% | |
| ANADARKO PETROLEUM CORP | 730,000 | 795,846 | 836,062 | 3/15/2040 | 6.20% | |
| ANADARKO PETROLEUM CORP | 285,000 | 341,883 | 351,508 | 3/15/2046 | 6.60% | |
| ANCESTRY.COM 10/16 TL | 300,000 | 298,500 | 298,500 | | | |
| ANCHOR GLASS 11/16 COV-LITE TL | 1,250,000 | 1,243,750 | 1,261,463 | | | |
| ANHEUSER-BUSCH COS LLC | 325,000 | 378,786 | 440,053 | 10/1/2030 | 7.55% | |
| ANHEUSER-BUSCH COS LLC | 400,000 | 457,101 | 469,564 | 4/1/2036 | 5.75% | |
| ANHEUSER-BUSCH COS LLC | 264,000 | 341,802 | 336,431 | 9/1/2037 | 6.45% | |
| ANHEUSER-BUSCH INBEV FINANCE I | 1,800,000 | 1,893,960 | 1,831,914 | 2/1/2023 | 3.30% | |
| ANHEUSER-BUSCH INBEV FINANCE I | 360,000 | 359,910 | 372,136 | 2/1/2024 | 3.70% | 219,000 |
| ANHEUSER-BUSCH INBEV FINANCE I | 2,068,000 | 2,050,753 | 2,175,267 | 2/1/2036 | 4.70% | |
| ANHEUSER-BUSCH INBEV FINANCE I | 7,645,000 | 7,951,093 | 8,263,251 | 2/1/2046 | 4.90% | |
| ANHEUSER-BUSCH INBEV WORLDWIDE | 135,000 | 173,792 | 169,902 | 8/15/2033 | 6.63% | |
| ANHEUSER-BUSCH INBEV WORLDWIDE | 385,000 | 461,122 | 456,668 | 6/15/2035 | 5.88% | |
| ANHEUSER-BUSCH INBEV WORLDWIDE | 1,575,000 | 2,228,117 | 2,368,627 | 1/15/2039 | 8.20% | |
| ANHEUSER-BUSCH INBEV WORLDWIDE | 480,000 | 690,936 | 705,902 | 11/15/2039 | 8.00% | |
| ANHEUSER-BUSCH INBEV WORLDWIDE | 1,808,000 | 2,320,296 | 2,254,684 | 1/15/2040 | 6.38% | |
| ANR PIPELINE CO | 335,000 | 458,782 | 433,755 | 11/1/2021 | 9.63% | |
| ANTERO RESOURCES CORP | 123,000 | 114,259 | 125,768 | 11/1/2021 | 5.38% | |

| Description of Investment Including Identity of, Issue, Maturity Date, Rate of Interest | Par Value | Cost | Fair Value | Maturity Date | Interest Rate | Par Value Restricted Under Lending Agreement |
|---|---|---|---|---|---|---|
| **CORPORATE DEBT** | | | | | | |
| ANTHEM INC | 137,000 | 136,030 | 137,653 | 5/15/2042 | 4.63% | |
| ANTHEM INC | 168,000 | 167,027 | 168,655 | 1/15/2043 | 4.65% | |
| AON CORP | 62,000 | 61,432 | 74,925 | 9/30/2040 | 6.25% | |
| APACHE CORP | 250,000 | 290,773 | 287,538 | 1/15/2037 | 6.00% | |
| APACHE CORP | 157,000 | 157,693 | 164,250 | 9/1/2040 | 5.10% | |
| APACHE CORP | 530,000 | 550,312 | 545,916 | 4/15/2043 | 4.75% | |
| APACHE FINANCE CANADA CORP | 135,000 | 168,206 | 175,605 | 12/15/2029 | 7.75% | |
| APPALACHIAN POWER CO | 100,000 | 124,562 | 122,850 | 4/1/2036 | 6.38% | |
| APPALACHIAN POWER CO | 775,000 | 978,229 | 1,022,024 | 4/1/2038 | 7.00% | |
| APPLE INC | 495,000 | 495,000 | 495,158 | 5/5/2017 | VAR | |
| APPLE INC | 415,000 | 387,263 | 404,094 | 5/3/2023 | 2.40% | 247,000 |
| APPLE INC | 5,683,000 | 5,426,671 | 5,434,312 | 5/4/2043 | 3.85% | |
| APPLE INC | 1,300,000 | 1,424,707 | 1,346,124 | 5/6/2044 | 4.45% | |
| APPLE INC | 1,006,000 | 997,077 | 887,946 | 2/9/2045 | 3.45% | |
| APPLE INC | 2,565,000 | 2,555,638 | 2,635,076 | 5/13/2045 | 4.38% | 1,955,251 |
| APPLE INC | 1,490,000 | 1,592,095 | 1,608,977 | 2/23/2046 | 4.65% | |
| APPLE INC | 2,175,000 | 2,101,616 | 2,083,955 | 8/4/2046 | 3.85% | 492,997 |
| ARCELORMITTAL | 565,000 | 553,455 | 619,997 | 10/15/2039 | VAR | |
| ARCHER-DANIELS-MIDLAND CO | 424,000 | 434,960 | 447,142 | 3/26/2042 | 4.54% | |
| ARCHER-DANIELS-MIDLAND CO | 390,000 | 392,878 | 381,950 | 4/16/2043 | 4.02% | |
| ARD FINANCE SA 144A | 493,000 | 486,408 | 486,838 | 9/15/2023 | 7.13% | |
| ARDAGH PACKAGING FINANCE 144A | 630,000 | 614,325 | 639,450 | 12/15/2019 | VAR | |
| ARDAGH PACKAGING FINANCE 144A | 500,000 | 497,500 | 515,000 | 5/15/2021 | VAR | 302,000 |
| ARDENT LEGACY 8/15 TLB | 742,481 | 742,481 | 736,913 | | | |
| ARISTOCRAT LEISURE 8/16 | 409,836 | 410,861 | 413,848 | | COV-LITE TLB | |
| ARIZONA PUBLIC SERVICE CO | 56,000 | 55,623 | 63,156 | 9/1/2041 | 5.05% | |
| ARIZONA PUBLIC SERVICE CO | 24,000 | 23,773 | 25,205 | 4/1/2042 | 4.50% | |
| ARIZONA PUBLIC SERVICE CO | 770,000 | 766,920 | 824,501 | 1/15/2044 | 4.70% | |
| ARROW ELECTRONICS INC | 95,000 | 101,436 | 113,040 | 1/15/2027 | 7.50% | |
| ASCENSION HEALTH | 495,000 | 515,523 | 472,636 | 11/15/2046 | 3.95% | |
| ASHTON WOODS USA LLC / AS 144A | 760,000 | 733,250 | 731,500 | 2/15/2021 | 6.88% | |
| ASSOCIATED MATERIALS LLC 144A | 2,268,000 | 2,199,960 | 2,268,000 | 1/1/2024 | 9.00% | |
| ASTRAZENECA PLC | 725,000 | 860,285 | 937,925 | 9/15/2037 | 6.45% | |
| ASTRAZENECA PLC | 200,000 | 178,080 | 189,520 | 9/18/2042 | 4.00% | |
| AT&T INC | 825,000 | 822,616 | 797,090 | 5/15/2035 | 4.50% | |
| AT&T INC | 2,254,000 | 2,255,823 | 2,314,858 | 9/1/2040 | 5.35% | |
| ATKORE 4/14 COV-LITE TL | 736,771 | 712,281 | 737,692 | | | |
| ATLANTIC ASSET DISC | 1,085,000 | 1,081,159 | 1,081,159 | 4/3/2017 | | |
| ATMOS ENERGY CORP | 695,000 | 824,993 | 801,544 | 6/15/2041 | 5.50% | |

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|---|---|---|---|---|---|---|
| **CORPORATE DEBT** | | | | | | |
| ATMOS ENERGY CORP | 647,000 | 673,861 | 643,526 | 10/15/2044 | 4.13% | |
| AUDIO VISUAL SERVICES 1/14 | 731,203 | 730,289 | 731,203 | | COV-LITE TLB | |
| AUTOPARTS HOLDINGS 7/11 TLB | — | — | — | | | |
| AVIS BUDGET CAR RENTAL LL 144A | 203,000 | 185,745 | 189,298 | 3/15/2025 | 5.25% | 203,000 |
| AVIS BUDGET CAR RENTAL LLC / A | 386,000 | 364,808 | 379,245 | 4/1/2023 | 5.50% | 386,000 |
| BAE SYSTEMS PLC 144A | 102,000 | 101,469 | 116,317 | 10/11/2041 | 5.80% | |
| BALL CORP | 404,000 | 405,475 | 422,180 | 7/1/2025 | 5.25% | 404,000 |
| BALTIMORE GAS & ELECTRIC CO | 235,000 | 234,784 | 211,451 | 8/15/2046 | 3.50% | |
| BANK OF AMERICA CORP | 127,000 | 126,234 | 127,160 | 1/22/2025 | 4.00% | |
| BANK OF AMERICA CORP | 113,000 | 112,454 | 114,368 | 10/22/2026 | 4.25% | 113,000 |
| BANK OF AMERICA CORP | 1,080,000 | 1,217,211 | 1,486,944 | 5/14/2038 | 7.75% | 1,080,000 |
| BANK OF AMERICA CORP | 1,606,000 | 1,886,872 | 1,941,092 | 2/7/2042 | 5.88% | |
| BANK OF AMERICA CORP | 2,675,000 | 2,742,542 | 2,929,366 | 1/21/2044 | 5.00% | |
| BANK OF AMERICA NA | 370,000 | 370,000 | 370,403 | 6/5/2017 | VAR | 250,000 |
| BANK OF AMERICA NA | 675,000 | 834,631 | 814,367 | 10/15/2036 | 6.00% | |
| BANK OF MONTREAL | 225,000 | 225,000 | 225,268 | 12/12/2019 | VAR | |
| BANK OF NOVA SCOTIA/THE | 405,000 | 405,000 | 405,765 | 6/11/2018 | VAR | |
| BANK OF TOKYO-MITSUBISHI 144A | 390,000 | 390,000 | 390,101 | 3/10/2017 | VAR | |
| BANK TOKYO-MITSUB DISC | 975,000 | 968,888 | 968,888 | 4/25/2017 | | |
| BARCLAYS BANK PLC | 305,000 | 305,000 | 305,104 | 2/17/2017 | VAR | |
| BARCLAYS PLC | 810,000 | 757,688 | 758,460 | 6/29/2049 | VAR | |
| BARCLAYS PLC | 200,000 | 205,000 | 208,064 | 12/29/2049 | VAR | |
| BARTON CAP CORP DISC | 1,450,000 | 1,446,628 | 1,446,628 | 2/6/2017 | | |
| BARTON CAP CORP DISC | 1,300,000 | 1,296,845 | 1,296,845 | 3/9/2017 | | |
| BAXALTA INC | 71,000 | 70,533 | 75,787 | 6/23/2045 | 5.25% | |
| BAYER US FINANCE LLC 144A | 200,000 | 198,022 | 198,998 | 10/8/2024 | 3.38% | |
| BB-UBS TRUST 2012- SHOW A 144A | 250,000 | 251,824 | 252,998 | 11/5/2036 | 3.43% | |
| BEAZER HOMES USA INC | 179,000 | 167,965 | 185,265 | 6/15/2019 | 5.75% | |
| BEAZER HOMES USA INC | 503,000 | 482,220 | 515,575 | 9/15/2021 | 7.50% | |
| BEAZER HOMES USA INC 144A | 215,000 | 215,000 | 232,200 | 3/15/2022 | 8.75% | |
| BELDEN INC 144A | 357,000 | 365,908 | 367,710 | 9/1/2022 | 5.50% | |
| BERKSHIRE HATHAWAY ENERGY CO | 250,000 | 318,315 | 361,988 | 9/15/2028 | 8.48% | |
| BERKSHIRE HATHAWAY ENERGY CO | 700,000 | 916,664 | 857,514 | 5/15/2037 | 5.95% | |
| BERKSHIRE HATHAWAY ENERGY CO | 2,675,000 | 3,316,342 | 3,481,994 | 9/15/2037 | 6.50% | |
| BERKSHIRE HATHAWAY ENERGY CO | 83,000 | 82,509 | 93,191 | 11/15/2043 | 5.15% | |
| BERKSHIRE HATHAWAY ENERGY CO | 319,000 | 316,260 | 330,937 | 2/1/2045 | 4.50% | |
| BERKSHIRE HATHAWAY FINANCE COR | 200,000 | 200,000 | 201,090 | 3/7/2018 | VAR | |
| BERKSHIRE HATHAWAY FINANCE COR | 1,515,000 | 1,793,118 | 1,863,920 | 1/15/2040 | 5.75% | |
| BERKSHIRE HATHAWAY FINANCE COR | 81,000 | 84,987 | 85,273 | 5/15/2042 | 4.40% | |

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|---|---|---|---|---|---|---|
| **CORPORATE DEBT** | | | | | | |
| BERKSHIRE HATHAWAY FINANCE COR | 912,000 | 904,549 | 942,215 | 5/15/2043 | 4.30% | 693,191 |
| BERKSHIRE HATHAWAY INC | 750,000 | 760,035 | 782,783 | 1/31/2022 | 3.40% | |
| BERKSHIRE HATHAWAY INC | 3,290,000 | 3,286,907 | 3,268,648 | 3/15/2026 | 3.13% | 15,000 |
| BHP BILLITON FINANCE USA LTD | 624,000 | 596,469 | 613,791 | 2/24/2042 | 4.13% | |
| BHP BILLITON FINANCE USA LTD | 1,190,000 | 1,270,582 | 1,329,182 | 9/30/2043 | 5.00% | |
| BLACKSTONE HOLDINGS FINAN 144A | 73,000 | 72,497 | 66,701 | 7/15/2045 | 4.45% | |
| BMC SOFTWARE 8/13 (US | 248,011 | 223,520 | 247,391 | 9/10/2020 | —% | |
| BMW VEHICLE LEASE TRUST 1 A2A | 298,030 | 298,001 | 298,084 | 1/22/2018 | 1.17% | |
| BNP PARIBAS DISC | 391,000 | 390,978 | 390,978 | 1/3/2017 | | |
| BNP PARIBAS SA 144A | 366,000 | 366,000 | 360,968 | 12/29/2049 | VAR | |
| BOEING CO/THE | 18,000 | 26,491 | 27,300 | 11/15/2031 | 8.63% | |
| BOEING CO/THE | 425,000 | 601,715 | 600,440 | 3/15/2039 | 6.88% | |
| BOEING CO/THE | 905,000 | 1,115,960 | 1,147,920 | 2/15/2040 | 5.88% | |
| BOISE CASCADE CO 144A | 240,000 | 240,000 | 238,200 | 9/1/2024 | 5.63% | |
| BOMBARDIER INC 144A | 940,000 | 849,950 | 883,600 | 10/15/2022 | 6.00% | 940,000 |
| BOMBARDIER INC 144A | 334,000 | 309,840 | 318,436 | 1/15/2023 | 6.13% | |
| BOSTON GAS CO 144A | 45,000 | 45,000 | 46,014 | 2/15/2042 | 4.49% | |
| BOWLMOR AMF 9/16 TLB | 498,750 | 493,763 | 497,194 | | | |
| BOYD GAMING CORP | 353,000 | 357,000 | 379,475 | 5/15/2023 | 6.88% | 37,000 |
| BOYD GAMING CORP 144A | 75,000 | 75,000 | 80,775 | 4/1/2026 | 6.38% | |
| BPCE SA | 340,000 | 336,695 | 332,704 | 12/2/2026 | 3.38% | |
| BRISTOL-MYERS SQUIBB CO | 124,000 | 167,820 | 170,910 | 8/1/2097 | 6.88% | |
| BROOKFIELD RESIDENTIAL PR 144A | 73,000 | 70,810 | 73,365 | 7/1/2022 | 6.13% | |
| BROOKFIELD RESIDENTIAL PR 144A | 410,000 | 399,047 | 408,975 | 5/15/2025 | 6.38% | 160,000 |
| BROWN-FORMAN CORP | 290,000 | 320,141 | 303,154 | 7/15/2045 | 4.50% | |
| BUILDERS FIRSTSOURCE INC 144A | 423,000 | 422,648 | 485,393 | 8/15/2023 | 10.75% | |
| BUILDERS FIRSTSOURCE INC 144A | 655,000 | 658,291 | 658,275 | 9/1/2024 | 5.63% | |
| BURLINGTON NORTHERN SANTA FE L | 260,000 | 279,230 | 331,170 | 8/1/2028 | 6.70% | |
| BURLINGTON NORTHERN SANTA FE L | 250,000 | 280,415 | 319,118 | 3/15/2029 | 6.75% | |
| BURLINGTON NORTHERN SANTA FE L | 510,000 | 726,612 | 725,368 | 8/15/2030 | 7.95% | |
| BURLINGTON NORTHERN SANTA FE L | 380,000 | 486,084 | 518,852 | 6/1/2036 | 7.29% | |
| BURLINGTON NORTHERN SANTA FE L | 3,000,000 | 3,802,410 | 3,831,600 | 5/1/2037 | 6.15% | |
| BURLINGTON NORTHERN SANTA FE L | 100,000 | 101,291 | 122,041 | 5/1/2040 | 5.75% | |
| BURLINGTON NORTHERN SANTA FE L | 579,000 | 587,972 | 683,434 | 6/1/2041 | 5.40% | |
| BURLINGTON NORTHERN SANTA FE L | 73,000 | 71,990 | 75,863 | 9/1/2042 | 4.38% | |
| BURLINGTON NORTHERN SANTA FE L | 465,000 | 481,308 | 521,088 | 4/1/2044 | 4.90% | |
| BURLINGTON NORTHERN SANTA FE L | 905,000 | 902,041 | 917,770 | 4/1/2045 | 4.15% | 56,000 |
| BURLINGTON NORTHERN SANTA FE L | 79,000 | 78,546 | 86,466 | 9/1/2045 | 4.70% | 79,000 |
| BURLINGTON RESOURCES FINANCE C | 25,000 | 34,138 | 32,606 | 12/1/2031 | 7.40% | |

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|---|---|---|---|---|---|---|
| **CORPORATE DEBT** | | | | | | |
| CABLEVISION SYSTEMS CORP | 240,000 | 252,600 | 249,600 | 9/15/2017 | 8.63% | 240,000 |
| CABLEVISION SYSTEMS CORP | 449,000 | 499,731 | 473,695 | 4/15/2018 | 7.75% | |
| CABLEVISION SYSTEMS CORP | 705,000 | 749,308 | 773,738 | 4/15/2020 | 8.00% | 245,000 |
| CALLON PETROLEUM CO 144A | 190,000 | 191,544 | 195,700 | 10/1/2024 | 6.13% | |
| CALPINE 12/15 B-6 COV-LITE TLB | 495,000 | 490,050 | 497,752 | | | |
| CALPINE CORP | 210,000 | 205,800 | 205,275 | 1/15/2023 | 5.38% | 210,000 |
| CANADIAN NATIONAL RAILWAY CO | 485,000 | 485,000 | 485,403 | 11/14/2017 | VAR | |
| CANADIAN NATIONAL RAILWAY CO | 265,000 | 357,724 | 371,726 | 10/15/2031 | 7.38% | |
| CANADIAN NATIONAL RAILWAY CO | 135,000 | 165,711 | 174,693 | 6/1/2036 | 6.20% | 105,000 |
| CANADIAN NATIONAL RAILWAY CO | 955,000 | 1,173,138 | 1,257,219 | 11/15/2037 | 6.38% | |
| CANADIAN NATURAL RESOURCES LTD | 755,000 | 856,701 | 858,933 | 3/15/2038 | 6.25% | 755,000 |
| CANADIAN NATURAL RESOURCES LTD | 105,000 | 123,870 | 122,522 | 2/1/2039 | 6.75% | |
| CANADIAN PACIFIC RAILWAY CO | 86,000 | 114,223 | 116,545 | 10/15/2031 | 7.13% | |
| CANADIAN PACIFIC RAILWAY CO | 36,000 | 37,743 | 43,102 | 9/15/2115 | 6.13% | |
| CAPITAL AUTO RECEIV 3 A1A 144A | 119,875 | 119,623 | 119,920 | 2/20/2018 | 1.39% | |
| CAPITAL AUTO RECEIVABLES 1 A2 | 139,393 | 139,369 | 139,422 | 6/20/2018 | 1.42% | |
| CARDINAL HEALTH INC | 95,000 | 93,509 | 94,174 | 11/15/2044 | 4.50% | |
| CARDINAL HEALTH INC | 33,000 | 32,966 | 34,821 | 9/15/2045 | 4.90% | |
| CARESTREAM 6/13 COV-LITE TL | 379,720 | 380,670 | 366,905 | | | |
| CARGILL INC 144A | 170,000 | 196,778 | 226,226 | 11/1/2036 | 7.25% | |
| CARGILL INC 144A | 247,000 | 258,594 | 265,048 | 11/23/2045 | 4.76% | |
| CARRIZO OIL & GAS INC | 285,000 | 275,832 | 294,975 | 9/15/2020 | 7.50% | 285,000 |
| CATALENT PHARMA 5/14 (USD) TLB | 727,503 | 729,322 | 732,050 | | | |
| CATERPILLAR INC | 200,000 | 217,944 | 229,600 | 9/15/2035 | 5.30% | |
| CATERPILLAR INC | 1,660,000 | 1,418,081 | 1,594,961 | 8/15/2042 | 3.80% | 1,660,000 |
| CATERPILLAR INC | 660,000 | 740,398 | 703,745 | 5/15/2064 | 4.75% | |
| CATHOLIC HEALTH INITIATIVES | 1,400,000 | 1,241,114 | 1,243,550 | 11/1/2042 | 4.35% | |
| CBL & ASSOCIATES LP | 513,000 | 491,436 | 504,423 | 12/1/2023 | 5.25% | 96,000 |
| CBL & ASSOCIATES LP | 266,000 | 262,183 | 267,758 | 12/15/2026 | 5.95% | |
| CCO HOLDINGS LLC / CCO HO 144A | 46,000 | 46,000 | 47,610 | 2/15/2026 | 5.75% | |
| CCO HOLDINGS LLC / CCO HOLDING | 45,000 | 44,100 | 46,575 | 9/30/2022 | 5.25% | |
| CCO HOLDINGS LLC / CCO HOLDING | 200,000 | 200,000 | 209,000 | 9/1/2023 | 5.75% | |
| CELGENE CORP | 545,000 | 543,316 | 566,653 | 8/15/2045 | 5.00% | 19,000 |
| CENTERPOINT ENERGY HOUSTON ELE | 265,000 | 345,367 | 326,305 | 3/15/2021 | 9.15% | |
| CENTERPOINT ENERGY HOUSTON ELE | 110,000 | 142,585 | 146,477 | 3/15/2033 | 6.95% | |
| CENTURYLINK INC | 642,000 | 660,490 | 675,705 | 6/15/2021 | 6.45% | 642,000 |
| CENTURYLINK INC | 154,000 | 154,770 | 161,700 | 4/1/2024 | 7.50% | 154,000 |
| CENTURYLINK INC | 543,000 | 412,448 | 473,768 | 9/15/2039 | 7.60% | |
| CENTURYLINK INC | 1,939,000 | 1,830,808 | 1,696,625 | 3/15/2042 | 7.65% | 1,939,000 |

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|---|---|---|---|---|---|---|
| **CORPORATE DEBT** | | | | | | |
| CEQUEL/SUDDENLINK 10/16 TLB | 466,052 | 467,217 | 470,712 | | | |
| CERIDIAN HCM HOLDING INC 144A | 459,000 | 479,895 | 471,623 | 3/15/2021 | 11.00% | |
| CHARTER COMMUNICATIONS OPERATI | 1,190,000 | 1,393,511 | 1,375,735 | 10/23/2045 | 6.48% | |
| CHEF'S WAREHOUSE 6/16 | 904,467 | 899,595 | 907,298 | | COV-LITE TL | |
| CHENIERE CORPUS CHRISTI H 144A | 251,000 | 251,000 | 256,098 | 3/31/2025 | 5.88% | |
| CHESAPEAKE ENERGY CORP 144A | 350,000 | 286,300 | 377,563 | 12/15/2022 | 8.00% | 350,000 |
| CHESAPEAKE/MULTI PACKAGING | 245,309 | 244,083 | 244,696 | | INCREMENTAL TLD | |
| CHESAPEAKE/MULTI PACKAGING | 475,905 | 468,766 | 475,905 | | INCREMENTAL COV-LITE TLC | |
| CHEVRON CORP | 180,000 | 180,000 | 180,047 | 2/22/2017 | VAR | |
| CHEVRON CORP | 240,000 | 240,000 | 240,881 | 5/16/2018 | VAR | |
| CHEVRON CORP | 730,000 | 730,000 | 723,700 | 3/3/2022 | 2.41% | |
| CHEVRON CORP | 670,000 | 670,000 | 686,268 | 6/24/2023 | 3.19% | 378,831 |
| CHS/COMMUNITY HEALTH SYSTEMS I | 488,000 | 511,930 | 405,040 | 11/15/2019 | 8.00% | 488,000 |
| CHS/COMMUNITY HEALTH SYSTEMS I | 1,140,000 | 1,091,505 | 792,300 | 2/1/2022 | 6.88% | 1,140,000 |
| CHUBB INA HOLDINGS INC | 140,000 | 139,618 | 141,338 | 3/13/2043 | 4.15% | |
| CHUBB INA HOLDINGS INC | 2,532,000 | 2,590,518 | 2,674,552 | 11/3/2045 | 4.35% | |
| CIGNA CORP | 510,000 | 562,336 | 568,150 | 2/15/2042 | 5.38% | |
| CISCO SYSTEMS INC | 610,000 | 610,000 | 613,508 | 2/21/2018 | VAR | 291,000 |
| CISCO SYSTEMS INC | 48,000 | 49,778 | 47,533 | 2/28/2026 | 2.95% | |
| CISCO SYSTEMS INC | 670,000 | 676,779 | 850,887 | 2/15/2039 | 5.90% | |
| CISCO SYSTEMS INC | 2,395,000 | 2,732,729 | 2,917,589 | 1/15/2040 | 5.50% | 1,495,000 |
| CIT GROUP INC 144A | 730,000 | 763,400 | 770,150 | 2/15/2019 | 5.50% | 100,000 |
| CITGO 2/15 TLB | 424,595 | 421,941 | 430,433 | | | |
| CITGO HOLDING INC 144A | 560,000 | 542,094 | 600,600 | 2/15/2020 | 10.75% | |
| CITGO PETROLEUM CORP 144A | 349,000 | 359,739 | 362,960 | 8/15/2022 | 6.25% | |
| CITIBANK CREDIT CARD ISS A3 A3 | 115,000 | 114,718 | 151,301 | 6/15/2039 | 6.15% | |
| CITIGROUP INC | 280,000 | 309,394 | 339,665 | 6/15/2032 | 6.63% | |
| CITIGROUP INC | 650,000 | 705,565 | 754,228 | 8/25/2036 | 6.13% | |
| CITIGROUP INC | 1,775,000 | 2,488,546 | 2,637,526 | 7/15/2039 | 8.13% | |
| CITYCENTER HOLDINGS 10/13 | 803,332 | 803,332 | 811,871 | | COV-LITE TLB | |
| CLAIRE'S STORES INC 144A | 975,000 | 872,368 | 492,375 | 3/15/2019 | 9.00% | |
| CLEAR CHANNEL WORLDWIDE HOLDIN | 1,036,000 | 1,065,485 | 1,035,347 | 3/15/2020 | 7.63% | 1,036,000 |
| CLEAR CHANNEL WORLDWIDE HOLDIN | 278,000 | 286,165 | 278,000 | 11/15/2022 | 6.50% | |
| CLEAR CHANNEL WORLDWIDE HOLDIN | 1,050,000 | 1,065,200 | 1,073,625 | 11/15/2022 | 6.50% | |
| CLEVELAND CLINIC FOUNDATION/TH | 835,000 | 830,984 | 792,064 | 1/1/2050 | 4.86% | |
| CME GROUP INC | 96,000 | 95,827 | 112,464 | 9/15/2043 | 5.30% | |
| CNH EQUIPMENT TRUST 2016 A A2A | 343,744 | 343,720 | 343,747 | 7/15/2019 | 1.22% | |
| CNH INDUSTRIAL CAPITAL LLC | 125,000 | 124,553 | 127,031 | 7/16/2018 | 3.88% | |
| CNH INDUSTRIAL CAPITAL LLC | 250,000 | 248,603 | 245,938 | 10/15/2021 | 3.88% | 227,000 |

| Description of Investment Including Identity of, Issue, Maturity Date, Rate of Interest | Par Value | Cost | Fair Value | Maturity Date | Interest Rate | Par Value Restricted Under Lending Agreement |
|---|---|---|---|---|---|---|
| **CORPORATE DEBT** | | | | | | |
| CNOOC FINANCE 2015 USA LLC | 200,000 | 198,150 | 194,388 | 5/5/2025 | 3.50% | 200,000 |
| COLE-PARMER 8/14 COV-LITE 2ND | 497,455 | 487,606 | 489,994 | | LIEN TL | |
| COMCAST CABLE COMMUNICATIONS H | 435,000 | 583,359 | 588,773 | 11/15/2022 | 9.46% | |
| COMCAST CABLE HOLDINGS LLC | 235,000 | 318,120 | 306,501 | 4/15/2022 | 10.13% | |
| COMCAST CORP | 2,510,000 | 2,448,399 | 2,503,474 | 1/15/2023 | 2.85% | |
| COMCAST CORP | 2,570,000 | 2,451,986 | 2,674,522 | 1/15/2033 | 4.25% | 1,340,000 |
| COMCAST CORP | 1,393,000 | 1,390,847 | 1,422,908 | 8/15/2034 | 4.20% | |
| COMCAST CORP | 244,000 | 316,513 | 291,617 | 6/15/2035 | 5.65% | |
| COMCAST CORP | 880,000 | 926,562 | 1,126,910 | 11/15/2035 | 6.50% | |
| COMCAST CORP | 175,000 | 198,819 | 225,951 | 3/15/2037 | 6.45% | |
| COMCAST CORP | 135,000 | 148,804 | 184,128 | 8/15/2037 | 6.95% | |
| COMCAST CORP | 945,000 | 987,868 | 1,210,073 | 5/15/2038 | 6.40% | |
| COMCAST CORP | 3,180,000 | 4,037,716 | 4,139,056 | 3/1/2040 | 6.40% | |
| COMCAST CORP | 105,000 | 110,068 | 109,318 | 7/15/2042 | 4.65% | |
| COMCAST CORP | 2,430,000 | 2,503,690 | 2,606,248 | 3/1/2044 | 4.75% | |
| COMCAST CORP | 190,000 | 189,858 | 199,171 | 8/15/2045 | 4.60% | 190,000 |
| COMMONWEALTH BANK OF AUST 144A | 470,000 | 470,000 | 469,709 | 9/8/2017 | VAR | |
| COMMONWEALTH EDISON CO | 190,000 | 220,848 | 233,409 | 3/15/2036 | 5.90% | |
| COMMONWEALTH EDISON CO | 275,000 | 334,681 | 360,883 | 1/15/2038 | 6.45% | |
| COMMONWEALTH EDISON CO | 241,000 | 240,571 | 231,215 | 10/1/2042 | 3.80% | |
| COMMONWEALTH EDISON CO | 1,385,000 | 1,381,870 | 1,491,562 | 8/15/2043 | 4.60% | |
| COMMONWEALTH EDISON CO | 685,000 | 684,774 | 754,548 | 1/15/2044 | 4.70% | |
| COMMONWEALTH EDISON CO | 143,000 | 141,887 | 149,306 | 11/15/2045 | 4.35% | |
| COMMONWEALTH EDISON CO | 188,000 | 186,780 | 176,675 | 6/15/2046 | 3.65% | |
| COMMSCOPE 8/15 TRANCHE 5 TL | 493,750 | 492,516 | 497,947 | | | |
| COMMUNITY HEALTH 5/15 TLH | 1,442,918 | 1,419,470 | 1,394,825 | | | |
| COMWLTH BK AUST DISC | 500,000 | 496,233 | 496,233 | 4/3/2017 | | |
| COMWLTH BK AUST DISC | 1,600,000 | 1,593,932 | 1,593,932 | 4/18/2017 | | |
| CONCHO RESOURCES INC | 384,000 | 371,412 | 397,939 | 4/1/2023 | 5.50% | 250,000 |
| CONCORDIA 10/15 (USD) TL | 495,000 | 479,643 | 383,937 | | | |
| CONCORDIA INTERNATIONAL C 144A | 40,000 | 40,000 | 33,900 | 4/1/2022 | 9.00% | 40,000 |
| CONCORDIA INTERNATIONAL C 144A | 229,000 | 195,030 | 72,135 | 4/15/2023 | 7.00% | |
| CONNECTICUT LIGHT & POWER CO/T | 75,000 | 84,874 | 95,642 | 6/1/2036 | 6.35% | |
| CONOCO FUNDING CO | 180,000 | 233,046 | 231,091 | 10/15/2031 | 7.25% | |
| CONOCOPHILLIPS | 1,690,000 | 1,978,297 | 1,988,657 | 5/15/2038 | 5.90% | 36,000 |
| CONOCOPHILLIPS | 695,000 | 819,188 | 879,807 | 2/1/2039 | 6.50% | 235,000 |
| CONOCOPHILLIPS CANADA FUNDING | 835,000 | 973,752 | 978,152 | 10/15/2036 | 5.95% | |
| CONOCOPHILLIPS HOLDING CO | 690,000 | 804,361 | 867,716 | 4/15/2029 | 6.95% | |
| CONSOLIDATED CONTAINER 7/12 B | 496,105 | 487,424 | 498,586 | | | |

| Description of Investment Including Identity of, Issue, Maturity Date, Rate of Interest | Par Value | Cost | Fair Value | Maturity Date | Interest Rate | Par Value Restricted Under Lending Agreement |
|---|---|---|---|---|---|---|
| **CORPORATE DEBT** | | | | | | |
| CONSOLIDATED EDISON CO OF NEW | 1,750,000 | 1,923,754 | 2,010,085 | 3/1/2035 | 5.30% | 150,000 |
| CONSOLIDATED EDISON CO OF NEW | 255,000 | 260,840 | 307,777 | 3/15/2036 | 5.85% | 255,000 |
| CONSOLIDATED EDISON CO OF NEW | 1,225,000 | 1,431,655 | 1,578,866 | 8/15/2037 | 6.30% | |
| CONSOLIDATED EDISON CO OF NEW | 390,000 | 380,075 | 459,209 | 12/1/2039 | 5.50% | |
| CONSOLIDATED EDISON CO OF NEW | 350,000 | 347,564 | 338,751 | 3/1/2043 | 3.95% | |
| CONSTELLIUM NV 144A | 250,000 | 250,000 | 268,750 | 4/1/2021 | 7.88% | 250,000 |
| CONSTELLIUM NV 144A | 442,000 | 367,965 | 413,270 | 5/15/2024 | 5.75% | |
| CONSUMERS ENERGY CO | 1,200,000 | 1,199,388 | 1,237,572 | 8/15/2023 | 3.38% | 82,000 |
| CONSUMERS ENERGY CO | 232,000 | 229,998 | 232,343 | 8/31/2064 | 4.35% | |
| CONTINENTAL AIRLINES 1999-2 CL | 28,124 | 23,765 | 30,163 | 9/15/2021 | 7.26% | |
| CONTINENTAL RESOURCES INC/OK | 393,000 | 345,020 | 396,690 | 9/15/2022 | 5.00% | 393,000 |
| CONTINENTAL RESOURCES INC/OK | 87,000 | 78,083 | 85,260 | 4/15/2023 | 4.50% | 87,000 |
| COOPERATIEVE RABOBANK UA | 250,000 | 249,673 | 257,180 | 11/9/2022 | 3.95% | |
| COOPERATIEVE RABOBANK UA | 525,000 | 516,227 | 608,391 | 12/1/2043 | 5.75% | 480,000 |
| COOPERATIEVE RABOBANK UA | 350,000 | 348,429 | 380,268 | 8/4/2045 | 5.25% | |
| COOPERATIEVE RABOBANK UA 144A | 240,000 | 233,434 | 271,452 | 9/30/2039 | 5.80% | |
| COOPERATIEVE RABOBANK UA/NY | 1,850,000 | 1,839,418 | 1,859,898 | 1/14/2019 | 2.25% | |
| COOPERATIEVE RABOBANK UA/NY | 250,000 | 250,000 | 250,550 | 8/9/2019 | VAR | |
| COTT BEVERAGES INC | 200,000 | 200,000 | 207,250 | 1/1/2020 | 6.75% | |
| COTT BEVERAGES INC | 860,000 | 843,500 | 875,050 | 7/1/2022 | 5.38% | 175,000 |
| COUNTRYWIDE ASSET-BACKED 5 AF5 | 481,621 | 484,029 | 481,654 | 2/25/2034 | VAR | |
| COVERIS HOLDINGS SA 144A | 400,000 | 404,150 | 397,000 | 11/1/2019 | 7.88% | |
| CRC FDG LLC DISC | 1,900,000 | 1,894,999 | 1,894,999 | 3/1/2017 | | |
| CRC FDG LLC DISC | 1,100,000 | 1,096,861 | 1,096,861 | 3/27/2017 | | |
| CREDIT SUISSE GROUP AG 144A | 1,100,000 | 1,168,850 | 1,150,875 | 12/29/2049 | VAR | |
| CREDIT SUISSE GROUP FUNDING GU | 930,000 | 927,768 | 915,864 | 3/26/2025 | 3.75% | |
| CSC HOLDINGS LLC 144A | 205,000 | 205,000 | 236,775 | 1/15/2023 | 10.13% | |
| CSC HOLDINGS LLC 144A | 200,000 | 200,000 | 238,000 | 10/15/2025 | 10.88% | 37,000 |
| CSC HOLDINGS LLC 144A | 480,000 | 489,625 | 524,400 | 10/15/2025 | 6.63% | |
| CSI COMPRESSCO LP / CSI COMPRE | 427,000 | 351,190 | 403,515 | 8/15/2022 | 7.25% | |
| CSM BAKERY SUPPLIES 5/13 | 834,735 | 822,920 | 750,427 | | COV-LITE TL | |
| CSX CORP | 1,365,000 | 1,357,233 | 1,265,464 | 11/1/2046 | 3.80% | 1,045,000 |
| CSX CORP | 740,000 | 733,325 | 665,482 | 5/1/2050 | 3.95% | |
| CVS HEALTH CORP | 1,072,000 | 1,251,864 | 1,194,690 | 7/20/2045 | 5.13% | |
| CVS PASS-THROUGH TRUST 144A | 485,033 | 573,316 | 624,839 | 7/10/2031 | 8.35% | |
| CVS PASS-THROUGH TRUST 144A | 62,900 | 62,900 | 71,852 | 1/10/2034 | 5.93% | |
| DAIMLER FINANCE NORTH AME 144A | 470,000 | 470,000 | 470,183 | 3/10/2017 | VAR | |
| DAIMLER FINANCE NORTH AME 144A | 370,000 | 388,957 | 366,415 | 5/19/2025 | 3.30% | |
| DAIMLER FINANCE NORTH AMERICA | 865,000 | 1,214,227 | 1,302,820 | 1/18/2031 | 8.50% | |

| Description of Investment Including Identity of, Issue, Maturity Date, Rate of Interest | Par Value | Cost | Fair Value | Maturity Date | Interest Rate | Par Value Restricted Under Lending Agreement |
|---|---|---|---|---|---|---|
| **CORPORATE DEBT** | | | | | | |
| DANAHER CORP | 196,000 | 195,720 | 200,898 | 9/15/2025 | 3.35% | |
| DAVITA INC | 220,000 | 217,525 | 219,450 | 7/15/2024 | 5.13% | 57,001 |
| DBS BANK LTD DISC | 2,170,000 | 2,162,887 | 2,162,887 | 3/20/2017 | | |
| DEERE & CO | 145,000 | 181,371 | 198,112 | 3/3/2031 | 7.13% | |
| DEERE & CO | 542,000 | 499,073 | 542,726 | 6/9/2042 | 3.90% | 542,000 |
| DEL MONTE FOODS 11/13 COV-LITE | 885,632 | 868,914 | 810,354 | | TL | |
| DELL 9/16 TLA2 | 750,000 | 727,500 | 748,875 | | | |
| DELL EQUIPMENT FINAN 1 A2 144A | 5,254 | 5,254 | 5,253 | 7/24/2017 | 1.01% | |
| DELMARVA POWER & LIGHT CO | 350,000 | 351,551 | 358,659 | 5/15/2045 | 4.15% | |
| DEUTSCHE BANK AG | 200,000 | 200,130 | 182,906 | 12/29/2049 | VAR | |
| DEUTSCHE TELEKOM INTERNATIONAL | 345,000 | 477,675 | 507,191 | 6/15/2030 | VAR | |
| DEVON FINANCING CO LLC | 645,000 | 835,739 | 818,402 | 9/30/2031 | 7.88% | |
| DIAGEO CAPITAL PLC | 580,000 | 665,840 | 704,816 | 9/30/2036 | 5.88% | |
| DIAGEO INVESTMENT CORP | 325,000 | 399,861 | 454,045 | 4/15/2035 | 7.45% | |
| DIAMOND 1 FINANCE CORP / 144A | 100,000 | 100,000 | 106,393 | 6/15/2021 | 5.88% | |
| DIAMOND 1 FINANCE CORP / 144A | 960,000 | 959,587 | 1,018,310 | 6/15/2023 | 5.45% | 250,000 |
| DIAMOND 1 FINANCE CORP / 144A | 100,000 | 100,000 | 111,018 | 6/15/2024 | 7.13% | 100,000 |
| DIAMOND 1 FINANCE CORP / 144A | 1,055,000 | 1,054,494 | 1,142,882 | 6/15/2026 | 6.02% | |
| DIAMOND 1 FINANCE CORP / 144A | 638,000 | 744,725 | 785,563 | 7/15/2046 | 8.35% | 188,000 |
| DIAMONDBACK ENERGY INC 144A | 105,000 | 105,000 | 102,900 | 11/1/2024 | 4.75% | |
| DIEBOLD 4/16 (USD) TLB | 239,250 | 237,755 | 242,466 | | | |
| DIEBOLD NIXDORF INC | 362,000 | 361,348 | 386,435 | 4/15/2024 | 8.50% | 362,000 |
| DISH DBS CORP | 615,000 | 673,600 | 682,650 | 9/1/2019 | 7.88% | |
| DISH DBS CORP | 160,000 | 163,200 | 165,600 | 5/1/2020 | 5.13% | |
| DISH DBS CORP | 258,000 | 255,716 | 279,930 | 6/1/2021 | 6.75% | |
| DISH DBS CORP | 475,000 | 496,375 | 499,938 | 7/15/2022 | 5.88% | |
| DISH DBS CORP | 210,000 | 205,800 | 208,950 | 3/15/2023 | 5.00% | |
| DISH DBS CORP | 25,000 | 25,000 | 25,725 | 11/15/2024 | 5.88% | 25,000 |
| DISH DBS CORP | 346,000 | 362,934 | 390,115 | 7/1/2026 | 7.75% | |
| DJO FINCO INC / DJO FINAN 144A | 483,000 | 462,385 | 419,003 | 6/15/2021 | 8.13% | |
| DNB NOR BANK ASA IB NT | 600,000 | 600,000 | 600,000 | 4/25/2017 | VAR | |
| DNB NOR BANK DISC | 1,075,000 | 1,064,680 | 1,064,680 | 9/15/2017 | | |
| DOLE FOOD 11/13 COV-LITE TLB | 462,519 | 462,519 | 464,947 | | | |
| DOLLAR TREE INC | 148,000 | 148,853 | 156,705 | 3/1/2023 | 5.75% | |
| DOMINION RESOURCES INC/VA | 230,000 | 263,947 | 248,027 | 8/1/2033 | 5.25% | |
| DOMINION RESOURCES INC/VA | 144,000 | 141,798 | 151,171 | 8/1/2041 | 4.90% | |
| DOOSAN INFRACORE 5/14 COV-LITE | 364,423 | 365,790 | 369,208 | | TLB | |
| DOW CHEMICAL CO/THE | 885,000 | 1,086,881 | 1,162,890 | 11/1/2029 | 7.38% | |
| DRIVE AUTO RECEIVAB BA A2 144A | 133,790 | 133,785 | 133,829 | 8/15/2018 | 1.38% | |

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|---|---|---|---|---|---|---|
| **CORPORATE DEBT** | | | | | | |
| DTE ELECTRIC CO | 680,000 | 677,219 | 708,655 | 3/15/2024 | 3.65% | |
| DTE ELECTRIC CO | 225,000 | 304,693 | 296,588 | 6/1/2036 | 6.63% | |
| DTE ELECTRIC CO | 251,000 | 296,624 | 310,479 | 10/1/2037 | 5.70% | |
| DTE ELECTRIC CO | 120,000 | 119,478 | 119,220 | 6/15/2042 | 3.95% | |
| DTE ELECTRIC CO | 535,000 | 532,587 | 538,199 | 4/1/2043 | 4.00% | 535,000 |
| DTE ELECTRIC CO | 200,000 | 199,698 | 210,002 | 7/1/2044 | 4.30% | |
| DTE ELECTRIC CO | 915,000 | 912,859 | 874,841 | 3/15/2045 | 3.70% | |
| DTZ 8/15 TL | 494,975 | 484,457 | 497,326 | 11/4/2021 | —% | |
| DUFF & PHELPS 1/15 ADD-ON | 496,203 | 497,443 | 499,304 | | COV-LITE TL | |
| DUKE ENERGY CAROLINAS LLC | 25,000 | 27,847 | 31,001 | 12/1/2028 | 6.00% | |
| DUKE ENERGY CAROLINAS LLC | 240,000 | 262,810 | 303,271 | 10/15/2032 | 6.45% | |
| DUKE ENERGY CAROLINAS LLC | 50,000 | 52,772 | 61,526 | 6/1/2037 | 6.10% | 50,000 |
| DUKE ENERGY CAROLINAS LLC | 100,000 | 107,307 | 123,862 | 1/15/2038 | 6.00% | |
| DUKE ENERGY CAROLINAS LLC | 90,000 | 93,095 | 113,522 | 4/15/2038 | 6.05% | 90,000 |
| DUKE ENERGY CAROLINAS LLC | 430,000 | 504,370 | 510,049 | 2/15/2040 | 5.30% | |
| DUKE ENERGY CAROLINAS LLC | 1,435,000 | 1,415,428 | 1,467,991 | 12/15/2041 | 4.25% | |
| DUKE ENERGY FLORIDA LLC | 190,000 | 211,626 | 250,519 | 6/15/2038 | 6.40% | |
| DUKE ENERGY INDIANA LLC | 365,000 | 389,555 | 475,486 | 8/15/2038 | 6.35% | 8,000 |
| DUKE ENERGY INDIANA LLC | 420,000 | 418,097 | 465,389 | 7/15/2043 | 4.90% | |
| DUKE ENERGY OHIO INC | 2,312,000 | 2,340,323 | 2,426,745 | 9/1/2023 | 3.80% | |
| DUKE ENERGY PROGRESS LLC | 73,000 | 70,596 | 72,584 | 5/15/2042 | 4.10% | |
| DUKE ENERGY PROGRESS LLC | 905,000 | 971,628 | 904,891 | 3/15/2043 | 4.10% | |
| DUKE ENERGY PROGRESS LLC | 966,000 | 965,807 | 1,000,998 | 3/30/2044 | 4.38% | |
| DUKE ENERGY PROGRESS LLC | 722,000 | 719,531 | 717,314 | 12/1/2044 | 4.15% | |
| DUKE ENERGY PROGRESS LLC | 2,389,000 | 2,397,969 | 2,430,927 | 8/15/2045 | 4.20% | 555,000 |
| DUKE ENERGY PROGRESS LLC | 194,000 | 193,505 | 183,702 | 10/15/2046 | 3.70% | |
| DUNN PAPER 9/16 TL | 484,783 | 486,601 | 485,995 | | | |
| DYNEGY 6/16 INCREMENTAL | 500,000 | 495,000 | 506,040 | | TRANCHE | |
| DYNEGY INC | 164,000 | 169,330 | 166,870 | 11/1/2019 | 6.75% | 164,000 |
| DYNEGY INC | 385,000 | 370,563 | 355,163 | 11/1/2024 | 7.63% | 385,000 |
| DYNEGY INC 144A | 149,000 | 147,895 | 139,688 | 1/15/2025 | 8.00% | 49,000 |
| E.ON INTERNATIONAL FINANC 144A | 200,000 | 232,446 | 235,120 | 4/30/2038 | 6.65% | |
| EATON CORP | 79,000 | 78,754 | 77,881 | 11/2/2032 | 4.00% | |
| ECOLAB INC | 120,000 | 132,016 | 141,119 | 12/8/2041 | 5.50% | |
| EDISON INTERNATIONAL | 1,040,000 | 1,039,542 | 1,027,780 | 3/15/2023 | 2.95% | 250,000 |
| EI DU PONT DE NEMOURS & CO | 372,000 | 421,533 | 416,447 | 12/15/2036 | 5.60% | 114,000 |
| EI DU PONT DE NEMOURS & CO | 141,000 | 139,102 | 147,772 | 1/15/2041 | 4.90% | |
| EI DU PONT DE NEMOURS & CO | 69,000 | 68,918 | 64,992 | 2/15/2043 | 4.15% | |
| ELECTRICITE DE FRANCE SA 144A | 330,000 | 319,945 | 320,169 | 1/22/2039 | 6.00% | |

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|---|---|---|---|---|---|---|
| **CORPORATE DEBT** | | | | | | |
| ELM ROAD GENERATING STATI 144A | 145,000 | 154,019 | 162,571 | 2/11/2040 | 6.09% | |
| ELWOOD ENERGY LLC | 181,430 | 203,202 | 203,202 | 7/5/2026 | 8.16% | |
| EMERSON ELECTRIC CO | 165,000 | 192,621 | 198,276 | 8/15/2032 | 6.00% | |
| ENBRIDGE INC | 955,000 | 955,000 | 952,613 | 1/15/2077 | VAR | |
| ENCANA CORP | 425,000 | 472,562 | 457,785 | 8/15/2034 | 6.50% | |
| ENDO LTD / ENDO FINANCE L 144A | 475,000 | 474,313 | 416,219 | 7/15/2023 | 6.00% | |
| ENEL FINANCE INTERNATIONA 144A | 300,000 | 278,640 | 335,154 | 10/7/2039 | 6.00% | |
| ENERGY TRANSFER PARTNERS LP | 50,000 | 53,103 | 54,019 | 2/1/2042 | 6.50% | |
| ENERGY TRANSFER PARTNERS LP | 1,140,000 | 1,186,956 | 1,212,892 | 12/15/2045 | 6.13% | 1,140,000 |
| ENI SPA 144A | 245,000 | 237,915 | 242,699 | 10/1/2040 | 5.70% | |
| ENLINK MIDSTREAM PARTNERS LP | 174,000 | 141,375 | 168,895 | 6/1/2025 | 4.15% | |
| ENLINK MIDSTREAM PARTNERS LP | 391,000 | 239,052 | 354,461 | 4/1/2045 | 5.05% | |
| ENTERPRISE FLEET FIN 1 A2 144A | 10,010 | 10,009 | 10,002 | 9/20/2019 | 0.87% | |
| ENTERPRISE PRODUCTS OPERATING | 63,000 | 59,339 | 71,121 | 2/1/2041 | 5.95% | |
| ENTERPRISE PRODUCTS OPERATING | 950,000 | 948,214 | 959,120 | 3/15/2044 | 4.85% | |
| EP ENERGY LLC / EVEREST A 144A | 96,000 | 96,000 | 103,171 | 11/29/2024 | 8.00% | 96,000 |
| ERAC USA FINANCE LLC 144A | 307,000 | 327,129 | 372,320 | 6/1/2034 | 6.70% | |
| ERAC USA FINANCE LLC 144A | 1,100,000 | 1,296,939 | 1,393,766 | 10/15/2037 | 7.00% | |
| ERAC USA FINANCE LLC 144A | 67,000 | 67,383 | 73,853 | 3/15/2042 | 5.63% | |
| ERAC USA FINANCE LLC 144A | 140,000 | 138,387 | 133,501 | 2/15/2045 | 4.50% | |
| ERP OPERATING LP | 184,000 | 182,787 | 173,481 | 11/1/2026 | 2.85% | 184,000 |
| ERP OPERATING LP | 250,000 | 248,243 | 254,043 | 7/1/2044 | 4.50% | |
| EXELON GENERATION CO LLC | 223,000 | 222,104 | 209,299 | 10/1/2041 | 5.75% | |
| EXOPACK 11/13 (USD) COV-LT TL | 497,436 | 494,998 | 499,714 | | | |
| EXPERA SPECIALTY 10/16 TLB | 798,000 | 790,020 | 798,998 | | | |
| EXXON MOBIL CORP | 565,000 | 563,401 | 564,486 | 3/1/2018 | VAR | |
| EXXON MOBIL CORP | 1,385,000 | 1,385,000 | 1,348,256 | 3/6/2025 | 2.71% | |
| EXXON MOBIL CORP | 67,000 | 67,000 | 62,419 | 3/6/2045 | 3.57% | 67,000 |
| FAIRWAY FIN CORP DISC | 1,000,000 | 997,229 | 997,229 | 3/20/2017 | | |
| FAIRWAY FIN CORP IB NT | 400,000 | 400,000 | 400,000 | 1/20/2017 | VAR | |
| FEDEX CORP | 615,000 | 614,139 | 655,565 | 1/15/2034 | 4.90% | |
| FEDEX CORP | 205,000 | 203,659 | 189,404 | 2/1/2065 | 4.50% | |
| FELCOR LODGING LP | 300,000 | 298,500 | 306,000 | 3/1/2023 | 5.63% | 105,001 |
| FERRELLGAS LP / FERRELLGAS FIN | 444,000 | 433,706 | 436,230 | 6/15/2023 | VAR | 444,000 |
| FIAT CHRYSLER AUTOMOBILES NV | 275,000 | 277,406 | 280,033 | 4/15/2023 | 5.25% | |
| FIDELITY NATIONAL INFORMATION | 775,000 | 762,833 | 737,839 | 8/15/2046 | 4.50% | |
| FIFTH THIRD BANCORP | 160,000 | 213,317 | 222,406 | 3/1/2038 | 8.25% | |
| FIRST DATA 1/14 (USD) EXTENDED | 446,918 | 445,801 | 448,594 | | TL | |
| FIRST DATA 11/16 (USD) TL | 250,000 | 250,000 | 252,553 | | | |

| Description of Investment Including Identity of, Issue, Maturity Date, Rate of Interest | Par Value | Cost | Fair Value | Maturity Date | Interest Rate | Par Value Restricted Under Lending Agreement |
|---|---|---|---|---|---|---|
| **CORPORATE DEBT** | | | | | | |
| FIRST DATA CORP 144A | 151,000 | 151,000 | 160,815 | 12/1/2023 | 7.00% | 151,000 |
| FIRST DATA CORP 144A | 225,000 | 225,000 | 232,173 | 1/15/2024 | 5.75% | 225,000 |
| FLORIDA POWER & LIGHT CO | 277,000 | 281,230 | 335,669 | 2/1/2037 | 5.65% | |
| FLORIDA POWER & LIGHT CO | 720,000 | 855,565 | 922,824 | 2/1/2038 | 5.95% | |
| FLORIDA POWER & LIGHT CO | 110,000 | 137,972 | 142,063 | 4/1/2039 | 5.96% | |
| FLORIDA POWER & LIGHT CO | 1,685,000 | 1,918,398 | 1,970,035 | 6/1/2041 | 5.13% | |
| FMG RESOURCES AUGUST 2006 144A | 103,000 | 98,278 | 119,487 | 3/1/2022 | 9.75% | |
| FMR LLC 144A | 250,000 | 248,218 | 304,788 | 11/15/2039 | 6.45% | |
| FORD CREDIT AUTO OWNER T B A2A | 271,982 | 271,975 | 271,950 | 3/15/2019 | 1.08% | |
| FORD MOTOR CO | 135,000 | 155,250 | 153,990 | 2/1/2029 | 6.38% | |
| FORD MOTOR CO | 720,000 | 918,878 | 903,636 | 7/16/2031 | 7.45% | |
| FORTESCUE 11/13 COV-LITE TL | 102,370 | 95,716 | 102,575 | | | |
| FREEPORT-MCMORAN INC | 485,000 | 247,350 | 401,347 | 3/15/2043 | 5.45% | |
| FREEPORT-MCMORAN INC 144A | 139,000 | 101,123 | 142,823 | 11/15/2020 | 6.50% | 139,000 |
| FREEPORT-MCMORAN INC 144A | 222,000 | 232,823 | 228,105 | 2/1/2022 | 6.75% | |
| FREEPORT-MCMORAN INC 144A | 222,000 | 188,700 | 233,100 | 2/15/2023 | 6.88% | |
| FRONTIER COMMUNICATIONS CORP | 179,000 | 179,000 | 188,183 | 9/15/2022 | 10.50% | 179,000 |
| FRONTIER COMMUNICATIONS CORP | 640,000 | 676,762 | 572,800 | 4/15/2024 | 7.63% | |
| FRONTIER COMMUNICATIONS CORP | 43,000 | 43,000 | 36,443 | 1/15/2025 | 6.88% | 43,000 |
| FRONTIER COMMUNICATIONS CORP | 174,000 | 170,123 | 179,655 | 9/15/2025 | 11.00% | 174,000 |
| FRONTIER COMMUNICATIONS CORP | 573,000 | 458,690 | 488,483 | 8/15/2031 | 9.00% | |
| GARDA WORLD 11/16 INCREMENTAL | 400,000 | 392,000 | 393,000 | | TL | |
| GE CAPITAL INTERNATIONAL FUNDI | 14,172,000 | 12,139,172 | 14,850,914 | 11/15/2035 | 4.42% | |
| GENERAL DYNAMICS CORP | 131,000 | 130,450 | 124,172 | 11/15/2042 | 3.60% | 131,000 |
| GENERAL ELECTRIC CO | 320,000 | 320,000 | 320,253 | 5/15/2017 | VAR | |
| GENERAL ELECTRIC CO | 917,000 | 1,004,024 | 1,005,894 | 10/17/2021 | 4.65% | |
| GENERAL ELECTRIC CO | 1,757,000 | 2,087,139 | 2,338,795 | 3/15/2032 | 6.75% | |
| GENERAL ELECTRIC CO | 287,000 | 312,053 | 370,437 | 8/7/2037 | 6.15% | |
| GENERAL ELECTRIC CO | 1,090,000 | 1,128,429 | 1,371,798 | 1/14/2038 | 5.88% | |
| GENERAL ELECTRIC CO | 454,000 | 567,254 | 640,113 | 1/10/2039 | 6.88% | |
| GENERAL ELECTRIC CO | 2,215,000 | 2,223,736 | 2,234,603 | 10/9/2042 | 4.13% | |
| GENERAL MOTORS CO | 925,000 | 1,083,406 | 1,022,569 | 10/2/2043 | 6.25% | |
| GENESIS ENERGY LP / GENESIS EN | 484,000 | 466,550 | 502,876 | 8/1/2022 | 6.75% | 162,000 |
| GENWORTH HOLDINGS INC | 896,000 | 834,749 | 826,560 | 9/24/2021 | 7.63% | |
| GENWORTH HOLDINGS INC | 72,000 | 59,085 | 59,400 | 8/15/2023 | 4.90% | |
| GEORGIA POWER CO | 675,000 | 677,190 | 683,060 | 3/15/2042 | 4.30% | |
| GILEAD SCIENCES INC | 540,000 | 542,434 | 560,083 | 9/1/2035 | 4.60% | |
| GILEAD SCIENCES INC | 222,000 | 220,697 | 221,814 | 2/1/2045 | 4.50% | |
| GILEAD SCIENCES INC | 6,442,000 | 6,733,292 | 6,665,344 | 3/1/2046 | 4.75% | |

| Description of Investment Including Identity of, Issue, Maturity Date, Rate of Interest | Par Value | Cost | Fair Value | Maturity Date | Interest Rate | Par Value Restricted Under Lending Agreement |
|---|---|---|---|---|---|---|
| **CORPORATE DEBT** | | | | | | |
| GIVE & GO 7/16 TL | 498,750 | 493,763 | 498,750 | | TL | |
| GLAXOSMITHKLINE CAPITAL INC | 150,000 | 190,545 | 175,545 | 4/15/2034 | 5.38% | |
| GLAXOSMITHKLINE CAPITAL INC | 2,460,000 | 3,059,748 | 3,235,515 | 5/15/2038 | 6.38% | |
| GLAXOSMITHKLINE CAPITAL INC | 710,000 | 708,510 | 733,231 | 3/18/2043 | 4.20% | |
| GLAXOSMITHKLINE CAPITAL PLC | 325,000 | 327,958 | 325,481 | 5/8/2017 | 1.50% | |
| GLEN MEADOW PASS-THROUGH 144A | 1,254,000 | 1,082,655 | 968,715 | 2/12/2067 | VAR | |
| GM FINANCIAL AUTOMOBILE 2 A2A | 129,280 | 129,269 | 129,247 | 10/22/2018 | 1.28% | |
| GOLDMAN SACHS GROUP INC/THE | 730,000 | 713,356 | 745,629 | 1/22/2023 | 3.63% | |
| GOLDMAN SACHS GROUP INC/THE | 104,000 | 103,686 | 107,892 | 3/3/2024 | 4.00% | |
| GOLDMAN SACHS GROUP INC/THE | 408,000 | 409,392 | 402,574 | 1/23/2025 | 3.50% | |
| GOLDMAN SACHS GROUP INC/THE | 225,000 | 224,480 | 225,662 | 2/25/2026 | 3.75% | |
| GOLDMAN SACHS GROUP INC/THE | 4,380,000 | 5,232,304 | 5,293,799 | 2/15/2033 | 6.13% | |
| GOLDMAN SACHS GROUP INC/THE | 3,230,000 | 3,918,158 | 3,988,566 | 10/1/2037 | 6.75% | |
| GOLDMAN SACHS GROUP INC/THE | 2,080,000 | 2,485,110 | 2,578,306 | 2/1/2041 | 6.25% | |
| GOLDMAN SACHS GROUP INC/THE | 650,000 | 706,371 | 682,390 | 7/8/2044 | 4.80% | |
| GOLDMAN SACHS GROUP INC/THE | 250,000 | 262,675 | 263,910 | 10/21/2045 | 4.75% | 250,000 |
| GRIFFON CORP | 826,000 | 796,885 | 836,945 | 3/1/2022 | 5.25% | |
| GRUPO TELEVISA SAB | 200,000 | 216,640 | 209,576 | 1/15/2040 | 6.63% | |
| GUGGENHEIM PARTNERS 7/13 | 855,605 | 851,327 | 856,144 | | COV-LITE TL | |
| GULFPORT ENERGY CORP 144A | 100,000 | 100,000 | 101,750 | 10/15/2024 | 6.00% | |
| GULFPORT ENERGY CORP 144A | 280,000 | 280,000 | 283,556 | 5/15/2025 | 6.38% | 280,000 |
| HALLIBURTON CO | 566,000 | 606,940 | 610,403 | 11/15/2045 | 5.00% | |
| HALYARD HEALTH 10/14 COV-LITE | 1,000,000 | 995,000 | 1,002,920 | | TL | |
| HAMILTON SUNDSTRAND 2/13 TL | 200,000 | 181,750 | 188,786 | 12/13/2019 | —% | |
| HARSCO 10/16 TLB | 200,000 | 198,000 | 203,750 | | | |
| HARTFORD FINANCIAL SERVICES GR | 280,000 | 316,050 | 299,880 | 6/15/2068 | VAR | 110,000 |
| HAWAIIAN TELCOM (2/12) TLB | 494,883 | 492,409 | 498,906 | | | |
| HCA 2/16 B6 TLB | 496,250 | 495,009 | 502,041 | 3/17/2023 | —% | |
| HCA INC | 1,055,000 | 1,196,785 | 1,197,425 | 2/15/2022 | 7.50% | |
| HCA INC | 765,000 | 764,838 | 787,950 | 2/15/2026 | 5.88% | 765,000 |
| HCA INC | 245,000 | 245,000 | 253,269 | 6/15/2026 | 5.25% | |
| HCA INC | 700,000 | 700,000 | 687,750 | 2/15/2027 | 4.50% | |
| HCP INC | 177,000 | 175,133 | 205,998 | 2/1/2041 | 6.75% | |
| HEALTHSOUTH CORP | 320,000 | 317,820 | 324,000 | 11/1/2024 | 5.75% | |
| HEALTHSOUTH CORP | 370,000 | 359,825 | 368,150 | 9/15/2025 | 5.75% | |
| HEARTHSIDE FOOD 4/14 COV-LITE | 487,500 | 488,719 | 492,375 | | DELAYED TL | |
| HEINEKEN NV 144A | 63,000 | 61,898 | 58,474 | 10/1/2042 | 4.00% | |
| HERTZ CORP/THE 144A | 115,000 | 115,000 | 100,481 | 10/15/2024 | 5.50% | 50,000 |
| HESS CORP | 780,000 | 777,777 | 809,500 | 4/1/2047 | 5.80% | 540,000 |

| Description of Investment Including Identity of, Issue, Maturity Date, Rate of Interest | Par Value | Cost | Fair Value | Maturity Date | Interest Rate | Par Value Restricted Under Lending Agreement |
|---|---|---|---|---|---|---|
| **CORPORATE DEBT** | | | | | | |
| HEWLETT PACKARD ENTERPRISE CO | 675,000 | 673,144 | 694,447 | 10/15/2025 | VAR | 675,000 |
| HEWLETT PACKARD ENTERPRISE CO | 1,295,000 | 1,239,337 | 1,308,080 | 10/15/2045 | VAR | |
| HEXION INC | 125,000 | 125,000 | 124,375 | 4/15/2020 | 10.00% | |
| HEXION INC | 864,000 | 865,225 | 764,640 | 4/15/2020 | 6.63% | 864,000 |
| HILEX POLY 12/14 COV-LITE TL | — | — | — | | | |
| HILEX POLY 12/16 TL | 500,000 | 497,500 | 504,165 | | | |
| HOFFMASTER 10/16 TL | 500,000 | 495,000 | 505,625 | | | |
| HOLOGIC INC 144A | 350,000 | 355,411 | 368,375 | 7/15/2022 | 5.25% | |
| HOME DEPOT INC/THE | 875,000 | 675,640 | 1,105,440 | 12/16/2036 | 5.88% | |
| HOME DEPOT INC/THE | 2,960,000 | 2,844,370 | 3,049,836 | 4/1/2043 | 4.20% | |
| HOME DEPOT INC/THE | 2,682,000 | 2,907,805 | 3,013,442 | 2/15/2044 | 4.88% | |
| HOME DEPOT INC/THE | 294,000 | 289,434 | 313,316 | 3/15/2045 | 4.40% | |
| HOME DEPOT INC/THE | 366,000 | 365,081 | 384,249 | 4/1/2046 | 4.25% | |
| HOME DEPOT INC/THE | 910,000 | 892,683 | 796,569 | 9/15/2056 | 3.50% | |
| HOMER CITY GENERATION LP | 429,954 | 174,131 | 184,880 | 10/1/2019 | 8.14% | |
| HOMER CITY GENERATION LP | 274,440 | 280,272 | 118,009 | 10/1/2026 | 8.73% | |
| HONDA AUTO RECEIVABLES 20 4 A2 | 335,000 | 334,991 | 334,199 | 4/18/2019 | 1.04% | |
| HONEYWELL INTERNATIONAL INC | 200,000 | 198,768 | 205,670 | 12/1/2023 | 3.35% | 200,000 |
| HONEYWELL INTERNATIONAL INC | 120,000 | 139,606 | 147,838 | 3/15/2037 | 5.70% | |
| HONEYWELL INTERNATIONAL INC | 270,000 | 309,871 | 329,411 | 3/1/2041 | 5.38% | |
| HP ENTERPRISE SERVICES LLC | 205,000 | 257,851 | 243,958 | 10/15/2029 | 7.45% | |
| HSBC BANK PLC IB NT | 650,000 | 650,000 | 650,000 | 1/11/2017 | VAR | |
| HSBC HOLDINGS PLC | 2,555,000 | 2,647,669 | 2,642,764 | 3/30/2022 | 4.00% | |
| HSBC HOLDINGS PLC | 288,000 | 285,638 | 290,635 | 8/18/2025 | 4.25% | 288,000 |
| HSBC HOLDINGS PLC | 722,000 | 719,451 | 726,931 | 5/25/2026 | 3.90% | |
| HSBC HOLDINGS PLC | 2,085,000 | 2,084,261 | 2,100,471 | 11/23/2026 | 4.38% | |
| HSBC HOLDINGS PLC | 480,000 | 509,088 | 595,051 | 9/15/2037 | 6.50% | |
| HSBC HOLDINGS PLC | 2,785,000 | 3,353,488 | 3,526,840 | 6/1/2038 | 6.80% | |
| HSBC HOLDINGS PLC | 265,000 | 314,297 | 329,557 | 1/14/2042 | 6.10% | |
| HSBC HOLDINGS PLC | 745,000 | 736,894 | 797,798 | 3/14/2044 | 5.25% | |
| HSBC USA INC | 125,000 | 125,000 | 124,896 | 8/7/2018 | VAR | |
| HUGHES SATELLITE SYSTEMS CORP | 1,723,000 | 1,847,865 | 1,890,993 | 6/15/2021 | 7.63% | |
| IASIS 2/13 TLB | 487,310 | 489,137 | 482,744 | | | |
| IHEARTCOMMUNICATIONS INC | 110,000 | 97,350 | 81,400 | 3/1/2021 | 9.00% | 500 |
| IHEARTCOMMUNICATIONS INC | 154,000 | 154,000 | 116,270 | 3/15/2023 | 10.63% | |
| ILLINOIS TOOL WORKS INC | 393,000 | 406,720 | 442,534 | 9/15/2041 | 4.88% | |
| ILLINOIS TOOL WORKS INC | 773,000 | 713,452 | 772,474 | 9/1/2042 | 3.90% | |
| IMG WORLDWIDE 3/14 COV-LITE | 250,000 | 244,375 | 253,125 | 5/6/2022 | —% | |
| IMG WORLDWIDE 5/14 COV-LITE TL | 742,357 | 733,696 | 749,320 | | | |

| Description of Investment Including Identity of, Issue, Maturity Date, Rate of Interest | Par Value | Cost | Fair Value | Maturity Date | Interest Rate | Par Value Restricted Under Lending Agreement |
|---|---|---|---|---|---|---|
| **CORPORATE DEBT** | | | | | | |
| INFOR US INC | 506,000 | 473,043 | 527,505 | 5/15/2022 | 6.50% | 417,000 |
| INFOR US INC 144A | 229,000 | 229,110 | 239,878 | 8/15/2020 | 5.75% | |
| INGERSOLL-RAND GLOBAL HOLDING | 188,000 | 187,229 | 222,457 | 6/15/2043 | 5.75% | |
| INTEL CORP | 1,883,000 | 1,815,534 | 1,941,298 | 12/15/2032 | 4.00% | 779,000 |
| INTEL CORP | 307,000 | 304,722 | 337,955 | 10/1/2041 | 4.80% | |
| INTEL CORP | 250,000 | 260,580 | 252,380 | 12/15/2042 | 4.25% | 161,000 |
| INTEL CORP | 349,000 | 348,728 | 390,419 | 7/29/2045 | 4.90% | |
| INTELSAT JACKSON HOLDINGS 144A | 122,000 | 122,000 | 125,355 | 2/15/2024 | 8.00% | 122,000 |
| INTELSAT JACKSON HOLDINGS SA | 773,000 | 754,435 | 589,413 | 4/1/2021 | 7.50% | 27,000 |
| INTERNATIONAL BUSINESS MACHINE | 115,000 | 147,509 | 147,953 | 10/30/2025 | 7.00% | 115,000 |
| INTERNATIONAL BUSINESS MACHINE | 125,000 | 146,916 | 155,806 | 11/29/2032 | 5.88% | 125,000 |
| INTERNATIONAL BUSINESS MACHINE | 8,000 | 7,978 | 9,752 | 11/30/2039 | 5.60% | 8,000 |
| INTERNATIONAL BUSINESS MACHINE | 957,000 | 915,221 | 957,249 | 6/20/2042 | 4.00% | 957,000 |
| INTERNATIONAL GAME TECHNO 144A | 1,436,000 | 1,336,510 | 1,540,110 | 2/15/2025 | 6.50% | |
| INTERNATIONAL PAPER CO | 1,025,000 | 1,019,660 | 1,018,081 | 6/15/2044 | 4.80% | 250,000 |
| INVESCO FINANCE PLC | 150,000 | 147,447 | 164,211 | 11/30/2043 | 5.38% | |
| ISTAR FINANCIAL 6/16 TLB | 498,648 | 496,155 | 503,844 | | | |
| JACKSON NATIONAL LIFE GLO 144A | 830,000 | 826,522 | 795,140 | 4/29/2026 | 3.05% | |
| JBS USA LUX SA / JBS USA 144A | 285,000 | 306,731 | 294,978 | 6/1/2021 | 7.25% | |
| JBS USA LUX SA / JBS USA 144A | 578,000 | 563,813 | 585,225 | 6/15/2025 | 5.75% | 578,000 |
| JEFFERIES FINANCE LLC / J 144A | 250,000 | 246,250 | 250,000 | 4/1/2020 | 7.38% | |
| JEFFERIES FINANCE LLC / J 144A | 357,000 | 357,000 | 353,430 | 4/15/2021 | 7.50% | |
| JEFFERIES GROUP LLC | 140,000 | 117,394 | 153,541 | 6/8/2027 | 6.45% | |
| JEFFERIES GROUP LLC | 320,000 | 258,160 | 326,355 | 1/15/2036 | 6.25% | |
| JOHN DEERE CAPITAL CORP | 363,000 | 362,724 | 370,826 | 6/12/2024 | 3.35% | |
| JOHN SEVIER COMBINED CYCLE GEN | 171,639 | 179,287 | 180,427 | 1/15/2042 | 4.63% | |
| JOHNSON & JOHNSON | 320,000 | 320,000 | 321,174 | 3/1/2019 | VAR | |
| JOHNSON & JOHNSON | 1,446,000 | 1,437,801 | 1,589,819 | 12/5/2033 | 4.38% | |
| JOHNSON CONTROLS INTERNATIONAL | 265,000 | 295,332 | 305,738 | 1/15/2036 | 6.00% | |
| JOHNSON CONTROLS INTERNATIONAL | 35,000 | 39,069 | 39,678 | 3/1/2041 | 5.70% | |
| JPMORGAN CHASE & CO | 1,380,000 | 1,310,892 | 1,375,060 | 5/1/2023 | 3.38% | 1,380,000 |
| JPMORGAN CHASE & CO | 1,325,000 | 1,321,635 | 1,352,375 | 12/15/2026 | 4.13% | |
| JPMORGAN CHASE & CO | 2,950,000 | 3,638,444 | 3,822,551 | 5/15/2038 | 6.40% | |
| JPMORGAN CHASE & CO | 5,000 | 5,669 | 5,979 | 7/15/2041 | 5.60% | |
| JPMORGAN CHASE & CO | 845,000 | 843,538 | 940,282 | 2/1/2044 | 4.85% | 845,000 |
| JPMORGAN CHASE BANK NA | 430,000 | 430,000 | 430,460 | 6/14/2017 | VAR | |
| JPMORGAN CHASE BANK NA | 615,000 | 615,000 | 615,873 | 9/21/2018 | VAR | |
| K HOVNANIAN ENTERPRISES I 144A | 1,150,000 | 1,134,875 | 1,084,220 | 10/15/2020 | 7.25% | |
| KAISER FOUNDATION HOSPITALS | 150,000 | 178,494 | 165,248 | 4/1/2042 | 4.88% | 85,000 |

| Description of Investment Including Identity of, Issue, Maturity Date, Rate of Interest | Par Value | Cost | Fair Value | Maturity Date | Interest Rate | Par Value Restricted Under Lending Agreement |
|---|---|---|---|---|---|---|
| **CORPORATE DEBT** | | | | | | |
| KB HOME | 153,000 | 154,530 | 161,415 | 12/15/2021 | 7.00% | |
| KB HOME | 775,000 | 758,375 | 811,813 | 5/15/2023 | 7.63% | |
| KELLOGG CO | 171,000 | 216,237 | 221,173 | 4/1/2031 | 7.45% | |
| KENTUCKY UTILITIES CO | 256,000 | 254,157 | 281,981 | 11/15/2043 | 4.65% | |
| KENTUCKY UTILITIES CO | 171,000 | 170,858 | 178,160 | 10/1/2045 | 4.38% | |
| KERR-MCGEE CORP | 75,000 | 86,433 | 96,039 | 9/15/2031 | 7.88% | |
| KEURIG 2/16 (USD) TLB | 323,560 | 318,302 | 328,009 | | | |
| KIK CUSTOM PRODUCTS 8/15 | 493,750 | 481,406 | 497,453 | | COV-LITE TL | |
| KIMBERLY-CLARK CORP | 300,000 | 373,860 | 358,860 | 3/1/2041 | 5.30% | |
| KIMBERLY-CLARK CORP | 780,000 | 747,498 | 741,733 | 6/1/2043 | 3.70% | |
| KINDER MORGAN ENERGY PARTNERS | 515,000 | 553,993 | 565,444 | 9/1/2039 | 6.50% | |
| KINDER MORGAN ENERGY PARTNERS | 160,000 | 165,996 | 175,941 | 9/15/2040 | 6.55% | |
| KINDER MORGAN INC/DE | 253,000 | 241,504 | 310,039 | 1/15/2032 | 7.75% | |
| KRAFT HEINZ FOODS CO | 370,000 | 366,481 | 388,167 | 7/15/2035 | 5.00% | |
| KRAFT HEINZ FOODS CO | 1,085,000 | 1,189,782 | 1,363,140 | 1/26/2039 | 6.88% | |
| KRAFT HEINZ FOODS CO | 345,000 | 406,896 | 420,362 | 2/9/2040 | 6.50% | |
| KRAFT HEINZ FOODS CO | 90,000 | 89,364 | 92,155 | 6/4/2042 | 5.00% | |
| KROGER CO/THE | 145,000 | 169,516 | 192,443 | 6/1/2029 | 7.70% | |
| KROGER CO/THE | 10,000 | 13,026 | 13,465 | 4/1/2031 | 7.50% | |
| KROGER CO/THE | 85,000 | 106,045 | 108,685 | 4/15/2038 | 6.90% | |
| KROGER CO/THE | 37,000 | 36,674 | 41,070 | 7/15/2040 | 5.40% | |
| KRONOS 11/16 COV-LITE TL | 500,000 | 497,500 | 505,860 | | | |
| KRONOS ACQUISITION HOLDIN 144A | 521,000 | 503,941 | 519,698 | 8/15/2023 | 9.00% | |
| KUBOTA CREDIT OWNER 1A A2 144A | 22,738 | 22,738 | 22,734 | 12/15/2017 | 0.94% | |
| L BRANDS INC | 397,000 | 411,508 | 404,940 | 11/1/2035 | 6.88% | |
| L BRANDS INC | 387,000 | 390,919 | 391,838 | 7/1/2036 | 6.75% | |
| LABORATORY CORP OF AMERICA HOL | 137,000 | 135,953 | 135,320 | 2/1/2045 | 4.70% | |
| LEVI STRAUSS & CO | 858,000 | 922,999 | 898,755 | 5/1/2022 | 6.88% | |
| LIBERTY CABLEVISION 6/14 TL | 400,000 | 387,000 | 396,752 | | | |
| LIBERTY MUTUAL GROUP INC 144A | 144,000 | 152,685 | 170,731 | 5/1/2042 | 6.50% | |
| LIBERTY MUTUAL GROUP INC 144A | 835,000 | 834,332 | 823,469 | 8/1/2044 | 4.85% | 100,000 |
| LIBERTY ST FDG DISC | 1,100,000 | 1,097,113 | 1,097,113 | 3/29/2017 | | |
| LIFEPOINT HEALTH INC | 337,000 | 342,500 | 341,213 | 12/1/2023 | 5.88% | 337,000 |
| LIFEPOINT HEALTH INC 144A | 542,000 | 542,540 | 530,889 | 5/1/2024 | 5.38% | 542,000 |
| LIONS GATE ENTERTAINMENT 144A | 62,000 | 62,000 | 62,930 | 11/1/2024 | 5.88% | |
| LOCKHEED MARTIN CORP | 290,000 | 284,560 | 308,322 | 5/15/2036 | 4.50% | 200,000 |
| LOCKHEED MARTIN CORP | 1,174,000 | 1,070,629 | 1,158,797 | 12/15/2042 | 4.07% | |
| LOCKHEED MARTIN CORP | 1,145,000 | 1,128,043 | 1,245,451 | 5/15/2046 | 4.70% | |
| LOUISVILLE GAS & ELECTRIC CO | 2,091,000 | 2,173,145 | 2,292,426 | 11/15/2043 | 4.65% | |

| Description of Investment Including Identity of, Issue, Maturity Date, Rate of Interest | Par Value | Cost | Fair Value | Maturity Date | Interest Rate | Par Value Restricted Under Lending Agreement |
|---|---|---|---|---|---|---|
| **CORPORATE DEBT** | | | | | | |
| LOUISVILLE GAS & ELECTRIC CO | 171,000 | 170,858 | 179,709 | 10/1/2045 | 4.38% | |
| LOWE'S COS INC | 290,000 | 375,676 | 379,036 | 2/15/2028 | 6.88% | |
| LOWE'S COS INC | 380,000 | 459,112 | 512,137 | 5/15/2037 | 7.11% | |
| LOWE'S COS INC | 320,000 | 402,858 | 392,259 | 4/15/2040 | 5.80% | |
| LOWE'S COS INC | 771,000 | 816,050 | 874,013 | 11/15/2041 | 5.13% | |
| LOWE'S COS INC | 26,000 | 25,892 | 27,786 | 4/15/2042 | 4.65% | |
| LOWE'S COS INC | 202,000 | 197,217 | 208,098 | 9/15/2045 | 4.38% | |
| LYB INTERNATIONAL FINANCE BV | 470,000 | 464,506 | 486,727 | 3/15/2044 | 4.88% | |
| MACY'S RETAIL HOLDINGS INC | 1,135,000 | 1,250,537 | 1,199,162 | 3/15/2037 | 6.38% | |
| MACY'S RETAIL HOLDINGS INC | 49,000 | 48,925 | 45,273 | 1/15/2042 | 5.13% | |
| MACY'S RETAIL HOLDINGS INC | 93,000 | 92,647 | 76,646 | 2/15/2043 | 4.30% | |
| MAGELLAN MIDSTREAM PARTNERS LP | 67,000 | 66,705 | 69,636 | 10/15/2043 | 5.15% | |
| MALLINCKRODT INTERNATIONA 144A | 475,000 | 476,188 | 457,188 | 8/1/2022 | 5.75% | 475,000 |
| MALLINCKRODT INTERNATIONA 144A | 370,000 | 340,400 | 331,150 | 4/15/2025 | 5.50% | |
| MALLINCKRODT INTERNATIONAL FIN | 500,000 | 471,250 | 435,000 | 4/15/2023 | 4.75% | 350,000 |
| MANITOWOC 2/16 TLB | 211,538 | 207,308 | 214,447 | | | |
| MARATHON OIL CORP | 90,000 | 103,659 | 100,234 | 3/15/2032 | 6.80% | |
| MARATHON OIL CORP | 795,000 | 837,459 | 868,792 | 10/1/2037 | 6.60% | 795,000 |
| MARATHON OIL CORP | 80,000 | 79,953 | 75,404 | 6/1/2045 | 5.20% | 80,000 |
| MARATHON PETROLEUM CORP | 105,000 | 111,674 | 112,308 | 3/1/2041 | 6.50% | |
| MARATHON PETROLEUM CORP | 450,000 | 444,879 | 398,930 | 9/15/2044 | 4.75% | |
| MARSH & MCLENNAN COS INC | 825,000 | 824,076 | 838,423 | 3/14/2023 | 3.30% | |
| MARSH & MCLENNAN COS INC | 625,000 | 624,519 | 636,719 | 3/14/2026 | 3.75% | |
| MASSACHUSETTS ELECTRIC CO 144A | 271,000 | 270,095 | 327,178 | 11/15/2039 | 5.90% | |
| MASSACHUSETTS MUTUAL LIFE 144A | 345,000 | 532,934 | 517,900 | 6/1/2039 | 8.88% | |
| MASSACHUSETTS MUTUAL LIFE 144A | 145,000 | 144,517 | 159,897 | 12/1/2041 | 5.38% | |
| MASSMUTUAL GLOBAL FUNDING 144A | 1,560,000 | 1,493,420 | 1,531,873 | 10/17/2022 | 2.50% | 160,000 |
| MAYO CLINIC | 102,000 | 102,000 | 100,287 | 11/15/2052 | 4.13% | |
| MCDONALD'S CORP | 850,000 | 832,856 | 847,493 | 1/15/2022 | 2.63% | 214,000 |
| MCDONALD'S CORP | 210,000 | 265,398 | 263,840 | 10/15/2037 | 6.30% | 210,000 |
| MCDONALD'S CORP | 200,000 | 252,700 | 249,238 | 3/1/2038 | 6.30% | |
| MCKESSON CORP | 55,000 | 54,195 | 63,636 | 3/1/2041 | 6.00% | |
| MCKESSON CORP | 210,000 | 210,000 | 213,625 | 3/15/2044 | 4.88% | 95,000 |
| MEDIA GENERAL 7/13 TRANCHE B | 411,465 | 411,465 | 411,530 | | DELAYED TL | |
| MEDTRONIC INC | 468,000 | 463,868 | 495,111 | 3/15/2035 | 4.38% | |
| MEDTRONIC INC | 2,809,000 | 3,122,137 | 3,037,709 | 3/15/2045 | 4.63% | |
| MEMORIAL SLOAN-KETTERING CANCE | 300,000 | 385,116 | 337,020 | 7/1/2042 | 5.00% | |
| MEMORIAL SLOAN-KETTERING CANCE | 223,000 | 245,900 | 216,368 | 7/1/2055 | 4.20% | |
| MEN'S WEARHOUSE INC/THE | 415,000 | 348,840 | 406,700 | 7/1/2022 | 7.00% | |

| Description of Investment Including Identity of, Issue, Maturity Date, Rate of Interest | Par Value | Cost | Fair Value | Maturity Date | Interest Rate | Par Value Restricted Under Lending Agreement |
|---|---|---|---|---|---|---|
| **CORPORATE DEBT** | | | | | | |
| MERCEDES BENZ AUTO LEASE B A2A | 140,335 | 140,322 | 140,295 | 1/16/2018 | 1.00% | |
| MERCEDES-BENZ AUTO LEASE A A2A | 288,634 | 288,610 | 288,836 | 7/16/2018 | 1.34% | |
| MERCEDES-BENZ AUTO LEASE B A2 | 280,000 | 279,992 | 279,658 | 1/15/2019 | 1.15% | |
| MERCK & CO INC | 2,990,000 | 2,850,579 | 3,001,571 | 5/18/2023 | 2.80% | 190,000 |
| MERCK & CO INC | 1,176,000 | 1,181,158 | 1,207,964 | 5/18/2043 | 4.15% | |
| MERCK & CO INC | 421,000 | 418,579 | 401,440 | 2/10/2045 | 3.70% | |
| MERITAGE HOMES CORP | 880,000 | 884,400 | 893,200 | 3/1/2018 | 4.50% | |
| MERITOR INC | 155,000 | 151,403 | 158,488 | 6/15/2021 | 6.75% | |
| MERITOR INC | 455,000 | 426,893 | 445,900 | 2/15/2024 | 6.25% | 455,000 |
| METLIFE INC | 181,000 | 224,963 | 227,320 | 12/15/2032 | 6.50% | |
| METLIFE INC | 475,000 | 544,612 | 558,904 | 6/15/2035 | 5.70% | 341,000 |
| METLIFE INC | 56,000 | 55,647 | 55,114 | 8/13/2042 | 4.13% | |
| METLIFE INC | 203,000 | 201,987 | 194,667 | 3/1/2045 | 4.05% | |
| METLIFE INC | 1,160,000 | 1,211,619 | 1,252,800 | 12/15/2066 | 6.40% | 1,160,000 |
| METLIFE SHORT DISC | 900,000 | 895,324 | 895,324 | 6/5/2017 | | |
| METROPOLITAN LIFE GLOBAL 144A | 265,000 | 264,716 | 280,028 | 4/11/2022 | 3.88% | |
| METROPOLITAN LIFE GLOBAL 144A | 1,375,000 | 1,328,919 | 1,380,981 | 1/10/2023 | 3.00% | |
| MGM RESORTS INTERNATIONAL | 151,000 | 188,241 | 167,610 | 3/1/2018 | 11.38% | |
| MGM RESORTS INTERNATIONAL | 905,000 | 971,546 | 1,011,338 | 12/15/2021 | 6.63% | |
| MGM RESORTS INTERNATIONAL | 567,000 | 550,688 | 612,360 | 3/15/2023 | 6.00% | 106,000 |
| MICRON TECHNOLOGY INC 144A | 76,000 | 76,000 | 84,170 | 9/15/2023 | 7.50% | 76,000 |
| MICROSOFT CORP | 1,370,000 | 1,363,260 | 1,442,939 | 12/15/2023 | 3.63% | 1,370,000 |
| MICROSOFT CORP | 647,000 | 639,560 | 622,789 | 2/12/2035 | 3.50% | 647,000 |
| MICROSOFT CORP | 1,240,000 | 1,235,201 | 1,178,446 | 8/8/2036 | 3.45% | |
| MICROSOFT CORP | 25,000 | 26,052 | 29,312 | 6/1/2039 | 5.20% | 25,000 |
| MICROSOFT CORP | 77,000 | 76,161 | 81,819 | 10/1/2040 | 4.50% | 77,000 |
| MICROSOFT CORP | 109,000 | 108,078 | 129,601 | 2/8/2041 | 5.30% | |
| MICROSOFT CORP | 2,710,000 | 2,364,236 | 2,474,176 | 11/15/2042 | 3.50% | 1,848,000 |
| MICROSOFT CORP | 1,500,000 | 1,329,720 | 1,417,995 | 5/1/2043 | 3.75% | 1,500,000 |
| MICROSOFT CORP | 1,500,000 | 1,494,435 | 1,406,625 | 2/12/2045 | 3.75% | |
| MICROSOFT CORP | 1,920,000 | 1,985,496 | 2,045,606 | 11/3/2045 | 4.45% | |
| MICROSOFT CORP | 2,490,000 | 2,366,450 | 2,344,260 | 8/8/2046 | 3.70% | |
| MICROSOFT CORP | 1,799,000 | 1,754,563 | 1,701,458 | 2/12/2055 | 4.00% | |
| MICROSOFT CORP | 1,345,000 | 1,340,745 | 1,462,943 | 11/3/2055 | 4.75% | |
| MICROSOFT CORP | 1,500,000 | 1,527,540 | 1,416,720 | 8/8/2056 | 3.95% | |
| MIDAMERICAN ENERGY CO | 275,000 | 273,702 | 304,197 | 9/15/2043 | 4.80% | |
| MIDAMERICAN ENERGY CO | 2,950,000 | 3,089,488 | 3,038,294 | 5/1/2046 | 4.25% | |
| MISSION/NEXSTAR BROADCASTING | 229,137 | 227,705 | 230,684 | | TLB 2 | |
| MIZUHO BANK LTD 144A | 210,000 | 209,597 | 214,519 | 9/25/2024 | 3.60% | |

| Description of Investment Including Identity of, Issue, Maturity Date, Rate of Interest | Par Value | Cost | Fair Value | Maturity Date | Interest Rate | Par Value Restricted Under Lending Agreement |
|---|---|---|---|---|---|---|
| **CORPORATE DEBT** | | | | | | |
| MOHEGAN TRIBAL 9/16 TLA | 288,750 | 287,306 | 290,015 | | | |
| MONSANTO CO | 218,000 | 197,824 | 196,353 | 7/15/2064 | 4.70% | |
| MORGAN STANLEY | 170,000 | 173,373 | 172,025 | 10/23/2024 | 3.70% | |
| MORGAN STANLEY | 1,100,000 | 1,118,095 | 1,127,522 | 7/23/2025 | 4.00% | |
| MORGAN STANLEY | 183,000 | 182,167 | 195,497 | 11/24/2025 | 5.00% | |
| MORGAN STANLEY | 93,000 | 92,665 | 92,062 | 4/23/2027 | 3.95% | |
| MORGAN STANLEY | 390,000 | 494,287 | 528,419 | 4/1/2032 | 7.25% | |
| MORGAN STANLEY | 865,000 | 1,092,640 | 1,111,672 | 7/24/2042 | 6.38% | |
| MORGAN STANLEY | 4,660,000 | 4,890,469 | 4,644,016 | 1/27/2045 | 4.30% | |
| MORGAN STANLEY | 466,000 | 466,000 | 471,243 | 12/29/2049 | VAR | 466,000 |
| MOSAIC CO/THE | 164,000 | 169,241 | 162,657 | 11/15/2033 | 5.45% | 164,000 |
| MOSAIC CO/THE | 107,000 | 105,401 | 92,879 | 11/15/2041 | 4.88% | |
| MOSAIC CO/THE | 68,000 | 79,703 | 65,532 | 11/15/2043 | 5.63% | |
| MYLAN INC | 520,000 | 517,982 | 520,629 | 11/29/2023 | 4.20% | |
| MYLAN NV 144A | 1,400,000 | 1,399,776 | 1,291,206 | 6/15/2046 | 5.25% | 1,400,000 |
| NATIONAL AUST BK DISC | 1,000,000 | 990,100 | 990,100 | 9/15/2017 | | |
| NATIONAL AUSTRALIA BANK L 144A | 725,000 | 725,000 | 725,341 | 6/30/2017 | VAR | |
| NATIONAL AUSTRALIA BANK LTD/NE | 250,000 | 248,030 | 232,145 | 7/12/2026 | 2.50% | 250,000 |
| NATIONAL BK CANADA DISC | 1,850,000 | 1,848,655 | 1,848,655 | 1/24/2017 | | |
| NATIONAL RURAL UTILITIES COOPE | 200,000 | 219,274 | 203,584 | 11/1/2032 | 4.02% | |
| NATIONWIDE MUTUAL INSURAN 144A | 290,000 | 302,762 | 388,826 | 4/1/2033 | 7.88% | |
| NATIONWIDE MUTUAL INSURAN 144A | 220,000 | 272,441 | 332,292 | 8/15/2039 | 9.38% | |
| NAVIENT CORP | 185,000 | 191,475 | 191,938 | 1/15/2019 | 5.50% | 185,000 |
| NAVIENT CORP | 210,000 | 211,575 | 217,350 | 6/17/2019 | 4.88% | |
| NAVIENT CORP | 32,000 | 31,797 | 32,640 | 10/26/2020 | 5.00% | |
| NAVIENT CORP | 206,000 | 206,000 | 217,845 | 7/26/2021 | 6.63% | 206,000 |
| NAVIENT CORP | 302,000 | 291,091 | 286,900 | 10/25/2024 | 5.88% | 100,000 |
| NAVIENT PRIVATE EDU AA A1 144A | 92,084 | 92,084 | 92,423 | 12/15/2025 | VAR | |
| NBCUNIVERSAL MEDIA LLC | 212,000 | 265,426 | 274,141 | 4/30/2040 | 6.40% | |
| NBCUNIVERSAL MEDIA LLC | 105,000 | 104,707 | 129,369 | 4/1/2041 | 5.95% | |
| NBCUNIVERSAL MEDIA LLC | 2,575,000 | 2,429,400 | 2,631,315 | 1/15/2043 | 4.45% | |
| NCL CORP LTD 144A | 470,000 | 469,503 | 478,225 | 11/15/2020 | 4.63% | |
| NCL CORP LTD 144A | 287,000 | 287,000 | 286,822 | 12/15/2021 | 4.75% | |
| NEVADA POWER CO | 640,000 | 810,840 | 845,094 | 4/1/2036 | 6.65% | |
| NEVADA POWER CO | 35,000 | 38,394 | 45,984 | 7/1/2037 | 6.75% | |
| NEVADA POWER CO | 73,000 | 72,773 | 83,587 | 9/15/2040 | 5.38% | |
| NEVADA POWER CO | 63,000 | 62,981 | 73,791 | 5/15/2041 | 5.45% | |
| NEW YORK LIFE INSURANCE C 144A | 1,496,000 | 1,866,019 | 1,967,704 | 11/15/2039 | 6.75% | |
| NEXEN ENERGY ULC | 65,000 | 76,467 | 73,009 | 3/10/2035 | 5.88% | |

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|---|---|---|---|---|---|---|
| **CORPORATE DEBT** | | | | | | |
| NEXEN ENERGY ULC | 85,000 | 101,448 | 115,612 | 7/30/2039 | 7.50% | |
| NEXSTAR/MISSION BROADCASTING | 259,845 | 258,221 | 261,599 | 10/1/2020 | —% | |
| NIEUW AMSTERDAM DISC | 1,500,000 | 1,497,547 | 1,497,547 | 2/24/2017 | | |
| NISOURCE FINANCE CORP | 100,000 | 101,490 | 121,766 | 12/15/2040 | 6.25% | |
| NISOURCE FINANCE CORP | 90,000 | 89,878 | 99,579 | 2/15/2043 | 5.25% | 90,000 |
| NISOURCE FINANCE CORP | 102,000 | 101,567 | 107,385 | 2/15/2044 | 4.80% | |
| NISOURCE FINANCE CORP | 550,000 | 552,178 | 641,278 | 2/1/2045 | 5.65% | |
| NISSAN AUTO LEASE TRUST A A2A | 18,028 | 18,027 | 18,027 | 11/15/2017 | 0.99% | |
| NISSAN AUTO LEASE TRUST A A2A | 298,828 | 298,803 | 298,816 | 8/15/2018 | 1.22% | |
| NISSAN AUTO RECEIVABLES B A2A | 280,000 | 279,979 | 279,726 | 4/15/2019 | 1.05% | |
| NISSAN MASTER OWNER TRUST A A1 | 310,000 | 310,000 | 313,001 | 6/15/2021 | VAR | |
| NOBLE ENERGY INC | 24,000 | 23,927 | 24,183 | 11/15/2024 | 3.90% | |
| NOBLE ENERGY INC | 127,000 | 140,306 | 141,011 | 3/1/2041 | 6.00% | |
| NOBLE ENERGY INC | 59,000 | 58,566 | 59,174 | 11/15/2044 | 5.05% | |
| NOBLE HOLDING INTERNATIONAL LT | 344,000 | 201,720 | 237,360 | 3/1/2041 | 6.05% | |
| NOBLE HOLDING INTERNATIONAL LT | 291,000 | 200,295 | 242,258 | 4/1/2045 | VAR | |
| NORBORD INC 144A | 516,000 | 510,280 | 534,060 | 4/15/2023 | 6.25% | |
| NORDEA BANK AB 144A | 545,000 | 545,000 | 545,147 | 9/30/2019 | VAR | |
| NORFOLK SOUTHERN CORP | 125,000 | 123,896 | 146,159 | 3/15/2039 | 6.00% | |
| NORFOLK SOUTHERN CORP | 44,000 | 44,447 | 47,779 | 10/1/2041 | 4.84% | |
| NORFOLK SOUTHERN CORP | 46,000 | 45,999 | 43,696 | 10/1/2042 | 3.95% | |
| NORFOLK SOUTHERN CORP | 501,000 | 501,000 | 586,080 | 5/23/2111 | 6.00% | |
| NORTHERN STATES POWER CO/MN | 270,000 | 290,646 | 313,000 | 7/15/2035 | 5.25% | |
| NORTHERN STATES POWER CO/MN | 365,000 | 396,408 | 472,759 | 6/1/2036 | 6.25% | |
| NORTHERN STATES POWER CO/MN | 137,000 | 136,740 | 164,085 | 11/1/2039 | 5.35% | |
| NORTHERN STATES POWER CO/MN | 140,000 | 162,632 | 155,974 | 8/15/2040 | 4.85% | |
| NORTHERN STATES POWER CO/MN | 1,210,000 | 1,206,479 | 1,230,243 | 5/15/2044 | 4.13% | |
| NOVARTIS CAPITAL CORP | 102,000 | 101,273 | 105,111 | 5/6/2024 | 3.40% | 63,000 |
| NOVARTIS CAPITAL CORP | 890,000 | 957,657 | 959,812 | 5/6/2044 | 4.40% | 369,232 |
| NOVELIS 5/15 COV-LITE TLB | 394,000 | 394,000 | 396,092 | | | |
| NOVELIS CORP 144A | 75,000 | 75,000 | 79,500 | 8/15/2024 | 6.25% | 75,000 |
| NOVELIS CORP 144A | 206,000 | 206,000 | 208,060 | 9/30/2026 | 5.88% | |
| NRG ENERGY INC | 331,000 | 338,382 | 345,068 | 5/15/2021 | 7.88% | 111,000 |
| NRG ENERGY INC | 450,000 | 417,375 | 451,125 | 3/15/2023 | 6.63% | 450,000 |
| NRG ENERGY INC | 410,000 | 410,000 | 398,725 | 5/1/2024 | 6.25% | 400,000 |
| NRG ENERGY INC 144A | 254,000 | 258,125 | 252,730 | 5/15/2026 | 7.25% | 224,000 |
| NUCOR CORP | 385,000 | 420,021 | 480,861 | 12/1/2037 | 6.40% | |
| NUSTAR LOGISTICS LP | 250,000 | 283,750 | 266,875 | 4/15/2018 | VAR | |
| NUSTAR LOGISTICS LP | 715,000 | 591,663 | 716,788 | 9/1/2020 | 4.80% | 80,000 |

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|---|---|---|---|---|---|---|
| **CORPORATE DEBT** | | | | | | |
| OASIS PETROLEUM INC | 52,000 | 47,645 | 52,975 | 11/1/2021 | 6.50% | 20,000 |
| OCCIDENTAL PETROLEUM CORP | 410,000 | 409,065 | 413,091 | 4/15/2026 | 3.40% | 410,000 |
| OCCIDENTAL PETROLEUM CORP | 109,000 | 107,833 | 113,416 | 6/15/2045 | 4.63% | |
| OCCIDENTAL PETROLEUM CORP | 1,270,000 | 1,260,145 | 1,292,403 | 4/15/2046 | 4.40% | |
| OHIO POWER CO | 235,000 | 247,974 | 288,895 | 2/15/2033 | 6.60% | |
| OM GROUP 11/15 (USD) COV-LITE | 496,241 | 446,617 | 495,933 | | TL | |
| OMEGA HEALTHCARE INVESTORS INC | 610,000 | 608,274 | 626,696 | 1/15/2026 | 5.25% | |
| ONCOR ELECTRIC DELIVERY CO LLC | 75,000 | 90,863 | 101,578 | 5/1/2032 | 7.00% | |
| ONCOR ELECTRIC DELIVERY CO LLC | 360,000 | 425,930 | 498,902 | 1/15/2033 | 7.25% | |
| ONEMAIN FINANCIAL HOLDING 144A | 252,000 | 253,145 | 262,710 | 12/15/2019 | 6.75% | |
| ONEMAIN FINANCIAL HOLDING 144A | 882,000 | 887,018 | 919,485 | 12/15/2021 | 7.25% | |
| ONEOK INC | 299,000 | 287,488 | 343,850 | 9/1/2023 | 7.50% | 249,000 |
| ONEOK PARTNERS LP | 95,000 | 108,527 | 107,769 | 10/1/2036 | 6.65% | |
| ORACLE CORP | 540,000 | 542,381 | 540,130 | 10/15/2017 | 1.20% | |
| ORACLE CORP | 2,500,000 | 2,569,379 | 2,584,950 | 7/8/2034 | 4.30% | |
| ORACLE CORP | 100,000 | 110,453 | 130,659 | 4/15/2038 | 6.50% | |
| ORACLE CORP | 1,780,000 | 2,175,825 | 2,239,934 | 7/8/2039 | 6.13% | |
| ORACLE CORP | 2,888,000 | 3,172,884 | 3,356,174 | 7/15/2040 | 5.38% | |
| ORACLE CORP | 1,075,000 | 1,070,582 | 1,041,847 | 5/15/2045 | 4.13% | |
| ORACLE CORP | 1,940,000 | 1,819,235 | 1,855,610 | 7/15/2046 | 4.00% | |
| ORACLE CORP | 1,230,000 | 1,232,248 | 1,223,383 | 5/15/2055 | 4.38% | 1,020,000 |
| ORANGE SA | 205,000 | 272,367 | 308,222 | 3/1/2031 | VAR | |
| ORTHO-CLINICAL DIAGNOSTIC 144A | 467,000 | 418,641 | 414,463 | 5/15/2022 | 6.63% | |
| OWENS-BROCKWAY GLASS CONT 144A | 370,000 | 365,279 | 385,725 | 8/15/2023 | 5.88% | 96,125 |
| OWENS-BROCKWAY GLASS CONT 144A | 131,000 | 132,238 | 138,205 | 8/15/2025 | 6.38% | |
| PACIFIC GAS & ELECTRIC CO | 181,000 | 179,851 | 185,987 | 6/15/2025 | 3.50% | 31,000 |
| PACIFIC GAS & ELECTRIC CO | 2,200,000 | 2,642,033 | 2,753,234 | 3/1/2034 | 6.05% | |
| PACIFIC GAS & ELECTRIC CO | 1,012,000 | 1,076,030 | 1,234,610 | 3/1/2037 | 5.80% | |
| PACIFIC GAS & ELECTRIC CO | 399,000 | 393,330 | 467,341 | 1/15/2040 | 5.40% | |
| PACIFIC GAS & ELECTRIC CO | 59,000 | 58,947 | 55,365 | 8/15/2042 | 3.75% | |
| PACIFIC GAS & ELECTRIC CO | 3,796,000 | 3,815,644 | 4,004,059 | 6/15/2043 | 4.60% | |
| PACIFIC GAS & ELECTRIC CO | 284,000 | 278,689 | 288,609 | 3/15/2046 | 4.25% | |
| PACIFIC LIFE INSURANCE CO 144A | 1,039,000 | 1,445,464 | 1,534,728 | 6/15/2039 | 9.25% | |
| PACIFICORP | 1,000,000 | 997,000 | 1,005,400 | 6/1/2023 | 2.95% | |
| PACIFICORP | 655,000 | 832,386 | 949,206 | 11/15/2031 | 7.70% | |
| PACIFICORP | 625,000 | 777,708 | 765,669 | 4/1/2037 | 5.75% | |
| PACIFICORP | 275,000 | 301,554 | 356,221 | 10/15/2037 | 6.25% | 57,000 |
| PACKAGING COORDINATORS 6/16 | 497,500 | 492,525 | 497,500 | | COV-LITE TLB | |
| PARKER-HANNIFIN CORP | 93,000 | 92,877 | 98,238 | 11/21/2044 | 4.45% | |

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|---|---|---|---|---|---|---|
| **CORPORATE DEBT** | | | | | | |
| PARSLEY ENERGY LLC / PARS 144A | 150,000 | 150,000 | 150,510 | 1/15/2025 | 5.38% | |
| PDC ENERGY INC 144A | 406,000 | 411,650 | 415,135 | 9/15/2024 | 6.13% | |
| PECO ENERGY CO | 500,000 | 645,050 | 614,870 | 10/1/2036 | 5.95% | |
| PECO ENERGY CO | 1,150,000 | 1,159,131 | 1,284,240 | 10/15/2043 | 4.80% | |
| PECO ENERGY CO | 344,000 | 342,820 | 351,317 | 10/1/2044 | 4.15% | |
| PEPSICO INC | 190,000 | 226,453 | 228,135 | 1/15/2040 | 5.50% | |
| PEPSICO INC | 976,000 | 1,012,529 | 1,081,213 | 11/1/2040 | 4.88% | 667,000 |
| PEPSICO INC | 336,000 | 334,807 | 366,193 | 7/17/2045 | 4.60% | |
| PEPSICO INC | 389,000 | 387,969 | 414,316 | 4/14/2046 | 4.45% | |
| PEPSICO INC | 1,800,000 | 1,785,348 | 1,639,782 | 10/6/2046 | 3.45% | 1,800,000 |
| PETRO-CANADA | 640,000 | 730,182 | 753,114 | 5/15/2035 | 5.95% | |
| PETRO-CANADA | 1,380,000 | 1,627,634 | 1,789,543 | 5/15/2038 | 6.80% | |
| PETSMART 9/16 TLB | 246,250 | 246,250 | 246,605 | | | |
| PFIZER INC | 1,930,000 | 1,868,665 | 1,964,045 | 6/15/2023 | 3.00% | |
| PFIZER INC | 580,000 | 751,486 | 837,804 | 3/15/2039 | 7.20% | |
| PHARMACIA LLC | 100,000 | 111,637 | 127,564 | 12/1/2028 | VAR | |
| PHILIP MORRIS INTERNATIONAL IN | 2,455,000 | 3,027,044 | 3,147,899 | 5/16/2038 | 6.38% | |
| PHILLIPS 66 | 205,000 | 209,111 | 242,732 | 5/1/2042 | 5.88% | |
| PIKE 10/14 TL | 491,304 | 490,690 | 492,533 | | | |
| PILGRIM'S PRIDE CORP 144A | 143,000 | 143,000 | 142,643 | 3/15/2025 | 5.75% | |
| PLACER DOME INC | 80,000 | 94,299 | 84,090 | 10/15/2035 | 6.45% | |
| PLY GEM INDUSTRIES INC | 741,000 | 721,119 | 765,083 | 2/1/2022 | 6.50% | |
| PNC BANK NA | 440,000 | 440,000 | 440,642 | 6/1/2018 | VAR | |
| PNC BANK NA | 390,000 | 390,000 | 390,207 | 12/7/2018 | VAR | |
| POST HOLDINGS INC 144A | 387,000 | 408,713 | 433,440 | 7/15/2025 | 8.00% | |
| POTOMAC ELECTRIC POWER CO | 605,000 | 794,558 | 792,810 | 11/15/2037 | 6.50% | |
| POTOMAC ELECTRIC POWER CO | 250,000 | 325,558 | 369,005 | 12/15/2038 | 7.90% | |
| POTOMAC ELECTRIC POWER CO | 540,000 | 535,999 | 610,470 | 11/15/2043 | 4.95% | |
| PPG INDUSTRIES INC | 11,000 | 10,917 | 12,584 | 11/15/2040 | 5.50% | |
| PPL ELECTRIC UTILITIES CORP | 140,000 | 158,864 | 162,163 | 7/15/2041 | 5.20% | |
| PPL ELECTRIC UTILITIES CORP | 888,000 | 882,370 | 990,129 | 7/15/2043 | 4.75% | 5,000 |
| PPL ELECTRIC UTILITIES CORP | 377,000 | 380,560 | 382,078 | 6/15/2044 | 4.13% | |
| PRE PAID LEGAL 7/13 TLB | 847,477 | 849,123 | 848,274 | 7/1/2019 | —% | |
| PRECISION CASTPARTS CORP | 235,000 | 233,583 | 246,153 | 6/15/2035 | 4.20% | |
| PRECISION CASTPARTS CORP | 195,000 | 194,353 | 205,093 | 6/15/2045 | 4.38% | |
| PRINCIPAL LIFE GLOBAL FUN 144A | 264,000 | 263,298 | 256,624 | 4/18/2026 | 3.00% | |
| PRINTPACK 5/14 TL | 575,045 | 575,990 | 575,045 | | | |
| PROCTER & GAMBLE CO/THE | 104,000 | 123,312 | 134,527 | 3/5/2037 | 5.55% | 104,000 |
| PROGRESS ENERGY INC | 182,000 | 227,255 | 250,427 | 3/1/2031 | 7.75% | |

| Description of Investment Including Identity of, Issue, Maturity Date, Rate of Interest | Par Value | Cost | Fair Value | Maturity Date | Interest Rate | Par Value Restricted Under Lending Agreement |
|---|---|---|---|---|---|---|
| **CORPORATE DEBT** | | | | | | |
| PROGRESS ENERGY INC | 830,000 | 964,391 | 1,076,087 | 10/30/2031 | 7.00% | 735,000 |
| PROGRESS ENERGY INC | 895,000 | 1,040,552 | 1,075,468 | 12/1/2039 | 6.00% | 710,000 |
| PROGRESSIVE CORP/THE | 527,000 | 525,335 | 546,620 | 4/25/2044 | 4.35% | |
| PROTECTION ONE 12/16 COV-LITE | 750,000 | 750,000 | 760,875 | | TL | |
| PROVIDENCE ST JOSEPH HEALTH OB | 233,000 | 233,000 | 214,994 | 10/1/2047 | 3.74% | |
| PRUDENTIAL FINANCIAL INC | 130,000 | 134,801 | 136,338 | 9/15/2042 | VAR | |
| PRUDENTIAL FINANCIAL INC | 720,000 | 720,000 | 736,200 | 5/15/2045 | VAR | |
| PRUDENTIAL INSURANCE CO O 144A | 475,000 | 585,594 | 622,226 | 7/1/2025 | 8.30% | |
| PSEG POWER LLC | 55,000 | 70,738 | 67,143 | 4/15/2031 | 8.63% | 55,000 |
| PSP CAPITAL INC DISC | 1,900,000 | 1,895,356 | 1,895,356 | 3/20/2017 | | |
| PUBLIC SERVICE CO OF COLORADO | 70,000 | 79,477 | 92,426 | 8/1/2038 | 6.50% | |
| PUBLIC SERVICE CO OF COLORADO | 1,570,000 | 1,672,908 | 1,732,793 | 8/15/2041 | 4.75% | |
| PUBLIC SERVICE CO OF COLORADO | 42,000 | 41,716 | 41,913 | 3/15/2043 | 3.95% | |
| PUBLIC SERVICE CO OF COLORADO | 1,231,000 | 1,226,458 | 1,286,567 | 3/15/2044 | 4.30% | |
| PUBLIC SERVICE CO OF COLORADO | 825,000 | 816,420 | 762,119 | 6/15/2046 | 3.55% | |
| PUBLIC SERVICE CO OF NEW HAMPS | 75,000 | 74,726 | 76,452 | 11/1/2023 | 3.50% | |
| PUBLIC SERVICE ELECTRIC & GAS | 2,205,000 | 2,197,966 | 2,155,233 | 5/15/2023 | 2.38% | |
| PUBLIC SERVICE ELECTRIC & GAS | 125,000 | 142,295 | 154,011 | 12/1/2036 | 5.70% | |
| PUBLIC SERVICE ELECTRIC & GAS | 135,000 | 166,001 | 167,270 | 5/1/2037 | 5.80% | |
| PUBLIC SERVICE ELECTRIC & GAS | 195,000 | 194,374 | 229,293 | 11/1/2039 | 5.38% | |
| PUBLIC SERVICE ELECTRIC & GAS | 150,000 | 131,312 | 143,610 | 9/1/2042 | 3.65% | |
| PUBLIC SERVICE ELECTRIC & GAS | 100,000 | 89,932 | 98,071 | 1/1/2043 | 3.80% | |
| PUBLIC SERVICE ELECTRIC & GAS | 330,000 | 326,868 | 332,940 | 6/1/2044 | 4.00% | |
| PUBLIC SERVICE ELECTRIC & GAS | 770,000 | 766,165 | 771,024 | 5/1/2045 | 4.05% | |
| QUALITY HOME BRANDS 6/16 TL | 348,250 | 344,768 | 349,121 | | | |
| QUIKRETE 10/16 COV-LITE TLB | 400,000 | 398,000 | 403,500 | | | |
| QUINCY NEWSPAPERS 10/15 TLB | 469,164 | 463,295 | 471,219 | | | |
| QUORUM 4/16TLB | 995,000 | 989,092 | 973,438 | | | |
| RAYTHEON CO | 550,000 | 689,706 | 618,486 | 10/15/2040 | 4.88% | |
| RAYTHEON CO | 78,000 | 77,419 | 79,704 | 12/15/2044 | 4.20% | |
| REALOGY 7/16 TLB | 288,623 | 287,180 | 289,887 | | | |
| RED OAK POWER LLC | 560,000 | 586,600 | 581,700 | 11/30/2029 | 9.20% | |
| REGAL ENTERTAINMENT GROUP | 491,000 | 466,918 | 498,365 | 2/1/2025 | 5.75% | 226,000 |
| REGIONALCARE HOSPITAL PAR 144A | 720,000 | 720,000 | 718,200 | 5/1/2023 | 8.25% | 720,000 |
| REVLON 7/16 COV-LITE TLB | 498,750 | 499,373 | 503,428 | | | |
| REVLON CONSUMER PRODUCTS CORP | 849,000 | 844,778 | 853,245 | 2/15/2021 | VAR | |
| REYNOLDS GROUP 8/16 (USD) TL | 997,500 | 996,253 | 1,009,739 | | | |
| REYNOLDS GROUP ISSUER INC 144A | 120,000 | 120,000 | 122,550 | 7/15/2023 | 5.13% | 120,000 |
| REYNOLDS GROUP ISSUER INC 144A | 65,000 | 65,000 | 69,103 | 7/15/2024 | 7.00% | 65,000 |

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|---|---|---|---|---|---|---|
| **CORPORATE DEBT** | | | | | | |
| RGIS INVENTORY 5/12 COV LITE | 484,981 | 484,981 | 436,483 | | ADD ON TLC | |
| RIO TINTO ALCAN INC | 420,000 | 481,345 | 500,262 | 3/15/2031 | 7.25% | |
| RIO TINTO FINANCE USA PLC | 580,000 | 536,262 | 569,676 | 8/21/2042 | 4.13% | 580,000 |
| RITE AID 2/13 2ND LIEN TL | 1,196,000 | 1,211,820 | 1,202,973 | | | |
| RITE AID CORP 144A | 174,000 | 174,000 | 187,050 | 4/1/2023 | 6.13% | |
| RIVERBED TECHNOLOGY 5/16 TL | 500,000 | 500,000 | 503,125 | | | |
| RIVERBED TECHNOLOGY INC 144A | 275,000 | 278,125 | 290,125 | 3/1/2023 | 8.88% | |
| RIVERS PITTSBURGH BORROWE 144A | 237,000 | 240,703 | 242,333 | 8/15/2021 | 6.13% | |
| ROGERS COMMUNICATIONS INC | 1,115,000 | 1,106,426 | 1,192,716 | 3/15/2044 | 5.00% | 73,000 |
| ROSE ROCK MIDSTREAM LP / ROSE | 225,000 | 196,158 | 219,375 | 11/15/2023 | 5.63% | |
| ROWAN COS INC | 532,000 | 378,385 | 502,740 | 6/1/2022 | 4.88% | 432,000 |
| ROWAN COS INC | 39,000 | 39,000 | 39,780 | 6/15/2025 | 7.38% | |
| ROYAL BANK OF CANADA | 540,000 | 541,582 | 540,097 | 1/23/2017 | VAR | |
| ROYAL BANK OF CANADA | 420,000 | 420,000 | 421,772 | 4/15/2019 | VAR | 420,000 |
| ROYAL BANK OF SCOTLAND GROUP P | 200,000 | 200,000 | 204,000 | 12/29/2049 | VAR | |
| RUSSELL IVNESTMENT 5/16 | 746,250 | 701,475 | 757,444 | | COV-LITE TLB | |
| SABINE PASS LIQUEFACTION 144A | 180,000 | 180,000 | 193,950 | 6/30/2026 | 5.88% | 180,000 |
| SABINE PASS LIQUEFACTION LLC | 275,000 | 265,036 | 294,250 | 2/1/2021 | VAR | |
| SABINE PASS LIQUEFACTION LLC | 309,000 | 303,593 | 330,630 | 3/1/2025 | 5.63% | |
| SAN DIEGO GAS & ELECTRIC CO | 60,000 | 79,446 | 72,958 | 6/1/2026 | 6.00% | |
| SAN DIEGO GAS & ELECTRIC CO | 58,000 | 57,360 | 62,173 | 8/15/2040 | 4.50% | 58,000 |
| SAN DIEGO GAS & ELECTRIC CO | 665,000 | 619,674 | 662,234 | 11/15/2041 | 3.95% | |
| SANTANDER DRIVE AUTO REC 1 A2A | 220,393 | 220,381 | 220,545 | 7/15/2019 | 1.41% | |
| SANTANDER DRIVE AUTO REC 2 A2A | 139,682 | 139,672 | 139,740 | 7/15/2019 | 1.38% | |
| SCHLUMBERGER INVESTMENT SA | 192,000 | 191,347 | 201,116 | 12/1/2023 | 3.65% | |
| SCIENTIFIC GAMES INTERNAT 144A | 271,000 | 263,990 | 290,648 | 1/1/2022 | 7.00% | 271,000 |
| SCIENTIFIC GAMES INTERNATIONAL | 789,000 | 688,114 | 785,055 | 12/1/2022 | 10.00% | 9,000 |
| SEAGATE HDD CAYMAN | 584,000 | 535,095 | 578,890 | 6/1/2023 | 4.75% | |
| SEAGATE HDD CAYMAN | 482,000 | 375,537 | 434,398 | 6/1/2027 | 4.88% | |
| SFR GROUP SA 144A | 740,000 | 743,988 | 758,500 | 5/1/2026 | 7.38% | |
| SHELL INTERNATIONAL FINANCE BV | 2,300,000 | 2,170,811 | 2,258,830 | 8/21/2022 | 2.38% | |
| SHELL INTERNATIONAL FINANCE BV | 1,060,000 | 1,051,160 | 1,082,324 | 5/11/2035 | 4.13% | |
| SHELL INTERNATIONAL FINANCE BV | 1,455,000 | 1,795,346 | 1,876,339 | 12/15/2038 | 6.38% | |
| SHELL INTERNATIONAL FINANCE BV | 1,100,000 | 1,269,295 | 1,279,179 | 3/25/2040 | 5.50% | |
| SHELL INTERNATIONAL FINANCE BV | 2,631,000 | 2,657,936 | 2,743,686 | 8/12/2043 | 4.55% | |
| SHELL INTERNATIONAL FINANCE BV | 190,000 | 189,622 | 192,466 | 5/11/2045 | 4.38% | |
| SHELL INTERNATIONAL FINANCE BV | 2,910,000 | 2,857,562 | 2,782,717 | 5/10/2046 | 4.00% | 2,790,000 |
| SHELL INTERNATIONAL FINANCE BV | 160,000 | 159,258 | 147,224 | 9/12/2046 | 3.75% | |
| SIEMENS FINANCIERINGSMAAT 144A | 120,000 | 128,377 | 147,359 | 8/17/2026 | 6.13% | |

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|---|---|---|---|---|---|---|
| **CORPORATE DEBT** | | | | | | |
| SIEMENS FINANCIERINGSMAAT 144A | 250,000 | 248,145 | 263,403 | 5/27/2045 | 4.40% | |
| SIMON PROPERTY GROUP LP | 850,000 | 895,821 | 907,086 | 12/1/2021 | 4.13% | |
| SIMON PROPERTY GROUP LP | 960,000 | 954,250 | 955,258 | 1/15/2026 | 3.30% | 400,000 |
| SIMON PROPERTY GROUP LP | 152,000 | 149,604 | 149,165 | 11/30/2026 | 3.25% | |
| SIMON PROPERTY GROUP LP | 1,028,000 | 1,269,944 | 1,371,804 | 2/1/2040 | 6.75% | |
| SIMON PROPERTY GROUP LP | 866,000 | 972,596 | 919,337 | 3/15/2042 | 4.75% | |
| SLM PRIVATE EDUCATIO A A1 144A | 61,713 | 61,802 | 61,764 | 7/15/2022 | VAR | |
| SLM PRIVATE EDUCATIO B A1 144A | 111,230 | 111,374 | 111,277 | 7/15/2022 | VAR | |
| SM ENERGY CO | 416,000 | 416,213 | 424,320 | 11/15/2021 | 6.50% | 416,000 |
| SM ENERGY CO | 208,000 | 193,165 | 200,720 | 6/1/2025 | 5.63% | 208,000 |
| SM ENERGY CO | 79,000 | 79,000 | 81,370 | 9/15/2026 | 6.75% | 79,000 |
| SOLENIS 7/14 (USD) COV-LITE TL | 977,500 | 970,169 | 978,722 | | | |
| SOLERA 3/16 (USD) COV-LITE TL | 496,250 | 481,363 | 502,453 | | | |
| SOPHIA LP / SOPHIA FINANC 144A | 176,000 | 176,368 | 187,000 | 9/30/2023 | 9.00% | |
| SOUTH CAROLINA ELECTRIC & GAS | 560,000 | 689,927 | 648,637 | 2/1/2041 | 5.45% | |
| SOUTH CAROLINA ELECTRIC & GAS | 850,000 | 845,750 | 893,401 | 6/15/2043 | 4.60% | 355,000 |
| SOUTH CAROLINA ELECTRIC & GAS | 1,275,000 | 1,228,073 | 1,256,882 | 6/1/2064 | 4.50% | |
| SOUTHEAST POWERGEN (SEPG) | 237,374 | 214,823 | 235,297 | | TLB | |
| SOUTHERN CALIFORNIA EDISON CO | 335,000 | 390,419 | 404,422 | 1/15/2036 | 5.55% | |
| SOUTHERN CALIFORNIA EDISON CO | 575,000 | 603,985 | 736,725 | 3/15/2039 | 6.05% | |
| SOUTHERN CALIFORNIA EDISON CO | 390,000 | 382,461 | 469,069 | 3/15/2040 | 5.50% | |
| SOUTHERN CALIFORNIA EDISON CO | 1,110,000 | 1,062,611 | 1,118,825 | 3/15/2042 | 4.05% | 150,000 |
| SOUTHERN CALIFORNIA EDISON CO | 492,000 | 488,615 | 542,528 | 10/1/2043 | 4.65% | |
| SOUTHERN CALIFORNIA EDISON CO | 442,000 | 440,303 | 418,088 | 2/1/2045 | 3.60% | 442,000 |
| SOUTHERN CO GAS CAPITAL CORP | 270,000 | 269,549 | 314,499 | 3/15/2041 | 5.88% | |
| SOUTHERN CO GAS CAPITAL CORP | 610,000 | 608,920 | 564,445 | 10/1/2046 | 3.95% | |
| SOUTHERN POWER CO | 255,000 | 262,518 | 256,811 | 9/15/2041 | 5.15% | 160,000 |
| SPECTRA ENERGY CAPITAL LLC | 25,000 | 32,184 | 30,267 | 9/15/2038 | 7.50% | |
| SPIRIT REALTY LP 144A | 925,000 | 919,247 | 871,674 | 9/15/2026 | 4.45% | |
| SPRINGLEAF FINANCE CORP | 1,671,000 | 1,608,488 | 1,762,905 | 10/1/2021 | 7.75% | 1,671,000 |
| SPRINT CAPITAL CORP | 305,000 | 326,350 | 322,919 | 5/1/2019 | 6.90% | |
| SPRINT CAPITAL CORP | 615,000 | 599,625 | 607,313 | 11/15/2028 | 6.88% | 540,000 |
| SPRINT CAPITAL CORP | 180,000 | 199,800 | 198,000 | 3/15/2032 | 8.75% | |
| SPRINT COMMUNICATIONS INC | 205,000 | 217,300 | 217,323 | 8/15/2020 | 7.00% | |
| SPRINT COMMUNICATIONS INC 144A | 1,356,000 | 1,484,956 | 1,494,990 | 11/15/2018 | 9.00% | |
| SPRINT CORP | 1,193,000 | 1,052,218 | 1,273,528 | 9/15/2023 | 7.88% | |
| STANDARD CHARTERED PLC 144A | 200,000 | 199,824 | 206,722 | 1/26/2024 | 5.20% | |
| STARBUCKS CORP | 268,000 | 266,923 | 281,438 | 6/15/2045 | 4.30% | |
| STARWOOD PROPERTY TRUST I 144A | 100,000 | 100,000 | 101,340 | 12/15/2021 | 5.00% | |

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|---|---|---|---|---|---|---|
| **CORPORATE DEBT** | | | | | | |
| STATE STREET CORP | 330,000 | 313,127 | 329,353 | 5/15/2023 | 3.10% | |
| STATE STREET CORP | 215,000 | 214,707 | 220,108 | 8/18/2025 | 3.55% | |
| STATOIL ASA | 530,000 | 530,000 | 530,413 | 11/9/2017 | VAR | |
| STATOIL ASA | 390,000 | 387,102 | 387,602 | 5/15/2018 | 1.15% | |
| STATOIL ASA | 125,000 | 149,175 | 166,795 | 9/23/2027 | 7.25% | 125,000 |
| STATOIL ASA | 320,000 | 392,679 | 426,742 | 1/15/2029 | 7.15% | |
| STATOIL ASA | 138,000 | 137,558 | 153,778 | 8/17/2040 | 5.10% | |
| STATOIL ASA | 210,000 | 213,926 | 209,597 | 11/23/2041 | 4.25% | |
| STATOIL ASA | 110,000 | 109,846 | 104,922 | 5/15/2043 | 3.95% | |
| STATOIL ASA | 830,000 | 825,418 | 902,301 | 11/8/2043 | 4.80% | |
| STRYKER CORP | 965,000 | 977,571 | 983,991 | 3/15/2046 | 4.63% | |
| SUMITOMO MTSU BKG DISC | 1,275,000 | 1,267,988 | 1,267,988 | 5/17/2017 | | |
| SUNCOR ENERGY INC | 185,000 | 212,585 | 218,430 | 12/1/2034 | 5.95% | |
| SUNCOR ENERGY INC | 283,000 | 380,884 | 361,600 | 6/15/2038 | 6.50% | |
| SUNOCO LOGISTICS PARTNERS OPER | 210,000 | 197,180 | 202,789 | 5/15/2045 | 5.35% | |
| SUNOCO LP / SUNOCO FINANCE COR | 277,000 | 277,000 | 282,540 | 8/1/2020 | 5.50% | |
| SUNOCO LP / SUNOCO FINANCE COR | 276,000 | 277,580 | 281,175 | 4/15/2021 | 6.25% | 136,001 |
| SUNOCO LP / SUNOCO FINANCE COR | 390,000 | 381,075 | 394,875 | 4/1/2023 | 6.38% | |
| SUNTRUST AUTO RECEI 1A A2 144A | 18,911 | 18,910 | 18,910 | 6/15/2018 | 0.99% | |
| SUNTRUST BANKS INC | 150,000 | 162,843 | 169,244 | 2/15/2026 | 6.00% | |
| SUPERVALU 5/13 COV-LITE TLB | 193,255 | 193,496 | 194,550 | | | |
| SURGERY CENTER 7/14 COV-LITE | 744,956 | 735,019 | 749,612 | | TL | |
| SYSCO CORP | 111,000 | 110,912 | 117,739 | 10/1/2045 | 4.85% | |
| TARGA RESOURCES PARTNERS 144A | 190,000 | 190,344 | 188,575 | 2/1/2025 | 5.13% | |
| TARGA RESOURCES PARTNERS LP / | 290,000 | 275,338 | 311,025 | 3/15/2024 | 6.75% | |
| TARGET CORP | 340,000 | 338,490 | 353,172 | 7/1/2024 | 3.50% | 100,000 |
| TARGET CORP | 1,000,000 | 999,090 | 929,210 | 4/15/2046 | 3.63% | 1,000,000 |
| TCI COMMUNICATIONS INC | 238,000 | 286,705 | 314,765 | 2/15/2028 | 7.13% | |
| TEACHERS INSURANCE & ANNU 144A | 595,000 | 766,828 | 772,143 | 12/16/2039 | 6.85% | |
| TEACHERS INSURANCE & ANNU 144A | 100,000 | 99,907 | 108,176 | 9/15/2044 | 4.90% | |
| TECK RESOURCES LTD | 97,000 | 77,236 | 91,665 | 2/1/2023 | 3.75% | |
| TECK RESOURCES LTD | 383,000 | 314,913 | 363,850 | 8/15/2040 | 6.00% | |
| TECK RESOURCES LTD 144A | 75,000 | 75,000 | 82,500 | 6/1/2021 | 8.00% | 75,000 |
| TECK RESOURCES LTD 144A | 75,000 | 75,000 | 86,438 | 6/1/2024 | 8.50% | 75,000 |
| TEKNI-PLEX 4/15 (USD) COV-LITE | 492,500 | 490,038 | 494,347 | | TL | |
| TELEFONICA EMISIONES SAU | 375,000 | 379,301 | 435,266 | 6/20/2036 | 7.05% | |
| TELEFONICA EUROPE BV | 355,000 | 433,683 | 466,126 | 9/15/2030 | 8.25% | |
| TEMPUR SEALY INTERNATIONAL INC | 225,000 | 226,225 | 232,313 | 10/15/2023 | 5.63% | 225,000 |
| TEMPUR SEALY INTERNATIONAL INC | 125,000 | 125,105 | 125,625 | 6/15/2026 | 5.50% | 125,000 |

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|---|---|---|---|---|---|---|
| **CORPORATE DEBT** | | | | | | |
| TENET HEALTHCARE CORP | 375,000 | 393,281 | 392,813 | 10/1/2020 | 6.00% | |
| TENET HEALTHCARE CORP | 953,000 | 994,010 | 899,156 | 4/1/2022 | 8.13% | |
| TENET HEALTHCARE CORP | 143,000 | 143,330 | 126,198 | 6/15/2023 | 6.75% | 143,000 |
| TERRAFORM GLOBAL OPERATIN 144A | 325,000 | 320,206 | 346,938 | 8/15/2022 | VAR | |
| TESORO LOGISTICS LP / TESORO L | 170,000 | 171,500 | 181,900 | 5/1/2024 | 6.38% | |
| TEVA PHARMACEUTICAL FINANCE CO | 6,000 | 6,301 | 6,698 | 2/1/2036 | 6.15% | 6,000 |
| TEXAS EASTERN TRANSMISSION LP | 90,000 | 109,369 | 109,912 | 7/15/2032 | 7.00% | |
| TEXAS HEALTH RESOURCES | 140,000 | 140,000 | 139,972 | 11/15/2055 | 4.33% | |
| THERMASYS (4/12) TL | 467,949 | 469,119 | 397,171 | 5/3/2019 | —% | |
| TIME WARNER INC | 735,000 | 732,170 | 730,825 | 2/15/2027 | 3.80% | |
| TIME WARNER INC | 9,000 | 8,884 | 10,501 | 3/29/2041 | 6.25% | |
| TIME WARNER INC | 22,000 | 21,861 | 23,264 | 10/15/2041 | 5.38% | |
| TJX COS INC/THE | 1,115,000 | 1,114,008 | 1,092,176 | 5/15/2023 | 2.50% | 123,000 |
| T-MOBILE USA INC | 345,000 | 360,525 | 355,350 | 4/28/2020 | 6.54% | |
| T-MOBILE USA INC | 305,000 | 320,250 | 318,344 | 4/28/2021 | 6.63% | |
| T-MOBILE USA INC | 476,000 | 493,124 | 497,420 | 4/28/2022 | 6.73% | |
| TOLEDO EDISON CO/THE | 85,000 | 105,270 | 100,321 | 5/15/2037 | 6.15% | |
| TORONTO-DOMINION BANK/THE | 315,000 | 315,000 | 315,120 | 5/2/2017 | VAR | |
| TORONTO-DOMINION BANK/THE | 495,000 | 493,253 | 493,807 | 4/30/2018 | 1.40% | |
| TOSCO CORP | 100,000 | 120,886 | 127,867 | 1/1/2027 | 7.80% | |
| TOSCO CORP | 30,000 | 40,132 | 41,104 | 2/15/2030 | 8.13% | |
| TOTAL CAPITAL INTERNATIONAL SA | 87,000 | 86,778 | 90,839 | 1/15/2024 | 3.70% | |
| TOYOTA MOTOR CREDIT CORP | 330,000 | 330,000 | 330,053 | 5/16/2017 | VAR | |
| TRANSCANADA PIPELINES LTD | 310,000 | 335,070 | 369,520 | 3/15/2036 | 5.85% | |
| TRANSCANADA PIPELINES LTD | 1,510,000 | 2,044,636 | 2,161,792 | 1/15/2039 | 7.63% | |
| TRANSCANADA PIPELINES LTD | 2,245,000 | 2,627,019 | 2,790,602 | 6/1/2040 | 6.10% | |
| TRANSCANADA PIPELINES LTD | 530,000 | 526,242 | 588,724 | 10/16/2043 | 5.00% | |
| TRAVELERS COS INC/THE | 785,000 | 784,984 | 848,766 | 8/1/2043 | 4.60% | 785,000 |
| TRAVELERS COS INC/THE | 261,000 | 259,183 | 246,280 | 5/15/2046 | 3.75% | |
| TRAVELERS PROPERTY CASUALTY CO | 200,000 | 254,774 | 262,674 | 4/15/2026 | 7.75% | |
| TRINITY ACQUISITION PLC | 690,000 | 689,497 | 737,624 | 8/15/2043 | 6.13% | |
| TRIUMPH GROUP 11/13 TL | 489,130 | 476,902 | 476,902 | | | |
| TRIUMPH GROUP INC | 523,000 | 469,094 | 487,698 | 6/1/2022 | 5.25% | 523,000 |
| TROJAN BATTERY 7/13 TL | 498,726 | 498,102 | 494,985 | | | |
| TRONOX FINANCE LLC | 215,000 | 199,843 | 201,025 | 8/15/2020 | 6.38% | 88,000 |
| TRONOX FINANCE LLC 144A | 300,000 | 300,000 | 279,750 | 3/15/2022 | 7.50% | |
| TRUGREEN 4/16 TL | 497,500 | 494,391 | 503,719 | | | |
| TYSON FOODS INC | 43,000 | 42,994 | 43,819 | 8/15/2034 | 4.88% | |
| UNION ELECTRIC CO | 1,350,000 | 1,321,399 | 1,330,020 | 9/15/2042 | 3.90% | 1,350,000 |

| Description of Investment Including Identity of, Issue, Maturity Date, Rate of Interest | Par Value | Cost | Fair Value | Maturity Date | Interest Rate | Par Value Restricted Under Lending Agreement |
|---|---|---|---|---|---|---|
| **CORPORATE DEBT** | | | | | | |
| UNION PACIFIC CORP | 52,000 | 51,939 | 53,871 | 6/15/2042 | 4.30% | |
| UNION PACIFIC CORP | 695,000 | 788,554 | 715,801 | 4/15/2043 | 4.25% | |
| UNION PACIFIC CORP | 1,280,000 | 1,260,442 | 1,289,024 | 1/15/2045 | 4.15% | |
| UNION PACIFIC CORP | 745,000 | 735,181 | 747,131 | 3/1/2046 | 4.05% | 745,000 |
| UNION PACIFIC CORP | 1,435,000 | 1,363,033 | 1,339,529 | 10/1/2051 | 3.80% | |
| UNITED AIRLINES 2013-1 CLASS A | 193,964 | 193,964 | 199,783 | 2/15/2027 | 4.30% | |
| UNITED AIRLINES 2014-1 CLASS B | 184,224 | 187,217 | 184,224 | 10/11/2023 | 4.75% | |
| UNITED AIRLINES 2016-1 CLASS A | 164,000 | 164,000 | 158,260 | 1/7/2030 | 3.10% | |
| UNITED CONTINENTAL HOLDINGS IN | 825,000 | 868,350 | 862,125 | 6/1/2018 | 6.38% | |
| UNITED OVERSEAS DISC | 1,650,000 | 1,646,125 | 1,646,125 | 3/8/2017 | | |
| UNITED PARCEL SERVICE INC | 90,000 | 105,828 | 118,399 | 1/15/2038 | 6.20% | |
| UNITED PARCEL SERVICE OF AMERI | 250,000 | 353,941 | 353,648 | 4/1/2030 | STEP | |
| UNITED RENTALS NORTH AMERICA I | 1,588,000 | 1,706,981 | 1,671,370 | 4/15/2022 | 7.63% | 245,000 |
| UNITED RENTALS NORTH AMERICA I | 87,000 | 78,083 | 88,740 | 7/15/2025 | 5.50% | 87,000 |
| UNITED RENTALS NORTH AMERICA I | 182,000 | 182,000 | 180,635 | 5/15/2027 | 5.50% | 182,000 |
| UNITED SITE 8/16 COV-LITE | 64,103 | 63,782 | 64,263 | | DELAYED TL | |
| UNITED SITE 8/16 COV-LITE TL | 435,897 | 433,718 | 436,442 | | | |
| UNITED SITE 8/16 COV-LITE TL | 434,808 | 432,634 | 435,895 | | | |
| UNITED TECHNOLOGIES CORP | 4,200,000 | 4,178,997 | 4,316,928 | 6/1/2022 | 3.10% | |
| UNITED TECHNOLOGIES CORP | 120,000 | 146,504 | 166,926 | 9/15/2029 | 7.50% | |
| UNITED TECHNOLOGIES CORP | 1,850,000 | 2,107,705 | 2,164,870 | 5/1/2035 | 5.40% | |
| UNITED TECHNOLOGIES CORP | 425,000 | 452,825 | 540,638 | 7/15/2038 | 6.13% | |
| UNITED TECHNOLOGIES CORP | 595,000 | 617,451 | 727,322 | 4/15/2040 | 5.70% | 46,000 |
| UNITED TECHNOLOGIES CORP | 2,345,000 | 2,484,752 | 2,510,088 | 6/1/2042 | 4.50% | |
| UNITEDHEALTH GROUP INC | 280,000 | 279,966 | 305,211 | 7/15/2035 | 4.63% | |
| UNITEDHEALTH GROUP INC | 155,000 | 211,161 | 202,749 | 11/15/2037 | 6.63% | |
| UNITEDHEALTH GROUP INC | 875,000 | 1,103,619 | 1,190,700 | 2/15/2038 | 6.88% | |
| UNITEDHEALTH GROUP INC | 1,500,000 | 1,732,947 | 1,871,730 | 2/15/2041 | 5.95% | |
| UNITEDHEALTH GROUP INC | 117,000 | 115,540 | 123,570 | 11/15/2041 | 4.63% | |
| UNITEDHEALTH GROUP INC | 112,000 | 109,458 | 109,072 | 10/15/2042 | 3.95% | |
| UNITEDHEALTH GROUP INC | 1,770,000 | 1,711,396 | 1,806,320 | 3/15/2043 | 4.25% | |
| UNITEDHEALTH GROUP INC | 945,000 | 937,941 | 955,868 | 1/15/2047 | 4.20% | |
| UNITI GROUP INC / CSL CAP 144A | 208,000 | 208,690 | 210,080 | 12/15/2024 | 7.13% | |
| UNITI GROUP INC / CSL CAPITAL | 671,000 | 701,563 | 711,260 | 10/15/2023 | 8.25% | |
| UNITYMEDIA GMBH 144A | 225,000 | 225,000 | 231,188 | 1/15/2025 | 6.13% | 205,000 |
| UNIVERSAL HEALTH SERVICES 144A | 222,000 | 223,598 | 224,775 | 8/1/2022 | 4.75% | |
| UNIVERSAL SERVICES 7/15 | 793,985 | 779,346 | 796,716 | | COV-LITE TL | |
| UNIVISION COMMUNICATIONS 144A | 1,800,000 | 1,888,249 | 1,890,000 | 9/15/2022 | 6.75% | 1,552,520 |
| UPCB FINANCE IV LTD 144A | 600,000 | 571,500 | 604,500 | 1/15/2025 | 5.38% | |

| Description of Investment Including Identity of, Issue, Maturity Date, Rate of Interest | Par Value | Cost | Fair Value | Maturity Date | Interest Rate | Par Value Restricted Under Lending Agreement |
|---|---|---|---|---|---|---|
| **CORPORATE DEBT** | | | | | | |
| US AIRWAYS 2012-2 CLASS B PASS | 143,957 | 153,674 | 156,553 | 12/3/2022 | 6.75% | |
| US BANCORP | 220,000 | 219,303 | 221,305 | 7/15/2022 | 2.95% | |
| US BANCORP | 345,000 | 344,627 | 358,690 | 1/30/2024 | 3.70% | |
| US BANK NA/CINCINNATI OH | 465,000 | 465,000 | 466,139 | 4/26/2019 | VAR | |
| US LBM 8/15 COV-LITE TL | 498,737 | 497,491 | 493,999 | | | |
| US SECURITY 7/16 COV-LITE TL | 498,750 | 493,763 | 500,620 | | | |
| UTILITY SERVICES 11/15 TLB | 491,172 | 489,944 | 491,786 | | | |
| VALEANT 3/15 F1 TLB | 374,353 | 372,481 | 374,424 | | | |
| VALEANT PHARMACEUTICALS I 144A | 185,000 | 193,325 | 159,448 | 10/1/2020 | 7.00% | |
| VALEANT PHARMACEUTICALS I 144A | 296,000 | 303,678 | 254,282 | 10/15/2020 | 6.38% | 296,000 |
| VALEANT PHARMACEUTICALS I 144A | 92,000 | 99,512 | 77,970 | 7/15/2021 | 7.50% | |
| VALEANT PHARMACEUTICALS I 144A | 575,000 | 514,625 | 434,125 | 5/15/2023 | 5.88% | 575,000 |
| VALERO ENERGY CORP | 75,000 | 98,065 | 114,702 | 3/15/2039 | 10.50% | |
| VARSITY BRANDS 12/14 COV-LITE | 989,899 | 988,662 | 1,003,263 | | TLB | |
| VENTAS REALTY LP | 690,000 | 684,604 | 705,394 | 1/15/2026 | 4.13% | |
| VENTAS REALTY LP | 24,000 | 23,880 | 22,533 | 2/1/2045 | 4.38% | 24,000 |
| VEREIT OPERATING PARTNERSHIP L | 150,000 | 150,656 | 152,250 | 6/1/2021 | 4.13% | |
| VERIZON COMMUNICATIONS INC | 375,000 | 500,224 | 430,718 | 4/1/2041 | 6.00% | 165,000 |
| VERIZON COMMUNICATIONS INC | 640,000 | 622,601 | 648,506 | 8/21/2046 | 4.86% | |
| VERIZON COMMUNICATIONS INC | 797,000 | 647,251 | 764,251 | 9/15/2048 | 4.52% | |
| VERTIV 11/16 COV-LITE TL | 450,000 | 436,500 | 436,500 | | | |
| VIACOM INC | 20,000 | 19,613 | 16,580 | 2/27/2042 | 4.50% | |
| VIACOM INC | 518,000 | 390,800 | 412,618 | 3/15/2043 | 4.38% | |
| VIKING CRUISES LTD 144A | 1,005,000 | 977,050 | 1,042,688 | 10/15/2022 | 8.50% | |
| VIKING CRUISES LTD 144A | 199,000 | 199,000 | 185,070 | 5/15/2025 | 6.25% | |
| VIRGIN MEDIA FINANCE PLC 144A | 300,000 | 315,000 | 311,625 | 4/15/2023 | 6.38% | |
| VIRGIN MEDIA FINANCE PLC 144A | 500,000 | 466,250 | 501,250 | 1/15/2025 | 5.75% | 500,000 |
| VIRGIN MEDIA SECURED FINA 144A | 325,000 | 313,625 | 320,938 | 1/15/2026 | 5.25% | 250,000 |
| VIRGIN MEDIA SECURED FINA 144A | 200,000 | 200,000 | 199,500 | 8/15/2026 | 5.50% | |
| VIRGINIA ELECTRIC & POWER CO | 32,000 | 31,935 | 32,885 | 2/15/2024 | 3.45% | |
| VIRGINIA ELECTRIC & POWER CO | 950,000 | 949,915 | 943,170 | 1/15/2026 | 3.15% | |
| VIRGINIA ELECTRIC & POWER CO | 423,000 | 508,723 | 523,395 | 5/15/2037 | 6.00% | |
| VIRGINIA ELECTRIC & POWER CO | 150,000 | 203,039 | 193,197 | 11/30/2037 | 6.35% | |
| VIRGINIA ELECTRIC & POWER CO | 715,000 | 1,124,842 | 1,138,166 | 11/15/2038 | 8.88% | |
| VIRGINIA ELECTRIC & POWER CO | 1,525,000 | 1,524,268 | 1,655,510 | 8/15/2043 | 4.65% | |
| VIRGINIA ELECTRIC & POWER CO | 2,362,000 | 2,498,152 | 2,479,793 | 2/15/2044 | 4.45% | |
| VISA INC | 285,000 | 284,849 | 284,960 | 12/14/2017 | 1.20% | 285,000 |
| VISA INC | 2,595,000 | 2,620,486 | 2,739,048 | 12/14/2045 | 4.30% | |
| W/S PACKAGING 8/13 TLB | 199,461 | 183,504 | 181,510 | | | |

| Description of Investment Including Identity of, Issue, Maturity Date, Rate of Interest | Par Value | Cost | Fair Value | Maturity Date | Interest Rate | Par Value Restricted Under Lending Agreement |
|---|---|---|---|---|---|---|
| **CORPORATE DEBT** | | | | | | |
| WACHOVIA CORP | 335,000 | 374,440 | 416,428 | 8/1/2026 | STEP | |
| WALGREEN CO | 72,000 | 71,418 | 69,511 | 9/15/2042 | 4.40% | |
| WALGREENS BOOTS ALLIANCE INC | 110,000 | 109,269 | 110,688 | 11/18/2034 | 4.50% | |
| WALGREENS BOOTS ALLIANCE INC | 190,000 | 186,802 | 195,284 | 11/18/2044 | 4.80% | |
| WAL-MART STORES INC | 370,000 | 416,150 | 388,045 | 2/15/2018 | 5.80% | |
| WAL-MART STORES INC | 520,000 | 649,516 | 750,901 | 2/15/2030 | 7.55% | |
| WAL-MART STORES INC | 2,725,000 | 3,411,240 | 3,692,947 | 8/15/2037 | 6.50% | |
| WAL-MART STORES INC | 3,980,000 | 5,155,122 | 5,246,396 | 4/15/2038 | 6.20% | |
| WAL-MART STORES INC | 137,000 | 161,371 | 157,669 | 10/25/2040 | 5.00% | |
| WAL-MART STORES INC | 575,000 | 563,983 | 715,070 | 4/15/2041 | 5.63% | |
| WAL-MART STORES INC | 5,000,000 | 4,627,800 | 5,022,850 | 4/11/2043 | 4.00% | |
| WALT DISNEY CO/THE | 1,175,000 | 1,175,000 | 1,177,844 | 1/8/2019 | VAR | |
| WALT DISNEY CO/THE | 87,000 | 85,170 | 78,325 | 7/30/2026 | 1.85% | 87,000 |
| WALT DISNEY CO/THE | 330,000 | 366,808 | 350,199 | 8/16/2041 | 4.38% | |
| WALT DISNEY CO/THE | 67,000 | 66,519 | 64,402 | 12/1/2042 | 3.70% | |
| WALT DISNEY CO/THE | 1,048,000 | 1,046,208 | 1,083,475 | 6/1/2044 | 4.13% | 985,000 |
| WALT DISNEY CO/THE | 94,000 | 90,439 | 79,943 | 7/30/2046 | 3.00% | 94,000 |
| WARNER MUSIC 10/16 COV-LITE | 250,000 | 248,750 | 249,765 | 10/20/2023 | —% | |
| WASTE MANAGEMENT INC | 36,000 | 35,940 | 35,791 | 3/1/2035 | 3.90% | |
| WASTEQUIP 8/13 TL | 1,511,954 | 1,517,089 | 1,510,699 | | | |
| WEA FINANCE LLC / WESTFIE 144A | 810,000 | 807,432 | 800,661 | 9/17/2044 | 4.75% | |
| WEATHERFORD INTERNATIONAL LLC | 163,000 | 119,930 | 133,660 | 6/15/2037 | 6.80% | 163,000 |
| WEATHERFORD INTERNATIONAL LTD | 237,000 | 170,509 | 189,600 | 9/15/2040 | 6.75% | 137,000 |
| WELLS FARGO & CO | 1,900,000 | 1,918,411 | 1,954,815 | 3/8/2022 | 3.50% | |
| WELLS FARGO & CO | 2,885,000 | 2,871,990 | 2,985,167 | 8/15/2023 | 4.13% | |
| WELLS FARGO & CO | 340,000 | 339,082 | 336,515 | 9/9/2024 | 3.30% | 79,000 |
| WELLS FARGO & CO | 455,000 | 454,204 | 454,245 | 9/29/2025 | 3.55% | |
| WELLS FARGO & CO | 500,000 | 498,845 | 476,200 | 10/23/2026 | 3.00% | |
| WELLS FARGO & CO | 1,217,000 | 1,212,375 | 1,251,770 | 7/22/2027 | 4.30% | |
| WELLS FARGO & CO | 100,000 | 92,449 | 113,616 | 2/7/2035 | 5.38% | |
| WELLS FARGO & CO | 3,747,000 | 3,895,481 | 4,135,377 | 11/2/2043 | 5.38% | |
| WELLS FARGO & CO | 365,000 | 384,761 | 413,560 | 1/15/2044 | 5.61% | |
| WELLS FARGO & CO | 500,000 | 515,985 | 492,115 | 11/4/2044 | 4.65% | |
| WELLS FARGO & CO | 100,000 | 92,595 | 94,851 | 5/1/2045 | 3.90% | 100,000 |
| WELLS FARGO & CO | 849,000 | 842,531 | 872,025 | 11/17/2045 | 4.90% | |
| WELLS FARGO & CO | 1,620,000 | 1,619,458 | 1,550,421 | 6/14/2046 | 4.40% | |
| WELLS FARGO & CO | 915,000 | 913,262 | 928,597 | 12/7/2046 | 4.75% | 551,999 |
| WELLS FARGO BANK NA | 570,000 | 570,000 | 572,776 | 1/22/2018 | VAR | 570,000 |
| WELLS FARGO BANK NA | 845,000 | 845,000 | 845,161 | 11/28/2018 | VAR | |

FORM 5500, SCHEDULE H, PART IV, LINE 4i SCHEDULE OF ASSETS (HELD AT END OF YEAR)
AS OF DECEMBER 31, 2016

| Description of Investment Including Identity of, Issue, Maturity Date, Rate of Interest | Par Value | Cost | Fair Value | Maturity Date | Interest Rate | Par Value Restricted Under Lending Agreement |
|---|---|---|---|---|---|---|
| **CORPORATE DEBT** | | | | | | |
| WELLS FARGO BANK NA | 1,500,000 | 1,843,179 | 1,908,075 | 1/15/2038 | 6.60% | |
| WESTERN DIGITAL CORP 144A | 246,000 | 246,000 | 270,600 | 4/1/2023 | 7.38% | 246,000 |
| WESTERN DIGITAL CORP 144A | 417,000 | 417,000 | 493,103 | 4/1/2024 | 10.50% | 77,000 |
| WESTERN GAS PARTNERS LP | 800,000 | 824,041 | 823,968 | 4/1/2044 | 5.45% | |
| WESTERN GENERATION 11/16 TLB | 199,500 | 197,505 | 200,996 | | | |
| WESTPAC BANKING CORP | 650,000 | 650,000 | 650,670 | 12/1/2017 | VAR | 277,759 |
| WESTPAC BANKING CORP | 120,000 | 119,850 | 120,637 | 7/30/2018 | VAR | |
| WESTPAC BANKING DISC | 1,050,000 | 1,042,441 | 1,042,441 | 7/18/2017 | | |
| WHEELS SPV 2 LLC 1A A2 144A | 27,243 | 27,241 | 27,226 | 3/20/2023 | 0.84% | |
| WHITING PETROLEUM CORP | 402,000 | 350,928 | 400,328 | 3/15/2021 | 5.75% | 402,000 |
| WIND ACQUISITION FINANCE 144A | 362,000 | 363,810 | 364,715 | 7/15/2020 | 4.75% | |
| WIND ACQUISITION FINANCE 144A | 1,150,000 | 1,115,500 | 1,196,000 | 4/23/2021 | 7.38% | |
| WINDSTREAM SERVICES LLC | 318,000 | 305,374 | 326,904 | 10/1/2021 | 7.75% | 318,000 |
| WINDSTREAM SERVICES LLC | 165,000 | 159,019 | 158,813 | 4/1/2023 | 7.50% | |
| WINDSTREAM SERVICES LLC | 141,000 | 126,548 | 125,843 | 8/1/2023 | 6.38% | 141,000 |
| WISCONSIN POWER & LIGHT CO | 75,000 | 86,326 | 97,562 | 8/15/2037 | 6.38% | |
| WISCONSIN PUBLIC SERVICE CORP | 1,125,000 | 1,125,000 | 1,242,383 | 11/1/2044 | 4.75% | |
| WISE METALS GROUP LLC / W 144A | 311,000 | 291,025 | 323,440 | 12/15/2018 | 8.75% | |
| WPX ENERGY INC | 365,000 | 358,036 | 407,888 | 8/1/2023 | 8.25% | |
| WTG HOLDINGS 12/13 COV-LITE TL | 970,000 | 971,213 | 975,461 | | | |
| WW GRAINGER INC | 250,000 | 277,473 | 267,660 | 6/15/2045 | 4.60% | |
| WW GRAINGER INC | 500,000 | 497,320 | 468,270 | 5/15/2046 | 3.75% | 72,000 |
| WYETH LLC | 60,000 | 65,502 | 75,507 | 4/1/2037 | 5.95% | |
| XCEL ENERGY INC | 11,000 | 10,974 | 11,721 | 9/15/2041 | 4.80% | |
| XERIUM TECHNOLOGIES INC 144A | 259,000 | 255,219 | 258,353 | 8/15/2021 | 9.50% | |
| XTO ENERGY INC | 100,000 | 134,083 | 136,204 | 8/1/2037 | 6.75% | |
| ZIGGO SECURED FINANCE BV 144A | 1,004,000 | 998,375 | 978,699 | 1/15/2027 | 5.50% | |
| ZIMMER BIOMET HOLDINGS INC | 115,000 | 114,243 | 107,238 | 8/15/2035 | 4.25% | |
| **TOTAL CORPORATE DEBT** | | $ 783,084,414 | $ 806,404,106 | | | 16,205,000 |
| | | | | | | |
| **OTHER INVESTEMENTS** | | | | | | |
| ALAMEDA CNTY CA JT PWRS AUTH L | 135,000 | $ 198,400 | $ 185,174 | 12/1/2044 | 7.05% | |
| AMERICAN MUNI PWR-OHIO INC OHR | 240,000 | 245,143 | 332,940 | 2/15/2050 | 7.50% | |
| CALIFORNIA ST | 330,000 | 426,527 | 466,089 | 10/1/2039 | 7.30% | |
| CITIBANK NY ST TRI REPO | 818,394 | 818,394 | 818,394 | 1/3/2017 | 0.51% | |
| CITIGROUP GLOBAL TRI REPO | 720,825 | 720,825 | 720,825 | 1/3/2017 | 0.51% | |
| CREDIT AGRICOLE TRI REPO | 218,585 | 218,585 | 218,585 | 1/3/2017 | 0.51% | |
| DEUTSCHE BK FINL TRI REPO | 2,070,151 | 2,070,151 | 2,070,151 | 1/3/2017 | 0.45% | |
| DIST OF COLUMBIA WTR & SWR AUT | 91,000 | 91,000 | 91,345 | 10/1/2040 | 4.81% | |

| Description of Investment Including Identity of, Issue, Maturity Date, Rate of Interest | Par Value | Cost | Fair Value | Maturity Date | Interest Rate | Par Value Restricted Under Lending Agreement |
|---|---|---|---|---|---|---|
| **OTHER INVESTMENTS** | | | | | | |
| LOS ANGELES CA DEPT OF ARPTS | 105,000 | 116,538 | 134,475 | 5/15/2039 | 6.58% | |
| MERRILL LYNCH TRI REPO | 1,189,118 | 1,189,118 | 1,189,118 | 1/3/2017 | 0.50% | |
| MEXICO GOVERNMENT INTERNATIONA | 570,000 | 548,813 | 525,825 | 10/12/2039 | 5.75% | |
| MEXICO GOVERNMENT INTERNATIONA | 270,000 | 266,109 | 245,511 | 3/8/2044 | 4.75% | |
| MEXICO GOVERNMENT INTERNATIONA | 354,000 | 352,131 | 361,965 | 1/21/2045 | 5.55% | |
| NEW YORK ST DORM AUTH ST PERSO | 75,000 | 71,840 | 87,196 | 3/15/2033 | 5.29% | |
| NEW YORK ST DORM AUTH ST PERSO | 160,000 | 151,566 | 193,494 | 3/15/2040 | 5.39% | |
| OHIO ST UNIV | 618,000 | 621,775 | 595,511 | 6/1/2111 | 4.80% | |
| OHIO UNIV GEN RECPTS ATHENS | 300,000 | 300,000 | 310,158 | 12/1/2114 | 5.59% | |
| PORT AUTH OF NEW YORK & NEW JE | 95,000 | 99,483 | 119,001 | 12/1/2029 | 6.04% | |
| PORT AUTH OF NEW YORK & NEW JE | 355,000 | 351,713 | 427,818 | 11/1/2040 | 5.65% | |
| PORT AUTH OF NEW YORK & NEW JE | 25,000 | 30,522 | 30,168 | 11/1/2040 | 5.65% | |
| PORT AUTH OF NEW YORK & NEW JE | 635,000 | 635,000 | 708,800 | 8/1/2046 | 4.96% | |
| PORT AUTH OF NEW YORK & NEW JE | 110,000 | 110,000 | 110,823 | 10/1/2062 | 4.46% | |
| PROVINCE OF QUEBEC CANADA | 170,000 | 212,497 | 211,002 | 1/30/2026 | 6.35% | |
| RBS SECURITIES TRI REPO | 6,710,545 | 6,710,545 | 6,710,545 | 1/3/2017 | | |
| REPUBLIC OF POLAND GOVERNMENT | 108,000 | 107,130 | 110,458 | 1/22/2024 | 4.00% | |
| SOCIETE GENERALE TRI REPO | 2,019,345 | 2,019,345 | 2,019,345 | 1/3/2017 | 0.50% | |
| UNIV OF CALIFORNIA CA REVENUES | 85,000 | 90,980 | 81,377 | 5/15/2039 | 4.86% | |
| UNIV OF CALIFORNIA CA REVENUES | 95,000 | 95,992 | 90,586 | 5/15/2115 | 4.77% | |
| US 10 YR TREAS NTS FUTURE(CBT) | 14 | — | 2,625 | | EXP | |
| US ULTRA BOND (CBT) | 49 | — | 128,625 | | EXP | |
| **TOTAL OTHER INVESTMENTS** | | $ 18,870,122 | $ 19,297,929 | | | |
| **INTEREST-BEARING CASH** | | | | | | |
| AUD (AUSTRALIAN DOLLARS) | | $ — | $ — | | | |
| BANK OF TOKYO TD | 4,115,895 | 4,115,895 | 4,115,895 | 1/3/2017 | 0.55% | |
| BANK OF TOKYO TD | 1,645,905 | 1,645,905 | 1,645,905 | 1/3/2017 | 0.55% | |
| BRL (BRAZILIAN REAL) | 2,127 | 624 | 654 | | | |
| CAD (CANADIAN DOLLARS) | 14,498 | 10,811 | 10,811 | | | |
| CHF (SWISS FRANC) | 67 | 66 | 66 | | | |
| EUR (EURO) | 100,065 | 106,134 | 105,543 | | | |
| GBP (GREAT BRITISH POUNDS) | (13,070) | (16,597) | (16,150) | | | |
| HKD (HONG KONG DOLLARS) | 31,169 | 4,019 | 4,020 | | | |
| ICAP CAPITAL MKT TD | 3,975,061 | 3,975,061 | 3,975,061 | 1/3/2017 | 0.50% | |
| ICAP CAPITAL MKT TD | 1,899,177 | 1,899,177 | 1,899,177 | 1/3/2017 | 0.51% | |
| JPY (JAPANESE YEN) | (2,609) | (22) | (22) | | | |
| KRW (SOUTH KOREAN WON) | 11 | — | — | | | |

| Description of Investment Including Identity of, Issue, Maturity Date, Rate of Interest | Par Value | Cost | Fair Value | Maturity Date | Interest Rate | Par Value Restricted Under Lending Agreement |
|---|---|---|---|---|---|---|
| **INTEREST BEARING CASH** | | | | | | |
| LUMMIS (J M) TD | 477,905 | 477,905 | 477,905 | 1/3/2017 | 0.51% | |
| MXN (MEXICAN PESO) | 296,700 | 17,434 | 14,402 | | | |
| NORDEA BK FINLAND PLC C/D | 440,000 | 440,000 | 440,000 | 4/26/2017 | VAR | |
| NZD (NEW ZEALAND DOLLAR) | 11,104 | 7,910 | 7,743 | | | |
| SEK (SWEDISH KRONA) | — | — | — | | | |
| TWD (TAIWAN DOLLAR) | 191,649 | 6,100 | 5,946 | | | |
| **TOTAL INTEREST-BEARING CASH** | | $ 12,690,422 | $ 12,686,956 | | | |
| **INSURANCE COMPANY GENERAL** | | | | | | |
| PRUDENTIAL IPG GR2385 GENERAL ACCOUNT | | $ 951,112 | $ 951,112 | | | |
| PRUDENTIAL IPG GR1835 GENERAL ACCOUNT | | 1,733,209 | 1,733,209 | | | |
| **TOTAL INSURANCE COMPANY GENERAL** | | $ 2,684,321 | $ 2,684,321 | | | |
| **TOTAL INVESTMENTS AT FAIR VALUE** | | $ 2,474,247,683 | $ 2,950,731,272 | | | |

FORM 5500, SCHEDULE H, PART IV, LINE 4i SCHEDULE OF ASSETS
(ACQUIRED AND DISPOSED OF WITHIN THE YEAR) FOR THE YEAR ENDED DECEMBER 31, 2016

| IDENTITY OF ISSUE, BORROWER, LESSOR, OR SIMILAR PARTY | DESCRIPTION OF INVESTMENT, INCLUDING MATURITY DATE, RATE OF INTEREST, COLLATERAL, PAR OR MATURITY VALUE | COST OF ACQUISITIONS | PROCEEDS OF DISPOSITIONS |
|---|---|---|---|
| ADIENT GLOBAL HOLDINGS LT 144A | 4.875% 08/15/2026 DD 08/19/16 | (200,000) | 203,250 |
| ALBERTSONS COS LLC / SAFE 144A | 6.625% 06/15/2024 DD 05/31/16 | (331,900) | 327,868 |
| AMC ENTERTAINMENT HOLDING 144A | 5.875% 11/15/2026 DD 11/08/16 | (85,000) | 85,425 |
| AMGEN INC 144A | 4.563% 06/15/2048 DD 06/14/16 | (1,301,112) | 1,225,785 |
| AMN HEALTHCARE INC | 5.125% 10/01/2024 DD 10/03/16 | (21,000) | 21,184 |
| ARAMARK SERVICES INC | 5.750% 03/15/2020 DD 09/15/13 | (258,125) | 258,150 |
| AUTOBAHN FDG CO DISC | 03/07/2016 | (1,449,501) | 1,449,500 |
| AVAGO 8/16 COV-LITE TLB | | (667,972) | 677,249 |
| AVIS BUDGET CAR RENTAL LL 144A | 6.375% 04/01/2024 DD 03/29/16 | (92,000) | 92,230 |
| BANCO ABC BRASIL SA | | — | 528 |
| BANCO POPOLARE SC | | (268,473) | 165,494 |
| BANK NOVA SCOTIA DISC | 03/17/2017 | (595,320) | 595,320 |
| BARCLAYS BANK PLC TRI REPO | 0.250% 11/30/2016 DD 11/29/16 | (1,599,104) | 1,599,104 |
| BARCLAYS BANK PLC TRI REPO | 0.260% 12/08/2016 DD 12/07/16 | (235,966) | 235,966 |
| BARCLAYS BANK PLC TRI REPO | 0.260% 12/07/2016 DD 12/06/16 | (219,689) | 219,689 |
| BARCLAYS BANK PLC TRI REPO | 0.500% 12/21/2016 DD 12/20/16 | (60,434) | 60,434 |
| BARCLAYS BANK PLC TRI REPO | 0.290% 11/16/2016 DD 11/15/16 | (119,903) | 119,903 |
| BARCLAYS BANK PLC TRI REPO | 0.290% 11/15/2016 DD 11/14/16 | (375,496) | 375,496 |
| BARCLAYS BANK PLC TRI REPO | 0.280% 11/17/2016 DD 11/16/16 | (241,392) | 241,392 |
| BARCLAYS BANK PLC TRI REPO | 0.250% 11/22/2016 DD 11/21/16 | (105,755) | 105,755 |
| BARCLAYS BANK PLC TRI REPO | 0.260% 11/25/2016 DD 11/23/16 | (1,659,926) | 1,659,926 |
| BARCLAYS BANK PLC TRI REPO | 0.250% 11/23/2016 DD 11/22/16 | (552,841) | 552,841 |
| BARCLAYS BANK PLC TRI REPO | 0.260% 11/28/2016 DD 11/25/16 | (710,527) | 710,527 |
| BARCLAYS BANK PLC TRI REPO | 0.260% 11/29/2016 DD 11/28/16 | (1,480,863) | 1,480,863 |
| BARCLAYS BANK PLC TRI REPO | 0.500% 12/22/2016 DD 12/21/16 | (28,530) | 28,530 |
| BARCLAYS BANK PLC TRI REPO | 0.520% 12/28/2016 DD 12/27/16 | (126,412) | 126,412 |
| BARTON CAP CORP DISC | 07/06/2016 | (698,938) | 698,938 |
| BARTON CAP CORP DISC | 11/07/2016 | (413,909) | 414,149 |
| BASF AKTIENGESELL DISC | 10/12/2016 | (1,489,770) | 1,489,770 |
| BMW US CAPITAL LLC 144A | 2.000% 04/11/2021 DD 04/11/16 | (718,193) | 716,419 |
| BNP PARIBAS CAT 1 REPO | 0.250% 03/23/2016 DD 03/22/16 | (185,187) | 185,187 |
| BNP PARIBAS CAT 1 REPO | 0.300% 03/18/2016 DD 03/17/16 | (147,204) | 147,204 |
| BNP PARIBAS CAT 1 REPO | 0.280% 03/21/2016 DD 03/18/16 | (152,074) | 152,074 |
| BNP PARIBAS CAT 1 REPO | 0.300% 03/29/2016 DD 03/28/16 | (132,604) | 132,604 |
| BNP PARIBAS CAT 1 REPO | 0.270% 05/05/2016 DD 05/04/16 | (57,874) | 57,874 |
| BNP PARIBAS CAT 1 REPO | 0.280% 05/18/2016 DD 05/17/16 | (25,866) | 25,866 |
| BNP PARIBAS CAT 1 REPO | 0.320% 01/26/2016 DD 01/25/16 | (204,388) | 204,388 |
| BNP PARIBAS CAT 1 REPO | 0.300% 01/27/2016 DD 01/26/16 | (436,904) | 436,904 |
| BNP PARIBAS CAT 1 REPO | 0.360% 01/25/2016 DD 01/22/16 | (249,623) | 249,623 |
| BNP PARIBAS CAT 1 REPO | 0.290% 02/02/2016 DD 02/01/16 | (216,361) | 216,361 |
| BNP PARIBAS CAT 1 REPO | 0.300% 01/28/2016 DD 01/27/16 | (140,930) | 140,930 |
| BNP PARIBAS CAT 1 REPO | 0.310% 02/09/2016 DD 02/08/16 | (154,306) | 154,306 |
| BNP PARIBAS CAT 1 REPO | 0.310% 02/03/2016 DD 02/02/16 | (111,897) | 111,897 |

FORM 5500, SCHEDULE H, PART IV, LINE 4i SCHEDULE OF ASSETS
(ACQUIRED AND DISPOSED OF WITHIN THE YEAR) FOR THE YEAR ENDED DECEMBER 31, 2016

| IDENTITY OF ISSUE, BORROWER, LESSOR, OR SIMILAR PARTY | DESCRIPTION OF INVESTMENT, INCLUDING MATURITY DATE, RATE OF INTEREST, COLLATERAL, PAR OR MATURITY VALUE | COST OF ACQUISITIONS | PROCEEDS OF DISPOSITIONS |
|---|---|---|---|
| BNP PARIBAS CAT 1 REPO | 0.310% 02/08/2016 DD 02/05/16 | (160,915) | 160,915 |
| BNP PARIBAS CAT 1 REPO | 0.330% 02/25/2016 DD 02/24/16 | (127,710) | 127,710 |
| BNP PARIBAS CAT 1 REPO | 0.280% 02/29/2016 DD 02/26/16 | (105,840) | 105,840 |
| BNP PARIBAS CAT 1 REPO | 0.300% 03/01/2016 DD 02/29/16 | (112,622) | 112,622 |
| BNP PARIBAS CAT 1 REPO | 0.300% 03/17/2016 DD 03/16/16 | (112,579) | 112,579 |
| BNP PARIBAS CAT 1 REPO | 0.290% 03/15/2016 DD 03/14/16 | (153,735) | 153,735 |
| BNP PARIBAS CAT 1 REPO | 0.280% 06/07/2016 DD 06/06/16 | (56,872) | 56,872 |
| BNP PARIBAS CAT 1 REPO | 0.340% 07/05/2016 DD 07/01/16 | (332,880) | 332,880 |
| BNP PARIBAS CAT 1 REPO | 0.310% 07/06/2016 DD 07/05/16 | (120,423) | 120,423 |
| BNP PARIBAS CAT 1 REPO | 0.320% 07/07/2016 DD 07/06/16 | (110,479) | 110,479 |
| BNP PARIBAS CAT 1 REPO | 0.300% 07/13/2016 DD 07/12/16 | (31,689) | 31,689 |
| BNP PARIBAS CAT 1 REPO | 0.280% 07/21/2016 DD 07/20/16 | (4,550) | 4,550 |
| BNP PARIBAS CAT 1 REPO | 0.290% 07/22/2016 DD 07/21/16 | (121,694) | 121,694 |
| BNP PARIBAS CAT 1 REPO | 0.310% 10/11/2016 DD 10/07/16 | (57,211) | 57,211 |
| BNP PARIBAS CAT 1 REPO | 0.310% 10/17/2016 DD 10/14/16 | (141,085) | 141,085 |
| BNP PARIBAS CAT 1 REPO | 0.320% 10/18/2016 DD 10/17/16 | (142,252) | 142,252 |
| BNP PARIBAS CAT 1 REPO | 0.280% 10/19/2016 DD 10/18/16 | (311,133) | 311,133 |
| BNP PARIBAS CAT 1 REPO | 0.290% 10/31/2016 DD 10/28/16 | (230,993) | 230,993 |
| BNP PARIBAS CAT 1 REPO | 0.320% 11/01/2016 DD 10/31/16 | (426,255) | 426,255 |
| BNP PARIBAS CAT 1 REPO | 0.280% 11/03/2016 DD 11/02/16 | (159,432) | 159,432 |
| BNP PARIBAS CAT 1 REPO | 0.290% 11/02/2016 DD 11/01/16 | (329,047) | 329,047 |
| BNP PARIBAS CAT 1 REPO | 0.300% 11/07/2016 DD 11/04/16 | (106,051) | 106,051 |
| BNP PARIBAS DISC | 03/14/2017 | (1,589,840) | 1,589,839 |
| BNP PARIBAS TRI REPO | 0.280% 12/14/2016 DD 12/13/16 | (131,087) | 131,087 |
| BNP PARIBAS TRI REPO | 0.480% 12/21/2016 DD 12/20/16 | (106,050) | 106,050 |
| BNP PARIBAS TRI REPO | 0.280% 11/17/2016 DD 11/16/16 | (144,407) | 144,407 |
| BNP PARIBAS TRI REPO | 0.250% 11/25/2016 DD 11/23/16 | (106,656) | 106,656 |
| BNP PARIBAS TRI REPO | 0.240% 11/23/2016 DD 11/22/16 | (126,116) | 126,116 |
| BNP PARIBAS TRI REPO | 0.260% 11/28/2016 DD 11/25/16 | (224,948) | 224,948 |
| BNP PARIBAS TRI REPO | 0.250% 11/29/2016 DD 11/28/16 | (216,007) | 216,007 |
| BNP PARIBAS TRI REPO | 0.450% 12/22/2016 DD 12/21/16 | (120,524) | 120,524 |
| BOA CAT 1 REPO REPO | 0.270% 03/22/2016 DD 03/21/16 | (180,759) | 180,759 |
| BOA CAT 1 REPO REPO | 0.290% 01/06/2016 DD 01/05/16 | (4,090,949) | 4,090,949 |
| BOA CAT 1 REPO REPO | 0.290% 01/05/2016 DD 01/04/16 | (6,905,199) | 6,905,199 |
| BOA CAT 1 REPO REPO | 0.290% 01/12/2016 DD 01/11/16 | (2,990,984) | 2,990,984 |
| BOA CAT 1 REPO REPO | 0.290% 01/13/2016 DD 01/12/16 | (3,166,674) | 3,166,674 |
| BOA CAT 1 REPO REPO | 0.290% 01/07/2016 DD 01/06/16 | (9,531,318) | 9,531,318 |
| BOA CAT 1 REPO REPO | 0.280% 01/08/2016 DD 01/07/16 | (6,191,721) | 6,191,721 |
| BOA CAT 1 REPO REPO | 0.290% 01/11/2016 DD 01/08/16 | (4,157,182) | 4,157,182 |
| BOA CAT 1 REPO REPO | 0.290% 01/20/2016 DD 01/19/16 | (278,516) | 278,516 |
| BOA CAT 1 REPO REPO | 0.290% 01/14/2016 DD 01/13/16 | (2,570,095) | 2,570,095 |
| BOA CAT 1 REPO REPO | 0.290% 01/15/2016 DD 01/14/16 | (997,599) | 997,599 |
| BOA CAT 1 REPO REPO | 0.290% 01/19/2016 DD 01/15/16 | (524,069) | 524,069 |

FORM 5500, SCHEDULE H, PART IV, LINE 4i SCHEDULE OF ASSETS
(ACQUIRED AND DISPOSED OF WITHIN THE YEAR) FOR THE YEAR ENDED DECEMBER 31, 2016

| IDENTITY OF ISSUE, BORROWER, LESSOR, OR SIMILAR PARTY | DESCRIPTION OF INVESTMENT, INCLUDING MATURITY DATE, RATE OF INTEREST, COLLATERAL, PAR OR MATURITY VALUE | COST OF ACQUISITIONS | PROCEEDS OF DISPOSITIONS |
|---|---|---|---|
| BOA CAT 1 REPO REPO | 0.300% 01/26/2016 DD 01/25/16 | (131,148) | 131,148 |
| BOA CAT 1 REPO REPO | 0.320% 01/25/2016 DD 01/22/16 | (127,362) | 127,362 |
| BOA CAT 1 REPO REPO | 0.300% 02/02/2016 DD 02/01/16 | (229,034) | 229,034 |
| BOA CAT 1 REPO REPO | 0.290% 01/27/2016 DD 01/26/16 | (264,697) | 264,697 |
| BOA CAT 1 REPO REPO | 0.300% 02/03/2016 DD 02/02/16 | (121,407) | 121,407 |
| BOA CAT 1 REPO REPO | 0.310% 02/05/2016 DD 02/04/16 | (195,997) | 195,997 |
| BOA CAT 1 REPO REPO | 0.320% 02/12/2016 DD 02/11/16 | (121,158) | 121,158 |
| BOA CAT 1 REPO REPO | 0.300% 08/29/2016 DD 08/26/16 | (386,879) | 386,879 |
| BOA CAT 1 REPO REPO | 0.300% 09/09/2016 DD 09/08/16 | (725,781) | 725,781 |
| BOA CAT 1 REPO REPO | 0.320% 09/12/2016 DD 09/09/16 | (1,627,473) | 1,627,473 |
| BOA CAT 1 REPO REPO | 0.310% 09/13/2016 DD 09/12/16 | (940,292) | 940,292 |
| BOA CAT 1 REPO REPO | 0.310% 09/14/2016 DD 09/13/16 | (1,247,742) | 1,247,742 |
| BOA CAT 1 REPO REPO | 0.310% 09/15/2016 DD 09/14/16 | (1,231,717) | 1,231,717 |
| BOA CAT 1 REPO REPO | 0.320% 09/16/2016 DD 09/15/16 | (493,676) | 493,676 |
| BOA CAT 1 REPO REPO | 0.280% 09/22/2016 DD 09/21/16 | (734,575) | 734,575 |
| BOA CAT 1 REPO REPO | 0.280% 09/20/2016 DD 09/19/16 | (586,350) | 586,350 |
| BOA CAT 1 REPO REPO | 0.280% 09/21/2016 DD 09/20/16 | (228,560) | 228,560 |
| BOA CAT 1 REPO REPO | 0.290% 09/23/2016 DD 09/22/16 | (874,093) | 874,093 |
| BOA CAT 1 REPO REPO | 0.300% 09/26/2016 DD 09/23/16 | (918,689) | 918,689 |
| BOA CAT 1 REPO REPO | 0.300% 09/27/2016 DD 09/26/16 | (350,232) | 350,232 |
| BOA CAT 1 REPO REPO | 0.370% 09/28/2016 DD 09/27/16 | (488,719) | 488,719 |
| BOA CAT 1 REPO REPO | 0.380% 09/29/2016 DD 09/28/16 | (688,774) | 688,774 |
| BOA CAT 1 REPO REPO | 0.420% 09/30/2016 DD 09/29/16 | (567,291) | 567,291 |
| BOA CAT 1 REPO REPO | 0.280% 06/03/2016 DD 06/02/16 | (65,812) | 65,812 |
| BOA CAT 1 REPO REPO | 0.310% 06/14/2016 DD 06/13/16 | (25,906) | 25,906 |
| BOA CAT 1 REPO REPO | 0.320% 06/17/2016 DD 06/16/16 | (170,621) | 170,621 |
| BOA CAT 1 REPO REPO | 0.310% 06/21/2016 DD 06/20/16 | (256,817) | 256,817 |
| BOA CAT 1 REPO REPO | 0.340% 06/24/2016 DD 06/23/16 | (199,167) | 199,167 |
| BOA CAT 1 REPO REPO | 0.300% 06/22/2016 DD 06/21/16 | (185,370) | 185,370 |
| BOA CAT 1 REPO REPO | 0.320% 06/23/2016 DD 06/22/16 | (170,790) | 170,790 |
| BOA CAT 1 REPO REPO | 0.340% 07/05/2016 DD 07/01/16 | (732,187) | 732,187 |
| BOA CAT 1 REPO REPO | 0.310% 07/06/2016 DD 07/05/16 | (144,839) | 144,839 |
| BOA CAT 1 REPO REPO | 0.320% 07/07/2016 DD 07/06/16 | (104,169) | 104,169 |
| BOA CAT 1 REPO REPO | 0.300% 07/26/2016 DD 07/25/16 | (111,913) | 111,913 |
| BOA CAT 1 REPO REPO | 0.300% 07/28/2016 DD 07/27/16 | (156,027) | 156,027 |
| BOA CAT 1 REPO REPO | 0.290% 07/27/2016 DD 07/26/16 | (206,228) | 206,228 |
| BOA CAT 1 REPO REPO | 0.300% 07/29/2016 DD 07/28/16 | (137,051) | 137,051 |
| BOA CAT 1 REPO REPO | 0.330% 08/05/2016 DD 08/04/16 | (111,270) | 111,270 |
| BOA CAT 1 REPO REPO | 0.330% 08/08/2016 DD 08/05/16 | (105,130) | 105,130 |
| BOA CAT 1 REPO REPO | 0.320% 08/15/2016 DD 08/12/16 | (3,329,330) | 3,329,330 |
| BOA CAT 1 REPO REPO | 0.310% 08/11/2016 DD 08/10/16 | (102,052) | 102,052 |
| BOA CAT 1 REPO REPO | 0.330% 08/16/2016 DD 08/15/16 | (1,111,017) | 1,111,017 |
| BOA CAT 1 REPO REPO | 0.320% 08/17/2016 DD 08/16/16 | (1,699,285) | 1,699,285 |

FORM 5500, SCHEDULE H, PART IV, LINE 4i SCHEDULE OF ASSETS
(ACQUIRED AND DISPOSED OF WITHIN THE YEAR) FOR THE YEAR ENDED DECEMBER 31, 2016

| IDENTITY OF ISSUE, BORROWER, LESSOR, OR SIMILAR PARTY | DESCRIPTION OF INVESTMENT, INCLUDING MATURITY DATE, RATE OF INTEREST, COLLATERAL, PAR OR MATURITY VALUE | COST OF ACQUISITIONS | PROCEEDS OF DISPOSITIONS |
|---|---|---|---|
| BOA CAT 1 REPO REPO | 0.290% 08/23/2016 DD 08/22/16 | (148,381) | 148,381 |
| BOA CAT 1 REPO REPO | 0.310% 08/19/2016 DD 08/18/16 | (142,826) | 142,826 |
| BOA CAT 1 REPO REPO | 0.310% 08/22/2016 DD 08/19/16 | (263,277) | 263,277 |
| BOA CAT 1 REPO REPO | 0.270% 08/24/2016 DD 08/23/16 | (393,711) | 393,711 |
| BOA CAT 1 REPO REPO | 0.330% 10/04/2016 DD 10/03/16 | (111,922) | 111,922 |
| BOA CAT 1 REPO REPO | 0.370% 10/05/2016 DD 10/04/16 | (126,844) | 126,844 |
| BOA CAT 1 REPO REPO | 0.350% 10/06/2016 DD 10/05/16 | (331,897) | 331,897 |
| BOA CAT 1 REPO REPO | 0.340% 10/07/2016 DD 10/06/16 | (294,232) | 294,232 |
| BOA CAT 1 REPO REPO | 0.330% 10/13/2016 DD 10/12/16 | (381,905) | 381,905 |
| BOA CAT 1 REPO REPO | 0.300% 10/12/2016 DD 10/11/16 | (144,811) | 144,811 |
| BOA CAT 1 REPO REPO | 0.310% 10/17/2016 DD 10/14/16 | (1,262,646) | 1,262,646 |
| BOA CAT 1 REPO REPO | 0.320% 10/18/2016 DD 10/17/16 | (6,568,194) | 6,568,194 |
| BOA CAT 1 REPO REPO | 0.290% 10/19/2016 DD 10/18/16 | (4,663,284) | 4,663,284 |
| BOA CAT 1 REPO REPO | 0.270% 10/20/2016 DD 10/19/16 | (4,199,948) | 4,199,948 |
| BOA CAT 1 REPO REPO | 0.290% 10/21/2016 DD 10/20/16 | (1,001,678) | 1,001,678 |
| BOA CAT 1 REPO REPO | 0.270% 10/24/2016 DD 10/21/16 | (1,009,349) | 1,009,349 |
| BOA CAT 1 REPO REPO | 0.300% 10/25/2016 DD 10/24/16 | (779,512) | 779,512 |
| BOA CAT 1 REPO REPO | 0.300% 10/27/2016 DD 10/26/16 | (2,212,571) | 2,212,571 |
| BOA CAT 1 REPO REPO | 0.280% 10/26/2016 DD 10/25/16 | (529,476) | 529,476 |
| BOA CAT 1 REPO REPO | 0.310% 10/28/2016 DD 10/27/16 | (1,432,239) | 1,432,239 |
| BOA CAT 1 REPO REPO | 0.290% 10/31/2016 DD 10/28/16 | (200,848) | 200,848 |
| BOA CAT 1 REPO REPO | 0.310% 11/01/2016 DD 10/31/16 | (1,954,305) | 1,954,305 |
| BOA CAT 1 REPO REPO | 0.280% 11/03/2016 DD 11/02/16 | (1,387,918) | 1,387,918 |
| BOA CAT 1 REPO REPO | 0.280% 11/02/2016 DD 11/01/16 | (1,309,018) | 1,309,018 |
| BOA CAT 1 REPO REPO | 0.290% 11/04/2016 DD 11/03/16 | (1,308,679) | 1,308,679 |
| BOA CAT 1 REPO REPO | 0.290% 11/07/2016 DD 11/04/16 | (466,934) | 466,934 |
| BUILDERS FIRSTSOURCE 8/16 TLB | | (270,746) | 275,191 |
| BZW CAT 1 REPO REPO | 0.280% 04/06/2016 DD 04/05/16 | (231,165) | 231,165 |
| BZW CAT 1 REPO REPO | 0.320% 04/04/2016 DD 04/01/16 | (820,032) | 820,032 |
| BZW CAT 1 REPO REPO | 0.310% 04/05/2016 DD 04/04/16 | (138,561) | 138,561 |
| BZW CAT 1 REPO REPO | 0.280% 04/07/2016 DD 04/06/16 | (674,008) | 674,008 |
| BZW CAT 1 REPO REPO | 0.290% 04/08/2016 DD 04/07/16 | (145,973) | 145,973 |
| BZW CAT 1 REPO REPO | 0.300% 05/16/2016 DD 05/13/16 | (180,255) | 180,255 |
| BZW CAT 1 REPO REPO | 0.300% 01/05/2016 DD 01/04/16 | (1,060,744) | 1,060,744 |
| BZW CAT 1 REPO REPO | 0.300% 01/12/2016 DD 01/11/16 | (3,420,105) | 3,420,105 |
| BZW CAT 1 REPO REPO | 0.300% 01/19/2016 DD 01/15/16 | (624,033) | 624,033 |
| BZW CAT 1 REPO REPO | 0.290% 01/20/2016 DD 01/19/16 | (315,844) | 315,844 |
| BZW CAT 1 REPO REPO | 0.290% 01/13/2016 DD 01/12/16 | (4,158,334) | 4,158,334 |
| BZW CAT 1 REPO REPO | 0.290% 01/14/2016 DD 01/13/16 | (2,657,103) | 2,657,103 |
| BZW CAT 1 REPO REPO | 0.290% 01/15/2016 DD 01/14/16 | (1,311,837) | 1,311,837 |
| BZW CAT 1 REPO REPO | 0.340% 01/25/2016 DD 01/22/16 | (6,509) | 6,509 |
| BZW CAT 1 REPO REPO | 0.300% 02/02/2016 DD 02/01/16 | (1,467,559) | 1,467,559 |
| BZW CAT 1 REPO REPO | 0.300% 01/27/2016 DD 01/26/16 | (893,640) | 893,640 |

FORM 5500, SCHEDULE H, PART IV, LINE 4i SCHEDULE OF ASSETS
(ACQUIRED AND DISPOSED OF WITHIN THE YEAR) FOR THE YEAR ENDED DECEMBER 31, 2016

| IDENTITY OF ISSUE, BORROWER, LESSOR, OR SIMILAR PARTY | DESCRIPTION OF INVESTMENT, INCLUDING MATURITY DATE, RATE OF INTEREST, COLLATERAL, PAR OR MATURITY VALUE | COST OF ACQUISITIONS | PROCEEDS OF DISPOSITIONS |
|---|---|---|---|
| BZW CAT 1 REPO REPO | 0.300% 01/28/2016 DD 01/27/16 | (581,430) | 581,430 |
| BZW CAT 1 REPO REPO | 0.320% 01/29/2016 DD 01/28/16 | (195,531) | 195,531 |
| BZW CAT 1 REPO REPO | 0.340% 02/01/2016 DD 01/29/16 | (160,097) | 160,097 |
| BZW CAT 1 REPO REPO | 0.310% 02/03/2016 DD 02/02/16 | (590,398) | 590,398 |
| BZW CAT 1 REPO REPO | 0.320% 02/05/2016 DD 02/04/16 | (269,638) | 269,638 |
| BZW CAT 1 REPO REPO | 0.320% 02/17/2016 DD 02/16/16 | (127,341) | 127,341 |
| BZW CAT 1 REPO REPO | 0.310% 02/10/2016 DD 02/09/16 | (119,232) | 119,232 |
| BZW CAT 1 REPO REPO | 0.320% 02/12/2016 DD 02/11/16 | (113,150) | 113,150 |
| BZW CAT 1 REPO REPO | 0.280% 02/24/2016 DD 02/23/16 | (90,846) | 90,846 |
| BZW CAT 1 REPO REPO | 0.300% 02/23/2016 DD 02/22/16 | (126,412) | 126,412 |
| BZW CAT 1 REPO REPO | 0.280% 03/02/2016 DD 03/01/16 | (128,047) | 128,047 |
| BZW CAT 1 REPO REPO | 0.280% 03/03/2016 DD 03/02/16 | (123,986) | 123,986 |
| BZW CAT 1 REPO REPO | 0.300% 02/26/2016 DD 02/25/16 | (275,966) | 275,966 |
| BZW CAT 1 REPO REPO | 0.270% 02/29/2016 DD 02/26/16 | (233,116) | 233,116 |
| BZW CAT 1 REPO REPO | 0.290% 03/07/2016 DD 03/04/16 | (13,165) | 13,165 |
| BZW CAT 1 REPO REPO | 0.310% 03/16/2016 DD 03/15/16 | (112,144) | 112,144 |
| BZW CAT 1 REPO REPO | 0.300% 03/11/2016 DD 03/10/16 | (87,326) | 87,326 |
| BZW CAT 1 REPO REPO | 0.300% 03/15/2016 DD 03/14/16 | (59,831) | 59,831 |
| BZW CAT 1 REPO REPO | 0.310% 08/26/2016 DD 08/25/16 | (1,517,512) | 1,517,512 |
| BZW CAT 1 REPO REPO | 0.310% 08/29/2016 DD 08/26/16 | (599,699) | 599,699 |
| BZW CAT 1 REPO REPO | 0.320% 09/14/2016 DD 09/13/16 | (3,572,113) | 3,572,113 |
| BZW CAT 1 REPO REPO | 0.280% 06/02/2016 DD 06/01/16 | (54,539) | 54,539 |
| BZW CAT 1 REPO REPO | 0.290% 06/08/2016 DD 06/07/16 | (102,158) | 102,158 |
| BZW CAT 1 REPO REPO | 0.280% 06/07/2016 DD 06/06/16 | (105,497) | 105,497 |
| BZW CAT 1 REPO REPO | 0.320% 07/06/2016 DD 07/05/16 | (1,106,537) | 1,106,537 |
| BZW CAT 1 REPO REPO | 0.320% 07/07/2016 DD 07/06/16 | (961,299) | 961,299 |
| BZW CAT 1 REPO REPO | 0.310% 07/13/2016 DD 07/12/16 | (556,818) | 556,818 |
| BZW CAT 1 REPO REPO | 0.320% 07/11/2016 DD 07/08/16 | (232,321) | 232,321 |
| BZW CAT 1 REPO REPO | 0.300% 07/14/2016 DD 07/13/16 | (463,034) | 463,034 |
| BZW CAT 1 REPO REPO | 0.320% 07/15/2016 DD 07/14/16 | (177,682) | 177,682 |
| BZW CAT 1 REPO REPO | 0.280% 07/20/2016 DD 07/19/16 | (207,792) | 207,792 |
| BZW CAT 1 REPO REPO | 0.330% 07/18/2016 DD 07/15/16 | (594,412) | 594,412 |
| BZW CAT 1 REPO REPO | 0.300% 07/19/2016 DD 07/18/16 | (253,592) | 253,592 |
| BZW CAT 1 REPO REPO | 0.320% 07/25/2016 DD 07/22/16 | (414,435) | 414,435 |
| BZW CAT 1 REPO REPO | 0.280% 07/21/2016 DD 07/20/16 | (135,268) | 135,268 |
| BZW CAT 1 REPO REPO | 0.300% 07/28/2016 DD 07/27/16 | (295,693) | 295,693 |
| BZW CAT 1 REPO REPO | 0.300% 07/26/2016 DD 07/25/16 | (278,702) | 278,702 |
| BZW CAT 1 REPO REPO | 0.300% 07/27/2016 DD 07/26/16 | (454,775) | 454,775 |
| BZW CAT 1 REPO REPO | 0.320% 08/02/2016 DD 08/01/16 | (232,629) | 232,629 |
| BZW CAT 1 REPO REPO | 0.300% 07/29/2016 DD 07/28/16 | (322,232) | 322,232 |
| BZW CAT 1 REPO REPO | 0.330% 08/01/2016 DD 07/29/16 | (77,772) | 77,772 |
| BZW CAT 1 REPO REPO | 0.320% 08/03/2016 DD 08/02/16 | (189,350) | 189,350 |
| BZW CAT 1 REPO REPO | 0.320% 08/04/2016 DD 08/03/16 | (226,293) | 226,293 |

FORM 5500, SCHEDULE H, PART IV, LINE 4i SCHEDULE OF ASSETS
(ACQUIRED AND DISPOSED OF WITHIN THE YEAR) FOR THE YEAR ENDED DECEMBER 31, 2016

| IDENTITY OF ISSUE, BORROWER, LESSOR, OR SIMILAR PARTY | DESCRIPTION OF INVESTMENT, INCLUDING MATURITY DATE, RATE OF INTEREST, COLLATERAL, PAR OR MATURITY VALUE | COST OF ACQUISITIONS | PROCEEDS OF DISPOSITIONS |
|---|---|---|---|
| BZW CAT 1 REPO REPO | 0.310% 08/10/2016 DD 08/09/16 | (104,663) | 104,663 |
| BZW CAT 1 REPO REPO | 0.320% 08/09/2016 DD 08/08/16 | (104,893) | 104,893 |
| BZW CAT 1 REPO REPO | 0.320% 08/15/2016 DD 08/12/16 | (6,020,938) | 6,020,938 |
| BZW CAT 1 REPO REPO | 0.320% 08/12/2016 DD 08/11/16 | (116,365) | 116,365 |
| BZW CAT 1 REPO REPO | 0.330% 08/16/2016 DD 08/15/16 | (1,459,519) | 1,459,519 |
| BZW CAT 1 REPO REPO | 0.320% 08/22/2016 DD 08/19/16 | (341,468) | 341,468 |
| BZW CAT 1 REPO REPO | 0.320% 08/18/2016 DD 08/17/16 | (2,790,197) | 2,790,197 |
| BZW CAT 1 REPO REPO | 0.320% 08/19/2016 DD 08/18/16 | (175,127) | 175,127 |
| BZW CAT 1 REPO REPO | 0.310% 08/23/2016 DD 08/22/16 | (188,292) | 188,292 |
| BZW CAT 1 REPO REPO | 0.350% 10/07/2016 DD 10/06/16 | (134,643) | 134,643 |
| BZW CAT 1 REPO REPO | 0.370% 10/06/2016 DD 10/05/16 | (145,434) | 145,434 |
| BZW CAT 1 REPO REPO | 0.330% 10/13/2016 DD 10/12/16 | (105,369) | 105,369 |
| BZW CAT 1 REPO REPO | 0.340% 10/14/2016 DD 10/13/16 | (50,456) | 50,456 |
| BZW CAT 1 REPO REPO | 0.320% 10/18/2016 DD 10/17/16 | (153,817) | 153,817 |
| BZW CAT 1 REPO REPO | 0.270% 10/20/2016 DD 10/19/16 | (109,227) | 109,227 |
| BZW CAT 1 REPO REPO | 0.290% 10/19/2016 DD 10/18/16 | (252,679) | 252,679 |
| BZW CAT 1 REPO REPO | 0.280% 10/21/2016 DD 10/20/16 | (106,767) | 106,767 |
| BZW CAT 1 REPO REPO | 0.270% 10/24/2016 DD 10/21/16 | (135,430) | 135,430 |
| BZW CAT 1 REPO REPO | 0.320% 11/01/2016 DD 10/31/16 | (468,633) | 468,633 |
| BZW CAT 1 REPO REPO | 0.290% 10/31/2016 DD 10/28/16 | (215,792) | 215,792 |
| BZW CAT 1 REPO REPO | 0.280% 11/02/2016 DD 11/01/16 | (200,264) | 200,264 |
| BZW CAT 1 REPO REPO | 0.280% 11/03/2016 DD 11/02/16 | (95,137) | 95,137 |
| BZW CAT 1 REPO REPO | 0.300% 11/07/2016 DD 11/04/16 | (106,966) | 106,966 |
| CAIXABANK SA | | (39,703) | 41,602 |
| CAIXABANK SA | | (54,483) | 47,133 |
| CAMELOT FINANCE SA 144A | 7.875% 10/15/2024 DD 10/03/16 | (38,000) | 38,475 |
| CBS RADIO INC 144A | 7.250% 11/01/2024 DD 10/17/16 | (100,000) | 102,375 |
| CENTENE CORP 144A | 5.625% 02/15/2021 DD 02/11/16 | (113,000) | 119,215 |
| CENTENE CORP 144A | 6.125% 02/15/2024 DD 02/11/16 | (113,000) | 119,995 |
| CHARIOT FDG LLC DISC | 07/01/2016 | (995,797) | 999,107 |
| CHENIERE CORPUS CHRISTI H 144A | 7.000% 06/30/2024 DD 05/18/16 | (100,000) | 101,250 |
| CIESCO LLC DISC | 05/16/2016 | (1,398,005) | 1,398,005 |
| CITIBANK CAT 1 REPO | 0.260% 03/24/2016 DD 03/23/16 | (108,107) | 108,107 |
| CITIBANK CAT 1 REPO | 0.310% 04/01/2016 DD 03/31/16 | (97,245) | 97,245 |
| CITIBANK CAT 1 REPO | 0.280% 04/06/2016 DD 04/05/16 | (5,210) | 5,210 |
| CITIBANK CAT 1 REPO | 0.280% 04/08/2016 DD 04/07/16 | (144,465) | 144,465 |
| CITIBANK CAT 1 REPO | 0.280% 05/10/2016 DD 05/09/16 | (119,511) | 119,511 |
| CITIBANK CAT 1 REPO | 0.300% 05/17/2016 DD 05/16/16 | (131,055) | 131,055 |
| CITIBANK CAT 1 REPO | 0.290% 01/06/2016 DD 01/05/16 | (15,778,361) | 15,778,361 |
| CITIBANK CAT 1 REPO | 0.290% 01/05/2016 DD 01/04/16 | (11,800,082) | 11,800,082 |
| CITIBANK CAT 1 REPO | 0.290% 01/12/2016 DD 01/11/16 | (8,364,996) | 8,364,996 |
| CITIBANK CAT 1 REPO | 0.290% 01/13/2016 DD 01/12/16 | (7,160,067) | 7,160,067 |
| CITIBANK CAT 1 REPO | 0.290% 01/07/2016 DD 01/06/16 | (16,539,023) | 16,539,023 |

FORM 5500, SCHEDULE H, PART IV, LINE 4i SCHEDULE OF ASSETS
(ACQUIRED AND DISPOSED OF WITHIN THE YEAR) FOR THE YEAR ENDED DECEMBER 31, 2016

| IDENTITY OF ISSUE, BORROWER, LESSOR, OR SIMILAR PARTY | DESCRIPTION OF INVESTMENT, INCLUDING MATURITY DATE, RATE OF INTEREST, COLLATERAL, PAR OR MATURITY VALUE | COST OF ACQUISITIONS | PROCEEDS OF DISPOSITIONS |
|---|---|---|---|
| CITIBANK CAT 1 REPO | 0.280% 01/08/2016 DD 01/07/16 | (18,121,588) | 18,121,588 |
| CITIBANK CAT 1 REPO | 0.290% 01/11/2016 DD 01/08/16 | (10,575,943) | 10,575,943 |
| CITIBANK CAT 1 REPO | 0.290% 01/20/2016 DD 01/19/16 | (1,171,571) | 1,171,571 |
| CITIBANK CAT 1 REPO | 0.290% 01/14/2016 DD 01/13/16 | (4,110,026) | 4,110,026 |
| CITIBANK CAT 1 REPO | 0.280% 01/15/2016 DD 01/14/16 | (2,256,918) | 2,256,918 |
| CITIBANK CAT 1 REPO | 0.290% 01/19/2016 DD 01/15/16 | (1,586,406) | 1,586,406 |
| CITIBANK CAT 1 REPO | 0.310% 01/26/2016 DD 01/25/16 | (358,669) | 358,669 |
| CITIBANK CAT 1 REPO | 0.300% 01/27/2016 DD 01/26/16 | (825,780) | 825,780 |
| CITIBANK CAT 1 REPO | 0.300% 01/21/2016 DD 01/20/16 | (1,381,162) | 1,381,162 |
| CITIBANK CAT 1 REPO | 0.300% 01/22/2016 DD 01/21/16 | (408,115) | 408,115 |
| CITIBANK CAT 1 REPO | 0.340% 01/25/2016 DD 01/22/16 | (375,558) | 375,558 |
| CITIBANK CAT 1 REPO | 0.300% 02/02/2016 DD 02/01/16 | (710,977) | 710,977 |
| CITIBANK CAT 1 REPO | 0.310% 02/03/2016 DD 02/02/16 | (394,088) | 394,088 |
| CITIBANK CAT 1 REPO | 0.300% 01/28/2016 DD 01/27/16 | (753,437) | 753,437 |
| CITIBANK CAT 1 REPO | 0.310% 01/29/2016 DD 01/28/16 | (310,250) | 310,250 |
| CITIBANK CAT 1 REPO | 0.320% 02/01/2016 DD 01/29/16 | (325,300) | 325,300 |
| CITIBANK CAT 1 REPO | 0.300% 02/09/2016 DD 02/08/16 | (132,643) | 132,643 |
| CITIBANK CAT 1 REPO | 0.310% 02/10/2016 DD 02/09/16 | (207,430) | 207,430 |
| CITIBANK CAT 1 REPO | 0.310% 02/08/2016 DD 02/05/16 | (252,772) | 252,772 |
| CITIBANK CAT 1 REPO | 0.310% 02/17/2016 DD 02/16/16 | (211,891) | 211,891 |
| CITIBANK CAT 1 REPO | 0.320% 02/12/2016 DD 02/11/16 | (168,567) | 168,567 |
| CITIBANK CAT 1 REPO | 0.300% 02/19/2016 DD 02/18/16 | (170,842) | 170,842 |
| CITIBANK CAT 1 REPO | 0.300% 02/22/2016 DD 02/19/16 | (297,665) | 297,665 |
| CITIBANK CAT 1 REPO | 0.290% 02/23/2016 DD 02/22/16 | (185,820) | 185,820 |
| CITIBANK CAT 1 REPO | 0.280% 02/24/2016 DD 02/23/16 | (144,130) | 144,130 |
| CITIBANK CAT 1 REPO | 0.280% 03/03/2016 DD 03/02/16 | (120,530) | 120,530 |
| CITIBANK CAT 1 REPO | 0.300% 02/26/2016 DD 02/25/16 | (159,538) | 159,538 |
| CITIBANK CAT 1 REPO | 0.280% 03/02/2016 DD 03/01/16 | (121,735) | 121,735 |
| CITIBANK CAT 1 REPO | 0.280% 03/10/2016 DD 03/09/16 | (121,962) | 121,962 |
| CITIBANK CAT 1 REPO | 0.290% 03/04/2016 DD 03/03/16 | (151,695) | 151,695 |
| CITIBANK CAT 1 REPO | 0.280% 03/08/2016 DD 03/07/16 | (95,330) | 95,330 |
| CITIBANK CAT 1 REPO | 0.280% 03/09/2016 DD 03/08/16 | (131,742) | 131,742 |
| CITIBANK CAT 1 REPO | 0.290% 03/14/2016 DD 03/11/16 | (114,846) | 114,846 |
| CITIBANK CAT 1 REPO | 0.420% 09/29/2016 DD 09/28/16 | (16,965) | 16,965 |
| CITIBANK CAT 1 REPO | 0.320% 06/17/2016 DD 06/16/16 | (9,915) | 9,915 |
| CITIBANK CAT 1 REPO | 0.380% 10/05/2016 DD 10/04/16 | (93,236) | 93,236 |
| CITIBANK CAT 1 REPO | 0.270% 10/20/2016 DD 10/19/16 | (33,887) | 33,887 |
| CITIBANK CAT 1 REPO | 0.280% 10/21/2016 DD 10/20/16 | (36,431) | 36,431 |
| CITIBANK NY ST TRI REPO | 0.260% 12/01/2016 DD 11/30/16 | (174,124) | 174,124 |
| CITIBANK NY ST TRI REPO | 0.250% 12/05/2016 DD 12/02/16 | (166,780) | 166,780 |
| CITIBANK NY ST TRI REPO | 0.250% 12/07/2016 DD 12/06/16 | (162,928) | 162,928 |
| CITIBANK NY ST TRI REPO | 0.250% 12/08/2016 DD 12/07/16 | (169,982) | 169,982 |
| CITIBANK NY ST TRI REPO | 0.500% 12/21/2016 DD 12/20/16 | (121,945) | 121,945 |

FORM 5500, SCHEDULE H, PART IV, LINE 4i SCHEDULE OF ASSETS
(ACQUIRED AND DISPOSED OF WITHIN THE YEAR) FOR THE YEAR ENDED DECEMBER 31, 2016

| IDENTITY OF ISSUE, BORROWER, LESSOR, OR SIMILAR PARTY | DESCRIPTION OF INVESTMENT, INCLUDING MATURITY DATE, RATE OF INTEREST, COLLATERAL, PAR OR MATURITY VALUE | COST OF ACQUISITIONS | PROCEEDS OF DISPOSITIONS |
|---|---|---|---|
| CITIBANK NY ST TRI REPO | 0.270% 11/28/2016 DD 11/25/16 | (155,232) | 155,232 |
| CITIBANK NY ST TRI REPO | 0.500% 12/22/2016 DD 12/21/16 | (130,558) | 130,558 |
| CITIGROUP GLOBAL TRI REPO | 0.260% 12/01/2016 DD 11/30/16 | (187,805) | 187,805 |
| CITIGROUP GLOBAL TRI REPO | 0.250% 12/07/2016 DD 12/06/16 | (167,695) | 167,695 |
| CITIGROUP GLOBAL TRI REPO | 0.250% 12/08/2016 DD 12/07/16 | (184,971) | 184,971 |
| CITIGROUP GLOBAL TRI REPO | 0.270% 11/28/2016 DD 11/25/16 | (140,474) | 140,474 |
| CITIGROUP GLOBAL TRI REPO | 0.260% 11/29/2016 DD 11/28/16 | (109,187) | 109,187 |
| CITIGROUP GLOBAL TRI REPO | 0.500% 12/22/2016 DD 12/21/16 | (118,382) | 118,382 |
| COCA COLA CO DISC | 01/03/2017 | (905,726) | 912,313 |
| COLLATERALIZED CP DISC | 01/20/2017 | (1,891,822) | 1,891,821 |
| CONDUENT FINANCE INC / XE 144A | 10.500% 12/15/2024 DD 12/07/16 | (168,729) | 179,255 |
| COOPERAT CENT DISC | 02/17/2017 | (644,895) | 644,895 |
| CPPIB CAPITAL INC DISC | 08/16/2016 | (1,395,576) | 1,395,576 |
| CRC FDG LLC DISC | 08/04/2016 | (1,244,944) | 1,244,944 |
| CREDIT AGRICOLE 1 REPO | 0.260% 03/23/2016 DD 03/22/16 | (145,395) | 145,395 |
| CREDIT AGRICOLE 1 REPO | 0.300% 03/18/2016 DD 03/17/16 | (236,758) | 236,758 |
| CREDIT AGRICOLE 1 REPO | 0.280% 03/21/2016 DD 03/18/16 | (156,138) | 156,138 |
| CREDIT AGRICOLE 1 REPO | 0.260% 03/22/2016 DD 03/21/16 | (128,870) | 128,870 |
| CREDIT AGRICOLE 1 REPO | 0.290% 04/07/2016 DD 04/06/16 | (400,627) | 400,627 |
| CREDIT AGRICOLE 1 REPO | 0.290% 04/06/2016 DD 04/05/16 | (156,010) | 156,010 |
| CREDIT AGRICOLE 1 REPO | 0.290% 04/08/2016 DD 04/07/16 | (377,077) | 377,077 |
| CREDIT AGRICOLE 1 REPO | 0.290% 04/11/2016 DD 04/08/16 | (473,129) | 473,129 |
| CREDIT AGRICOLE 1 REPO | 0.290% 04/12/2016 DD 04/11/16 | (167,013) | 167,013 |
| CREDIT AGRICOLE 1 REPO | 0.270% 04/20/2016 DD 04/19/16 | (275,651) | 275,651 |
| CREDIT AGRICOLE 1 REPO | 0.280% 04/26/2016 DD 04/25/16 | (1,331,894) | 1,331,894 |
| CREDIT AGRICOLE 1 REPO | 0.270% 04/27/2016 DD 04/26/16 | (1,810,138) | 1,810,138 |
| CREDIT AGRICOLE 1 REPO | 0.270% 04/21/2016 DD 04/20/16 | (19,117) | 19,117 |
| CREDIT AGRICOLE 1 REPO | 0.260% 04/22/2016 DD 04/21/16 | (208,529) | 208,529 |
| CREDIT AGRICOLE 1 REPO | 0.290% 04/25/2016 DD 04/22/16 | (499,609) | 499,609 |
| CREDIT AGRICOLE 1 REPO | 0.280% 05/02/2016 DD 04/29/16 | (68,138) | 68,138 |
| CREDIT AGRICOLE 1 REPO | 0.270% 05/03/2016 DD 05/02/16 | (272,702) | 272,702 |
| CREDIT AGRICOLE 1 REPO | 0.270% 04/28/2016 DD 04/27/16 | (1,454,853) | 1,454,853 |
| CREDIT AGRICOLE 1 REPO | 0.260% 04/29/2016 DD 04/28/16 | (1,716,300) | 1,716,300 |
| CREDIT AGRICOLE 1 REPO | 0.280% 05/10/2016 DD 05/09/16 | (121,019) | 121,019 |
| CREDIT AGRICOLE 1 REPO | 0.280% 05/04/2016 DD 05/03/16 | (283,641) | 283,641 |
| CREDIT AGRICOLE 1 REPO | 0.290% 05/06/2016 DD 05/05/16 | (232,566) | 232,566 |
| CREDIT AGRICOLE 1 REPO | 0.280% 05/12/2016 DD 05/11/16 | (132,299) | 132,299 |
| CREDIT AGRICOLE 1 REPO | 0.270% 05/18/2016 DD 05/17/16 | (414,006) | 414,006 |
| CREDIT AGRICOLE 1 REPO | 0.290% 05/17/2016 DD 05/16/16 | (263,306) | 263,306 |
| CREDIT AGRICOLE 1 REPO | 0.310% 01/06/2016 DD 01/05/16 | (10,653,519) | 10,653,519 |
| CREDIT AGRICOLE 1 REPO | 0.300% 01/05/2016 DD 01/04/16 | (11,463,413) | 11,463,413 |
| CREDIT AGRICOLE 1 REPO | 0.300% 01/12/2016 DD 01/11/16 | (11,193,248) | 11,193,248 |
| CREDIT AGRICOLE 1 REPO | 0.290% 01/13/2016 DD 01/12/16 | (7,282,885) | 7,282,885 |

FORM 5500, SCHEDULE H, PART IV, LINE 4i SCHEDULE OF ASSETS
(ACQUIRED AND DISPOSED OF WITHIN THE YEAR) FOR THE YEAR ENDED DECEMBER 31, 2016

| IDENTITY OF ISSUE, BORROWER, LESSOR, OR SIMILAR PARTY | DESCRIPTION OF INVESTMENT, INCLUDING MATURITY DATE, RATE OF INTEREST, COLLATERAL, PAR OR MATURITY VALUE | COST OF ACQUISITIONS | PROCEEDS OF DISPOSITIONS |
|---|---|---|---|
| CREDIT AGRICOLE 1 REPO | 0.320% 01/07/2016 DD 01/06/16 | (12,646,712) | 12,646,712 |
| CREDIT AGRICOLE 1 REPO | 0.310% 01/08/2016 DD 01/07/16 | (13,336,695) | 13,336,695 |
| CREDIT AGRICOLE 1 REPO | 0.310% 01/11/2016 DD 01/08/16 | (8,152,619) | 8,152,619 |
| CREDIT AGRICOLE 1 REPO | 0.290% 01/20/2016 DD 01/19/16 | (1,447,474) | 1,447,474 |
| CREDIT AGRICOLE 1 REPO | 0.290% 01/14/2016 DD 01/13/16 | (4,302,027) | 4,302,027 |
| CREDIT AGRICOLE 1 REPO | 0.290% 01/15/2016 DD 01/14/16 | (2,024,873) | 2,024,873 |
| CREDIT AGRICOLE 1 REPO | 0.300% 01/19/2016 DD 01/15/16 | (1,470,769) | 1,470,769 |
| CREDIT AGRICOLE 1 REPO | 0.320% 01/25/2016 DD 01/22/16 | (1,824,416) | 1,824,416 |
| CREDIT AGRICOLE 1 REPO | 0.320% 01/26/2016 DD 01/25/16 | (1,417,384) | 1,417,384 |
| CREDIT AGRICOLE 1 REPO | 0.310% 01/27/2016 DD 01/26/16 | (4,489,314) | 4,489,314 |
| CREDIT AGRICOLE 1 REPO | 0.300% 01/21/2016 DD 01/20/16 | (2,572,182) | 2,572,182 |
| CREDIT AGRICOLE 1 REPO | 0.310% 01/22/2016 DD 01/21/16 | (596,630) | 596,630 |
| CREDIT AGRICOLE 1 REPO | 0.300% 02/02/2016 DD 02/01/16 | (2,923,680) | 2,923,680 |
| CREDIT AGRICOLE 1 REPO | 0.310% 02/03/2016 DD 02/02/16 | (606,477) | 606,477 |
| CREDIT AGRICOLE 1 REPO | 0.300% 01/28/2016 DD 01/27/16 | (4,376,530) | 4,376,530 |
| CREDIT AGRICOLE 1 REPO | 0.320% 01/29/2016 DD 01/28/16 | (2,490,235) | 2,490,235 |
| CREDIT AGRICOLE 1 REPO | 0.330% 02/01/2016 DD 01/29/16 | (1,503,781) | 1,503,781 |
| CREDIT AGRICOLE 1 REPO | 0.310% 02/09/2016 DD 02/08/16 | (221,081) | 221,081 |
| CREDIT AGRICOLE 1 REPO | 0.310% 02/10/2016 DD 02/09/16 | (533,088) | 533,088 |
| CREDIT AGRICOLE 1 REPO | 0.320% 02/05/2016 DD 02/04/16 | (584,365) | 584,365 |
| CREDIT AGRICOLE 1 REPO | 0.310% 02/08/2016 DD 02/05/16 | (545,130) | 545,130 |
| CREDIT AGRICOLE 1 REPO | 0.320% 02/17/2016 DD 02/16/16 | (1,148,933) | 1,148,933 |
| CREDIT AGRICOLE 1 REPO | 0.320% 02/12/2016 DD 02/11/16 | (503,801) | 503,801 |
| CREDIT AGRICOLE 1 REPO | 0.290% 02/25/2016 DD 02/24/16 | (161,226) | 161,226 |
| CREDIT AGRICOLE 1 REPO | 0.300% 02/19/2016 DD 02/18/16 | (604,952) | 604,952 |
| CREDIT AGRICOLE 1 REPO | 0.300% 02/22/2016 DD 02/19/16 | (627,676) | 627,676 |
| CREDIT AGRICOLE 1 REPO | 0.280% 02/23/2016 DD 02/22/16 | (821,941) | 821,941 |
| CREDIT AGRICOLE 1 REPO | 0.280% 02/24/2016 DD 02/23/16 | (579,042) | 579,042 |
| CREDIT AGRICOLE 1 REPO | 0.280% 03/03/2016 DD 03/02/16 | (386,952) | 386,952 |
| CREDIT AGRICOLE 1 REPO | 0.300% 02/26/2016 DD 02/25/16 | (1,263,408) | 1,263,408 |
| CREDIT AGRICOLE 1 REPO | 0.270% 02/29/2016 DD 02/26/16 | (1,104,621) | 1,104,621 |
| CREDIT AGRICOLE 1 REPO | 0.300% 03/01/2016 DD 02/29/16 | (279,553) | 279,553 |
| CREDIT AGRICOLE 1 REPO | 0.280% 03/02/2016 DD 03/01/16 | (476,621) | 476,621 |
| CREDIT AGRICOLE 1 REPO | 0.280% 03/10/2016 DD 03/09/16 | (313,013) | 313,013 |
| CREDIT AGRICOLE 1 REPO | 0.290% 03/04/2016 DD 03/03/16 | (518,816) | 518,816 |
| CREDIT AGRICOLE 1 REPO | 0.280% 03/07/2016 DD 03/04/16 | (437,268) | 437,268 |
| CREDIT AGRICOLE 1 REPO | 0.280% 03/08/2016 DD 03/07/16 | (450,389) | 450,389 |
| CREDIT AGRICOLE 1 REPO | 0.280% 03/09/2016 DD 03/08/16 | (371,362) | 371,362 |
| CREDIT AGRICOLE 1 REPO | 0.310% 03/16/2016 DD 03/15/16 | (421,274) | 421,274 |
| CREDIT AGRICOLE 1 REPO | 0.300% 03/17/2016 DD 03/16/16 | (170,456) | 170,456 |
| CREDIT AGRICOLE 1 REPO | 0.290% 03/11/2016 DD 03/10/16 | (355,197) | 355,197 |
| CREDIT AGRICOLE 1 REPO | 0.290% 03/14/2016 DD 03/11/16 | (274,998) | 274,998 |
| CREDIT AGRICOLE 1 REPO | 0.290% 03/15/2016 DD 03/14/16 | (201,464) | 201,464 |

FORM 5500, SCHEDULE H, PART IV, LINE 4i SCHEDULE OF ASSETS
(ACQUIRED AND DISPOSED OF WITHIN THE YEAR) FOR THE YEAR ENDED DECEMBER 31, 2016

| IDENTITY OF ISSUE, BORROWER, LESSOR, OR SIMILAR PARTY | DESCRIPTION OF INVESTMENT, INCLUDING MATURITY DATE, RATE OF INTEREST, COLLATERAL, PAR OR MATURITY VALUE | COST OF ACQUISITIONS | PROCEEDS OF DISPOSITIONS |
|---|---|---|---|
| CREDIT AGRICOLE 1 REPO | 0.300% 08/30/2016 DD 08/29/16 | (9,359,177) | 9,359,177 |
| CREDIT AGRICOLE 1 REPO | 0.290% 08/26/2016 DD 08/25/16 | (11,748,561) | 11,748,561 |
| CREDIT AGRICOLE 1 REPO | 0.300% 08/29/2016 DD 08/26/16 | (4,811,218) | 4,811,218 |
| CREDIT AGRICOLE 1 REPO | 0.290% 08/31/2016 DD 08/30/16 | (7,427,241) | 7,427,241 |
| CREDIT AGRICOLE 1 REPO | 0.310% 09/01/2016 DD 08/31/16 | (7,733,467) | 7,733,467 |
| CREDIT AGRICOLE 1 REPO | 0.300% 09/08/2016 DD 09/07/16 | (5,802,920) | 5,802,920 |
| CREDIT AGRICOLE 1 REPO | 0.310% 09/02/2016 DD 09/01/16 | (10,529,739) | 10,529,739 |
| CREDIT AGRICOLE 1 REPO | 0.310% 09/06/2016 DD 09/02/16 | (7,956,070) | 7,956,070 |
| CREDIT AGRICOLE 1 REPO | 0.300% 09/07/2016 DD 09/06/16 | (2,356,286) | 2,356,286 |
| CREDIT AGRICOLE 1 REPO | 0.330% 09/12/2016 DD 09/09/16 | (5,908,424) | 5,908,424 |
| CREDIT AGRICOLE 1 REPO | 0.310% 09/09/2016 DD 09/08/16 | (5,770,107) | 5,770,107 |
| CREDIT AGRICOLE 1 REPO | 0.320% 09/13/2016 DD 09/12/16 | (2,554,181) | 2,554,181 |
| CREDIT AGRICOLE 1 REPO | 0.320% 09/14/2016 DD 09/13/16 | (3,577,754) | 3,577,754 |
| CREDIT AGRICOLE 1 REPO | 0.320% 09/15/2016 DD 09/14/16 | (4,388,339) | 4,388,339 |
| CREDIT AGRICOLE 1 REPO | 0.330% 09/16/2016 DD 09/15/16 | (3,452,900) | 3,452,900 |
| CREDIT AGRICOLE 1 REPO | 0.280% 09/22/2016 DD 09/21/16 | (1,698,069) | 1,698,069 |
| CREDIT AGRICOLE 1 REPO | 0.280% 09/20/2016 DD 09/19/16 | (1,401,590) | 1,401,590 |
| CREDIT AGRICOLE 1 REPO | 0.280% 09/21/2016 DD 09/20/16 | (793,978) | 793,978 |
| CREDIT AGRICOLE 1 REPO | 0.310% 09/26/2016 DD 09/23/16 | (1,862,842) | 1,862,842 |
| CREDIT AGRICOLE 1 REPO | 0.290% 09/23/2016 DD 09/22/16 | (1,816,923) | 1,816,923 |
| CREDIT AGRICOLE 1 REPO | 0.380% 09/29/2016 DD 09/28/16 | (382,880) | 382,880 |
| CREDIT AGRICOLE 1 REPO | 0.310% 09/27/2016 DD 09/26/16 | (252,391) | 252,391 |
| CREDIT AGRICOLE 1 REPO | 0.370% 09/28/2016 DD 09/27/16 | (316,219) | 316,219 |
| CREDIT AGRICOLE 1 REPO | 0.420% 09/30/2016 DD 09/29/16 | (455,146) | 455,146 |
| CREDIT AGRICOLE 1 REPO | 0.260% 05/23/2016 DD 05/20/16 | (1,932,338) | 1,932,338 |
| CREDIT AGRICOLE 1 REPO | 0.270% 05/19/2016 DD 05/18/16 | (521,432) | 521,432 |
| CREDIT AGRICOLE 1 REPO | 0.260% 05/20/2016 DD 05/19/16 | (1,894,816) | 1,894,816 |
| CREDIT AGRICOLE 1 REPO | 0.280% 05/25/2016 DD 05/24/16 | (2,402,618) | 2,402,618 |
| CREDIT AGRICOLE 1 REPO | 0.260% 05/24/2016 DD 05/23/16 | (365,917) | 365,917 |
| CREDIT AGRICOLE 1 REPO | 0.260% 05/31/2016 DD 05/27/16 | (235,031) | 235,031 |
| CREDIT AGRICOLE 1 REPO | 0.260% 05/26/2016 DD 05/25/16 | (3,515,440) | 3,515,440 |
| CREDIT AGRICOLE 1 REPO | 0.260% 05/27/2016 DD 05/26/16 | (207,637) | 207,637 |
| CREDIT AGRICOLE 1 REPO | 0.280% 06/03/2016 DD 06/02/16 | (282,901) | 282,901 |
| CREDIT AGRICOLE 1 REPO | 0.280% 06/02/2016 DD 06/01/16 | (163,152) | 163,152 |
| CREDIT AGRICOLE 1 REPO | 0.300% 06/09/2016 DD 06/08/16 | (151,099) | 151,099 |
| CREDIT AGRICOLE 1 REPO | 0.280% 06/06/2016 DD 06/03/16 | (133,482) | 133,482 |
| CREDIT AGRICOLE 1 REPO | 0.290% 06/08/2016 DD 06/07/16 | (133,849) | 133,849 |
| CREDIT AGRICOLE 1 REPO | 0.330% 06/14/2016 DD 06/13/16 | (216,979) | 216,979 |
| CREDIT AGRICOLE 1 REPO | 0.310% 06/10/2016 DD 06/09/16 | (120,905) | 120,905 |
| CREDIT AGRICOLE 1 REPO | 0.330% 06/13/2016 DD 06/10/16 | (155,049) | 155,049 |
| CREDIT AGRICOLE 1 REPO | 0.320% 06/15/2016 DD 06/14/16 | (188,224) | 188,224 |
| CREDIT AGRICOLE 1 REPO | 0.330% 06/16/2016 DD 06/15/16 | (436,027) | 436,027 |
| CREDIT AGRICOLE 1 REPO | 0.330% 06/17/2016 DD 06/16/16 | (456,685) | 456,685 |

FORM 5500, SCHEDULE H, PART IV, LINE 4i SCHEDULE OF ASSETS
(ACQUIRED AND DISPOSED OF WITHIN THE YEAR) FOR THE YEAR ENDED DECEMBER 31, 2016

| IDENTITY OF ISSUE, BORROWER, LESSOR, OR SIMILAR PARTY | DESCRIPTION OF INVESTMENT, INCLUDING MATURITY DATE, RATE OF INTEREST, COLLATERAL, PAR OR MATURITY VALUE | COST OF ACQUISITIONS | PROCEEDS OF DISPOSITIONS |
|---|---|---|---|
| CREDIT AGRICOLE 1 REPO | 0.310% 06/20/2016 DD 06/17/16 | (677,296) | 677,296 |
| CREDIT AGRICOLE 1 REPO | 0.320% 06/21/2016 DD 06/20/16 | (782,492) | 782,492 |
| CREDIT AGRICOLE 1 REPO | 0.340% 06/24/2016 DD 06/23/16 | (602,440) | 602,440 |
| CREDIT AGRICOLE 1 REPO | 0.320% 06/22/2016 DD 06/21/16 | (507,438) | 507,438 |
| CREDIT AGRICOLE 1 REPO | 0.330% 06/23/2016 DD 06/22/16 | (586,424) | 586,424 |
| CREDIT AGRICOLE 1 REPO | 0.400% 06/27/2016 DD 06/24/16 | (596,014) | 596,014 |
| CREDIT AGRICOLE 1 REPO | 0.380% 07/05/2016 DD 07/01/16 | (673,097) | 673,097 |
| CREDIT AGRICOLE 1 REPO | 0.320% 07/08/2016 DD 07/07/16 | (291,300) | 291,300 |
| CREDIT AGRICOLE 1 REPO | 0.320% 07/06/2016 DD 07/05/16 | (148,636) | 148,636 |
| CREDIT AGRICOLE 1 REPO | 0.320% 07/07/2016 DD 07/06/16 | (569,602) | 569,602 |
| CREDIT AGRICOLE 1 REPO | 0.300% 07/13/2016 DD 07/12/16 | (546,348) | 546,348 |
| CREDIT AGRICOLE 1 REPO | 0.330% 07/11/2016 DD 07/08/16 | (704,162) | 704,162 |
| CREDIT AGRICOLE 1 REPO | 0.320% 07/12/2016 DD 07/11/16 | (370,553) | 370,553 |
| CREDIT AGRICOLE 1 REPO | 0.320% 07/18/2016 DD 07/15/16 | (1,166,133) | 1,166,133 |
| CREDIT AGRICOLE 1 REPO | 0.300% 07/14/2016 DD 07/13/16 | (686,386) | 686,386 |
| CREDIT AGRICOLE 1 REPO | 0.310% 07/15/2016 DD 07/14/16 | (360,141) | 360,141 |
| CREDIT AGRICOLE 1 REPO | 0.280% 07/21/2016 DD 07/20/16 | (519,519) | 519,519 |
| CREDIT AGRICOLE 1 REPO | 0.300% 07/19/2016 DD 07/18/16 | (648,403) | 648,403 |
| CREDIT AGRICOLE 1 REPO | 0.280% 07/20/2016 DD 07/19/16 | (544,683) | 544,683 |
| CREDIT AGRICOLE 1 REPO | 0.290% 07/26/2016 DD 07/25/16 | (1,598,316) | 1,598,316 |
| CREDIT AGRICOLE 1 REPO | 0.290% 07/22/2016 DD 07/21/16 | (487,229) | 487,229 |
| CREDIT AGRICOLE 1 REPO | 0.300% 07/25/2016 DD 07/22/16 | (1,746,101) | 1,746,101 |
| CREDIT AGRICOLE 1 REPO | 0.290% 07/28/2016 DD 07/27/16 | (1,580,881) | 1,580,881 |
| CREDIT AGRICOLE 1 REPO | 0.290% 07/27/2016 DD 07/26/16 | (2,206,150) | 2,206,150 |
| CREDIT AGRICOLE 1 REPO | 0.320% 08/03/2016 DD 08/02/16 | (720,606) | 720,606 |
| CREDIT AGRICOLE 1 REPO | 0.290% 07/29/2016 DD 07/28/16 | (1,941,656) | 1,941,656 |
| CREDIT AGRICOLE 1 REPO | 0.310% 08/01/2016 DD 07/29/16 | (189,245) | 189,245 |
| CREDIT AGRICOLE 1 REPO | 0.310% 08/02/2016 DD 08/01/16 | (560,571) | 560,571 |
| CREDIT AGRICOLE 1 REPO | 0.320% 08/04/2016 DD 08/03/16 | (698,027) | 698,027 |
| CREDIT AGRICOLE 1 REPO | 0.320% 08/05/2016 DD 08/04/16 | (141,323) | 141,323 |
| CREDIT AGRICOLE 1 REPO | 0.300% 08/10/2016 DD 08/09/16 | (255,675) | 255,675 |
| CREDIT AGRICOLE 1 REPO | 0.320% 08/08/2016 DD 08/05/16 | (308,746) | 308,746 |
| CREDIT AGRICOLE 1 REPO | 0.320% 08/09/2016 DD 08/08/16 | (189,511) | 189,511 |
| CREDIT AGRICOLE 1 REPO | 0.320% 08/15/2016 DD 08/12/16 | (16,341,195) | 16,341,195 |
| CREDIT AGRICOLE 1 REPO | 0.300% 08/11/2016 DD 08/10/16 | (337,288) | 337,288 |
| CREDIT AGRICOLE 1 REPO | 0.320% 08/12/2016 DD 08/11/16 | (295,067) | 295,067 |
| CREDIT AGRICOLE 1 REPO | 0.320% 08/18/2016 DD 08/17/16 | (6,444,894) | 6,444,894 |
| CREDIT AGRICOLE 1 REPO | 0.320% 08/16/2016 DD 08/15/16 | (8,979,905) | 8,979,905 |
| CREDIT AGRICOLE 1 REPO | 0.320% 08/17/2016 DD 08/16/16 | (10,025,237) | 10,025,237 |
| CREDIT AGRICOLE 1 REPO | 0.290% 08/23/2016 DD 08/22/16 | (468,477) | 468,477 |
| CREDIT AGRICOLE 1 REPO | 0.320% 08/19/2016 DD 08/18/16 | (478,091) | 478,091 |
| CREDIT AGRICOLE 1 REPO | 0.310% 08/22/2016 DD 08/19/16 | (835,371) | 835,371 |
| CREDIT AGRICOLE 1 REPO | 0.280% 08/24/2016 DD 08/23/16 | (1,865,421) | 1,865,421 |

FORM 5500, SCHEDULE H, PART IV, LINE 4i SCHEDULE OF ASSETS
(ACQUIRED AND DISPOSED OF WITHIN THE YEAR) FOR THE YEAR ENDED DECEMBER 31, 2016

| IDENTITY OF ISSUE, BORROWER, LESSOR, OR SIMILAR PARTY | DESCRIPTION OF INVESTMENT, INCLUDING MATURITY DATE, RATE OF INTEREST, COLLATERAL, PAR OR MATURITY VALUE | COST OF ACQUISITIONS | PROCEEDS OF DISPOSITIONS |
|---|---|---|---|
| CREDIT AGRICOLE 1 REPO | 0.360% 10/04/2016 DD 10/03/16 | (137,083) | 137,083 |
| CREDIT AGRICOLE 1 REPO | 0.370% 10/06/2016 DD 10/05/16 | (155,052) | 155,052 |
| CREDIT AGRICOLE 1 REPO | 0.360% 10/07/2016 DD 10/06/16 | (145,495) | 145,495 |
| CREDIT AGRICOLE 1 REPO | 0.320% 10/13/2016 DD 10/12/16 | (192,246) | 192,246 |
| CREDIT AGRICOLE 1 REPO | 0.330% 10/14/2016 DD 10/13/16 | (232,632) | 232,632 |
| CREDIT AGRICOLE 1 REPO | 0.310% 10/17/2016 DD 10/14/16 | (1,559,457) | 1,559,457 |
| CREDIT AGRICOLE 1 REPO | 0.280% 10/19/2016 DD 10/18/16 | (3,817,422) | 3,817,422 |
| CREDIT AGRICOLE 1 REPO | 0.320% 10/18/2016 DD 10/17/16 | (3,068,797) | 3,068,797 |
| CREDIT AGRICOLE 1 REPO | 0.280% 10/20/2016 DD 10/19/16 | (2,312,787) | 2,312,787 |
| CREDIT AGRICOLE 1 REPO | 0.290% 10/21/2016 DD 10/20/16 | (561,281) | 561,281 |
| CREDIT AGRICOLE 1 REPO | 0.280% 10/24/2016 DD 10/21/16 | (672,135) | 672,135 |
| CREDIT AGRICOLE 1 REPO | 0.300% 10/25/2016 DD 10/24/16 | (3,702,517) | 3,702,517 |
| CREDIT AGRICOLE 1 REPO | 0.310% 10/27/2016 DD 10/26/16 | (15,799,843) | 15,799,843 |
| CREDIT AGRICOLE 1 REPO | 0.290% 10/26/2016 DD 10/25/16 | (2,880,575) | 2,880,575 |
| CREDIT AGRICOLE 1 REPO | 0.300% 10/31/2016 DD 10/28/16 | (8,166,316) | 8,166,316 |
| CREDIT AGRICOLE 1 REPO | 0.320% 10/28/2016 DD 10/27/16 | (9,003,573) | 9,003,573 |
| CREDIT AGRICOLE 1 REPO | 0.320% 11/01/2016 DD 10/31/16 | (10,623,548) | 10,623,548 |
| CREDIT AGRICOLE 1 REPO | 0.280% 11/03/2016 DD 11/02/16 | (11,502,246) | 11,502,246 |
| CREDIT AGRICOLE 1 REPO | 0.290% 11/02/2016 DD 11/01/16 | (10,986,975) | 10,986,975 |
| CREDIT AGRICOLE 1 REPO | 0.310% 11/07/2016 DD 11/04/16 | (8,843,235) | 8,843,235 |
| CREDIT AGRICOLE 1 REPO | 0.310% 11/04/2016 DD 11/03/16 | (5,905,396) | 5,905,396 |
| CREDIT AGRICOLE TRI REPO | 0.260% 12/01/2016 DD 11/30/16 | (3,378,308) | 3,378,308 |
| CREDIT AGRICOLE TRI REPO | 0.260% 11/30/2016 DD 11/29/16 | (2,861,336) | 2,861,336 |
| CREDIT AGRICOLE TRI REPO | 0.260% 12/05/2016 DD 12/02/16 | (1,340,316) | 1,340,316 |
| CREDIT AGRICOLE TRI REPO | 0.260% 12/08/2016 DD 12/07/16 | (1,876,546) | 1,876,546 |
| CREDIT AGRICOLE TRI REPO | 0.260% 12/07/2016 DD 12/06/16 | (1,826,569) | 1,826,569 |
| CREDIT AGRICOLE TRI REPO | 0.270% 12/14/2016 DD 12/13/16 | (336,336) | 336,336 |
| CREDIT AGRICOLE TRI REPO | 0.490% 12/21/2016 DD 12/20/16 | (273,626) | 273,626 |
| CREDIT AGRICOLE TRI REPO | 0.300% 11/15/2016 DD 11/14/16 | (1,466,901) | 1,466,901 |
| CREDIT AGRICOLE TRI REPO | 0.280% 11/17/2016 DD 11/16/16 | (874,074) | 874,074 |
| CREDIT AGRICOLE TRI REPO | 0.260% 11/22/2016 DD 11/21/16 | (251,148) | 251,148 |
| CREDIT AGRICOLE TRI REPO | 0.260% 11/25/2016 DD 11/23/16 | (2,593,246) | 2,593,246 |
| CREDIT AGRICOLE TRI REPO | 0.260% 11/23/2016 DD 11/22/16 | (1,057,965) | 1,057,965 |
| CREDIT AGRICOLE TRI REPO | 0.260% 11/28/2016 DD 11/25/16 | (2,161,971) | 2,161,971 |
| CREDIT AGRICOLE TRI REPO | 0.260% 11/29/2016 DD 11/28/16 | (2,509,925) | 2,509,925 |
| CREDIT AGRICOLE TRI REPO | 0.480% 12/22/2016 DD 12/21/16 | (598,658) | 598,658 |
| CREDIT AGRICOLE TRI REPO | 0.520% 12/28/2016 DD 12/27/16 | (116,579) | 116,579 |
| CREDIT SUISSE FB TRI REPO | 0.270% 12/14/2016 DD 12/13/16 | (38,550) | 38,550 |
| CREDIT SUISSE FB TRI REPO | 0.250% 11/22/2016 DD 11/21/16 | (117,386) | 117,386 |
| CREDIT SUISSE FB TRI REPO | 0.250% 11/29/2016 DD 11/28/16 | (58,496) | 58,496 |
| CREDIT SUISSE FST DISC | 03/16/2017 | (1,192,157) | 1,192,157 |
| CS FOB CAT 1 REPO REPO | 0.300% 04/15/2016 DD 04/14/16 | (107,624) | 107,624 |
| CS FOB CAT 1 REPO REPO | 0.280% 05/04/2016 DD 05/03/16 | (69,942) | 69,942 |

FORM 5500, SCHEDULE H, PART IV, LINE 4i SCHEDULE OF ASSETS
(ACQUIRED AND DISPOSED OF WITHIN THE YEAR) FOR THE YEAR ENDED DECEMBER 31, 2016

| IDENTITY OF ISSUE, BORROWER, LESSOR, OR SIMILAR PARTY | DESCRIPTION OF INVESTMENT, INCLUDING MATURITY DATE, RATE OF INTEREST, COLLATERAL, PAR OR MATURITY VALUE | COST OF ACQUISITIONS | PROCEEDS OF DISPOSITIONS |
|---|---|---|---|
| CS FOB CAT 1 REPO REPO | 0.310% 01/07/2016 DD 01/06/16 | (1,553,839) | 1,553,839 |
| CS FOB CAT 1 REPO REPO | 0.300% 02/19/2016 DD 02/18/16 | (7,831) | 7,831 |
| CS FOB CAT 1 REPO REPO | 0.290% 03/04/2016 DD 03/03/16 | (46,158) | 46,158 |
| CS FOB CAT 1 REPO REPO | 0.300% 03/14/2016 DD 03/11/16 | (110,528) | 110,528 |
| CS FOB CAT 1 REPO REPO | 0.320% 07/13/2016 DD 07/12/16 | (136,070) | 136,070 |
| CS FOB CAT 1 REPO REPO | 0.300% 07/28/2016 DD 07/27/16 | (110,617) | 110,617 |
| CS FOB CAT 1 REPO REPO | 0.300% 07/27/2016 DD 07/26/16 | (125,702) | 125,702 |
| CS FOB CAT 1 REPO REPO | 0.330% 08/05/2016 DD 08/04/16 | (10,797) | 10,797 |
| CS FOB CAT 1 REPO REPO | 0.330% 08/08/2016 DD 08/05/16 | (27,791) | 27,791 |
| CS FOB CAT 1 REPO REPO | 0.330% 08/09/2016 DD 08/08/16 | (57,676) | 57,676 |
| CS FOB CAT 1 REPO REPO | 0.320% 08/15/2016 DD 08/12/16 | (1,161,808) | 1,161,808 |
| CS FOB CAT 1 REPO REPO | 0.320% 08/12/2016 DD 08/11/16 | (123,608) | 123,608 |
| CS FOB CAT 1 REPO REPO | 0.330% 08/16/2016 DD 08/15/16 | (407,633) | 407,633 |
| CS FOB CAT 1 REPO REPO | 0.300% 10/17/2016 DD 10/14/16 | (312,627) | 312,627 |
| CS FOB CAT 1 REPO REPO | 0.320% 10/13/2016 DD 10/12/16 | (123,601) | 123,601 |
| CS FOB CAT 1 REPO REPO | 0.330% 10/14/2016 DD 10/13/16 | (162,863) | 162,863 |
| CS FOB CAT 1 REPO REPO | 0.310% 10/18/2016 DD 10/17/16 | (1,986,521) | 1,986,521 |
| CS FOB CAT 1 REPO REPO | 0.270% 10/20/2016 DD 10/19/16 | (2,549,973) | 2,549,973 |
| CS FOB CAT 1 REPO REPO | 0.290% 10/19/2016 DD 10/18/16 | (2,611,920) | 2,611,920 |
| CS FOB CAT 1 REPO REPO | 0.280% 10/21/2016 DD 10/20/16 | (3,892,453) | 3,892,453 |
| CS FOB CAT 1 REPO REPO | 0.300% 10/25/2016 DD 10/24/16 | (644,274) | 644,274 |
| CS FOB CAT 1 REPO REPO | 0.270% 10/24/2016 DD 10/21/16 | (3,213,717) | 3,213,717 |
| CS FOB CAT 1 REPO REPO | 0.290% 10/26/2016 DD 10/25/16 | (385,774) | 385,774 |
| CS FOB CAT 1 REPO REPO | 0.310% 10/27/2016 DD 10/26/16 | (2,555,125) | 2,555,125 |
| CS FOB CAT 1 REPO REPO | 0.330% 10/28/2016 DD 10/27/16 | (1,469,381) | 1,469,381 |
| CS FOB CAT 1 REPO REPO | 0.310% 11/01/2016 DD 10/31/16 | (2,348,077) | 2,348,077 |
| CS FOB CAT 1 REPO REPO | 0.290% 10/31/2016 DD 10/28/16 | (1,109,712) | 1,109,712 |
| CS FOB CAT 1 REPO REPO | 0.290% 11/03/2016 DD 11/02/16 | (3,641,430) | 3,641,430 |
| CS FOB CAT 1 REPO REPO | 0.290% 11/02/2016 DD 11/01/16 | (2,927,398) | 2,927,398 |
| CS FOB CAT 1 REPO REPO | 0.300% 11/07/2016 DD 11/04/16 | (4,940,382) | 4,940,382 |
| CS FOB CAT 1 REPO REPO | 0.310% 11/04/2016 DD 11/03/16 | (5,056,947) | 5,056,947 |
| DBS BANK LTD DISC | 07/29/2016 | (1,633,284) | 1,633,284 |
| DBS BANK LTD DISC | 12/21/2016 | (3,173,637) | 3,174,292 |
| DELL 12/15 COV-LITE TLB | 0.000% 06/02/2023 DD 12/14/15 | (746,250) | 754,688 |
| DEUT CAT 1 REPO REPO | 0.290% 03/24/2016 DD 03/23/16 | (69,417) | 69,417 |
| DEUT CAT 1 REPO REPO | 0.300% 04/08/2016 DD 04/07/16 | (133,542) | 133,542 |
| DEUT CAT 1 REPO REPO | 0.300% 04/11/2016 DD 04/08/16 | (109,979) | 109,979 |
| DEUT CAT 1 REPO REPO | 0.310% 04/12/2016 DD 04/11/16 | (104,277) | 104,277 |
| DEUT CAT 1 REPO REPO | 0.280% 04/20/2016 DD 04/19/16 | (119,700) | 119,700 |
| DEUT CAT 1 REPO REPO | 0.310% 04/14/2016 DD 04/13/16 | (122,234) | 122,234 |
| DEUT CAT 1 REPO REPO | 0.310% 04/18/2016 DD 04/15/16 | (147,550) | 147,550 |
| DEUT CAT 1 REPO REPO | 0.280% 04/21/2016 DD 04/20/16 | (118,628) | 118,628 |
| DEUT CAT 1 REPO REPO | 0.320% 05/10/2016 DD 05/09/16 | (168,918) | 168,918 |

FORM 5500, SCHEDULE H, PART IV, LINE 4i SCHEDULE OF ASSETS
(ACQUIRED AND DISPOSED OF WITHIN THE YEAR) FOR THE YEAR ENDED DECEMBER 31, 2016

| IDENTITY OF ISSUE, BORROWER, LESSOR, OR SIMILAR PARTY | DESCRIPTION OF INVESTMENT, INCLUDING MATURITY DATE, RATE OF INTEREST, COLLATERAL, PAR OR MATURITY VALUE | COST OF ACQUISITIONS | PROCEEDS OF DISPOSITIONS |
|---|---|---|---|
| DEUT CAT 1 REPO REPO | 0.300% 01/06/2016 DD 01/05/16 | (4,372,984) | 4,372,984 |
| DEUT CAT 1 REPO REPO | 0.300% 01/12/2016 DD 01/11/16 | (6,244,969) | 6,244,969 |
| DEUT CAT 1 REPO REPO | 0.300% 01/07/2016 DD 01/06/16 | (10,442,868) | 10,442,868 |
| DEUT CAT 1 REPO REPO | 0.300% 01/08/2016 DD 01/07/16 | (6,950,832) | 6,950,832 |
| DEUT CAT 1 REPO REPO | 0.300% 01/11/2016 DD 01/08/16 | (10,164,294) | 10,164,294 |
| DEUT CAT 1 REPO REPO | 0.290% 01/19/2016 DD 01/15/16 | (1,168,138) | 1,168,138 |
| DEUT CAT 1 REPO REPO | 0.290% 01/20/2016 DD 01/19/16 | (799,716) | 799,716 |
| DEUT CAT 1 REPO REPO | 0.300% 01/13/2016 DD 01/12/16 | (6,269,229) | 6,269,229 |
| DEUT CAT 1 REPO REPO | 0.290% 01/14/2016 DD 01/13/16 | (4,627,401) | 4,627,401 |
| DEUT CAT 1 REPO REPO | 0.290% 01/15/2016 DD 01/14/16 | (1,986,329) | 1,986,329 |
| DEUT CAT 1 REPO REPO | 0.300% 01/26/2016 DD 01/25/16 | (222,590) | 222,590 |
| DEUT CAT 1 REPO REPO | 0.290% 01/21/2016 DD 01/20/16 | (577,970) | 577,970 |
| DEUT CAT 1 REPO REPO | 0.310% 01/22/2016 DD 01/21/16 | (213,883) | 213,883 |
| DEUT CAT 1 REPO REPO | 0.310% 01/25/2016 DD 01/22/16 | (251,349) | 251,349 |
| DEUT CAT 1 REPO REPO | 0.320% 02/02/2016 DD 02/01/16 | (771,441) | 771,441 |
| DEUT CAT 1 REPO REPO | 0.300% 01/27/2016 DD 01/26/16 | (600,833) | 600,833 |
| DEUT CAT 1 REPO REPO | 0.300% 01/28/2016 DD 01/27/16 | (362,741) | 362,741 |
| DEUT CAT 1 REPO REPO | 0.320% 01/29/2016 DD 01/28/16 | (131,696) | 131,696 |
| DEUT CAT 1 REPO REPO | 0.300% 02/01/2016 DD 01/29/16 | (1,450) | 1,450 |
| DEUT CAT 1 REPO REPO | 0.320% 02/03/2016 DD 02/02/16 | (355,719) | 355,719 |
| DEUT CAT 1 REPO REPO | 0.340% 02/05/2016 DD 02/04/16 | (170,061) | 170,061 |
| DEUT CAT 1 REPO REPO | 0.330% 02/08/2016 DD 02/05/16 | (124,905) | 124,905 |
| DEUT CAT 1 REPO REPO | 0.330% 02/10/2016 DD 02/09/16 | (128,106) | 128,106 |
| DEUT CAT 1 REPO REPO | 0.340% 02/12/2016 DD 02/11/16 | (148,606) | 148,606 |
| DEUT CAT 1 REPO REPO | 0.330% 02/23/2016 DD 02/22/16 | (120,336) | 120,336 |
| DEUT CAT 1 REPO REPO | 0.310% 03/02/2016 DD 03/01/16 | (126,232) | 126,232 |
| DEUT CAT 1 REPO REPO | 0.310% 03/03/2016 DD 03/02/16 | (103,520) | 103,520 |
| DEUT CAT 1 REPO REPO | 0.330% 02/26/2016 DD 02/25/16 | (166,010) | 166,010 |
| DEUT CAT 1 REPO REPO | 0.310% 02/29/2016 DD 02/26/16 | (137,846) | 137,846 |
| DEUT CAT 1 REPO REPO | 0.320% 05/25/2016 DD 05/24/16 | (153,387) | 153,387 |
| DEUT CAT 1 REPO REPO | 0.260% 05/24/2016 DD 05/23/16 | (484,428) | 484,428 |
| DEUT CAT 1 REPO REPO | 0.260% 05/31/2016 DD 05/27/16 | (456,097) | 456,097 |
| DEUT CAT 1 REPO REPO | 0.260% 05/27/2016 DD 05/26/16 | (584,861) | 584,861 |
| DEUT CAT 1 REPO REPO | 0.300% 06/03/2016 DD 06/02/16 | (184,171) | 184,171 |
| DEUT CAT 1 REPO REPO | 0.320% 06/08/2016 DD 06/07/16 | (243,337) | 243,337 |
| DEUT CAT 1 REPO REPO | 0.300% 06/06/2016 DD 06/03/16 | (218,634) | 218,634 |
| DEUT CAT 1 REPO REPO | 0.340% 06/13/2016 DD 06/10/16 | (192,342) | 192,342 |
| DEUT CAT 1 REPO REPO | 0.330% 06/09/2016 DD 06/08/16 | (149,070) | 149,070 |
| DEUT CAT 1 REPO REPO | 0.330% 06/10/2016 DD 06/09/16 | (152,237) | 152,237 |
| DEUT CAT 1 REPO REPO | 0.350% 06/16/2016 DD 06/15/16 | (230,095) | 230,095 |
| DEUT CAT 1 REPO REPO | 0.340% 06/14/2016 DD 06/13/16 | (253,571) | 253,571 |
| DEUT CAT 1 REPO REPO | 0.340% 06/21/2016 DD 06/20/16 | (256,693) | 256,693 |
| DEUT CAT 1 REPO REPO | 0.350% 06/17/2016 DD 06/16/16 | (392,154) | 392,154 |

FORM 5500, SCHEDULE H, PART IV, LINE 4i SCHEDULE OF ASSETS
(ACQUIRED AND DISPOSED OF WITHIN THE YEAR) FOR THE YEAR ENDED DECEMBER 31, 2016

| IDENTITY OF ISSUE, BORROWER, LESSOR, OR SIMILAR PARTY | DESCRIPTION OF INVESTMENT, INCLUDING MATURITY DATE, RATE OF INTEREST, COLLATERAL, PAR OR MATURITY VALUE | COST OF ACQUISITIONS | PROCEEDS OF DISPOSITIONS |
|---|---|---|---|
| DEUT CAT 1 REPO REPO | 0.340% 06/20/2016 DD 06/17/16 | (195,925) | 195,925 |
| DEUT CAT 1 REPO REPO | 0.390% 06/24/2016 DD 06/23/16 | (214,612) | 214,612 |
| DEUT CAT 1 REPO REPO | 0.340% 06/22/2016 DD 06/21/16 | (214,820) | 214,820 |
| DEUT CAT 1 REPO REPO | 0.350% 06/23/2016 DD 06/22/16 | (188,140) | 188,140 |
| DEUT CAT 1 REPO REPO | 0.450% 06/29/2016 DD 06/28/16 | (169,288) | 169,288 |
| DEUT CAT 1 REPO REPO | 0.450% 06/28/2016 DD 06/27/16 | (157,148) | 157,148 |
| DEUT CAT 1 REPO REPO | 0.370% 06/30/2016 DD 06/29/16 | (137,928) | 137,928 |
| DEUT CAT 1 REPO REPO | 0.350% 07/05/2016 DD 07/01/16 | (268,180) | 268,180 |
| DEUT CAT 1 REPO REPO | 0.330% 07/13/2016 DD 07/12/16 | (511,085) | 511,085 |
| DEUT CAT 1 REPO REPO | 0.340% 07/08/2016 DD 07/07/16 | (177,217) | 177,217 |
| DEUT CAT 1 REPO REPO | 0.340% 07/11/2016 DD 07/08/16 | (250,510) | 250,510 |
| DEUT CAT 1 REPO REPO | 0.330% 07/14/2016 DD 07/13/16 | (331,200) | 331,200 |
| DEUT CAT 1 REPO REPO | 0.330% 07/15/2016 DD 07/14/16 | (156,541) | 156,541 |
| DEUT CAT 1 REPO REPO | 0.300% 07/20/2016 DD 07/19/16 | (271,874) | 271,874 |
| DEUT CAT 1 REPO REPO | 0.330% 07/18/2016 DD 07/15/16 | (793,549) | 793,549 |
| DEUT CAT 1 REPO REPO | 0.330% 07/19/2016 DD 07/18/16 | (306,979) | 306,979 |
| DEUT CAT 1 REPO REPO | 0.330% 07/25/2016 DD 07/22/16 | (449,382) | 449,382 |
| DEUT CAT 1 REPO REPO | 0.300% 07/21/2016 DD 07/20/16 | (171,397) | 171,397 |
| DEUT CAT 1 REPO REPO | 0.330% 07/22/2016 DD 07/21/16 | (112,470) | 112,470 |
| DEUT CAT 1 REPO REPO | 0.340% 07/28/2016 DD 07/27/16 | (786,751) | 786,751 |
| DEUT CAT 1 REPO REPO | 0.330% 07/26/2016 DD 07/25/16 | (909,354) | 909,354 |
| DEUT CAT 1 REPO REPO | 0.340% 07/27/2016 DD 07/26/16 | (1,314,114) | 1,314,114 |
| DEUT CAT 1 REPO REPO | 0.330% 08/02/2016 DD 08/01/16 | (148,281) | 148,281 |
| DEUT CAT 1 REPO REPO | 0.340% 07/29/2016 DD 07/28/16 | (974,516) | 974,516 |
| DEUT CAT 1 REPO REPO | 0.330% 08/03/2016 DD 08/02/16 | (172,819) | 172,819 |
| DEUT CAT 1 REPO REPO | 0.330% 08/04/2016 DD 08/03/16 | (259,132) | 259,132 |
| DEUT CAT 1 REPO REPO | 0.320% 08/10/2016 DD 08/09/16 | (111,090) | 111,090 |
| DEUT CAT 1 REPO REPO | 0.330% 08/08/2016 DD 08/05/16 | (116,875) | 116,875 |
| DEUT CAT 1 REPO REPO | 0.410% 10/04/2016 DD 10/03/16 | (147,818) | 147,818 |
| DEUT CAT 1 REPO REPO | 0.430% 10/06/2016 DD 10/05/16 | (19,087) | 19,087 |
| DEUT CAT 1 REPO REPO | 0.320% 10/12/2016 DD 10/11/16 | (97,474) | 97,474 |
| DEUT CAT 1 REPO REPO | 0.340% 10/17/2016 DD 10/14/16 | (181,927) | 181,927 |
| DEUT CAT 1 REPO REPO | 0.350% 10/18/2016 DD 10/17/16 | (1,644,001) | 1,644,001 |
| DEUT CAT 1 REPO REPO | 0.300% 10/20/2016 DD 10/19/16 | (800,135) | 800,135 |
| DEUT CAT 1 REPO REPO | 0.300% 10/19/2016 DD 10/18/16 | (1,272,518) | 1,272,518 |
| DEUT CAT 1 REPO REPO | 0.300% 10/21/2016 DD 10/20/16 | (1,098,002) | 1,098,002 |
| DEUT CAT 1 REPO REPO | 0.320% 10/25/2016 DD 10/24/16 | (1,216,899) | 1,216,899 |
| DEUT CAT 1 REPO REPO | 0.290% 10/24/2016 DD 10/21/16 | (1,172,088) | 1,172,088 |
| DEUT CAT 1 REPO REPO | 0.300% 10/26/2016 DD 10/25/16 | (814,285) | 814,285 |
| DEUT CAT 1 REPO REPO | 0.370% 10/28/2016 DD 10/27/16 | (2,402,662) | 2,402,662 |
| DEUT CAT 1 REPO REPO | 0.340% 10/27/2016 DD 10/26/16 | (3,285,052) | 3,285,052 |
| DEUT CAT 1 REPO REPO | 0.360% 11/01/2016 DD 10/31/16 | (3,116,070) | 3,116,070 |
| DEUT CAT 1 REPO REPO | 0.350% 10/31/2016 DD 10/28/16 | (1,267,739) | 1,267,739 |

FORM 5500, SCHEDULE H, PART IV, LINE 4i SCHEDULE OF ASSETS
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|---|---|---|---|
| DEUT CAT 1 REPO REPO | 0.340% 11/02/2016 DD 11/01/16 | (2,949,599) | 2,949,599 |
| DEUT CAT 1 REPO REPO | 0.290% 11/03/2016 DD 11/02/16 | (3,780,573) | 3,780,573 |
| DEUT CAT 1 REPO REPO | 0.340% 11/04/2016 DD 11/03/16 | (5,545,825) | 5,545,825 |
| DEUT CAT 1 REPO REPO | 0.330% 11/07/2016 DD 11/04/16 | (4,566,000) | 4,566,000 |
| DEUTSCHE BK FINL TRI REPO | 0.260% 12/01/2016 DD 11/30/16 | (579,844) | 579,844 |
| DEUTSCHE BK FINL TRI REPO | 0.250% 11/30/2016 DD 11/29/16 | (3,359,803) | 3,359,803 |
| DEUTSCHE BK FINL TRI REPO | 0.260% 12/08/2016 DD 12/07/16 | (1,109,402) | 1,109,402 |
| DEUTSCHE BK FINL TRI REPO | 0.260% 12/07/2016 DD 12/06/16 | (974,841) | 974,841 |
| DEUTSCHE BK FINL TRI REPO | 0.290% 12/14/2016 DD 12/13/16 | (140,452) | 140,452 |
| DEUTSCHE BK FINL TRI REPO | 0.480% 12/21/2016 DD 12/20/16 | (329,474) | 329,474 |
| DEUTSCHE BK FINL TRI REPO | 0.340% 11/15/2016 DD 11/14/16 | (698,084) | 698,084 |
| DEUTSCHE BK FINL TRI REPO | 0.300% 11/17/2016 DD 11/16/16 | (455,470) | 455,470 |
| DEUTSCHE BK FINL TRI REPO | 0.240% 11/22/2016 DD 11/21/16 | (220,496) | 220,496 |
| DEUTSCHE BK FINL TRI REPO | 0.290% 11/25/2016 DD 11/23/16 | (2,902,718) | 2,902,718 |
| DEUTSCHE BK FINL TRI REPO | 0.250% 11/23/2016 DD 11/22/16 | (1,133,365) | 1,133,365 |
| DEUTSCHE BK FINL TRI REPO | 0.280% 11/28/2016 DD 11/25/16 | (1,740,156) | 1,740,156 |
| DEUTSCHE BK FINL TRI REPO | 0.250% 11/29/2016 DD 11/28/16 | (2,718,296) | 2,718,296 |
| DEUTSCHE BK FINL TRI REPO | 0.470% 12/22/2016 DD 12/21/16 | (773,387) | 773,387 |
| DIEBOLD INC 144A | 8.500% 04/15/2024 DD 04/19/16 | (25,000) | 25,250 |
| DNB NOR BANK DISC | 09/08/2016 | (995,578) | 995,578 |
| DNB NOR BANK DISC | 03/09/2017 | (1,192,963) | 1,192,963 |
| DOLLAR TREE INC | 5.250% 03/01/2020 DD 03/01/16 | (29,000) | 30,160 |
| ECN CAPITAL CORP | WHEN ISSUED | (149,501) | 105,886 |
| ENABLE MIDSTREAM PARTNERS LP | VAR RT 05/15/2044 DD 11/15/15 | (9,400) | 11,840 |
| FAIRWAY FIN CORP DISC | 05/10/2016 | (1,148,270) | 1,148,270 |
| FORT DEARBORN 9/16 COV-LITE TL | 0.000% 10/19/2023 DD 09/19/16 | (248,750) | 250,938 |
| GARDNER DENVER 7/13 (USD) TL | | (263,463) | 288,767 |
| GLP CAPITAL LP / GLP FINANCING | 4.375% 04/15/2021 DD 04/28/16 | (60,000) | 61,200 |
| GLP CAPITAL LP / GLP FINANCING | 5.375% 04/15/2026 DD 04/28/16 | (110,000) | 113,850 |
| GOODYEAR TIRE & RUBBER CO/THE | 6.500% 03/01/2021 DD 02/25/13 | (473,625) | 473,085 |
| GREENWICH CAPITAL REPO | 0.310% 08/15/2016 DD 08/12/16 | (2,693,258) | 2,693,258 |
| GREENWICH CAPITAL REPO | 0.320% 08/16/2016 DD 08/15/16 | (809,446) | 809,446 |
| HOLLY ENERGY PARTNERS LP 144A | 6.000% 08/01/2024 DD 07/19/16 | (83,000) | 84,245 |
| HUDBAY MINERALS INC 144A | 7.250% 01/15/2023 DD 12/12/16 | (41,000) | 41,923 |
| HUDBAY MINERALS INC 144A | 7.625% 01/15/2025 DD 12/12/16 | (55,000) | 56,375 |
| ING (US) FUNDING DISC | 08/17/2016 | (995,750) | 995,750 |
| ING (US) FUNDING DISC | 02/13/2017 | (1,988,100) | 1,988,100 |
| INTESA SANPAOLO SPA 144A | 5.710% 01/15/2026 DD 01/15/16 | (700,000) | 687,897 |
| JIANGNAN GROUP LTD | | (412,415) | 353,015 |
| KINETIC CONCEPTS 6/16 | (ACELITY) (USD) F TL | (488,139) | 488,750 |
| LMA SA & LMA AMER DISC | 03/11/2016 | (1,314,534) | 1,314,534 |
| LMA SA & LMA AMER DISC | 05/05/2016 | (1,148,735) | 1,148,735 |
| LMA SA & LMA AMER DISC | 09/14/2016 | (474,235) | 474,235 |

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|---|---|---|---|
| LMA SA & LMA AMER DISC | 03/13/2017 | (1,291,680) | 1,291,622 |
| MANHATTAN AST FDG DISC | 03/11/2016 | (2,997,530) | 2,997,530 |
| MANHATTAN AST FDG DISC | 05/16/2016 | (999,191) | 999,191 |
| MANHATTAN AST FDG DISC | 11/08/2016 | (662,155) | 663,333 |
| MARKS & SPENCER GROUP PLC | | (931,929) | 698,496 |
| MERRILL LYNCH TRI REPO | 0.260% 11/30/2016 DD 11/29/16 | (735,171) | 735,171 |
| MERRILL LYNCH TRI REPO | 0.260% 12/01/2016 DD 11/30/16 | (453,878) | 453,878 |
| MERRILL LYNCH TRI REPO | 0.260% 12/07/2016 DD 12/06/16 | (301,664) | 301,664 |
| MERRILL LYNCH TRI REPO | 0.260% 12/08/2016 DD 12/07/16 | (337,755) | 337,755 |
| MERRILL LYNCH TRI REPO | 0.290% 11/15/2016 DD 11/14/16 | (180,645) | 180,645 |
| MERRILL LYNCH TRI REPO | 0.280% 11/17/2016 DD 11/16/16 | (124,383) | 124,383 |
| MERRILL LYNCH TRI REPO | 0.250% 11/23/2016 DD 11/22/16 | (295,980) | 295,980 |
| MERRILL LYNCH TRI REPO | 0.270% 11/28/2016 DD 11/25/16 | (413,825) | 413,825 |
| MERRILL LYNCH TRI REPO | 0.260% 11/25/2016 DD 11/23/16 | (671,313) | 671,313 |
| MERRILL LYNCH TRI REPO | 0.260% 11/29/2016 DD 11/28/16 | (666,846) | 666,846 |
| MERRILL LYNCH TRI REPO | 0.470% 12/22/2016 DD 12/21/16 | (205,883) | 205,883 |
| MERRILL LYNCH TRI REPO | 0.520% 12/28/2016 DD 12/27/16 | (18,324) | 18,324 |
| METLIFE SHORT DISC | 03/06/2017 | (1,542,239) | 1,542,239 |
| MGM GROWTH PROPERTIES OPE 144A | 5.625% 05/01/2024 DD 04/20/16 | (63,000) | 68,198 |
| MPH ACQUISITION HOLDINGS 144A | 7.125% 06/01/2024 DD 06/07/16 | (73,000) | 75,008 |
| NATIONAL AUSTRALIA BANK LTD/NE | 3.375% 01/14/2026 DD 01/14/16 | (248,070) | 269,060 |
| NATIONAL BK CANADA DISC | 09/19/2016 | (995,600) | 995,600 |
| NATIONAL BK CANADA DISC | 10/28/2016 | (1,999,200) | 1,999,200 |
| NATIONWIDE BLDG DISC | 05/11/2016 | (1,996,850) | 1,999,700 |
| NATIONWIDE BLDG DISC | 11/22/2016 | (621,955) | 623,177 |
| NATIXIS NY BRH DISC | 02/23/2017 | (1,242,693) | 1,242,693 |
| NEDERLANSE WATER DISC | 04/28/2016 | (2,296,686) | 2,296,686 |
| NEW YORK LIFE GLOBAL FUND 144A | 2.350% 07/14/2026 DD 07/14/16 | (784,513) | 783,053 |
| NIEUW AMSTERDAM DISC | 04/20/2016 | (1,498,063) | 1,498,063 |
| NIEUW AMSTERDAM DISC | 05/11/2016 | (1,448,006) | 1,448,006 |
| NIEUW AMSTERDAM DISC | 08/16/2016 | (599,141) | 599,082 |
| NIEUW AMSTERDAM DISC | 12/06/2016 | (1,246,531) | 1,246,531 |
| NOBIA AB | | (259,928) | 227,253 |
| NRW BANK DISC | 07/11/2016 | (3,490,498) | 3,495,611 |
| OLD LINE FDG CORP DISC | 12/02/2016 | (596,216) | 598,275 |
| PERFORMANCE SPORTS GROUP LTD | | (42,862) | 42,862 |
| PINNACLE FOODS 1/16 | INCREMENTAL TLI | (495,013) | 499,366 |
| PINNACLE FOODS INC 144A | 5.875% 01/15/2024 DD 01/15/16 | (68,000) | 69,360 |
| PQ CORP 144A | 6.750% 11/15/2022 DD 05/04/16 | (75,000) | 78,000 |
| PRUDENTIAL PLC DISC | 06/15/2016 | (1,646,514) | 1,648,837 |
| PTC INC | 6.000% 05/15/2024 DD 05/12/16 | (83,000) | 84,453 |
| RADNET 7/16 TLB | | (966,524) | 979,357 |
| RBS PLC CAT 1 REPO | 0.290% 03/18/2016 DD 03/17/16 | (134,073) | 134,073 |

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|---|---|---|---|
| RBS PLC CAT 1 REPO | 0.280% 03/21/2016 DD 03/18/16 | (128,972) | 128,972 |
| RBS PLC CAT 1 REPO | 0.300% 03/30/2016 DD 03/29/16 | (257,857) | 257,857 |
| RBS PLC CAT 1 REPO | 0.280% 03/31/2016 DD 03/30/16 | (213,553) | 213,553 |
| RBS PLC CAT 1 REPO | 0.290% 03/28/2016 DD 03/24/16 | (241,046) | 241,046 |
| RBS PLC CAT 1 REPO | 0.300% 03/29/2016 DD 03/28/16 | (183,091) | 183,091 |
| RBS PLC CAT 1 REPO | 0.280% 04/06/2016 DD 04/05/16 | (641,821) | 641,821 |
| RBS PLC CAT 1 REPO | 0.300% 04/04/2016 DD 04/01/16 | (752,139) | 752,139 |
| RBS PLC CAT 1 REPO | 0.290% 04/05/2016 DD 04/04/16 | (146,079) | 146,079 |
| RBS PLC CAT 1 REPO | 0.290% 04/13/2016 DD 04/12/16 | (193,697) | 193,697 |
| RBS PLC CAT 1 REPO | 0.280% 04/07/2016 DD 04/06/16 | (367,408) | 367,408 |
| RBS PLC CAT 1 REPO | 0.280% 04/08/2016 DD 04/07/16 | (478,995) | 478,995 |
| RBS PLC CAT 1 REPO | 0.280% 04/11/2016 DD 04/08/16 | (518,110) | 518,110 |
| RBS PLC CAT 1 REPO | 0.290% 04/12/2016 DD 04/11/16 | (160,357) | 160,357 |
| RBS PLC CAT 1 REPO | 0.260% 05/03/2016 DD 05/02/16 | (213,562) | 213,562 |
| RBS PLC CAT 1 REPO | 0.270% 05/04/2016 DD 05/03/16 | (143,080) | 143,080 |
| RBS PLC CAT 1 REPO | 0.280% 05/10/2016 DD 05/09/16 | (283,481) | 283,481 |
| RBS PLC CAT 1 REPO | 0.290% 05/17/2016 DD 05/16/16 | (178,349) | 178,349 |
| RBS PLC CAT 1 REPO | 0.280% 01/06/2016 DD 01/05/16 | (4,974,677) | 4,974,677 |
| RBS PLC CAT 1 REPO | 0.280% 01/05/2016 DD 01/04/16 | (7,429,650) | 7,429,650 |
| RBS PLC CAT 1 REPO | 0.290% 01/12/2016 DD 01/11/16 | (1,062,165) | 1,062,165 |
| RBS PLC CAT 1 REPO | 0.290% 01/07/2016 DD 01/06/16 | (9,036,542) | 9,036,542 |
| RBS PLC CAT 1 REPO | 0.290% 01/08/2016 DD 01/07/16 | (4,761,424) | 4,761,424 |
| RBS PLC CAT 1 REPO | 0.290% 01/11/2016 DD 01/08/16 | (4,191,551) | 4,191,551 |
| RBS PLC CAT 1 REPO | 0.290% 01/19/2016 DD 01/15/16 | (245,518) | 245,518 |
| RBS PLC CAT 1 REPO | 0.290% 01/13/2016 DD 01/12/16 | (860,229) | 860,229 |
| RBS PLC CAT 1 REPO | 0.300% 01/21/2016 DD 01/20/16 | (109,991) | 109,991 |
| RBS PLC CAT 1 REPO | 0.310% 01/22/2016 DD 01/21/16 | (114,521) | 114,521 |
| RBS PLC CAT 1 REPO | 0.300% 02/02/2016 DD 02/01/16 | (265,390) | 265,390 |
| RBS PLC CAT 1 REPO | 0.300% 01/27/2016 DD 01/26/16 | (113,894) | 113,894 |
| RBS PLC CAT 1 REPO | 0.290% 01/28/2016 DD 01/27/16 | (120,922) | 120,922 |
| RBS PLC CAT 1 REPO | 0.300% 02/03/2016 DD 02/02/16 | (135,792) | 135,792 |
| RBS PLC CAT 1 REPO | 0.310% 02/05/2016 DD 02/04/16 | (108,799) | 108,799 |
| RBS PLC CAT 1 REPO | 0.290% 03/15/2016 DD 03/14/16 | (119,103) | 119,103 |
| RBS PLC CAT 1 REPO | 0.300% 03/16/2016 DD 03/15/16 | (165,892) | 165,892 |
| RBS PLC CAT 1 REPO | 0.290% 03/11/2016 DD 03/10/16 | (139,896) | 139,896 |
| RBS PLC CAT 1 REPO | 0.290% 03/14/2016 DD 03/11/16 | (173,378) | 173,378 |
| RBS PLC CAT 1 REPO | 0.300% 08/26/2016 DD 08/25/16 | (908,716) | 908,716 |
| RBS PLC CAT 1 REPO | 0.300% 08/29/2016 DD 08/26/16 | (6,887,502) | 6,887,502 |
| RBS PLC CAT 1 REPO | 0.290% 08/31/2016 DD 08/30/16 | (1,495,161) | 1,495,161 |
| RBS PLC CAT 1 REPO | 0.300% 09/01/2016 DD 08/31/16 | (1,927,875) | 1,927,875 |
| RBS PLC CAT 1 REPO | 0.290% 09/07/2016 DD 09/06/16 | (308,748) | 308,748 |
| RBS PLC CAT 1 REPO | 0.300% 09/02/2016 DD 09/01/16 | (1,163,933) | 1,163,933 |
| RBS PLC CAT 1 REPO | 0.300% 09/06/2016 DD 09/02/16 | (895,681) | 895,681 |

FORM 5500, SCHEDULE H, PART IV, LINE 4i SCHEDULE OF ASSETS
(ACQUIRED AND DISPOSED OF WITHIN THE YEAR) FOR THE YEAR ENDED DECEMBER 31, 2016

| IDENTITY OF ISSUE, BORROWER, LESSOR, OR SIMILAR PARTY | DESCRIPTION OF INVESTMENT, INCLUDING MATURITY DATE, RATE OF INTEREST, COLLATERAL, PAR OR MATURITY VALUE | COST OF ACQUISITIONS | PROCEEDS OF DISPOSITIONS |
|---|---|---|---|
| RBS PLC CAT 1 REPO | 0.300% 09/09/2016 DD 09/08/16 | (848,098) | 848,098 |
| RBS PLC CAT 1 REPO | 0.310% 09/14/2016 DD 09/13/16 | (2,039,181) | 2,039,181 |
| RBS PLC CAT 1 REPO | 0.310% 09/12/2016 DD 09/09/16 | (2,454,161) | 2,454,161 |
| RBS PLC CAT 1 REPO | 0.300% 09/13/2016 DD 09/12/16 | (1,482,960) | 1,482,960 |
| RBS PLC CAT 1 REPO | 0.300% 09/15/2016 DD 09/14/16 | (2,165,355) | 2,165,355 |
| RBS PLC CAT 1 REPO | 0.310% 09/16/2016 DD 09/15/16 | (1,536,671) | 1,536,671 |
| RBS PLC CAT 1 REPO | 0.280% 09/21/2016 DD 09/20/16 | (448,171) | 448,171 |
| RBS PLC CAT 1 REPO | 0.280% 09/20/2016 DD 09/19/16 | (1,243,599) | 1,243,599 |
| RBS PLC CAT 1 REPO | 0.280% 09/22/2016 DD 09/21/16 | (1,618,116) | 1,618,116 |
| RBS PLC CAT 1 REPO | 0.280% 09/23/2016 DD 09/22/16 | (1,836,695) | 1,836,695 |
| RBS PLC CAT 1 REPO | 0.300% 09/26/2016 DD 09/23/16 | (1,602,399) | 1,602,399 |
| RBS PLC CAT 1 REPO | 0.260% 05/20/2016 DD 05/19/16 | (1,904,238) | 1,904,238 |
| RBS PLC CAT 1 REPO | 0.270% 05/19/2016 DD 05/18/16 | (541,692) | 541,692 |
| RBS PLC CAT 1 REPO | 0.270% 05/25/2016 DD 05/24/16 | (143,389) | 143,389 |
| RBS PLC CAT 1 REPO | 0.260% 05/24/2016 DD 05/23/16 | (745,208) | 745,208 |
| RBS PLC CAT 1 REPO | 0.260% 05/31/2016 DD 05/27/16 | (455,118) | 455,118 |
| RBS PLC CAT 1 REPO | 0.260% 05/27/2016 DD 05/26/16 | (593,657) | 593,657 |
| RBS PLC CAT 1 REPO | 0.270% 06/03/2016 DD 06/02/16 | (490,351) | 490,351 |
| RBS PLC CAT 1 REPO | 0.270% 06/02/2016 DD 06/01/16 | (126,957) | 126,957 |
| RBS PLC CAT 1 REPO | 0.290% 06/08/2016 DD 06/07/16 | (443,804) | 443,804 |
| RBS PLC CAT 1 REPO | 0.280% 06/06/2016 DD 06/03/16 | (462,775) | 462,775 |
| RBS PLC CAT 1 REPO | 0.310% 06/13/2016 DD 06/10/16 | (262,100) | 262,100 |
| RBS PLC CAT 1 REPO | 0.290% 06/09/2016 DD 06/08/16 | (483,834) | 483,834 |
| RBS PLC CAT 1 REPO | 0.300% 06/10/2016 DD 06/09/16 | (241,738) | 241,738 |
| RBS PLC CAT 1 REPO | 0.390% 06/29/2016 DD 06/28/16 | (21,266) | 21,266 |
| RBS PLC CAT 1 REPO | 0.430% 06/28/2016 DD 06/27/16 | (99,296) | 99,296 |
| RBS PLC CAT 1 REPO | 0.320% 08/17/2016 DD 08/16/16 | (1,814,173) | 1,814,173 |
| RBS PLC CAT 1 REPO | 0.310% 08/22/2016 DD 08/19/16 | (367,180) | 367,180 |
| RBS PLC CAT 1 REPO | 0.310% 08/18/2016 DD 08/17/16 | (1,261,065) | 1,261,065 |
| RBS PLC CAT 1 REPO | 0.310% 08/19/2016 DD 08/18/16 | (199,360) | 199,360 |
| RBS PLC CAT 1 REPO | 0.300% 08/23/2016 DD 08/22/16 | (207,074) | 207,074 |
| RBS PLC CAT 1 REPO | 0.280% 08/24/2016 DD 08/23/16 | (761,585) | 761,585 |
| RBS SECURITIES TRI REPO | 0.250% 11/30/2016 DD 11/29/16 | (5,785,494) | 5,785,494 |
| RBS SECURITIES TRI REPO | 0.250% 12/05/2016 DD 12/02/16 | (1,431,481) | 1,431,481 |
| RBS SECURITIES TRI REPO | 0.260% 12/01/2016 DD 11/30/16 | (3,932,444) | 3,932,444 |
| RBS SECURITIES TRI REPO | 0.250% 12/07/2016 DD 12/06/16 | (2,309,957) | 2,309,957 |
| RBS SECURITIES TRI REPO | 0.250% 12/08/2016 DD 12/07/16 | (2,337,131) | 2,337,131 |
| RBS SECURITIES TRI REPO | 0.260% 12/14/2016 DD 12/13/16 | (403,474) | 403,474 |
| RBS SECURITIES TRI REPO | 0.500% 12/21/2016 DD 12/20/16 | (414,690) | 414,690 |
| RBS SECURITIES TRI REPO | 0.290% 11/15/2016 DD 11/14/16 | (1,987,552) | 1,987,552 |
| RBS SECURITIES TRI REPO | 0.280% 11/17/2016 DD 11/16/16 | (1,273,048) | 1,273,048 |
| RBS SECURITIES TRI REPO | 0.260% 11/22/2016 DD 11/21/16 | (460,482) | 460,482 |
| RBS SECURITIES TRI REPO | 0.260% 11/25/2016 DD 11/23/16 | (5,010,361) | 5,010,361 |

FORM 5500, SCHEDULE H, PART IV, LINE 4i SCHEDULE OF ASSETS
(ACQUIRED AND DISPOSED OF WITHIN THE YEAR) FOR THE YEAR ENDED DECEMBER 31, 2016

| IDENTITY OF ISSUE, BORROWER, LESSOR, OR SIMILAR PARTY | DESCRIPTION OF INVESTMENT, INCLUDING MATURITY DATE, RATE OF INTEREST, COLLATERAL, PAR OR MATURITY VALUE | COST OF ACQUISITIONS | PROCEEDS OF DISPOSITIONS |
|---|---|---|---|
| RBS SECURITIES TRI REPO | 0.250% 11/23/2016 DD 11/22/16 | (1,827,759) | 1,827,759 |
| RBS SECURITIES TRI REPO | 0.260% 11/28/2016 DD 11/25/16 | (3,836,035) | 3,836,035 |
| RBS SECURITIES TRI REPO | 0.260% 11/29/2016 DD 11/28/16 | (4,750,701) | 4,750,701 |
| RBS SECURITIES TRI REPO | 0.500% 12/22/2016 DD 12/21/16 | (953,871) | 953,871 |
| RBS SECURITIES TRI REPO | 0.490% 12/28/2016 DD 12/27/16 | (306,341) | 306,341 |
| REGENCY MRKTS #1 DISC | 04/15/2016 | (999,621) | 999,621 |
| RESORTTRUST INC | | (713,143) | 731,551 |
| REVLON ESCROW CORP 144A | 6.250% 08/01/2024 DD 08/04/16 | (26,000) | 26,390 |
| REYNOLDS GROUP ISSUER INC / RE | 7.875% 08/15/2019 DD 02/15/12 | (492,219) | 489,013 |
| RITCHIE BROS AUCTIONEERS 144A | 5.375% 01/15/2025 DD 12/21/16 | (39,000) | 39,731 |
| SKANDINAVISKA ENS DISC | 09/07/2016 | (896,240) | 896,240 |
| SKANDINAVISKA ENS DISC | 03/02/2017 | (1,193,253) | 1,193,253 |
| SKY PERFECT JSAT HOLDINGS INC | | (835,868) | 685,095 |
| SOCIETE GENERALE REPO | 0.250% 03/23/2016 DD 03/22/16 | (182,534) | 182,534 |
| SOCIETE GENERALE REPO | 0.300% 03/18/2016 DD 03/17/16 | (256,495) | 256,495 |
| SOCIETE GENERALE REPO | 0.290% 03/21/2016 DD 03/18/16 | (240,223) | 240,223 |
| SOCIETE GENERALE REPO | 0.290% 03/22/2016 DD 03/21/16 | (182,695) | 182,695 |
| SOCIETE GENERALE REPO | 0.300% 03/31/2016 DD 03/30/16 | (198,746) | 198,746 |
| SOCIETE GENERALE REPO | 0.330% 03/28/2016 DD 03/24/16 | (138,413) | 138,413 |
| SOCIETE GENERALE REPO | 0.340% 03/29/2016 DD 03/28/16 | (155,286) | 155,286 |
| SOCIETE GENERALE REPO | 0.330% 03/30/2016 DD 03/29/16 | (208,879) | 208,879 |
| SOCIETE GENERALE REPO | 0.300% 04/07/2016 DD 04/06/16 | (765,001) | 765,001 |
| SOCIETE GENERALE REPO | 0.330% 04/04/2016 DD 04/01/16 | (743,181) | 743,181 |
| SOCIETE GENERALE REPO | 0.300% 04/06/2016 DD 04/05/16 | (576,105) | 576,105 |
| SOCIETE GENERALE REPO | 0.300% 04/13/2016 DD 04/12/16 | (130,865) | 130,865 |
| SOCIETE GENERALE REPO | 0.300% 04/14/2016 DD 04/13/16 | (177,944) | 177,944 |
| SOCIETE GENERALE REPO | 0.300% 04/08/2016 DD 04/07/16 | (723,298) | 723,298 |
| SOCIETE GENERALE REPO | 0.300% 04/11/2016 DD 04/08/16 | (718,558) | 718,558 |
| SOCIETE GENERALE REPO | 0.300% 04/12/2016 DD 04/11/16 | (261,814) | 261,814 |
| SOCIETE GENERALE REPO | 0.280% 04/20/2016 DD 04/19/16 | (362,945) | 362,945 |
| SOCIETE GENERALE REPO | 0.300% 04/15/2016 DD 04/14/16 | (122,340) | 122,340 |
| SOCIETE GENERALE REPO | 0.260% 04/27/2016 DD 04/26/16 | (670,309) | 670,309 |
| SOCIETE GENERALE REPO | 0.300% 04/25/2016 DD 04/22/16 | (234,064) | 234,064 |
| SOCIETE GENERALE REPO | 0.280% 04/26/2016 DD 04/25/16 | (524,196) | 524,196 |
| SOCIETE GENERALE REPO | 0.260% 04/28/2016 DD 04/27/16 | (397,085) | 397,085 |
| SOCIETE GENERALE REPO | 0.260% 04/29/2016 DD 04/28/16 | (235,991) | 235,991 |
| SOCIETE GENERALE REPO | 0.290% 05/02/2016 DD 04/29/16 | (449,680) | 449,680 |
| SOCIETE GENERALE REPO | 0.280% 05/10/2016 DD 05/09/16 | (557,517) | 557,517 |
| SOCIETE GENERALE REPO | 0.270% 05/04/2016 DD 05/03/16 | (169,998) | 169,998 |
| SOCIETE GENERALE REPO | 0.290% 05/18/2016 DD 05/17/16 | (173,946) | 173,946 |
| SOCIETE GENERALE REPO | 0.290% 05/16/2016 DD 05/13/16 | (155,258) | 155,258 |
| SOCIETE GENERALE REPO | 0.300% 05/17/2016 DD 05/16/16 | (220,978) | 220,978 |
| SOCIETE GENERALE REPO | 0.320% 01/06/2016 DD 01/05/16 | (37,484,438) | 37,484,438 |

FORM 5500, SCHEDULE H, PART IV, LINE 4i SCHEDULE OF ASSETS
(ACQUIRED AND DISPOSED OF WITHIN THE YEAR) FOR THE YEAR ENDED DECEMBER 31, 2016

| IDENTITY OF ISSUE, BORROWER, LESSOR, OR SIMILAR PARTY | DESCRIPTION OF INVESTMENT, INCLUDING MATURITY DATE, RATE OF INTEREST, COLLATERAL, PAR OR MATURITY VALUE | COST OF ACQUISITIONS | PROCEEDS OF DISPOSITIONS |
|---|---|---|---|
| SOCIETE GENERALE REPO | 0.320% 01/05/2016 DD 01/04/16 | (29,478,601) | 29,478,601 |
| SOCIETE GENERALE REPO | 0.300% 01/12/2016 DD 01/11/16 | (23,671,066) | 23,671,066 |
| SOCIETE GENERALE REPO | 0.300% 01/13/2016 DD 01/12/16 | (19,643,828) | 19,643,828 |
| SOCIETE GENERALE REPO | 0.320% 01/07/2016 DD 01/06/16 | (40,987,507) | 40,987,507 |
| SOCIETE GENERALE REPO | 0.310% 01/08/2016 DD 01/07/16 | (43,419,148) | 43,419,148 |
| SOCIETE GENERALE REPO | 0.300% 01/11/2016 DD 01/08/16 | (28,723,090) | 28,723,090 |
| SOCIETE GENERALE REPO | 0.290% 01/20/2016 DD 01/19/16 | (3,042,513) | 3,042,513 |
| SOCIETE GENERALE REPO | 0.300% 01/14/2016 DD 01/13/16 | (11,559,151) | 11,559,151 |
| SOCIETE GENERALE REPO | 0.300% 01/15/2016 DD 01/14/16 | (5,478,871) | 5,478,871 |
| SOCIETE GENERALE REPO | 0.300% 01/19/2016 DD 01/15/16 | (3,967,625) | 3,967,625 |
| SOCIETE GENERALE REPO | 0.340% 01/26/2016 DD 01/25/16 | (859,226) | 859,226 |
| SOCIETE GENERALE REPO | 0.330% 01/27/2016 DD 01/26/16 | (2,385,941) | 2,385,941 |
| SOCIETE GENERALE REPO | 0.300% 01/21/2016 DD 01/20/16 | (4,061,805) | 4,061,805 |
| SOCIETE GENERALE REPO | 0.300% 01/22/2016 DD 01/21/16 | (915,649) | 915,649 |
| SOCIETE GENERALE REPO | 0.340% 01/25/2016 DD 01/22/16 | (958,091) | 958,091 |
| SOCIETE GENERALE REPO | 0.340% 02/02/2016 DD 02/01/16 | (2,814,184) | 2,814,184 |
| SOCIETE GENERALE REPO | 0.340% 02/03/2016 DD 02/02/16 | (1,398,789) | 1,398,789 |
| SOCIETE GENERALE REPO | 0.330% 01/28/2016 DD 01/27/16 | (2,321,956) | 2,321,956 |
| SOCIETE GENERALE REPO | 0.340% 01/29/2016 DD 01/28/16 | (1,215,207) | 1,215,207 |
| SOCIETE GENERALE REPO | 0.360% 02/01/2016 DD 01/29/16 | (1,156,813) | 1,156,813 |
| SOCIETE GENERALE REPO | 0.320% 02/09/2016 DD 02/08/16 | (265,415) | 265,415 |
| SOCIETE GENERALE REPO | 0.320% 02/10/2016 DD 02/09/16 | (593,212) | 593,212 |
| SOCIETE GENERALE REPO | 0.320% 02/05/2016 DD 02/04/16 | (650,387) | 650,387 |
| SOCIETE GENERALE REPO | 0.320% 02/08/2016 DD 02/05/16 | (690,643) | 690,643 |
| SOCIETE GENERALE REPO | 0.330% 02/17/2016 DD 02/16/16 | (392,342) | 392,342 |
| SOCIETE GENERALE REPO | 0.320% 02/12/2016 DD 02/11/16 | (368,764) | 368,764 |
| SOCIETE GENERALE REPO | 0.330% 02/19/2016 DD 02/18/16 | (221,802) | 221,802 |
| SOCIETE GENERALE REPO | 0.330% 02/22/2016 DD 02/19/16 | (261,612) | 261,612 |
| SOCIETE GENERALE REPO | 0.300% 02/23/2016 DD 02/22/16 | (378,824) | 378,824 |
| SOCIETE GENERALE REPO | 0.290% 02/24/2016 DD 02/23/16 | (209,452) | 209,452 |
| SOCIETE GENERALE REPO | 0.300% 03/03/2016 DD 03/02/16 | (273,930) | 273,930 |
| SOCIETE GENERALE REPO | 0.330% 02/26/2016 DD 02/25/16 | (401,272) | 401,272 |
| SOCIETE GENERALE REPO | 0.290% 02/29/2016 DD 02/26/16 | (399,053) | 399,053 |
| SOCIETE GENERALE REPO | 0.320% 03/01/2016 DD 02/29/16 | (153,223) | 153,223 |
| SOCIETE GENERALE REPO | 0.310% 03/02/2016 DD 03/01/16 | (352,731) | 352,731 |
| SOCIETE GENERALE REPO | 0.280% 03/10/2016 DD 03/09/16 | (230,694) | 230,694 |
| SOCIETE GENERALE REPO | 0.310% 03/04/2016 DD 03/03/16 | (335,947) | 335,947 |
| SOCIETE GENERALE REPO | 0.310% 03/07/2016 DD 03/04/16 | (250,633) | 250,633 |
| SOCIETE GENERALE REPO | 0.280% 03/09/2016 DD 03/08/16 | (272,664) | 272,664 |
| SOCIETE GENERALE REPO | 0.310% 03/16/2016 DD 03/15/16 | (347,433) | 347,433 |
| SOCIETE GENERALE REPO | 0.300% 03/17/2016 DD 03/16/16 | (159,807) | 159,807 |
| SOCIETE GENERALE REPO | 0.290% 03/11/2016 DD 03/10/16 | (335,684) | 335,684 |
| SOCIETE GENERALE REPO | 0.300% 03/14/2016 DD 03/11/16 | (318,845) | 318,845 |

FORM 5500, SCHEDULE H, PART IV, LINE 4i SCHEDULE OF ASSETS
(ACQUIRED AND DISPOSED OF WITHIN THE YEAR) FOR THE YEAR ENDED DECEMBER 31, 2016

| IDENTITY OF ISSUE, BORROWER, LESSOR, OR SIMILAR PARTY | DESCRIPTION OF INVESTMENT, INCLUDING MATURITY DATE, RATE OF INTEREST, COLLATERAL, PAR OR MATURITY VALUE | COST OF ACQUISITIONS | PROCEEDS OF DISPOSITIONS |
|---|---|---|---|
| SOCIETE GENERALE REPO | 0.300% 03/15/2016 DD 03/14/16 | (238,826) | 238,826 |
| SOCIETE GENERALE REPO | 0.270% 05/19/2016 DD 05/18/16 | (385,380) | 385,380 |
| SOCIETE GENERALE REPO | 0.260% 05/20/2016 DD 05/19/16 | (1,046,554) | 1,046,554 |
| SOCIETE GENERALE REPO | 0.290% 05/25/2016 DD 05/24/16 | (302,263) | 302,263 |
| SOCIETE GENERALE REPO | 0.250% 05/31/2016 DD 05/27/16 | (723,785) | 723,785 |
| SOCIETE GENERALE REPO | 0.260% 05/27/2016 DD 05/26/16 | (935,532) | 935,532 |
| SOCIETE GENERALE REPO | 0.280% 06/03/2016 DD 06/02/16 | (417,386) | 417,386 |
| SOCIETE GENERALE REPO | 0.280% 06/02/2016 DD 06/01/16 | (143,307) | 143,307 |
| SOCIETE GENERALE REPO | 0.280% 06/06/2016 DD 06/03/16 | (499,908) | 499,908 |
| SOCIETE GENERALE REPO | 0.290% 06/08/2016 DD 06/07/16 | (421,487) | 421,487 |
| SOCIETE GENERALE REPO | 0.330% 06/14/2016 DD 06/13/16 | (222,261) | 222,261 |
| SOCIETE GENERALE REPO | 0.300% 06/09/2016 DD 06/08/16 | (459,342) | 459,342 |
| SOCIETE GENERALE REPO | 0.300% 06/10/2016 DD 06/09/16 | (264,456) | 264,456 |
| SOCIETE GENERALE REPO | 0.320% 06/13/2016 DD 06/10/16 | (288,370) | 288,370 |
| SOCIETE GENERALE REPO | 0.330% 06/17/2016 DD 06/16/16 | (535,509) | 535,509 |
| SOCIETE GENERALE REPO | 0.320% 06/20/2016 DD 06/17/16 | (523,150) | 523,150 |
| SOCIETE GENERALE REPO | 0.320% 06/21/2016 DD 06/20/16 | (721,049) | 721,049 |
| SOCIETE GENERALE REPO | 0.400% 06/24/2016 DD 06/23/16 | (654,362) | 654,362 |
| SOCIETE GENERALE REPO | 0.320% 06/22/2016 DD 06/21/16 | (595,194) | 595,194 |
| SOCIETE GENERALE REPO | 0.330% 06/23/2016 DD 06/22/16 | (682,172) | 682,172 |
| SOCIETE GENERALE REPO | 0.450% 06/29/2016 DD 06/28/16 | (231,145) | 231,145 |
| SOCIETE GENERALE REPO | 0.500% 06/27/2016 DD 06/24/16 | (835,489) | 835,489 |
| SOCIETE GENERALE REPO | 0.500% 06/28/2016 DD 06/27/16 | (374,069) | 374,069 |
| SOCIETE GENERALE REPO | 0.350% 07/05/2016 DD 07/01/16 | (1,725,217) | 1,725,217 |
| SOCIETE GENERALE REPO | 0.350% 07/08/2016 DD 07/07/16 | (206,686) | 206,686 |
| SOCIETE GENERALE REPO | 0.350% 07/06/2016 DD 07/05/16 | (337,849) | 337,849 |
| SOCIETE GENERALE REPO | 0.350% 07/07/2016 DD 07/06/16 | (202,859) | 202,859 |
| SOCIETE GENERALE REPO | 0.350% 07/11/2016 DD 07/08/16 | (176,120) | 176,120 |
| SOCIETE GENERALE REPO | 0.330% 07/14/2016 DD 07/13/16 | (816,178) | 816,178 |
| SOCIETE GENERALE REPO | 0.330% 07/15/2016 DD 07/14/16 | (275,079) | 275,079 |
| SOCIETE GENERALE REPO | 0.320% 07/26/2016 DD 07/25/16 | (116,774) | 116,774 |
| SOCIETE GENERALE REPO | 0.310% 07/25/2016 DD 07/22/16 | (139,973) | 139,973 |
| SOCIETE GENERALE REPO | 0.310% 07/29/2016 DD 07/28/16 | (62,089) | 62,089 |
| SOCIETE GENERALE TRI REPO | 0.240% 11/30/2016 DD 11/29/16 | (1,985,442) | 1,985,442 |
| SOCIETE GENERALE TRI REPO | 0.240% 12/05/2016 DD 12/02/16 | (445,109) | 445,109 |
| SOCIETE GENERALE TRI REPO | 0.250% 12/01/2016 DD 11/30/16 | (1,353,872) | 1,353,872 |
| SOCIETE GENERALE TRI REPO | 0.240% 12/07/2016 DD 12/06/16 | (1,057,043) | 1,057,043 |
| SOCIETE GENERALE TRI REPO | 0.240% 12/08/2016 DD 12/07/16 | (1,097,939) | 1,097,939 |
| SOCIETE GENERALE TRI REPO | 0.250% 12/14/2016 DD 12/13/16 | (183,685) | 183,685 |
| SOCIETE GENERALE TRI REPO | 0.470% 12/21/2016 DD 12/20/16 | (365,111) | 365,111 |
| SOCIETE GENERALE TRI REPO | 0.310% 11/15/2016 DD 11/14/16 | (845,531) | 845,531 |
| SOCIETE GENERALE TRI REPO | 0.290% 11/17/2016 DD 11/16/16 | (564,241) | 564,241 |
| SOCIETE GENERALE TRI REPO | 0.250% 11/22/2016 DD 11/21/16 | (171,624) | 171,624 |

FORM 5500, SCHEDULE H, PART IV, LINE 4i SCHEDULE OF ASSETS
(ACQUIRED AND DISPOSED OF WITHIN THE YEAR) FOR THE YEAR ENDED DECEMBER 31, 2016

| IDENTITY OF ISSUE, BORROWER, LESSOR, OR SIMILAR PARTY | DESCRIPTION OF INVESTMENT, INCLUDING MATURITY DATE, RATE OF INTEREST, COLLATERAL, PAR OR MATURITY VALUE | COST OF ACQUISITIONS | PROCEEDS OF DISPOSITIONS |
|---|---|---|---|
| SOCIETE GENERALE TRI REPO | 0.240% 11/23/2016 DD 11/22/16 | (749,776) | 749,776 |
| SOCIETE GENERALE TRI REPO | 0.250% 11/28/2016 DD 11/25/16 | (1,483,755) | 1,483,755 |
| SOCIETE GENERALE TRI REPO | 0.250% 11/25/2016 DD 11/23/16 | (1,848,691) | 1,848,691 |
| SOCIETE GENERALE TRI REPO | 0.250% 11/29/2016 DD 11/28/16 | (1,810,761) | 1,810,761 |
| SOCIETE GENERALE TRI REPO | 0.480% 12/22/2016 DD 12/21/16 | (835,821) | 835,821 |
| SOCIETE GENERALE TRI REPO | 0.500% 12/28/2016 DD 12/27/16 | (223,641) | 223,641 |
| SUMITOMO MTSU BKG DISC | 01/17/2017 | (547,041) | 547,041 |
| SUPER GROUP LTD/SINGAPORE | | (257,460) | 373,873 |
| SVENSKA HDLSBK AB DISC | 12/19/2016 | (681,190) | 682,513 |
| SVENSKA HDLSBK AB DISC | 02/27/2017 | (1,277,124) | 1,277,124 |
| SWEDBANK (FOR AB) DISC | 02/17/2017 | (804,030) | 804,030 |
| SWEDBANK (FOR AB) DISC | 03/20/2017 | (1,243,163) | 1,242,462 |
| TOYO TIRE & RUBBER CO LTD | | (468,117) | 509,332 |
| TOYOTA MTR CR CP DISC | 01/03/2017 | (1,148,079) | 1,148,079 |
| TOYOTA MTR CR CP DISC | 01/13/2017 | (695,136) | 695,136 |
| TRANS DIGM INC TLE | 0.000% 05/16/2022 DD 05/07/15 | (481,512) | 497,025 |
| TREEHOUSE FOODS INC 144A | 6.000% 02/15/2024 DD 01/29/16 | (46,000) | 46,978 |
| TRIBUNE 6/15 TL | | (495,003) | 499,991 |
| UBS FIN DEL INC DISC | 07/05/2016 | (2,489,125) | 2,497,441 |
| UNION PACIFIC CORP 144A | 3.799% 10/01/2051 DD 10/04/16 | (490) | 500 |
| UNITED OVERSEAS DISC | 09/07/2016 | (1,493,825) | 1,493,825 |
| UNITED OVERSEAS DISC | 12/07/2016 | (1,796,175) | 1,796,175 |
| UNITED OVERSEAS DISC | 01/20/2017 | (1,151,278) | 1,151,278 |
| US 10YR TREAS NTS FUTURE (CBT) | EXP SEP 16 | — | 1,340 |
| US 10YR TREAS NTS FUTURE (CBT) | EXP DEC 16 | — | 5,484 |
| US 5YR TREAS NTS FUTURE (CBT) | EXP JUN 16 | — | 9,509 |
| US 5YR TREAS NTS FUTURE (CBT) | EXP SEP 16 | — | (13,914) |
| US 5YR TREAS NTS FUTURE (CBT) | EXP DEC 16 | — | 375 |
| US ULTRA BOND (CBT) | EXP JUN 16 | — | (60,923) |
| US ULTRA BOND (CBT) | EXP DEC 16 | — | (616,819) |
| US ULTRA BOND FUTURE (CBT) | EXP SEP 16 | — | 573,516 |
| VALVOLINE FINCO TWO LLC 144A | 5.500% 07/15/2024 DD 07/20/16 | (62,000) | 63,860 |
| VIATRON TECHNOLOGIES INC | | (423,280) | 331,089 |
| VICTORY RECVBLS DISC | 10/21/2016 | (498,746) | 498,746 |
| WESTPAC BANKING DISC | 01/18/2017 | (793,911) | 793,911 |
| WOLVERINE WORLD WIDE 144A | 5.000% 09/01/2026 DD 08/30/16 | (83,000) | 83,208 |
| ZUFFA 7/16 COV-LITE TLB | | (447,750) | 451,125 |

EIN: 52-2314475
PN: 001

**Attachment to 2016 Form 5500 Schedule R, Line 18**
**Funded Percentage of Plans Contributing to the Liabilities of Plan Participants**

**ROCKWELL COLLINS, INC.**
**ROCKWELL COLLINS PENSION PLAN**

As of the last day of the 2015 plan year, liabilities were held in two plans due to the ARINC Incorporated Retirement Income Plan's merger into the Rockwell Collins Pension Plan, effective 12/31/2015:

ARINC Incorporated Retirement Income Plan

- EIN: 53-0023720
- PN#: 002
- 1/1/2015 Funding Percentage: 112.20%

Rockwell Collins Pension Plan

- EIN: 52-2314475
- PN#: 001
- 1/1/2015 Funding Percentage: 99.81%

**Attachment to 2016 Schedule SB, Line 32**

**Schedule of Amortization Bases as of January 1, 2016**

**ROCKWELL COLLINS, INC.**
**ROCKWELL COLLINS PENSION PLAN**

| | Type of Base | Date Established | Remaining Amortization Period (Years) | Outstanding Balance | Amortization Payment |
|---|---|---|---|---|---|
| 1 | Shortfall | 01/01/2016 | 7.00000 | 241,431,347 | 39,890,118 |
| 2 | Shortfall | 01/01/2015 | 6.00000 | 20,883,905 | 3,908,026 |
| 3 | Shortfall | 01/01/2014 | 5.00000 | (181,775,211) | (39,573,043) |
| 4 | Shortfall | 01/01/2013 | 4.00000 | (88,627,015) | (23,617,496) |
| 5 | Shortfall | 01/01/2012 | 3.00000 | (71,312,413) | (24,808,287) |
| 6 | Shortfall | 01/01/2011 | 2.00000 | 26,990,070 | 13,787,467 |
| 7 | Shortfall | 01/01/2010 | 9.00000 | 238,295,366 | 35,360,373 |
| 8 | Shortfall | 01/01/2009 | 7.00000 | 83,777,461 | 15,673,843 |
| Total | | | | 269,663,510 | 20,621,001 |